



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8645  
ABG AGGRESSIVE CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
137,711.65	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	137,711.65	137,711.65	1	0.00
		<b>137,711.65</b>	<b>137,711.65</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
28,423.081	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	188,729.26	221,245.14	1	0.00
14,300.547	CUSIP # 256210105 DODGE & COX INCOME FUND	197,347.55	202,739.07	1	0.00
47,984.065	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	189,537.06	202,039.68	1	0.00
69,792.988	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	764,931.15	839,800.28	4	96.49
16,448.276	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	199,024.14	194,133.20	1	0.00
		<b>1,539,569.16</b>	<b>1,659,957.37</b>	<b>8</b>	<b>96.49</b>
<b>MUTUAL FUNDS - EQUITY</b>					
78,140.644	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,557,343.03	1,875,244.91	8	0.00
111,705.899	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	3,694,114.08	4,698,197.53	19	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8645  
ABG AGGRESSIVE CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,352.664	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,562,954.45	1,848,576.54	8	0.00
14,693.021	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	795,480.16	827,841.41	4	0.00
55,893.322	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	963,600.87	1,275,352.55	5	0.00
113,050.337	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	945,100.82	1,194,043.58	5	0.00
44,005.622	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	940,400.14	1,172,422.88	5	0.00
10,454.335	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,136,177.13	1,491,320.20	6	0.00
46,466.195	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,727,148.47	2,016,236.78	9	0.00
19,908.966	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	740,016.27	1,153,015.63	4	0.00
8,210.408	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	813,651.43	1,033,006.19	4	0.00
6,946.429	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	754,243.26	813,961.84	4	0.00
17,540.084	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	970,142.05	1,320,777.70	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8645  
ABG AGGRESSIVE CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		16,600,372.16	20,719,997.74	85	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
443,088.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	443,088.06	443,088.06	2	0.00
		443,088.06	443,088.06	2	0.00
	<b>COMMON TRUST FUNDS - EQUITY</b>				
48,500.276	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	782,794.45	1,068,849.57	4	0.00
		782,794.45	1,068,849.57	4	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8681  
ABG BALANCED CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
953,342.81	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	953,342.81	953,342.81	3	0.00
		<b>953,342.81</b>	<b>953,342.81</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
191,407.664	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,270,946.89	1,473,148.36	4	0.00
114,940.865	CUSIP # 256210105 DODGE & COX INCOME FUND	1,586,183.94	1,622,473.23	5	0.00
714,283.089	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,821,418.20	2,988,616.37	9	0.00
343,521.639	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,764,997.16	4,095,562.89	12	549.55
126,356.046	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,528,908.16	1,497,709.11	5	0.00
		<b>10,972,454.35</b>	<b>11,677,509.96</b>	<b>35</b>	<b>549.55</b>
<b>MUTUAL FUNDS - EQUITY</b>					
96,376.441	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,920,782.47	2,269,711.64	6	0.00
122,500.721	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	4,051,098.84	4,942,057.16	13	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8681  
ABG BALANCED CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,221.695	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,911,438.07	2,227,753.18	6	0.00
11,740.897	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	635,652.16	650,123.93	2	0.00
75,047.863	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,293,825.16	1,638,092.70	4	0.00
68,838.856	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	575,492.84	715,475.51	2	0.00
44,333.947	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	947,416.45	1,135,385.64	3	0.00
14,848.712	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,613,758.02	2,038,053.07	5	0.00
48,809.474	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,814,248.15	2,128,235.25	6	0.00
23,739.912	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	882,412.53	1,352,486.05	3	0.00
6,741.833	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	668,115.65	818,618.99	2	0.00
5,423.718	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	588,907.30	626,691.17	2	0.00
11,046.674	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	610,991.54	792,446.95	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8681  
ABG BALANCED CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		17,514,139.18	21,335,131.24	55	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
898,311.46	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	898,311.46	898,311.46	3	0.00
		898,311.46	898,311.46	3	0.00
	<b>COMMON TRUST FUNDS - EQUITY</b>				
80,516.207	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,299,531.58	1,720,670.62	4	0.00
		1,299,531.58	1,720,670.62	4	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8609  
ABG GROWTH CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
328,760.4	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	328,760.40	328,760.40	1	0.00
		<b>328,760.40</b>	<b>328,760.40</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
152,054.574	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,009,642.37	1,171,187.95	3	0.00
67,928.312	CUSIP # 256210105 DODGE & COX INCOME FUND	937,410.71	959,151.82	3	0.00
463,601.435	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,831,225.67	1,951,754.97	5	0.00
230,034.104	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,521,173.78	2,759,674.17	8	315.87
60,403.266	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	730,879.52	714,915.38	2	0.00
		<b>7,030,332.05</b>	<b>7,556,684.29</b>	<b>21</b>	<b>315.87</b>
<b>MUTUAL FUNDS - EQUITY</b>					
118,836.915	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,368,419.72	2,859,024.53	7	0.00
159,627.111	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	5,278,868.56	6,615,296.50	16	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8609  
ABG GROWTH CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25,785.263	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,322,478.64	2,752,322.76	7	0.00
20,547.597	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,112,446.90	1,137,010.94	3	0.00
80,305.507	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,384,466.94	1,791,576.40	4	0.00
158,218.514	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,322,706.78	1,653,513.43	4	0.00
59,012.587	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,261,098.98	1,591,147.46	4	0.00
15,945.709	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,732,979.65	2,225,267.40	5	0.00
72,894.999	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,709,507.11	3,200,595.13	8	0.00
27,689.488	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,029,218.27	1,559,591.28	3	0.00
9,946.388	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	985,687.05	1,218,814.63	3	0.00
9,464.815	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,027,689.61	1,089,018.49	3	0.00
17,183.774	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	950,434.54	1,287,299.57	3	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8609  
ABG GROWTH CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		23,486,002.75	28,980,478.52	70	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
1,066,722.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,066,722.53	1,066,722.53	3	0.00
		1,066,722.53	1,066,722.53	3	0.00
	<b>COMMON TRUST FUNDS - EQUITY</b>				
107,082.75	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,728,315.59	2,308,352.38	5	0.00
		1,728,315.59	2,308,352.38	5	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8565  
ABG INCOME CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,030,947.02	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	1,030,947.02	1,030,947.02	6	0.00
		<b>1,030,947.02</b>	<b>1,030,947.02</b>	<b>6</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
171,149.097	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,136,430.00	1,313,308.46	6	0.00
130,315.743	CUSIP # 256210105 DODGE & COX INCOME FUND	1,798,357.25	1,840,107.02	10	0.00
563,840.186	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,227,168.73	2,365,696.98	12	15.05
248,132.833	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,719,535.85	2,973,935.93	15	459.03
131,208.382	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,587,621.42	1,555,426.96	9	0.00
		<b>9,469,113.25</b>	<b>10,048,475.35</b>	<b>51</b>	<b>474.08</b>
<b>MUTUAL FUNDS - EQUITY</b>					
46,808.678	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	932,896.95	1,085,006.77	5	0.00
50,238.659	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,661,392.45	1,982,302.83	9	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8565  
ABG INCOME CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,507.457	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	766,266.65	873,347.88	4	0.00
7,428.634	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	402,186.24	400,614.66	2	0.00
23,280.888	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	401,362.51	498,450.89	2	0.00
22,292.675	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	186,366.76	225,837.89	1	0.00
18,433.539	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	393,924.73	462,534.82	2	0.00
5,534.889	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	601,531.74	739,864.11	3	0.00
26,274.378	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	976,618.63	1,118,439.51	5	0.00
10,847.539	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	403,203.02	572,800.21	2	0.00
2,096.172	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	207,730.65	251,923.07	1	0.00
3,546.352	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	385,062.90	399,238.06	2	0.00
3,443.588	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	190,464.85	242,799.05	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8565  
ABG INCOME CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,509,008.08	8,853,159.75	40	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
449,383.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	449,383.31	449,383.31	2	0.00
		449,383.31	449,383.31	2	0.00
	<b>COMMON TRUST FUNDS - EQUITY</b>				
12,463.911	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	201,167.52	257,536.19	1	0.00
		201,167.52	257,536.19	1	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8529  
ABG WEALTH PRESERVATION CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
682,098.01	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	682,098.01	682,098.01	8	0.00
		<b>682,098.01</b>	<b>682,098.01</b>	<b>8</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
104,824.111	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	696,032.10	800,949.47	8	19.57
79,084.262	CUSIP # 256210105 DODGE & COX INCOME FUND	1,091,362.82	1,118,960.22	13	0.00
348,824.829	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,377,858.07	1,465,191.64	16	0.00
154,477.241	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,693,070.56	1,851,096.60	20	252.83
92,422.887	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,118,316.93	1,098,936.60	13	0.00
		<b>5,976,640.48</b>	<b>6,335,134.53</b>	<b>69</b>	<b>272.40</b>
<b>MUTUAL FUNDS - EQUITY</b>					
8,980.571	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	178,982.78	212,652.85	2	0.00
15,535.486	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	513,758.52	621,168.08	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8529  
ABG WEALTH PRESERVATION CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,928.33	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	173,684.68	202,310.63	2	0.00
1,780.615	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	96,402.50	97,695.28	1	0.00
11,078.177	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	92,613.56	111,777.26	1	0.00
4,477.967	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	95,694.15	114,611.85	1	0.00
880.91	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	95,737.30	119,088.13	1	0.00
4,686.035	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	174,179.92	201,628.65	2	0.00
2,502.953	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	93,034.76	135,681.09	1	0.00
860.411	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	85,266.73	105,297.78	1	0.00
838.368	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	91,030.00	96,893.72	1	0.00
		<b>1,690,384.90</b>	<b>2,018,805.32</b>	<b>20</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
215,741.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	215,741.41	215,741.41	2	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8529  
ABG WEALTH PRESERVATION CIF

## Preliminary Asset Detail As Of 03/31/2020

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		215,741.41	215,741.41	2	0.00
	<b>COMMON TRUST FUNDS - EQUITY</b>				
5,822.494	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	93,975.05	122,509.74	1	0.00
		93,975.05	122,509.74	1	0.00

Shares/Par Security ID Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
2,742,934.335 BLACKROCK INSTL TR CO N A INV 09257F750 FOR EMPLOYEE BENEFIT TRS	12.5589	31,194,834.51	0.00	34,448,339.51	33.88	3,253,505.00
56,219.899 AFL CIO HSG INV TR 99VVBHSM3	1,171.0900	64,024,882.12	143,631.43	65,838,561.52	64.76	1,813,679.40
<b>SUBTOTAL UNITED STATES</b>		<b>95,219,716.63</b>	<b>143,631.43</b>	<b>100,286,901.03</b>	<b>98.64</b>	<b>5,067,184.40</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>95,219,716.63</b>	<b>143,631.43</b>	<b>100,286,901.03</b>	<b>98.64</b>	<b>5,067,184.40</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>95,219,716.63</b>	<b>143,631.43</b>	<b>100,286,901.03</b>	<b>98.64</b>	<b>5,067,184.40</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
1,400,724.080 BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	1,400,724.08	1,260.30	1,400,724.08	1.38	0.00
PAYABLE FOR CUSTODIAN FEES		-12,739.76	0.00	-12,739.76	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-6,899.66	0.00	-6,899.66	-0.01	0.00
REBATE RECEIVABLE		1,789.53	0.00	1,789.53	0.00	0.00



**Asset and Accrual Detail - By Asset type**

3/31/2020

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
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,191.58	0.00	-4,191.58	0.00	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<u>1,378,682.61</u>	<u>1,260.30</u>	<u>1,378,682.61</u>	<u>1.36</u>	<u>0.00</u>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<u>1,378,682.61</u>	<u>1,260.30</u>	<u>1,378,682.61</u>	<u>1.36</u>	<u>0.00</u>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<u>1,378,682.61</u>	<u>1,260.30</u>	<u>1,378,682.61</u>	<u>1.36</u>	<u>0.00</u>
<b>TOTAL ASSETS - BASE:</b>		<u>96,598,399.24</u>	<u>144,891.73</u>	<u>101,665,583.64</u>	<u>100.00</u>	<u>5,067,184.40</u>
<b>NET ASSETS - BASE:</b>				<u>101,810,475.37</u>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8814  
BOWEN, HANES TOTAL RETURN FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
285,782.32	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	285,782.32	285,782.32	7	0.00
		<b>285,782.32</b>	<b>285,782.32</b>	<b>7</b>	<b>0.00</b>
<b>CORPORATE BONDS</b>					
50,000	CUSIP # 126650CT5 CVS HEALTH CORP 2.125% 06/01/2021	50,053.50	49,791.50	1	371.88
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	49,835.00	49,628.00	1	204.86
40,000	CUSIP # 34540TRW4 FORD MOTOR CREDIT CO LLC 2.6% 09/20/2021	40,087.20	39,930.80	1	31.78
50,000	CUSIP # 928563AA3 VMWARE INC 2.3% 08/21/2020	49,467.00	49,922.00	1	127.78
		<b>189,442.70</b>	<b>189,272.30</b>	<b>5</b>	<b>736.30</b>
<b>COMMON STOCK</b>					
65	CUSIP # 023135106 AMAZON.COM INC	126,731.80	121,696.15	3	0.00
1,485	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	127,130.85	115,666.25	3	0.00
620	CUSIP # 037833100 APPLE INC	157,659.80	28,395.79	4	0.00
995	CUSIP # 053015103 AUTO DATA PROCESSING INC.	135,996.60	75,043.36	3	905.45

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8814  
BOWEN, HANES TOTAL RETURN FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,700	CUSIP # 17275R102 CISCO SYSTEMS INC	145,447.00	167,082.38	4	0.00
480	CUSIP # 22160K105 COSTCO WHOLESALE CORP	136,862.40	151,847.18	3	0.00
1,295	CUSIP # 254687106 DISNEY WALT	125,097.00	42,087.09	3	0.00
735	CUSIP # 437076102 HOME DEPOT INC	137,231.85	72,202.46	3	0.00
1,030	CUSIP # 438516106 HONEYWELL INTERNATIONAL	137,803.70	99,790.13	3	0.00
1,500	CUSIP # 46625H100 JP MORGAN CHASE & CO	135,045.00	170,533.05	3	0.00
1,245	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	163,256.85	73,230.90	4	0.00
810	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	145,897.20	151,014.62	4	0.00
455	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	154,222.25	90,108.52	4	0.00
1,085	CUSIP # 579780206 MCCORMICK & CO	153,212.85	78,748.90	4	0.00
1,175	CUSIP # 594918104 MICROSOFT CORPORATION	185,309.25	126,382.93	5	0.00
1,250	CUSIP # 742718109 PROCTER & GAMBLE CO	137,500.00	155,256.25	3	0.00
625	CUSIP # 78409V104 S&P GLOBAL INC	153,156.25	55,024.86	4	0.00
525	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	156,066.75	26,162.63	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8814  
BOWEN, HANES TOTAL RETURN FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,575	CUSIP # 882508104 TEXAS INSTRUMENTS INC	157,389.75	80,826.14	4	0.00
860	CUSIP # 92826C839 VISA INC CL A	138,563.20	149,755.24	3	0.00
1,150	CUSIP # 98978V103 ZOETIS INC	135,343.50	150,484.98	3	0.00
		<b>3,044,923.85</b>	<b>2,181,339.81</b>	<b>75</b>	<b>905.45</b>
<b>FOREIGN STOCK</b>					
3,900	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	158,223.00	151,164.00	4	36.19
4,000	CUSIP # G16249107 BROOKFIELD PROPERTY PARTNERS LP	32,240.00	76,646.00	1	126.00
1,750	CUSIP # G16252101 BROOKFIELD INFRASTRUCTURE PA	62,947.50	74,347.53	2	17.15
2,200	CUSIP # G16258108 BROOKFIELD RENEWABLE PARTNERS LP	93,478.00	76,837.48	2	132.50
1,500	CUSIP # G5960L103 MEDTRONIC PLC	135,270.00	154,069.05	3	810.00
		<b>482,158.50</b>	<b>533,064.06</b>	<b>12</b>	<b>1,121.84</b>
<b>PARTNERSHIPS</b>					
1,750	CUSIP # 65341B106 NEXTERA ENERGY PARTNERS LP	75,250.00	99,793.40	2	0.00
		<b>75,250.00</b>	<b>99,793.40</b>	<b>2</b>	<b>0.00</b>

# Holdings

As of: March 31, 2020



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

View Date: April 1, 2020



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
<b>CASH</b>								
<b>MALAYSIAN RINGGIT</b>							Exchange Rate:	4.320000
MYR	MALAYSIAN RINGGIT							
		138,441.610	Local	1.000000		138,441.61	0.00	0.39
			Base	0.230814	31,954.21	0.231481	32,046.67	92.46
								0.02
<b>MALAYSIAN RINGGIT Total</b>								
		138,441.610	Local		138,441.61	138,441.61	0.00	0.39
			Base		31,954.21	32,046.67	92.46	0.02
<b>MEXICAN PESO</b>							Exchange Rate:	23.722500
MXN	MEXICAN PESO (NEW)							
		1.240	Local	1.000000	1.24	1.000000	1.24	0.00
			Base	0.056452	0.07	0.042154	0.05	-0.02
								0.00
<b>MEXICAN PESO Total</b>								
		1.240	Local		1.24	1.24	0.00	0.00
			Base		0.07	0.05	-0.02	0.00
<b>SOUTH KOREAN WON</b>							Exchange Rate:	1,217.350000
KRW	SOUTH KOREAN WON							
		1,846.000	Local	1.000000	1,846.00	1.000000	1,846.00	100.00
			Base	0.000780	1.44	0.000821	1.52	0.08
								0.00
<b>SOUTH KOREAN WON Total</b>								
		1,846.000	Local		1,846.00	1,846.00	0.00	100.00
			Base		1.44	1.52	0.08	0.00
<b>US DOLLAR</b>							Exchange Rate:	1.000000
USD	US DOLLAR							
		1,080,000.000	Local	1.000000	1,080,000.00	1.000000	1,080,000.00	0.80
			Base	1.000000	1,080,000.00	1.000000	1,080,000.00	0.60

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		1,080,000.000	Local	1,080,000.00		1,080,000.00	0.00	0.80
			Base	1,080,000.00		1,080,000.00	0.00	0.60
<b>CASH Total</b>								
		1,220,288.850	Base	1,111,955.72		1,112,048.24	92.52	0.61
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.310490	31 Dec 2030		
		11,979,883.780	Local	11,979,883.78	100.000000	11,979,883.78	0.00	8.86
			Base	11,979,883.78	100.000000	11,979,883.78	0.00	6.62
912810SK5	US TREASURY N/B 11/49 2.375				2.375000	15 Nov 2049		
		11,900,000.000	Local	12,765,725.59	124.585938	14,825,726.63	2,060,001.04	10.96
			Base	12,765,725.59	124.585938	14,825,726.63	2,060,001.04	8.20
9128286Q8	US TREASURY FRN 04/21 VAR				0.224018	30 Apr 2021		
		10,030,000.000	Local	10,023,366.95	100.097316	10,039,760.80	16,393.85	7.42
			Base	10,023,366.95	100.097316	10,039,760.80	16,393.85	5.55
9128287G9	US TREASURY FRN 07/21 VAR				0.305018	31 Jul 2021		
		20,250,000.000	Local	20,246,297.62	100.181999	20,286,854.81	40,557.19	15.00
			Base	20,246,297.62	100.181999	20,286,854.81	40,557.19	11.21
912828H60	US TREASURY NOTE BILL 01/17 VAR				0.099001	31 Jan 2017		
		0.000	Local	0.34	0.000000	0.00	-0.34	0.00
			Base	0.34	0.000000	0.00	-0.34	0.00
912828YN4	US TREASURY FRN 10/21 VAR				0.385018	31 Oct 2021		
		9,570,000.000	Local	9,585,368.66	100.288445	9,597,604.19	12,235.53	7.10
			Base	9,585,368.66	100.288445	9,597,604.19	12,235.53	5.31
912828Z45	US TREASURY FRN 01/22 VAR				0.239018	31 Jan 2022		
		8,400,000.000	Local	8,410,145.51	99.988857	8,399,063.99	-11,081.52	6.21
			Base	8,410,145.51	99.988857	8,399,063.99	-11,081.52	4.64

& Issue has redenominated but Local is not converted  
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Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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**

	72,129,883.780	Local		73,010,788.45		75,128,894.20	2,118,105.75	55.55
		Base		73,010,788.45		75,128,894.20	2,118,105.75	41.53

**CASH EQUIVALENT Total**

	72,129,883.780	Base		73,010,788.45		75,128,894.20	2,118,105.75	41.53
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**FIXED INCOME**

**AUSTRALIAN DOLLAR**

Exchange Rate: 1.625752

975MACI18	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5				5.500000	21 Jun 2021		
	2,725,000.000	Local	105.145651	2,865,218.99	106.123206	2,891,857.36	26,638.37	23.03
		Base	73.243909	1,995,896.53	65.276380	1,778,781.36	-217,115.17	0.98
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.000000	21 Jun 2019		
	0.000	Local	0.000000	98,129.30	0.000000	0.00	-98,129.30	0.00
		Base	0.000000	68,297.98	0.000000	0.00	-68,297.98	0.00
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021		
	1,460,000.000	Local	102.458140	1,495,888.85	103.572118	1,512,152.92	16,264.07	12.04
		Base	71.559420	1,044,767.53	63.707206	930,125.21	-114,642.32	0.51
B06JSQI16	WESTERN AUST TREAS CORP LOCAL GOVT G 07/21 7				7.000000	15 Jul 2021		
	2,680,000.000	Local	107.806177	2,889,205.54	108.363617	2,904,144.94	14,939.40	23.13
		Base	73.070996	1,958,302.69	66.654457	1,786,339.45	-171,963.24	0.99
B5SRJWII0	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75				5.750000	15 Jul 2022		
	4,665,000.000	Local	111.713815	5,211,449.48	112.539602	5,249,972.43	38,522.95	41.81
		Base	75.415422	3,518,129.43	69.223105	3,229,257.86	-288,871.57	1.79
<b>AUSTRALIAN DOLLAR Total</b>								
	11,530,000.000	Local		12,559,892.16		12,558,127.65	-1,764.51	100.00
		Base		8,585,394.16		7,724,503.88	-860,890.28	4.27

**BRAZILIAN REAL**

Exchange Rate: 5.196100

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
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Books Open

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# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,575,000.000	Local Base	98.294938 42.133392	1,548,145.28 663,600.93	107.079955 20.607755	1,686,509.29 324,572.14	138,364.01 -339,028.79	11.40 0.18
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023			
		11,540,000.000	Local Base	94.517792 40.364803	10,907,353.18 4,658,098.21	113.553736 21.853647	13,104,101.13 2,521,910.88	2,196,747.95 -2,136,187.33	88.60 1.39
<b>BRAZILIAN REAL Total</b>		13,115,000.000	Local Base		12,455,498.46 5,321,699.14		14,790,610.42 2,846,483.02	2,335,111.96 -2,475,216.12	100.00 1.57
<b>MALAYSIAN RINGGIT</b>							Exchange Rate:	4.320000	
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48				3.480000	15 Mar 2023			
		8,015,000.000	Local Base	98.592415 26.766971	7,902,182.08 2,145,372.73	101.800000 23.564815	8,159,270.00 1,888,719.91	257,087.92 -256,652.82	22.91 1.04
ACI084S32	MALAYSIA GOVERNMENT BONDS 09/21 4.048				4.048000	30 Sep 2021			
		6,840,000.000	Local Base	100.424357 27.743561	6,869,026.00 1,897,659.59	102.449576 23.715180	7,007,551.00 1,622,118.29	138,525.00 -275,541.30	19.68 0.90
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955				3.955000	15 Sep 2025			
		3,455,000.000	Local Base	99.650757 23.021649	3,442,933.67 795,397.99	104.004000 24.075000	3,593,338.20 831,791.25	150,404.53 36,393.26	10.09 0.46
ACI0CBN10	MALAYSIA GOVERNMENT BONDS 10/20 3.659				3.659000	15 Oct 2020			
		3,625,000.000	Local Base	99.953034 24.492247	3,623,297.47 887,843.94	100.643919 23.297203	3,648,342.06 844,523.63	25,044.59 -43,320.31	10.25 0.47
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882				3.882000	10 Mar 2022			
		6,530,000.000	Local Base	101.035849 24.296380	6,597,640.93 1,586,553.64	102.101229 23.634544	6,667,210.25 1,543,335.71	69,569.32 -43,217.93	18.72 0.85
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899				3.899000	16 Nov 2027			
		6,205,000.000	Local Base	100.077493 23.230506	6,209,808.42 1,441,452.91	103.075851 23.860151	6,395,856.55 1,480,522.35	186,048.13 39,069.44	17.96 0.82
<b>MALAYSIAN RINGGIT Total</b>		34,670,000.000	Local		34,644,888.57		35,471,568.06	826,679.49	99.61

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Books Open

Prepared by State Street



# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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		8,754,280.80		8,211,011.14	-543,269.66	4.54
<b>MEXICAN PESO</b>							Exchange Rate:	23.722500
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	89,200,000.000	Local	111.609012	99,555,239.07	107.927000	96,270,884.00	-3,284,355.07	24.85
		Base	7.840854	6,994,042.20	4.549563	4,058,209.89	-2,935,832.31	2.24
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	122,200,000.000	Local	109.493613	133,801,194.58	97.706000	119,396,732.00	-14,404,462.58	30.82
		Base	7.226309	8,830,549.70	4.118706	5,033,058.57	-3,797,491.13	2.78
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
	29,600,000.000	Local	101.451494	30,029,642.27	101.967000	30,182,232.00	152,589.73	7.79
		Base	5.013898	1,484,113.66	4.298324	1,272,304.02	-211,809.64	0.70
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	38,500,000.000	Local	104.844343	40,365,072.02	99.852000	38,443,020.00	-1,922,052.02	9.92
		Base	5.724430	2,203,905.52	4.209169	1,620,529.88	-583,375.64	0.90
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	92,500,000.000	Local	117.619229	108,797,786.65	105.674000	97,748,450.00	-11,049,336.65	25.23
		Base	7.541700	6,976,072.11	4.454590	4,120,495.31	-2,855,576.80	2.28
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	5,100,000.000	Local	110.701070	5,645,754.57	105.674000	5,389,374.00	-256,380.57	1.39
		Base	5.893406	300,563.72	4.454590	227,184.07	-73,379.65	0.13
<b>MEXICAN PESO Total</b>								
	377,100,000.000	Local		418,194,689.16		387,430,692.00	-30,763,997.16	100.00
		Base		26,789,246.91		16,331,781.74	-10,457,465.17	9.03
<b>POLISH ZLOTY</b>							Exchange Rate:	4.136550
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5				1.500000	25 Apr 2020		
	8,690,000.000	Local	99.991949	8,689,300.39	100.020000	8,691,738.00	2,437.61	39.62
		Base	29.512272	2,564,616.48	24.179570	2,101,204.63	-463,411.85	1.16
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2				2.000000	25 Apr 2021		

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BWGLOBAL INV GRD FXD INC CIF  
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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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		7,025,000.000	Local 100.515272	7,061,197.88	101.195000	7,108,948.75	47,750.87	32.40
			Base 26.753527	1,879,435.27	24.463623	1,718,569.52	-160,865.75	0.95
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 102.168574	6,125,006.02	102.392000	6,138,400.40	13,394.38	27.98
			Base 27.326797	1,638,241.50	24.752995	1,483,942.03	-154,299.47	0.82
<b>POLISH ZLOTY Total</b>								
		21,710,000.000	Local	21,875,504.33		21,939,087.15	63,582.82	100.00
			Base	6,082,293.26		5,303,716.18	-778,577.08	2.93
<b>SOUTH AFRICAN RAND</b>							Exchange Rate:	17.885500
989RJQII1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		64,200,000.000	Local 77.749626	49,915,259.91	59.420000	38,147,640.00	-11,767,619.91	40.97
			Base 7.105736	4,561,882.81	3.322244	2,132,880.83	-2,429,001.98	1.18
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		66,275,000.000	Local 93.653947	62,069,153.29	74.954992	49,676,420.95	-12,392,732.34	53.35
			Base 6.965519	4,616,397.47	4.190825	2,777,468.95	-1,838,928.52	1.54
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		5,200,000.000	Local 69.242649	3,600,617.75	59.420000	3,089,840.00	-510,777.75	3.32
			Base 4.806068	249,915.55	3.322244	172,756.70	-77,158.85	0.10
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		2,925,000.000	Local 86.831683	2,539,826.73	74.954992	2,192,433.52	-347,393.21	2.35
			Base 6.027379	176,300.83	4.190825	122,581.62	-53,719.21	0.07
<b>SOUTH AFRICAN RAND Total</b>								
		138,600,000.000	Local	118,124,857.68		93,106,334.47	-25,018,523.21	100.00
			Base	9,604,496.66		5,205,688.10	-4,398,808.56	2.88
<b>US DOLLAR</b>							Exchange Rate:	1.000000

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View Date: April 1, 2020

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025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					2.341000	05 Nov 2021		
	1,600,000.000	Local	100.000000	1,600,000.00	98.432000	1,574,912.00	-25,088.00	1.16	
		Base	100.000000	1,600,000.00	98.432000	1,574,912.00	-25,088.00	0.87	
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.500000	16 Jul 2044		
	435,000.000	Local	96.824515	421,186.64	101.405635	441,114.51	19,927.87	0.33	
		Base	96.824515	421,186.64	101.405635	441,114.51	19,927.87	0.24	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	3,760,000.000	Local	105.257699	3,957,689.48	114.468564	4,304,018.01	346,328.53	3.18	
		Base	105.257699	3,957,689.48	114.468564	4,304,018.01	346,328.53	2.38	
06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR					1.399510	10 Mar 2023		
	3,485,000.000	Local	100.000000	3,485,000.00	91.374000	3,184,383.90	-300,616.10	2.35	
		Base	100.000000	3,485,000.00	91.374000	3,184,383.90	-300,616.10	1.76	
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	270,000.000	Local	89.845263	242,582.21	89.748902	242,322.04	-260.17	0.18	
		Base	89.845263	242,582.21	89.748902	242,322.04	-260.17	0.13	
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	245,000.000	Local	98.314147	240,869.66	100.983125	247,408.66	6,539.00	0.18	
		Base	98.314147	240,869.66	100.983125	247,408.66	6,539.00	0.14	
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
	310,000.000	Local	100.505281	311,566.37	103.801532	321,784.75	10,218.38	0.24	
		Base	100.505281	311,566.37	103.801532	321,784.75	10,218.38	0.18	
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR					0.912500	17 Mar 2023		
	2,820,000.000	Local	100.000000	2,820,000.00	95.323059	2,688,110.26	-131,889.74	1.99	
		Base	100.000000	2,820,000.00	95.323059	2,688,110.26	-131,889.74	1.49	
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR					0.970500	15 Mar 2021		
	2,870,000.000	Local	99.986994	2,869,626.74	97.878000	2,809,098.60	-60,528.14	2.08	
		Base	99.986994	2,869,626.74	97.878000	2,809,098.60	-60,528.14	1.55	
191216CP3	COCA COLA CO/THE SR UNSECURED 03/40 4.125					4.125000	25 Mar 2040		
	135,000.000	Local	99.824111	134,762.55	121.878795	164,536.37	29,773.82	0.12	
		Base	99.824111	134,762.55	121.878795	164,536.37	29,773.82	0.09	

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View Date: April 1, 2020

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191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2					4.200000	25 Mar 2050		
	225,000.000	Local		99.358204	223,555.96	130.596670	293,842.51	70,286.55	0.22
		Base		99.358204	223,555.96	130.596670	293,842.51	70,286.55	0.16
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	210,000.000	Local		99.823205	209,628.73	108.389949	227,618.89	17,990.16	0.17
		Base		99.823205	209,628.73	108.389949	227,618.89	17,990.16	0.13
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	85,000.000	Local		99.456247	84,537.81	112.889704	95,956.25	11,418.44	0.07
		Base		99.456247	84,537.81	112.889704	95,956.25	11,418.44	0.05
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	355,000.000	Local		100.818803	357,906.75	105.112748	373,150.26	15,243.51	0.28
		Base		100.818803	357,906.75	105.112748	373,150.26	15,243.51	0.21
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR					2.132750	22 Feb 2021		
	2,700,000.000	Local		100.000000	2,700,000.00	96.540616	2,606,596.63	-93,403.37	1.93
		Base		100.000000	2,700,000.00	96.540616	2,606,596.63	-93,403.37	1.44
254687FR2	WALT DISNEY COMPANY/THE COMPANY GUAR 03/40 4.625					4.625000	23 Mar 2040		
	220,000.000	Local		99.767177	219,487.79	121.270094	266,794.21	47,306.42	0.20
		Base		99.767177	219,487.79	121.270094	266,794.21	47,306.42	0.15
254687FS0	WALT DISNEY COMPANY/THE COMPANY GUAR 03/50 4.7					4.700000	23 Mar 2050		
	440,000.000	Local		99.620164	438,328.72	130.675729	574,973.21	136,644.49	0.43
		Base		99.620164	438,328.72	130.675729	574,973.21	136,644.49	0.32
30161NAX9	EXELON CORP SR UNSECURED 04/30 4.05					4.050000	15 Apr 2030		
	235,000.000	Local		99.794000	234,515.90	101.000018	237,350.04	2,834.14	0.18
		Base		99.794000	234,515.90	101.000018	237,350.04	2,834.14	0.13
30161NAY7	EXELON CORP SR UNSECURED 04/50 4.7					4.700000	15 Apr 2050		
	105,000.000	Local		99.886000	104,880.30	103.004926	108,155.17	3,274.87	0.08
		Base		99.886000	104,880.30	103.004926	108,155.17	3,274.87	0.06
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					2.710250	05 Apr 2021		
	3,375,000.000	Local		100.000000	3,375,000.00	92.500000	3,121,875.00	-253,125.00	2.31
		Base		100.000000	3,375,000.00	92.500000	3,121,875.00	-253,125.00	1.73

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369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	250,000.000	Local	98.830712	247,076.78	119.305923	298,264.81	51,188.03	0.22	
		Base	98.830712	247,076.78	119.305923	298,264.81	51,188.03	0.16	
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	100,000.000	Local	99.901610	99,901.61	125.919149	125,919.15	26,017.54	0.09	
		Base	99.901610	99,901.61	125.919149	125,919.15	26,017.54	0.07	
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR					2.777880	13 Apr 2020		
	3,540,000.000	Local	100.003277	3,540,115.99	99.789000	3,532,530.60	-7,585.39	2.61	
		Base	100.003277	3,540,115.99	99.789000	3,532,530.60	-7,585.39	1.95	
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					2.432750	23 Feb 2023		
	5,335,000.000	Local	100.000000	5,335,000.00	95.907000	5,116,638.45	-218,361.55	3.78	
		Base	100.000000	5,335,000.00	95.907000	5,116,638.45	-218,361.55	2.83	
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	170,000.000	Local	99.114171	168,494.09	102.436428	174,141.93	5,647.84	0.13	
		Base	99.114171	168,494.09	102.436428	174,141.93	5,647.84	0.10	
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	145,000.000	Local	98.858124	143,344.28	104.480301	151,496.44	8,152.16	0.11	
		Base	98.858124	143,344.28	104.480301	151,496.44	8,152.16	0.08	
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	680,000.000	Local	99.889032	679,245.42	134.282345	913,119.95	233,874.53	0.68	
		Base	99.889032	679,245.42	134.282345	913,119.95	233,874.53	0.50	
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	240,000.000	Local	98.171275	235,611.06	138.044283	331,306.28	95,695.22	0.24	
		Base	98.171275	235,611.06	138.044283	331,306.28	95,695.22	0.18	
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5					5.000000	15 Apr 2040		
	125,000.000	Local	99.533224	124,416.53	113.998722	142,498.40	18,081.87	0.11	
		Base	99.533224	124,416.53	113.998722	142,498.40	18,081.87	0.08	
548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125					5.125000	15 Apr 2050		
	320,000.000	Local	103.479247	331,133.59	120.734773	386,351.27	55,217.68	0.29	
		Base	103.479247	331,133.59	120.734773	386,351.27	55,217.68	0.21	

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57636QAP9	MASTERCARD INC SR UNSECURED 03/30 3.35					3.350000	26 Mar 2030		
	125,000.000	Local	99.806272	124,757.84	110.742888	138,428.61	13,670.77	0.10	
		Base	99.806272	124,757.84	110.742888	138,428.61	13,670.77	0.08	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	125,000.000	Local	99.576120	124,470.15	122.544658	153,180.82	28,710.67	0.11	
		Base	99.576120	124,470.15	122.544658	153,180.82	28,710.67	0.08	
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	175,000.000	Local	91.810983	160,669.22	100.894570	176,565.50	15,896.28	0.13	
		Base	91.810983	160,669.22	100.894570	176,565.50	15,896.28	0.10	
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	130,000.000	Local	99.266815	129,046.86	104.993089	136,491.02	7,444.16	0.10	
		Base	99.266815	129,046.86	104.993089	136,491.02	7,444.16	0.08	
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	235,000.000	Local	104.229838	244,940.12	111.854460	262,857.98	17,917.86	0.19	
		Base	104.229838	244,940.12	111.854460	262,857.98	17,917.86	0.15	
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	
59217GEF2	MET LIFE GLOB FUNDING I SECURED 144A 01/23 VAR					2.011380	13 Jan 2023		
	1,965,000.000	Local	100.000000	1,965,000.00	87.405490	1,717,517.88	-247,482.12	1.27	
		Base	100.000000	1,965,000.00	87.405490	1,717,517.88	-247,482.12	0.95	
63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR					2.309380	01 Apr 2021		
	3,510,000.000	Local	100.000000	3,510,000.00	98.668000	3,463,246.80	-46,753.20	2.56	
		Base	100.000000	3,510,000.00	98.668000	3,463,246.80	-46,753.20	1.91	
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	150,000.000	Local	99.374307	149,061.46	104.804221	157,206.33	8,144.87	0.12	
		Base	99.374307	149,061.46	104.804221	157,206.33	8,144.87	0.09	
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	150,000.000	Local	99.663087	149,494.63	109.090248	163,635.37	14,140.74	0.12	
		Base	99.663087	149,494.63	109.090248	163,635.37	14,140.74	0.09	

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666807BT8	NORTHROP GRUMMAN CORP SR UNSECURED 05/40 5.15					5.150000	01 May 2040		
	185,000.000	Local	99.509351	184,092.30	126.904563	234,773.44	50,681.14	0.17	
		Base	99.509351	184,092.30	126.904563	234,773.44	50,681.14	0.13	
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	190,000.000	Local	99.407205	188,873.69	135.228737	256,934.60	68,060.91	0.19	
		Base	99.407205	188,873.69	135.228737	256,934.60	68,060.91	0.14	
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	325,000.000	Local	100.933474	328,033.79	106.095882	344,811.62	16,777.83	0.25	
		Base	100.933474	328,033.79	106.095882	344,811.62	16,777.83	0.19	
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	500,000.000	Local	99.742014	498,710.07	108.733133	543,665.67	44,955.60	0.40	
		Base	99.742014	498,710.07	108.733133	543,665.67	44,955.60	0.30	
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6					3.600000	01 Apr 2050		
	1,670,000.000	Local	99.654000	1,664,221.80	100.002523	1,670,042.13	5,820.33	1.23	
		Base	99.654000	1,664,221.80	100.002523	1,670,042.13	5,820.33	0.92	
68389XBY0	ORACLE CORP SR UNSECURED 04/60 3.85					3.850000	01 Apr 2060		
	1,425,000.000	Local	99.615000	1,419,513.75	100.647054	1,434,220.52	14,706.77	1.06	
		Base	99.615000	1,419,513.75	100.647054	1,434,220.52	14,706.77	0.79	
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75					6.750000	21 Sep 2047		
	510,000.000	Local	96.298273	491,121.19	65.140000	332,214.00	-158,907.19	0.25	
		Base	96.298273	491,121.19	65.140000	332,214.00	-158,907.19	0.18	
71654QCW0	PETROLEOS MEXICANOS COMPANY GUAR 144A 01/50 7.69					7.690000	23 Jan 2050		
	2,840,000.000	Local	104.283130	2,961,640.90	69.000000	1,959,600.00	-1,002,040.90	1.45	
		Base	104.283130	2,961,640.90	69.000000	1,959,600.00	-1,002,040.90	1.08	
742718FJ3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55					3.550000	25 Mar 2040		
	160,000.000	Local	99.503325	159,205.32	116.630212	186,608.34	27,403.02	0.14	
		Base	99.503325	159,205.32	116.630212	186,608.34	27,403.02	0.10	
742718FK0	PROCTER + GAMBLE CO/THE SR UNSECURED 03/50 3.6					3.600000	25 Mar 2050		
	135,000.000	Local	99.364222	134,141.70	122.880828	165,889.12	31,747.42	0.12	
		Base	99.364222	134,141.70	122.880828	165,889.12	31,747.42	0.09	

& 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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74432QCE3	PRUDENTIAL FINANCIAL INC SR UNSECURED 02/50 4.35					4.350000	25 Feb 2050		
	125,000.000	Local		98.125080	122,656.35	100.050779	125,063.47	2,407.12	0.09
		Base		98.125080	122,656.35	100.050779	125,063.47	2,407.12	0.07
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	475,000.000	Local		107.775971	511,935.86	113.023540	536,861.82	24,925.96	0.40
		Base		107.775971	511,935.86	113.023540	536,861.82	24,925.96	0.30
89236TGY5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
	315,000.000	Local		99.933000	314,788.95	100.977023	318,077.62	3,288.67	0.24
		Base		99.933000	314,788.95	100.977023	318,077.62	3,288.67	0.18
911312BV7	UNITED PARCEL SERVICE SR UNSECURED 04/40 5.2					5.200000	01 Apr 2040		
	170,000.000	Local		99.519306	169,182.82	122.533583	208,307.09	39,124.27	0.15
		Base		99.519306	169,182.82	122.533583	208,307.09	39,124.27	0.12
911312BW5	UNITED PARCEL SERVICE SR UNSECURED 04/50 5.3					5.300000	01 Apr 2050		
	500,000.000	Local		99.802616	499,013.08	131.005592	655,027.96	156,014.88	0.48
		Base		99.802616	499,013.08	131.005592	655,027.96	156,014.88	0.36
912810SF6	US TREASURY N/B 02/49 3					3.000000	15 Feb 2049		
	1,905,000.000	Local		102.661724	1,955,705.85	139.324219	2,654,126.37	698,420.52	1.96
		Base		102.661724	1,955,705.85	139.324219	2,654,126.37	698,420.52	1.47
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					2.819130	26 Jul 2021		
	2,700,000.000	Local		100.165961	2,704,480.96	99.128750	2,676,476.25	-28,004.71	1.98
		Base		100.165961	2,704,480.96	99.128750	2,676,476.25	-28,004.71	1.48
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	1,650,000.000	Local		100.000000	1,650,000.00	113.194985	1,867,717.25	217,717.25	1.38
		Base		100.000000	1,650,000.00	113.194985	1,867,717.25	217,717.25	1.03
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	1,130,000.000	Local		100.000000	1,130,000.00	127.680191	1,442,786.16	312,786.16	1.07
		Base		100.000000	1,130,000.00	127.680191	1,442,786.16	312,786.16	0.80
<b>US DOLLAR Total</b>									
	58,260,000.000	Local			58,580,223.61		59,038,602.29	458,378.68	43.65
		Base			58,580,223.61		59,038,602.29	458,378.68	32.64

& Issue has redenominated but Local is not converted  
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Books Open

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# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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

654,985,000.000	Base		123,717,634.54			104,661,786.35	-19,055,848.19	57.86
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# Holdings

BWGLOBAL INV GRD FXD INC CIF  
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		728,335,172.630	Base	197,840,378.71		180,902,728.79	-16,937,649.92	100.00

# Holdings

As of: March 31, 2020



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

View Date: April 1, 2020



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				0.553136	31 Dec 2030		
		2,876,541.920	Local	100.000000	2,876,541.92	100.000000	2,876,541.92	0.00
			Base	100.000000	2,876,541.92	100.000000	2,876,541.92	0.00

<b>US DOLLAR Total</b>		2,876,541.920	Local		2,876,541.92		2,876,541.92	0.00
			Base		2,876,541.92		2,876,541.92	0.00

## CASH EQUIVALENT Total

		2,876,541.920	Base		2,876,541.92		2,876,541.92	0.00
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		16,960.000	Local	199.271150	3,379,638.71	318.240000	5,397,350.40	2,017,711.69
			Base	199.271150	3,379,638.71	318.240000	5,397,350.40	2,017,711.69

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		19,370.000	Local	157.839422	3,057,349.61	93.320000	1,807,608.40	-1,249,741.21
			Base	157.839422	3,057,349.61	93.320000	1,807,608.40	-1,249,741.21

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		43,870.000	Local	68.995580	3,026,836.08	91.490000	4,013,666.30	986,830.22
			Base	68.995580	3,026,836.08	91.490000	4,013,666.30	986,830.22

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		25,290.000	Local	120.655251	3,051,371.29	89.790000	2,270,789.10	-780,582.19
			Base	120.655251	3,051,371.29	89.790000	2,270,789.10	-780,582.19

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		17,900.000	Local	168.419073	3,014,701.40	194.480000	3,481,192.00	466,490.60
			Base	168.419073	3,014,701.40	194.480000	3,481,192.00	466,490.60

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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	4,536.000	Local 1,013.501662	4,597,243.54	1,162.810000	5,274,506.16	677,262.62	3.15	
			Base 1,013.501662	4,597,243.54	1,162.810000	5,274,506.16	677,262.62	3.15	
02079K305	ALPHABET INC CL A COMMON STOCK USD.001	1,800.000	Local 1,020.723322	1,837,301.98	1,161.950000	2,091,510.00	254,208.02	1.25	
			Base 1,020.723322	1,837,301.98	1,161.950000	2,091,510.00	254,208.02	1.25	
023135106	AMAZON.COM INC COMMON STOCK USD.01	7,034.000	Local 1,403.135911	9,869,658.00	1,949.720000	13,714,330.48	3,844,672.48	8.18	
			Base 1,403.135911	9,869,658.00	1,949.720000	13,714,330.48	3,844,672.48	8.18	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	31,140.000	Local 99.929060	3,111,790.94	85.610000	2,665,895.40	-445,895.54	1.59	
			Base 99.929060	3,111,790.94	85.610000	2,665,895.40	-445,895.54	1.59	
031162100	AMGEN INC COMMON STOCK USD.0001	13,300.000	Local 199.703629	2,656,058.26	202.730000	2,696,309.00	40,250.74	1.61	
			Base 199.703629	2,656,058.26	202.730000	2,696,309.00	40,250.74	1.61	
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR	36,440.000	Local 97.734452	3,561,443.42	44.120000	1,607,732.80	-1,953,710.62	0.96	
			Base 97.734452	3,561,443.42	44.120000	1,607,732.80	-1,953,710.62	0.96	
037833100	APPLE INC COMMON STOCK USD.00001	27,410.000	Local 204.685630	5,610,433.12	254.290000	6,970,088.90	1,359,655.78	4.16	
			Base 204.685630	5,610,433.12	254.290000	6,970,088.90	1,359,655.78	4.16	
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	24,190.000	Local 87.223147	2,109,927.92	84.500000	2,044,055.00	-65,872.92	1.22	
			Base 87.223147	2,109,927.92	84.500000	2,044,055.00	-65,872.92	1.22	
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008	1,508.000	Local 1,905.449145	2,873,417.31	1,345.320000	2,028,742.56	-844,674.75	1.21	
			Base 1,905.449145	2,873,417.31	1,345.320000	2,028,742.56	-844,674.75	1.21	
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	17,614.000	Local 81.587105	1,437,075.27	66.200000	1,166,046.80	-271,028.47	0.70	
			Base 81.587105	1,437,075.27	66.200000	1,166,046.80	-271,028.47	0.70	

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Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01		97,290.000	Local	39.309098	3,824,382.11	34.380000	3,344,830.20	-479,551.91	2.00
				Base	39.309098	3,824,382.11	34.380000	3,344,830.20	-479,551.91	2.00
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005		11,254.000	Local	209.105203	2,353,269.96	285.130000	3,208,853.02	855,583.06	1.91
				Base	209.105203	2,353,269.96	285.130000	3,208,853.02	855,583.06	1.91
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01		35,270.000	Local	113.595593	4,006,516.56	96.600000	3,407,082.00	-599,434.56	2.03
				Base	113.595593	4,006,516.56	96.600000	3,407,082.00	-599,434.56	2.03
278865100	ECOLAB INC COMMON STOCK USD1.0		16,770.000	Local	147.621877	2,475,618.88	155.830000	2,613,269.10	137,650.22	1.56
				Base	147.621877	2,475,618.88	155.830000	2,613,269.10	137,650.22	1.56
29444U700	EQUINIX INC REIT USD.001		5,900.000	Local	433.087898	2,555,218.60	624.570000	3,684,963.00	1,129,744.40	2.20
				Base	433.087898	2,555,218.60	624.570000	3,684,963.00	1,129,744.40	2.20
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006		49,730.000	Local	163.607242	8,136,188.14	166.800000	8,294,964.00	158,775.86	4.95
				Base	163.607242	8,136,188.14	166.800000	8,294,964.00	158,775.86	4.95
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		23,230.000	Local	132.321797	3,073,835.35	121.640000	2,825,697.20	-248,138.15	1.69
				Base	132.321797	3,073,835.35	121.640000	2,825,697.20	-248,138.15	1.69
384802104	WW GRAINGER INC COMMON STOCK USD.5		10,820.000	Local	263.044001	2,846,136.09	248.500000	2,688,770.00	-157,366.09	1.60
				Base	263.044001	2,846,136.09	248.500000	2,688,770.00	-157,366.09	1.60
437076102	HOME DEPOT INC COMMON STOCK USD.05		18,320.000	Local	177.075557	3,244,024.20	186.710000	3,420,527.20	176,503.00	2.04
				Base	177.075557	3,244,024.20	186.710000	3,420,527.20	176,503.00	2.04
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		22,940.000	Local	146.183521	3,353,449.97	133.790000	3,069,142.60	-284,307.37	1.83
				Base	146.183521	3,353,449.97	133.790000	3,069,142.60	-284,307.37	1.83

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# Holdings

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



STATE STREET

As of: March 31, 2020

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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
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	65,580.000	Local		93.922199	6,159,417.79	157.710000	10,342,621.80	4,183,204.01	6.17
		Base		93.922199	6,159,417.79	157.710000	10,342,621.80	4,183,204.01	6.17
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	30,390.000	Local		63.237676	1,921,792.96	56.260000	1,709,741.40	-212,051.56	1.02
		Base		63.237676	1,921,792.96	56.260000	1,709,741.40	-212,051.56	1.02
67059N108	NUTANIX INC A COMMON STOCK USD.000025								
	59,070.000	Local		37.097388	2,191,342.71	15.800000	933,306.00	-1,258,036.71	0.56
		Base		37.097388	2,191,342.71	15.800000	933,306.00	-1,258,036.71	0.56
67066G104	NVIDIA CORP COMMON STOCK USD.001								
	15,370.000	Local		172.186750	2,646,510.35	263.600000	4,051,532.00	1,405,021.65	2.42
		Base		172.186750	2,646,510.35	263.600000	4,051,532.00	1,405,021.65	2.42
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	12,000.000	Local		170.215033	2,042,580.40	163.960000	1,967,520.00	-75,060.40	1.17
		Base		170.215033	2,042,580.40	163.960000	1,967,520.00	-75,060.40	1.17
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	15,582.000	Local		159.066873	2,478,580.01	70.150000	1,093,077.30	-1,385,502.71	0.65
		Base		159.066873	2,478,580.01	70.150000	1,093,077.30	-1,385,502.71	0.65
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	48,120.000	Local		64.476868	3,102,626.89	67.650000	3,255,318.00	152,691.11	1.94
		Base		64.476868	3,102,626.89	67.650000	3,255,318.00	152,691.11	1.94
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	19,790.000	Local		166.602340	3,297,060.31	143.980000	2,849,364.20	-447,696.11	1.70
		Base		166.602340	3,297,060.31	143.980000	2,849,364.20	-447,696.11	1.70
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	54,470.000	Local		44.650100	2,432,090.94	33.620000	1,831,281.40	-600,809.54	1.09
		Base		44.650100	2,432,090.94	33.620000	1,831,281.40	-600,809.54	1.09
848637104	SPLUNK INC COMMON STOCK USD.001								
	22,815.000	Local		94.073872	2,146,295.38	126.230000	2,879,937.45	733,642.07	1.72
		Base		94.073872	2,146,295.38	126.230000	2,879,937.45	733,642.07	1.72

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		21,000.000	Local	97.038424	2,037,806.91	99.930000	2,098,530.00	60,723.09	1.25
				Base	97.038424	2,037,806.91	99.930000	2,098,530.00	60,723.09	1.25
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		15,910.000	Local	218.701842	3,479,546.30	283.600000	4,512,076.00	1,032,529.70	2.69
				Base	218.701842	3,479,546.30	283.600000	4,512,076.00	1,032,529.70	2.69
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001		81,330.000	Local	39.037555	3,174,924.37	27.920000	2,270,733.60	-904,190.77	1.35
				Base	39.037555	3,174,924.37	27.920000	2,270,733.60	-904,190.77	1.35
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		37,300.000	Local	112.064763	4,180,015.66	93.420000	3,484,566.00	-695,449.66	2.08
				Base	112.064763	4,180,015.66	93.420000	3,484,566.00	-695,449.66	2.08
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		29,760.000	Local	121.793299	3,624,568.59	94.330000	2,807,260.80	-817,307.79	1.67
				Base	121.793299	3,624,568.59	94.330000	2,807,260.80	-817,307.79	1.67
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		23,170.000	Local	222.789404	5,162,030.50	249.380000	5,778,134.60	616,104.10	3.45
				Base	222.789404	5,162,030.50	249.380000	5,778,134.60	616,104.10	3.45
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001		46,550.000	Local	126.145049	5,872,052.01	161.120000	7,500,136.00	1,628,083.99	4.47
				Base	126.145049	5,872,052.01	161.120000	7,500,136.00	1,628,083.99	4.47
928563402	VMWARE INC CLASS A COMMON STOCK USD.01		18,870.000	Local	129.272223	2,439,366.84	121.100000	2,285,157.00	-154,209.84	1.36
				Base	129.272223	2,439,366.84	121.100000	2,285,157.00	-154,209.84	1.36
98978V103	ZOETIS INC COMMON STOCK USD.01		39,480.000	Local	80.526143	3,179,172.11	117.690000	4,646,401.20	1,467,229.09	2.77
				Base	80.526143	3,179,172.11	117.690000	4,646,401.20	1,467,229.09	2.77
G47567105	IHS MARKIT LTD COMMON STOCK USD.01		48,099.000	Local	54.085403	2,601,453.81	60.000000	2,885,940.00	284,486.19	1.72
				Base	54.085403	2,601,453.81	60.000000	2,885,940.00	284,486.19	1.72

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Books Open

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# Holdings

CB LARGE CAP GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G6095L109	APTIV PLC COMMON STOCK USD.01								
		21,710.000	Local	76.749036	1,666,221.58	49.240000	1,069,000.40	-597,221.18	0.64
			Base	76.749036	1,666,221.58	49.240000	1,069,000.40	-597,221.18	0.64
H01301128	ALCON INC COMMON STOCK CHF.04								
		14,210.000	Local	46.729351	664,024.08	50.820000	722,152.20	58,128.12	0.43
			Base	46.729351	664,024.08	50.820000	722,152.20	58,128.12	0.43
<b>US DOLLAR Total</b>									
		1,320,462.000	Local		155,562,367.21		164,761,708.97	9,199,341.76	98.28
			Base		155,562,367.21		164,761,708.97	9,199,341.76	98.28
<b>EQUITY Total</b>									
		1,320,462.000	Base		155,562,367.21		164,761,708.97	9,199,341.76	98.28



# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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/>								
<b>FUND Total</b>		4,197,003.920	Base	158,438,909.13		167,638,250.89	9,199,341.76	100.00

# Holdings

As of: *March 31, 2020*



CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9

View Date: *April 1, 2020*



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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	3.800	Local	1.000000	3.80	1.000000	3.80	0.00	0.00
			Base	1.000000	3.80	1.000000	3.80	0.00	0.00

<b>US DOLLAR Total</b>		3.800	Local		3.80		3.80	0.00	0.00
			Base		3.80		3.80	0.00	0.00

## CASH Total

		3.800	Base		3.80		3.80	0.00	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					0.553136	31 Dec 2030		
		889,902.450	Local	100.000000	889,902.45	100.000000	889,902.45	0.00	2.52
			Base	100.000000	889,902.45	100.000000	889,902.45	0.00	2.52

<b>US DOLLAR Total</b>		889,902.450	Local		889,902.45		889,902.45	0.00	2.52
			Base		889,902.45		889,902.45	0.00	2.52

## CASH EQUIVALENT Total

		889,902.450	Base		889,902.45		889,902.45	0.00	2.52
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5								
		19,952.000	Local	38.371689	765,591.93	22.780000	454,506.56	-311,085.37	1.29
			Base	38.371689	765,591.93	22.780000	454,506.56	-311,085.37	1.29

# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		31,596.000	Local 27.307360	862,803.35	18.350000	579,786.60	-283,016.75	1.64
			Base 27.307360	862,803.35	18.350000	579,786.60	-283,016.75	1.64
00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001							
		19,999.000	Local 23.841053	476,797.22	13.500000	269,986.50	-206,810.72	0.76
			Base 23.841053	476,797.22	13.500000	269,986.50	-206,810.72	0.76
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		11,114.000	Local 56.351339	626,288.78	48.490000	538,917.86	-87,370.92	1.53
			Base 56.351339	626,288.78	48.490000	538,917.86	-87,370.92	1.53
00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001							
		48,360.000	Local 8.401788	406,310.47	7.580000	366,568.80	-39,741.67	1.04
			Base 8.401788	406,310.47	7.580000	366,568.80	-39,741.67	1.04
023111206	AMARIN CORP PLC ADR ADR GBP.1							
		71,872.000	Local 10.633495	764,250.54	4.000000	287,488.00	-476,762.54	0.81
			Base 10.633495	764,250.54	4.000000	287,488.00	-476,762.54	0.81
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01							
		32,998.000	Local 10.403005	343,278.36	9.240000	304,901.52	-38,376.84	0.86
			Base 10.403005	343,278.36	9.240000	304,901.52	-38,376.84	0.86
06417N103	BANK OZK COMMON STOCK							
		26,744.000	Local 27.307710	730,317.39	16.700000	446,624.80	-283,692.59	1.26
			Base 27.307710	730,317.39	16.700000	446,624.80	-283,692.59	1.26
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		10,743.000	Local 58.686446	630,468.49	64.030000	687,874.29	57,405.80	1.95
			Base 58.686446	630,468.49	64.030000	687,874.29	57,405.80	1.95
095229100	BLUCORA INC COMMON STOCK USD.0001							
		31,957.000	Local 22.269176	711,656.07	12.050000	385,081.85	-326,574.22	1.09
			Base 22.269176	711,656.07	12.050000	385,081.85	-326,574.22	1.09
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		39,118.000	Local 15.689331	613,735.25	10.520000	411,521.36	-202,213.89	1.17
			Base 15.689331	613,735.25	10.520000	411,521.36	-202,213.89	1.17

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CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01								
	23,880.000	Local	18.237670	435,515.57	8.270000	197,487.60	-238,027.97	0.56	
		Base	18.237670	435,515.57	8.270000	197,487.60	-238,027.97	0.56	
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
	9,430.000	Local	40.479150	381,718.38	41.850000	394,645.50	12,927.12	1.12	
		Base	40.479150	381,718.38	41.850000	394,645.50	12,927.12	1.12	
126600105	CVB FINANCIAL CORP COMMON STOCK								
	10,700.000	Local	19.599487	209,714.51	20.050000	214,535.00	4,820.49	0.61	
		Base	19.599487	209,714.51	20.050000	214,535.00	4,820.49	0.61	
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
	19,880.000	Local	26.477837	526,379.40	10.070000	200,191.60	-326,187.80	0.57	
		Base	26.477837	526,379.40	10.070000	200,191.60	-326,187.80	0.57	
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
	27,997.000	Local	16.827967	471,132.58	15.790000	442,072.63	-29,059.95	1.25	
		Base	16.827967	471,132.58	15.790000	442,072.63	-29,059.95	1.25	
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	16,470.000	Local	47.417937	780,973.42	40.480000	666,705.60	-114,267.82	1.89	
		Base	47.417937	780,973.42	40.480000	666,705.60	-114,267.82	1.89	
22304C100	COVETRUS INC COMMON STOCK								
	48,570.000	Local	14.151268	687,327.10	8.140000	395,359.80	-291,967.30	1.12	
		Base	14.151268	687,327.10	8.140000	395,359.80	-291,967.30	1.12	
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	20,877.000	Local	39.801836	830,942.94	23.380000	488,104.26	-342,838.68	1.38	
		Base	39.801836	830,942.94	23.380000	488,104.26	-342,838.68	1.38	
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	8,841.000	Local	51.115904	451,915.71	64.030000	566,089.23	114,173.52	1.60	
		Base	51.115904	451,915.71	64.030000	566,089.23	114,173.52	1.60	
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	9,797.000	Local	74.280404	727,725.12	39.580000	387,765.26	-339,959.86	1.10	
		Base	74.280404	727,725.12	39.580000	387,765.26	-339,959.86	1.10	

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CLEARBRIDGE SMALL CAP CIF  
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STATE STREET

As of: March 31, 2020

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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
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001								
	53,869.000	Local		10.295840	554,626.58	3.300000	177,767.70	-376,858.88	0.50
		Base		10.295840	554,626.58	3.300000	177,767.70	-376,858.88	0.50
30040P103	EVERTEC INC COMMON STOCK USD.01								
	21,815.000	Local		21.859365	476,862.04	22.730000	495,854.95	18,992.91	1.40
		Base		21.859365	476,862.04	22.730000	495,854.95	18,992.91	1.40
30057T105	EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01								
	24,390.000	Local		17.500495	426,837.08	11.210000	273,411.90	-153,425.18	0.77
		Base		17.500495	426,837.08	11.210000	273,411.90	-153,425.18	0.77
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	14,940.000	Local		40.773224	609,151.97	28.840000	430,869.60	-178,282.37	1.22
		Base		40.773224	609,151.97	28.840000	430,869.60	-178,282.37	1.22
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
	26,356.000	Local		14.258457	375,795.89	10.290000	271,203.24	-104,592.65	0.77
		Base		14.258457	375,795.89	10.290000	271,203.24	-104,592.65	0.77
361448103	GATX CORP COMMON STOCK USD.625								
	5,891.000	Local		64.914826	382,413.24	62.560000	368,540.96	-13,872.28	1.04
		Base		64.914826	382,413.24	62.560000	368,540.96	-13,872.28	1.04
389375106	GRAY TELEVISION INC COMMON STOCK								
	72,105.000	Local		12.986611	936,399.61	10.740000	774,407.70	-161,991.91	2.19
		Base		12.986611	936,399.61	10.740000	774,407.70	-161,991.91	2.19
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
	18,202.000	Local		36.937238	672,331.61	20.480000	372,776.96	-299,554.65	1.06
		Base		36.937238	672,331.61	20.480000	372,776.96	-299,554.65	1.06
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001								
	15,056.000	Local		31.059154	467,626.63	26.150000	393,714.40	-73,912.23	1.11
		Base		31.059154	467,626.63	26.150000	393,714.40	-73,912.23	1.11
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	13,769.000	Local		54.295513	747,594.92	50.590000	696,573.71	-51,021.21	1.97
		Base		54.295513	747,594.92	50.590000	696,573.71	-51,021.21	1.97

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CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: March 31, 2020

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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
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		6,380.000	Local 19.505201	124,443.18	15.650000	99,847.00	-24,596.18	0.28
			Base 19.505201	124,443.18	15.650000	99,847.00	-24,596.18	0.28
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001							
		6,915.000	Local 57.451886	397,279.79	68.700000	475,060.50	77,780.71	1.35
			Base 57.451886	397,279.79	68.700000	475,060.50	77,780.71	1.35
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		5,337.000	Local 42.466170	226,641.95	46.350000	247,369.95	20,728.00	0.70
			Base 42.466170	226,641.95	46.350000	247,369.95	20,728.00	0.70
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001							
		15,691.000	Local 16.901573	265,202.58	15.370000	241,170.67	-24,031.91	0.68
			Base 16.901573	265,202.58	15.370000	241,170.67	-24,031.91	0.68
465741106	ITRON INC COMMON STOCK							
		10,609.000	Local 57.652276	611,633.00	55.830000	592,300.47	-19,332.53	1.68
			Base 57.652276	611,633.00	55.830000	592,300.47	-19,332.53	1.68
48273U102	K12 INC COMMON STOCK USD.0001							
		31,582.000	Local 25.641232	809,801.38	18.860000	595,636.52	-214,164.86	1.69
			Base 25.641232	809,801.38	18.860000	595,636.52	-214,164.86	1.69
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		35,825.000	Local 16.266889	582,761.29	9.470000	339,262.75	-243,498.54	0.96
			Base 16.266889	582,761.29	9.470000	339,262.75	-243,498.54	0.96
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
		4,542.000	Local 96.316365	437,468.93	95.860000	435,396.12	-2,072.81	1.23
			Base 96.316365	437,468.93	95.860000	435,396.12	-2,072.81	1.23
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		65,860.000	Local 9.515392	626,683.75	9.930000	653,989.80	27,306.05	1.85
			Base 9.515392	626,683.75	9.930000	653,989.80	27,306.05	1.85
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
		3,230.000	Local 80.593272	260,316.27	81.790000	264,181.70	3,865.43	0.75
			Base 80.593272	260,316.27	81.790000	264,181.70	3,865.43	0.75

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CLEARBRIDGE SMALL CAP CIF  
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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
55345K103	MRC GLOBAL INC COMMON STOCK USD.01								
	39,535.000	Local		17.200702	680,029.75	4.260000	168,419.10	-511,610.65	0.48
		Base		17.200702	680,029.75	4.260000	168,419.10	-511,610.65	0.48
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01								
	10,468.000	Local		38.194416	399,819.15	20.510000	214,698.68	-185,120.47	0.61
		Base		38.194416	399,819.15	20.510000	214,698.68	-185,120.47	0.61
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	26,927.000	Local		17.579459	473,362.09	20.520000	552,542.04	79,179.95	1.56
		Base		17.579459	473,362.09	20.520000	552,542.04	79,179.95	1.56
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
	40,850.000	Local		15.164733	619,479.33	2.480000	101,308.00	-518,171.33	0.29
		Base		15.164733	619,479.33	2.480000	101,308.00	-518,171.33	0.29
610236101	MONRO INC COMMON STOCK USD.01								
	7,575.000	Local		57.587057	436,221.96	43.810000	331,860.75	-104,361.21	0.94
		Base		57.587057	436,221.96	43.810000	331,860.75	-104,361.21	0.94
626755102	MURPHY USA INC COMMON STOCK								
	6,861.000	Local		74.732424	512,739.16	84.360000	578,793.96	66,054.80	1.64
		Base		74.732424	512,739.16	84.360000	578,793.96	66,054.80	1.64
62914B100	NIC INC COMMON STOCK								
	13,030.000	Local		19.839778	258,512.31	23.000000	299,690.00	41,177.69	0.85
		Base		19.839778	258,512.31	23.000000	299,690.00	41,177.69	0.85
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK								
	13,176.000	Local		45.177029	595,252.54	43.000000	566,568.00	-28,684.54	1.60
		Base		45.177029	595,252.54	43.000000	566,568.00	-28,684.54	1.60
65487K100	NLIGHT INC COMMON STOCK								
	22,475.000	Local		22.736360	510,999.68	10.490000	235,762.75	-275,236.93	0.67
		Base		22.736360	510,999.68	10.490000	235,762.75	-275,236.93	0.67
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
	12,285.000	Local		27.536770	338,289.22	19.120000	234,889.20	-103,400.02	0.67
		Base		27.536770	338,289.22	19.120000	234,889.20	-103,400.02	0.67

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CLEARBRIDGE SMALL CAP CIF  
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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	
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001		23,439.000	Local	15.092873	353,761.84	10.550000	247,281.45	-106,480.39	0.70
				Base	15.092873	353,761.84	10.550000	247,281.45	-106,480.39	0.70
69007J106	OUTFRONT MEDIA INC REIT USD.01		20,948.000	Local	19.555777	409,654.42	13.480000	282,379.04	-127,275.38	0.80
				Base	19.555777	409,654.42	13.480000	282,379.04	-127,275.38	0.80
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0		5,868.000	Local	69.570378	408,238.98	36.260000	212,773.68	-195,465.30	0.60
				Base	69.570378	408,238.98	36.260000	212,773.68	-195,465.30	0.60
69349H107	PNM RESOURCES INC COMMON STOCK		9,412.000	Local	38.303688	360,514.31	38.000000	357,656.00	-2,858.31	1.01
				Base	38.303688	360,514.31	38.000000	357,656.00	-2,858.31	1.01
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001		57,006.000	Local	7.328927	417,792.81	2.590000	147,645.54	-270,147.27	0.42
				Base	7.328927	417,792.81	2.590000	147,645.54	-270,147.27	0.42
71943U104	PHYSICIANS REALTY TRUST REIT USD.01		35,927.000	Local	19.424488	697,863.57	13.940000	500,822.38	-197,041.19	1.42
				Base	19.424488	697,863.57	13.940000	500,822.38	-197,041.19	1.42
74267C106	PROASSURANCE CORP COMMON STOCK USD.01		18,508.000	Local	47.214129	873,839.10	25.000000	462,700.00	-411,139.10	1.31
				Base	47.214129	873,839.10	25.000000	462,700.00	-411,139.10	1.31
74874Q100	QUINSTREET INC COMMON STOCK USD.001		52,905.000	Local	13.509225	714,705.53	8.050000	425,885.25	-288,820.28	1.21
				Base	13.509225	714,705.53	8.050000	425,885.25	-288,820.28	1.21
749397105	R1 RCM INC COMMON STOCK USD.01		63,889.000	Local	10.333025	660,166.61	9.090000	580,751.01	-79,415.60	1.64
				Base	10.333025	660,166.61	9.090000	580,751.01	-79,415.60	1.64
753422104	RAPID7 INC COMMON STOCK USD.01		9,132.000	Local	26.404030	241,121.60	43.330000	395,689.56	154,567.96	1.12
				Base	26.404030	241,121.60	43.330000	395,689.56	154,567.96	1.12

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Books Open

Prepared by State Street



# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
	9,800.000	Local		39.874393	390,769.05	31.920000	312,816.00	-77,953.05	0.89
		Base		39.874393	390,769.05	31.920000	312,816.00	-77,953.05	0.89
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
	4,114.000	Local		106.173386	436,797.31	123.320000	507,338.48	70,541.17	1.44
		Base		106.173386	436,797.31	123.320000	507,338.48	70,541.17	1.44
816850101	SEMTECH CORP COMMON STOCK USD.01								
	13,317.000	Local		38.166744	508,266.53	37.500000	499,387.50	-8,879.03	1.41
		Base		38.166744	508,266.53	37.500000	499,387.50	-8,879.03	1.41
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	9,862.000	Local		33.189973	327,319.51	39.110000	385,702.82	58,383.31	1.09
		Base		33.189973	327,319.51	39.110000	385,702.82	58,383.31	1.09
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	24,542.000	Local		27.435233	673,315.50	29.020000	712,208.84	38,893.34	2.02
		Base		27.435233	673,315.50	29.020000	712,208.84	38,893.34	2.02
830879102	SKYWEST INC COMMON STOCK								
	13,450.000	Local		49.223514	662,056.27	26.190000	352,255.50	-309,800.77	1.00
		Base		49.223514	662,056.27	26.190000	352,255.50	-309,800.77	1.00
83191H107	SMART SAND INC COMMON STOCK USD.001								
	66,727.000	Local		8.606389	574,278.55	1.040000	69,396.08	-504,882.47	0.20
		Base		8.606389	574,278.55	1.040000	69,396.08	-504,882.47	0.20
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	45,613.000	Local		20.704330	944,386.60	18.590000	847,945.67	-96,440.93	2.40
		Base		20.704330	944,386.60	18.590000	847,945.67	-96,440.93	2.40
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	76,201.000	Local		13.777930	1,049,892.07	4.220000	321,568.22	-728,323.85	0.91
		Base		13.777930	1,049,892.07	4.220000	321,568.22	-728,323.85	0.91
87105L104	SWITCH INC A COMMON STOCK USD.001								
	22,380.000	Local		14.026507	313,913.22	14.430000	322,943.40	9,030.18	0.91
		Base		14.026507	313,913.22	14.430000	322,943.40	9,030.18	0.91

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CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	8,873.000	Local	45.381949	402,674.03	39.420000	349,773.66	-52,900.37	0.99	
		Base	45.381949	402,674.03	39.420000	349,773.66	-52,900.37	0.99	
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	27,030.000	Local	24.480534	661,708.84	9.670000	261,380.10	-400,328.74	0.74	
		Base	24.480534	661,708.84	9.670000	261,380.10	-400,328.74	0.74	
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
	9,797.000	Local	41.234001	403,969.51	36.720000	359,745.84	-44,223.67	1.02	
		Base	41.234001	403,969.51	36.720000	359,745.84	-44,223.67	1.02	
90214J101	2U INC COMMON STOCK USD.001								
	17,503.000	Local	42.044711	735,908.58	21.220000	371,413.66	-364,494.92	1.05	
		Base	42.044711	735,908.58	21.220000	371,413.66	-364,494.92	1.05	
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
	11,106.000	Local	37.974101	421,740.37	42.980000	477,335.88	55,595.51	1.35	
		Base	37.974101	421,740.37	42.980000	477,335.88	55,595.51	1.35	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	19,801.000	Local	33.385708	661,070.40	25.960000	514,033.96	-147,036.44	1.46	
		Base	33.385708	661,070.40	25.960000	514,033.96	-147,036.44	1.46	
950810101	WESBANCO INC COMMON STOCK USD2.0833								
	16,181.000	Local	37.209964	602,094.43	23.700000	383,489.70	-218,604.73	1.09	
		Base	37.209964	602,094.43	23.700000	383,489.70	-218,604.73	1.09	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	9,667.000	Local	70.236067	678,972.06	32.860000	317,657.62	-361,314.44	0.90	
		Base	70.236067	678,972.06	32.860000	317,657.62	-361,314.44	0.90	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	14,422.000	Local	40.050791	577,612.51	25.790000	371,943.38	-205,669.13	1.05	
		Base	40.050791	577,612.51	25.790000	371,943.38	-205,669.13	1.05	
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
	13,658.000	Local	37.408876	510,930.43	26.340000	359,751.72	-151,178.71	1.02	
		Base	37.408876	510,930.43	26.340000	359,751.72	-151,178.71	1.02	

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CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.001								
	46,307.000	Local		15.315148	709,198.58	5.020000	232,461.14	-476,737.44	0.66
		Base		15.315148	709,198.58	5.020000	232,461.14	-476,737.44	0.66
G73268107	QUOTIENT LTD COMMON STOCK								
	93,431.000	Local		6.072341	567,344.91	3.950000	369,052.45	-198,292.46	1.04
		Base		6.072341	567,344.91	3.950000	369,052.45	-198,292.46	1.04
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
	37,926.000	Local		16.153832	612,650.25	8.220000	311,751.72	-300,898.53	0.88
		Base		16.153832	612,650.25	8.220000	311,751.72	-300,898.53	0.88
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
	16,438.000	Local		27.734939	455,906.92	25.870000	425,251.06	-30,655.86	1.20
		Base		27.734939	455,906.92	25.870000	425,251.06	-30,655.86	1.20
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK								
	83,307.000	Local		12.394780	1,032,571.90	1.720000	143,288.04	-889,283.86	0.41
		Base		12.394780	1,032,571.90	1.720000	143,288.04	-889,283.86	0.41
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0								
	29,138.000	Local		24.296103	707,939.84	15.920000	463,876.96	-244,062.88	1.31
		Base		24.296103	707,939.84	15.920000	463,876.96	-244,062.88	1.31
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK								
	25,099.000	Local		19.911620	499,761.75	23.890000	599,615.11	99,853.36	1.70
		Base		19.911620	499,761.75	23.890000	599,615.11	99,853.36	1.70
<b>US DOLLAR Total</b>									
	2,249,165.000	Local			48,512,128.15		34,427,052.12	-14,085,076.03	97.48
		Base			48,512,128.15		34,427,052.12	-14,085,076.03	97.48
<b>EQUITY Total</b>									
	2,249,165.000	Base			48,512,128.15		34,427,052.12	-14,085,076.03	97.48

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# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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/>								
<b>FUND Total</b>		3,139,071.250	Base	49,402,034.40		35,316,958.37	-14,085,076.03	100.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
12,865.23	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	12,865.23	12,865.23	10	0.00
		<b>12,865.23</b>	<b>12,865.23</b>	<b>10</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
283	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	2,405.50	5,088.17	2	0.00
108	CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC	3,521.88	4,992.08	3	0.00
98	CUSIP # 117043109 BRUNSWICK CORP	3,466.26	5,559.98	3	0.00
28	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	3,533.88	3,703.63	3	0.00
98	CUSIP # 171779309 CIENA CORP	3,901.38	4,103.94	3	0.00
25	CUSIP # 192479103 COHERENT INC	2,660.25	3,220.82	2	0.00
109	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	2,412.17	3,079.06	2	29.98
56	CUSIP # 23283R100 CYRUSONE INC	3,458.00	3,240.47	3	28.00
200	CUSIP # 237266101 DARLING INTERNATIONAL INC	3,834.00	4,659.81	3	0.00
83	CUSIP # 24906P109 DENTSPLY SIRONA INC	3,222.89	4,083.30	2	8.30

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
46	CUSIP # 262037104 DRIL QUIP INC	1,403.00	2,054.37	1	0.00
55	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,332.55	2,867.70	2	0.00
254	CUSIP # 320517105 FIRST HORIZON NATL CORP	2,047.24	3,476.46	2	36.15
36	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	3,260.88	4,481.27	2	0.00
184	CUSIP # 415864107 HARSCO CORP	1,282.48	1,967.54	1	0.00
47	CUSIP # 418056107 HARBRO INC	3,362.85	4,570.38	3	0.00
40	CUSIP # 431475102 HILL ROM HOLDINGS INC	4,024.00	4,020.97	3	0.00
68	CUSIP # 45073V108 ITT INC	3,084.48	3,934.94	2	10.99
32	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	2,376.64	2,222.34	2	0.00
22	CUSIP # 537008104 LITTELFUSE INC	2,935.24	4,179.12	2	0.00
138	CUSIP # 546347105 LOUISIANA PACIFIC	2,370.84	3,613.41	2	0.00
45	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	3,316.50	2,625.85	2	0.00
16	CUSIP # 55825T103 MADISON SQUARE GARDEN CO CL A	3,382.56	4,595.61	3	0.00
84	CUSIP # 574599106 MASCO CORPORATION	2,903.88	3,166.50	2	0.00

# ACCOUNT STATEMENT

Statement Period  
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01/01/2020 through 03/31/2020  
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CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31	CUSIP # 608190104 MOHAWK INDUSTRIES INC	2,363.44	4,407.59	2	0.00
44	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	2,540.12	4,927.17	2	0.00
149	CUSIP # 682189105 ON SEMICONDUCTOR CORP	1,853.56	2,690.92	1	0.00
37	CUSIP # 693656100 PVH CORP	1,392.68	2,626.95	1	0.00
184	CUSIP # 701877102 PARSLEY ENERGY INC	1,054.32	3,934.39	1	0.00
166	CUSIP # 71943U104 PHYSICIANS REALTY TRUST	2,314.04	3,234.79	2	0.00
87	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	3,265.98	5,299.79	2	0.00
155	CUSIP # 73179P106 POLYONE CORPORATION	2,940.35	5,124.14	2	33.82
156	CUSIP # 76169B102 REXNORD CORP	3,536.52	4,414.77	3	0.00
90	CUSIP # 784635104 SPX CORPORATION	2,937.60	4,407.91	2	0.00
80	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	3,505.60	4,124.96	3	0.00
125	CUSIP # 78469X107 SPX FLOW INC	3,552.50	5,545.59	3	0.00
61	CUSIP # 860630102 STIFEL FINANCIAL CORP	2,518.08	3,399.17	2	0.00
151	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	2,651.56	5,338.59	2	49.83

# ACCOUNT STATEMENT

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01/01/2020 through 03/31/2020  
XXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
97	CUSIP # 89469A104 TREEHOUSE FOODS INC	4,282.55	4,741.80	3	0.00
11	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	2,019.60	2,682.21	2	0.00
		113,227.85	156,408.46	84	197.07
<b>FOREIGN STOCK</b>					
248	CUSIP # G491BT108 INVESCO LIMITED	2,251.84	4,190.88	2	0.00
124	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	2,806.12	2,688.56	2	0.00
22	CUSIP # G8473T100 STERIS PLC	3,079.34	2,739.17	2	0.00
		8,137.30	9,618.61	6	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
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>CAYMAN ISLANDS</b>						
44,800.000 ALIBABA GROUP HOLDING LTD	194.4800	7,923,146.70	0.00	8,712,704.00		789,557.30
01609W102 ADR	194.4800	7,923,146.70	0.00	8,712,704.00	6.86	789,557.30
<b>MEXICO</b>						
148,200.000 AMERICA MOVIL SAB DE CV	11.7800	2,432,297.27	0.00	1,745,796.00		-686,501.27
02364W105 ADR	11.7800	2,432,297.27	0.00	1,745,796.00	1.37	-686,501.27
<b>SOUTH AFRICA</b>						
90,400.000 ANGLOGOLD ASHANTI LTD	16.6300	1,505,050.00	8,477.53	1,503,352.00		-1,698.00
035128206 ADR	16.6300	1,505,050.00	8,477.53	1,503,352.00	1.18	-1,698.00
<b>CAYMAN ISLANDS</b>						
13,200.000 BAIDU INC	100.7900	1,538,348.35	0.00	1,330,428.00		-207,920.35
056752108 ADR	100.7900	1,538,348.35	0.00	1,330,428.00	1.05	-207,920.35
<b>INDIA</b>						
22,000.000 DR REDDY'S LABORATORIES LTD	40.3300	841,934.26	0.00	887,260.00		45,325.74
256135203 ADR	40.3300	841,934.26	0.00	887,260.00	0.70	45,325.74
<b>COLOMBIA</b>						
42,600.000 ECOPETROL SA	9.5100	776,894.54	0.00	405,126.00		-371,768.54
279158109 ADR	9.5100	776,894.54	0.00	405,126.00	0.32	-371,768.54

**MEXICO**

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,700.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	60.5100 60.5100	891,516.64 891,516.64	0.00 0.00	586,947.00 586,947.00	0.46	-304,569.64 -304,569.64
<b>INDIA</b>						
21,400.000 HDFC BANK LTD 40415F101 ADR	38.4600 38.4600	1,086,985.18 1,086,985.18	0.00 0.00	823,044.00 823,044.00	0.65	-263,941.18 -263,941.18
135,450.000 ICICI BANK LTD 45104G104 ADR	8.5000 8.5000	1,583,925.39 1,583,925.39	0.00 0.00	1,151,325.00 1,151,325.00	0.91	-432,600.39 -432,600.39
<b>SUBTOTAL INDIA</b>		<b>2,670,910.57</b>	<b>0.00</b>	<b>1,974,369.00</b>	<b>1.56</b>	<b>-696,541.57</b>
		<b>2,670,910.57</b>	<b>0.00</b>	<b>1,974,369.00</b>		<b>-696,541.57</b>
<b>EMERGING MARKET GEOGRAPHIC FOCUS</b>						
45,900.000 ISHARES MSCI EMERGING MARKET 464287234	34.1300 34.1300	2,023,135.56 2,023,135.56	0.00 0.00	1,566,567.00 1,566,567.00	1.23	-456,568.56 -456,568.56
<b>CAYMAN ISLANDS</b>						
66,200.000 JD.COM INC 47215P106 ADR	40.5000 40.5000	2,045,933.00 2,045,933.00	0.00 0.00	2,681,100.00 2,681,100.00	2.11	635,167.00 635,167.00
24,300.000 MOMO INC 60879B107 ADR	21.6900 21.6900	974,363.44 974,363.44	0.00 0.00	527,067.00 527,067.00	0.41	-447,296.44 -447,296.44
6,200.000 NETEASE INC 64110W102 ADR	320.9600 320.9600	1,530,034.61 1,530,034.61	0.00 0.00	1,989,952.00 1,989,952.00	1.57	459,917.39 459,917.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,600.000 NEW ORIENTAL EDUCATION & TECHN 647581107 ADR	108.2400	787,991.18	0.00	1,039,104.00		251,112.82
	108.2400	787,991.18	0.00	1,039,104.00	0.82	251,112.82
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>5,338,322.23</b>	<b>0.00</b>	<b>6,237,223.00</b>		<b>898,900.77</b>
		<b>5,338,322.23</b>	<b>0.00</b>	<b>6,237,223.00</b>	<b>4.91</b>	<b>898,900.77</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>25,941,556.12</b>	<b>8,477.53</b>	<b>24,949,772.00</b>		<b>-991,784.12</b>
		<b>25,941,556.12</b>	<b>8,477.53</b>	<b>24,949,772.00</b>	<b>19.64</b>	<b>-991,784.12</b>
<b>TOTAL EQUITY</b>		<b>25,941,556.12</b>	<b>8,477.53</b>	<b>24,949,772.00</b>	<b>19.64</b>	<b>-991,784.12</b>
<b>PREFERRED SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>BRAZIL</b>						
49,600.000 PETROLEO BRASILEIRO SA 71654V101 ADR	5.3900	637,898.94	0.00	267,344.00		-370,554.94
	5.3900	637,898.94	0.00	267,344.00	0.21	-370,554.94
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>TAIWAN</b>						
114,900.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	47.7900	4,740,835.88	47,882.97	5,491,071.00		750,235.12
	47.7900	4,740,835.88	47,882.97	5,491,071.00	4.32	750,235.12
<b>BRAZIL</b>						
116,300.000 VALE SA 91912E105 ADR	8.2900	1,578,892.45	41,533.49	964,127.00		-614,765.45
	8.2900	1,578,892.45	41,533.49	964,127.00	0.76	-614,765.45
<b>CAYMAN ISLANDS</b>						
68,600.000 VIPSHOP HOLDINGS LTD 92763W103 ADR	15.5800	987,565.22	0.00	1,068,788.00		81,222.78
	15.5800	987,565.22	0.00	1,068,788.00	0.84	81,222.78

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>JERSEY C I</b>						
16,700.000 WNS HOLDINGS LTD	42.9800	1,251,707.17	0.00	717,766.00		-533,941.17
92932M101 ADR	42.9800	1,251,707.17	0.00	717,766.00	0.56	-533,941.17
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>8,559,000.72</b>	<b>89,416.46</b>	<b>8,241,752.00</b>		<b>-317,248.72</b>
		<b>8,559,000.72</b>	<b>89,416.46</b>	<b>8,241,752.00</b>	<b>6.48</b>	<b>-317,248.72</b>
<b>TOTAL EQUITY</b>		<b>8,559,000.72</b>	<b>89,416.46</b>	<b>8,241,752.00</b>	<b>6.48</b>	<b>-317,248.72</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
1,832,588.540 BLACKROCK FEDERAL FUND 30	100.0000	1,832,588.54	2,348.09	1,832,588.54		0.00
99VVBJNY8 0.110%	100.0000	1,832,588.54	2,348.09	1,832,588.54	1.44	0.00
<b>EQUITY</b>						
<b>POLISH ZLOTY</b>						
<b>POLAND</b>						
5,578.000 CD PROJEKT SA	289.1000	1,459,540.69	0.00	1,612,599.80		153,059.11
EG7302219	69.6039	378,374.22	0.00	388,250.82	0.31	9,876.60
88,714.000 POWSZECHNA KASA OSZCZEDNOSCI B	22.6200	3,759,460.98	0.00	2,006,710.68		-1,752,750.30
EGB03NGS7	5.4460	999,279.77	0.00	483,137.28	0.38	-516,142.49
52,378.000 POWSZECHNY ZAKLAD UBEZPIECZEN	31.3300	2,152,896.01	0.00	1,641,002.74		-511,893.27
EGB63DG23	7.5430	595,163.92	0.00	395,089.14	0.31	-200,074.78
<b>SUBTOTAL POLAND</b>		<b>7,371,897.68</b>	<b>0.00</b>	<b>5,260,313.22</b>		<b>-2,111,584.46</b>
		<b>1,972,817.91</b>	<b>0.00</b>	<b>1,266,477.24</b>	<b>1.00</b>	<b>-706,340.67</b>

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>TOTAL EQUITY POLISH ZLOTY</b>		<b>7,371,897.68</b>	<b>0.00</b>	<b>5,260,313.22</b>		<b>-2,111,584.46</b>
		<b>1,972,817.91</b>	<b>0.00</b>	<b>1,266,477.24</b>	<b>1.00</b>	<b>-706,340.67</b>
<b>HUNGARIAN FORINT</b>						
<b>HUNGARY</b>						
45,552.000 OTP BANK NYRT EM7320150	9,500.0000 28.8986	589,117,754.63 1,994,302.01	0.00 0.00	432,744,000.00 1,316,389.51		-156,373,754.63 -677,912.50
41,262.000 RICHTER GEDEON NYRT EMBC9ZH88	6,175.0000 18.7841	274,430,143.35 901,762.41	0.00 0.00	254,792,850.00 775,069.40		-19,637,293.35 -126,693.01
66,807.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	1,930.0000 5.8710	199,118,216.01 713,694.17	0.00 0.00	128,937,510.00 392,222.62		-70,180,706.01 -321,471.55
<b>SUBTOTAL HUNGARY</b>		<b>1,062,666,113.99</b>	<b>0.00</b>	<b>816,474,360.00</b>		<b>-246,191,753.99</b>
		<b>3,609,758.59</b>	<b>0.00</b>	<b>2,483,681.53</b>	<b>1.96</b>	<b>-1,126,077.06</b>
<b>TOTAL EQUITY HUNGARIAN FORINT</b>		<b>1,062,666,113.99</b>	<b>0.00</b>	<b>816,474,360.00</b>		<b>-246,191,753.99</b>
		<b>3,609,758.59</b>	<b>0.00</b>	<b>2,483,681.53</b>	<b>1.96</b>	<b>-1,126,077.06</b>
<b>TURKISH LIRA</b>						
<b>TURKEY</b>						
364,432.000 AKBANK T.A.S. ETB03MN79	5.6000 0.8497	3,020,899.03 499,445.99	0.00 0.00	2,040,819.20 309,672.50		-980,079.83 -189,773.49
<b>U.S. DOLLAR</b>						
<b>RUSSIA</b>						
217,153.000 GAZPROM PJSC EX5140986 ADR	4.6390 4.6390	1,061,342.36 1,061,342.36	0.00 0.00	1,007,372.77 1,007,372.77		-53,969.59 -53,969.59

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,113.000 MMC NORILSK NICKEL PJSC EXBYSW6D3 ADR	24.9200 24.9200	664,495.02 664,495.02	0.00 0.00	949,775.96 949,775.96	 0.75	285,280.94 285,280.94
18,658.000 LUKOIL PJSC EXBYZDW22 ADR	60.0000 60.0000	1,516,923.00 1,516,923.00	0.00 0.00	1,119,480.00 1,119,480.00	 0.88	-397,443.00 -397,443.00
<b>SUBTOTAL RUSSIA</b>		<b>3,242,760.38</b>	<b>0.00</b>	<b>3,076,628.73</b>		<b>-166,131.65</b>
		<b>3,242,760.38</b>	<b>0.00</b>	<b>3,076,628.73</b>	<b>2.42</b>	<b>-166,131.65</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>3,242,760.38</b>	<b>0.00</b>	<b>3,076,628.73</b>		<b>-166,131.65</b>
		<b>3,242,760.38</b>	<b>0.00</b>	<b>3,076,628.73</b>	<b>2.42</b>	<b>-166,131.65</b>
<b>NEW TAIWAN DOLLAR</b>						
<b>TAIWAN</b>						
171,000.000 ACCTON TECHNOLOGY CORP FA6005211	163.0000 5.3899	19,073,797.21 617,662.25	0.00 0.00	27,873,000.00 921,680.48	 0.73	8,799,202.79 304,018.23
142,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	218.5000 7.2252	33,179,919.54 1,066,891.15	0.00 0.00	31,027,000.00 1,025,974.25	 0.81	-2,152,919.54 -40,916.90
47,000.000 CATCHER TECHNOLOGY CO LTD FA6186664	195.5000 6.4646	11,828,562.00 388,012.53	0.00 0.00	9,188,500.00 303,837.44	 0.24	-2,640,062.00 -84,175.09
190,000.000 NANYA TECHNOLOGY CORP FA6283602	53.7000 1.7757	13,938,264.59 447,138.26	0.00 0.00	10,203,000.00 337,384.06	 0.27	-3,735,264.59 -109,754.20
191,000.000 ELITE MATERIAL CO LTD FA6316121	106.0000 3.5051	20,526,816.86 664,622.46	0.00 0.00	20,246,000.00 669,477.38	 0.53	-280,816.86 4,854.92

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
403,000.000 FAR EASTERN NEW CENTURY CORP FA6331476	22.5500 0.7457	13,775,719.22 448,299.21	0.00 0.00	9,087,650.00 300,502.62	0.24	-4,688,069.22 -147,796.59
239,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	172.0000 5.6875	50,585,233.05 1,632,709.65	0.00 0.00	41,108,000.00 1,359,324.11	1.07	-9,477,233.05 -273,385.54
329,000.000 KING YUAN ELECTRONICS CO LTD FA6352498	30.2500 1.0003	11,361,748.97 362,225.59	0.00 0.00	9,952,250.00 329,092.47	0.26	-1,409,498.97 -33,133.12
99,000.000 MEDIATEK INC FA6372488	327.5000 10.8295	31,140,042.96 1,005,018.39	0.00 0.00	32,422,500.00 1,072,119.44	0.84	1,282,457.04 67,101.05
516,000.000 FUBON FINANCIAL HOLDING CO LTD FA6411674	37.5500 1.2417	19,751,075.00 653,522.21	0.00 0.00	19,375,800.00 640,702.35	0.50	-375,275.00 -12,819.86
1,477,000.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	15.5500 0.5142	24,121,840.16 781,831.39	0.00 0.00	22,967,350.00 759,464.65	0.60	-1,154,490.16 -22,366.74
223,000.000 CHIPBOND TECHNOLOGY CORP FA6432803	49.5000 1.6368	15,192,316.99 492,243.73	0.00 0.00	11,038,500.00 365,011.66	0.29	-4,153,816.99 -127,232.07
767,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	69.9000 2.3114	63,829,239.25 2,060,415.44	0.00 0.00	53,613,300.00 1,772,838.66	1.39	-10,215,939.25 -287,576.78
205,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	79.0000 2.6123	17,861,110.05 577,591.37	0.00 0.00	16,195,000.00 535,522.38	0.42	-1,666,110.05 -42,068.99

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,686,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	17.9000 0.5919	35,524,317.96 1,152,933.69	0.00 0.00	30,179,400.00 997,946.54	0.79	-5,344,917.96 -154,987.15
98,000.000 PIXART IMAGING INC FA6673364	140.5000 4.6459	14,592,481.00 483,627.12	0.00 0.00	13,769,000.00 455,301.49	0.36	-823,481.00 -28,325.63
291,000.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399	65.6000 2.1692	24,014,047.21 771,884.79	0.00 0.00	19,089,600.00 631,238.53	0.50	-4,924,447.21 -140,646.26
1,177,000.000 UNITED MICROELECTRONICS CORP FA6916623	13.6500 0.4514	19,040,552.00 624,587.57	0.00 0.00	16,066,050.00 531,258.37	0.42	-2,974,502.00 -93,329.20
84,000.000 TAIDOC TECHNOLOGY CORP FAB3DBMV4	167.5000 5.5387	13,726,967.00 454,196.94	0.00 0.00	14,070,000.00 465,254.70	0.37	343,033.00 11,057.76
237,000.000 PEGATRON CORP FAB4PLX11	58.0000 1.9179	16,448,246.00 539,552.11	0.00 0.00	13,746,000.00 454,540.95	0.36	-2,702,246.00 -85,011.16
174,000.000 ZHEN DING TECHNOLOGY HOLDING L FAB734XQ1	93.0000 3.0752	14,750,366.18 477,664.16	0.00 0.00	16,182,000.00 535,092.51	0.42	1,431,633.82 57,428.35
<b>SUBTOTAL TAIWAN</b>		<b>484,262,663.20</b>	<b>0.00</b>	<b>437,399,900.00</b>		<b>-46,862,763.20</b>
		<b>15,702,630.01</b>	<b>0.00</b>	<b>14,463,565.04</b>	<b>11.41</b>	<b>-1,239,064.97</b>
<b>TOTAL EQUITY NEW TAIWAN DOLLAR</b>		<b>484,262,663.20</b>	<b>0.00</b>	<b>437,399,900.00</b>		<b>-46,862,763.20</b>
		<b>15,702,630.01</b>	<b>0.00</b>	<b>14,463,565.04</b>	<b>11.41</b>	<b>-1,239,064.97</b>
<b>THAILAND BAHT</b>						
<b>THAILAND</b>						



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
88,100.000 ADVANCED INFO SERVICE PCL FB6412597	201.0000 6.1248	18,566,248.85 603,806.33	282,272.40 8,601.60	17,708,100.00 539,593.20	0.42	-858,148.85 -64,213.13
446,100.000 CP ALL PCL FBB08YDF9	60.7500 1.8511	35,189,425.59 1,127,164.35	0.00 0.00	27,100,575.00 825,796.44	0.65	-8,088,850.59 -301,367.91
135,900.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	67.5000 2.0568	18,724,232.54 585,150.74	458,662.50 13,975.60	9,173,250.00 279,523.12	0.22	-9,550,982.54 -305,627.62
1,059,100.000 CHAROEN POKPHAND FOODS PCL FBB5L2DG1	24.3000 0.7405	28,305,145.40 894,084.19	0.00 0.00	25,736,130.00 784,219.69	0.62	-2,569,015.40 -109,864.50
<b>SUBTOTAL THAILAND</b>		<b>100,785,052.38</b>	<b>740,934.90</b>	<b>79,718,055.00</b>		<b>-21,066,997.38</b>
		<b>3,210,205.61</b>	<b>22,577.20</b>	<b>2,429,132.45</b>	<b>1.91</b>	<b>-781,073.16</b>
<b>TOTAL EQUITY THAILAND BAHT</b>		<b>100,785,052.38</b>	<b>740,934.90</b>	<b>79,718,055.00</b>		<b>-21,066,997.38</b>
		<b>3,210,205.61</b>	<b>22,577.20</b>	<b>2,429,132.45</b>	<b>1.91</b>	<b>-781,073.16</b>
<b>HONG KONG DOLLAR</b>						
<b>HONG KONG</b>						
242,000.000 CHINA MOBILE LTD FH6073552 HK/00941	57.6500 7.4378	19,479,994.11 2,483,358.80	0.00 0.00	13,951,300.00 1,799,958.71	1.42	-5,528,694.11 -683,400.09
<b>CHINA</b>						
249,500.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	53.8500 6.9476	11,606,981.07 1,480,021.06	0.00 0.00	13,435,575.00 1,733,421.27	1.36	1,828,593.93 253,400.21
312,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	15.5200 2.0023	5,804,977.70 740,294.54	0.00 0.00	4,842,240.00 624,732.61	0.49	-962,737.70 -115,561.93

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL CHINA</b>		<b>17,411,958.77</b>	<b>0.00</b>	<b>18,277,815.00</b>		<b>865,856.23</b>
		<b>2,220,315.60</b>	<b>0.00</b>	<b>2,358,153.88</b>	<b>1.85</b>	<b>137,838.28</b>
<b>HONG KONG</b>						
414,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	24.0500 3.1029	11,976,441.04 1,526,864.47	0.00 0.00	9,956,700.00 1,284,586.30		-2,019,741.04 -242,278.17
397,000.000 CITIC LTD FH6196155 HK/00267	8.1100 1.0463	4,611,291.32 587,793.40	0.00 0.00	3,219,670.00 415,393.05		-1,391,621.32 -172,400.35
<b>SUBTOTAL HONG KONG</b>		<b>16,587,732.36</b>	<b>0.00</b>	<b>13,176,370.00</b>		<b>-3,411,362.36</b>
		<b>2,114,657.87</b>	<b>0.00</b>	<b>1,699,979.35</b>	<b>1.34</b>	<b>-414,678.52</b>
<b>CHINA</b>						
1,298,000.000 LENOVO GROUP LTD FH6218082 HK/00992	4.1600 0.5367	8,976,339.21 1,143,705.44	0.00 0.00	5,399,680.00 696,652.00		-3,576,659.21 -447,053.44
1,100,000.000 PETROCHINA CO LTD FH6226572 HK/00857	2.8400 0.3664	5,355,955.49 683,158.96	0.00 0.00	3,124,000.00 403,049.97		-2,231,955.49 -280,108.99
<b>SUBTOTAL CHINA</b>		<b>14,332,294.70</b>	<b>0.00</b>	<b>8,523,680.00</b>		<b>-5,808,614.70</b>
		<b>1,826,864.40</b>	<b>0.00</b>	<b>1,099,701.97</b>	<b>0.87</b>	<b>-727,162.43</b>
<b>HONG KONG</b>						
274,000.000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823 HK/00175	11.4400 1.4760	4,158,524.72 531,169.34	0.00 0.00	3,134,560.00 404,412.39		-1,023,964.72 -126,756.95
<b>CHINA</b>						
1,088,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250 HK/02328	7.5000 0.9676	9,876,980.54 1,259,505.12	0.00 0.00	8,160,000.00 1,052,780.96		-1,716,980.54 -206,724.16

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
628,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	9.8000 1.2644	4,837,068.94 618,571.34	0.00 0.00	6,154,400.00 794,023.92	0.62	1,317,331.06 175,452.58
<b>SUBTOTAL CHINA</b>		<b>14,714,049.48</b> <b>1,878,076.46</b>	<b>0.00</b> <b>0.00</b>	<b>14,314,400.00</b> <b>1,846,804.88</b>	<b>1.45</b>	<b>-399,649.48</b> <b>-31,271.58</b>
<b>HONG KONG</b>						
134,000.000 CHINA RESOURCES BEER HOLDINGS FH6972456 HK/00291	35.4000 4.5672	5,721,864.57 729,482.31	0.00 0.00	4,743,600.00 612,006.35	0.48	-978,264.57 -117,475.96
171,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	26.9500 3.4770	4,301,770.57 548,560.78	0.00 0.00	4,608,450.00 594,569.66	0.47	306,679.43 46,008.88
<b>SUBTOTAL HONG KONG</b>		<b>10,023,635.14</b> <b>1,278,043.09</b>	<b>0.00</b> <b>0.00</b>	<b>9,352,050.00</b> <b>1,206,576.01</b>	<b>0.95</b>	<b>-671,585.14</b> <b>-71,467.08</b>
<b>CHINA</b>						
595,000.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1 HK/01088	14.7600 1.9043	10,451,949.00 1,335,399.54	0.00 0.00	8,782,200.00 1,133,055.51	0.89	-1,669,749.00 -202,344.03
3,053,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	6.3400 0.8180	21,783,694.71 2,777,456.55	0.00 0.00	19,356,020.00 2,497,260.96	1.97	-2,427,674.71 -280,195.59
1,550,000.000 CHINA NATIONAL BUILDING MATERI FHBOY91C2 HK/03323	8.4700 1.0928	11,739,685.51 1,500,345.55	0.00 0.00	13,128,500.00 1,693,803.29	1.33	1,388,814.49 193,457.74
4,688,000.000 BANK OF CHINA LTD FHB154562 HK/03988	2.9700 0.3832	17,213,710.97 2,195,179.52	0.00 0.00	13,923,360.00 1,796,353.97	1.41	-3,290,350.97 -398,825.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
236,000.000 GUANGZHOU R&F PROPERTIES CO LT FHB19H8Y5 HK/02777	10.1200 1.3057	3,595,873.91 458,349.10	0.00 0.00	2,388,320.00 308,134.54	0.24	-1,207,553.91 -150,214.56
1,604,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	5.3100 0.6851	9,640,659.46 1,229,464.61	0.00 0.00	8,517,240.00 1,098,871.10	0.86	-1,123,419.46 -130,593.51
1,620,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1 HK/01800	5.4000 0.6967	12,870,448.76 1,641,444.11	0.00 0.00	8,748,000.00 1,128,643.12	0.89	-4,122,448.76 -512,800.99
336,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	9.3800 1.2102	3,989,844.59 508,739.83	0.00 0.00	3,151,680.00 406,621.17	0.32	-838,164.59 -102,118.66
517,000.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	11.0200 1.4218	4,896,378.16 624,837.85	0.00 0.00	5,697,340.00 735,055.28	0.58	800,961.84 110,217.43
166,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	56.9500 7.3475	7,868,139.56 1,004,082.89	0.00 0.00	9,453,700.00 1,219,690.61	0.96	1,585,560.44 215,607.72
2,147,300.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	4.1300 0.5328	15,375,240.71 1,963,290.40	0.00 0.00	8,868,349.00 1,144,170.22	0.90	-6,506,891.71 -819,120.18
268,000.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	17.4400 2.2501	8,185,754.31 1,044,849.47	0.00 0.00	4,673,920.00 603,016.42	0.47	-3,511,834.31 -441,833.05
152,000.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	35.9000 4.6317	5,806,627.73 743,048.22	0.00 0.00	5,456,800.00 704,021.47	0.55	-349,827.73 -39,026.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,970,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	3.1100 0.4012	7,131,210.85 909,222.94	0.00 0.00	6,126,700.00 790,450.14	0.62	-1,004,510.85 -118,772.80
1,572,000.000 XINYI SOLAR HOLDINGS LTD FHBGQYNN3 HK/00968	4.3900 0.5664	9,644,988.26 1,240,582.08	0.00 0.00	6,901,080.00 890,358.54	0.70	-2,743,908.26 -350,223.54
335,500.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	34.6000 4.4640	8,947,343.08 1,141,565.04	0.00 0.00	11,608,300.00 1,497,671.23	1.18	2,660,956.92 356,106.19
138,400.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	380.2000 49.0524	50,159,603.55 6,396,683.52	0.00 0.00	52,619,680.00 6,788,847.72	5.34	2,460,076.45 392,164.20
<b>SUBTOTAL CHINA</b>		<b>209,301,153.12</b>	<b>0.00</b>	<b>189,401,189.00</b>		<b>-19,899,964.12</b>
		<b>26,714,541.22</b>	<b>0.00</b>	<b>24,436,025.29</b>	<b>19.21</b>	<b>-2,278,515.93</b>
<b>TOTAL EQUITY HONG KONG DOLLAR</b>		<b>306,009,342.40</b>	<b>0.00</b>	<b>270,131,364.00</b>		<b>-35,877,978.40</b>
		<b>39,047,026.78</b>	<b>0.00</b>	<b>34,851,612.48</b>	<b>27.41</b>	<b>-4,195,414.30</b>
<b>INDIAN RUPEE</b>						
<b>INDIA</b>						
78,362.000 LIC HOUSING FINANCE LTD F16101021	235.3000 3.1103	34,737,217.18 489,437.53	0.00 0.00	18,438,578.60 243,731.31	0.19	-16,298,638.58 -245,706.22
20,505.000 APOLLO HOSPITALS ENTERPRISE LT F16273580	1,139.0500 15.0566	28,457,596.30 400,959.45	0.00 0.00	23,356,220.25 308,735.41	0.24	-5,101,376.05 -92,224.04
219,751.000 HCL TECHNOLOGIES LTD F16294891	436.4000 5.7686	136,312,588.04 1,910,674.30	0.00 0.00	95,899,336.40 1,267,650.36	1.00	-40,413,251.64 -643,023.94

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
172,721.000 BHARTI AIRTEL LTD FI6442326	440.9000 5.8281	83,495,972.74 1,170,839.08	0.00 0.00	76,152,688.90 1,006,628.28	0.79	-7,343,283.84 -164,210.80
26,024.000 DIVI'S LABORATORIES LTD FI6602515	1,989.0500 26.2924	42,079,241.29 592,408.62	0.00 0.00	51,763,037.20 684,232.40	0.54	9,683,795.91 91,823.78
81,772.000 GLENMARK PHARMACEUTICALS LTD FI6698752	205.8500 2.7210	28,807,573.65 405,816.58	0.00 0.00	16,832,766.20 222,504.80	0.18	-11,974,807.45 -183,311.78
8,473.000 ULTRATECH CEMENT LTD FIB01GZF6	3,244.8500 42.8922	34,322,795.64 479,753.11	0.00 0.00	27,493,614.05 363,425.77	0.29	-6,829,181.59 -116,327.34
278,538.000 POWER FINANCE CORP LTD FIB1S7220	91.9500 1.2154	36,161,133.47 506,733.13	0.00 0.00	25,611,569.10 338,547.86	0.27	-10,549,564.37 -168,185.27
202,391.000 COAL INDIA LTD FIB4Z9XF9	140.0500 1.8513	39,219,839.20 548,230.36	0.00 0.00	28,344,859.55 374,678.00	0.29	-10,874,979.65 -173,552.36
133,938.000 AXIS BANK LTD FIBPFJHC7	379.0000 5.0098	102,836,246.97 1,481,411.87	0.00 0.00	50,762,502.00 671,006.77	0.53	-52,073,744.97 -810,405.10
260,866.000 STATE BANK OF INDIA FIBSQCB22	196.8500 2.6021	92,449,666.18 1,335,549.52	0.00 0.00	51,351,472.10 678,792.10	0.53	-41,098,194.08 -656,757.42
<b>SUBTOTAL INDIA</b>		<b>658,879,870.66</b>	<b>0.00</b>	<b>466,006,644.35</b>		<b>-192,873,226.31</b>
		<b>9,321,813.55</b>	<b>0.00</b>	<b>6,159,933.06</b>	<b>4.85</b>	<b>-3,161,880.49</b>
<b>TOTAL EQUITY INDIAN RUPEE</b>		<b>658,879,870.66</b>	<b>0.00</b>	<b>466,006,644.35</b>		<b>-192,873,226.31</b>
		<b>9,321,813.55</b>	<b>0.00</b>	<b>6,159,933.06</b>	<b>4.85</b>	<b>-3,161,880.49</b>

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SOUTH KOREAN WON</b>						
<b>SOUTH KOREA</b>						
8,389.000 KT&G CORP FK6175079	74,700.0000 61.3628	853,307,966.64 704,718.04	29,230,968.00 23,989.30	626,658,300.00 514,772.22	0.41	-226,649,666.64 -189,945.82
8,106.000 SK TELECOM CO LTD FK6224877	177,000.0000 145.3977	2,123,534,646.64 1,862,154.93	58,336,200.00 47,865.61	1,434,762,000.00 1,178,593.85	0.93	-688,772,646.64 -683,561.08
7,142.000 DAELIM INDUSTRIAL CO LTD FK6249585	73,700.0000 60.5413	724,097,007.75 601,420.43	7,241,988.00 5,942.14	526,365,400.00 432,386.02	0.34	-197,731,607.75 -169,034.41
3,009.000 NCSOFT CORP FK6264188	652,000.0000 535.5893	1,565,830,098.37 1,362,695.49	9,136,670.40 7,496.76	1,961,868,000.00 1,611,588.24	1.27	396,037,901.63 248,892.75
25,906.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	28,600.0000 23.4936	1,133,940,855.66 1,005,028.65	38,158,614.00 31,294.22	740,911,600.00 608,626.28	0.48	-393,029,255.66 -396,402.37
12,832.000 HYUNDAI MOBIS CO LTD FK6449540	169,500.0000 139.2368	3,165,167,873.98 2,642,971.78	30,026,880.00 24,630.36	2,175,024,000.00 1,786,686.51	1.41	-990,143,873.98 -856,285.27
20,531.000 SK HYNIX INC FK6450266	83,300.0000 68.4273	1,553,612,844.97 1,307,980.78	16,014,180.00 13,136.61	1,710,232,300.00 1,404,880.58	1.11	156,619,455.03 96,899.80
17,656.000 HYUNDAI MOTOR CO FK6451058	88,700.0000 72.8631	2,274,292,924.89 1,920,219.75	41,965,560.00 34,426.24	1,566,087,200.00 1,286,471.73	1.01	-708,205,724.89 -633,748.02

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
48,952.000 INDUSTRIAL BANK OF KOREA FK6462972	7,500.0000 6.1609	761,156,461.83 690,601.88	26,418,085.20 21,678.15	367,140,000.00 301,589.36	0.24	-394,016,461.83 -389,012.52
24,218.000 KIA MOTORS CORP FK6490924	26,000.0000 21.3579	1,067,846,006.28 911,770.45	22,073,376.00 18,104.81	629,668,000.00 517,244.56	0.41	-438,178,006.28 -394,525.89
16,009.000 GS ENGINEERING & CONSTRUCTION FK6537096	20,500.0000 16.8398	725,650,496.89 644,560.17	12,487,020.00 10,243.24	328,184,500.00 269,589.13	0.21	-397,465,996.89 -374,971.04
126,279.000 SAMSUNG ELECTRONICS CO LTD FK6771729	47,750.0000 39.2245	5,878,783,552.91 5,264,808.73	70,883,869.68 58,183.68	6,029,822,250.00 4,953,233.67	3.90	151,038,697.09 -311,575.06
42,467.000 HANA FINANCIAL GROUP INC FKB0RNR7	23,100.0000 18.9756	1,843,700,549.83 1,668,015.60	54,076,386.00 44,421.38	980,987,700.00 805,838.23	0.63	-862,712,849.83 -862,177.37
46,696.000 KB FINANCIAL GROUP INC FKB3DF0Y1	34,550.0000 28.3813	2,540,587,781.47 2,299,344.15	82,270,718.40 67,479.68	1,613,346,800.00 1,325,293.41	1.04	-927,240,981.47 -974,050.74
0.000 FILA HOLDINGS CORP FKB66CTX0	0.0000 0.0000	0.00 0.00	1,773,267.60 1,454.27	0.00 0.00	0.00	0.00 0.00
<b>SUBTOTAL SOUTH KOREA</b>		<b>26,211,509,068.11</b>	<b>500,093,783.28</b>	<b>20,691,058,050.00</b>		<b>-5,520,451,018.11</b>
		<b>22,886,290.83</b>	<b>410,346.45</b>	<b>16,996,793.79</b>	<b>13.39</b>	<b>-5,889,497.04</b>
<b>TOTAL EQUITY SOUTH KOREAN WON</b>		<b>26,211,509,068.11</b>	<b>500,093,783.28</b>	<b>20,691,058,050.00</b>		<b>-5,520,451,018.11</b>
		<b>22,886,290.83</b>	<b>410,346.45</b>	<b>16,996,793.79</b>	<b>13.39</b>	<b>-5,889,497.04</b>

MALAYSIAN RINGGIT

MALAYSIA



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
176,600.000 TENAGA NASIONAL BHD FN6904613	12.0200 2.7824	2,442,862.17 590,044.78	123,620.00 28,722.79	2,122,732.00 491,373.15	0.39	-320,130.17 -98,671.63
333,600.000 HARTALEGA HOLDINGS BHD FNB2QPJK1	6.8800 1.5926	2,054,281.01 496,406.48	0.00 0.00	2,295,168.00 531,288.89	0.42	240,886.99 34,882.41
<b>SUBTOTAL MALAYSIA</b>		<b>4,497,143.18</b>	<b>123,620.00</b>	<b>4,417,900.00</b>		<b>-79,243.18</b>
		<b>1,086,451.26</b>	<b>28,722.79</b>	<b>1,022,662.04</b>	<b>0.81</b>	<b>-63,789.22</b>
<b>TOTAL EQUITY MALAYSIAN RINGGIT</b>		<b>4,497,143.18</b>	<b>123,620.00</b>	<b>4,417,900.00</b>		<b>-79,243.18</b>
		<b>1,086,451.26</b>	<b>28,722.79</b>	<b>1,022,662.04</b>	<b>0.81</b>	<b>-63,789.22</b>
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						
15,470.000 NASPERS LTD KS6622697	2,553.7100 142.9849	40,383,187.03 2,789,256.54	0.00 0.00	39,505,893.70 2,211,976.11	1.74	-877,293.33 -577,280.43
109,385.000 SANLAM LTD KSB0L6751	51.0900 2.8606	8,779,834.49 662,112.88	0.00 0.00	5,588,479.65 312,904.79	0.25	-3,191,354.84 -349,208.09
355,733.000 OLD MUTUAL LTD KSBVDPYN1	11.8500 0.6635	8,120,195.00 571,490.28	0.00 0.00	4,215,436.05 236,026.65	0.19	-3,904,758.95 -335,463.63
90,683.000 ABSA GROUP LTD KSBFX05H4	75.0000 4.1993	15,506,631.54 1,156,632.78	0.00 0.00	6,801,225.00 380,807.67	0.30	-8,705,406.54 -775,825.11
248,816.000 SIBANYE STILLWATER LTD KSBL0L912	22.5700 1.2637	10,190,078.19 685,173.95	0.00 0.00	5,615,777.12 314,433.21	0.25	-4,574,301.07 -370,740.74

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL SOUTH AFRICA</b>						
		82,979,926.25	0.00	61,726,811.52		-21,253,114.73
		5,864,666.43	0.00	3,456,148.43	2.73	-2,408,518.00
<b>TOTAL EQUITY SOUTH AFRICAN RAND</b>						
		82,979,926.25	0.00	61,726,811.52		-21,253,114.73
		5,864,666.43	0.00	3,456,148.43	2.73	-2,408,518.00
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
44,000.000 BRF SA LB2036997	15.1000 2.9113	1,716,470.83 429,520.38	0.00 0.00	664,400.00 128,099.33	0.10	-1,052,070.83 -301,421.05
26,800.000 BANCO DO BRASIL SA LB2328592	27.7500 5.3503	1,368,812.51 349,832.77	4,132.76 796.82	743,700.00 143,388.73	0.11	-625,112.51 -206,444.04
163,500.000 EQUATORIAL ENERGIA SA LBB128R92	17.4500 3.3644	2,865,943.67 767,605.89	0.00 0.00	2,853,075.00 550,085.80	0.43	-12,868.67 -217,520.09
216,700.000 JBS SA LBB1V74X4	20.3400 3.9216	5,413,738.13 1,360,388.82	0.00 0.00	4,407,678.00 849,820.31	0.67	-1,006,060.13 -510,568.51
<b>SUBTOTAL BRAZIL</b>						
		11,364,965.14	4,132.76	8,668,853.00		-2,696,112.14
		2,907,347.86	796.82	1,671,394.17	1.31	-1,235,953.69
<b>TOTAL EQUITY BRAZIL REAL</b>						
		11,364,965.14	4,132.76	8,668,853.00		-2,696,112.14
		2,907,347.86	796.82	1,671,394.17	1.31	-1,235,953.69
<b>TOTAL EQUITY</b>						
		109,351,215.20	462,443.26	88,187,701.46	69.44	-21,163,513.74
<b>PREFERRED SECURITIES</b>						
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,400.000 TELEFONICA BRASIL SA LBB3ZCNF3	49.4600 9.5361	1,738,673.37 448,670.65	63,973.03 12,256.50	1,701,424.00 328,042.26	0.26	-37,249.37 -120,628.39
<b>EQUITY</b>						
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
63,600.000 QUALICORP CONSULTORIA E CORRET LBB4LHBQ4	23.9200 4.6119	2,220,647.97 527,025.42	0.00 0.00	1,521,312.00 293,315.85	0.23	-699,335.97 -233,709.57
86,300.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	27.0000 5.2057	4,107,694.41 1,083,626.05	0.00 0.00	2,330,100.00 449,253.85	0.35	-1,777,594.41 -634,372.20
56,000.000 B3 SA - BRASIL BOLSA BALCAO LBBG36ZK8	35.6300 6.8696	2,483,498.54 618,751.05	34,069.72 6,559.06	1,995,280.00 384,699.03	0.30	-488,218.54 -234,052.02
<b>SUBTOTAL BRAZIL</b>		<b>8,811,840.92</b>	<b>34,069.72</b>	<b>5,846,692.00</b>		<b>-2,965,148.92</b>
		<b>2,229,402.52</b>	<b>6,559.06</b>	<b>1,127,268.73</b>	<b>0.88</b>	<b>-1,102,133.79</b>
<b>TOTAL EQUITY BRAZIL REAL</b>		<b>8,811,840.92</b>	<b>34,069.72</b>	<b>5,846,692.00</b>		<b>-2,965,148.92</b>
		<b>2,229,402.52</b>	<b>6,559.06</b>	<b>1,127,268.73</b>	<b>0.88</b>	<b>-1,102,133.79</b>
<b>MEXICAN PESO</b>						
<b>MEXICO</b>						
154,700.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	65.0000 2.7708	17,688,380.56 917,265.69	0.00 0.00	10,055,500.00 428,636.89	0.34	-7,632,880.56 -488,628.80
239,700.000 GRUPO MEXICO SAB DE CV LM2643673	43.9900 1.8752	12,471,677.84 633,719.06	0.00 0.00	10,544,403.00 449,477.42	0.35	-1,927,274.84 -184,241.64
<b>SUBTOTAL MEXICO</b>		<b>30,160,058.40</b>	<b>0.00</b>	<b>20,599,903.00</b>		<b>-9,560,155.40</b>
		<b>1,550,984.75</b>	<b>0.00</b>	<b>878,114.31</b>	<b>0.69</b>	<b>-672,870.44</b>

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>TOTAL EQUITY MEXICAN PESO</b>		<b>30,160,058.40</b>	<b>0.00</b>	<b>20,599,903.00</b>		<b>-9,560,155.40</b>
		<b>1,550,984.75</b>	<b>0.00</b>	<b>878,114.31</b>	<b>0.69</b>	<b>-672,870.44</b>
<b>TOTAL EQUITY</b>		<b>3,780,387.27</b>	<b>6,559.06</b>	<b>2,005,383.04</b>	<b>1.57</b>	<b>-1,775,004.23</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,496.40	0.00	-2,496.40		0.00
		-2,496.40	0.00	-2,496.40	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-6,796.89	0.00	-6,796.89		0.00
		-6,796.89	0.00	-6,796.89	-0.01	0.00
FFX CONTRACTS RECEIVABLE		610,714.28	0.00	610,714.28		0.00
		610,714.28	0.00	610,714.28	0.48	0.00
PAYABLE FOR CUSTODIAN FEES		-10,212.90	0.00	-10,212.90		0.00
		-10,212.90	0.00	-10,212.90	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-51,064.47	0.00	-51,064.47		0.00
		-51,064.47	0.00	-51,064.47	-0.04	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>540,143.62</b>	<b>0.00</b>	<b>540,143.62</b>		<b>0.00</b>
		<b>540,143.62</b>	<b>0.00</b>	<b>540,143.62</b>	<b>0.42</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>540,143.62</b>	<b>0.00</b>	<b>540,143.62</b>		<b>0.00</b>
		<b>540,143.62</b>	<b>0.00</b>	<b>540,143.62</b>	<b>0.42</b>	<b>0.00</b>
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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		4,732,243.08	0.00	4,732,243.08		0.00
		269,620.43	0.00	264,963.22	0.21	-4,657.21
NON-BASE CURRENCY		1,485,505.96	0.00	1,485,505.96		0.00
		99,100.24	0.00	83,175.03	0.07	-15,925.21
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-4,732,243.08	0.00	-4,732,243.08		0.00
		-267,970.00	0.00	-264,963.22	-0.21	3,006.78
<b>SUBTOTAL SOUTH AFRICAN RAND</b>		<b>1,485,505.96</b>	<b>0.00</b>	<b>1,485,505.96</b>		<b>0.00</b>
		<b>100,750.67</b>	<b>0.00</b>	<b>83,175.03</b>	<b>0.07</b>	<b>-17,575.64</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS SOUTH AFRICAN RAND</b>		<b>1,485,505.96</b>	<b>0.00</b>	<b>1,485,505.96</b>		<b>0.00</b>
		<b>100,750.67</b>	<b>0.00</b>	<b>83,175.03</b>	<b>0.07</b>	<b>-17,575.64</b>
<b>POLISH ZLOTY</b>						
<b>POLAND</b>						
DIVIDENDS RECEIVABLE RECLAIM		0.00	36,915.59	0.00		0.00
		0.00	8,887.83	0.00	0.00	0.00
<b>NEW TAIWAN DOLLAR</b>						
<b>TAIWAN</b>						
NON-BASE CURRENCY		15,482,829.98	0.00	15,482,829.98		0.00
		512,425.76	0.00	511,972.95	0.40	-452.81
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-10,377,560.00	0.00	-10,377,560.00		0.00
		-342,744.28	0.00	-343,156.26	-0.27	-411.98



Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	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		14,574,407.00	0.00	14,574,407.00		0.00
		482,206.55	0.00	482,071.80	0.38	-134.75
<b>SUBTOTAL NEW TAIWAN DOLLAR</b>		<b>19,679,676.98</b>	<b>0.00</b>	<b>19,679,676.98</b>		<b>0.00</b>
		<b>651,888.03</b>	<b>0.00</b>	<b>650,888.49</b>	<b>0.51</b>	<b>-999.54</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS NEW TAIWAN DOLLAR</b>		<b>19,679,676.98</b>	<b>0.00</b>	<b>19,679,676.98</b>		<b>0.00</b>
		<b>651,888.03</b>	<b>0.00</b>	<b>650,888.49</b>	<b>0.51</b>	<b>-999.54</b>
<b>HUNGARIAN FORINT</b>						
<b>HUNGARY</b>						
NON-BASE CURRENCY		2.94	0.00	2.94		0.00
		0.01	0.00	0.01	0.00	0.00
<b>HONG KONG DOLLAR</b>						
<b>HONG KONG</b>						
NON-BASE CURRENCY		0.14	0.00	0.14		0.00
		0.02	0.00	0.02	0.00	0.00
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
NON-BASE CURRENCY		8.59	0.00	8.59		0.00
		1.65	0.00	1.66	0.00	0.01
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>1,292,784.00</b>	<b>8,887.83</b>	<b>1,274,208.83</b>	<b>1.00</b>	<b>-18,575.17</b>
<b>TOTAL ASSETS - BASE:</b>		<b>151,844,101.44</b>	<b>590,388.73</b>	<b>127,086,792.13</b>	<b>100.04</b>	<b>-24,757,309.31</b>
<b>NET ASSETS - BASE:</b>				<b>127,677,180.86</b>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
8,790.420 ARI FLEET LEASE TRUS A A2 144A 00192MAB5 1.910% 04/15/2026 DD 05/24/17	99.8015 99.8015	8,789.39 8,789.39	7.65 7.65	8,772.97 8,772.97	0.01	-16.42 -16.42
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	128.9884 128.9884	94,792.83 94,792.83	678.63 678.63	122,538.99 122,538.99	0.14	27,746.16 27,746.16
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	101.0475 101.0475	86,929.52 86,929.52	147.56 147.56	85,890.35 85,890.35	0.10	-1,039.17 -1,039.17
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	105.8824 105.8824	24,955.47 24,955.47	344.38 344.38	26,470.61 26,470.61	0.03	1,515.14 1,515.14
<b>SUBTOTAL UNITED STATES</b>		<b>215,467.21</b>	<b>1,178.22</b>	<b>243,672.92</b>		<b>28,205.71</b>
		<b>215,467.21</b>	<b>1,178.22</b>	<b>243,672.92</b>	<b>0.28</b>	<b>28,205.71</b>
<b>LUXEMBOURG</b>						
25,000.000 ALLERGAN FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	102.3844 102.3844	24,946.69 24,946.69	43.35 43.35	25,596.10 25,596.10	0.03	649.41 649.41
<b>IRELAND</b>						
150,000.000 AERCAP IRELAND CAPITAL DAC / A 00774MAH8 4.450% 12/16/2021 DD 01/16/19	91.9602 91.9602	149,885.51 149,885.51	1,955.54 1,955.54	137,940.37 137,940.37	0.16	-11,945.14 -11,945.14
<b>UNITED STATES</b>						

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	101.3535	34,921.99	462.45	35,473.71		551.72
	101.3535	34,921.99	462.45	35,473.71	0.04	551.72
<b>CANADA</b>						
17,845.846 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	102.1814	17,845.85	278.26	18,235.13		389.28
	102.1814	17,845.85	278.26	18,235.13	0.02	389.28
23,741.137 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	104.0582	23,741.14	39.10	24,704.60		963.46
	104.0582	23,741.14	39.10	24,704.60	0.03	963.46
<b>SUBTOTAL CANADA</b>		<b>41,586.99</b>	<b>317.36</b>	<b>42,939.73</b>		<b>1,352.74</b>
		<b>41,586.99</b>	<b>317.36</b>	<b>42,939.73</b>	<b>0.05</b>	<b>1,352.74</b>
<b>BERMUDA</b>						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	91.0570	90,363.19	625.91	81,951.26		-8,411.93
	91.0570	90,363.19	625.91	81,951.26	0.10	-8,411.93
<b>UNITED STATES</b>						
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	98.7500	20,000.00	513.29	19,750.00		-250.00
	98.7500	20,000.00	513.29	19,750.00	0.02	-250.00
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	101.8411	189,745.04	2,766.56	193,498.10		3,753.06
	101.8411	189,745.04	2,766.56	193,498.10	0.23	3,753.06
135,000.000 ALTRIA GROUP INC 02209SBC6 4.400% 02/14/2026 DD 02/14/19	105.2331	134,759.05	768.19	142,064.70		7,305.65
	105.2331	134,759.05	768.19	142,064.70	0.17	7,305.65



**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
58,317.830 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	98.3231 98.3231	58,317.83 58,317.83	507.87 507.87	57,339.87 57,339.87	 0.07	-977.96 -977.96
161,184.730 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	89.0000 89.0000	161,184.73 161,184.73	2,757.46 2,757.46	143,454.41 143,454.41	 0.17	-17,730.32 -17,730.32
114,971.250 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	86.4895 86.4895	116,409.12 116,409.12	719.55 719.55	99,438.06 99,438.06	 0.12	-16,971.06 -16,971.06
300,000.000 AMERICAN CAMPUS COMMUNITIES OP 024836AE8 3.300% 07/15/2026 DD 06/21/19	98.6185 98.6185	299,204.51 299,204.51	2,102.33 2,102.33	295,855.39 295,855.39	 0.35	-3,349.12 -3,349.12
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	100.7542 100.7542	49,982.82 49,982.82	660.73 660.73	50,377.12 50,377.12	 0.06	394.30 394.30
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	105.8252 105.8252	69,842.98 69,842.98	1,295.15 1,295.15	74,077.61 74,077.61	 0.09	4,234.63 4,234.63
300,000.000 AMPHENOL CORP 032095AJ0 2.800% 02/15/2030 DD 09/10/19	89.2481 89.2481	299,767.50 299,767.50	1,062.08 1,062.08	267,744.36 267,744.36	 0.31	-32,023.14 -32,023.14
33,476.340 ANGEL OAK MORTGAGE T 2 A1 144A 03463WAA1 VAR RT 03/25/2049 DD 03/01/19	100.7048 100.7048	33,476.11 33,476.11	101.06 101.06	33,712.29 33,712.29	 0.04	236.18 236.18
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU 03522AAG5 3.650% 02/01/2026 DD 02/01/19	104.8482 104.8482	143,516.18 143,516.18	912.49 912.49	157,272.32 157,272.32	 0.18	13,756.14 13,756.14

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	101.8029 101.8029	74,984.62 74,984.62	837.13 837.13	76,352.14 76,352.14	0.09	1,367.52 1,367.52
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	85.9392 85.9392	189,490.65 189,490.65	673.01 673.01	163,284.48 163,284.48	0.19	-26,206.17 -26,206.17
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	94.1542 94.1542	84,677.49 84,677.49	1,699.89 1,699.89	80,031.04 80,031.04	0.09	-4,646.45 -4,646.45
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	95.4826 95.4826	86,328.01 86,328.01	1,062.13 1,062.13	81,160.17 81,160.17	0.09	-5,167.84 -5,167.84
<b>SUBTOTAL UNITED STATES</b>		<b>2,011,686.64</b>	<b>18,438.92</b>	<b>1,935,412.06</b>		<b>-76,274.58</b>
		<b>2,011,686.64</b>	<b>18,438.92</b>	<b>1,935,412.06</b>	<b>2.27</b>	<b>-76,274.58</b>
<b>BERMUDA</b>						
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	90.3103 90.3103	189,764.10 189,764.10	1,727.65 1,727.65	171,589.60 171,589.60	0.20	-18,174.50 -18,174.50
<b>UNITED STATES</b>						
225,000.000 AUSTIN TX ELEC UTILITY SYS REV 052414RV3 2.987% 11/15/2029 DD 06/13/19	105.4840 105.4840	225,000.00 225,000.00	2,539.22 2,539.22	237,339.00 237,339.00	0.28	12,339.00 12,339.00
190,000.000 AVIS BUDGET RENTAL C 2A A 144A 05377RDC5 4.000% 03/20/2025 DD 10/25/18	98.6740 98.6740	189,962.14 189,962.14	245.16 245.16	187,480.68 187,480.68	0.22	-2,481.46 -2,481.46
300,000.000 BAT CAPITAL CORP 05526DBB0 3.557% 08/15/2027 DD 08/15/18	94.1834 94.1834	302,244.40 302,244.40	1,349.29 1,349.29	282,550.15 282,550.15	0.33	-19,694.25 -19,694.25

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 TRUIST FINANCIAL CORP 05531FBG7 3.050% 06/20/2022 DD 03/18/19	102.0186 102.0186	209,991.86 209,991.86	1,808.17 1,808.17	214,239.15 214,239.15	 0.25	4,247.29 4,247.29
118,999.990 BX COMMERCIAL MORTG IND B 144A 056059AG3 VAR RT 11/15/2035 DD 10/31/18	92.7359 92.7359	118,999.99 118,999.99	90.17 90.17	110,355.66 110,355.66	 0.13	-8,644.33 -8,644.33
365,000.000 BALTIMORE CNTY MD 05914F5V8 4.000% 03/01/2033 DD 03/19/20	120.6640 120.6640	459,570.31 459,570.31	510.25 510.25	440,423.60 440,423.60	 0.51	-19,146.71 -19,146.71
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	105.2391 105.2391	99,665.72 99,665.72	773.96 773.96	105,239.12 105,239.12	 0.12	5,573.40 5,573.40
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	107.7036 107.7036	94,932.93 94,932.93	329.44 329.44	102,318.46 102,318.46	 0.12	7,385.53 7,385.53
250,000.000 BANK OF AMERICA CORP 06051GGA1 3.248% 10/21/2027 DD 10/21/16	102.4515 102.4515	240,301.98 240,301.98	3,623.69 3,623.69	256,128.63 256,128.63	 0.30	15,826.65 15,826.65
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	104.2671 104.2671	51,379.34 51,379.34	154.38 154.38	52,133.53 52,133.53	 0.06	754.19 754.19
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	105.3809 105.3809	75,369.62 75,369.62	432.78 432.78	79,035.66 79,035.66	 0.09	3,666.04 3,666.04
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	147.4090 147.4090	458,393.05 458,393.05	10,895.80 10,895.80	464,338.35 464,338.35	 0.54	5,945.30 5,945.30

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	103.8664 103.8664	214,675.25 214,675.25	2,701.78 2,701.78	223,312.80 223,312.80	0.26	8,637.55 8,637.55
50,000.000 BEMIS CO INC 144A 081437AM7 4.500% 10/15/2021 DD 06/13/19	104.1388 104.1388	50,539.18 50,539.18	1,040.63 1,040.63	52,069.40 52,069.40	0.06	1,530.22 1,530.22
325,000.000 BENCHMARK 2019-B11 MORT B11 A4 08162BBD3 3.281% 05/15/2052 DD 06/01/19	105.6145 105.6145	328,203.70 328,203.70	888.46 888.46	343,247.06 343,247.06	0.40	15,043.36 15,043.36
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	105.0527 105.0527	49,906.42 49,906.42	419.60 419.60	52,526.35 52,526.35	0.06	2,619.93 2,619.93
300,000.000 BLACK HILLS CORP 092113AR0 3.050% 10/15/2029 DD 10/03/19	94.8590 94.8590	299,013.25 299,013.25	4,526.21 4,526.21	284,577.03 284,577.03	0.33	-14,436.22 -14,436.22
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	74.9689 74.9689	142,742.14 142,742.14	1,323.10 1,323.10	104,956.40 104,956.40	0.12	-37,785.74 -37,785.74
150,000.000 BOSTON PROPERTIES LP 10112RBB9 3.400% 06/21/2029 DD 06/21/19	96.1480 96.1480	149,740.62 149,740.62	1,425.97 1,425.97	144,221.96 144,221.96	0.17	-5,518.66 -5,518.66
210,000.000 BOSTON SCIENTIFIC CORP 101137AW7 3.750% 03/01/2026 DD 02/25/19	104.8706 104.8706	209,502.79 209,502.79	656.27 656.27	220,228.24 220,228.24	0.26	10,725.45 10,725.45
147,448.830 BRAVO RESIDENTIAL NQM1 A1 144A 10568HAA3 VAR RT 07/25/2059 DD 07/01/19	98.1649 98.1649	147,448.72 147,448.72	327.67 327.67	144,742.92 144,742.92	0.17	-2,705.80 -2,705.80

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	86.6983 86.6983	149,909.67 149,909.67	1,536.79 1,536.79	130,047.47 130,047.47	0.15	-19,862.20 -19,862.20
70,153.120 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	99.2346 99.2346	70,153.12 70,153.12	104.64 104.64	69,616.15 69,616.15	0.08	-536.97 -536.97
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	100.3482 100.3482	25,002.49 25,002.49	82.15 82.15	25,087.04 25,087.04	0.03	84.55 84.55
<b>SUBTOTAL UNITED STATES</b>		<b>4,362,648.69</b>	<b>37,785.58</b>	<b>4,326,214.81</b>		<b>-36,433.88</b>
		<b>4,362,648.69</b>	<b>37,785.58</b>	<b>4,326,214.81</b>	<b>5.04</b>	<b>-36,433.88</b>
<b>CANADA</b>						
240,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	102.5903 102.5903	237,004.46 237,004.46	1,736.18 1,736.18	246,216.74 246,216.74	0.29	9,212.28 9,212.28
<b>UNITED STATES</b>						
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	106.5896 106.5896	39,865.42 39,865.42	646.88 646.88	42,635.84 42,635.84	0.05	2,770.42 2,770.42
100,000.000 BUCKEYE OH TOBACCO SETTLEMENT 118217CG1 2.000% 06/01/2027 DD 03/04/20	90.1440 90.1440	100,000.00 100,000.00	150.64 150.64	90,144.00 90,144.00	0.11	-9,856.00 -9,856.00
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	100.8281 100.8281	99,989.84 99,989.84	1,234.91 1,234.91	100,828.06 100,828.06	0.12	838.22 838.22
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	106.5826 106.5826	59,910.66 59,910.66	192.51 192.51	63,949.54 63,949.54	0.07	4,038.88 4,038.88

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,393.110 CCG RECEIVABLES TRUS 1 A2 144A 12508UAB1 1.840% 11/14/2023 DD 06/14/17	99.9278 99.9278	13,392.46 13,392.46	11.90 11.90	13,383.44 13,383.44	0.02	-9.02 -9.02
114,193.820 CARS-DB4 LP 1A A3 144A 12510HAC4 3.250% 02/15/2050 DD 01/23/20	99.9654 99.9654	114,113.36 114,113.36	169.65 169.65	114,154.34 114,154.34	0.13	40.98 40.98
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	102.2957 102.2957	308,346.46 308,346.46	681.07 681.07	306,887.22 306,887.22	0.36	-1,459.24 -1,459.24
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	106.9541 106.9541	328,667.88 328,667.88	968.13 968.13	342,252.96 342,252.96	0.40	13,585.08 13,585.08
75,000.000 CIGNA CORP 125523AG5 4.125% 11/15/2025 DD 05/15/19	106.9673 106.9673	74,960.14 74,960.14	1,169.01 1,169.01	80,225.51 80,225.51	0.09	5,265.37 5,265.37
200,000.000 CIGNA CORP 125523AH3 4.375% 10/15/2028 DD 04/15/19	107.3195 107.3195	204,439.42 204,439.42	4,045.56 4,045.56	214,638.93 214,638.93	0.25	10,199.51 10,199.51
110,252.820 CLI FUNDING VI LLC 1A A 144A 12563LAL1 3.710% 05/18/2044 DD 05/20/19	92.9369 92.9369	110,251.76 110,251.76	154.00 154.00	102,465.60 102,465.60	0.12	-7,786.16 -7,786.16
169,860.860 COLT 2020-1 MORTGAGE 1 A1 144A 12597KAA7 VAR RT 02/25/2050 DD 01/01/20	96.7315 96.7315	169,859.18 169,859.18	352.16 352.16	164,308.96 164,308.96	0.19	-5,550.22 -5,550.22
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	104.5040 104.5040	71,911.92 71,911.92	246.14 246.14	73,152.77 73,152.77	0.09	1,240.85 1,240.85

Shares/Par Security ID Description Link Ref	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 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	99.2782 99.2782	299,995.74 299,995.74	241.23 241.23	297,834.48 297,834.48	 0.35	 -2,161.26
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	105.7832 105.7832	79,422.34 79,422.34	61.74 61.74	84,626.59 84,626.59	 0.10	 5,204.25
200,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	106.9644 106.9644	201,426.56 201,426.56	161.84 161.84	213,928.71 213,928.71	 0.25	 12,502.15
70,000.000 CVS HEALTH CORP 126650DG2 3.250% 08/15/2029 DD 08/15/19	97.2898 97.2898	69,402.40 69,402.40	287.82 287.82	68,102.87 68,102.87	 0.08	 -1,299.53
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	101.8350 101.8350	100,000.00 100,000.00	1,183.24 1,183.24	101,835.00 101,835.00	 0.12	 1,835.00
300,000.000 CAMPBELL SOUP CO 134429BF5 3.950% 03/15/2025 DD 03/16/18	103.7270 103.7270	325,055.30 325,055.30	541.45 541.45	311,181.03 311,181.03	 0.36	 -13,874.27
<b>SUBTOTAL UNITED STATES</b>		<b>2,771,010.84</b>	<b>12,499.88</b>	<b>2,786,535.85</b>		<b>15,525.01</b>
		<b>2,771,010.84</b>	<b>12,499.88</b>	<b>2,786,535.85</b>	<b>3.26</b>	<b>15,525.01</b>
<b>CANADA</b>						
30,000.000 CANADIAN PACIFIC RR CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	118.2114 118.2114	29,878.94 29,878.94	65.79 65.79	35,463.41 35,463.41	 0.04	 5,584.47
<b>UNITED STATES</b>						
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	102.9052 102.9052	51,214.46 51,214.46	504.02 504.02	51,452.62 51,452.62	 0.06	 238.16

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	99.9342 99.9342	174,992.09 174,992.09	166.26 166.26	174,884.89 174,884.89	0.20	-107.20 -107.20
250,000.000 CAPITAL ONE NA 14042RNW7 2.150% 09/06/2022 DD 09/06/19	97.3141 97.3141	249,905.80 249,905.80	375.70 375.70	243,285.22 243,285.22	0.28	-6,620.58 -6,620.58
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	96.0694 96.0694	50,241.94 50,241.94	552.15 552.15	48,034.70 48,034.70	0.06	-2,207.24 -2,207.24
70,000.000 CARRIER GLOBAL CORP 144A 14448CAA2 2.722% 02/15/2030 DD 02/27/20	92.1433 92.1433	69,994.40 69,994.40	175.16 175.16	64,500.32 64,500.32	0.08	-5,494.08 -5,494.08
35,000.000 COMMONSPIRIT HEALTH 14916RAF1 4.200% 08/01/2023 DD 10/30/13	103.6763 103.6763	34,961.35 34,961.35	244.83 244.83	36,286.72 36,286.72	0.04	1,325.37 1,325.37
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	100.5132 100.5132	229,999.29 229,999.29	362.61 362.61	231,180.41 231,180.41	0.27	1,181.12 1,181.12
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	109.5038 109.5038	62,295.33 62,295.33	168.53 168.53	65,702.30 65,702.30	0.08	3,406.97 3,406.97
300,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17	102.8526 102.8526	298,765.13 298,765.13	2,633.34 2,633.34	308,557.81 308,557.81	0.36	9,792.68 9,792.68
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	104.6602 104.6602	184,881.14 184,881.14	2,608.52 2,608.52	193,621.38 193,621.38	0.23	8,740.24 8,740.24



**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
129,834.178 COLT 2019-4 MORTGAGE 4 A1 144A 196860AA8 VAR RT 11/25/2049 DD 09/01/19	96.9979	129,833.24	279.00	125,936.47		-3,896.77
	96.9979	129,833.24	279.00	125,936.47	0.15	-3,896.77
185,000.000 COLUMBUS OH 199492YQ6 5.000% 04/01/2032 DD 10/16/19	128.7320	247,410.21	4,247.14	238,154.20		-9,256.01
	128.7320	247,410.21	4,247.14	238,154.20	0.28	-9,256.01
105,000.000 COMCAST CORP 20030NCS8 3.950% 10/15/2025 DD 10/05/18	108.7339	104,896.22	1,917.78	114,170.65		9,274.43
	108.7339	104,896.22	1,917.78	114,170.65	0.13	9,274.43
53,497.090 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	101.4502	53,483.00	27.51	54,272.90		789.90
	101.4502	53,483.00	27.51	54,272.90	0.06	789.90
75,593.570 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	101.3275	75,578.06	38.15	76,597.07		1,019.01
	101.3275	75,578.06	38.15	76,597.07	0.09	1,019.01
<b>SUBTOTAL UNITED STATES</b>		<b>2,018,451.66</b>	<b>14,300.70</b>	<b>2,026,637.66</b>		<b>8,186.00</b>
		<b>2,018,451.66</b>	<b>14,300.70</b>	<b>2,026,637.66</b>	<b>2.37</b>	<b>8,186.00</b>
<b>AUSTRALIA</b>						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	102.0514	199,742.81	2,806.09	204,102.76		4,359.95
	102.0514	199,742.81	2,806.09	204,102.76	0.24	4,359.95
<b>UNITED STATES</b>						
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	109.0295	50,000.00	882.18	54,514.77		4,514.77
	109.0295	50,000.00	882.18	54,514.77	0.06	4,514.77
150,000.000 COMMUNITY PRESERVATION CORP/TH 20402CAA3 2.867% 02/01/2030 DD 02/03/20	107.9139	150,000.00	692.08	161,870.79		11,870.79
	107.9139	150,000.00	692.08	161,870.79	0.19	11,870.79

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
315,000.000 CONAGRA BRANDS INC 205887CD2 5.300% 11/01/2038 DD 10/22/18	108.7317	336,023.93	6,956.07	342,504.97		6,481.04
	108.7317	336,023.93	6,956.07	342,504.97	0.40	6,481.04
<b>SUBTOTAL UNITED STATES</b>		<b>536,023.93</b>	<b>8,530.33</b>	<b>558,890.53</b>		<b>22,866.60</b>
		<b>536,023.93</b>	<b>8,530.33</b>	<b>558,890.53</b>	<b>0.65</b>	<b>22,866.60</b>
<b>CHILE</b>						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	97.7416	226,880.03	1,389.55	224,805.79		-2,074.24
	97.7416	226,880.03	1,389.55	224,805.79	0.26	-2,074.24
<b>UNITED STATES</b>						
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	100.9331	63,687.23	489.39	65,606.51		1,919.28
	100.9331	63,687.23	489.39	65,606.51	0.08	1,919.28
124,888.070 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	101.4139	139,681.19	472.13	126,653.87		-13,027.32
	101.4139	139,681.19	472.13	126,653.87	0.15	-13,027.32
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	105.2412	338,900.46	859.94	331,509.75		-7,390.71
	105.2412	338,900.46	859.94	331,509.75	0.39	-7,390.71
350,000.000 DALLAS-FORT WORTH TX INTERNATI 2350364X5 3.144% 11/01/2045 DD 08/22/19	93.2180	350,000.00	4,585.02	326,263.00		-23,737.00
	93.2180	350,000.00	4,585.02	326,263.00	0.38	-23,737.00
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	144.4760	448,512.71	6,299.10	455,099.40		6,586.69
	144.4760	448,512.71	6,299.10	455,099.40	0.53	6,586.69
97,131.880 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	105.3164	105,863.07	932.91	102,295.83		-3,567.24
	105.3164	105,863.07	932.91	102,295.83	0.12	-3,567.24

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 DIGITAL REALTY TRUST LP 25389JAU0 3.600% 07/01/2029 DD 06/14/19	97.4701 97.4701	299,508.06 299,508.06	2,699.73 2,699.73	292,410.33 292,410.33	 0.34	-7,097.73 -7,097.73
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	105.8187 105.8187	75,000.00 75,000.00	1,191.75 1,191.75	79,364.05 79,364.05	 0.09	4,364.05 4,364.05
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	97.2500 97.2500	75,000.00 75,000.00	1,664.10 1,664.10	72,937.50 72,937.50	 0.09	-2,062.50 -2,062.50
200,000.000 DIST OF COLUMBIA INCOME TAX SE 25477GRR8 5.000% 03/01/2036 DD 03/11/20	129.2560 129.2560	270,125.68 270,125.68	564.48 564.48	258,512.00 258,512.00	 0.30	-11,613.68 -11,613.68
125,000.000 DIST OF COLUMBIA WTR & SWR AUT 254845RM4 3.207% 10/01/2048 DD 11/06/19	101.6520 101.6520	125,000.00 125,000.00	1,615.12 1,615.12	127,065.00 127,065.00	 0.15	2,065.00 2,065.00
65,000.000 DOW CHEMICAL CO/THE 260543CY7 4.800% 11/30/2028 DD 05/30/19	107.6980 107.6980	64,940.91 64,940.91	1,049.07 1,049.07	70,003.69 70,003.69	 0.08	5,062.78 5,062.78
175,000.000 DUPONT DE NEMOURS INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	107.6937 107.6937	175,000.00 175,000.00	2,970.57 2,970.57	188,463.94 188,463.94	 0.22	13,463.94 13,463.94
290,000.000 DUKE ENERGY CORP 26441CBE4 3.400% 06/15/2029 DD 06/07/19	100.8071 100.8071	289,591.01 289,591.01	2,915.86 2,915.86	292,340.67 292,340.67	 0.34	2,749.66 2,749.66
95,000.000 EQM MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	69.7700 69.7700	94,303.52 94,303.52	633.50 633.50	66,281.50 66,281.50	 0.08	-28,022.02 -28,022.02

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 EDISON INTERNATIONAL 281020AP2 3.125% 11/15/2022 DD 11/19/19	98.1465 98.1465	74,961.11 74,961.11	859.19 859.19	73,609.89 73,609.89	0.09	-1,351.22 -1,351.22
60,000.000 ELM 2018-2 TRUST 2A A2 144A 289333AB2 4.605% 10/20/2027 DD 10/11/18	99.3406 99.3406	59,998.77 59,998.77	89.16 89.16	59,604.34 59,604.34	0.07	-394.43 -394.43
<b>SUBTOTAL UNITED STATES</b>		<b>3,050,073.72</b>	<b>29,891.02</b>	<b>2,988,021.27</b>		<b>-62,052.45</b>
		<b>3,050,073.72</b>	<b>29,891.02</b>	<b>2,988,021.27</b>	<b>3.50</b>	<b>-62,052.45</b>
<b>CHILE</b>						
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	79.1817 79.1817	194,500.15 194,500.15	435.42 435.42	158,363.34 158,363.34	0.18	-36,136.81 -36,136.81
<b>CANADA</b>						
300,000.000 ENBRIDGE INC 29250NAZ8 3.125% 11/15/2029 DD 11/15/19	90.9517 90.9517	299,775.90 299,775.90	3,541.50 3,541.50	272,854.95 272,854.95	0.32	-26,920.95 -26,920.95
<b>UNITED STATES</b>						
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	102.9510 102.9510	10,000.00 10,000.00	70.61 70.61	10,295.10 10,295.10	0.01	295.10 295.10
70,000.000 ENERGY TRANSFER OPERATING LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	89.4884 89.4884	72,198.87 72,198.87	571.76 571.76	62,641.91 62,641.91	0.07	-9,556.96 -9,556.96
<b>SUBTOTAL UNITED STATES</b>		<b>82,198.87</b>	<b>642.37</b>	<b>72,937.01</b>		<b>-9,261.86</b>
		<b>82,198.87</b>	<b>642.37</b>	<b>72,937.01</b>	<b>0.08</b>	<b>-9,261.86</b>
<b>CHILE</b>						

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 ENEL CHILE SA 29278DAA3 4.875% 06/12/2028 DD 06/12/18	97.0000	49,498.78	740.10	48,500.00		-998.78
	97.0000	49,498.78	740.10	48,500.00	0.06	-998.78
<b>UNITED STATES</b>						
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	113.2559	42,953.40	900.42	45,302.37		2,348.97
	113.2559	42,953.40	900.42	45,302.37	0.05	2,348.97
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	98.7994	50,325.47	255.94	49,399.69		-925.78
	98.7994	50,325.47	255.94	49,399.69	0.06	-925.78
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	99.4423	44,916.69	213.49	44,749.01		-167.68
	99.4423	44,916.69	213.49	44,749.01	0.05	-167.68
32,840.769 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	104.2470	32,840.77	117.54	34,235.51		1,394.74
	104.2470	32,840.77	117.54	34,235.51	0.04	1,394.74
<b>SUBTOTAL UNITED STATES</b>		<b>171,036.33</b>	<b>1,487.39</b>	<b>173,686.58</b>		<b>2,650.25</b>
		<b>171,036.33</b>	<b>1,487.39</b>	<b>173,686.58</b>	<b>0.20</b>	<b>2,650.25</b>
<b>UNITED KINGDOM</b>						
200,000.000 EXPERIAN FINANCE PLC 144A 30217AAB9 4.250% 02/01/2029 DD 01/31/19	109.7509	199,855.04	1,416.82	219,501.76		19,646.72
	109.7509	199,855.04	1,416.82	219,501.76	0.26	19,646.72
<b>UNITED STATES</b>						
138,012.610 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	105.6731	141,185.04	345.03	145,842.22		4,657.18
	105.6731	141,185.04	345.03	145,842.22	0.17	4,657.18

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,609.250 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	109.5156 109.5156	43,151.38 43,151.38	152.21 152.21	44,473.45 44,473.45	0.05	1,322.07 1,322.07
477,499.860 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	107.3512 107.3512	502,644.59 502,644.59	1,591.59 1,591.59	512,601.81 512,601.81	0.60	9,957.22 9,957.22
60,886.196 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	105.7275 105.7275	63,040.28 63,040.28	152.21 152.21	64,373.45 64,373.45	0.08	1,333.17 1,333.17
74,533.450 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	108.0279 108.0279	78,835.94 78,835.94	248.36 248.36	80,516.92 80,516.92	0.09	1,680.98 1,680.98
257,552.226 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	106.5284 106.5284	266,457.70 266,457.70	751.13 751.13	274,366.32 274,366.32	0.32	7,908.62 7,908.62
1,725,403.955 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	105.5095 105.5095	1,784,837.90 1,784,837.90	4,313.65 4,313.65	1,820,464.33 1,820,464.33	2.13	35,626.43 35,626.43
207,855.860 FHLMC POOL #G0-8747 3128MJZM5 3.000% 02/01/2047 DD 01/01/17	105.4461 105.4461	205,211.25 205,211.25	519.56 519.56	219,175.81 219,175.81	0.26	13,964.56 13,964.56
57,402.939 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	108.0735 108.0735	61,259.16 61,259.16	191.27 191.27	62,037.35 62,037.35	0.07	778.19 778.19
146,370.492 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	105.7230 105.7230	147,539.99 147,539.99	365.80 365.80	154,747.24 154,747.24	0.18	7,207.25 7,207.25

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
213,563.284 FHLMC POOL #ZT-1777 3132AD6N3 4.000% 03/01/2049 DD 03/01/19	106.5209 106.5209	220,775.88 220,775.88	711.76 711.76	227,489.58 227,489.58	0.27	6,713.70 6,713.70
193,752.365 FHLMC POOL #ZT-1864 3132AEB96 4.000% 04/01/2049 DD 04/01/19	106.5393 106.5393	201,145.72 201,145.72	645.73 645.73	206,422.41 206,422.41	0.24	5,276.69 5,276.69
130,508.820 FHLMC POOL #ZT-1951 3132AEEY8 3.500% 05/01/2049 DD 05/01/19	105.4813 105.4813	134,767.83 134,767.83	64.34 64.34	137,662.37 137,662.37	0.16	2,894.54 2,894.54
324,708.817 FHLMC POOL #ZT-2087 3132AEJ80 4.000% 06/01/2049 DD 05/01/19	106.4761 106.4761	337,155.80 337,155.80	1,082.21 1,082.21	345,737.30 345,737.30	0.40	8,581.50 8,581.50
130,548.810 FHLMC POOL #SD-0217 3132DMG25 4.000% 01/01/2050 DD 01/01/20	106.4641 106.4641	136,711.99 136,711.99	435.24 435.24	138,987.64 138,987.64	0.16	2,275.65 2,275.65
284,495.356 FHLMC POOL #SD-8001 3132DV3J2 3.500% 07/01/2049 DD 06/01/19	105.4709 105.4709	292,066.16 292,066.16	829.87 829.87	300,059.74 300,059.74	0.35	7,993.58 7,993.58
96,436.529 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	107.2229 107.2229	99,354.53 99,354.53	281.17 281.17	103,402.03 103,402.03	0.12	4,047.50 4,047.50
110,185.089 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	107.2668 107.2668	113,890.48 113,890.48	321.42 321.42	118,191.99 118,191.99	0.14	4,301.51 4,301.51
584,344.140 FHLMC POOL #QA-3869 31339UJN1 3.500% 10/01/2049 DD 10/01/19	105.6577 105.6577	602,573.93 602,573.93	1,704.38 1,704.38	617,404.81 617,404.81	0.72	14,830.88 14,830.88

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,657.597 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	114.6344	3,987.75	18.29	4,192.87		205.12
	114.6344	3,987.75	18.29	4,192.87	0.00	205.12
219,541.780 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	105.5335	219,541.78	530.10	231,690.12		12,148.34
	105.5335	219,541.78	530.10	231,690.12	0.27	12,148.34
4,925.200 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	112.5638	5,337.95	24.49	5,543.99		206.04
	112.5638	5,337.95	24.49	5,543.99	0.01	206.04
2,734.940 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	114.6845	2,988.16	13.64	3,136.55		148.39
	114.6845	2,988.16	13.64	3,136.55	0.00	148.39
4,395.158 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	113.1495	4,749.60	20.15	4,973.10		223.50
	113.1495	4,749.60	20.15	4,973.10	0.01	223.50
1,239.540 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	113.0289	1,336.95	5.58	1,401.04		64.09
	113.0289	1,336.95	5.58	1,401.04	0.00	64.09
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	111.9904	301,403.50	843.20	330,371.62		28,968.12
	111.9904	301,403.50	843.20	330,371.62	0.39	28,968.12
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWF9 VAR RT 12/25/2026 DD 03/01/17	113.2401	255,396.44	699.98	283,100.25		27,703.81
	113.2401	255,396.44	699.98	283,100.25	0.33	27,703.81
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 0.010% 03/25/2027 DD 05/01/17	110.8754	245,295.99	644.80	266,100.86		20,804.87
	110.8754	245,295.99	644.80	266,100.86	0.31	20,804.87



Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
205,000.000 FHLMC MULTICLASS MTG K066 A2 3137F2LJ3 3.117% 06/25/2027 DD 08/01/17	111.7062 111.7062	209,671.17 209,671.17	532.58 532.58	228,997.77 228,997.77	 0.27	19,326.60 19,326.60
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	110.2384 110.2384	136,066.72 136,066.72	347.51 347.51	148,821.87 148,821.87	 0.17	12,755.15 12,755.15
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	112.0090 112.0090	165,212.37 165,212.37	412.61 412.61	184,814.90 184,814.90	 0.22	19,602.53 19,602.53
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	113.3337 113.3337	127,978.45 127,978.45	342.24 342.24	141,667.08 141,667.08	 0.17	13,688.63 13,688.63
102,824.790 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	111.6627 111.6627	104,512.02 104,512.02	272.18 272.18	114,816.97 114,816.97	 0.13	10,304.95 10,304.95
300,000.000 FHLMC MULTICLASS MTG K087 A2 3137FKUP9 3.771% 12/25/2028 DD 01/01/19	117.9078 117.9078	327,575.20 327,575.20	942.71 942.71	353,723.49 353,723.49	 0.41	26,148.29 26,148.29
300,000.000 FHLMC MULTICLASS MTG K089 A2 3137FL6P4 3.563% 01/25/2029 DD 03/01/19	116.4313 116.4313	323,333.35 323,333.35	890.63 890.63	349,293.96 349,293.96	 0.41	25,960.61 25,960.61
300,000.000 FHLMC MULTICLASS MTG K090 A2 3137FLMV3 3.422% 02/25/2029 DD 04/01/19	115.3677 115.3677	320,357.89 320,357.89	855.60 855.60	346,103.19 346,103.19	 0.40	25,745.30 25,745.30
54,577.440 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	109.6588 109.6588	58,544.26 58,544.26	227.54 227.54	59,848.98 59,848.98	 0.07	1,304.72 1,304.72

**Asset and Accrual Detail - By Asset type**

3/31/2020

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
7,236.420	FNMA POOL #0AH6893	108.2573	7,651.24	27.28	7,833.95		182.71
3138A8UT1	4.500% 03/01/2041 DD 03/01/11	108.2573	7,651.24	27.28	7,833.95	0.01	182.71
12,057.785	FNMA POOL #0AI4891	109.4994	12,771.19	45.26	13,203.20		432.01
3138AJNH1	4.500% 06/01/2041 DD 06/01/11	109.4994	12,771.19	45.26	13,203.20	0.02	432.01
31,758.703	FNMA POOL #0AJ4576	107.1743	32,417.96	92.69	34,037.18		1,619.22
3138AWCN1	3.500% 11/01/2041 DD 10/01/11	107.1743	32,417.96	92.69	34,037.18	0.04	1,619.22
84,011.920	FNMA POOL #0AJ7547	108.0960	88,726.38	279.98	90,813.57		2,087.19
3138E0L56	4.000% 01/01/2042 DD 12/01/11	108.0960	88,726.38	279.98	90,813.57	0.11	2,087.19
107,705.580	FNMA POOL #0AK9393	107.2338	111,604.19	314.03	115,496.82		3,892.63
3138EENK1	3.500% 04/01/2042 DD 03/01/12	107.2338	111,604.19	314.03	115,496.82	0.13	3,892.63
126,063.787	FNMA POOL #0AL1895	107.2941	133,258.39	367.66	135,258.99		2,000.60
3138EJC97	3.500% 06/01/2042 DD 06/01/12	107.2941	133,258.39	367.66	135,258.99	0.16	2,000.60
67,241.060	FNMA POOL #0AL2901	108.1297	69,134.46	224.13	72,707.58		3,573.12
3138EKGK5	4.000% 09/01/2042 DD 12/01/12	108.1297	69,134.46	224.13	72,707.58	0.08	3,573.12
49,799.020	FNMA POOL #0AL3319	107.2965	52,177.73	145.39	53,432.59		1,254.86
3138EKVM4	3.500% 03/01/2043 DD 03/01/13	107.2965	52,177.73	145.39	53,432.59	0.06	1,254.86
66,759.032	FNMA POOL #0AL3423	110.9704	73,081.25	278.07	74,082.74		1,001.49
3138EKYV1	5.000% 05/01/2040 DD 03/01/13	110.9704	73,081.25	278.07	74,082.74	0.09	1,001.49

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
310,368.080 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	105.6975 105.6975	318,522.63 318,522.63	775.93 775.93	328,051.28 328,051.28	0.38	9,528.65 9,528.65
139,105.670 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	105.6979 105.6979	140,491.07 140,491.07	347.82 347.82	147,031.72 147,031.72	0.17	6,540.65 6,540.65
101,640.020 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	105.6983 105.6983	103,904.47 103,904.47	254.15 254.15	107,431.74 107,431.74	0.13	3,527.27 3,527.27
89,822.070 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	105.6982 105.6982	92,873.48 92,873.48	224.44 224.44	94,940.28 94,940.28	0.11	2,066.80 2,066.80
251,380.540 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	109.0556 109.0556	269,840.22 269,840.22	942.71 942.71	274,144.47 274,144.47	0.32	4,304.25 4,304.25
435,526.240 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	109.1610 109.1610	466,762.23 466,762.23	1,633.13 1,633.13	475,424.64 475,424.64	0.56	8,662.41 8,662.41
94,258.990 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	105.7056 105.7056	96,926.15 96,926.15	235.65 235.65	99,637.04 99,637.04	0.12	2,710.89 2,710.89
126,862.260 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	105.7668 105.7668	130,836.87 130,836.87	317.13 317.13	134,178.11 134,178.11	0.16	3,341.24 3,341.24
385,160.220 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	107.2687 107.2687	399,273.31 399,273.31	1,123.44 1,123.44	413,156.39 413,156.39	0.48	13,883.08 13,883.08

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
661,535.258 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	108.0008 108.0008	706,158.70 706,158.70	2,205.03 2,205.03	714,463.63 714,463.63	0.83	8,304.93 8,304.93
1,512,768.370 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	106.4952 106.4952	1,589,395.50 1,589,395.50	4,412.23 4,412.23	1,611,025.72 1,611,025.72	1.88	21,630.22 21,630.22
315,395.000 FNMA POOL #0AS8299 3138WJGH5 3.000% 11/01/2046 DD 10/01/16	105.1808 105.1808	314,080.06 314,080.06	788.59 788.59	331,734.86 331,734.86	0.39	17,654.80 17,654.80
112,400.936 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	107.5434 107.5434	114,070.90 114,070.90	327.98 327.98	120,879.81 120,879.81	0.14	6,808.91 6,808.91
114,695.710 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	105.7076 105.7076	118,559.83 118,559.83	286.75 286.75	121,242.04 121,242.04	0.14	2,682.21 2,682.21
115,872.456 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	107.2171 107.2171	119,364.89 119,364.89	337.90 337.90	124,235.11 124,235.11	0.15	4,870.22 4,870.22
897,756.770 FNMA POOL #0AW8643 3138XYS96 4.000% 07/01/2044 DD 07/01/14	108.2176 108.2176	906,902.18 906,902.18	2,992.43 2,992.43	971,530.47 971,530.47	1.13	64,628.29 64,628.29
297,231.792 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	106.5872 106.5872	308,236.94 308,236.94	867.07 867.07	316,811.03 316,811.03	0.37	8,574.09 8,574.09
316,100.440 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	108.0927 108.0927	334,977.77 334,977.77	1,053.69 1,053.69	341,681.37 341,681.37	0.40	6,703.60 6,703.60

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,524.624 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	112.2246 112.2246	10,282.31 10,282.31	43.71 43.71	10,688.97 10,688.97	 0.01	406.66 406.66
11,310.767 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	112.4080 112.4080	12,209.97 12,209.97	51.77 51.77	12,714.20 12,714.20	 0.01	504.23 504.23
4,369.260 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	108.9719 108.9719	4,671.73 4,671.73	18.29 18.29	4,761.27 4,761.27	 0.01	89.54 89.54
16,041.365 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	109.5662 109.5662	16,919.35 16,919.35	60.14 60.14	17,575.91 17,575.91	 0.02	656.56 656.56
44,213.769 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	111.2314 111.2314	47,108.68 47,108.68	184.19 184.19	49,179.60 49,179.60	 0.06	2,070.92 2,070.92
2,648.350 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	109.4354 109.4354	2,862.48 2,862.48	12.09 12.09	2,898.23 2,898.23	 0.00	35.75 35.75
5,637.840 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	111.0748 111.0748	6,035.51 6,035.51	23.56 23.56	6,262.22 6,262.22	 0.01	226.71 226.71
1,733.740 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	104.9316 104.9316	1,751.54 1,751.54	7.13 7.13	1,819.24 1,819.24	 0.00	67.70 67.70
3,684.530 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	109.6636 109.6636	3,985.44 3,985.44	16.79 16.79	4,040.59 4,040.59	 0.00	55.15 55.15

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
470.070 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.6272 100.6272	479.84 479.84	2.17 2.17	473.02 473.02	0.00	-6.82 -6.82
216,760.880 FNMA POOL #0BE2335 3140FMSZ0 3.500% 02/01/2047 DD 02/01/17	107.3167 107.3167	221,154.68 221,154.68	632.09 632.09	232,620.53 232,620.53	0.27	11,465.85 11,465.85
291,775.640 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	106.4975 106.4975	299,144.41 299,144.41	850.95 850.95	310,733.89 310,733.89	0.36	11,589.48 11,589.48
412,613.375 FNMA POOL #0BM4676 3140J9FS5 4.000% 10/01/2048 DD 10/01/18	108.6604 108.6604	425,090.11 425,090.11	1,375.47 1,375.47	448,347.46 448,347.46	0.52	23,257.35 23,257.35
245,138.870 FNMA POOL #0BN0334 3140JGLQ6 4.000% 12/01/2048 DD 12/01/18	106.4663 106.4663	255,174.20 255,174.20	817.16 817.16	260,990.36 260,990.36	0.30	5,816.16 5,816.16
295,093.422 FNMA POOL #0BN6595 3140JPKH7 3.500% 05/01/2049 DD 05/01/19	105.5136 105.5136	301,879.22 301,879.22	860.56 860.56	311,363.55 311,363.55	0.36	9,484.33 9,484.33
327,133.740 FNMA POOL #0BO2200 3140JWNS5 3.500% 09/01/2049 DD 09/01/19	105.6300 105.6300	338,103.06 338,103.06	954.18 954.18	345,551.52 345,551.52	0.40	7,448.46 7,448.46
587,204.456 FNMA POOL #0BO2263 3140JWQR4 3.500% 10/01/2049 DD 10/01/19	105.6680 105.6680	605,705.83 605,705.83	1,712.75 1,712.75	620,487.36 620,487.36	0.72	14,781.53 14,781.53
673,871.179 FNMA POOL #0BO3192 3140JXRN0 3.000% 10/01/2049 DD 10/01/19	104.7977 104.7977	692,050.08 692,050.08	1,684.54 1,684.54	706,201.64 706,201.64	0.82	14,151.56 14,151.56

**Asset and Accrual Detail - By Asset type**

3/31/2020

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
301,648.540	FNMA POOL #0CA2474	106.4640	312,451.43	1,005.59	321,147.18		8,695.75
	3140Q9XC2 4.000% 07/01/2048 DD 09/01/18	106.4640	312,451.43	1,005.59	321,147.18	0.37	8,695.75
238,931.560	FNMA POOL #0CA2963	107.5310	252,345.52	895.95	256,925.57		4,580.05
	3140QAJH4 4.500% 01/01/2049 DD 12/01/18	107.5310	252,345.52	895.95	256,925.57	0.30	4,580.05
213,288.663	FNMA POOL #0FM1028	105.5186	219,050.58	622.17	225,059.13		6,008.55
	3140X4EA0 3.500% 06/01/2049 DD 06/01/19	105.5186	219,050.58	622.17	225,059.13	0.26	6,008.55
310,386.436	FNMA POOL #0FM1875	106.3790	324,466.81	1,034.47	330,186.07		5,719.26
	3140X5CM3 4.000% 01/01/2049 DD 11/01/19	106.3790	324,466.81	1,034.47	330,186.07	0.39	5,719.26
1,143.874	FNMA POOL #0895203	110.8186	1,261.41	6.20	1,267.63		6.22
	31410RRY7 6.500% 08/01/2036 DD 08/01/06	110.8186	1,261.41	6.20	1,267.63	0.00	6.22
2,059.470	FNMA POOL #0899147	112.6594	2,225.27	9.35	2,320.19		94.92
	31410V5G1 5.500% 04/01/2037 DD 04/01/07	112.6594	2,225.27	9.35	2,320.19	0.00	94.92
3,864.206	FNMA POOL #0914724	112.8640	4,174.45	17.67	4,361.30		186.85
	31411UG96 5.500% 04/01/2037 DD 03/01/07	112.8640	4,174.45	17.67	4,361.30	0.01	186.85
6,441.970	FNMA POOL #0929637	111.4627	6,959.44	29.45	7,180.39		220.95
	31412MZA9 5.500% 06/01/2038 DD 06/01/08	111.4627	6,959.44	29.45	7,180.39	0.01	220.95
3,758.483	FNMA POOL #0933511	114.4121	4,100.47	18.91	4,300.16		199.69
	31412SR80 6.000% 02/01/2038 DD 02/01/08	114.4121	4,100.47	18.91	4,300.16	0.01	199.69

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,255.090 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	114.8652 114.8652	11,174.05 11,174.05	51.15 51.15	11,779.53 11,779.53	0.01	605.48 605.48
1,210.782 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	110.8186 110.8186	1,335.44 1,335.44	6.51 6.51	1,341.77 1,341.77	0.00	6.33 6.33
1,392.420 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	114.7899 114.7899	1,514.72 1,514.72	6.87 6.87	1,598.36 1,598.36	0.00	83.64 83.64
2,530.440 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	112.4744 112.4744	2,757.95 2,757.95	12.71 12.71	2,846.10 2,846.10	0.00	88.15 88.15
3,500.850 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	107.6982 107.6982	3,751.93 3,751.93	14.57 14.57	3,770.35 3,770.35	0.00	18.42 18.42
4,972.609 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	114.6990 114.6990	5,417.42 5,417.42	24.80 24.80	5,703.53 5,703.53	0.01	286.11 286.11
3,608.942 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	112.8283 112.8283	3,900.28 3,900.28	16.48 16.48	4,071.91 4,071.91	0.00	171.63 171.63
3,653.850 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	110.8333 110.8333	3,913.73 3,913.73	15.19 15.19	4,049.68 4,049.68	0.00	135.95 135.95
90,956.770 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	108.0058 108.0058	95,311.99 95,311.99	303.18 303.18	98,238.61 98,238.61	0.11	2,926.62 2,926.62



**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,891.720 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	108.0405 108.0405	67,857.83 67,857.83	212.97 212.97	69,028.93 69,028.93	 0.08	1,171.10 1,171.10
102,473.140 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	107.2907 107.2907	107,324.30 107,324.30	298.84 298.84	109,944.15 109,944.15	 0.13	2,619.85 2,619.85
37,589.037 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	107.2992 107.2992	39,760.74 39,760.74	109.69 109.69	40,332.75 40,332.75	 0.05	572.01 572.01
45,664.091 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	105.7073 105.7073	45,751.95 45,751.95	114.08 114.08	48,270.28 48,270.28	 0.06	2,518.33 2,518.33
120,803.080 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	105.8923 105.8923	121,303.26 121,303.26	301.94 301.94	127,921.10 127,921.10	 0.15	6,617.84 6,617.84
5,102.370 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	109.4846 109.4846	5,392.42 5,392.42	19.22 19.22	5,586.31 5,586.31	 0.01	193.89 193.89
38,852.220 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	110.6639 110.6639	41,623.81 41,623.81	161.82 161.82	42,995.38 42,995.38	 0.05	1,371.57 1,371.57
57,588.260 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	108.0664 108.0664	60,665.76 60,665.76	191.89 191.89	62,233.58 62,233.58	 0.07	1,567.82 1,567.82
158,740.090 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	106.1582 106.1582	167,287.63 167,287.63	463.09 463.09	168,515.68 168,515.68	 0.20	1,228.05 1,228.05

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
160,897.570 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	108.9494 108.9494	173,197.65 173,197.65	603.26 603.26	175,296.96 175,296.96	0.20	2,099.31 2,099.31
373,797.050 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	106.4954 106.4954	392,330.27 392,330.27	1,090.27 1,090.27	398,076.76 398,076.76	0.46	5,746.49 5,746.49
1,646,935.376 FNMA POOL #0MA3495 31418C3D4 4.000% 09/01/2048 DD 09/01/18	106.7702 106.7702	1,694,043.53 1,694,043.53	5,489.79 5,489.79	1,758,436.44 1,758,436.44	2.05	64,392.91 64,392.91
254,897.919 FNMA POOL #0MA3521 31418C4F8 4.000% 11/01/2048 DD 10/01/18	106.5223 106.5223	265,371.49 265,371.49	849.71 849.71	271,523.16 271,523.16	0.32	6,151.67 6,151.67
197,680.967 FNMA POOL #0MA3537 31418C4X9 4.500% 12/01/2048 DD 11/01/18	107.5132 107.5132	208,100.55 208,100.55	741.21 741.21	212,533.09 212,533.09	0.25	4,432.54 4,432.54
191,594.834 FNMA POOL #0MA3467 31418CZ98 4.000% 05/01/2048 DD 08/01/18	106.4851 106.4851	199,101.43 199,101.43	638.60 638.60	204,020.01 204,020.01	0.24	4,918.58 4,918.58
256,325.630 FNMA POOL #0MA3444 31418CZJ6 4.500% 08/01/2048 DD 07/01/18	107.8189 107.8189	270,711.76 270,711.76	961.31 961.31	276,367.47 276,367.47	0.32	5,655.71 5,655.71
256,222.055 FNMA POOL #0MA3614 31418DAQ5 3.500% 02/01/2049 DD 02/01/19	105.5237 105.5237	263,236.77 263,236.77	747.41 747.41	270,374.91 270,374.91	0.32	7,138.14 7,138.14
288,336.824 FNMA POOL #0MA3616 31418DAS1 4.500% 03/01/2049 DD 02/01/19	107.4987 107.4987	301,958.67 301,958.67	1,081.28 1,081.28	309,958.31 309,958.31	0.36	7,999.64 7,999.64

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
329,071.171 FNMA POOL #0MA3637 31418DBF8 3.500% 03/01/2049 DD 03/01/19	105.5123 105.5123	338,128.34 338,128.34	959.76 959.76	347,210.57 347,210.57	0.41	9,082.23 9,082.23
380,687.232 FNMA POOL #0MA3692 31418DC67 3.500% 07/01/2049 DD 06/01/19	105.5385 105.5385	390,081.32 390,081.32	1,110.42 1,110.42	401,771.70 401,771.70	0.47	11,690.38 11,690.38
1,988,128.600 FNMA POOL #0MA3686 31418DCY6 3.500% 05/01/2049 DD 05/01/19	105.6125 105.6125	2,019,602.12 2,019,602.12	5,798.86 5,798.86	2,099,713.05 2,099,713.05	2.45	80,110.93 80,110.93
331,196.500 FNMA POOL #0MA3744 31418DES7 3.000% 07/01/2049 DD 07/01/19	104.7450 104.7450	333,083.21 333,083.21	828.01 828.01	346,911.90 346,911.90	0.41	13,828.69 13,828.69
221,246.395 FNMA POOL #0MA3775 31418DFR8 3.500% 09/01/2049 DD 08/01/19	105.5911 105.5911	227,208.02 227,208.02	645.37 645.37	233,616.46 233,616.46	0.27	6,408.44 6,408.44
337,211.791 FNMA POOL #0MA3834 31418DHL9 3.000% 10/01/2049 DD 10/01/19	104.8036 104.8036	341,871.49 341,871.49	842.89 842.89	353,410.03 353,410.03	0.41	11,538.54 11,538.54
341,144.410 FNMA POOL #0MA3905 31418DKT8 3.000% 01/01/2050 DD 12/01/19	104.7991 104.7991	346,163.05 346,163.05	852.81 852.81	357,516.30 357,516.30	0.42	11,353.25 11,353.25
30,550.710 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	109.5643 109.5643	32,291.80 32,291.80	114.70 114.70	33,472.67 33,472.67	0.04	1,180.87 1,180.87
66,867.914 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	109.5629 109.5629	70,691.22 70,691.22	250.74 250.74	73,262.41 73,262.41	0.09	2,571.19 2,571.19

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,935.240 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	108.0781 108.0781	36,392.37 36,392.37	116.51 116.51	37,757.33 37,757.33	 0.04	1,364.96 1,364.96
65,122.343 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	108.0707 108.0707	67,834.56 67,834.56	217.00 217.00	70,378.16 70,378.16	 0.08	2,543.60 2,543.60
38,920.099 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	108.0749 108.0749	40,540.72 40,540.72	129.63 129.63	42,062.87 42,062.87	 0.05	1,522.15 1,522.15
300,000.000 FISERV INC 337738AU2 3.500% 07/01/2029 DD 06/24/19	104.0191 104.0191	299,529.84 299,529.84	2,625.19 2,625.19	312,057.31 312,057.31	 0.36	12,527.47 12,527.47
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	99.9070 99.9070	135,000.00 135,000.00	1,010.92 1,010.92	134,874.45 134,874.45	 0.16	-125.55 -125.55
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	67.4048 67.4048	99,818.03 99,818.03	194.14 194.14	67,404.76 67,404.76	 0.08	-32,413.27 -32,413.27
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	78.0280 78.0280	80,000.00 80,000.00	1,093.81 1,093.81	62,422.40 62,422.40	 0.07	-17,577.60 -17,577.60
<b>SUBTOTAL UNITED STATES</b>		<b>29,141,872.33</b>	<b>87,497.22</b>	<b>30,115,136.37</b>	<b>35.12</b>	<b>973,264.04</b>
		<b>29,141,872.33</b>	<b>87,497.22</b>	<b>30,115,136.37</b>		<b>973,264.04</b>
<b>FRANCE</b>						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	102.2977 102.2977	50,001.70 50,001.70	99.72 99.72	51,148.83 51,148.83	 0.06	1,147.13 1,147.13

UNITED STATES

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350,000.000 FRANCISCAN MISSIONARIES OF OUR 351837AA7 3.914% 07/01/2049 DD 10/29/19	105.1833 105.1833	350,000.00 350,000.00	3,424.90 3,424.90	368,141.47 368,141.47	 0.43	18,141.47 18,141.47
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	99.3527 99.3527	15,000.00 15,000.00	285.82 285.82	14,902.91 14,902.91	 0.02	-97.09 -97.09
270,266.510 GCAT 2019-NQM3 TR NQM3 A1 144A 36167VAA2 VAR RT 11/25/2059 DD 11/01/19	95.3095 95.3095	270,260.49 270,260.49	604.81 604.81	257,589.55 257,589.55	 0.30	-12,670.94 -12,670.94
49,201.351 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	106.1713 106.1713	48,686.06 48,686.06	123.07 123.07	52,237.74 52,237.74	 0.06	3,551.68 3,551.68
41,599.278 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	109.0040 109.0040	43,578.79 43,578.79	138.62 138.62	45,344.88 45,344.88	 0.05	1,766.09 1,766.09
46,115.960 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	109.0155 109.0155	47,883.25 47,883.25	153.71 153.71	50,273.53 50,273.53	 0.06	2,390.28 2,390.28
35,020.897 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	110.1179 110.1179	37,081.45 37,081.45	131.44 131.44	38,564.27 38,564.27	 0.05	1,482.82 1,482.82
29,463.270 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	109.2584 109.2584	31,577.33 31,577.33	110.36 110.36	32,191.11 32,191.11	 0.04	613.78 613.78
14,311.480 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	109.4681 109.4681	15,231.71 15,231.71	53.68 53.68	15,666.51 15,666.51	 0.02	434.80 434.80

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,321.630 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	109.3034 109.3034	57,882.72 57,882.72	199.95 199.95	58,282.34 58,282.34	0.07	399.62 399.62
53,414.320 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	107.3651 107.3651	53,704.87 53,704.87	133.61 133.61	57,348.32 57,348.32	0.07	3,643.45 3,643.45
119,972.156 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	108.4607 108.4607	123,872.19 123,872.19	349.99 349.99	130,122.66 130,122.66	0.15	6,250.47 6,250.47
46,526.502 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	107.4198 107.4198	48,013.59 48,013.59	135.78 135.78	49,978.70 49,978.70	0.06	1,965.11 1,965.11
9,682.865 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	109.7358 109.7358	10,886.35 10,886.35	52.39 52.39	10,625.57 10,625.57	0.01	-260.78 -260.78
48,140.030 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	107.8433 107.8433	51,308.48 51,308.48	160.58 160.58	51,915.78 51,915.78	0.06	607.30 607.30
120,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	100.5747 100.5747	120,000.00 120,000.00	190.91 190.91	120,689.59 120,689.59	0.14	689.59 689.59
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	105.6440 105.6440	282,582.21 282,582.21	803.52 803.52	290,520.89 290,520.89	0.34	7,938.68 7,938.68
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	107.4175 107.4175	309,170.35 309,170.35	933.41 933.41	322,252.59 322,252.59	0.38	13,082.24 13,082.24

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 GC40 A3 36257HBN5 2.904% 07/10/2052 DD 07/01/19	103.0537 103.0537	302,953.87 302,953.87	726.02 726.02	309,161.07 309,161.07	0.36	6,207.20 6,207.20
350,000.000 GAINESVILLE FL UTILITIES SYS R 362848UP6 5.000% 10/01/2044 DD 04/12/19	122.5170 122.5170	413,197.12 413,197.12	8,779.76 8,779.76	428,809.50 428,809.50	0.50	15,612.38 15,612.38
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	106.5446 106.5446	113,936.48 113,936.48	1,520.67 1,520.67	122,526.26 122,526.26	0.14	8,589.78 8,589.78
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	101.1226 101.1226	141,664.69 141,664.69	307.00 307.00	146,627.70 146,627.70	0.17	4,963.01 4,963.01
75,000.000 GENERAL ELECTRIC CO 36962GT95 5.550% 01/05/2026 DD 01/05/06	106.5107 106.5107	79,354.03 79,354.03	995.86 995.86	79,883.04 79,883.04	0.09	529.01 529.01
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	86.9636 86.9636	49,966.63 49,966.63	1,649.90 1,649.90	43,481.80 43,481.80	0.05	-6,484.83 -6,484.83
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	89.9488 89.9488	39,954.12 39,954.12	583.81 583.81	35,979.53 35,979.53	0.04	-3,974.59 -3,974.59
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	79.9683 79.9683	101,122.42 101,122.42	900.24 900.24	79,968.25 79,968.25	0.09	-21,154.17 -21,154.17
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCS3 5.650% 01/17/2029 DD 01/17/19	86.7432 86.7432	204,741.02 204,741.02	2,339.11 2,339.11	173,486.40 173,486.40	0.20	-31,254.62 -31,254.62

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
280,000.000 GILROY CA UNIF SCH DIST 376087GM8 3.364% 08/01/2047 DD 10/31/19	99.1670 99.1670	280,000.00 280,000.00	1,569.95 1,569.95	277,667.60 277,667.60	 0.32	-2,332.40 -2,332.40
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	91.4500 91.4500	59,880.72 59,880.72	1,178.59 1,178.59	54,870.00 54,870.00	 0.06	-5,010.72 -5,010.72
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	106.4240 106.4240	301,238.51 301,238.51	5,279.17 5,279.17	319,272.13 319,272.13	 0.37	18,033.62 18,033.62
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	103.3096 103.3096	115,067.49 115,067.49	421.24 421.24	118,805.99 118,805.99	 0.14	3,738.50 3,738.50
309,678.320 GNMA GTD REMIC P/T 20-23 AC 38380NW96 2.450% 02/16/2062 DD 02/01/20	101.0604 101.0604	311,671.95 311,671.95	632.40 632.40	312,962.24 312,962.24	 0.37	1,290.29 1,290.29
<b>SUBTOTAL UNITED STATES</b>		<b>4,431,468.89</b>	<b>34,870.27</b>	<b>4,470,149.92</b>		<b>38,681.03</b>
		<b>4,431,468.89</b>	<b>34,870.27</b>	<b>4,470,149.92</b>	<b>5.21</b>	<b>38,681.03</b>
<b>UNITED KINGDOM</b>						
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	102.2415 102.2415	56,446.82 56,446.82	1,372.24 1,372.24	56,232.81 56,232.81	 0.07	-214.01 -214.01
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>50,866,992.21</b>	<b>265,857.57</b>	<b>51,709,976.14</b>		<b>842,983.93</b>
		<b>50,866,992.21</b>	<b>265,857.57</b>	<b>51,709,976.14</b>	<b>60.34</b>	<b>842,983.93</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>50,866,992.21</b>	<b>265,857.57</b>	<b>51,709,976.14</b>	<b>60.34</b>	<b>842,983.93</b>
<b>PREFERRED SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000.000 HSB GROUP INC 40428NAC3 VAR RT 07/15/2027 DD 10/15/97	89.0490 89.0490	213,209.40 213,209.40	1,436.49 1,436.49	218,170.05 218,170.05	0.25	4,960.65 4,960.65
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
150,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAG9 3.100% 02/15/2030 DD 09/16/19	89.3288 89.3288	149,507.72 149,507.72	587.90 587.90	133,993.20 133,993.20	0.16	-15,514.52 -15,514.52
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	104.1772 104.1772	60,359.06 60,359.06	860.31 860.31	62,506.32 62,506.32	0.07	2,147.26 2,147.26
75,000.000 SERVICE PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	71.6244 71.6244	73,837.79 73,837.79	497.63 497.63	53,718.29 53,718.29	0.06	-20,119.50 -20,119.50
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	93.8326 93.8326	36,144.09 36,144.09	138.57 138.57	32,841.42 32,841.42	0.04	-3,302.67 -3,302.67
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	102.0280 102.0280	75,000.00 75,000.00	827.91 827.91	76,521.00 76,521.00	0.09	1,521.00 1,521.00
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	95.1981 95.1981	89,873.63 89,873.63	1,481.56 1,481.56	85,678.33 85,678.33	0.10	-4,195.30 -4,195.30
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	102.4337 102.4337	40,844.09 40,844.09	828.32 828.32	40,973.48 40,973.48	0.05	129.39 129.39

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL UNITED STATES</b>		<b>525,566.38</b>	<b>5,222.20</b>	<b>486,232.04</b>		<b>-39,334.34</b>
		<b>525,566.38</b>	<b>5,222.20</b>	<b>486,232.04</b>	<b>0.57</b>	<b>-39,334.34</b>
<b>INDIA</b>						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	101.4534 101.4534	101,490.86 101,490.86	2,156.41 2,156.41	101,453.40 101,453.40		-37.46 -37.46
<b>BERMUDA</b>						
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	105.0679 105.0679	95,511.16 95,511.16	1,979.16 1,979.16	99,814.52 99,814.52		4,303.36 4,303.36
100,000.000 IHS MARKIT LTD 44962LAJ6 4.250% 05/01/2029 DD 04/08/19	100.4952 100.4952	99,470.74 99,470.74	1,770.45 1,770.45	100,495.19 100,495.19		1,024.45 1,024.45
<b>SUBTOTAL BERMUDA</b>		<b>194,981.90</b>	<b>3,749.61</b>	<b>200,309.71</b>		<b>5,327.81</b>
		<b>194,981.90</b>	<b>3,749.61</b>	<b>200,309.71</b>	<b>0.24</b>	<b>5,327.81</b>
<b>UNITED STATES</b>						
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	94.5000 94.5000	187,696.28 187,696.28	4,368.03 4,368.03	174,825.00 174,825.00		-12,871.28 -12,871.28
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	139.3230 139.3230	244,376.35 244,376.35	2,486.12 2,486.12	271,679.85 271,679.85		27,303.50 27,303.50
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	104.7586 104.7586	24,906.28 24,906.28	462.53 462.53	26,189.65 26,189.65		1,283.37 1,283.37
100,000.000 IRON MOUNTAIN INC 144A 46284VAF8 4.875% 09/15/2029 DD 09/09/19	93.9380 93.9380	100,000.00 100,000.00	222.70 222.70	93,938.00 93,938.00		-6,062.00 -6,062.00

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,453.000 ISHARES IBOXX INVESTMENT GRA 464287242	123.5100 123.5100	1,013,966.94 1,013,966.94	0.00 0.00	1,044,030.03 1,044,030.03	1.22	30,063.09 30,063.09
9,325.000 ISHARES IBOXX HIGH YLD CORP 464288513	77.0700 77.0700	799,684.03 799,684.03	0.00 0.00	718,677.75 718,677.75	0.84	-81,006.28 -81,006.28
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	105.7627 105.7627	282,606.99 282,606.99	824.60 824.60	290,847.40 290,847.40	0.34	8,240.41 8,240.41
350,000.000 JP MORGAN MORTGAGE 2 A5A 144A 46591TAJ3 VAR RT 07/25/2050 DD 02/01/20	90.8598 90.8598	360,131.34 360,131.34	818.85 818.85	318,009.27 318,009.27	0.37	-42,122.07 -42,122.07
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	104.5250 104.5250	204,109.46 204,109.46	2,882.92 2,882.92	214,276.18 214,276.18	0.25	10,166.72 10,166.72
98,449.580 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	102.2317 102.2317	102,542.86 102,542.86	257.92 257.92	100,646.65 100,646.65	0.12	-1,896.21 -1,896.21
41,313.910 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	105.0547 105.0547	41,692.06 41,692.06	137.64 137.64	43,402.20 43,402.20	0.05	1,710.14 1,710.14
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	106.7086 106.7086	330,979.21 330,979.21	950.46 950.46	320,125.92 320,125.92	0.37	-10,853.29 -10,853.29
280,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	102.9524 102.9524	273,509.67 273,509.67	1,875.07 1,875.07	288,266.71 288,266.71	0.34	14,757.04 14,757.04

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 JP MORGAN MORTGAGE 1 A5A 144A 46651XAK8 VAR RT 06/25/2050 DD 01/01/20	91.3252	229,983.47	562.65	205,481.75		-24,501.72
	91.3252	229,983.47	562.65	205,481.75	0.24	-24,501.72
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	102.5870	110,000.00	1,095.76	112,845.70		2,845.70
	102.5870	110,000.00	1,095.76	112,845.70	0.13	2,845.70
<b>SUBTOTAL UNITED STATES</b>		<b>4,306,184.94</b>	<b>16,945.25</b>	<b>4,223,242.06</b>		<b>-82,942.88</b>
		<b>4,306,184.94</b>	<b>16,945.25</b>	<b>4,223,242.06</b>	<b>4.93</b>	<b>-82,942.88</b>
<b>IRELAND</b>						
10,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	108.8231	10,053.98	50.47	10,882.31		828.33
	108.8231	10,053.98	50.47	10,882.31	0.01	828.33
<b>UNITED STATES</b>						
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	108.0632	179,464.15	2,924.29	194,513.67		15,049.52
	108.0632	179,464.15	2,924.29	194,513.67	0.23	15,049.52
200,000.000 KEURIG DR PEPPER INC 49271VAF7 4.597% 05/25/2028 DD 05/25/19	109.3853	200,000.00	3,218.38	218,770.62		18,770.62
	109.3853	200,000.00	3,218.38	218,770.62	0.26	18,770.62
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	101.7310	45,291.82	49.36	45,778.97		487.15
	101.7310	45,291.82	49.36	45,778.97	0.05	487.15
180,000.000 KEYCORP 49326EEJ8 2.550% 10/01/2029 DD 09/11/19	89.2700	179,864.12	2,550.17	160,685.98		-19,178.14
	89.2700	179,864.12	2,550.17	160,685.98	0.19	-19,178.14
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	102.5088	99,905.73	2,238.81	102,508.78		2,603.05
	102.5088	99,905.73	2,238.81	102,508.78	0.12	2,603.05

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	111.4831 111.4831	39,866.03 39,866.03	874.47 874.47	44,593.25 44,593.25	0.05	4,727.22 4,727.22
260,000.000 KILROY REALTY LP 49427RAP7 3.050% 02/15/2030 DD 09/17/19	91.5479 91.5479	259,692.06 259,692.06	1,002.77 1,002.77	238,024.44 238,024.44	0.28	-21,667.62 -21,667.62
300,000.000 KROGER CO/THE 501044CN9 5.400% 07/15/2040 DD 07/13/10	116.9116 116.9116	372,200.80 372,200.80	3,379.70 3,379.70	350,734.73 350,734.73	0.41	-21,466.07 -21,466.07
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	103.2665 103.2665	14,911.86 14,911.86	249.71 249.71	15,489.98 15,489.98	0.02	578.12 578.12
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	100.2592 100.2592	168,632.25 168,632.25	267.28 267.28	170,440.58 170,440.58	0.20	1,808.33 1,808.33
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	98.1871 98.1871	90,399.96 90,399.96	1,171.37 1,171.37	88,368.43 88,368.43	0.10	-2,031.53 -2,031.53
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	89.8468 89.8468	114,559.67 114,559.67	1,317.91 1,317.91	103,323.82 103,323.82	0.12	-11,235.85 -11,235.85
200,000.000 LINCOLN NATIONAL CORP 534187BJ7 3.050% 01/15/2030 DD 08/19/19	92.8378 92.8378	199,798.83 199,798.83	1,295.57 1,295.57	185,675.67 185,675.67	0.22	-14,123.16 -14,123.16
<b>SUBTOTAL UNITED STATES</b>		<b>1,964,587.28</b>	<b>20,539.79</b>	<b>1,918,908.92</b>		<b>-45,678.36</b>
		<b>1,964,587.28</b>	<b>20,539.79</b>	<b>1,918,908.92</b>	<b>2.25</b>	<b>-45,678.36</b>
<b>UNITED KINGDOM</b>						

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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	99.2223 99.2223	215,000.00 215,000.00	3,073.86 3,073.86	213,327.90 213,327.90	0.25	-1,672.10 -1,672.10
<b>UNITED STATES</b>						
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	153.4870 153.4870	472,076.83 472,076.83	3,465.05 3,465.05	483,484.05 483,484.05	0.56	11,407.22 11,407.22
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	138.3630 138.3630	66,959.89 66,959.89	785.77 785.77	76,099.65 76,099.65	0.09	9,139.76 9,139.76
95,000.000 MPLX LP 144A 55336VBE9 4.250% 12/01/2027 DD 06/01/19	80.7747 80.7747	94,765.08 94,765.08	1,345.45 1,345.45	76,736.00 76,736.00	0.09	-18,029.08 -18,029.08
70,000.000 MARATHON PETROLEUM CORP 56585AAZ5 5.375% 10/01/2022 DD 04/01/19	94.4084 94.4084	70,274.72 70,274.72	1,880.63 1,880.63	66,085.86 66,085.86	0.08	-4,188.86 -4,188.86
175,000.000 MARATHON PETROLEUM CORP 56585ABD3 3.800% 04/01/2028 DD 04/01/19	87.9612 87.9612	171,530.41 171,530.41	3,325.41 3,325.41	153,932.12 153,932.12	0.18	-17,598.29 -17,598.29
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	102.6271 102.6271	45,534.56 45,534.56	458.97 458.97	46,182.18 46,182.18	0.05	647.62 647.62
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	116.7831 116.7831	92,949.91 92,949.91	739.78 739.78	105,104.77 105,104.77	0.12	12,154.86 12,154.86

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 MASSACHUSETTS ST WTR RESOURCES 576051WJ1 3.104% 08/01/2039 DD 11/01/19	99.7090 99.7090	75,000.00 75,000.00	388.07 388.07	74,781.75 74,781.75	 0.09	-218.25 -218.25
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	107.5678 107.5678	49,733.95 49,733.95	79.90 79.90	53,783.91 53,783.91	 0.06	4,049.96 4,049.96
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	104.9465 104.9465	175,000.00 175,000.00	2,466.12 2,466.12	183,656.35 183,656.35	 0.21	8,656.35 8,656.35
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	107.6098 107.6098	125,000.00 125,000.00	740.78 740.78	134,512.20 134,512.20	 0.16	9,512.20 9,512.20
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	130.4310 130.4310	110,968.53 110,968.53	2,141.57 2,141.57	110,866.35 110,866.35	 0.13	-102.18 -102.18
125,000.000 MIAMI-DADE CNTY FL WTR & SWR R 59334DLS1 3.490% 10/01/2042 DD 11/06/19	101.2550 101.2550	125,000.00 125,000.00	1,757.55 1,757.55	126,568.75 126,568.75	 0.15	1,568.75 1,568.75
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	101.9340 101.9340	145,689.91 145,689.91	2,501.67 2,501.67	147,804.30 147,804.30	 0.17	2,114.39 2,114.39
230,000.000 MICROCHIP TECHNOLOGY INC 595017AP9 4.333% 06/01/2023 DD 05/29/18	99.6944 99.6944	230,000.00 230,000.00	3,322.03 3,322.03	229,297.06 229,297.06	 0.27	-702.94 -702.94
145,000.000 MISSOURI ST HLTH & EDUCTNL FAC 60636AVL4 3.229% 05/15/2050 DD 04/03/20	103.1660 103.1660	145,000.00 145,000.00	0.00 0.00	149,590.70 149,590.70	 0.17	4,590.70 4,590.70

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	105.9271 105.9271	100,287.69 100,287.69	280.56 280.56	105,927.09 105,927.09	0.12	5,639.40 5,639.40
300,000.000 MORGAN STANLEY 6174468G7 VAR RT 01/23/2030 DD 01/23/19	111.0151 111.0151	310,829.07 310,829.07	2,537.00 2,537.00	333,045.19 333,045.19	0.39	22,216.12 22,216.12
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	110.1599 110.1599	65,000.00 65,000.00	622.42 622.42	71,603.92 71,603.92	0.08	6,603.92 6,603.92
155,000.000 NP SPE II LLC 1A A2 144A 62954JAB0 3.241% 09/20/2049 DD 08/29/19	93.4832 93.4832	154,999.56 154,999.56	162.00 162.00	144,898.94 144,898.94	0.17	-10,100.62 -10,100.62
125,000.000 NATIONAL OILWELL VARCO INC 637071AM3 3.600% 12/01/2029 DD 11/14/19	74.6517 74.6517	124,111.83 124,111.83	1,712.77 1,712.77	93,314.57 93,314.57	0.11	-30,797.26 -30,797.26
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	92.0000 92.0000	44,769.67 44,769.67	1,151.60 1,151.60	41,400.00 41,400.00	0.05	-3,369.67 -3,369.67
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	102.5000 102.5000	30,000.00 30,000.00	363.17 363.17	30,750.00 30,750.00	0.04	750.00 750.00
200,000.000 NEW JERSEY ST TRANSPRTN TRUST 6461366S5 4.131% 06/15/2042 DD 12/18/19	96.8240 96.8240	200,000.00 200,000.00	2,376.42 2,376.42	193,648.00 193,648.00	0.23	-6,352.00 -6,352.00
138,903.430 NEW RESIDENTIAL M NQM4 A1 144A 64828EAA3 VAR RT 09/25/2059 DD 09/01/19	98.4909 98.4909	138,903.56 138,903.56	288.30 288.30	136,807.27 136,807.27	0.16	-2,096.29 -2,096.29



**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
297,094.030 NEW RESIDENTIAL MOR 4A B1 144A 64830WAQ4 VAR RT 12/25/2058 DD 07/01/19	91.9926 91.9926	309,440.10 309,440.10	990.45 990.45	273,304.40 273,304.40	 0.32	 -36,135.70
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	128.8650 128.8650	237,183.55 237,183.55	3,890.07 3,890.07	251,286.75 251,286.75	 0.29	 14,103.20
100,000.000 NEW YORK ST THRUWAY AUTH 650009S61 3.500% 01/01/2042 DD 10/30/19	101.0790 101.0790	100,000.00 100,000.00	1,477.29 1,477.29	101,079.00 101,079.00	 0.12	 1,079.00
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	158.3160 158.3160	485,940.20 485,940.20	5,290.67 5,290.67	498,695.40 498,695.40	 0.58	 12,755.20
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	79.5000 79.5000	55,000.00 55,000.00	618.81 618.81	43,725.00 43,725.00	 0.05	 -11,275.00
<b>SUBTOTAL UNITED STATES</b>		<b>4,551,949.02</b>	<b>47,160.28</b>	<b>4,537,971.53</b>		<b>-13,977.49</b>
		<b>4,551,949.02</b>	<b>47,160.28</b>	<b>4,537,971.53</b>	<b>5.29</b>	<b>-13,977.49</b>
<b>CANADA</b>						
45,000.000 NUTRIEN LTD 67077MAT5 4.200% 04/01/2029 DD 04/01/19	104.3387 104.3387	44,865.63 44,865.63	944.89 944.89	46,952.40 46,952.40	 0.05	 2,086.77
<b>UNITED STATES</b>						
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	102.8787 102.8787	199,597.83 199,597.83	2,900.27 2,900.27	205,757.34 205,757.34	 0.24	 6,159.51
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	109.3820 109.3820	49,621.02 49,621.02	643.40 643.40	54,691.00 54,691.00	 0.06	 5,069.98

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 OCCIDENTAL PETROLEUM CORP 674599CS2 3.500% 08/15/2029 DD 08/08/19	47.2532 47.2532	109,487.41 109,487.41	486.75 486.75	51,978.57 51,978.57	0.06	-57,508.84 -57,508.84
275,000.000 OHIO ST WTR DEV AUTH REVENUE 67765QHN9 5.000% 06/01/2044 DD 11/19/19	125.6050 125.6050	329,891.40 329,891.40	5,065.05 5,065.05	345,413.75 345,413.75	0.40	15,522.35 15,522.35
200,000.000 OKLAHOMA GAS & ELECTRIC CO 678858BU4 3.300% 03/15/2030 DD 06/07/19	100.3940 100.3940	199,445.87 199,445.87	301.58 301.58	200,787.93 200,787.93	0.23	1,342.06 1,342.06
200,000.000 OLIN CORP 680665AL0 5.625% 08/01/2029 DD 07/16/19	92.0250 92.0250	200,572.20 200,572.20	1,875.01 1,875.01	184,050.00 184,050.00	0.21	-16,522.20 -16,522.20
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	98.8267 98.8267	80,367.02 80,367.02	1,980.62 1,980.62	79,061.37 79,061.37	0.09	-1,305.65 -1,305.65
162,214.410 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	98.2604 98.2604	162,196.62 162,196.62	185.96 185.96	159,392.58 159,392.58	0.19	-2,804.04 -2,804.04
210,000.000 ONEOK INC 682680AW3 4.350% 03/15/2029 DD 03/13/19	81.4548 81.4548	209,400.45 209,400.45	417.52 417.52	171,055.04 171,055.04	0.20	-38,345.41 -38,345.41
300,000.000 ONEMAIN FINANCIAL IS 2A A 144A 68269BAA6 3.140% 10/14/2036 DD 09/20/19	80.7984 80.7984	299,875.78 299,875.78	455.76 455.76	242,395.26 242,395.26	0.28	-57,480.52 -57,480.52
135,000.000 OREGON ST 68609TKM9 5.000% 06/01/2034 DD 02/21/19	128.6240 128.6240	180,759.71 180,759.71	2,255.55 2,255.55	173,642.40 173,642.40	0.20	-7,117.31 -7,117.31

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	107.7310 107.7310	327,858.98 327,858.98	6,727.91 6,727.91	339,352.65 339,352.65		11,493.67 11,493.67
175,000.000 PENSKE TRUCK LEASING CO L 144A 709599BE3 4.450% 01/29/2026 DD 01/29/19	110.9129 110.9129	174,600.11 174,600.11	1,360.64 1,360.64	194,097.58 194,097.58	0.40 0.23	19,497.47 19,497.47
<b>SUBTOTAL UNITED STATES</b>		<b>2,523,674.40</b>	<b>24,656.02</b>	<b>2,401,675.47</b>		<b>-121,998.93</b>
		<b>2,523,674.40</b>	<b>24,656.02</b>	<b>2,401,675.47</b>	<b>2.79</b>	<b>-121,998.93</b>
<b>MEXICO</b>						
180,000.000 PETROLEOS MEXICANOS 71654QBW1 4.500% 01/23/2026 DD 01/23/16	72.8450 72.8450	168,647.73 168,647.73	1,545.92 1,545.92	131,121.00 131,121.00	0.15	-37,526.73 -37,526.73
<b>UNITED STATES</b>						
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	101.7415 101.7415	44,702.12 44,702.12	572.55 572.55	45,783.69 45,783.69	0.05	1,081.57 1,081.57
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	110.5110 110.5110	180,000.00 180,000.00	528.24 528.24	198,919.80 198,919.80	0.23	18,919.80 18,919.80
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	109.4087 109.4087	75,000.00 75,000.00	1,642.28 1,642.28	82,056.49 82,056.49	0.10	7,056.49 7,056.49
260,000.000 PROVIDENT FUNDING MO 1 A4 144A 743874AG4 VAR RT 02/25/2050 DD 02/01/20	90.2968 90.2968	265,512.87 265,512.87	608.27 608.27	234,771.58 234,771.58	0.27	-30,741.29 -30,741.29
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	107.4348 107.4348	60,882.33 60,882.33	1,274.37 1,274.37	64,460.86 64,460.86	0.08	3,578.53 3,578.53

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	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 REGL TRANSPRTN AUTH IL 7599113H1 3.013% 05/29/2020 DD 05/30/18	100.1330 100.1330	200,000.00 200,000.00	2,511.08 2,511.08	200,266.00 200,266.00	 0.23	266.00 266.00
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	100.5298 100.5298	49,870.19 49,870.19	91.46 91.46	50,264.90 50,264.90	 0.06	394.71 394.71
250,000.000 ROPER TECHNOLOGIES INC 776743AG1 2.950% 09/15/2029 DD 08/26/19	99.2522 99.2522	251,119.94 251,119.94	337.11 337.11	248,130.47 248,130.47	 0.29	-2,989.47 -2,989.47
<b>SUBTOTAL UNITED STATES</b>		<b>1,127,087.45</b>	<b>7,565.36</b>	<b>1,124,653.79</b>		<b>-2,433.66</b>
		<b>1,127,087.45</b>	<b>7,565.36</b>	<b>1,124,653.79</b>	<b>1.31</b>	<b>-2,433.66</b>
<b>CANADA</b>						
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	104.5554 104.5554	104,855.90 104,855.90	879.55 879.55	109,783.13 109,783.13	 0.13	4,927.23 4,927.23
<b>UNITED KINGDOM</b>						
270,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097BK6 VAR RT 03/22/2025 DD 03/22/19	104.1629 104.1629	270,000.00 270,000.00	309.80 309.80	281,239.78 281,239.78	 0.33	11,239.78 11,239.78
<b>UNITED STATES</b>						
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	101.5013 101.5013	49,991.61 49,991.61	652.00 652.00	50,750.66 50,750.66	 0.06	759.05 759.05
132,372.010 SG RESIDENTIAL MORTG 3 A1 144A 78432BAA7 VAR RT 09/25/2059 DD 10/01/19	96.5199 96.5199	132,369.92 132,369.92	298.22 298.22	127,765.38 127,765.38	 0.15	-4,604.54 -4,604.54

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	103.3485 103.3485	137,696.38 137,696.38	90.65 90.65	144,687.89 144,687.89	 0.17	6,991.51 6,991.51
125,000.000 SSM HEALTH CARE CORP 784710AB1 3.688% 06/01/2023 DD 05/08/18	101.5693 101.5693	124,434.62 124,434.62	1,536.52 1,536.52	126,961.60 126,961.60	 0.15	2,526.98 2,526.98
82,595.620 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	99.1586 99.1586	82,575.19 82,575.19	41.18 41.18	81,900.64 81,900.64	 0.10	-674.55 -674.55
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	123.9690 123.9690	415,210.50 415,210.50	7,875.32 7,875.32	390,502.35 390,502.35	 0.46	-24,708.15 -24,708.15
75,000.000 SANTA MONICA-MALIBU CA UNIF SC 802498UX1 3.114% 08/01/2043 DD 11/06/19	100.0790 100.0790	75,000.00 75,000.00	389.27 389.27	75,059.25 75,059.25	 0.09	59.25 59.25
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	96.6952 96.6952	89,878.11 89,878.11	862.52 862.52	87,025.68 87,025.68	 0.10	-2,852.43 -2,852.43
200,000.000 SANTANDER HOLDINGS USA INC 80282KAW6 3.500% 06/07/2024 DD 06/07/19	97.6042 97.6042	199,854.91 199,854.91	2,220.53 2,220.53	195,208.38 195,208.38	 0.23	-4,646.53 -4,646.53
<b>SUBTOTAL UNITED STATES</b>		<b>1,307,011.24</b>	<b>13,966.21</b>	<b>1,279,861.83</b>	<b>1.51</b>	<b>-27,149.41</b>
		<b>1,307,011.24</b>	<b>13,966.21</b>	<b>1,279,861.83</b>		<b>-27,149.41</b>
<b>CAYMAN ISLANDS</b>						
205,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	98.5009 98.5009	199,617.72 199,617.72	3,330.86 3,330.86	201,926.93 201,926.93	 0.24	2,309.21 2,309.21
<b>NETHERLANDS</b>						

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	97.5000 97.5000	95,713.16 95,713.16	2,226.12 2,226.12	92,625.00 92,625.00	0.11	-3,088.16 -3,088.16
<b>UNITED STATES</b>						
250,000.000 SPECTRUM HEALTH SYSTEM OBLIGAT 84765EAA6 3.487% 07/15/2049 DD 10/29/19	103.0305 103.0305	250,000.00 250,000.00	1,851.09 1,851.09	257,576.26 257,576.26	0.30	7,576.26 7,576.26
91,818.670 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	97.2792 97.2792	91,818.67 91,818.67	1,882.46 1,882.46	89,320.44 89,320.44	0.10	-2,498.23 -2,498.23
125,000.000 SPRINGLEAF FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	100.7120 100.7120	125,000.00 125,000.00	392.70 392.70	125,890.00 125,890.00	0.15	890.00 890.00
75,000.000 SPRINGLEAF FINANCE CORP 85172FAR0 5.375% 11/15/2029 DD 11/07/19	91.5000 91.5000	75,529.08 75,529.08	1,612.74 1,612.74	68,625.00 68,625.00	0.08	-6,904.08 -6,904.08
205,000.000 STARBUCKS CORP 855244AV1 2.000% 03/12/2027 DD 03/12/20	94.1667 94.1667	204,167.55 204,167.55	220.40 220.40	193,041.77 193,041.77	0.23	-11,125.78 -11,125.78
210,000.000 STORE CAPITAL CORP 862121AB6 4.625% 03/15/2029 DD 02/28/19	94.7863 94.7863	208,585.47 208,585.47	443.87 443.87	199,051.32 199,051.32	0.23	-9,534.15 -9,534.15
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	92.5000 92.5000	35,147.35 35,147.35	167.71 167.71	32,375.00 32,375.00	0.04	-2,772.35 -2,772.35

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 TRUIST BANK 86787EBC0 3.200% 04/01/2024 DD 03/18/19	102.4867 102.4867	209,944.07 209,944.07	3,359.53 3,359.53	215,222.09 215,222.09	0.25	5,278.02 5,278.02
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	95.4916 95.4916	49,979.38 49,979.38	859.09 859.09	47,745.80 47,745.80	0.06	-2,233.58 -2,233.58
<b>SUBTOTAL UNITED STATES</b>		<b>1,250,171.57</b>	<b>10,789.59</b>	<b>1,228,847.68</b>		<b>-21,323.89</b>
		<b>1,250,171.57</b>	<b>10,789.59</b>	<b>1,228,847.68</b>	<b>1.44</b>	<b>-21,323.89</b>
<b>CURACAO</b>						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	96.1830 96.1830	49,947.47 49,947.47	715.06 715.06	48,091.50 48,091.50	0.06	-1,855.97 -1,855.97
<b>NETHERLANDS</b>						
80,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	84.2350 84.2350	76,312.90 76,312.90	1,259.44 1,259.44	67,388.00 67,388.00	0.08	-8,924.90 -8,924.90
<b>UNITED STATES</b>						
300,000.000 3M CO 88579YBJ9 2.375% 08/26/2029 DD 08/26/19	100.3611 100.3611	296,925.52 296,925.52	675.53 675.53	301,083.26 301,083.26	0.35	4,157.74 4,157.74
220,000.000 TOLEDO HOSPITAL/THE 889184AC1 5.325% 11/15/2028 DD 10/25/18	105.1648 105.1648	220,000.00 220,000.00	4,425.35 4,425.35	231,362.64 231,362.64	0.27	11,362.64 11,362.64
165,436.000 TOWD POINT MORTGAGE 3 A2 144A 89169DAB7 VAR RT 07/25/2057 DD 07/01/17	89.2809 89.2809	168,523.48 168,523.48	413.54 413.54	147,702.70 147,702.70	0.17	-20,820.78 -20,820.78

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,436.000 TOWD POINT MORTGAGE 1 M1 144A 89173FAC4 VAR RT 10/25/2056 DD 02/01/17	93.7152	174,933.12	517.08	155,038.68		-19,894.44
	93.7152	174,933.12	517.08	155,038.68	0.18	-19,894.44
5,560.539 TOWD POINT MORTGAGE 4 A1 144A 89178BAA2 VAR RT 10/25/2059 DD 10/01/19	97.8331	5,614.22	13.33	5,440.05		-174.17
	97.8331	5,614.22	13.33	5,440.05	0.01	-174.17
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	100.7507	79,931.41	487.76	80,600.56		669.15
	100.7507	79,931.41	487.76	80,600.56	0.09	669.15
<b>SUBTOTAL UNITED STATES</b>		<b>945,927.75</b>	<b>6,532.59</b>	<b>921,227.89</b>		<b>-24,699.86</b>
		<b>945,927.75</b>	<b>6,532.59</b>	<b>921,227.89</b>	<b>1.07</b>	<b>-24,699.86</b>
<b>CANADA</b>						
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	89.8750	75,013.26	1,274.89	67,406.25		-7,607.01
	89.8750	75,013.26	1,274.89	67,406.25	0.08	-7,607.01
<b>AUSTRALIA</b>						
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	109.8616	19,888.75	135.18	21,972.32		2,083.57
	109.8616	19,888.75	135.18	21,972.32	0.03	2,083.57
<b>UNITED STATES</b>						
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	99.2490	25,000.00	189.58	24,812.25		-187.75
	99.2490	25,000.00	189.58	24,812.25	0.03	-187.75
245,000.000 TRI-STATE GENERATION & TRANSMI 89566EAH1 4.700% 11/01/2044 DD 05/01/15	120.0040	284,298.38	4,808.94	294,009.90		9,711.52
	120.0040	284,298.38	4,808.94	294,009.90	0.34	9,711.52



**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 TRI-STATE GENERATION & TRANSMI 89566EAK4 4.250% 06/01/2046 DD 05/23/16	112.9282 112.9282	60,214.49 60,214.49	781.26 781.26	62,110.54 62,110.54	0.07	1,896.05 1,896.05
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	101.2663 101.2663	70,527.40 70,527.40	349.58 349.58	70,886.42 70,886.42	0.08	359.02 359.02
105,000.000 UDR INC 90265EAQ3 3.200% 01/15/2030 DD 07/02/19	98.4039 98.4039	104,667.02 104,667.02	713.58 713.58	103,324.05 103,324.05	0.12	-1,342.97 -1,342.97
17,241.380 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	108.0577 108.0577	16,716.39 16,716.39	544.57 544.57	18,630.63 18,630.63	0.02	1,914.24 1,914.24
175,000.000 UNITED RENTALS NORTH AMERICA I 911365BK9 6.500% 12/15/2026 DD 10/30/18	101.5000 101.5000	175,000.00 175,000.00	3,363.83 3,363.83	177,625.00 177,625.00	0.21	2,625.00 2,625.00
2,395,000.000 U S TREASURY BD PRIN STRIP 912803EV1 0.000% 11/15/2046 DD 11/15/16	69.4995 69.4995	1,474,928.27 1,474,928.27	0.00 0.00	1,664,512.19 1,664,512.19	1.94	189,583.92 189,583.92
750,000.000 U S TREASURY BOND 912810RS9 2.500% 05/15/2046 DD 05/15/16	126.1602 126.1602	731,148.35 731,148.35	7,108.52 7,108.52	946,201.17 946,201.17	1.10	215,052.82 215,052.82
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	138.6172 138.6172	555,121.19 555,121.19	6,141.76 6,141.76	748,532.82 748,532.82	0.87	193,411.63 193,411.63
664,019.500 US TREAS-CPI INFLAT 9128283R9 0.500% 01/15/2028 DD 01/15/18	104.1476 104.1476	635,311.26 635,311.26	702.33 702.33	691,560.06 691,560.06	0.81	56,248.80 56,248.80

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,274.850 US TREAS-CPI INFLAT 9128285W6 0.875% 01/15/2029 DD 01/15/19	108.6234 108.6234	259,495.99 259,495.99	463.25 463.25	271,856.97 271,856.97	0.32	12,360.98 12,360.98
831,921.750 US TREAS-CPI INFLAT 9128287D6 0.250% 07/15/2029 DD 07/15/19	103.8287 103.8287	838,649.81 838,649.81	439.96 439.96	863,773.63 863,773.63	1.01	25,123.82 25,123.82
688,691.200 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	100.8871 100.8871	690,965.04 690,965.04	182.11 182.11	694,800.69 694,800.69	0.81	3,835.65 3,835.65
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	135.4410 135.4410	416,358.65 416,358.65	6,866.49 6,866.49	426,639.15 426,639.15	0.50	10,280.50 10,280.50
89,455.590 VSE 2016-A VOI MORTGA AA 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	98.0609 98.0609	89,446.37 89,446.37	189.22 189.22	87,720.97 87,720.97	0.10	-1,725.40 -1,725.40
210,000.000 VALERO ENERGY CORP 91913YAW0 4.000% 04/01/2029 DD 03/25/19	94.7466 94.7466	208,527.31 208,527.31	4,199.88 4,199.88	198,967.84 198,967.84	0.23	-9,559.47 -9,559.47
78,584.000 VANECK FALLEN ANGEL HIGH YLD 92189F437	25.3000 25.3000	2,220,135.84 2,220,135.84	0.00 0.00	1,988,175.20 1,988,175.20	2.32	-231,960.64 -231,960.64
29,375.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	97.7642 97.7642	29,375.00 29,375.00	54.74 54.74	28,718.23 28,718.23	0.03	-656.77 -656.77
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	99.9245 99.9245	24,884.86 24,884.86	218.80 218.80	24,981.13 24,981.13	0.03	96.27 96.27

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	97.1750 97.1750	99,406.61 99,406.61	1,924.84 1,924.84	97,174.99 97,174.99	 0.11	-2,231.62 -2,231.62
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	117.8714 117.8714	124,690.26 124,690.26	791.92 791.92	147,339.28 147,339.28	 0.17	22,649.02 22,649.02
103,164.500 VERUS SECURITIZATION 1 A1 144A 92536PAA2 VAR RT 01/25/2060 DD 01/01/20	95.9855 95.9855	103,163.75 103,163.75	207.70 207.70	99,022.94 99,022.94	 0.12	-4,140.81 -4,140.81
208,164.190 VERUS SECURITIZATION 4 A1 144A 92537KAA2 VAR RT 11/25/2059 DD 10/01/19	101.2463 101.2463	208,164.19 208,164.19	458.40 458.40	210,758.62 210,758.62	 0.25	2,594.43 2,594.43
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	125.1051 125.1051	184,786.39 184,786.39	2,290.94 2,290.94	231,444.41 231,444.41	 0.27	46,658.02 46,658.02
<b>SUBTOTAL UNITED STATES</b>		<b>9,630,982.82</b>	<b>42,992.20</b>	<b>10,173,579.08</b>		<b>542,596.26</b>
		<b>9,630,982.82</b>	<b>42,992.20</b>	<b>10,173,579.08</b>	<b>11.86</b>	<b>542,596.26</b>
<b>UNITED KINGDOM</b>						
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	115.9812 115.9812	29,490.68 29,490.68	141.29 141.29	28,995.29 28,995.29	 0.03	-495.39 -495.39
<b>UNITED STATES</b>						
119,622.190 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	101.1097 101.1097	133,942.62 133,942.62	485.46 485.46	120,949.66 120,949.66	 0.14	-12,992.96 -12,992.96
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	101.8877 101.8877	118,471.58 118,471.58	449.50 449.50	112,076.49 112,076.49	 0.13	-6,395.09 -6,395.09

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	102.8433 102.8433	49,892.88 49,892.88	1,062.23 1,062.23	51,421.67 51,421.67	0.06	1,528.79 1,528.79
35,000.000 WRKCO INC 92940PAF1 4.200% 06/01/2032 DD 05/20/19	103.9250 103.9250	34,989.15 34,989.15	489.73 489.73	36,373.75 36,373.75	0.04	1,384.60 1,384.60
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	102.8863 102.8863	94,736.21 94,736.21	495.33 495.33	97,742.02 97,742.02	0.11	3,005.81 3,005.81
100,176.650 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	100.2497 100.2497	110,044.38 110,044.38	366.73 366.73	100,426.79 100,426.79	0.12	-9,617.59 -9,617.59
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	103.9942 103.9942	154,129.26 154,129.26	457.87 457.87	155,991.35 155,991.35	0.18	1,862.09 1,862.09
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	104.8984 104.8984	179,994.84 179,994.84	559.86 559.86	183,572.25 183,572.25	0.21	3,577.41 3,577.41
280,000.000 WELLS FARGO COMMERCIAL C51 A4 95001VAU4 3.311% 06/15/2052 DD 07/01/19	102.9554 102.9554	288,275.08 288,275.08	772.52 772.52	288,275.08 288,275.08	0.34	0.00 0.00
400,000.000 WELLS FARGO MORTGAGE 1 A5 144A 95002KAE3 VAR RT 12/25/2049 DD 02/01/20	91.2626 91.2626	410,925.80 410,925.80	1,000.06 1,000.06	365,050.52 365,050.52	0.43	-45,875.28 -45,875.28
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	100.7552 100.7552	99,966.22 99,966.22	1,964.59 1,964.59	100,755.16 100,755.16	0.12	788.94 788.94

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
205,000.000 WESTERN MIDSTREAM OPERATING LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	50.9324 50.9324	205,500.89 205,500.89	2,383.37 2,383.37	104,411.45 104,411.45	 0.12	 -101,089.44
210,000.000 WESTINGHOUSE AIR BRAKE TECHNOL 960386AM2 VAR RT 09/15/2028 DD 09/14/18	91.8888 91.8888	209,795.15 209,795.15	474.98 474.98	192,966.44 192,966.44	 0.23	 -16,828.71
125,000.000 WHIRLPOOL CORP 963320AW6 4.750% 02/26/2029 DD 02/26/19	103.1300 103.1300	123,643.04 123,643.04	563.00 563.00	128,912.50 128,912.50	 0.15	 5,269.46
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	92.0770 92.0770	83,999.94 83,999.94	704.05 704.05	78,265.46 78,265.46	 0.09	 -5,734.48
<b>SUBTOTAL UNITED STATES</b>		<b>2,298,307.04</b>	<b>12,229.28</b>	<b>2,117,190.59</b>		<b>-181,116.45</b>
		<b>2,298,307.04</b>	<b>12,229.28</b>	<b>2,117,190.59</b>	<b>2.47</b>	<b>-181,116.45</b>
<b>IRELAND</b>						
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	102.4680 102.4680	35,447.67 35,447.67	91.97 91.97	35,863.80 35,863.80	 0.04	 416.13
<b>UNITED STATES</b>						
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	99.1160 99.1160	200,000.00 200,000.00	2,628.65 2,628.65	198,232.00 198,232.00	 0.23	 -1,768.00
<b>AUSTRALIA</b>						
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	93.4950 93.4950	54,986.64 54,986.64	145.80 145.80	51,422.22 51,422.22	 0.06	 -3,564.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
145,000.000 WOODSIDE FINANCE LTD 144A	90.8980	144,758.29	491.12	131,802.04		-12,956.25
980236AQ6 4.500% 03/04/2029 DD 03/04/19	90.8980	144,758.29	491.12	131,802.04	0.15	-12,956.25
<b>SUBTOTAL AUSTRALIA</b>		<b>199,744.93</b>	<b>636.92</b>	<b>183,224.26</b>		<b>-16,520.67</b>
		<b>199,744.93</b>	<b>636.92</b>	<b>183,224.26</b>	<b>0.21</b>	<b>-16,520.67</b>
<b>UNITED STATES</b>						
25,000.000 WYNDHAM DESTINATIONS INC	84.0000	24,993.49	794.02	21,000.00		-3,993.49
98310WAM0 VAR RT 10/01/2025 DD 09/15/15	84.0000	24,993.49	794.02	21,000.00	0.02	-3,993.49
<b>CANADA</b>						
50,000.000 GLENCORE FINANCE CANADA L 144A	99.0350	49,983.51	934.72	49,517.50		-466.01
98417EAK6 4.950% 11/15/2021 DD 11/10/11	99.0350	49,983.51	934.72	49,517.50	0.06	-466.01
<b>UNITED STATES</b>						
45,000.000 YUM! BRANDS INC 144A	105.0000	45,000.00	0.00	47,250.00		2,250.00
988498AM3 7.750% 04/01/2025 DD 04/01/20	105.0000	45,000.00	0.00	47,250.00	0.06	2,250.00
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>32,642,499.43</b>	<b>235,478.40</b>	<b>32,571,953.36</b>		<b>-70,546.07</b>
		<b>32,642,499.43</b>	<b>235,478.40</b>	<b>32,571,953.36</b>	<b>38.02</b>	<b>-70,546.07</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>32,642,499.43</b>	<b>235,478.40</b>	<b>32,571,953.36</b>	<b>38.02</b>	<b>-70,546.07</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
1,371,298.880 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,371,298.88	636.01	1,371,298.88		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,371,298.88	636.01	1,371,298.88	1.60	0.00

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	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 INVESTMENT ADVISORY FEES		-22,065.96	0.00	-22,065.96		0.00
		-22,065.96	0.00	-22,065.96	-0.03	0.00
PAYABLE FOR CUSTODIAN FEES		-12,916.77	0.00	-12,916.77		0.00
		-12,916.77	0.00	-12,916.77	-0.02	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-190,000.00	0.00	-190,000.00		0.00
		-190,000.00	0.00	-190,000.00	-0.22	0.00
REBATE RECEIVABLE		16,952.00	0.00	16,952.00		0.00
		16,952.00	0.00	16,952.00	0.02	0.00
PAYABLE FOR TRUSTEE FEES		-7,070.09	0.00	-7,070.09		0.00
		-7,070.09	0.00	-7,070.09	-0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,089.86	0.00	-2,089.86		0.00
		-2,089.86	0.00	-2,089.86	0.00	0.00
CASH		-4,892.06	0.00	-4,892.06		0.00
		-4,892.06	0.00	-4,892.06	-0.01	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>1,149,216.14</b>	<b>636.01</b>	<b>1,149,216.14</b>		<b>0.00</b>
		<b>1,149,216.14</b>	<b>636.01</b>	<b>1,149,216.14</b>	<b>1.33</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>1,149,216.14</b>	<b>636.01</b>	<b>1,149,216.14</b>		<b>0.00</b>
		<b>1,149,216.14</b>	<b>636.01</b>	<b>1,149,216.14</b>	<b>1.33</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>1,149,216.14</b>	<b>636.01</b>	<b>1,149,216.14</b>	<b>1.33</b>	<b>0.00</b>



Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	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:		84,871,917.18	503,408.47	85,649,315.69	99.94	777,398.51
NET ASSETS - BASE:				86,152,724.16		





## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
17,992.87	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	17,992.87	17,992.87	5	0.00
		<b>17,992.87</b>	<b>17,992.87</b>	<b>5</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
12	CUSIP # 001055102 AFLAC INC	410.88	610.31	0	0.00
10	CUSIP # 00123Q104 AGNC INVESTMENT CORP	105.80	178.63	0	1.60
7	CUSIP # 00130H105 AES CORPORATION	95.20	130.28	0	0.00
97	CUSIP # 00206R102 AT&T INC	2,827.55	3,131.56	1	0.00
24	CUSIP # 002824100 ABBOTT LABORATORIES	1,893.84	1,913.68	1	0.00
23	CUSIP # 00287Y109 ABBVIE INC	1,752.37	1,835.83	1	0.00
1	CUSIP # 003654100 ABIOMED INC	145.16	310.68	0	0.00
18	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	1,070.64	877.08	0	0.00
8	CUSIP # 00724F101 ADOBE SYSTEMS INC	2,545.92	2,159.95	1	0.00
1	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	93.32	168.02	0	0.25

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 00766T100 AECOM TECHNOLOGY CORP	89.55	149.07	0	0.00
19	CUSIP # 007903107 ADVANCED MICRO DEVICES	864.12	613.43	0	0.00
4	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	286.48	321.48	0	0.72
6	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	1,197.66	1,227.99	0	8.04
3	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	274.47	236.35	0	0.00
2	CUSIP # 011659109 ALASKA AIR GROUP INC	56.94	117.34	0	0.00
3	CUSIP # 012653101 ALBEMARLE CORP	169.11	221.86	0	1.16
2	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	274.12	305.75	0	2.06
3	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	269.37	398.94	0	0.00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	173.95	275.18	0	0.00
2	CUSIP # 018802108 ALLIANT ENERGY CORP	96.58	95.50	0	0.00
5	CUSIP # 020002101 ALLSTATE CORPORATION	458.65	471.55	0	2.70
16	CUSIP # 02005N100 ALLY FINANCIAL INC	230.88	481.65	0	0.00
1	CUSIP # 02043Q107 ALNYLAM PHARMACEUTICALS INC	108.85	84.83	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 02079K107 ALPHABET INC CL C	4,651.24	4,786.88	1	0.00
4	CUSIP # 02079K305 ALPHABET INC	4,647.80	4,806.16	1	0.00
28	CUSIP # 02209S103 ALTRIA GROUP INC	1,082.76	1,544.23	0	23.52
6	CUSIP # 023135106 AMAZON.COM INC	11,698.32	10,885.07	4	0.00
3	CUSIP # 023608102 AMEREN CORPORATION	218.49	229.33	0	0.00
6	CUSIP # 025537101 AMERICAN ELECTRIC POWER	479.88	514.32	0	0.00
8	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	684.88	902.44	0	0.00
1	CUSIP # 025932104 AMERICAN FINANCIAL GROUP INC	70.08	96.38	0	0.00
14	CUSIP # 026874784 AMERICAN INTERNATIONAL GROUP INC	339.50	621.31	0	0.00
6	CUSIP # 03027X100 AMERICAN TOWER CORP	1,306.50	1,215.56	0	0.00
2	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	239.12	214.46	0	0.00
2	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	177.00	154.44	0	0.00
2	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	204.96	250.58	0	0.00
3	CUSIP # 031100100 AMETEK INC	216.06	240.63	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 031162100 AMGEN INC	1,621.84	1,524.62	0	0.00
4	CUSIP # 032095101 AMPHENOL CORP CL A	291.52	379.16	0	1.00
6	CUSIP # 032654105 ANALOG DEVICES INC	537.90	657.94	0	0.00
50	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	253.50	486.59	0	12.50
1	CUSIP # 03662Q105 ANSYS INC	232.47	179.64	0	0.00
4	CUSIP # 036752103 ANTHEM INC	908.16	1,181.64	0	0.00
6	CUSIP # 037411105 APACHE CORP	25.08	214.29	0	0.00
61	CUSIP # 037833100 APPLE INC	15,511.69	11,897.69	5	0.00
13	CUSIP # 038222105 APPLIED MATERIALS INC	595.66	533.72	0	0.00
1	CUSIP # 038336103 APTARGROUP INC	99.54	121.51	0	0.00
3	CUSIP # 03852U106 ARAMARK	59.91	87.81	0	0.00
8	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	281.44	331.69	0	0.00
6	CUSIP # 03965L100 ARCONIC INC	96.36	113.34	0	0.00
1	CUSIP # 040413106 ARISTA NETWORKS INC	202.55	307.91	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 045327103 ASPEN TECHNOLOGY INC	95 .07	104 .23	0	0 .00
1	CUSIP # 04621X108 ASSURANT INC	104 .09	131 .67	0	0 .00
2	CUSIP # 049560105 ATMOS ENERGY CORP	198 .46	206 .28	0	0 .00
3	CUSIP # 052769106 AUTODESK INC	468 .30	478 .18	0	0 .00
6	CUSIP # 053015103 AUTO DATA PROCESSING INC.	820 .08	940 .91	0	5 .46
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	294 .34	399 .94	0	3 .18
1	CUSIP # 053611109 AVERY DENNISON CORP	101 .87	109 .84	0	0 .00
7	CUSIP # 05722G100 BAKER HUGHES CO	73 .50	184 .59	0	0 .00
6	CUSIP # 058498106 BALL CORPORATION	387 .96	349 .56	0	0 .00
175	CUSIP # 060505104 BANK OF AMERICA CORP	3,715 .25	4,828 .40	1	0 .00
13	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	437 .84	638 .04	0	0 .00
5	CUSIP # 071813109 BAXTER INTERNATIONAL INC	405 .95	390 .55	0	1 .10
4	CUSIP # 075887109 BECTON DICKINSON AND CO	919 .08	985 .17	0	0 .00
2	CUSIP # 084423102 BERKLEY (W R) CORPORATION	104 .34	120 .92	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	4,936.41	5,473.49	1	0.00
4	CUSIP # 086516101 BEST BUY INC	228.00	282.39	0	2.20
2	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	169.00	178.02	0	0.00
2	CUSIP # 09062X103 BIOGEN IDEC INC	632.76	445.89	0	0.00
2	CUSIP # 09247X101 BLACKROCK INC	879.94	839.46	0	0.00
7	CUSIP # 097023105 BOEING CO	1,043.98	2,608.08	0	0.00
2	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	137.28	123.36	0	0.00
3	CUSIP # 099724106 BORG WARNER CORP	73.11	110.19	0	0.00
4	CUSIP # 101121101 BOSTON PROPERTIES INC	368.92	520.22	0	3.92
22	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	717.86	850.69	0	0.00
1	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	102.00	150.00	0	0.00
29	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	1,616.46	1,817.06	0	0.00
1	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	94.83	101.54	0	0.54
3	CUSIP # 115236101 BROWN & BROWN INC	108.66	87.84	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 115637209 BROWN FORMAN CORP CL B	111 .02	107 .89	0	0 .35
1	CUSIP # 122017106 BURLINGTON STORES INC	158 .46	147 .01	0	0 .00
1	CUSIP # 12503M108 CBOE HOLDINGS INC	89 .25	94 .24	0	0 .00
5	CUSIP # 12504L109 CBRE GROUP INC	188 .55	254 .05	0	0 .00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	186 .54	193 .54	0	0 .00
3	CUSIP # 125269100 CF INDUSTRIES HOLDINGS INC	81 .60	118 .44	0	0 .00
2	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	132 .40	168 .00	0	0 .00
5	CUSIP # 12572Q105 CME GROUP INC	864 .55	821 .20	0	0 .00
3	CUSIP # 125896100 CMS ENERGY CORP	176 .25	168 .00	0	0 .00
17	CUSIP # 126650100 CVS HEALTH CORP	1,008 .61	970 .02	0	0 .00
3	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	198 .12	195 .53	0	0 .00
8	CUSIP # 127686103 CAESARS ENTERTAINMENT CORP	54 .08	110 .20	0	0 .00
1	CUSIP # 133131102 CAMDEN PROPERTY TRUST	79 .24	100 .68	0	0 .83
2	CUSIP # 134429109 CAMPBELL SOUP CO	92 .32	79 .18	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	403 .36	650 .52	0	0 .00
3	CUSIP # 14149Y108 CARDINAL HEALTH INC	143 .82	143 .04	0	1 .44
1	CUSIP # 142339100 CARLISLE COMPANIES INC	125 .28	120 .07	0	0 .00
3	CUSIP # 143130102 CARMAX INC	161 .49	212 .62	0	0 .00
14	CUSIP # 143658300 CARNIVAL CORP	184 .38	686 .97	0	0 .00
1	CUSIP # 148806102 CATALENT INC	51 .95	53 .60	0	0 .00
7	CUSIP # 149123101 CATERPILLAR INC	812 .28	927 .33	0	0 .00
4	CUSIP # 150870103 CELANESE CORP SERIES A	293 .56	408 .06	0	0 .00
10	CUSIP # 15135B101 CENTENE CORPORATION	594 .10	612 .40	0	0 .00
6	CUSIP # 15189T107 CENTERPOINT ENERGY INC	92 .70	185 .70	0	0 .00
16	CUSIP # 156700106 CENTURY TEL INC	151 .36	201 .54	0	0 .00
5	CUSIP # 156782104 CERNER CORP	314 .95	299 .34	0	0 .00
1	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	126 .21	159 .08	0	0 .00
6	CUSIP # 16411R208 CHENIERE ENERGY INC	201 .00	404 .91	0	0 .00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 171340102 CHURCH & DWIGHT CO INC	192.54	207.51	0	0.00
2	CUSIP # 172062101 CININNATI FINANCIAL CORP	150.90	170.02	0	1.20
75	CUSIP # 17275R102 CISCO SYSTEMS INC	2,948.25	4,013.30	1	0.00
1	CUSIP # 172908105 CINTAS CORP	173.22	234.98	0	0.00
32	CUSIP # 172967424 CITIGROUP INC NEW	1,347.84	1,969.66	0	0.00
10	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	188.10	328.54	0	0.00
2	CUSIP # 177376100 CITRIX SYSTEMS INC	283.10	199.57	0	0.00
2	CUSIP # 189054109 CLOROX COMPANY	346.50	319.52	0	0.00
56	CUSIP # 191216100 COCA-COLA CO	2,478.00	2,674.48	1	22.96
2	CUSIP # 192422103 COGNEX CORPORATION	84.44	100.96	0	0.00
10	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	663.60	674.89	0	0.00
85	CUSIP # 20030N101 COMCAST CORP	2,922.30	3,457.70	1	19.55
3	CUSIP # 200340107 COMERICA INC	88.02	215.69	0	2.04
3	CUSIP # 20605P101 CONCHO RESOURCES INC	128.55	324.42	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92	CUSIP # 20825C104 CONOCO/PHILLIPS	2,833.60	5,892.60	1	0.00
5	CUSIP # 209115104 CONSOLIDATED EDISON INC	390.00	432.69	0	0.00
2	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	286.72	339.88	0	0.00
1	CUSIP # 216648402 COOPER COMPANIES, INC	275.67	295.25	0	0.00
3	CUSIP # 217204106 COPART INC	205.56	178.17	0	0.00
10	CUSIP # 219350105 CORNING INC	205.40	335.49	0	0.00
6	CUSIP # 22160K105 COSTCO WHOLESALE CORP	1,710.78	1,506.72	1	0.00
1	CUSIP # 22266L106 COUPA SOFTWARE INC	139.73	169.79	0	0.00
5	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	722.00	627.05	0	0.00
2	CUSIP # 228368106 CROWN HOLDINGS, INC	116.08	109.02	0	0.00
2	CUSIP # 231021106 CUMMINS INC	270.64	314.90	0	0.00
5	CUSIP # 232806109 CYPRESS SEMICONDUCTOR	116.60	112.28	0	0.55
2	CUSIP # 23283R100 CYRUSONE INC	123.50	128.06	0	1.00
5	CUSIP # 23331A109 D R HORTON INC	170.00	210.08	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 233331107 DTE ENERGY CO	189 . 94	251 . 34	0	2 . 03
4	CUSIP # 23355L106 DXC TECHNOLOGY CO	52 . 20	260 . 54	0	0 . 84
8	CUSIP # 235851102 DANAHER CORP	1 , 107 . 28	1 , 063 . 68	0	1 . 44
2	CUSIP # 237194105 DARDEN RESTAURANTS INC	108 . 92	238 . 74	0	0 . 00
1	CUSIP # 23918K108 DAVITA INC	76 . 06	53 . 28	0	0 . 00
4	CUSIP # 244199105 DEERE & CO	552 . 64	632 . 28	0	3 . 04
10	CUSIP # 247361702 DELTA AIR LINES INC	285 . 30	528 . 63	0	0 . 00
3	CUSIP # 24906P109 DENTSPLY SIRONA INC	116 . 49	148 . 13	0	0 . 30
6	CUSIP # 25179M103 DEVON ENERGY CORPORATION	41 . 46	178 . 57	0	0 . 00
1	CUSIP # 252131107 DEXCOM INC	269 . 27	124 . 31	0	0 . 00
2	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	52 . 40	205 . 90	0	0 . 00
3	CUSIP # 253868103 DIGITAL REALTY TRUST INC	416 . 73	354 . 42	0	0 . 00
24	CUSIP # 254687106 DISNEY WALT	2 , 318 . 40	2 , 695 . 55	1	0 . 00
6	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	214 . 02	452 . 62	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 25470F302 DISCOVERY COMMUNICATIONS C	122 . 78	187 . 37	0	0 . 00
6	CUSIP # 25470M109 DISH NETWORK CORP	119 . 94	197 . 98	0	0 . 00
2	CUSIP # 256163106 DOCUSIGN INC	184 . 80	149 . 58	0	0 . 00
3	CUSIP # 256746108 DOLLAR TREE INC	220 . 41	306 . 90	0	0 . 00
13	CUSIP # 25746U109 DOMINION RESOURCES INC	938 . 47	1 , 013 . 67	0	0 . 00
1	CUSIP # 25754A201 DOMINO'S PIZZA INC	324 . 07	245 . 00	0	0 . 00
2	CUSIP # 257651109 DONALDSON CO INC	77 . 26	109 . 14	0	0 . 00
2	CUSIP # 260003108 DOVER CORPORATION	167 . 88	183 . 88	0	0 . 00
5	CUSIP # 264411505 DUKE REALTY CORP	161 . 90	154 . 20	0	0 . 00
12	CUSIP # 26441C204 DUKE ENERGY CORPORATION	970 . 56	1 , 102 . 49	0	0 . 00
10	CUSIP # 26875P101 EOG RESOURCES INC	359 . 20	925 . 19	0	0 . 00
3	CUSIP # 269246401 E*TRADE FINANCIAL CORP	102 . 96	136 . 95	0	0 . 00
5	CUSIP # 277432100 EASTMAN CHEMICAL CO	232 . 90	380 . 73	0	3 . 30
31	CUSIP # 278642103 EBAY INC	931 . 86	1 , 132 . 22	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 278865100 ECOLAB INC	1,090.81	1,295.88	0	3.29
5	CUSIP # 281020107 EDISON INTERNATIONAL	273.95	336.50	0	3.19
3	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	565.86	564.96	0	0.00
11	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	524.15	749.10	0	0.00
1	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	64.03	79.79	0	0.28
2	CUSIP # 29362U104 ENTEGRIS INC	89.54	115.18	0	0.00
3	CUSIP # 29364G103 ENTERGY CORPORATION	281.91	289.86	0	0.00
1	CUSIP # 29414B104 EPAM SYSTEMS INC	185.66	168.12	0	0.00
1	CUSIP # 29444U700 EQUINIX INC	624.57	447.99	0	0.00
2	CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES	114.96	114.31	0	0.69
5	CUSIP # 29476L107 EQUITY RESIDENTIAL	308.55	373.80	0	3.01
3	CUSIP # 29670G102 ESSENTIAL UTILITIES INC	122.10	132.30	0	0.00
1	CUSIP # 297178105 ESSEX PROPERTY TRUST INC	220.24	290.87	0	2.08
1	CUSIP # 298736109 EURONET WORLDWIDE INC	85.72	138.07	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 30034W106 EVERGY INC	165 . 15	176 . 06	0	0 . 00
5	CUSIP # 30040W108 EVERSOURCE ENERGY	391 . 05	377 . 77	0	0 . 00
2	CUSIP # 30063P105 EXACT SCIENCES CORP	116 . 00	184 . 35	0	0 . 00
14	CUSIP # 30161N101 EXELON CORPORATION	515 . 34	699 . 61	0	0 . 00
3	CUSIP # 30212P303 EXPEDIA INC	168 . 81	382 . 78	0	0 . 00
2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	133 . 44	147 . 70	0	0 . 00
2	CUSIP # 30225T102 EXTRA SPACE STORAGE INC	191 . 52	201 . 78	0	0 . 00
2	CUSIP # 302445101 FLIR SYSTEMS INC	63 . 78	94 . 84	0	0 . 00
2	CUSIP # 302491303 FMC CORPORATION	163 . 38	167 . 24	0	0 . 88
16	CUSIP # 30303M102 FACEBOOK INC	2,668 . 80	2,826 . 25	1	0 . 00
10	CUSIP # 311900104 FASTENAL COMPANY	312 . 50	316 . 44	0	0 . 00
1	CUSIP # 313747206 FEDERAL REALTY INVS TRUST	74 . 61	136 . 53	0	1 . 05
5	CUSIP # 31428X106 FEDEX CORPORATION	606 . 30	840 . 38	0	3 . 25
1	CUSIP # 315616102 F5 NETWORKS INC	106 . 63	152 . 78	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	973 . 12	1,033 . 72	0	0 . 00
4	CUSIP # 31620R303 FNF GROUP	99 . 52	158 . 34	0	0 . 00
13	CUSIP # 316773100 FIFTH THIRD BANCORP	193 . 05	333 . 86	0	3 . 51
3	CUSIP # 33616C100 FIRST REPUBLIC BANK	246 . 84	294 . 78	0	0 . 00
8	CUSIP # 337738108 FISERV INC	759 . 92	726 . 43	0	0 . 00
8	CUSIP # 337932107 FIRSTENERGY CORP	320 . 56	341 . 54	0	0 . 00
1	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	186 . 54	279 . 69	0	0 . 00
52	CUSIP # 345370860 FORD MOTOR COMPANY	251 . 16	452 . 70	0	0 . 00
2	CUSIP # 34959E109 FORTINET INC	202 . 34	170 . 98	0	0 . 00
5	CUSIP # 34959J108 FORTIVE CORP	275 . 95	410 . 69	0	0 . 00
3	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	129 . 75	161 . 44	0	0 . 00
4	CUSIP # 354613101 FRANKLIN RESOURCES INC	66 . 76	128 . 88	0	1 . 08
23	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	155 . 25	283 . 37	0	0 . 00
2	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	163 . 02	158 . 04	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	83 . 13	112 . 95	0	0 . 00
1	CUSIP # 366651107 GARTNER INC	99 . 57	145 . 79	0	0 . 00
4	CUSIP # 369550108 GENERAL DYNAMICS CORP	529 . 24	688 . 11	0	0 . 00
156	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	1 , 238 . 64	1 , 552 . 43	0	1 . 56
10	CUSIP # 370334104 GENERAL MILLS INC	527 . 70	520 . 27	0	0 . 00
17	CUSIP # 37045V100 GENERAL MOTORS CO	353 . 26	624 . 45	0	0 . 00
4	CUSIP # 371901109 GENTEX CORP	88 . 64	121 . 92	0	0 . 00
2	CUSIP # 372460105 GENUINE PARTS CO	134 . 66	217 . 52	0	1 . 58
17	CUSIP # 375558103 GILEAD SCIENCES, INC	1 , 270 . 92	1 , 098 . 41	0	0 . 00
5	CUSIP # 37940X102 GLOBAL PAYMENTS INC	721 . 15	785 . 01	0	0 . 00
2	CUSIP # 380237107 GODADDY INC	114 . 22	151 . 42	0	0 . 00
2	CUSIP # 384109104 GRACO INC	97 . 46	96 . 62	0	0 . 00
1	CUSIP # 384802104 WW GRAINGER INC	248 . 50	288 . 42	0	0 . 00
1	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	79 . 31	94 . 41	0	0 . 00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 40412C101 HCA HOLDINGS INC	269 . 55	396 . 00	0	0 . 00
20	CUSIP # 40434L105 HP INC	347 . 20	381 . 76	0	3 . 52
13	CUSIP # 406216101 HALLIBURTON COMPANY	89 . 05	362 . 26	0	0 . 00
5	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	176 . 20	243 . 60	0	1 . 63
2	CUSIP # 418056107 HASBRO INC	143 . 10	168 . 86	0	0 . 00
1	CUSIP # 422806208 HEICO CORP CL A	63 . 90	103 . 12	0	0 . 00
1	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	155 . 24	136 . 54	0	0 . 00
2	CUSIP # 427866108 HERSHEY CO	265 . 00	226 . 66	0	0 . 00
20	CUSIP # 42809H107 HESS CORP	666 . 00	1,321 . 24	0	0 . 00
18	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	174 . 78	275 . 30	0	2 . 16
1	CUSIP # 431475102 HILL ROM HOLDINGS INC	100 . 60	104 . 99	0	0 . 00
5	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	341 . 20	431 . 65	0	0 . 00
4	CUSIP # 436440101 HOLOGIC INC	140 . 40	189 . 38	0	0 . 00
19	CUSIP # 437076102 HOME DEPOT INC	3,547 . 49	3,733 . 00	1	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 438516106 HONEYWELL INTERNATIONAL	1,739.27	2,052.06	1	0.00
4	CUSIP # 440452100 HORMEL FOODS CORP	186.56	180.28	0	0.00
15	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	165.60	277.70	0	3.00
1	CUSIP # 443510607 HUBBELL INC	114.74	116.36	0	0.00
1	CUSIP # 443573100 HUBSPOT INC	133.19	184.94	0	0.00
2	CUSIP # 444859102 HUMANA INC	628.04	536.06	0	1.25
1	CUSIP # 445658107 J B HUNT TRANS SVCS INC	92.23	97.25	0	0.00
22	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	180.62	282.86	0	3.30
1	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	182.21	225.01	0	0.00
1	CUSIP # 44919P508 IAC/INTERACTIVECORP	179.23	214.91	0	0.00
1	CUSIP # 45167R104 IDEX CORP	138.11	149.12	0	0.00
1	CUSIP # 45168D104 IDEXX LABORATORIES INC	242.24	220.07	0	0.00
5	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	710.60	751.08	0	5.35
2	CUSIP # 452327109 ILLUMINA INC	546.24	613.86	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 45337C102 INCYTE CORP	219.69	252.68	0	0.00
2	CUSIP # 45687V106 INGERSOLL-RAND INC	49.60	54.31	0	0.00
1	CUSIP # 45784P101 INSULET CORP	165.68	115.43	0	0.00
81	CUSIP # 458140100 INTEL CORPORATION	4,383.72	4,384.58	1	0.00
7	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	565.25	535.66	0	0.00
14	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	1,553.02	1,980.20	0	0.00
3	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	306.24	412.42	0	2.25
6	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	186.78	269.40	0	0.00
5	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	80.95	105.30	0	0.00
3	CUSIP # 461202103 INTUIT INC	690.00	769.21	0	0.00
2	CUSIP # 46120E602 INTUITIVE SURGICAL INC	990.42	1,183.63	0	0.00
8	CUSIP # 46187W107 INVITATION HOMES INC	170.96	217.25	0	0.00
2	CUSIP # 462222100 IONIS PHARMACEUTICALS INC	94.56	140.58	0	0.00
2	CUSIP # 46266C105 IQVIA HOLDINGS INC	215.72	286.82	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 46284V101 IRON MOUNTAIN INC	71 . 40	106 . 14	0	1 . 86
47	CUSIP # 46625H100 JP MORGAN CHASE & CO	4 , 231 . 41	4 , 766 . 83	1	0 . 00
2	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	158 . 54	147 . 40	0	0 . 00
40	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	5 , 245 . 20	5 , 527 . 04	2	0 . 00
1	CUSIP # 48020Q107 JONES LANG LASALLE INC	100 . 98	170 . 23	0	0 . 00
4	CUSIP # 48203R104 JUNIPER NETWORKS INC	76 . 56	104 . 56	0	0 . 00
2	CUSIP # 482480100 KLA-TENCOR CORP	287 . 48	241 . 10	0	0 . 00
4	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	508 . 72	482 . 88	0	1 . 60
4	CUSIP # 487836108 KELLOGG COMPANY	239 . 96	225 . 02	0	0 . 00
18	CUSIP # 493267108 KEYCORP	186 . 66	285 . 20	0	0 . 00
2	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	167 . 36	171 . 66	0	0 . 00
3	CUSIP # 49427F108 KILROY REALTY CORP	191 . 10	231 . 50	0	1 . 46
5	CUSIP # 494368103 KIMBERLY-CLARK CORP	639 . 35	639 . 67	0	5 . 35
6	CUSIP # 49446R109 KIMCO REALTY CORP	58 . 02	109 . 92	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 500255104 KOHLS CORP	29 . 18	138 . 98	0	1 . 41
10	CUSIP # 500754106 THE KRAFT HEINZ CO	247 . 40	321 . 25	0	0 . 00
13	CUSIP # 501044101 KROGER COMPANY	391 . 56	315 . 68	0	0 . 00
5	CUSIP # 501889208 LKQ CORP	102 . 55	142 . 38	0	0 . 00
1	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	54 . 43	80 . 29	0	0 . 00
1	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	180 . 12	69 . 91	0	0 . 00
1	CUSIP # 50540R409 LABORATORY CORP AMERICA	126 . 39	153 . 18	0	0 . 00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	480 . 00	363 . 22	0	2 . 30
1	CUSIP # 512816109 LAMAR ADVERTISING CO	51 . 28	77 . 17	0	0 . 00
2	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	114 . 20	145 . 80	0	0 . 00
5	CUSIP # 517834107 LAS VEGAS SANDS CORP	212 . 35	298 . 28	0	0 . 00
3	CUSIP # 518439104 LAUDER ESTEE COMPANIES	478 . 02	484 . 23	0	0 . 00
1	CUSIP # 521865204 LEAR CORPORATION	81 . 25	134 . 73	0	0 . 00
2	CUSIP # 525327102 LEIDOS HOLDINGS INC	183 . 30	127 . 04	0	0 . 68

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 526057104 LENNAR CORPORATION	152 . 80	197 . 24	0	0 . 00
1	CUSIP # 526107107 LENNOX INTERNATIONAL INC	181 . 79	242 . 49	0	0 . 77
2	CUSIP # 530307305 LIBERTY BROADBAND C	221 . 44	195 . 02	0	0 . 00
11	CUSIP # 531229607 LIBERTY MEDIA CORP SIRIUS GROUP C	347 . 82	549 . 23	0	0 . 00
4	CUSIP # 531229854 LIBERTY MEDIA CORP	108 . 92	140 . 52	0	0 . 00
10	CUSIP # 532457108 LILLY ELI & COMPANY	1 , 387 . 20	1 , 286 . 35	0	0 . 00
4	CUSIP # 534187109 LINCOLN NATIONAL CORPORATION	105 . 28	232 . 85	0	0 . 00
2	CUSIP # 538034109 LIVE NATION ENTERTAINMENT INC	90 . 92	134 . 18	0	0 . 00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	1 , 016 . 85	890 . 58	0	0 . 00
4	CUSIP # 540424108 LOEWS CORP	139 . 32	189 . 64	0	0 . 00
12	CUSIP # 548661107 LOWES COS INC	1 , 032 . 60	1 , 265 . 66	0	0 . 00
3	CUSIP # 55261F104 M & T BANK CORP	310 . 29	478 . 72	0	0 . 00
6	CUSIP # 552953101 MGM MIRAGE	70 . 80	159 . 70	0	0 . 00
1	CUSIP # 55354G100 MSCI INC A	288 . 96	191 . 79	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 565849106 MARATHON OIL CORPORATION	39 . 48	200 . 27	0	0 . 00
11	CUSIP # 56585A102 MARATHON PETROLEUM CORP	259 . 82	613 . 26	0	0 . 00
6	CUSIP # 571748102 MARSH & MCLENNAN COS INC	518 . 76	561 . 40	0	0 . 00
4	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	299 . 24	509 . 73	0	0 . 00
1	CUSIP # 573284106 MARTIN MARIETTA MATERIALS INC	189 . 23	194 . 70	0	0 . 00
5	CUSIP # 574599106 MASCO CORPORATION	172 . 85	194 . 20	0	0 . 00
1	CUSIP # 574795100 MASIMO CORPORATION	177 . 12	143 . 31	0	0 . 00
13	CUSIP # 57636Q104 MASTERCARD INC	3 , 140 . 28	3 , 100 . 66	1	0 . 00
3	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	145 . 83	163 . 11	0	0 . 00
2	CUSIP # 579780206 MCCORMICK & CO	282 . 42	320 . 30	0	0 . 00
11	CUSIP # 580135101 MCDONALDS CORPORATION	1 , 818 . 85	2 , 091 . 76	1	0 . 00
2	CUSIP # 58155Q103 MCKESSON CORPORATION	270 . 52	231 . 36	0	0 . 82
8	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	138 . 32	161 . 01	0	2 . 16
36	CUSIP # 58933Y105 MERCK & CO INC	2 , 769 . 84	2 , 993 . 64	1	21 . 96

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11	CUSIP # 59156R108 METLIFE INC	336 .27	469 .96	0	0 .00
125	CUSIP # 594918104 MICROSOFT CORPORATION	19,713 .75	15,430 .59	6	0 .00
4	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	271 .20	338 .44	0	0 .00
19	CUSIP # 595112103 MICRON TECHNOLOGY INC	799 .14	819 .42	0	0 .00
2	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	206 .06	217 .18	0	0 .00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	76 .24	123 .77	0	0 .00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	139 .71	139 .71	0	0 .00
3	CUSIP # 60871R209 MOLSON COORS BREWING CO B	117 .03	173 .88	0	0 .00
20	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,001 .60	1,007 .62	0	5 .70
1	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	167 .46	182 .82	0	0 .50
6	CUSIP # 61174X109 MONSTER BEVERAGE CORP	337 .56	328 .56	0	0 .00
2	CUSIP # 615369105 MOODYS CORP	423 .00	356 .50	0	0 .00
18	CUSIP # 617446448 MORGAN STANLEY	612 .00	757 .56	0	0 .00
6	CUSIP # 61945C103 MOSAIC CO/THE	64 .92	153 .77	0	0 .00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	265 .84	303 .71	0	1 .28
3	CUSIP # 629377508 NRG ENERGY INC	81 .78	129 .60	0	0 .00
2	CUSIP # 631103108 NASDAQ OMX GROUP INC	189 .90	194 .28	0	0 .00
5	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	49 .15	134 .65	0	0 .00
3	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	96 .57	165 .79	0	0 .00
2	CUSIP # 64110D104 NETAPP INC	83 .38	135 .84	0	0 .00
1	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	86 .55	85 .97	0	0 .00
5	CUSIP # 651229106 NEWELL RUBBERMAID INC	66 .40	76 .27	0	0 .00
11	CUSIP # 651639106 NEWMONT MINING CORP	498 .08	401 .52	0	0 .00
5	CUSIP # 65339F101 NEXTERA ENERGY INC	1,203 .10	971 .80	0	0 .00
4	CUSIP # 65473P105 NISOURCE INC	99 .88	114 .81	0	0 .00
7	CUSIP # 655044105 NOBLE ENERGY INC	42 .28	170 .80	0	0 .00
2	CUSIP # 655663102 NORDSON CORP	270 .14	300 .67	0	0 .00
13	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	1,898 .00	2,472 .84	1	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 665859104 NORTHERN TRUST CORPORATION	226 . 38	281 . 49	0	2 . 10
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	605 . 10	541 . 14	0	0 . 00
6	CUSIP # 670346105 NUCOR CORPORATION	216 . 12	343 . 62	0	2 . 42
12	CUSIP # 67066G104 NVIDIA CORP	3,163 . 20	2,320 . 18	1	0 . 00
3	CUSIP # 670837103 OGE ENERGY CORP	92 . 19	132 . 62	0	0 . 00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	301 . 05	385 . 50	0	0 . 00
15	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	173 . 70	949 . 29	0	11 . 85
1	CUSIP # 679295105 OKTA INC	122 . 26	83 . 60	0	0 . 00
1 . 5	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	196 . 89	143 . 09	0	0 . 00
3	CUSIP # 681919106 OMNICOM GROUP INC	164 . 70	218 . 52	0	1 . 95
3	CUSIP # 681936100 OMEGA HEALTHCARE INVESTORS	79 . 62	113 . 10	0	0 . 00
6	CUSIP # 682189105 ON SEMICONDUCTOR CORP	74 . 64	126 . 96	0	0 . 00
5	CUSIP # 682680103 ONEOK INC	109 . 05	349 . 60	0	0 . 00
32	CUSIP # 68389X105 ORACLE CORP	1,546 . 56	1,728 . 35	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 690742101 OWENS CORNING	77.62	135.43	0	0.48
8	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	765.76	989.44	0	0.00
3	CUSIP # 693506107 PPG INDUSTRIES INC	250.80	322.98	0	0.00
11	CUSIP # 69351T106 PPL CORPORATION	271.48	358.94	0	4.57
3	CUSIP # 693656100 PVH CORP	112.92	313.18	0	0.00
1	CUSIP # 69370C100 PTC INC	61.21	93.10	0	0.00
6	CUSIP # 693718108 PACCAR INC	366.78	411.87	0	0.00
2	CUSIP # 695156109 PACKAGING CORP OF AMERICA	173.66	190.54	0	1.58
1	CUSIP # 697435105 PALO ALTO NETWORKS INC	163.96	244.94	0	0.00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	259.46	330.24	0	0.00
4	CUSIP # 704326107 PAYCHEX INC	251.68	318.20	0	0.00
1	CUSIP # 70432V102 PAYCOM SOFTWARE INC	202.01	186.64	0	0.00
17	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,627.58	1,780.83	0	0.00
17	CUSIP # 712704105 PEOPLES UNITED FINANCIAL INC	187.85	272.51	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 713448108 PEPSICO INC	2,041.70	2,080.82	1	0.00
1	CUSIP # 714046109 PERKINELMER INC	75.28	95.13	0	0.00
79	CUSIP # 717081103 PFIZER INC	2,578.56	3,314.37	1	0.00
19	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	1,386.24	1,679.04	0	22.23
6	CUSIP # 718546104 PHILLIPS 66	321.90	589.77	0	0.00
1	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	75.79	96.75	0	0.00
2	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	140.30	285.18	0	1.10
1	CUSIP # 73278L105 POOL CORPORATION	196.77	187.36	0	0.00
1	CUSIP # 737446104 POST HOLDINGS INC	82.97	110.48	0	0.00
3	CUSIP # 74144T108 T ROWE PRICE GROUP INC	292.95	296.85	0	0.00
5	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	156.70	254.82	0	0.00
34	CUSIP # 742718109 PROCTER & GAMBLE CO	3,740.00	3,566.57	1	0.00
8	CUSIP # 743315103 PROGRESSIVE CORP	590.72	596.17	0	0.00
9	CUSIP # 74340W103 PROLOGIS INC	723.33	663.26	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	312.84	550.57	0	0.00
8	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	359.28	479.53	0	0.00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	595.83	662.17	0	0.00
3	CUSIP # 745867101 PULTEGROUP INC	66.96	81.84	0	0.36
2	CUSIP # 74736K101 QORVO INC	161.26	187.73	0	0.00
2	CUSIP # 74834L100 QUEST DIAGNOSTICS	160.60	177.14	0	0.00
2	CUSIP # 749685103 RPM INTERNATIONAL INC	119.00	115.74	0	0.00
2	CUSIP # 754730109 RAYMOND JAMES FINANCIAL INC	126.40	155.68	0	0.74
3	CUSIP # 755111507 RAYTHEON COMPANY	393.45	546.15	0	0.00
5	CUSIP # 756109104 REALTY INCOME CORP	249.30	371.41	0	1.17
3	CUSIP # 758849103 REGENCY CENTERS CORP	115.29	196.97	0	0.00
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	488.29	402.42	0	0.00
21	CUSIP # 7591EP100 REGIONS FINANCIAL CORP	188.37	297.25	0	3.26
1	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	84.14	141.39	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	87.59	117.87	0	0.00
3	CUSIP # 760759100 REPUBLIC SERVICES INC	225.18	240.57	0	1.22
1	CUSIP # 76680R206 RINGCENTRAL INC CL A	211.91	107.74	0	0.00
2	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	75.50	126.94	0	0.00
2	CUSIP # 773903109 ROCKWELL AUTOMATION	301.82	333.42	0	0.00
1	CUSIP # 776696106 ROPER INDUSTRIES INC	311.81	333.81	0	0.00
6	CUSIP # 778296103 ROSS STORES INC	521.82	552.52	0	0.00
1	CUSIP # 780287108 ROYAL GOLD INC	87.71	112.92	0	0.00
4	CUSIP # 78409V104 S&P GLOBAL INC	980.20	822.12	0	0.00
2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	539.94	505.84	0	0.00
2	CUSIP # 784117103 SEI INVESTMENTS COMPANY	92.68	101.50	0	0.00
2	CUSIP # 78440X101 SL GREEN REALTY CORP	86.20	169.37	0	0.59
3	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	131.46	182.17	0	0.00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	151.08	216.97	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 79466L302 SALESFORCE.COM INC	1,871.74	2,021.50	1	0.00
1	CUSIP # 803607100 SAREPTA THERAPEUTICS INC	97.82	119.18	0	0.00
5	CUSIP # 806407102 HENRY SCHEIN INC	252.60	330.47	0	0.00
15	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	504.30	632.96	0	0.00
1	CUSIP # 812578102 SEATTLE GENETICS INC	115.38	75.23	0	0.00
4	CUSIP # 816851109 SEMPRA ENERGY	451.96	502.52	0	4.18
2	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	78.22	78.98	0	0.00
3	CUSIP # 81762P102 SERVICENOW INC	859.74	806.20	0	0.00
1	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	459.52	423.05	0	0.00
1	CUSIP # 82669G104 SIGNATURE BANK	80.39	146.29	0	0.00
5	CUSIP # 828806109 SIMON PROPERTY GROUP INC	274.30	877.35	0	0.00
93	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	459.42	533.24	0	0.00
3	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	268.14	289.71	0	0.00
2	CUSIP # 832696405 JM SMUCKER CO	222.00	233.16	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 833034101 SNAP-ON INC	108 .82	151 .97	0	0 .00
12	CUSIP # 842587107 SOUTHERN COMPANY	649 .68	652 .21	0	0 .00
2	CUSIP # 848637104 SPLUNK INC	252 .46	250 .14	0	0 .00
5	CUSIP # 852234103 SQUARE INC-A	261 .90	368 .70	0	0 .00
2	CUSIP # 854502101 STANLEY BLACK & DECKER INC	200 .00	264 .00	0	0 .00
19	CUSIP # 855244109 STARBUCKS CORP	1,249 .06	1,417 .76	0	0 .00
6	CUSIP # 857477103 STATE STREET CORP	319 .62	407 .85	0	3 .12
3	CUSIP # 862121100 STORE CAPITAL CORP	54 .36	98 .88	0	1 .05
6	CUSIP # 863667101 STRYKER CORP	998 .94	1,197 .75	0	3 .45
1	CUSIP # 866674104 SUN COMMUNITIES INC	124 .85	118 .18	0	0 .79
2	CUSIP # 871607107 SYNOPSIS INC	257 .58	225 .20	0	0 .00
7	CUSIP # 87165B103 SYNCHRONY FINANCIAL	112 .63	223 .04	0	0 .00
7	CUSIP # 871829107 SYSCO CORPORATION	319 .41	481 .09	0	0 .00
3	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	103 .98	148 .74	0	0 .00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 872540109 TJX COMPANIES INC	1,290.87	1,451.07	0	0.00
4	CUSIP # 872590104 T-MOBILE US INC	335.60	291.64	0	0.00
2	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	237.22	196.26	0	0.00
13	CUSIP # 876030107 TAPESTRY INC	168.35	406.72	0	0.00
6	CUSIP # 87612E106 TARGET CORPORATION	557.82	476.40	0	0.00
19	CUSIP # 87612G101 TARGA RESOURCES CORP	131.29	760.28	0	0.00
1	CUSIP # 879369106 TELEFLEX INC	292.86	325.41	0	0.00
2	CUSIP # 880770102 TERADYNE INC	108.34	79.62	0	0.00
2	CUSIP # 88160R101 TESLA MOTORS INC	1,048.00	535.22	0	0.00
14	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,399.02	1,560.40	0	0.00
3	CUSIP # 883203101 TEXTRON, INC	80.01	150.81	0	0.06
5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,418.00	1,346.80	0	1.10
2	CUSIP # 886547108 TIFFANY & CO	259.00	237.67	0	1.16
1	CUSIP # 891092108 TORO COMPANY	65.09	68.48	0	0.25

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 892356106 TRACTOR SUPPLY	169 . 10	203 . 47	0	0 . 00
1	CUSIP # 893641100 TRANSDIGM GROUP INC	320 . 19	449 . 24	0	0 . 00
2	CUSIP # 89400J107 TRANSUNION	132 . 36	131 . 04	0	0 . 00
4	CUSIP # 89417E109 TRAVELERS COS INC	397 . 40	541 . 24	0	0 . 00
3	CUSIP # 896239100 TRIMBLE NAVIGATION LTD	95 . 49	119 . 37	0	0 . 00
2	CUSIP # 90138F102 TWILIO INC	178 . 98	254 . 11	0	0 . 00
5	CUSIP # 902494103 TYSON FOODS INC CL A	289 . 35	350 . 56	0	0 . 00
4	CUSIP # 902653104 UDR INC	146 . 16	181 . 00	0	0 . 00
3	CUSIP # 902681105 UGI CORPORATION	80 . 01	156 . 66	0	0 . 98
34	CUSIP # 902973304 US BANCORP	1, 171 . 30	1, 707 . 18	0	14 . 28
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	175 . 70	342 . 33	0	0 . 00
5	CUSIP # 910047109 UNITED AIRLINES	157 . 75	408 . 08	0	0 . 00
10	CUSIP # 911312106 UNITED PARCEL SERVICE INC	934 . 20	1, 090 . 38	0	0 . 00
2	CUSIP # 911363109 UNITED RENTALS, INC	205 . 80	243 . 97	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 912008109 US FOODS HOLDING CORP	70 . 84	146 . 72	0	0 . 00
11	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	1 , 037 . 63	1 , 402 . 51	0	0 . 00
15	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3 , 740 . 70	3 , 727 . 92	1	0 . 00
1	CUSIP # 91347P105 UNIVERSAL DISPLAY CORP	131 . 78	154 . 43	0	0 . 00
1	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	99 . 08	134 . 39	0	0 . 00
12	CUSIP # 918204108 VF CORP	648 . 96	1 , 018 . 41	0	0 . 00
1	CUSIP # 91879Q109 VAIL RESORTS INC	147 . 71	222 . 68	0	1 . 76
5	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	226 . 80	433 . 85	0	0 . 00
1	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	102 . 66	139 . 69	0	0 . 00
2	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	312 . 74	282 . 45	0	0 . 00
6	CUSIP # 92276F100 VENTAS INC	160 . 80	382 . 71	0	4 . 76
18	CUSIP # 92339V100 VEREIT INC	88 . 02	156 . 93	0	2 . 48
2	CUSIP # 92343E102 VERISIGN INC	360 . 18	365 . 72	0	0 . 00
59	CUSIP # 92343V104 VERIZON COMMUNICATIONS	3 , 170 . 07	3 , 564 . 28	1	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	278.76	261.50	0	0.00
3	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	713.85	609.72	0	0.00
10	CUSIP # 925652109 VICI PROPERTIES INC	166.40	225.35	0	2.98
23	CUSIP # 92826C839 VISA INC CL A	3,705.76	3,635.11	1	0.00
5	CUSIP # 92840M102 VISTRA ENERGY CORP	79.80	130.95	0	0.00
1	CUSIP # 928563402 VMWARE INC CL A	121.10	181.95	0	0.00
4	CUSIP # 929042109 VORNADO REALTY TRUST	144.84	261.46	0	0.00
2	CUSIP # 929089100 VOYA FINANCIAL INC	81.10	98.26	0	0.00
2	CUSIP # 929160109 VULCAN MATERIALS CO	216.14	228.32	0	0.00
3	CUSIP # 92936U109 WP CAREY INC	174.24	237.80	0	3.12
4	CUSIP # 92939U106 WEC ENERGY GROUP INC	352.52	318.76	0	0.00
3	CUSIP # 929740108 WABTEC CORP	144.39	220.22	0	0.00
18	CUSIP # 931142103 WAL-MART STORES INC	2,045.16	1,814.91	1	9.72
12	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	549.00	716.76	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 94106L109 WASTE MANAGEMENT INC	462 . 80	515 . 00	0	0 . 00
1	CUSIP # 941848103 WATERS CORPORATION	182 . 05	247 . 61	0	0 . 00
6	CUSIP # 95040Q104 WELLTOWER INC	274 . 68	482 . 94	0	0 . 00
1	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	152 . 25	105 . 60	0	0 . 00
3	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	124 . 86	144 . 63	0	0 . 00
7	CUSIP # 959802109 WESTERN UNION CO	126 . 91	133 . 65	0	0 . 00
5	CUSIP # 96145D105 WESTROCK CO	141 . 30	189 . 89	0	0 . 00
1	CUSIP # 96208T104 WEX INC	104 . 55	188 . 17	0	0 . 00
12	CUSIP # 962166104 WEYERHAUSER CO	203 . 40	309 . 69	0	0 . 00
1	CUSIP # 963320106 WHIRLPOOL CORPORATION	85 . 80	130 . 00	0	0 . 00
33	CUSIP # 969457100 WILLIAMS COS INC	466 . 95	882 . 31	0	0 . 00
2	CUSIP # 98138H101 WORKDAY INC CL A	260 . 44	399 . 44	0	0 . 00
1	CUSIP # 983793100 XPO LOGISTICS INC	48 . 75	54 . 92	0	0 . 00
6	CUSIP # 98389B100 XCEL ENERGY INC	361 . 80	343 . 32	0	2 . 58

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 983919101 XILINX INC	311.76	479.57	0	0.00
3	CUSIP # 98419M100 XYLEM INC	195.39	237.04	0	0.00
4	CUSIP # 988498101 YUM BRANDS INC	274.12	396.12	0	0.00
4	CUSIP # 98850P109 YUM CHINA HOLDINGS INC	170.52	173.88	0	0.00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	183.60	207.68	0	0.00
1	CUSIP # 98936J101 ZENDESK INC	64.01	83.91	0	0.00
2	CUSIP # 98956P102 ZIMMER HOLDINGS INC	202.16	255.32	0	0.48
4	CUSIP # 989701107 ZIONS BANCORPORATION	107.04	181.72	0	0.00
5	CUSIP # 98978V103 ZOETIS INC	588.45	536.83	0	0.00
11	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	296.56	407.02	0	2.86
5	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	54.80	264.01	0	0.00
3	CUSIP # N72482123 QIAGEN NV	124.80	120.45	0	0.00
5	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	160.85	581.26	0	3.90
		<b>298,945.22</b>	<b>331,610.30</b>	<b>90</b>	<b>347.26</b>
	<b>FOREIGN STOCK</b>				

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 550021109 LULULEMON ATHLETICA INC	1,137.30	1,008.75	0	0.00
21	CUSIP # 806857108 SCHLUMBERGER LTD	283.29	810.22	0	10.50
1	CUSIP # G0176J109 ALLEGION PLC	92.02	87.90	0	0.00
5	CUSIP # G0177J108 ALLERGAN PLC	885.50	784.85	0	0.00
2	CUSIP # G02602103 AMDOCS LTD	109.94	108.24	0	0.66
3	CUSIP # G0408V102 AON PLC	495.12	499.41	0	0.00
5	CUSIP # G0450A105 ARCH CAPITAL GROUP LTD	142.30	160.75	0	0.00
2	CUSIP # G06242104 ATLISSIAN CORP PLC CL A	274.52	244.28	0	0.00
8	CUSIP # G1151C101 ACCENTURE PLC	1,306.08	1,368.14	0	0.00
2	CUSIP # G16962105 BUNGE LTD	82.06	103.34	0	0.00
6	CUSIP # G29183103 EATON CORP PLC	466.14	482.07	0	0.00
1	CUSIP # G3223R108 EVEREST RE GROUP LTD	192.42	215.68	0	0.00
3	CUSIP # G3922B107 GENPACT LTD	87.60	133.62	0	0.00
2	CUSIP # G46188101 HORIZON THERAPEUTICS PLC	59.24	77.46	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # G47567105 IHS MARKIT LTD	300 .00	294 .29	0	0 .00
1	CUSIP # G50871105 JAZZ PHARMACEUTICALS PLC	99 .74	138 .23	0	0 .00
11	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	248 .93	246 .68	0	0 .00
18	CUSIP # G5960L103 MEDTRONIC PLC	1,623 .24	1,706 .29	0	9 .72
3	CUSIP # G6095L109 APTIV PLC	147 .72	235 .95	0	0 .00
5	CUSIP # G6518L108 NIELSEN HOLDINGS PLC	62 .70	129 .25	0	0 .00
1	CUSIP # G7496G103 RENAISSANCERE HOLDINGS LTD	149 .32	175 .43	0	0 .00
2	CUSIP # G7S00T104 PENTAIR PLC	59 .52	93 .20	0	0 .00
2	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	57 .86	92 .04	0	0 .00
3	CUSIP # G8994E103 TRANE TECHNOLOGIES PLC	247 .77	246 .00	0	0 .00
2	CUSIP # G96629103 WILLIS TOWERS WATSON PLC	339 .70	353 .66	0	1 .36
2	CUSIP # G97822103 PERRIGO COMPANY PLC	96 .18	119 .74	0	0 .00
6	CUSIP # H1467J104 CHUBB LIMITED	670 .14	825 .12	0	4 .50
2	CUSIP # H2906T109 GARMIN LTD	149 .92	185 .69	0	0 .00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8440  
DECATUR U.S. ESG ENHANCED EQUITY  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	545.93	942.41	0	0.00
5	CUSIP # N59465109 MYLAN NV	74.55	142.75	0	0.00
		10,486.75	12,011.44	3	26.74
<b>MUTUAL FUNDS - EQUITY</b>					
58	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	10,416.22	8,267.32	3	0.00
		10,416.22	8,267.32	3	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,108.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,108.45	1,108.45	0	0.00
		1,108.45	1,108.45	0	0.00
<b>RIGHTS AND WARRANTS</b>					
11	CUSIP # 110122157 BRISTOL-MYERS SQUIBB COMPANY RIGHTS EXP 03/31/2021	41.80	24.75	0	0.00
		41.80	24.75	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6344  
THE DGI GROWTH FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
304,920.87	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	304,920.87	304,920.87	1	0.00
		<b>304,920.87</b>	<b>304,920.87</b>	<b>1</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
16,009	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,464,663.41	1,090,456.99	4	0.00
6,032	CUSIP # 011642105 ALARM.COM HOLDINGS INC	234,705.12	268,964.33	1	0.00
7,645	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,329,847.75	975,916.80	3	0.00
1,003	CUSIP # 040413106 ARISTA NETWORKS INC	203,157.65	192,845.61	1	0.00
7,699	CUSIP # 052769106 AUTODESK INC	1,201,813.90	606,659.65	3	0.00
90,815	CUSIP # 127097103 CABOT OIL & GAS CORP	1,561,109.85	1,579,773.12	4	0.00
21,738	CUSIP # 192422103 COGNEX CORPORATION	917,778.36	1,011,464.89	2	0.00
14,189	CUSIP # 248019101 DELUXE CORP	367,920.77	622,885.47	1	0.00
18,569	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,006,625.49	1,107,546.55	3	0.00
3,457	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	652,059.34	321,012.53	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,311	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	863,111.48	572,301.35	2	0.00
52,657	CUSIP # 371901109 GENTEX CORP	1,166,879.12	934,326.74	3	0.00
10,620	CUSIP # 37253A103 GENTHERM INC	333,468.00	377,564.37	1	0.00
12,523	CUSIP # 384109104 GRACO INC	610,245.79	319,183.79	2	0.00
3,752	CUSIP # 44980X109 IPG PHOTONICS INC	413,770.56	499,775.58	1	0.00
5,996	CUSIP # 461202103 INTUIT INC	1,379,080.00	740,620.12	4	0.00
2,965	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,468,297.65	620,693.59	4	0.00
94,771	CUSIP # 477143101 JETBLUE AIRWAYS CORP	848,200.45	1,554,600.65	2	0.00
9,434	CUSIP # 515098101 LANDSTAR SYSTEMS INC	904,343.24	630,975.73	2	0.00
6,019	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	330,864.43	499,390.75	1	0.00
12,532	CUSIP # 562750109 MANHATTAN ASSOCIATES	624,344.24	556,106.44	2	0.00
9,346	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	633,658.80	494,540.73	2	0.00
13,023	CUSIP # 596278101 MIDDLEBY CORP	740,748.24	1,649,289.95	2	0.00
29,288	CUSIP # 62855J104 MYRIAD GENETICS INC	419,111.28	881,837.62	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,554	CUSIP # 655664100 NORDSTROM INC	299,958.36	763,975.44	1	0.00
5,848	CUSIP # 704326107 PAYCHEX INC	367,956.16	299,753.62	1	0.00
17,019	CUSIP # 727493108 PLANTRONICS INC	171,211.14	791,643.86	0	0.00
24,302	CUSIP # 729132100 PLEXUS CORP	1,325,917.12	1,082,080.06	3	0.00
14,412	CUSIP # 739276103 POWER INTEGRATIONS INC	1,273,011.96	888,491.30	3	0.00
7,707	CUSIP # 743713109 PROTO LABS INC	586,733.91	378,946.02	2	0.00
45,663	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	561,654.90	752,431.05	1	0.00
17,569	CUSIP # 75606N109 REALPAGE INC	929,927.17	446,606.38	2	0.00
25,118	CUSIP # 83125X103 SLEEP NUMBER CORP	481,260.88	654,832.88	1	0.00
184,326	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	311,510.94	1,024,682.31	1	0.00
10,334	CUSIP # 852857200 STAMPS.COM INC	1,344,246.72	704,308.36	4	0.00
14,038	CUSIP # 860897107 STITCH FIX INC CL A	178,282.60	191,099.73	0	0.00
40,844	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	869,160.32	990,579.17	2	0.00
5,434	CUSIP # 872307103 TCF FINANCIAL CORP	123,134.44	93,904.96	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45,419	CUSIP # 872540109 TJX COMPANIES INC	2,171,482.39	1,415,901.25	6	0.00
5,046	CUSIP # 896945201 TRIPADVISOR INC	87,749.94	286,040.11	0	0.00
11,250	CUSIP # 90353W103 UBIQUITI INC	1,592,775.00	512,073.32	4	0.00
46,584	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	429,038.64	819,605.89	1	0.00
13,050	CUSIP # 917047102 URBAN OUTFITTERS INC	185,832.00	344,504.47	0	0.00
7,435	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	763,277.10	555,798.45	2	0.00
11,637	CUSIP # 92552V100 VIASAT INC	418,001.04	730,714.23	1	0.00
15,763	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	507,095.71	1,150,804.73	1	12,295.14
		<b>34,655,023.36</b>	<b>32,987,510.94</b>	<b>91</b>	<b>12,295.14</b>
<b>FOREIGN STOCK</b>					
39,213	CUSIP # 683715106 OPEN TEXT CORP	1,369,317.96	1,009,314.13	4	0.00
154,058	CUSIP # 903914208 ULTRA PETROLUEM CORP	10,784.06	1,765,913.11	0	0.00
8,129	CUSIP # G47567105 IHS MARKIT LTD	487,740.00	285,641.52	1	0.00
14,306	CUSIP # H2906T109 GARMIN LTD	1,072,377.76	658,217.28	3	0.00
9,020	CUSIP # N22717107 CORE LABORATORIES NV	93,266.80	692,207.29	0	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 03/31/2020

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		3,033,486.58	4,411,293.33	8	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
121,521.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	121,521.10	121,521.10	0	0.00
		121,521.10	121,521.10	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
66,279.9	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	66,279.90	66,279.90	0	0.00
		<b>66,279.90</b>	<b>66,279.90</b>	<b>0</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
26,100	CUSIP # 002824100 ABBOTT LABORATORIES	2,059,551.00	1,533,230.57	3	0.00
19,375	CUSIP # 00724F101 ADOBE SYSTEMS INC	6,165,900.00	2,242,277.90	9	0.00
4,475	CUSIP # 02079K305 ALPHABET INC	5,199,726.25	4,046,281.71	7	0.00
2,395	CUSIP # 023135106 AMAZON.COM INC	4,669,579.40	4,123,578.28	7	0.00
20,575	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,812,191.00	3,009,331.72	4	20,497.75
9,300	CUSIP # 075887109 BECTON DICKINSON AND CO	2,136,861.00	1,950,272.86	3	0.00
44,125	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	1,439,798.75	1,760,372.63	2	0.00
8,600	CUSIP # 122017106 BURLINGTON STORES INC	1,362,756.00	1,468,411.22	2	0.00
58,225	CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC	1,303,657.75	1,768,672.82	2	0.00
15,175	CUSIP # 29414B104 EPAM SYSTEMS INC	2,817,390.50	2,569,216.39	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,950	CUSIP # 30303M102 FACEBOOK INC	3,828,060.00	2,937,268.99	5	0.00
8,950	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,290,858.50	1,326,073.12	2	0.00
10,900	CUSIP # 461202103 INTUIT INC	2,507,000.00	2,298,279.05	4	0.00
47,900	CUSIP # 594918104 MICROSOFT CORPORATION	7,554,309.00	3,850,544.25	11	0.00
11,000	CUSIP # 61174X109 MONSTER BEVERAGE CORP	618,860.00	640,656.36	1	0.00
11,325	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	980,178.75	997,996.13	1	0.00
40,350	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	3,863,109.00	3,062,874.84	5	0.00
263,000	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	1,299,220.00	1,574,111.83	2	0.00
9,550	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	980,403.00	1,237,418.69	1	0.00
28,600	CUSIP # 92826C839 VISA INC CL A	4,608,032.00	2,610,383.13	6	0.00
23,350	CUSIP # 98978V103 ZOETIS INC	2,748,061.50	1,415,883.59	4	0.00
		<b>60,245,503.40</b>	<b>46,423,136.08</b>	<b>84</b>	<b>20,497.75</b>
	<b>FOREIGN STOCK</b>				
27,200	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	5,289,856.00	2,419,056.47	7	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
102,000	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	5,007,180.00	2,894,563.95	7	0.00
4,300	CUSIP # G0408V102 AON PLC	709,672.00	793,606.71	1	0.00
		11,006,708.00	6,107,227.13	15	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
252,658.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	252,658.35	252,658.35	0	0.00
		252,658.35	252,658.35	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

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

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
629.034	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	62,337.27	71,785.95	4	0.00
		<b>62,337.27</b>	<b>71,785.95</b>	<b>4</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
7,556.075	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	84,039.30	77,284.53	6	0.00
53,020.212	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	665,877.50	585,216.02	44	0.00
106,819.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	106,819.57	106,819.57	7	0.00
		<b>856,736.37</b>	<b>769,320.12</b>	<b>57</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,442.378	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	47,050.66	46,932.61	3	0.00
2,450.966	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	95,035.23	93,288.25	6	0.00
2,106.066	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	225,413.93	175,160.19	15	0.00
10,758.157	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	191,986.22	221,094.12	13	0.00
3,390.508	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	33,387.01	41,782.47	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

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

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		592,873.05	578,257.64	39	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX5407  
FACETS TARGET RETIREMENT 2030  
FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
28.46	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	28.46	28.46	100	0.00
		28.46	28.46	100	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX5443  
FACETS TARGET RETIREMENT 2040  
FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
11.407	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,130.43	1,451.24	4	0.00
		1,130.43	1,451.24	4	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
469.995	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	5,902.64	5,628.29	23	0.00
1,435.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,435.96	1,435.96	6	0.00
		7,338.60	7,064.25	29	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
39.372	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,284.32	1,695.55	5	0.00
73.326	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,843.19	3,730.54	11	0.00
63.033	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	6,746.47	7,453.34	26	0.00
295.96	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	5,281.60	6,292.94	21	0.00
85.207	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	839.05	995.92	3	0.00
		16,994.63	20,168.29	67	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX5489  
FACETS TARGET RETIREMENT 2050  
FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
12.438	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,232.61	1,574.94	4	0.00
		1,232.61	1,574.94	4	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
218.034	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,738.28	2,612.38	10	0.00
932.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	932.75	932.75	3	0.00
		3,671.03	3,545.13	13	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
55.688	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,816.55	2,451.27	7	0.00
102.458	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,972.77	5,293.69	14	0.00
82.963	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	8,879.60	10,000.96	32	0.00
389.018	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	6,942.28	8,363.07	25	0.00
108.925	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,072.61	1,283.92	4	0.00
		22,683.81	27,392.91	82	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2776  
FACETS LIFESTYLE AGGRESSIVE FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
760.504	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	75,365.95	87,629.71	4	0.00
		<b>75,365.95</b>	<b>87,629.71</b>	<b>4</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
19,086.977	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	239,712.14	214,673.70	14	0.00
79,418.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	79,418.17	79,418.17	5	0.00
		<b>319,130.31</b>	<b>294,091.87</b>	<b>19</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
3,087.022	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	100,699.28	111,548.93	6	0.00
5,840.649	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	226,468.83	238,487.07	13	0.00
4,794.179	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	513,124.81	402,864.86	30	0.00
22,610.159	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	403,492.80	468,081.40	24	0.00
6,728.316	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	66,255.07	79,731.60	4	0.00
		<b>1,310,040.79</b>	<b>1,300,713.86</b>	<b>77</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2856  
FACETS LIFESTYLE CONSERVATIVE FD

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
1,345.985	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	133,387.11	155,058.30	4	0.00
		<b>133,387.11</b>	<b>155,058.30</b>	<b>4</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
29,220.453	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	324,992.33	294,506.03	10	0.00
136,994.58	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,720,506.30	1,515,406.51	52	0.00
200,069.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	200,069.47	200,069.47	6	0.00
		<b>2,245,568.10</b>	<b>2,009,982.01</b>	<b>68</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,933.478	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	63,070.44	67,020.43	2	0.00
3,628.069	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	140,676.92	142,692.90	4	0.00
3,424.031	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	366,476.78	294,560.11	11	0.00
15,696.129	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	280,107.50	294,865.98	9	0.00
5,732.941	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	56,453.42	69,142.76	2	0.00
		<b>906,785.06</b>	<b>868,282.18</b>	<b>28</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2810  
FACETS LIFESTYLE MODERATE FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
1,670.425	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	165,539.12	194,048.62	4	0.00
		<b>165,539.12</b>	<b>194,048.62</b>	<b>4</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
11,704.714	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	130,180.81	119,427.69	3	0.00
115,500.891	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,450,568.41	1,298,296.53	38	0.00
153,817.56	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	153,817.56	153,817.56	4	0.00
		<b>1,734,566.78</b>	<b>1,571,541.78</b>	<b>46</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
4,565.857	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	148,939.17	149,677.91	4	0.00
7,706.442	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	298,814.21	288,589.21	8	0.00
7,150.363	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	765,309.07	641,745.65	20	0.00
32,853.854	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	586,298.12	641,445.05	15	0.00
8,951.648	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	88,148.67	95,055.79	2	0.00
		<b>1,887,509.24</b>	<b>1,816,513.61</b>	<b>50</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX5327  
FACETS TARGET RETIREMENT NOW  
FUND

### Preliminary Asset Detail As Of 03/31/2020

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
4,599.27	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,599.27	4,599.27	100	0.00
		4,599.27	4,599.27	100	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
12,227.8	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	12,227.80	12,227.80	2	0.00
		<b>12,227.80</b>	<b>12,227.80</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
5	CUSIP # 000957100 ABM INDUSTRIES INC	121.80	191.52	0	0.00
13	CUSIP # 00206R102 AT&T INC	378.95	383.74	0	0.00
10	CUSIP # 002444107 AVX CORP	216.60	205.36	0	0.00
3	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	598.83	694.18	0	4.02
1	CUSIP # 02079K305 ALPHABET INC	1,161.95	1,366.74	0	0.00
2	CUSIP # 023436108 AMEDISYS INC	367.08	229.20	0	0.00
14	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	111.30	221.49	0	0.00
2	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	164.76	240.44	0	0.00
2	CUSIP # 036752103 ANTHEM INC	454.08	541.80	0	0.00
4	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	168.00	183.67	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	110.46	222.34	0	0.00
5	CUSIP # 053015103 AUTO DATA PROCESSING INC.	683.40	800.15	0	3.64
1	CUSIP # 053332102 AUTOZONE INC	846.00	839.42	0	0.00
7	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	124.11	186.73	0	0.00
2	CUSIP # 062540109 BANK OF HAWAII CORP	110.48	188.32	0	0.00
7	CUSIP # 06417N103 BANK OZK	116.90	206.80	0	0.00
2	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	365.66	404.19	0	0.00
9	CUSIP # 086516101 BEST BUY INC	513.00	755.32	0	4.95
4	CUSIP # 104674106 BRADY CORP CL A	180.52	174.26	0	0.00
13	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	724.62	799.20	0	0.00
6	CUSIP # 12514G108 CDW CORP OF DELAWARE	559.62	801.26	0	0.00
2	CUSIP # 125523100 CIGNA CORP	354.36	407.69	0	0.08
23	CUSIP # 12653C108 CNX RESOURCES CORP	122.36	231.85	0	0.00
8	CUSIP # 15135B101 CENTENE CORPORATION	475.28	481.97	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	178.99	212.32	0	0.00
4	CUSIP # 166764100 CHEVRON CORP	289.84	447.71	0	0.00
6	CUSIP # 171798101 CIMAREX ENERGY CO	100.98	276.57	0	0.00
3	CUSIP # 172908105 CINTAS CORP	519.66	809.33	0	0.00
8	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	371.76	481.75	0	0.00
3	CUSIP # 19247A100 COHEN & STEERS INC	136.35	189.06	0	0.00
4	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	279.08	402.22	0	0.00
3	CUSIP # 20605P101 CONCHO RESOURCES INC	128.55	259.87	0	0.00
8	CUSIP # 20825C104 CONOCO/PHILLIPS	246.40	481.41	0	0.00
9	CUSIP # 217204106 COPART INC	616.68	814.22	0	0.00
3	CUSIP # 22160K105 COSTCO WHOLESALE CORP	855.39	777.66	0	0.00
3	CUSIP # 231021106 CUMMINS INC	405.96	535.55	0	0.00
3	CUSIP # 231561101 CURTISS WRIGHT CORP	277.23	427.61	0	0.51
6	CUSIP # 23331A109 D R HORTON INC	204.00	242.56	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 237194105 DARDEN RESTAURANTS INC	217.84	350.14	0	0.00
5	CUSIP # 244199105 DEERE & CO	690.80	821.58	0	3.80
9	CUSIP # 247361702 DELTA AIR LINES INC	256.77	492.18	0	0.00
3	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	78.60	275.93	0	0.00
6	CUSIP # 253393102 DICKS SPORTING GOODS INC	127.56	191.62	0	0.00
3	CUSIP # 254067101 DILLARDS INC	110.85	178.71	0	0.45
4	CUSIP # 254543101 DIODES INC	162.54	204.53	0	0.00
5	CUSIP # 256677105 DOLLAR GENERAL CORP	755.05	515.37	0	0.00
6	CUSIP # 26441C204 DUKE ENERGY CORPORATION	485.28	526.84	0	0.00
6	CUSIP # 26875P101 EOG RESOURCES INC	215.52	449.97	0	0.00
4	CUSIP # 268948106 EAGLE BANCORP INC	120.84	208.27	0	0.00
5	CUSIP # 285512109 ELECTRONIC ARTS INC	500.85	522.33	0	0.00
4	CUSIP # 29084Q100 EMCOR GROUP INC	245.28	308.58	0	0.00
8	CUSIP # 29355A107 ENPHASE ENERGY INC	258.32	229.84	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 29444U700 EQUINIX INC	624 .57	577 .23	0	0 .00
6	CUSIP # 294628102 EQUITY COMMONWEALTH	190 .26	191 .85	0	0 .00
2	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	296 .48	384 .67	0	0 .00
17	CUSIP # 30161Q104 EXELIXIS INC	292 .74	293 .49	0	0 .00
5	CUSIP # 302130109 EXPEDITORS INTL WASH INC	333 .60	306 .55	0	0 .00
3	CUSIP # 30214U102 EXPONENT INC	215 .73	208 .91	0	0 .00
5	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	212 .05	289 .13	0	0 .00
1	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	332 .87	535 .24	0	0 .40
4	CUSIP # 34959E109 FORTINET INC	404 .68	405 .18	0	0 .00
4	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	326 .04	292 .50	0	0 .00
14	CUSIP # 371901109 GENTEX CORP	310 .24	286 .36	0	0 .00
7	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	297 .71	395 .46	0	0 .00
6	CUSIP # 40412C101 HCA HOLDINGS INC	539 .10	711 .11	0	0 .00
6	CUSIP # 427866108 HERSHEY CO	795 .00	844 .74	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11	CUSIP # 440452100 HORMEL FOODS CORP	513 .04	467 .72	0	0 .00
16	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	176 .64	283 .48	0	3 .20
4	CUSIP # 441593100 HOULIHAN LOKEY INC	208 .48	196 .98	0	0 .00
4	CUSIP # 443320106 HUB GROUP INC CL A	181 .88	164 .50	0	0 .00
1	CUSIP # 444859102 HUMANA INC	314 .02	362 .50	0	0 .63
3	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	126 .39	133 .89	0	0 .00
3	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	119 .61	206 .52	0	0 .00
8	CUSIP # 458140100 INTEL CORPORATION	432 .96	382 .01	0	0 .00
3	CUSIP # 458334109 INTER PARFUMS	139 .05	188 .41	0	0 .99
4	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	172 .68	190 .44	0	0 .00
18	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	291 .42	390 .51	0	0 .00
1	CUSIP # 466032109 J&J SNACK FOODS	121 .00	136 .21	0	0 .58
16	CUSIP # 477143101 JETBLUE AIRWAYS CORP	143 .20	297 .99	0	0 .00
9	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	295 .20	256 .92	0	0 .00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 49926D109 KNOWLES CORP	133 . 80	204 . 46	0	0 . 00
2	CUSIP # 50187A107 LHC GROUP LLC	280 . 40	203 . 97	0	0 . 00
3	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	540 . 36	565 . 55	0	0 . 00
3	CUSIP # 513847103 LANCASTER COLONY CORP	433 . 92	479 . 03	0	0 . 00
4	CUSIP # 515098101 LANDSTAR SYSTEMS INC	383 . 44	412 . 46	0	0 . 00
5	CUSIP # 526057104 LENNAR CORPORATION	191 . 00	277 . 32	0	0 . 00
6	CUSIP # 532457108 LILLY ELI & COMPANY	832 . 32	797 . 08	0	0 . 00
1	CUSIP # 536797103 LITHIA MOTORS INC	81 . 79	146 . 93	0	0 . 00
2	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	677 . 90	793 . 77	0	0 . 00
5	CUSIP # 552676108 MDC HOLDINGS INC	116 . 00	138 . 12	0	0 . 00
4	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	219 . 88	285 . 91	0	0 . 00
5	CUSIP # 556269108 STEVEN MADDEN LTD	116 . 15	146 . 72	0	0 . 00
3	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	218 . 01	178 . 22	0	0 . 00
22	CUSIP # 565849106 MARATHON OIL CORPORATION	72 . 38	280 . 39	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	332 . 57	218 . 12	0	0 . 00
11	CUSIP # 576485205 MATADOR RESOURCES CO	27 . 28	182 . 22	0	0 . 00
5	CUSIP # 577933104 MAXIMUS INC	291 . 00	343 . 72	0	0 . 00
9	CUSIP # 595112103 MICRON TECHNOLOGY INC	378 . 54	331 . 88	0	0 . 00
2	CUSIP # 608190104 MOHAWK INDUSTRIES INC	152 . 48	268 . 77	0	0 . 00
3	CUSIP # 60855R100 MOLINA HEALTHCARE INC	419 . 13	398 . 01	0	0 . 00
13	CUSIP # 61174X109 MONSTER BEVERAGE CORP	731 . 38	814 . 33	0	0 . 00
11	CUSIP # 626717102 MURPHY OIL CORP	67 . 43	270 . 69	0	0 . 00
10	CUSIP # 629377508 NRG ENERGY INC	272 . 60	373 . 14	0	0 . 00
4	CUSIP # 635017106 NATIONAL BEVERAGE	170 . 60	193 . 98	0	0 . 00
1	CUSIP # 651587107 NEWMARKET CORP	382 . 87	479 . 98	0	1 . 90
12	CUSIP # 651639106 NEWMONT MINING CORP	543 . 36	518 . 19	0	0 . 00
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	605 . 10	613 . 30	0	0 . 00
5	CUSIP # 670346105 NUCOR CORPORATION	180 . 10	290 . 93	0	2 . 01

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 680223104 OLD REPUBLIC INTL CORP	213 .50	297 .16	0	0 .00
5	CUSIP # 681919106 OMNICOM GROUP INC	274 .50	377 .40	0	2 .60
11	CUSIP # 682680103 ONEOK INC	239 .91	773 .23	0	0 .00
3	CUSIP # 688239201 OSHKOSH CORPORATION	192 .99	282 .60	0	0 .00
8	CUSIP # 69327R101 PDC ENERGY INC	49 .68	190 .83	0	0 .00
3	CUSIP # 693656100 PVH CORP	112 .92	315 .24	0	0 .00
6	CUSIP # 693718108 PACCAR INC	366 .78	474 .84	0	0 .00
6	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	113 .04	196 .58	0	0 .00
8	CUSIP # 695263103 PACWEST BANCORP	143 .36	283 .01	0	0 .00
16	CUSIP # 701877102 PARSLEY ENERGY INC	91 .68	247 .76	0	0 .00
6	CUSIP # 713448108 PEPSICO INC	720 .60	799 .14	0	0 .00
8	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	197 .76	375 .45	0	0 .00
13	CUSIP # 717081103 PFIZER INC	424 .32	536 .90	0	0 .00
5	CUSIP # 718546104 PHILLIPS 66	268 .25	402 .26	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 72147K108 PILGRIMS PRIDE CORP	217.44	370.54	0	0.00
3	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	210.45	456.38	0	1.65
3	CUSIP # 729132100 PLEXUS CORP	163.68	196.61	0	0.00
4	CUSIP # 74144T108 T ROWE PRICE GROUP INC	390.60	498.58	0	0.00
3	CUSIP # 741511109 PRICESMART INC	157.65	208.13	0	0.00
4	CUSIP # 74460D109 PUBLIC STORAGE INC	794.44	871.07	0	0.00
8	CUSIP # 745867101 PULTEGROUP INC	178.56	205.51	0	0.84
3	CUSIP # 74838J101 QUIDEL CORP	293.43	244.47	0	0.00
2	CUSIP # 758750103 REGAL BELOIT CORP	125.90	172.16	0	0.60
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	488.29	300.44	0	0.00
3	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	262.77	247.78	0	0.00
6	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	226.50	381.15	0	0.00
7	CUSIP # 778296103 ROSS STORES INC	608.79	593.69	0	0.00
4	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	127.68	146.88	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 78709Y105 SAIA INC	147 .08	187 .05	0	0 .00
11	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	88 .88	184 .48	0	0 .00
1	CUSIP # 800013104 SANDERSON FARMS INC	123 .32	118 .55	0	0 .00
6	CUSIP # 806407102 HENRY SCHEIN INC	303 .12	386 .58	0	0 .00
3	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	185 .94	226 .92	0	0 .00
2	CUSIP # 833034101 SNAP-ON INC	217 .64	338 .04	0	0 .00
9	CUSIP # 844741108 SOUTHWEST AIRLINES	320 .49	449 .29	0	0 .00
5	CUSIP # 848577102 SPIRIT AIRLINES INC	64 .45	172 .83	0	0 .00
9	CUSIP # 858119100 STEEL DYNAMICS INC	202 .86	288 .97	0	2 .25
2	CUSIP # 858586100 STEPAN CO	176 .92	207 .43	0	0 .00
4	CUSIP # 863667101 STRYKER CORP	665 .96	772 .23	0	2 .30
5	CUSIP # 871237103 SYKES ENTERPRISES INC	135 .60	184 .67	0	0 .00
2	CUSIP # 87162W100 SYNNEX CORPORATION	146 .20	198 .13	0	0 .00
10	CUSIP # 871829107 SYSCO CORPORATION	456 .30	749 .20	0	0 .00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 872540109 TJX COMPANIES INC	621 . 53	620 . 51	0	0 . 00
6	CUSIP # 872590104 T-MOBILE US INC	503 . 40	400 . 41	0	0 . 00
13	CUSIP # 87265H109 TRI POINTE GROUP INC	114 . 01	152 . 75	0	0 . 00
3	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	355 . 83	366 . 10	0	0 . 00
3	CUSIP # 875372203 TANDEM DIABETES CARE INC	193 . 05	179 . 93	0	0 . 00
6	CUSIP # 87612E106 TARGET CORPORATION	557 . 82	753 . 27	0	0 . 00
8	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	134 . 08	248 . 66	0	0 . 00
5	CUSIP # 88162G103 TETRA TECH INC	353 . 10	414 . 76	0	0 . 00
4	CUSIP # 882681109 TEXAS ROADHOUSE	165 . 20	201 . 84	0	0 . 00
16	CUSIP # 90184L102 TWITTER INC	392 . 96	467 . 10	0	0 . 00
6	CUSIP # 902494103 TYSON FOODS INC CL A	347 . 22	343 . 58	0	0 . 00
2	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	351 . 40	402 . 48	0	0 . 00
1	CUSIP # 904708104 UNIFIRST CORP	151 . 09	144 . 06	0	0 . 00
6	CUSIP # 911684108 US CELLULAR	175 . 74	292 . 69	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 912909108 UNITED STATES STEEL CORP	113 . 58	183 . 71	0	0 . 00
3	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	748 . 14	732 . 49	0	0 . 00
4	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	148 . 76	122 . 92	0	0 . 00
7	CUSIP # 917047102 URBAN OUTFITTERS INC	99 . 68	180 . 88	0	0 . 00
4	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	951 . 80	875 . 25	0	0 . 00
10	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	144 . 10	196 . 10	0	0 . 00
1	CUSIP # 929236107 WD-40 CO	200 . 85	193 . 16	0	0 . 00
7	CUSIP # 931142103 WAL-MART STORES INC	795 . 34	837 . 49	0	3 . 24
9	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	411 . 75	560 . 47	0	0 . 00
3	CUSIP # 93148P102 WALKER & DUNLOP INC	120 . 81	193 . 68	0	0 . 00
2	CUSIP # 942622200 WATSCO INC CL A	316 . 06	358 . 00	0	0 . 00
6	CUSIP # 969904101 WILLIAMS-SONOMA INC	255 . 12	399 . 22	0	0 . 00
2	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	367 . 20	432 . 51	0	0 . 00
6	CUSIP # 989701107 ZIONS BANCORPORATION	160 . 56	289 . 36	0	0 . 00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		55,265.93	67,432.60	9	40.64
	<b>FOREIGN STOCK</b>				
3	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	334.41	497.45	0	0.00
7	CUSIP # 064149107 BANK OF NOVA SCOTIA	284.20	378.15	0	0.00
10	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	341.90	344.63	0	6.72
4	CUSIP # 12637N204 CSL LTD SPONSORED ADR	365.60	394.30	0	1.70
3	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	444.00	502.76	0	0.00
13	CUSIP # 26874R108 ENI SPA (ADR)	257.66	410.41	0	0.00
20	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	243.60	385.18	0	0.00
5	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	267.90	389.85	0	0.00
18	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	327.96	428.15	0	0.00
14	CUSIP # 438128308 HONDA MOTORS LTD ADR	314.44	383.29	0	0.00
9	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	350.17	377.05	0	0.00
23	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	291.62	417.27	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	408.80	425.81	0	0.00
7	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	367.50	306.38	0	0.00
14	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	277.73	423.59	0	0.00
8	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	386.24	412.07	0	0.00
16	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	377.92	347.67	0	0.00
7	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	421.40	320.43	0	3.95
7	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	318.92	369.97	0	13.86
10	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	405.70	414.95	0	0.00
7	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	244.23	387.44	0	0.00
20	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	342.00	423.51	0	0.00
15	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	366.75	423.05	0	0.00
6	CUSIP # 835699307 SONY CORPORATION ADR	355.08	398.61	0	0.00
12	CUSIP # 867224107 SUNCOR ENERGY INC	189.60	369.69	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 89151E109 TOTAL SA SPON ADR	260.68	372.05	0	4.40
15	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	305.70	426.33	0	0.00
22	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	288.20	443.43	0	0.00
2	CUSIP # G1151C101 ACCENTURE PLC	326.52	419.83	0	0.00
2	CUSIP # G5494J103 LINDE PLC	346.00	421.93	0	0.00
		<b>9,812.43</b>	<b>12,015.23</b>	<b>2</b>	<b>30.63</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
928	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	22,188.48	25,237.30	4	0.00
1,336	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	27,334.56	29,602.63	5	0.00
523	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	61,672.16	58,803.37	10	0.00
334	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	41,252.34	39,166.68	7	0.00
581	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	70,579.88	61,861.09	12	0.00
139	CUSIP # 464288513 ISHARES IBOX\$ HI YLD CORPORATE BOND	10,712.73	11,780.85	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,213	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	133,963.72	128,406.00	23	0.00
315	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	17,299.80	17,842.51	3	0.00
1,577	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	76,468.73	78,614.04	13	0.00
952	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	26,465.60	25,989.66	4	0.00
229	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	6,473.83	6,254.57	1	0.00
		<b>494,411.83</b>	<b>483,558.70</b>	<b>83</b>	<b>0.00</b>
	<b>MUTUAL FUNDS - EQUITY</b>				
52	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	4,762.16	5,713.02	1	0.00
85	CUSIP # 78463V107 SPDR GOLD TRUST	12,584.25	11,042.66	2	0.00
137	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	4,596.35	5,577.05	1	0.00
		<b>21,942.76</b>	<b>22,332.73</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
65,427.67	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	65,427.67	65,427.67	2	0.00
		<b>65,427.67</b>	<b>65,427.67</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
84	CUSIP # 000957100 ABM INDUSTRIES INC	2,046.24	3,213.96	0	0.00
210	CUSIP # 00206R102 AT&T INC	6,121.50	6,312.00	0	0.00
154	CUSIP # 002444107 AVX CORP	3,335.64	3,154.93	0	0.00
43	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	8,583.23	9,957.70	0	57.62
8	CUSIP # 02079K305 ALPHABET INC	9,295.60	10,962.51	0	0.00
27	CUSIP # 023436108 AMEDISYS INC	4,955.58	3,531.60	0	0.00
215	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	1,709.25	4,097.86	0	0.00
27	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	2,224.26	3,521.84	0	0.00
27	CUSIP # 036752103 ANTHEM INC	6,130.08	8,064.41	0	0.00
70	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	2,940.00	3,228.14	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	1,877.82	3,772.18	0	0.00
59	CUSIP # 053015103 AUTO DATA PROCESSING INC.	8,064.12	10,023.79	0	61.88
8	CUSIP # 053332102 AUTOZONE INC	6,768.00	8,176.19	0	0.00
110	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	1,950.30	3,152.56	0	0.00
40	CUSIP # 062540109 BANK OF HAWAII CORP	2,209.60	3,745.27	0	0.00
104	CUSIP # 06417N103 BANK OZK	1,736.80	3,169.03	0	0.00
36	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,581.88	7,321.58	0	0.00
115	CUSIP # 086516101 BEST BUY INC	6,555.00	9,994.18	0	63.25
66	CUSIP # 104674106 BRADY CORP CL A	2,978.58	3,027.59	0	0.00
158	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	8,806.92	10,013.70	0	0.00
71	CUSIP # 12514G108 CDW CORP OF DELAWARE	6,622.17	10,161.24	0	0.00
40	CUSIP # 125523100 CIGNA CORP	7,087.20	8,152.04	0	1.84
357	CUSIP # 12653C108 CNX RESOURCES CORP	1,899.24	3,535.23	0	0.00
131	CUSIP # 15135B101 CENTENE CORPORATION	7,782.71	8,012.70	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
108	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	2,761.56	2,627.15	0	0.00
68	CUSIP # 166764100 CHEVRON CORP	4,927.28	7,903.55	0	0.00
84	CUSIP # 171798101 CIMAREX ENERGY CO	1,413.72	4,323.42	0	0.00
38	CUSIP # 172908105 CINTAS CORP	6,582.36	10,260.24	0	0.00
132	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	6,134.04	8,173.20	0	0.00
60	CUSIP # 19247A100 COHEN & STEERS INC	2,727.00	3,805.39	0	0.00
44	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	3,069.88	4,398.66	0	0.00
51	CUSIP # 20605P101 CONCHO RESOURCES INC	2,185.35	4,375.19	0	0.00
126	CUSIP # 20825C104 CONOCO/PHILLIPS	3,880.80	8,180.85	0	0.00
111	CUSIP # 217204106 COPART INC	7,605.72	10,303.09	0	0.00
34	CUSIP # 22160K105 COSTCO WHOLESALE CORP	9,694.42	7,819.64	0	0.00
46	CUSIP # 231021106 CUMMINS INC	6,224.72	8,183.01	0	0.00
31	CUSIP # 231561101 CURTISS WRIGHT CORP	2,864.71	4,408.64	0	5.27
84	CUSIP # 23331A109 D R HORTON INC	2,856.00	3,359.32	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41	CUSIP # 237194105 DARDEN RESTAURANTS INC	2,232.86	4,503.03	0	0.00
58	CUSIP # 244199105 DEERE & CO	8,013.28	10,204.89	0	44.08
140	CUSIP # 247361702 DELTA AIR LINES INC	3,994.20	8,194.48	0	0.00
48	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	1,257.60	4,368.92	0	0.00
89	CUSIP # 253393102 DICKS SPORTING GOODS INC	1,892.14	3,453.35	0	0.00
43	CUSIP # 254067101 DILLARDS INC	1,588.85	2,980.94	0	6.45
67	CUSIP # 254543101 DIODES INC	2,722.55	3,805.31	0	0.00
65	CUSIP # 256677105 DOLLAR GENERAL CORP	9,815.65	7,841.34	0	0.00
90	CUSIP # 26441C204 DUKE ENERGY CORPORATION	7,279.20	8,168.25	0	0.00
98	CUSIP # 26875P101 EOG RESOURCES INC	3,520.16	8,146.60	0	0.00
65	CUSIP # 268948106 EAGLE BANCORP INC	1,963.65	3,270.11	0	0.00
76	CUSIP # 285512109 ELECTRONIC ARTS INC	7,612.92	8,142.13	0	0.00
51	CUSIP # 29084Q100 EMCOR GROUP INC	3,127.32	4,377.85	0	0.00
145	CUSIP # 29355A107 ENPHASE ENERGY INC	4,682.05	4,347.68	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 29444U700 EQUINIX INC	10,617.69	9,881.29	0	0.00
96	CUSIP # 294628102 EQUITY COMMONWEALTH	3,044.16	3,082.04	0	0.00
27	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	4,002.48	4,546.28	0	0.00
251	CUSIP # 30161Q104 EXELIXIS INC	4,322.22	4,436.13	0	0.00
57	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,803.04	4,078.90	0	0.00
55	CUSIP # 30214U102 EXPONENT INC	3,955.05	3,855.08	0	0.00
76	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,223.16	4,406.42	0	0.00
8	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	2,662.96	4,246.94	0	4.00
41	CUSIP # 34959E109 FORTINET INC	4,147.97	4,479.54	0	0.00
46	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	3,749.46	3,523.10	0	0.00
153	CUSIP # 371901109 GENTEX CORP	3,390.48	3,147.53	0	0.00
75	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	3,189.75	4,423.72	0	0.00
5	CUSIP # 384637104 GRAHAM HOLDINGS CO	1,705.85	3,304.71	0	0.00
68	CUSIP # 40412C101 HCA HOLDINGS INC	6,109.80	8,981.88	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
69	CUSIP # 427866108 HERSHEY CO	9,142.50	9,977.91	0	0.00
182	CUSIP # 440452100 HORMEL FOODS CORP	8,488.48	7,628.63	0	0.00
238	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	2,627.52	4,305.25	0	47.60
78	CUSIP # 441593100 HOULIHAN LOKEY INC	4,065.36	3,849.87	0	0.00
62	CUSIP # 443320106 HUB GROUP INC CL A	2,819.14	2,758.07	0	0.00
22	CUSIP # 444859102 HUMANA INC	6,908.44	7,937.77	0	13.75
54	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	2,275.02	2,747.71	0	0.00
55	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	2,192.85	3,793.06	0	0.00
137	CUSIP # 458140100 INTEL CORPORATION	7,414.44	6,899.26	0	0.00
52	CUSIP # 458334109 INTER PARFUMS	2,410.20	3,737.83	0	17.16
81	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	3,496.77	3,868.14	0	0.00
191	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	3,092.29	4,320.68	0	0.00
21	CUSIP # 466032109 J&J SNACK FOODS	2,541.00	3,296.53	0	12.08
236	CUSIP # 477143101 JETBLUE AIRWAYS CORP	2,112.20	4,096.81	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
123	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,034.40	3,865.62	0	0.00
149	CUSIP # 49926D109 KNOWLES CORP	1,993.62	3,160.32	0	0.00
32	CUSIP # 50187A107 LHC GROUP LLC	4,486.40	3,575.54	0	0.00
42	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	7,565.04	8,525.19	0	0.00
28	CUSIP # 513847103 LANCASTER COLONY CORP	4,049.92	4,282.11	0	0.00
39	CUSIP # 515098101 LANDSTAR SYSTEMS INC	3,738.54	4,134.22	0	0.00
79	CUSIP # 526057104 LENNAR CORPORATION	3,017.80	4,422.70	0	0.00
77	CUSIP # 532457108 LILLY ELI & COMPANY	10,681.44	10,171.57	0	0.00
26	CUSIP # 536797103 LITHIA MOTORS INC	2,126.54	3,801.32	0	0.00
26	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	8,812.70	10,342.79	0	0.00
83	CUSIP # 552676108 MDC HOLDINGS INC	1,925.60	2,574.36	0	0.00
56	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	3,078.32	4,422.24	0	0.00
88	CUSIP # 556269108 STEVEN MADDEN LTD	2,044.24	2,942.02	0	0.00
47	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	3,415.49	2,760.42	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
326	CUSIP # 565849106 MARATHON OIL CORPORATION	1,072.54	4,394.08	0	0.00
12	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	3,990.84	2,730.35	0	0.00
176	CUSIP # 576485205 MATADOR RESOURCES CO	436.48	3,138.79	0	0.00
59	CUSIP # 577933104 MAXIMUS INC	3,433.80	4,042.91	0	0.00
153	CUSIP # 595112103 MICRON TECHNOLOGY INC	6,435.18	6,174.53	0	0.00
32	CUSIP # 608190104 MOHAWK INDUSTRIES INC	2,439.68	4,296.88	0	0.00
33	CUSIP # 60855R100 MOLINA HEALTHCARE INC	4,610.43	4,374.06	0	0.00
159	CUSIP # 61174X109 MONSTER BEVERAGE CORP	8,945.34	10,147.58	0	0.00
165	CUSIP # 626717102 MURPHY OIL CORP	1,011.45	4,340.59	0	0.00
111	CUSIP # 629377508 NRG ENERGY INC	3,025.86	4,293.91	0	0.00
1	CUSIP # 62944T105 NVR INC	2,569.11	2,255.63	0	0.00
74	CUSIP # 635017106 NATIONAL BEVERAGE	3,156.10	3,581.68	0	0.00
9	CUSIP # 651587107 NEWMARKET CORP	3,445.83	4,323.64	0	19.00
189	CUSIP # 651639106 NEWMONT MINING CORP	8,557.92	8,225.40	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 666807102 NORTHROP GRUMMAN CORP	8,773.95	7,947.58	0	0.00
79	CUSIP # 670346105 NUCOR CORPORATION	2,845.58	4,375.16	0	31.80
198	CUSIP # 680223104 OLD REPUBLIC INTL CORP	3,019.50	4,401.38	0	0.00
55	CUSIP # 681919106 OMNICOM GROUP INC	3,019.50	4,239.65	0	40.95
134	CUSIP # 682680103 ONEOK INC	2,922.54	10,108.00	0	0.00
47	CUSIP # 688239201 OSHKOSH CORPORATION	3,023.51	4,394.23	0	0.00
121	CUSIP # 69327R101 PDC ENERGY INC	751.41	3,151.12	0	0.00
42	CUSIP # 693656100 PVH CORP	1,580.88	4,373.72	0	0.00
104	CUSIP # 693718108 PACCAR INC	6,357.52	8,200.60	0	0.00
97	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	1,827.48	3,167.20	0	0.00
116	CUSIP # 695263103 PACWEST BANCORP	2,078.72	4,410.64	0	0.00
234	CUSIP # 701877102 PARSLEY ENERGY INC	1,340.82	4,075.87	0	0.00
74	CUSIP # 713448108 PEPSICO INC	8,887.40	10,080.72	0	0.00
86	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	2,125.92	4,418.95	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
210	CUSIP # 717081103 PFIZER INC	6,854.40	8,452.54	0	0.00
74	CUSIP # 718546104 PHILLIPS 66	3,970.10	6,809.43	0	0.00
135	CUSIP # 72147K108 PILGRIMS PRIDE CORP	2,446.20	4,298.05	0	0.00
54	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	3,788.10	8,176.38	0	29.70
49	CUSIP # 729132100 PLEXUS CORP	2,673.44	3,762.89	0	0.00
67	CUSIP # 74144T108 T ROWE PRICE GROUP INC	6,542.55	8,367.35	0	0.00
53	CUSIP # 741511109 PRICESMART INC	2,785.15	3,670.85	0	0.00
47	CUSIP # 74460D109 PUBLIC STORAGE INC	9,334.67	10,100.54	0	0.00
114	CUSIP # 745867101 PULTEGROUP INC	2,544.48	3,171.05	0	15.72
51	CUSIP # 74838J101 QUIDEL CORP	4,988.31	3,814.05	0	0.00
37	CUSIP # 758750103 REGAL BELOIT CORP	2,329.15	3,185.78	0	11.10
22	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	10,742.38	6,973.01	0	0.00
37	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	3,240.83	3,132.88	0	0.00
70	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	2,642.50	4,425.17	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
87	CUSIP # 778296103 ROSS STORES INC	7,566.39	8,290.62	0	0.00
68	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	2,170.56	2,678.98	0	0.00
41	CUSIP # 78709Y105 SAIA INC	3,015.14	3,833.89	0	0.00
208	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	1,680.64	3,378.63	0	0.00
22	CUSIP # 800013104 SANDERSON FARMS INC	2,713.04	2,749.29	0	0.00
66	CUSIP # 806407102 HENRY SCHEIN INC	3,334.32	4,415.01	0	0.00
47	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	2,913.06	3,802.35	0	0.00
26	CUSIP # 833034101 SNAP-ON INC	2,829.32	4,375.83	0	0.00
152	CUSIP # 844741108 SOUTHWEST AIRLINES	5,412.72	8,040.12	0	0.00
78	CUSIP # 848577102 SPIRIT AIRLINES INC	1,005.42	3,136.24	0	0.00
130	CUSIP # 858119100 STEEL DYNAMICS INC	2,930.20	4,360.86	0	32.50
37	CUSIP # 858586100 STEPAN CO	3,273.02	3,820.11	0	0.00
48	CUSIP # 863667101 STRYKER CORP	7,991.52	10,096.12	0	27.60
85	CUSIP # 871237103 SYKES ENTERPRISES INC	2,305.20	3,136.46	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34	CUSIP # 87162W100 SYNNEX CORPORATION	2,485.40	3,361.55	0	0.00
118	CUSIP # 871829107 SYSCO CORPORATION	5,384.34	9,949.03	0	0.00
166	CUSIP # 872540109 TJX COMPANIES INC	7,936.46	8,522.31	0	0.00
105	CUSIP # 872590104 T-MOBILE US INC	8,809.50	7,137.19	0	0.00
203	CUSIP # 87265H109 TRI POINTE GROUP INC	1,780.31	2,705.08	0	0.00
36	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	4,269.96	4,368.88	0	0.00
64	CUSIP # 875372203 TANDEM DIABETES CARE INC	4,118.40	3,865.71	0	0.00
79	CUSIP # 87612E106 TARGET CORPORATION	7,344.63	9,886.78	0	0.00
124	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	2,078.24	3,685.14	0	0.00
51	CUSIP # 88162G103 TETRA TECH INC	3,601.62	4,397.46	0	0.00
67	CUSIP # 882681109 TEXAS ROADHOUSE	2,767.10	3,771.04	0	0.00
256	CUSIP # 90184L102 TWITTER INC	6,287.36	8,144.70	0	0.00
90	CUSIP # 902494103 TYSON FOODS INC CL A	5,208.30	5,478.45	0	0.00
17	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	2,986.90	4,797.98	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 904708104 UNIFIRST CORP	2,870.71	2,775.95	0	0.00
87	CUSIP # 911684108 US CELLULAR	2,548.23	3,854.34	0	0.00
277	CUSIP # 912909108 UNITED STATES STEEL CORP	1,747.87	2,963.30	0	0.00
34	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	8,478.92	8,252.05	0	0.00
79	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	2,938.01	2,499.30	0	0.00
114	CUSIP # 917047102 URBAN OUTFITTERS INC	1,623.36	3,149.55	0	0.00
46	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	10,945.70	10,088.61	0	0.00
148	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	2,132.68	3,154.25	0	0.00
20	CUSIP # 929236107 WD-40 CO	4,017.00	3,858.15	0	0.00
85	CUSIP # 931142103 WAL-MART STORES INC	9,657.70	10,097.07	0	45.90
139	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,359.25	8,614.24	0	0.00
49	CUSIP # 93148P102 WALKER & DUNLOP INC	1,973.23	3,172.40	0	0.00
25	CUSIP # 942622200 WATSCO INC CL A	3,950.75	4,456.50	0	0.00
60	CUSIP # 969904101 WILLIAMS-SONOMA INC	2,551.20	4,328.53	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	3,121.20	4,343.57	0	0.00
85	CUSIP # 989701107 ZIONS BANCORPORATION	2,274.60	4,416.78	0	0.00
		<b>767,329.07</b>	<b>971,035.18</b>	<b>22</b>	<b>589.25</b>
<b>FOREIGN STOCK</b>					
52	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	5,796.44	8,512.07	0	0.00
134	CUSIP # 064149107 BANK OF NOVA SCOTIA	5,440.40	7,588.13	0	0.00
179	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	6,120.01	6,633.06	0	120.30
87	CUSIP # 12637N204 CSL LTD SPONSORED ADR	7,951.80	8,446.82	0	36.98
51	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	7,548.00	8,434.19	0	0.00
245	CUSIP # 26874R108 ENI SPA (ADR)	4,855.90	8,075.83	0	0.00
381	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	4,640.58	7,692.31	0	0.00
110	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	5,893.80	8,437.35	0	0.00
359	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	6,540.98	8,411.14	0	0.00
268	CUSIP # 438128308 HONDA MOTORS LTD ADR	6,019.28	7,276.98	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
205	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	7,976.04	8,458.73	0	0.00
479	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	6,073.24	8,557.10	0	0.00
568	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	8,292.80	8,503.89	0	0.00
144	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	7,560.00	7,203.13	0	0.00
287	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	5,693.51	8,550.25	0	0.00
169	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	8,159.32	8,565.11	0	0.00
334	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	7,889.08	7,153.29	0	0.00
131	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	7,886.20	6,469.90	0	73.99
128	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	5,831.68	7,088.41	0	339.57
208	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	8,438.56	8,501.67	0	1.94
129	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	4,500.81	7,873.43	0	0.00
414	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	7,079.40	8,632.69	0	0.00
307	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	7,506.15	8,522.39	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
112	CUSIP # 835699307 SONY CORPORATION ADR	6,628.16	7,696.37	0	0.00
231	CUSIP # 867224107 SUNCOR ENERGY INC	3,649.80	7,530.39	0	6.79
137	CUSIP # 89151E109 TOTAL SA SPON ADR	5,101.88	7,422.17	0	86.03
306	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	6,236.28	8,565.77	0	0.00
438	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	5,737.80	8,709.48	0	0.00
36	CUSIP # G1151C101 ACCENTURE PLC	5,877.36	7,548.46	0	0.00
36	CUSIP # G5494J103 LINDE PLC	6,228.00	7,595.47	0	0.00
		<b>193,153.26</b>	<b>238,655.98</b>	<b>5</b>	<b>665.60</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
4,486	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	107,260.26	125,566.67	3	0.00
6,646	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	135,977.16	151,074.97	4	0.00
2,765	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	326,048.80	312,113.60	9	0.00
1,482	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	183,041.82	174,894.68	5	0.00
2,752	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	334,312.96	291,960.26	10	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1385  
FIRST TRUST TARGET DATE FUND  
2020

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
647	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	49,864.29	55,860.10	1	0.00
5,614	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	620,010.16	595,376.77	18	0.00
1,308	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	71,835.36	74,873.32	2	0.00
7,168	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	347,576.32	359,378.10	10	0.00
2,632	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	73,169.60	73,364.66	2	0.00
1,422	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	40,199.94	38,548.83	1	0.00
		<b>2,289,296.67</b>	<b>2,253,011.96</b>	<b>65</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
324	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	29,671.92	34,270.69	1	0.00
531	CUSIP # 78463V107 SPDR GOLD TRUST	78,614.55	69,096.37	2	0.00
2,558	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	85,820.90	108,378.09	2	0.00
		<b>194,107.37</b>	<b>211,745.15</b>	<b>6</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
189,620.96	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	189,620.96	189,620.96	3	0.00
		<b>189,620.96</b>	<b>189,620.96</b>	<b>3</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
295	CUSIP # 000957100 ABM INDUSTRIES INC	7,186.20	11,196.94	0	0.00
597	CUSIP # 00206R102 AT&T INC	17,402.55	17,939.45	0	0.00
543	CUSIP # 002444107 AVX CORP	11,761.38	11,112.18	0	0.00
113	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	22,555.93	26,045.08	0	151.42
20	CUSIP # 02079K305 ALPHABET INC	23,239.00	27,104.92	0	0.00
87	CUSIP # 023436108 AMEDISYS INC	15,967.98	10,463.65	0	0.00
756	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	6,010.20	11,196.45	0	0.00
94	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	7,743.72	11,650.69	0	0.00
77	CUSIP # 036752103 ANTHEM INC	17,482.08	23,015.35	0	0.00
245	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	10,290.00	11,201.25	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
109	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	6,020.07	11,946.25	0	0.00
156	CUSIP # 053015103 AUTO DATA PROCESSING INC.	21,322.08	26,349.38	0	138.32
22	CUSIP # 053332102 AUTOZONE INC	18,612.00	20,813.71	0	0.00
387	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	6,861.51	10,991.52	0	0.00
128	CUSIP # 062540109 BANK OF HAWAII CORP	7,070.72	11,951.20	0	0.00
364	CUSIP # 06417N103 BANK OZK	6,078.80	11,047.19	0	0.00
103	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	18,831.49	21,049.45	0	0.00
304	CUSIP # 086516101 BEST BUY INC	17,328.00	26,200.40	0	167.20
213	CUSIP # 104674106 BRADY CORP CL A	9,612.69	9,390.18	0	0.00
415	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	23,132.10	26,170.43	0	0.00
187	CUSIP # 12514G108 CDW CORP OF DELAWARE	17,441.49	26,579.78	0	0.00
114	CUSIP # 125523100 CIGNA CORP	20,198.52	23,131.41	0	4.44
1,256	CUSIP # 12653C108 CNX RESOURCES CORP	6,681.92	12,090.34	0	0.00
371	CUSIP # 15135B101 CENTENE CORPORATION	22,041.11	22,752.80	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
379	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	9,691.03	10,123.81	0	0.00
194	CUSIP # 166764100 CHEVRON CORP	14,057.24	21,719.81	0	0.00
233	CUSIP # 171798101 CIMAREX ENERGY CO	3,921.39	11,925.85	0	0.00
99	CUSIP # 172908105 CINTAS CORP	17,148.78	26,562.44	0	0.00
376	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	17,472.72	23,122.12	0	0.00
195	CUSIP # 19247A100 COHEN & STEERS INC	8,862.75	12,230.13	0	0.00
144	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	10,046.88	14,341.00	0	0.00
140	CUSIP # 20605P101 CONCHO RESOURCES INC	5,999.00	11,935.99	0	0.00
359	CUSIP # 20825C104 CONOCO/PHILLIPS	11,057.20	23,077.45	0	0.00
293	CUSIP # 217204106 COPART INC	20,076.36	27,013.37	0	0.00
91	CUSIP # 22160K105 COSTCO WHOLESALE CORP	25,946.83	18,616.02	0	0.00
130	CUSIP # 231021106 CUMMINS INC	17,591.60	23,066.99	0	0.00
103	CUSIP # 231561101 CURTISS WRIGHT CORP	9,518.23	14,509.81	0	17.51
232	CUSIP # 23331A109 D R HORTON INC	7,888.00	10,327.03	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
133	CUSIP # 237194105 DARDEN RESTAURANTS INC	7,243.18	12,244.14	0	0.00
154	CUSIP # 244199105 DEERE & CO	21,276.64	26,960.19	0	117.04
399	CUSIP # 247361702 DELTA AIR LINES INC	11,383.47	23,192.07	0	0.00
132	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	3,458.40	11,890.19	0	0.00
247	CUSIP # 253393102 DICKS SPORTING GOODS INC	5,251.22	7,688.00	0	0.00
151	CUSIP # 254067101 DILLARDS INC	5,579.45	10,447.83	0	22.65
217	CUSIP # 254543101 DIODES INC	8,817.80	12,247.89	0	0.00
171	CUSIP # 256677105 DOLLAR GENERAL CORP	25,822.71	16,909.99	0	0.00
256	CUSIP # 26441C204 DUKE ENERGY CORPORATION	20,705.28	23,038.98	0	0.00
279	CUSIP # 26875P101 EOG RESOURCES INC	10,021.68	22,988.77	0	0.00
229	CUSIP # 268948106 EAGLE BANCORP INC	6,918.09	11,032.06	0	0.00
217	CUSIP # 285512109 ELECTRONIC ARTS INC	21,736.89	23,164.77	0	0.00
142	CUSIP # 29084Q100 EMCOR GROUP INC	8,707.44	12,118.37	0	0.00
468	CUSIP # 29355A107 ENPHASE ENERGY INC	15,111.72	13,672.15	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
46	CUSIP # 29444U700 EQUINIX INC	28,730.22	26,584.46	0	0.00
338	CUSIP # 294628102 EQUITY COMMONWEALTH	10,717.98	10,795.54	0	0.00
87	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	12,896.88	13,550.49	0	0.00
694	CUSIP # 30161Q104 EXELIXIS INC	11,950.68	12,193.32	0	0.00
185	CUSIP # 302130109 EXPEDITORS INTL WASH INC	12,343.20	11,284.00	0	0.00
177	CUSIP # 30214U102 EXPONENT INC	12,728.07	12,300.80	0	0.00
210	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	8,906.10	12,101.80	0	0.00
23	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	7,656.01	12,125.59	0	8.80
135	CUSIP # 34959E109 FORTINET INC	13,657.95	14,655.04	0	0.00
152	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	12,389.52	11,345.99	0	0.00
499	CUSIP # 371901109 GENTEX CORP	11,057.84	10,255.32	0	0.00
245	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	10,419.85	14,374.82	0	0.00
17	CUSIP # 384637104 GRAHAM HOLDINGS CO	5,799.89	10,987.02	0	0.00
180	CUSIP # 40412C101 HCA HOLDINGS INC	16,173.00	23,047.36	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
181	CUSIP # 427866108 HERSHEY CO	23,982.50	26,032.00	0	0.00
517	CUSIP # 440452100 HORMEL FOODS CORP	24,112.88	20,967.82	0	0.00
659	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	7,275.36	11,838.04	0	131.80
250	CUSIP # 441593100 HOULIHAN LOKEY INC	13,030.00	12,287.05	0	0.00
217	CUSIP # 443320106 HUB GROUP INC CL A	9,866.99	8,358.55	0	0.00
64	CUSIP # 444859102 HUMANA INC	20,097.28	23,109.57	0	40.00
174	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	7,330.62	8,094.23	0	0.00
177	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	7,056.99	12,094.31	0	0.00
390	CUSIP # 458140100 INTEL CORPORATION	21,106.80	18,854.12	0	0.00
168	CUSIP # 458334109 INTER PARFUMS	7,786.80	12,065.31	0	55.44
262	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	11,310.54	12,417.24	0	0.00
625	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	10,118.75	13,998.07	0	0.00
66	CUSIP # 466032109 J&J SNACK FOODS	7,986.00	9,357.95	0	37.95
653	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,844.35	12,114.37	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
341	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	11,184.80	9,454.16	0	0.00
525	CUSIP # 49926D109 KNOWLES CORP	7,024.50	11,119.38	0	0.00
89	CUSIP # 50187A107 LHC GROUP LLC	12,477.80	9,127.20	0	0.00
118	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	21,254.16	23,764.35	0	0.00
90	CUSIP # 513847103 LANCASTER COLONY CORP	13,017.60	14,577.04	0	0.00
127	CUSIP # 515098101 LANDSTAR SYSTEMS INC	12,174.22	13,479.93	0	0.00
219	CUSIP # 526057104 LENNAR CORPORATION	8,365.80	12,098.40	0	0.00
203	CUSIP # 532457108 LILLY ELI & COMPANY	28,160.16	26,782.90	0	0.00
83	CUSIP # 536797103 LITHIA MOTORS INC	6,788.57	12,086.83	0	0.00
68	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	23,048.60	26,910.36	0	0.00
291	CUSIP # 552676108 MDC HOLDINGS INC	6,751.20	8,487.89	0	0.00
156	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	8,575.32	11,779.59	0	0.00
284	CUSIP # 556269108 STEVEN MADDEN LTD	6,597.32	8,005.58	0	0.00
153	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	11,118.51	8,328.92	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
900	CUSIP # 565849106 MARATHON OIL CORPORATION	2,961.00	12,050.94	0	0.00
38	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	12,637.66	8,654.61	0	0.00
618	CUSIP # 576485205 MATADOR RESOURCES CO	1,532.64	10,874.78	0	0.00
194	CUSIP # 577933104 MAXIMUS INC	11,290.80	12,149.19	0	0.00
434	CUSIP # 595112103 MICRON TECHNOLOGY INC	18,254.04	15,739.53	0	0.00
90	CUSIP # 608190104 MOHAWK INDUSTRIES INC	6,861.60	11,975.60	0	0.00
106	CUSIP # 60855R100 MOLINA HEALTHCARE INC	14,809.26	14,102.73	0	0.00
420	CUSIP # 61174X109 MONSTER BEVERAGE CORP	23,629.20	26,680.00	0	0.00
456	CUSIP # 626717102 MURPHY OIL CORP	2,795.28	11,865.96	0	0.00
363	CUSIP # 629377508 NRG ENERGY INC	9,895.38	13,965.75	0	0.00
4	CUSIP # 62944T105 NVR INC	10,276.44	10,312.71	0	0.00
240	CUSIP # 635017106 NATIONAL BEVERAGE	10,236.00	11,579.26	0	0.00
30	CUSIP # 651587107 NEWMARKET CORP	11,486.10	14,293.43	0	55.10
537	CUSIP # 651639106 NEWMONT MINING CORP	24,315.36	23,204.27	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
78	CUSIP # 666807102 NORTHROP GRUMMAN CORP	23,598.90	20,531.54	0	0.00
217	CUSIP # 670346105 NUCOR CORPORATION	7,816.34	11,762.49	0	87.34
546	CUSIP # 680223104 OLD REPUBLIC INTL CORP	8,326.50	12,071.67	0	0.00
178	CUSIP # 681919106 OMNICOM GROUP INC	9,772.20	13,595.86	0	112.45
352	CUSIP # 682680103 ONEOK INC	7,677.12	26,153.59	0	0.00
129	CUSIP # 688239201 OSHKOSH CORPORATION	8,298.57	12,037.86	0	0.00
425	CUSIP # 69327R101 PDC ENERGY INC	2,639.25	10,967.63	0	0.00
116	CUSIP # 693656100 PVH CORP	4,366.24	12,022.65	0	0.00
295	CUSIP # 693718108 PACCAR INC	18,033.35	23,194.37	0	0.00
341	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	6,424.44	11,024.74	0	0.00
319	CUSIP # 695263103 PACWEST BANCORP	5,716.48	12,035.89	0	0.00
646	CUSIP # 701877102 PARSLEY ENERGY INC	3,701.58	10,491.41	0	0.00
195	CUSIP # 713448108 PEPSICO INC	23,419.50	26,386.77	0	0.00
281	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	6,946.32	14,214.90	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
596	CUSIP # 717081103 PFIZER INC	19,453.44	24,457.42	0	0.00
209	CUSIP # 718546104 PHILLIPS 66	11,212.85	18,593.44	0	0.00
442	CUSIP # 72147K108 PILGRIMS PRIDE CORP	8,009.04	14,022.59	0	0.00
154	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	10,803.10	23,067.18	0	84.70
159	CUSIP # 729132100 PLEXUS CORP	8,675.04	12,142.68	0	0.00
192	CUSIP # 74144T108 T ROWE PRICE GROUP INC	18,748.80	23,794.02	0	0.00
172	CUSIP # 741511109 PRICESMART INC	9,038.60	11,809.10	0	0.00
125	CUSIP # 74460D109 PUBLIC STORAGE INC	24,826.25	26,546.44	0	0.00
315	CUSIP # 745867101 PULTEGROUP INC	7,030.80	8,504.60	0	36.72
163	CUSIP # 74838J101 QUIDEL CORP	15,943.03	12,169.15	0	0.00
130	CUSIP # 758750103 REGAL BELOIT CORP	8,183.50	11,111.81	0	39.00
62	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	30,273.98	20,677.01	1	0.00
102	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	8,934.18	9,030.44	0	0.00
229	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	8,644.75	14,434.33	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
229	CUSIP # 778296103 ROSS STORES INC	19,916.13	18,654.09	0	0.00
239	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	7,628.88	8,719.73	0	0.00
131	CUSIP # 78709Y105 SAIA INC	9,633.74	12,176.34	0	0.00
670	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	5,413.60	10,772.50	0	0.00
69	CUSIP # 800013104 SANDERSON FARMS INC	8,509.08	7,836.44	0	0.00
217	CUSIP # 806407102 HENRY SCHEIN INC	10,962.84	14,439.57	0	0.00
152	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	9,420.96	12,241.03	0	0.00
72	CUSIP # 833034101 SNAP-ON INC	7,835.04	12,071.31	0	0.00
432	CUSIP # 844741108 SOUTHWEST AIRLINES	15,383.52	21,386.21	0	0.00
276	CUSIP # 848577102 SPIRIT AIRLINES INC	3,557.64	10,945.11	0	0.00
359	CUSIP # 858119100 STEEL DYNAMICS INC	8,091.86	11,979.87	0	89.75
119	CUSIP # 858586100 STEPAN CO	10,526.74	12,264.32	0	0.00
127	CUSIP # 863667101 STRYKER CORP	21,144.23	26,546.75	0	73.03
300	CUSIP # 871237103 SYKES ENTERPRISES INC	8,136.00	10,997.29	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
95	CUSIP # 87162W100 SYNNEX CORPORATION	6,944.50	8,955.73	0	0.00
312	CUSIP # 871829107 SYSCO CORPORATION	14,236.56	26,061.81	0	0.00
437	CUSIP # 872540109 TJX COMPANIES INC	20,892.97	20,628.84	0	0.00
298	CUSIP # 872590104 T-MOBILE US INC	25,002.20	19,663.85	0	0.00
713	CUSIP # 87265H109 TRI POINTE GROUP INC	6,253.01	8,363.16	0	0.00
118	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	13,995.98	14,365.19	0	0.00
205	CUSIP # 875372203 TANDEM DIABETES CARE INC	13,191.75	12,257.02	0	0.00
208	CUSIP # 87612E106 TARGET CORPORATION	19,337.76	25,936.92	0	0.00
437	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	7,324.12	12,888.40	0	0.00
168	CUSIP # 88162G103 TETRA TECH INC	11,864.16	14,375.25	0	0.00
217	CUSIP # 882681109 TEXAS ROADHOUSE	8,962.10	12,108.89	0	0.00
728	CUSIP # 90184L102 TWITTER INC	17,879.68	21,904.07	0	0.00
256	CUSIP # 902494103 TYSON FOODS INC CL A	14,814.72	15,431.28	0	0.00
57	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	10,014.90	14,463.98	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
61	CUSIP # 904708104 UNIFIRST CORP	9,216.49	9,016.08	0	0.00
307	CUSIP # 911684108 US CELLULAR	8,992.03	13,857.92	0	0.00
974	CUSIP # 912909108 UNITED STATES STEEL CORP	6,145.94	10,375.50	0	0.00
91	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	22,693.58	23,035.40	0	0.00
256	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	9,520.64	8,230.10	0	0.00
400	CUSIP # 917047102 URBAN OUTFITTERS INC	5,696.00	10,961.32	0	0.00
122	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	29,029.90	26,636.79	1	0.00
522	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	7,522.02	11,063.40	0	0.00
63	CUSIP # 929236107 WD-40 CO	12,653.55	12,114.86	0	0.00
224	CUSIP # 931142103 WAL-MART STORES INC	25,450.88	26,554.46	0	120.96
396	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	18,117.00	24,682.37	0	0.00
172	CUSIP # 93148P102 WALKER & DUNLOP INC	6,926.44	11,031.10	0	0.00
80	CUSIP # 942622200 WATSCO INC CL A	12,642.40	14,283.28	0	0.00
197	CUSIP # 969904101 WILLIAMS-SONOMA INC	8,376.44	14,074.63	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	10,465.20	14,501.11	0	0.00
235	CUSIP # 989701107 ZIONS BANCORPORATION	6,288.60	12,155.02	0	0.00
		<b>2,245,161.82</b>	<b>2,796,058.56</b>	<b>39</b>	<b>1,591.62</b>
<b>FOREIGN STOCK</b>					
179	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	19,953.13	29,279.87	0	0.00
531	CUSIP # 064149107 BANK OF NOVA SCOTIA	21,558.60	29,845.59	0	0.00
707	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	24,172.33	24,200.08	0	475.15
300	CUSIP # 12637N204 CSL LTD SPONSORED ADR	27,420.00	29,071.08	0	127.50
177	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	26,196.00	29,222.86	0	0.00
969	CUSIP # 26874R108 ENI SPA (ADR)	19,205.58	31,655.81	0	0.00
1,507	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	18,355.26	30,181.39	0	0.00
381	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	20,413.98	29,197.94	0	0.00
1,238	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	22,556.36	28,987.30	0	0.00
1,060	CUSIP # 438128308 HONDA MOTORS LTD ADR	23,807.60	30,390.69	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
706	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	27,468.70	29,105.03	0	0.00
1,652	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	20,945.71	29,477.41	0	0.00
1,960	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	28,616.00	29,326.14	0	0.00
496	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	26,040.00	21,843.61	0	0.00
991	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	19,659.46	29,507.79	0	0.00
585	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	28,243.80	29,629.77	0	0.00
1,156	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	27,304.72	25,711.72	0	0.00
518	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	31,183.60	23,271.68	1	292.56
505	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	23,007.80	26,924.77	0	1,136.52
718	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	29,129.26	29,300.12	1	6.67
509	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	17,759.01	29,922.79	0	0.00
1,431	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	24,470.10	29,827.77	0	0.00
1,061	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	25,941.45	29,448.47	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
441	CUSIP # 835699307 SONY CORPORATION ADR	26,098.38	30,176.89	0	0.00
915	CUSIP # 867224107 SUNCOR ENERGY INC	14,457.00	29,462.56	0	22.70
543	CUSIP # 89151E109 TOTAL SA SPON ADR	20,221.32	28,375.82	0	340.99
1,056	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	21,521.28	29,531.48	0	0.00
1,513	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	19,820.30	30,006.70	0	0.00
142	CUSIP # G1151C101 ACCENTURE PLC	23,182.92	29,674.11	0	0.00
141	CUSIP # G5494J103 LINDE PLC	24,393.00	29,561.04	0	0.00
		<b>703,102.65</b>	<b>862,118.28</b>	<b>12</b>	<b>2,402.09</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
6,762	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	161,679.42	191,686.82	3	0.00
5,844	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	119,568.24	133,450.50	2	0.00
2,288	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	269,800.96	261,538.62	5	0.00
1,042	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	128,697.42	123,256.49	2	0.00
1,815	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	220,486.20	192,023.05	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1429  
FIRST TRUST TARGET DATE FUND  
2030

## Preliminary Asset Detail As Of 03/31/2020


UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,702	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	408,848.88	392,727.06	7	0.00
6,635	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	321,731.15	332,454.95	6	0.00
4,629	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	128,686.20	128,203.32	2	0.00
5,002	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	141,406.54	132,008.77	2	0.00
		<b>1,900,905.01</b>	<b>1,887,349.58</b>	<b>33</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,425	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	130,501.50	145,456.94	2	0.00
1,633	CUSIP # 78463V107 SPDR GOLD TRUST	241,765.65	209,602.62	4	0.00
9,746	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	326,978.30	408,327.50	6	0.00
		<b>699,245.45</b>	<b>763,387.06</b>	<b>12</b>	<b>0.00</b>

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
151,066.09	CUSIP # ID2027429 TD BANK USA FDIC INSURER DEPOSIT FUND	151,066.09	151,066.09	3	0.00
		151,066.09	151,066.09	3	0.00
<b>COMMON STOCK</b>					
302	CUSIP # 000957100 ABM INDUSTRIES INC	7,356.72	11,594.74	0	0.00
631	CUSIP # 00206R102 AT&T INC	18,393.65	19,449.50	0	0.00
556	CUSIP # 002444107 AVX CORP	12,042.96	11,371.39	0	0.00
125	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	24,951.25	28,969.09	1	167.50
22	CUSIP # 02079K305 ALPHABET INC	25,562.90	30,166.87	1	0.00
91	CUSIP # 023436108 AMEDISYS INC	16,702.14	11,198.74	0	0.00
775	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	6,161.25	12,004.78	0	0.00
97	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	7,990.86	11,956.30	0	0.00
82	CUSIP # 036752103 ANTHEM INC	18,617.28	24,528.96	0	0.00
251	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	10,542.00	11,523.43	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
102	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	5,633.46	11,285.25	0	0.00
173	CUSIP # 053015103 AUTO DATA PROCESSING INC.	23,645.64	29,396.75	1	157.43
25	CUSIP # 053332102 AUTOZONE INC	21,150.00	23,513.03	0	0.00
397	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	7,038.81	11,414.82	0	0.00
120	CUSIP # 062540109 BANK OF HAWAII CORP	6,628.80	11,284.72	0	0.00
373	CUSIP # 06417N103 BANK OZK	6,229.10	11,372.04	0	0.00
109	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	19,928.47	22,297.53	0	0.00
335	CUSIP # 086516101 BEST BUY INC	19,095.00	29,209.27	0	184.25
199	CUSIP # 104674106 BRADY CORP CL A	8,980.87	8,875.68	0	0.00
458	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	25,528.92	29,056.76	1	0.00
206	CUSIP # 12514G108 CDW CORP OF DELAWARE	19,213.62	29,452.91	0	0.00
121	CUSIP # 125523100 CIGNA CORP	21,438.78	24,684.12	0	4.84
1,287	CUSIP # 12653C108 CNX RESOURCES CORP	6,846.84	11,575.85	0	0.00
392	CUSIP # 15135B101 CENTENE CORPORATION	23,288.72	24,138.33	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
388	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	9,921.16	10,241.92	0	0.00
205	CUSIP # 166764100 CHEVRON CORP	14,854.30	23,168.67	0	0.00
235	CUSIP # 171798101 CIMAREX ENERGY CO	3,955.05	12,157.73	0	0.00
109	CUSIP # 172908105 CINTAS CORP	18,880.98	29,434.15	0	0.00
398	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	18,495.06	24,632.44	0	0.00
181	CUSIP # 19247A100 COHEN & STEERS INC	8,226.45	11,521.01	0	0.00
152	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	10,605.04	15,238.73	0	0.00
141	CUSIP # 20605P101 CONCHO RESOURCES INC	6,041.85	12,148.81	0	0.00
379	CUSIP # 20825C104 CONOCO/PHILLIPS	11,673.20	24,678.51	0	0.00
324	CUSIP # 217204106 COPART INC	22,200.48	30,217.15	0	0.00
100	CUSIP # 22160K105 COSTCO WHOLESALE CORP	28,513.00	21,235.02	1	0.00
138	CUSIP # 231021106 CUMMINS INC	18,674.16	24,560.99	0	0.00
108	CUSIP # 231561101 CURTISS WRIGHT CORP	9,980.28	15,416.55	0	18.36
234	CUSIP # 23331A109 D R HORTON INC	7,956.00	10,546.17	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
139	CUSIP # 237194105 DARDEN RESTAURANTS INC	7,569.94	13,670.48	0	0.00
170	CUSIP # 244199105 DEERE & CO	23,487.20	29,848.39	0	129.20
422	CUSIP # 247361702 DELTA AIR LINES INC	12,039.66	24,762.63	0	0.00
133	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	3,484.60	12,142.77	0	0.00
249	CUSIP # 253393102 DICKS SPORTING GOODS INC	5,293.74	7,985.82	0	0.00
155	CUSIP # 254067101 DILLARDS INC	5,727.25	10,797.82	0	23.25
202	CUSIP # 254543101 DIODES INC	8,208.27	11,479.77	0	0.00
189	CUSIP # 256677105 DOLLAR GENERAL CORP	28,540.89	20,084.96	1	0.00
271	CUSIP # 26441C204 DUKE ENERGY CORPORATION	21,918.48	24,561.24	0	0.00
295	CUSIP # 26875P101 EOG RESOURCES INC	10,596.40	24,626.11	0	0.00
234	CUSIP # 268948106 EAGLE BANCORP INC	7,069.14	11,124.52	0	0.00
230	CUSIP # 285512109 ELECTRONIC ARTS INC	23,039.10	24,695.13	0	0.00
143	CUSIP # 29084Q100 EMCOR GROUP INC	8,768.76	12,286.57	0	0.00
436	CUSIP # 29355A107 ENPHASE ENERGY INC	14,078.44	12,792.61	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50	CUSIP # 29444U700 EQUINIX INC	31,228.50	28,969.11	1	0.00
347	CUSIP # 294628102 EQUITY COMMONWEALTH	11,003.37	11,136.84	0	0.00
91	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	13,489.84	14,772.78	0	0.00
700	CUSIP # 30161Q104 EXELIXIS INC	12,054.00	12,326.44	0	0.00
195	CUSIP # 302130109 EXPEDITORS INTL WASH INC	13,010.40	12,167.34	0	0.00
165	CUSIP # 30214U102 EXPONENT INC	11,865.15	11,536.34	0	0.00
212	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	8,990.92	12,314.40	0	0.00
23	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	7,656.01	12,314.11	0	9.20
142	CUSIP # 34959E109 FORTINET INC	14,366.14	15,583.88	0	0.00
159	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	12,960.09	12,023.23	0	0.00
524	CUSIP # 371901109 GENTEX CORP	11,611.84	11,143.37	0	0.00
258	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	10,972.74	15,199.89	0	0.00
18	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,141.06	11,667.48	0	0.00
199	CUSIP # 40412C101 HCA HOLDINGS INC	17,880.15	25,502.51	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
200	CUSIP # 427866108 HERSHEY CO	26,500.00	28,918.58	1	0.00
547	CUSIP # 440452100 HORMEL FOODS CORP	25,512.08	22,805.51	1	0.00
665	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	7,341.60	12,051.18	0	133.00
233	CUSIP # 441593100 HOULIHAN LOKEY INC	12,143.96	11,508.72	0	0.00
222	CUSIP # 443320106 HUB GROUP INC CL A	10,094.34	8,689.64	0	0.00
67	CUSIP # 444859102 HUMANA INC	21,039.34	24,246.58	0	41.88
162	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	6,825.06	7,695.49	0	0.00
165	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	6,578.55	11,427.13	0	0.00
412	CUSIP # 458140100 INTEL CORPORATION	22,297.44	20,366.81	0	0.00
157	CUSIP # 458334109 INTER PARFUMS	7,276.95	11,361.39	0	51.81
244	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	10,533.48	11,613.35	0	0.00
657	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	10,636.83	14,854.14	0	0.00
62	CUSIP # 466032109 J&J SNACK FOODS	7,502.00	9,079.22	0	35.65
659	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,898.05	11,923.86	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
344	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	11,283.20	10,016.56	0	0.00
538	CUSIP # 49926D109 KNOWLES CORP	7,198.44	11,460.73	0	0.00
90	CUSIP # 50187A107 LHC GROUP LLC	12,618.00	9,118.24	0	0.00
125	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	22,515.00	25,441.36	0	0.00
95	CUSIP # 513847103 LANCASTER COLONY CORP	13,740.80	14,915.88	0	0.00
133	CUSIP # 515098101 LANDSTAR SYSTEMS INC	12,749.38	14,243.38	0	0.00
221	CUSIP # 526057104 LENNAR CORPORATION	8,442.20	12,412.93	0	0.00
224	CUSIP # 532457108 LILLY ELI & COMPANY	31,073.28	29,665.43	1	0.00
77	CUSIP # 536797103 LITHIA MOTORS INC	6,297.83	11,287.54	0	0.00
76	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	25,760.20	30,328.04	1	0.00
298	CUSIP # 552676108 MDC HOLDINGS INC	6,913.60	9,170.19	0	0.00
157	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	8,630.29	11,798.93	0	0.00
265	CUSIP # 556269108 STEVEN MADDEN LTD	6,155.95	7,665.00	0	0.00
143	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	10,391.81	7,840.00	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
908	CUSIP # 565849106 MARATHON OIL CORPORATION	2,987.32	12,310.08	0	0.00
40	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	13,302.80	9,566.64	0	0.00
634	CUSIP # 576485205 MATADOR RESOURCES CO	1,572.32	11,364.28	0	0.00
204	CUSIP # 577933104 MAXIMUS INC	11,872.80	13,164.95	0	0.00
459	CUSIP # 595112103 MICRON TECHNOLOGY INC	19,305.54	16,771.39	0	0.00
90	CUSIP # 608190104 MOHAWK INDUSTRIES INC	6,861.60	12,103.67	0	0.00
112	CUSIP # 60855R100 MOLINA HEALTHCARE INC	15,647.52	14,865.26	0	0.00
463	CUSIP # 61174X109 MONSTER BEVERAGE CORP	26,048.38	29,548.98	1	0.00
460	CUSIP # 626717102 MURPHY OIL CORP	2,819.80	12,154.74	0	0.00
382	CUSIP # 629377508 NRG ENERGY INC	10,413.32	14,771.65	0	0.00
4	CUSIP # 62944T105 NVR INC	10,276.44	9,534.60	0	0.00
223	CUSIP # 635017106 NATIONAL BEVERAGE	9,510.95	10,787.53	0	0.00
31	CUSIP # 651587107 NEWMARKET CORP	11,868.97	14,823.61	0	58.90
568	CUSIP # 651639106 NEWMONT MINING CORP	25,719.04	24,631.40	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
86	CUSIP # 666807102 NORTHROP GRUMMAN CORP	26,019.30	24,616.68	1	0.00
219	CUSIP # 670346105 NUCOR CORPORATION	7,888.38	11,737.08	0	88.15
552	CUSIP # 680223104 OLD REPUBLIC INTL CORP	8,418.00	12,302.95	0	0.00
187	CUSIP # 681919106 OMNICOM GROUP INC	10,266.30	14,163.84	0	121.55
389	CUSIP # 682680103 ONEOK INC	8,484.09	29,351.50	0	0.00
130	CUSIP # 688239201 OSHKOSH CORPORATION	8,362.90	12,204.39	0	0.00
435	CUSIP # 69327R101 PDC ENERGY INC	2,701.35	11,332.61	0	0.00
117	CUSIP # 693656100 PVH CORP	4,403.88	12,201.05	0	0.00
312	CUSIP # 693718108 PACCAR INC	19,072.56	24,643.58	0	0.00
349	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	6,575.16	11,392.17	0	0.00
322	CUSIP # 695263103 PACWEST BANCORP	5,770.24	12,234.15	0	0.00
652	CUSIP # 701877102 PARSLEY ENERGY INC	3,735.96	10,778.02	0	0.00
215	CUSIP # 713448108 PEPSICO INC	25,821.50	29,272.57	1	0.00
295	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	7,292.40	15,193.97	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
630	CUSIP # 717081103 PFIZER INC	20,563.20	25,569.28	0	0.00
221	CUSIP # 718546104 PHILLIPS 66	11,856.65	20,107.73	0	0.00
464	CUSIP # 72147K108 PILGRIMS PRIDE CORP	8,407.68	14,782.32	0	0.00
163	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	11,434.45	24,654.13	0	89.65
148	CUSIP # 729132100 PLEXUS CORP	8,074.88	11,382.94	0	0.00
203	CUSIP # 74144T108 T ROWE PRICE GROUP INC	19,822.95	25,415.60	0	0.00
160	CUSIP # 741511109 PRICESMART INC	8,408.00	11,050.93	0	0.00
138	CUSIP # 74460D109 PUBLIC STORAGE INC	27,408.18	29,314.26	1	0.00
318	CUSIP # 745867101 PULTEGROUP INC	7,097.76	8,937.45	0	38.16
152	CUSIP # 74838J101 QUIDEL CORP	14,867.12	11,385.34	0	0.00
133	CUSIP # 758750103 REGAL BELOIT CORP	8,372.35	11,438.20	0	39.90
66	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	32,227.14	20,916.69	1	0.00
103	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	9,021.77	9,239.50	0	0.00
240	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	9,060.00	15,227.11	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
253	CUSIP # 778296103 ROSS STORES INC	22,003.41	21,972.13	0	0.00
245	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	7,820.40	9,091.36	0	0.00
122	CUSIP # 78709Y105 SAIA INC	8,971.88	11,395.89	0	0.00
624	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	5,041.92	9,933.75	0	0.00
65	CUSIP # 800013104 SANDERSON FARMS INC	8,015.80	7,304.45	0	0.00
228	CUSIP # 806407102 HENRY SCHEIN INC	11,518.56	15,310.45	0	0.00
142	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	8,801.16	11,513.64	0	0.00
73	CUSIP # 833034101 SNAP-ON INC	7,943.86	12,324.66	0	0.00
457	CUSIP # 844741108 SOUTHWEST AIRLINES	16,273.77	23,422.33	0	0.00
283	CUSIP # 848577102 SPIRIT AIRLINES INC	3,647.87	11,476.76	0	0.00
362	CUSIP # 858119100 STEEL DYNAMICS INC	8,159.48	12,159.01	0	90.50
111	CUSIP # 858586100 STEPAN CO	9,819.06	11,499.12	0	0.00
140	CUSIP # 863667101 STRYKER CORP	23,308.60	29,440.10	0	80.50
308	CUSIP # 871237103 SYKES ENTERPRISES INC	8,352.96	11,356.65	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
96	CUSIP # 87162W100 SYNNEX CORPORATION	7,017.60	9,162.82	0	0.00
344	CUSIP # 871829107 SYSCO CORPORATION	15,696.72	29,099.20	0	0.00
482	CUSIP # 872540109 TJX COMPANIES INC	23,044.42	23,675.79	0	0.00
315	CUSIP # 872590104 T-MOBILE US INC	26,428.50	21,270.74	1	0.00
731	CUSIP # 87265H109 TRI POINTE GROUP INC	6,410.87	8,888.81	0	0.00
124	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	14,707.64	15,154.94	0	0.00
191	CUSIP # 875372203 TANDEM DIABETES CARE INC	12,290.85	11,584.43	0	0.00
229	CUSIP # 87612E106 TARGET CORPORATION	21,290.13	28,643.38	0	0.00
448	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	7,508.48	13,176.38	0	0.00
176	CUSIP # 88162G103 TETRA TECH INC	12,429.12	15,144.96	0	0.00
202	CUSIP # 882681109 TEXAS ROADHOUSE	8,342.60	11,398.90	0	0.00
770	CUSIP # 90184L102 TWITTER INC	18,911.20	23,632.49	0	0.00
271	CUSIP # 902494103 TYSON FOODS INC CL A	15,682.77	16,299.41	0	0.00
60	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	10,542.00	16,025.37	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
56	CUSIP # 904708104 UNIFIRST CORP	8,461.04	8,621.39	0	0.00
314	CUSIP # 911684108 US CELLULAR	9,197.06	13,855.84	0	0.00
998	CUSIP # 912909108 UNITED STATES STEEL CORP	6,297.38	10,717.25	0	0.00
100	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	24,938.00	24,356.32	1	0.00
239	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	8,888.41	7,920.24	0	0.00
410	CUSIP # 917047102 URBAN OUTFITTERS INC	5,838.40	11,345.15	0	0.00
134	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	31,885.30	29,407.72	1	0.00
535	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	7,709.35	11,440.58	0	0.00
59	CUSIP # 929236107 WD-40 CO	11,850.15	11,371.97	0	0.00
248	CUSIP # 931142103 WAL-MART STORES INC	28,177.76	29,469.59	1	133.92
418	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	19,123.50	25,242.58	0	0.00
176	CUSIP # 93148P102 WALKER & DUNLOP INC	7,087.52	11,362.69	0	0.00
84	CUSIP # 942622200 WATSCO INC CL A	13,274.52	15,039.26	0	0.00
207	CUSIP # 969904101 WILLIAMS-SONOMA INC	8,801.64	14,976.99	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	10,832.40	15,176.24	0	0.00
238	CUSIP # 989701107 ZIONS BANCORPORATION	6,368.88	12,382.94	0	0.00
		<b>2,348,300.68</b>	<b>2,946,230.55</b>	<b>50</b>	<b>1,697.60</b>
<b>FOREIGN STOCK</b>					
204	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	22,739.88	33,381.21	0	0.00
588	CUSIP # 064149107 BANK OF NOVA SCOTIA	23,872.80	33,292.95	1	0.00
782	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	26,736.58	27,237.89	1	525.56
342	CUSIP # 12637N204 CSL LTD SPONSORED ADR	31,258.80	33,348.27	1	145.35
202	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	29,896.00	33,535.48	1	0.00
1,073	CUSIP # 26874R108 ENI SPA (ADR)	21,266.86	34,982.20	0	0.00
1,668	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	20,316.24	33,809.25	0	0.00
434	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	23,253.72	33,249.42	0	0.00
1,409	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	25,671.98	33,012.28	1	0.00
1,173	CUSIP # 438128308 HONDA MOTORS LTD ADR	26,345.58	32,954.21	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
804	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	31,281.63	33,240.72	1	0.00
1,880	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	23,836.52	33,477.72	1	0.00
2,231	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	32,572.60	33,380.88	1	0.00
564	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	29,610.00	25,333.23	1	0.00
1,128	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	22,377.26	33,601.26	0	0.00
666	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	32,154.48	33,681.13	1	0.00
1,315	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	31,060.30	39,077.44	1	0.00
574	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	34,554.80	25,997.76	1	324.19
560	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	25,513.60	29,639.00	1	1,293.60
817	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	33,145.69	33,406.91	1	7.58
563	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	19,643.07	33,182.22	0	0.00
1,628	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	27,838.80	33,913.72	1	0.00
1,208	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	29,535.60	33,590.09	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
488	CUSIP # 835699307 SONY CORPORATION ADR	28,879.84	33,676.09	1	0.00
1,013	CUSIP # 867224107 SUNCOR ENERGY INC	16,005.40	33,121.34	0	25.84
601	CUSIP # 89151E109 TOTAL SA SPON ADR	22,381.24	31,640.96	0	377.41
1,202	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	24,496.76	33,632.35	1	0.00
1,722	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	22,558.20	34,091.00	0	0.00
158	CUSIP # G1151C101 ACCENTURE PLC	25,795.08	33,199.44	1	0.00
156	CUSIP # G5494J103 LINDE PLC	26,988.00	32,902.43	1	0.00
		<b>791,587.31</b>	<b>982,588.85</b>	<b>17</b>	<b>2,699.53</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,850	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	92,053.50	110,075.80	2	0.00
3,743	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	76,581.78	86,002.82	2	0.00
733	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	86,435.36	84,469.51	2	0.00
445	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	54,961.95	53,239.57	1	0.00
517	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	62,805.16	54,316.45	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1465  
FIRST TRUST TARGET DATE FUND  
2040

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,266	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	109,878.34	113,781.87	2	0.00
3,953	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	109,893.40	109,693.11	2	0.00
4,271	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	120,741.17	113,201.94	3	0.00
		<b>713,350.66</b>	<b>724,781.07</b>	<b>15</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,217	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	111,452.86	127,577.69	2	0.00
1,395	CUSIP # 78463V107 SPDR GOLD TRUST	206,529.75	181,806.37	4	0.00
10,884	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	365,158.20	463,481.85	8	0.00
		<b>683,140.81</b>	<b>772,865.91</b>	<b>15</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
50,300.32	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	50,300.32	50,300.32	2	0.00
		<b>50,300.32</b>	<b>50,300.32</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
159	CUSIP # 000957100 ABM INDUSTRIES INC	3,873.24	5,930.02	0	0.00
332	CUSIP # 00206R102 AT&T INC	9,677.80	10,527.37	0	0.00
292	CUSIP # 002444107 AVX CORP	6,324.72	6,023.91	0	0.00
70	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	13,972.70	15,991.45	1	93.80
12	CUSIP # 02079K305 ALPHABET INC	13,943.40	16,156.35	1	0.00
48	CUSIP # 023436108 AMEDISYS INC	8,809.92	6,055.38	0	0.00
407	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	3,235.65	6,968.57	0	0.00
51	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	4,201.38	5,992.36	0	0.00
43	CUSIP # 036752103 ANTHEM INC	9,762.72	12,660.15	0	0.00
132	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	5,544.00	5,985.86	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
53	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	2,927.19	5,588.40	0	0.00
96	CUSIP # 053015103 AUTO DATA PROCESSING INC.	13,121.28	15,947.75	1	79.17
14	CUSIP # 053332102 AUTOZONE INC	11,844.00	13,280.51	0	0.00
208	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	3,687.84	5,728.63	0	0.00
63	CUSIP # 062540109 BANK OF HAWAII CORP	3,480.12	5,716.02	0	0.00
196	CUSIP # 06417N103 BANK OZK	3,273.20	5,833.77	0	0.00
57	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	10,421.31	11,551.15	0	0.00
187	CUSIP # 086516101 BEST BUY INC	10,659.00	15,805.70	0	102.85
104	CUSIP # 104674106 BRADY CORP CL A	4,693.52	4,690.91	0	0.00
256	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	14,269.44	15,980.94	1	0.00
115	CUSIP # 12514G108 CDW CORP OF DELAWARE	10,726.05	15,910.95	0	0.00
63	CUSIP # 125523100 CIGNA CORP	11,162.34	12,595.76	0	2.28
676	CUSIP # 12653C108 CNX RESOURCES CORP	3,596.32	5,994.20	0	0.00
206	CUSIP # 15135B101 CENTENE CORPORATION	12,238.46	12,565.75	1	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
204	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	5,216.28	5,495.75	0	0.00
108	CUSIP # 166764100 CHEVRON CORP	7,825.68	11,823.88	0	0.00
123	CUSIP # 171798101 CIMAREX ENERGY CO	2,070.09	5,919.25	0	0.00
61	CUSIP # 172908105 CINTAS CORP	10,566.42	16,133.95	0	0.00
209	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	9,712.23	12,685.45	0	0.00
95	CUSIP # 19247A100 COHEN & STEERS INC	4,317.75	5,891.63	0	0.00
80	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	5,581.60	7,735.41	0	0.00
74	CUSIP # 20605P101 CONCHO RESOURCES INC	3,170.90	6,042.06	0	0.00
199	CUSIP # 20825C104 CONOCO/PHILLIPS	6,129.20	12,207.25	0	0.00
181	CUSIP # 217204106 COPART INC	12,402.12	16,440.77	1	0.00
56	CUSIP # 22160K105 COSTCO WHOLESALE CORP	15,967.28	13,635.67	1	0.00
72	CUSIP # 231021106 CUMMINS INC	9,743.04	12,555.99	0	0.00
57	CUSIP # 231561101 CURTISS WRIGHT CORP	5,267.37	7,795.03	0	9.69
123	CUSIP # 23331A109 D R HORTON INC	4,182.00	5,232.21	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
73	CUSIP # 237194105 DARDEN RESTAURANTS INC	3,975.58	7,550.93	0	0.00
95	CUSIP # 244199105 DEERE & CO	13,125.20	16,310.09	1	72.20
222	CUSIP # 247361702 DELTA AIR LINES INC	6,333.66	12,488.99	0	0.00
70	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	1,834.00	5,928.72	0	0.00
131	CUSIP # 253393102 DICKS SPORTING GOODS INC	2,785.06	4,559.98	0	0.00
81	CUSIP # 254067101 DILLARDS INC	2,992.95	5,411.45	0	12.15
106	CUSIP # 254543101 DIODES INC	4,307.31	5,817.05	0	0.00
105	CUSIP # 256677105 DOLLAR GENERAL CORP	15,856.05	12,985.30	1	0.00
142	CUSIP # 26441C204 DUKE ENERGY CORPORATION	11,484.96	12,782.81	0	0.00
155	CUSIP # 26875P101 EOG RESOURCES INC	5,567.60	12,131.74	0	0.00
123	CUSIP # 268948106 EAGLE BANCORP INC	3,715.83	5,677.58	0	0.00
121	CUSIP # 285512109 ELECTRONIC ARTS INC	12,120.57	12,820.43	1	0.00
75	CUSIP # 29084Q100 EMCOR GROUP INC	4,599.00	6,229.52	0	0.00
229	CUSIP # 29355A107 ENPHASE ENERGY INC	7,394.41	6,896.70	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28	CUSIP # 29444U700 EQUINIX INC	17,487.96	16,244.92	1	0.00
182	CUSIP # 294628102 EQUITY COMMONWEALTH	5,771.22	5,825.26	0	0.00
48	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	7,115.52	7,617.22	0	0.00
368	CUSIP # 30161Q104 EXELIXIS INC	6,336.96	6,401.40	0	0.00
102	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,805.44	7,078.97	0	0.00
87	CUSIP # 30214U102 EXPONENT INC	6,256.17	6,044.73	0	0.00
111	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,707.51	6,309.85	0	0.00
12	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	3,994.44	6,212.89	0	4.40
75	CUSIP # 34959E109 FORTINET INC	7,587.75	7,979.37	0	0.00
84	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	6,846.84	6,556.09	0	0.00
275	CUSIP # 371901109 GENTEX CORP	6,094.00	6,297.69	0	0.00
135	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	5,741.55	7,716.33	0	0.00
9	CUSIP # 384637104 GRAHAM HOLDINGS CO	3,070.53	5,721.88	0	0.00
111	CUSIP # 40412C101 HCA HOLDINGS INC	9,973.35	13,677.38	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
112	CUSIP # 427866108 HERSHEY CO	14,840.00	16,127.59	1	0.00
287	CUSIP # 440452100 HORMEL FOODS CORP	13,385.68	12,163.16	1	0.00
349	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	3,852.96	6,045.42	0	69.80
122	CUSIP # 441593100 HOULIHAN LOKEY INC	6,358.64	6,024.26	0	0.00
117	CUSIP # 443320106 HUB GROUP INC CL A	5,319.99	4,658.15	0	0.00
35	CUSIP # 444859102 HUMANA INC	10,990.70	12,412.18	0	21.88
85	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	3,581.05	3,831.44	0	0.00
87	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	3,468.69	5,767.18	0	0.00
216	CUSIP # 458140100 INTEL CORPORATION	11,689.92	10,554.98	0	0.00
82	CUSIP # 458334109 INTER PARFUMS	3,800.70	5,696.20	0	27.06
128	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	5,525.76	6,063.60	0	0.00
345	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	5,585.55	7,584.01	0	0.00
32	CUSIP # 466032109 J&J SNACK FOODS	3,872.00	4,973.23	0	17.25
346	CUSIP # 477143101 JETBLUE AIRWAYS CORP	3,096.70	6,047.19	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
181	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	5,936.80	5,384.50	0	0.00
283	CUSIP # 49926D109 KNOWLES CORP	3,786.54	5,785.52	0	0.00
47	CUSIP # 50187A107 LHC GROUP LLC	6,589.40	4,833.11	0	0.00
65	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	11,707.80	13,001.19	0	0.00
50	CUSIP # 513847103 LANCASTER COLONY CORP	7,232.00	7,928.60	0	0.00
70	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,710.20	7,512.65	0	0.00
116	CUSIP # 526057104 LENNAR CORPORATION	4,431.20	6,287.02	0	0.00
125	CUSIP # 532457108 LILLY ELI & COMPANY	17,340.00	16,579.55	1	0.00
41	CUSIP # 536797103 LITHIA MOTORS INC	3,353.39	5,752.46	0	0.00
42	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	14,235.90	16,368.78	1	0.00
157	CUSIP # 552676108 MDC HOLDINGS INC	3,642.40	4,798.96	0	0.00
83	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	4,562.51	6,029.02	0	0.00
139	CUSIP # 556269108 STEVEN MADDEN LTD	3,228.97	4,592.28	0	0.00
75	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	5,450.25	4,686.97	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
477	CUSIP # 565849106 MARATHON OIL CORPORATION	1,569.33	6,002.78	0	0.00
21	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	6,983.97	5,429.07	0	0.00
333	CUSIP # 576485205 MATADOR RESOURCES CO	825.84	5,440.72	0	0.00
107	CUSIP # 577933104 MAXIMUS INC	6,227.40	7,240.27	0	0.00
241	CUSIP # 595112103 MICRON TECHNOLOGY INC	10,136.46	9,143.39	0	0.00
47	CUSIP # 608190104 MOHAWK INDUSTRIES INC	3,583.28	6,132.55	0	0.00
59	CUSIP # 60855R100 MOLINA HEALTHCARE INC	8,242.89	7,815.29	0	0.00
259	CUSIP # 61174X109 MONSTER BEVERAGE CORP	14,571.34	16,415.81	1	0.00
242	CUSIP # 626717102 MURPHY OIL CORP	1,483.46	5,917.51	0	0.00
201	CUSIP # 629377508 NRG ENERGY INC	5,479.26	7,523.64	0	0.00
2	CUSIP # 62944T105 NVR INC	5,138.22	4,119.90	0	0.00
117	CUSIP # 635017106 NATIONAL BEVERAGE	4,990.05	5,579.33	0	0.00
16	CUSIP # 651587107 NEWMARKET CORP	6,125.92	7,539.08	0	28.50
298	CUSIP # 651639106 NEWMONT MINING CORP	13,493.44	12,973.94	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
48	CUSIP # 666807102 NORTHROP GRUMMAN CORP	14,522.40	14,572.00	1	0.00
115	CUSIP # 670346105 NUCOR CORPORATION	4,142.30	5,982.24	0	46.29
290	CUSIP # 680223104 OLD REPUBLIC INTL CORP	4,422.50	6,300.95	0	0.00
98	CUSIP # 681919106 OMNICOM GROUP INC	5,380.20	7,438.65	0	57.85
217	CUSIP # 682680103 ONEOK INC	4,732.77	15,358.30	0	0.00
68	CUSIP # 688239201 OSHKOSH CORPORATION	4,374.44	6,160.36	0	0.00
228	CUSIP # 69327R101 PDC ENERGY INC	1,415.88	5,555.42	0	0.00
62	CUSIP # 693656100 PVH CORP	2,333.68	6,070.81	0	0.00
164	CUSIP # 693718108 PACCAR INC	10,025.32	12,671.71	0	0.00
183	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	3,447.72	5,723.76	0	0.00
169	CUSIP # 695263103 PACWEST BANCORP	3,028.48	6,155.51	0	0.00
343	CUSIP # 701877102 PARSLEY ENERGY INC	1,965.39	5,333.43	0	0.00
120	CUSIP # 713448108 PEPSICO INC	14,412.00	16,195.27	1	0.00
155	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	3,831.60	7,453.73	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
331	CUSIP # 717081103 PFIZER INC	10,803.84	13,327.32	0	0.00
116	CUSIP # 718546104 PHILLIPS 66	6,223.40	10,127.63	0	0.00
244	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,421.28	7,425.79	0	0.00
86	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	6,032.90	12,259.37	0	47.30
78	CUSIP # 729132100 PLEXUS CORP	4,255.68	5,792.23	0	0.00
106	CUSIP # 74144T108 T ROWE PRICE GROUP INC	10,350.90	13,030.14	0	0.00
84	CUSIP # 741511109 PRICESMART INC	4,414.20	5,624.31	0	0.00
77	CUSIP # 74460D109 PUBLIC STORAGE INC	15,292.97	16,611.56	1	0.00
167	CUSIP # 745867101 PULTEGROUP INC	3,727.44	4,778.90	0	18.12
80	CUSIP # 74838J101 QUIDEL CORP	7,824.80	6,068.74	0	0.00
70	CUSIP # 758750103 REGAL BELOIT CORP	4,406.50	5,890.00	0	21.00
35	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	17,090.15	12,005.83	1	0.00
54	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	4,729.86	4,825.70	0	0.00
126	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	4,756.50	7,732.46	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
141	CUSIP # 778296103 ROSS STORES INC	12,262.77	13,130.23	1	0.00
129	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	4,117.68	4,699.52	0	0.00
64	CUSIP # 78709Y105 SAIA INC	4,706.56	5,861.51	0	0.00
328	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	2,650.24	4,870.66	0	0.00
34	CUSIP # 800013104 SANDERSON FARMS INC	4,192.88	3,933.19	0	0.00
119	CUSIP # 806407102 HENRY SCHEIN INC	6,011.88	7,811.26	0	0.00
75	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	4,648.50	5,946.31	0	0.00
38	CUSIP # 833034101 SNAP-ON INC	4,135.16	6,246.40	0	0.00
240	CUSIP # 844741108 SOUTHWEST AIRLINES	8,546.40	12,369.42	0	0.00
148	CUSIP # 848577102 SPIRIT AIRLINES INC	1,907.72	5,587.12	0	0.00
190	CUSIP # 858119100 STEEL DYNAMICS INC	4,282.60	6,125.43	0	47.50
58	CUSIP # 858586100 STEPAN CO	5,130.68	5,941.53	0	0.00
78	CUSIP # 863667101 STRYKER CORP	12,986.22	15,974.54	1	44.85
162	CUSIP # 871237103 SYKES ENTERPRISES INC	4,393.44	5,794.58	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50	CUSIP # 87162W100 SYNNEX CORPORATION	3,655.00	4,566.03	0	0.00
192	CUSIP # 871829107 SYSCO CORPORATION	8,760.96	15,385.43	0	0.00
269	CUSIP # 872540109 TJX COMPANIES INC	12,860.89	13,631.32	1	0.00
165	CUSIP # 872590104 T-MOBILE US INC	13,843.50	11,651.51	1	0.00
384	CUSIP # 87265H109 TRI POINTE GROUP INC	3,367.68	4,665.73	0	0.00
65	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	7,709.65	7,856.15	0	0.00
100	CUSIP # 875372203 TANDEM DIABETES CARE INC	6,435.00	5,988.75	0	0.00
128	CUSIP # 87612E106 TARGET CORPORATION	11,900.16	15,744.58	0	0.00
235	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	3,938.60	6,856.19	0	0.00
93	CUSIP # 88162G103 TETRA TECH INC	6,567.66	7,902.35	0	0.00
106	CUSIP # 882681109 TEXAS ROADHOUSE	4,377.80	5,813.73	0	0.00
404	CUSIP # 90184L102 TWITTER INC	9,922.24	12,728.87	0	0.00
142	CUSIP # 902494103 TYSON FOODS INC CL A	8,217.54	9,001.89	0	0.00
31	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,446.70	8,043.07	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30	CUSIP # 904708104 UNIFIRST CORP	4,532.70	4,674.22	0	0.00
165	CUSIP # 911684108 US CELLULAR	4,832.85	7,345.55	0	0.00
524	CUSIP # 912909108 UNITED STATES STEEL CORP	3,306.44	5,376.28	0	0.00
56	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	13,965.28	13,850.26	1	0.00
125	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	4,648.75	4,444.12	0	0.00
215	CUSIP # 917047102 URBAN OUTFITTERS INC	3,061.60	5,702.58	0	0.00
75	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	17,846.25	16,415.78	1	0.00
281	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	4,049.21	5,767.67	0	0.00
31	CUSIP # 929236107 WD-40 CO	6,226.35	5,951.36	0	0.00
138	CUSIP # 931142103 WAL-MART STORES INC	15,679.56	16,327.17	1	74.52
220	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	10,065.00	13,033.69	0	0.00
92	CUSIP # 93148P102 WALKER & DUNLOP INC	3,704.84	5,826.93	0	0.00
44	CUSIP # 942622200 WATSCO INC CL A	6,953.32	7,803.31	0	0.00
109	CUSIP # 969904101 WILLIAMS-SONOMA INC	4,634.68	7,498.80	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	5,691.60	7,730.93	0	0.00
125	CUSIP # 989701107 ZIONS BANCORPORATION	3,345.00	6,209.14	0	0.00
		1,255,790.18	1,555,671.12	52	898.46
<b>FOREIGN STOCK</b>					
94	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	10,478.18	15,391.93	0	0.00
309	CUSIP # 064149107 BANK OF NOVA SCOTIA	12,545.40	17,002.36	1	0.00
411	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	14,052.09	14,297.25	1	276.22
157	CUSIP # 12637N204 CSL LTD SPONSORED ADR	14,349.80	15,235.01	1	66.73
93	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	13,764.00	15,374.27	1	0.00
563	CUSIP # 26874R108 ENI SPA (ADR)	11,158.66	17,850.08	0	0.00
876	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	10,669.68	16,869.12	0	0.00
199	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	10,662.42	15,260.30	0	0.00
648	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	11,806.56	15,176.63	0	0.00
616	CUSIP # 438128308 HONDA MOTORS LTD ADR	13,835.36	16,927.42	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
370	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	14,395.78	15,262.05	1	0.00
864	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	10,954.66	15,437.99	0	0.00
1,025	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	14,965.00	15,349.97	1	0.00
259	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	13,597.50	12,641.24	1	0.00
519	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	10,295.92	15,462.77	0	0.00
306	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	14,773.68	15,502.79	1	0.00
604	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	14,266.48	13,712.39	1	0.00
301	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	18,120.20	14,908.23	1	170.00
294	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	13,394.64	15,096.02	1	614.46
376	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	15,254.32	15,381.59	1	3.49
296	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	10,327.44	16,625.36	0	0.00
748	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	12,790.80	15,602.75	1	0.00
555	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	13,569.75	15,411.75	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
256	CUSIP # 835699307 SONY CORPORATION ADR	15,150.08	17,265.90	1	0.00
532	CUSIP # 867224107 SUNCOR ENERGY INC	8,405.60	16,416.09	0	12.30
315	CUSIP # 89151E109 TOTAL SA SPON ADR	11,730.60	16,617.54	0	197.81
553	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	11,270.14	15,457.77	0	0.00
792	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	10,375.20	15,765.37	0	0.00
83	CUSIP # G1151C101 ACCENTURE PLC	13,550.58	17,000.29	1	0.00
82	CUSIP # G5494J103 LINDE PLC	14,186.00	16,940.92	1	0.00
		<b>384,696.52</b>	<b>471,243.15</b>	<b>16</b>	<b>1,341.01</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,021	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	48,322.11	56,031.88	2	0.00
1,965	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	40,203.90	44,491.32	2	0.00
256	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	30,187.52	28,972.37	1	0.00
234	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	28,901.34	27,976.60	1	0.00
271	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	32,921.08	28,943.69	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
892	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	43,253.08	44,688.27	2	0.00
2,075	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	57,685.00	58,084.69	2	0.00
2,243	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	63,409.61	61,155.66	3	0.00
		<b>344,883.64</b>	<b>350,344.48</b>	<b>14</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
639	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	58,519.62	67,261.29	2	0.00
732	CUSIP # 78463V107 SPDR GOLD TRUST	108,372.60	96,025.77	5	0.00
5,715	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	191,738.25	236,952.47	8	0.00
		<b>358,630.47</b>	<b>400,239.53</b>	<b>15</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
56,951.46	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	56,951.46	56,951.46	4	0.00
		<b>56,951.46</b>	<b>56,951.46</b>	<b>4</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
269	CUSIP # 00206R102 AT&T INC	7,841.35	8,131.10	1	0.00
274	CUSIP # 002896207 ABERCROMBIE & FITCH CO	2,490.66	4,710.95	0	0.00
456	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	3,876.00	9,143.10	0	0.00
60	CUSIP # 01748X102 ALLEGiant TRAVEL	4,908.00	10,336.99	0	0.00
10	CUSIP # 02079K305 ALPHABET INC	11,619.50	13,671.47	1	0.00
389	CUSIP # 02156K103 ALTICE USA INC-A	8,670.81	10,745.63	1	0.00
85	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	7,276.85	10,581.00	1	0.00
126	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	11,151.00	10,646.46	1	0.00
63	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	6,456.24	10,474.86	0	0.00
58	CUSIP # 031162100 AMGEN INC	11,758.34	13,847.89	1	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
962	CUSIP # 03938L203 ARCELORMITTAL	8,975.46	23,298.35	1	0.00
105	CUSIP # 039653100 ARCOSA INC	4,172.70	4,736.02	0	0.00
218	CUSIP # 04280A100 ARROWHEAD PHARMACEUTICALS INC	6,271.86	13,388.22	0	0.00
94	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	5,191.62	10,242.57	0	0.00
425	CUSIP # 045487105 ASSOCIATED BANC-CORP	5,435.75	9,205.73	0	0.00
176	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	4,517.92	6,053.90	0	0.00
600	CUSIP # 05508R106 B & G FOODS INC	10,854.00	10,490.01	1	285.00
307	CUSIP # 06417N103 BANK OZK	5,126.90	7,163.82	0	0.00
365	CUSIP # 089302103 BIG LOTS INC	5,190.30	9,913.30	0	109.50
83	CUSIP # 09062X103 BIOGEN IDEC INC	26,259.54	24,387.38	2	0.00
203	CUSIP # 097793400 BONANZA CREEK ENERGY INC	2,283.75	4,349.76	0	0.00
7	CUSIP # 09857L108 BOOKING HOLDINGS INC	9,417.24	14,401.63	1	0.00
148	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	10,158.72	6,812.82	1	0.00
241	CUSIP # 10922N103 BRIGHOUSE FINANCIAL INC	5,824.97	9,240.86	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
220	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	12,262.80	13,877.11	1	0.00
208	CUSIP # 115637209 BROWN FORMAN CORP CL B	11,546.08	13,853.38	1	35.03
52	CUSIP # 125523100 CIGNA CORP	9,213.36	10,498.79	1	2.00
515	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	6,380.85	9,193.94	0	0.00
1,083	CUSIP # 12653C108 CNX RESOURCES CORP	5,761.56	11,058.11	0	0.00
143	CUSIP # 126650100 CVS HEALTH CORP	8,484.19	10,416.97	1	0.00
970	CUSIP # 13123X102 CALLON PETROLEUM COMPANY	531.46	4,396.07	0	0.00
211	CUSIP # 144285103 CARPENTER TECHNOLOGY CORP	4,114.50	10,215.48	0	0.00
66	CUSIP # 147528103 CASEYS GENERAL STORES INC	8,744.34	8,396.38	1	0.00
245	CUSIP # 149150104 CATHAY GENERAL BANCORP	5,622.75	9,176.20	0	0.00
268	CUSIP # 149205106 CATO CORP CLASS A	2,859.56	4,586.29	0	0.00
391	CUSIP # 15189T107 CENTERPOINT ENERGY INC	6,040.95	10,351.53	0	0.00
598	CUSIP # 163851108 THE CHEMOURS CO	5,304.26	10,572.56	0	0.00
11,218	CUSIP # 165167107 CHESAPEAKE ENERGY CORP	1,937.35	9,369.61	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
260	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	4,890.60	10,363.11	0	0.00
127	CUSIP # 177376100 CITRIX SYSTEMS INC	17,976.85	14,176.84	1	0.00
259	CUSIP # 194014106 COLFAX CORP	5,128.20	9,357.49	0	0.00
471	CUSIP # 201723103 COMMERCIAL METALS COMPANY	7,437.09	10,355.61	1	0.00
323	CUSIP # 20854L108 CONSOL ENERGY INC	1,191.87	4,632.93	0	0.00
161	CUSIP # 216831107 COOPER TIRE & RUBBER	2,624.30	4,613.64	0	0.00
154	CUSIP # 217204106 COPART INC	10,552.08	14,171.90	1	0.00
539	CUSIP # 21871N101 CORECIVIC INC	6,020.63	9,195.76	0	237.16
193	CUSIP # 228368106 CROWN HOLDINGS, INC	11,201.72	13,679.35	1	0.00
197	CUSIP # 23204G100 CUSTOMERS BANCORP INC	2,153.21	4,557.42	0	0.00
200	CUSIP # 23331A109 D R HORTON INC	6,800.00	10,311.35	0	0.00
515	CUSIP # 235825205 DANA HOLDING CORP	4,022.15	9,280.63	0	0.00
142	CUSIP # 23918K108 DAVITA INC	10,800.52	10,651.04	1	0.00
319	CUSIP # 24665A103 DELEK US HOLDINGS INC	5,027.44	10,573.45	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
179	CUSIP # 247361702 DELTA AIR LINES INC	5,106.87	10,388.85	0	0.00
3,339	CUSIP # 247916208 DENBURY RESOURCES INC	616.38	5,771.26	0	0.00
127	CUSIP # 254067101 DILLARDS INC	4,692.65	7,937.62	0	19.05
124	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	4,423.08	10,384.15	0	0.00
116	CUSIP # 26441C204 DUKE ENERGY CORPORATION	9,382.08	10,443.40	1	0.00
191	CUSIP # 27579R104 EAST WEST BANCORP INC	4,916.34	9,314.04	0	0.00
121	CUSIP # 29084Q100 EMCOR GROUP INC	7,419.72	10,301.43	1	0.00
132	CUSIP # 292554102 ENCORE CAPITAL GROUP INC	3,086.16	4,724.08	0	0.00
152	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	9,732.56	10,392.10	1	42.56
279	CUSIP # 29362U104 ENTEGRIS INC	12,490.83	14,114.65	1	0.00
232	CUSIP # 30161N101 EXELON CORPORATION	8,539.92	10,448.77	1	0.00
974	CUSIP # 30219E103 EXPRESS INC	1,451.26	4,585.98	0	0.00
141	CUSIP # 302491303 FMC CORPORATION	11,518.29	13,933.36	1	62.04
737	CUSIP # 302520101 FNB CORP	5,431.69	9,232.69	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
441	CUSIP # 318672706 FIRST BANCORP PUERTO RICO	2,346.12	4,574.04	0	0.00
202	CUSIP # 320867104 FIRST MIDWEST BANCORP INC	2,673.47	4,566.06	0	28.28
131	CUSIP # 34959E109 FORTINET INC	13,253.27	14,176.57	1	0.00
1,721	CUSIP # 36472T109 GANNETT CO INC	2,547.08	14,793.61	0	0.00
590	CUSIP # 364760108 GAP INC	4,153.60	9,958.31	0	0.00
60	CUSIP # 369550108 GENERAL DYNAMICS CORP	7,938.60	10,546.33	1	0.00
162	CUSIP # 375558103 GILEAD SCIENCES, INC	12,111.12	10,350.73	1	0.00
1,304	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	7,589.28	21,699.14	1	0.00
41	CUSIP # 384802104 WW GRAINGER INC	10,188.50	13,926.76	1	0.00
334	CUSIP # 393657101 GREENBRIER COMPANIES INC	5,925.16	10,527.14	0	0.00
213	CUSIP # 410120109 HANCOCK WHITNEY CORP	4,157.76	9,141.90	0	0.00
667	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	6,476.57	8,910.99	0	77.64
2,799	CUSIP # 43114K108 HIGHPOINT RESOURCES CORPORATION	531.81	4,525.16	0	0.00
211	CUSIP # 436106108 HOLLYFRONTIER CORP	5,171.61	10,601.57	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 444859102 HUMANA INC	9,106.58	10,409.72	1	18.13
325	CUSIP # 45031U101 ISTAR INC	3,448.25	3,041.12	0	0.00
456	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	7,382.64	10,157.48	1	0.00
254	CUSIP # 466313103 JABIL CIRCUIT INC	6,243.32	10,447.75	0	0.00
500	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,475.00	8,031.46	0	0.00
429	CUSIP # 48203R104 JUNIPER NETWORKS INC	8,211.06	10,511.85	1	0.00
265	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	14,423.95	24,298.07	1	0.00
189	CUSIP # 526057104 LENNAR CORPORATION	7,219.80	10,354.97	1	0.00
107	CUSIP # 532457108 LILLY ELI & COMPANY	14,843.04	14,128.90	1	0.00
36	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	12,202.20	14,191.87	1	0.00
118	CUSIP # 55305B101 M/I HOMES INC	1,950.54	3,058.34	0	0.00
402	CUSIP # 554489104 MACK-CALI REALTY GROUP	6,122.46	8,971.28	0	0.00
176	CUSIP # 56585A102 MARATHON PETROLEUM CORP	4,157.12	10,579.75	0	0.00
163	CUSIP # 576323109 MASTEC INC	5,334.99	10,173.12	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
529	CUSIP # 576485205 MATADOR RESOURCES CO	1,311.92	9,249.09	0	0.00
845	CUSIP # 588056101 MERCER INTERNATIONAL INC	6,117.80	10,347.35	0	116.19
329	CUSIP # 589433101 MEREDITH CORP	4,020.38	10,205.81	0	0.00
172	CUSIP # 59001A102 MERITAGE HOMES CORP	6,279.72	9,065.73	0	0.00
253	CUSIP # 600544100 HERMAN MILLER INC	5,616.60	10,207.69	0	51.45
196	CUSIP # 60871R209 MOLSON COORS BREWING CO B	7,645.96	10,405.26	1	0.00
59	CUSIP # 615369105 MOODYS CORP	12,478.50	14,130.82	1	0.00
355	CUSIP # 626717102 MURPHY OIL CORP	2,176.15	9,182.87	0	0.00
6	CUSIP # 62944T105 NVR INC	15,414.66	22,263.21	1	0.00
229	CUSIP # 636180101 NATIONAL FUEL GAS	8,539.41	10,228.77	1	99.62
684	CUSIP # 63938C108 NAVIENT CORPORATION	5,184.72	9,171.32	0	0.00
139	CUSIP # 654106103 NIKE INC CLASS B	11,500.86	14,005.18	1	33.08
1,518	CUSIP # 674215108 OASIS PETROLEUM INC	531.30	4,696.27	0	0.00
1,764	CUSIP # 676220106 OFFICE DEPOT INC	2,892.96	4,572.30	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,150	CUSIP # 684060106 ORANGE SPON ADR	13,892.00	19,033.58	1	0.00
181	CUSIP # 69327R101 PDC ENERGY INC	1,124.01	6,317.38	0	0.00
266	CUSIP # 693718108 PACCAR INC	16,260.58	20,867.05	1	0.00
523	CUSIP # 703395103 PATTERSON COS INC	7,996.67	10,524.60	1	0.00
890	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	2,091.50	10,937.18	0	0.00
155	CUSIP # 70788V102 PENN VIRGINIA CORP	478.95	4,509.37	0	0.00
4,211	CUSIP # 708160106 J C PENNEY CO INC	1,515.96	4,723.77	0	0.00
209	CUSIP # 70959W103 PENSKE AUTOMOTIVE GROUP, INC	5,852.00	8,530.78	0	0.00
204	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	5,042.88	10,203.97	0	0.00
270	CUSIP # 717081103 PFIZER INC	8,812.80	11,495.99	1	0.00
321	CUSIP # 72147K108 PILGRIMS PRIDE CORP	5,816.52	10,142.69	0	0.00
146	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	5,480.84	9,241.62	0	0.00
192	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	6,017.28	8,475.85	0	0.00
113	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	5,891.82	9,283.36	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
159	CUSIP # 747525103 QUALCOMM INC	10,756.35	13,983.82	1	0.00
109	CUSIP # 758750103 REGAL BELOIT CORP	6,861.55	9,307.21	0	32.70
69	CUSIP # 773903109 ROCKWELL AUTOMATION	10,412.79	13,971.77	1	0.00
196	CUSIP # 783549108 RYDER SYSTEMS INC	5,182.24	9,410.88	0	0.00
52	CUSIP # 78409V104 S&P GLOBAL INC	12,742.60	14,308.47	1	0.00
1,048	CUSIP # 78442P106 SLM CORPORATION	7,535.12	9,243.69	1	0.00
421	CUSIP # 78454L100 SM ENERGY COMPANY	513.62	8,097.78	0	0.00
306	CUSIP # 801056102 SANMINA CORPORATION	8,347.68	10,380.94	1	0.00
127	CUSIP # 806037107 SCANSOURCE INC	2,716.53	4,572.46	0	0.00
99	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	10,137.60	10,417.69	1	0.00
2,006	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	3,390.14	7,079.40	0	0.00
153	CUSIP # 860630102 STIFEL FINANCIAL CORP	6,315.84	9,219.30	0	0.00
82	CUSIP # 87162W100 SYNNEX CORPORATION	5,994.20	10,437.82	0	0.00
292	CUSIP # 87165B103 SYNCHRONY FINANCIAL	4,698.28	10,357.88	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
286	CUSIP # 871829107 SYSCO CORPORATION	13,050.18	20,773.45	1	0.00
82	CUSIP # 87612E106 TARGET CORPORATION	7,623.54	5,840.79	1	0.00
421	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	7,055.96	12,715.67	0	0.00
204	CUSIP # 880770102 TERADYNE INC	11,050.68	14,056.10	1	0.00
893	CUSIP # 896522109 TRINITY INDUSTRIES, INC	14,350.51	19,023.45	1	0.00
90	CUSIP # 911312106 UNITED PARCEL SERVICE INC	8,407.80	10,395.77	1	0.00
250	CUSIP # 912008109 US FOODS HOLDING CORP	4,427.50	10,052.30	0	0.00
185	CUSIP # 913456109 UNIVERSAL CORPORATION	8,178.85	10,035.51	1	0.00
366	CUSIP # 91529Y106 UNUM GROUP	5,493.66	10,572.49	0	0.00
64	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	15,228.80	10,701.67	1	0.00
88	CUSIP # 931142103 WAL-MART STORES INC	9,998.56	10,442.51	1	47.52
259	CUSIP # 948849104 WEIS MARKETS INC	10,789.94	10,455.13	1	0.00
247	CUSIP # 96145D105 WESTROCK CO	6,980.22	10,551.38	0	0.00
692	CUSIP # 966387409 WHITING PETROLEUM CORP	463.92	4,832.13	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
687	CUSIP # 98212B103 WPX ENERGY INC	2,095.35	9,148.04	0	0.00
55	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	10,098.00	8,731.08	1	0.00
414	CUSIP # G51502105 JOHNSON CONTROLS INTERNATIONAL	11,161.44	16,904.67	1	104.52
718	CUSIP # G9402V109 VALARIS PLC	323.17	4,638.45	0	0.00
		<b>1,067,720.25</b>	<b>1,589,161.69</b>	<b>74</b>	<b>1,401.47</b>
<b>FOREIGN STOCK</b>					
448	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	10,926.72	16,746.17	1	0.00
3,027	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	9,262.62	18,228.64	1	0.00
4,075.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	9,576.67	19,035.18	1	0.00
523	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	7,086.65	12,706.20	0	166.04
616	CUSIP # 138006309 CANON INC SPONS ADR	13,330.24	16,832.53	1	0.00
399	CUSIP # 16941M109 CHINA MOBILE LTD	15,030.33	19,348.52	1	0.00
1,806	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	10,619.28	19,602.44	1	0.00
1,253	CUSIP # 225401108 CREDIT SUISSE GROUP ADR	10,136.77	16,961.56	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
244	CUSIP # 257559203 DOMTAR CORP	5,280.16	9,188.07	0	0.00
544	CUSIP # 26874R108 ENI SPA (ADR)	10,782.08	17,619.83	1	0.00
849	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	10,340.82	16,996.22	1	0.00
595	CUSIP # 438128308 HONDA MOTORS LTD ADR	13,363.70	17,206.70	1	0.00
1,402	CUSIP # 456837103 ING GROEP NV ADR	7,220.30	14,919.24	1	0.00
61	CUSIP # 550021109 LULULEMON ATHLETICA INC	11,562.55	14,045.91	1	0.00
3,099	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	11,342.34	17,269.86	1	0.00
355	CUSIP # 67077M108 NUTRIEN LTD	12,048.70	16,596.46	1	159.75
332	CUSIP # 693483109 POSCO ADR	10,839.80	22,188.90	1	0.00
1,058	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	5,819.00	11,897.44	0	0.00
287	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	10,013.43	16,791.59	1	0.00
2,271	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	10,878.09	16,395.00	1	0.00
2,377	CUSIP # 879382208 TELEFONICA SA SPONS ADR	10,862.89	16,688.67	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
305	CUSIP # 89151E109 TOTAL SA SPON ADR	11,358.20	14,361.78	1	191.53
120	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	14,394.00	15,288.03	1	0.00
113	CUSIP # G0176J109 ALLEGION PLC	10,398.26	14,010.28	1	0.00
437	CUSIP # G3402M102 FGL HOLDINGS	4,282.60	4,536.00	0	0.00
1,129	CUSIP # G37585109 GASLOG LTD	4,086.98	10,827.76	0	0.00
638	CUSIP # G45667105 HOLLYSYS AUTOMATION TECH LTD	8,230.20	10,723.77	1	0.00
1,629	CUSIP # G6359F103 NABORS INDUSTRIES LTD	635.47	4,646.61	0	15.81
217	CUSIP # G81276100 SIGNET JEWELERS LTD	1,399.65	3,992.39	0	0.00
1,338	CUSIP # H42097107 UBS GROUP AG	12,389.88	17,034.75	1	0.00
1,375	CUSIP # H8817H100 TRANSOCEAN LIMITED	1,595.00	9,197.23	0	0.00
288	CUSIP # L9340P101 TRINSEO SA	5,215.68	10,323.58	0	0.00
419	CUSIP # M6158M104 ITURAN LOCATION AND CONTROL LTD	5,953.99	10,451.01	0	100.56
323	CUSIP # N97284108 YANDEX NV A	10,998.15	14,127.32	1	0.00
		<b>307,261.20</b>	<b>486,785.64</b>	<b>21</b>	<b>633.69</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8351  
HB&T BLACKROCK MSCI ACWI EX-US  
INDEX

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
68,017.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	68,017.53	68,017.53	1	0.00
		<b>68,017.53</b>	<b>68,017.53</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
809,917.664	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	7,839,841.00	9,154,152.72	99	0.00
		<b>7,839,841.00</b>	<b>9,154,152.72</b>	<b>99</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8397  
HB&T BLACKROCK LARGE CAP EQUITY  
INDEX

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
372,456.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	372,456.88	372,456.88	1	0.00
		<b>372,456.88</b>	<b>372,456.88</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
2,778,133.919	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	60,630,550.28	61,942,459.58	99	0.00
		<b>60,630,550.28</b>	<b>61,942,459.58</b>	<b>99</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8315  
HB&T BLACKROCK MID CAP EQUITY  
INDEX

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
7,567.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,567.39	7,567.39	0	0.00
		7,567.39	7,567.39	0	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
237,056.777	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	16,574,835.14	21,277,131.50	100	0.00
		16,574,835.14	21,277,131.50	100	0.00





## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8379  
HB&T BLACKROCK SMALL CAP EQUITY  
INDEX

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
66,914.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	66,914.08	66,914.08	1	0.00
		<b>66,914.08</b>	<b>66,914.08</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
291,867.269	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	10,521,348.06	13,285,533.17	99	0.00
		<b>10,521,348.06</b>	<b>13,285,533.17</b>	<b>99</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8333  
HB&T BLACKROCK SHORT TERM BOND  
INDEX

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
286,441.491	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,296,912.92	3,109,722.14	100	0.00
9,502.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,502.64	9,502.64	0	0.00
		<b>3,306,415.56</b>	<b>3,119,224.78</b>	<b>100</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8299  
HB&T BLACKROCK U.S. AGGREGATE  
BOND INDEX

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,377,008.29	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	17,293,760.36	15,498,815.21	97	0.00
532,444.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	532,444.78	532,444.78	3	0.00
		<b>17,826,205.14</b>	<b>16,031,259.99</b>	<b>100</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX1232  
HB&T METLIFE STABLE VALUE FUND  
#29551

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,850,060.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,850,060.08	2,850,060.08	5	0.00
		2,850,060.08	2,850,060.08	5	0.00
<b>INSURANCE POLICIES/ANNUITIES</b>					
3,778,051.398	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	49,160,004.79	46,114,324.12	95	0.00
		49,160,004.79	46,114,324.12	95	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX5149  
METLIFE STABLE VALUE 32956 FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
493,603.51	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	493,603.51	493,603.51	2	0.00
		<b>493,603.51</b>	<b>493,603.51</b>	<b>2</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
193,602.314	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	22,057,886.04	21,712,876.51	98	0.00
		<b>22,057,886.04</b>	<b>21,712,876.51</b>	<b>98</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0046  
HB&T SHORT TERM INCOME FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
24,774.69	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	24,774.69	24,774.69	0	0.00
17,306,578.95	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	17,306,578.95	17,306,578.95	71	2,226.50
		<b>17,331,353.64</b>	<b>17,331,353.64</b>	<b>71</b>	<b>2,226.50</b>
<b>GUARANTEED CONTRACTS</b>					
3,768,119.26	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	3,768,119.26	3,768,119.26	15	0.00
		<b>3,768,119.26</b>	<b>3,768,119.26</b>	<b>15</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
3,250,785.36	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	3,250,785.36	3,250,785.36	13	0.00
		<b>3,250,785.36</b>	<b>3,250,785.36</b>	<b>13</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8486  
JENSEN QUALITY GROWTH CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,298,434.46	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,298,434.46	1,298,434.46	4	0.00
		<b>1,298,434.46</b>	<b>1,298,434.46</b>	<b>4</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
1,520	CUSIP # 02079K305 ALPHABET INC	1,766,164.00	1,827,999.90	5	0.00
2,410	CUSIP # 032095101 AMPHENOL CORP CL A	175,640.80	234,743.70	1	602.50
5,190	CUSIP # 037833100 APPLE INC	1,319,765.10	1,089,055.31	4	0.00
4,580	CUSIP # 053015103 AUTO DATA PROCESSING INC.	625,994.40	713,046.93	2	4,167.80
9,440	CUSIP # 075887109 BECTON DICKINSON AND CO	2,169,028.80	2,411,697.73	7	0.00
6,720	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	637,257.60	871,790.25	2	3,628.80
18,270	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	849,006.90	1,187,978.37	3	0.00
478	CUSIP # 278865100 ECOLAB INC	74,486.74	94,335.86	0	846.00
10,190	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	485,553.50	674,434.75	2	0.00
1,815	CUSIP # 294429105 EQUIFAX INC	216,801.75	218,522.30	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8486  
JENSEN QUALITY GROWTH CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,320	CUSIP # 370334104 GENERAL MILLS INC	1,072,286.40	1,087,028.37	3	0.00
3,850	CUSIP # 461202103 INTUIT INC	885,500.00	1,030,991.01	3	0.00
15,640	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,050,873.20	2,033,101.10	6	0.00
2,940	CUSIP # 57636Q104 MASTERCARD INC	710,186.40	818,803.30	2	0.00
14,390	CUSIP # 594918104 MICROSOFT CORPORATION	2,269,446.90	1,999,131.11	7	0.00
14,980	CUSIP # 654106103 NIKE INC CLASS B	1,239,445.20	1,341,897.29	4	3,427.55
12,100	CUSIP # 681919106 OMNICOM GROUP INC	664,290.00	960,810.50	2	7,865.00
11,150	CUSIP # 68389X105 ORACLE CORP	538,879.50	641,056.16	2	0.00
18,500	CUSIP # 713448108 PEPSICO INC	2,221,850.00	2,426,288.26	7	0.00
35,360	CUSIP # 717081103 PFIZER INC	1,154,150.40	1,459,733.00	4	0.00
1,950	CUSIP # 742718109 PROCTER & GAMBLE CO	214,500.00	222,678.50	1	0.00
6,200	CUSIP # 863667101 STRYKER CORP	1,032,238.00	1,268,757.31	3	3,565.00
12,070	CUSIP # 872540109 TJX COMPANIES INC	577,066.70	632,502.63	2	0.00
5,580	CUSIP # 882508104 TEXAS INSTRUMENTS INC	557,609.40	676,170.80	2	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8486  
JENSEN QUALITY GROWTH CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,000	CUSIP # 88579Y101 3M COMPANY	1,638,120.00	2,074,652.28	5	0.00
11,430	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,067,790.60	1,230,086.16	3	0.00
14,350	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	1,353,635.50	1,926,923.62	4	0.00
5,430	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	1,354,133.40	1,388,888.28	4	0.00
13,390	CUSIP # 918204108 VF CORP	724,131.20	1,186,080.73	2	0.00
		<b>29,645,832.39</b>	<b>33,729,185.51</b>	<b>92</b>	<b>24,102.65</b>
	<b>FOREIGN STOCK</b>				
8,160	CUSIP # G1151C101 ACCENTURE PLC	1,332,201.60	1,576,891.41	4	0.00
		<b>1,332,201.60</b>	<b>1,576,891.41</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8734  
NOTTINGHAM ESG GLOBAL ALL ASSET  
CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
83,537.14	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	83,537.14	83,537.14	4	0.00
		<b>83,537.14</b>	<b>83,537.14</b>	<b>4</b>	<b>0.00</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
25,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	29,220.75	25,306.25	1	82.93
45,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	49,284.00	43,735.95	2	341.21
45,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	48,009.60	44,395.20	2	378.30
60,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	62,472.60	59,547.00	3	201.10
		<b>188,986.95</b>	<b>172,984.40</b>	<b>8</b>	<b>1,003.54</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,976.337	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	47,353.03	52,285.83	2	0.00
4,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	99,680.00	99,886.99	4	0.00
820	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	75,136.60	74,996.76	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8734  
NOTTINGHAM ESG GLOBAL ALL ASSET  
CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,039.252	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	104,508.61	103,241.95	5	0.00
4,830	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	127,540.50	125,007.39	6	0.00
		<b>454,218.74</b>	<b>455,418.92</b>	<b>20</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
15,224.809	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	342,710.45	379,723.23	15	0.00
1,857.545	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	39,788.61	50,697.59	2	0.00
6,029.785	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	82,427.16	100,729.71	4	0.00
9,491.507	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	124,528.57	152,187.75	5	0.00
19,441.548	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	118,010.20	154,245.21	5	0.00
4,000	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	148,496.40	194,677.60	6	0.00
2,900	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	79,373.00	99,470.00	3	0.00
4,775	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	274,514.75	307,462.25	12	0.00
3,875	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	205,995.00	249,976.25	9	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8734  
NOTTINGHAM ESG GLOBAL ALL ASSET  
CIF

## Preliminary Asset Detail As Of 03/31/2020

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,278.704	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	62,185.83	78,410.03	3	0.00
		1,478,029.97	1,767,579.62	64	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
101,169.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,169.23	101,169.23	4	0.00
		101,169.23	101,169.23	4	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8770  
NOTTINGHAM ESG BALANCED CIF

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
85,336.09	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	85,336.09	85,336.09	4	0.00
		<b>85,336.09</b>	<b>85,336.09</b>	<b>4</b>	<b>0.00</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
55,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	64,285.65	55,673.75	3	182.45
95,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	104,044.00	92,331.45	4	720.33
95,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	101,353.60	93,723.20	4	798.63
130,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	135,357.30	129,018.50	6	435.71
		<b>405,040.55</b>	<b>370,746.90</b>	<b>17</b>	<b>2,137.12</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,965.114	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	71,044.13	78,429.37	3	0.00
6,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	149,520.00	149,826.99	6	0.00
1,365	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	125,074.95	124,842.21	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8770  
NOTTINGHAM ESG BALANCED CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,060.43	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	156,779.08	154,863.40	7	0.00
9,650	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	254,816.94	249,742.00	11	0.00
		<b>757,235.10</b>	<b>757,703.97</b>	<b>32</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
10,149.454	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	228,464.21	253,148.69	10	0.00
1,857.545	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	39,788.61	50,697.59	2	0.00
3,013.958	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	41,200.81	50,364.74	2	0.00
6,327.017	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	83,010.46	101,458.35	3	0.00
12,961.031	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	78,673.46	102,830.14	3	0.00
2,800	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	103,947.48	136,274.32	4	0.00
1,450	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	39,686.50	49,793.00	2	0.00
3,640	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	209,263.60	234,488.80	9	0.00
3,100	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	164,796.00	200,043.00	7	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX8770  
NOTTINGHAM ESG BALANCED CIF

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,278.704	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	62,185.83	78,410.03	3	0.00
		1,051,016.96	1,257,508.66	44	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
101,165.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,165.40	101,165.40	4	0.00
		101,165.40	101,165.40	4	0.00

# Holdings

As of: *March 31, 2020*



QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2  
 View Date: *April 1, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

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

### AUSTRALIAN DOLLAR

Exchange Rate: 1.625752

AUD	AUSTRALIAN DOLLAR								
		14,563.860	Local	1.000000	14,563.86	1.000000	14,563.86	0.00	0.81
			Base	0.599873	8,736.46	0.615100	8,958.23	221.77	0.01

### AUSTRALIAN DOLLAR Total

		14,563.860	Local		14,563.86		14,563.86	0.00	0.81
			Base		8,736.46		8,958.23	221.77	0.01

### BRAZILIAN REAL

Exchange Rate: 5.196100

BRL	BRAZILIAN REAL								
		103,484.640	Local	1.000000	103,484.64	1.000000	103,484.64	0.00	3.09
			Base	0.218469	22,608.22	0.192452	19,915.83	-2,692.39	0.03

### BRAZILIAN REAL Total

		103,484.640	Local		103,484.64		103,484.64	0.00	3.09
			Base		22,608.22		19,915.83	-2,692.39	0.03

### CANADIAN DOLLAR

Exchange Rate: 1.407300

CAD	CANADIAN DOLLAR								
		12,874.540	Local	1.000000	12,874.54	1.000000	12,874.54	0.00	0.57
			Base	0.728122	9,374.23	0.710581	9,148.40	-225.83	0.01

### CANADIAN DOLLAR Total

		12,874.540	Local		12,874.54		12,874.54	0.00	0.57
			Base		9,374.23		9,148.40	-225.83	0.01

### CHILEAN PESO

Exchange Rate: 855.900000

CLP	CHILEAN PESO								
		9,005,995.000	Local	1.000000	9,005,995.00	1.000000	9,005,995.00	0.00	9.47
			Base	0.001516	13,651.45	0.001168	10,522.25	-3,129.20	0.02



# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CHILEAN PESO Total</b>								
		9,005,995.000	Local	9,005,995.00		9,005,995.00	0.00	9.47
			Base	13,651.45		10,522.25	-3,129.20	0.02
							Exchange Rate:	24.856800
<b>CZECH KORUNA</b>								
CZK	CZECH KORUNA							
		46,153.040	Local	46,153.04	1.000000	46,153.04	0.00	4.18
			Base	1,973.25	0.040230	1,856.76	-116.49	0.00
<b>CZECH KORUNA Total</b>								
		46,153.040	Local	46,153.04		46,153.04	0.00	4.18
			Base	1,973.25		1,856.76	-116.49	0.00
							Exchange Rate:	6.769100
<b>DANISH KRONE</b>								
DKK	DANISH KRONE							
		42,642.410	Local	42,642.41	1.000000	42,642.41	0.00	1.07
			Base	6,324.76	0.147730	6,299.57	-25.19	0.01
<b>DANISH KRONE Total</b>								
		42,642.410	Local	42,642.41		42,642.41	0.00	1.07
			Base	6,324.76		6,299.57	-25.19	0.01
							Exchange Rate:	0.906701
<b>EURO CURRENCY</b>								
<b>INTERNATIONAL</b>								
EUR	EURO CURRENCY							
		-64,523.300	Local	-64,523.30	1.000000	-64,523.30	0.00	0.79
			Base	-72,496.32	1.102899	-71,162.71	1,333.61	0.11
<b>INTERNATIONAL Total</b>								
		-64,523.300	Local	-64,523.30		-64,523.30	0.00	0.79
			Base	-72,496.32		-71,162.71	1,333.61	0.11
<b>EURO CURRENCY Total</b>								
		-64,523.300	Local	-64,523.30		-64,523.30	0.00	0.79

& 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 31, 2020

View Date: April 1, 2020

Base Currency: 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		-72,496.32		-71,162.71	1,333.61	0.11

## HONG KONG DOLLAR

Exchange Rate: 7.752750

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
HKD	HONG KONG DOLLAR	85,486.260	1.000000	85,486.26	1.000000	85,486.26	0.00	0.28
		Base	0.128289	10,966.93	0.128986	11,026.57	59.64	0.02

## HONG KONG DOLLAR Total

		85,486.260	Local	85,486.26		85,486.26	0.00	0.28
			Base	10,966.93		11,026.57	59.64	0.02

## HUNGARIAN FORINT

Exchange Rate: 327.092450

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
HUF	HUNGARIAN FORINT	69,875.000	1.000000	69,875.00	1.000000	69,875.00	0.00	100.00
			Base	248.71	0.003057	213.62	-35.09	0.00

## HUNGARIAN FORINT Total

		69,875.000	Local	69,875.00		69,875.00	0.00	100.00
			Base	248.71		213.62	-35.09	0.00

## INDIAN RUPEE

Exchange Rate: 75.651250

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INR	INDIAN RUPEE	1,381,459.210	1.000000	1,381,459.21	1.000000	1,381,459.21	0.00	1.97
			Base	18,852.55	0.013219	18,260.89	-591.66	0.03

## INDIAN RUPEE Total

		1,381,459.210	Local	1,381,459.21		1,381,459.21	0.00	1.97
			Base	18,852.55		18,260.89	-591.66	0.03

## INDONESIAN RUPIAH

Exchange Rate: 16,310.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
IDR	INDONESIAN RUPIAH	169,672,575.000	1.000000	169,672,575.00	1.000000	169,672,575.00	0.00	9.64
			Base	12,028.81	0.000061	10,402.98	-1,625.83	0.02

# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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

169,672,575.000	Local			169,672,575.00		169,672,575.00	0.00	9.64
	Base			12,028.81		10,402.98	-1,625.83	0.02

**JAPANESE YEN** Exchange Rate: 107.525000

JPY	JAPANESE YEN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1,153,248.000	Local		1.000000	1,153,248.00	1.000000	1,153,248.00	0.00	0.16
	Base		0.009144	10,544.93	0.009300	10,725.39	180.46	0.02

**JAPANESE YEN Total**

1,153,248.000	Local			1,153,248.00		1,153,248.00	0.00	0.16
	Base			10,544.93		10,725.39	180.46	0.02

**MALAYSIAN RINGGIT** Exchange Rate: 4.320000

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
82,574.240	Local		1.000000	82,574.24	1.000000	82,574.24	0.00	8.01
	Base		0.241126	19,910.81	0.231481	19,114.41	-796.40	0.03

**MALAYSIAN RINGGIT Total**

82,574.240	Local			82,574.24		82,574.24	0.00	8.01
	Base			19,910.81		19,114.41	-796.40	0.03

**MEXICAN PESO** Exchange Rate: 23.722500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
23,757.170	Local		1.000000	23,757.17	1.000000	23,757.17	0.00	0.40
	Base		0.053093	1,261.33	0.042154	1,001.46	-259.87	0.00

**MEXICAN PESO Total**

23,757.170	Local			23,757.17		23,757.17	0.00	0.40
	Base			1,261.33		1,001.46	-259.87	0.00

**NEW ISRAELI SHEQEL** Exchange Rate: 3.541500

ILS	NEW ISRAELI SHEQEL	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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		885.910	1.000000	885.91	1.000000	885.91	0.00	0.22
			0.282207	250.01	0.282366	250.15	0.14	0.00
<b>NEW ISRAELI SHEQEL Total</b>		885.910		885.91		885.91	0.00	0.22
				250.01		250.15	0.14	0.00
<b>NEW TAIWAN DOLLAR</b>							Exchange Rate:	30.241500
TWD	NEW TAIWAN DOLLAR	198,968.000	1.000000	198,968.00	1.000000	198,968.00	0.00	0.78
			0.033171	6,600.04	0.033067	6,579.30	-20.74	0.01
<b>NEW TAIWAN DOLLAR Total</b>		198,968.000		198,968.00		198,968.00	0.00	0.78
				6,600.04		6,579.30	-20.74	0.01
<b>NORWEGIAN KRONE</b>							Exchange Rate:	10.396450
NOK	NORWEGIAN KRONE	2,346.190	1.000000	2,346.19	1.000000	2,346.19	0.00	0.09
			0.107954	253.28	0.096187	225.67	-27.61	0.00
<b>NORWEGIAN KRONE Total</b>		2,346.190		2,346.19		2,346.19	0.00	0.09
				253.28		225.67	-27.61	0.00
<b>PHILIPPINE PISO</b>							Exchange Rate:	50.860000
PHP	PHILIPPINE PESO	185,982.160	1.000000	185,982.16	1.000000	185,982.16	0.00	100.00
			0.019699	3,663.63	0.019662	3,656.75	-6.88	0.01
<b>PHILIPPINE PISO Total</b>		185,982.160		185,982.16		185,982.16	0.00	100.00
				3,663.63		3,656.75	-6.88	0.01

& 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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>POLISH ZLOTY</b>							Exchange Rate:	4.136550	
PLN	POLISH ZLOTY								
		7,975.120	Local	1.000000	7,975.12	1.000000	7,975.12	0.00	5.47
			Base	0.258416	2,060.90	0.241747	1,927.96	-132.94	0.00
<b>POLISH ZLOTY Total</b>									
		7,975.120	Local		7,975.12		7,975.12	0.00	5.47
			Base		2,060.90		1,927.96	-132.94	0.00
<b>POUND STERLING</b>							Exchange Rate:	0.805088	
GBP	POUND STERLING								
		5,769.530	Local	1.000000	5,769.53	1.000000	5,769.53	0.00	0.13
			Base	1.095249	6,319.07	1.242100	7,166.33	847.26	0.01
<b>POUND STERLING Total</b>									
		5,769.530	Local		5,769.53		5,769.53	0.00	0.13
			Base		6,319.07		7,166.33	847.26	0.01
<b>QATARI RIAL</b>							Exchange Rate:	3.641000	
QAR	QATARI RIAL								
		70,289.500	Local	1.000000	70,289.50	1.000000	70,289.50	0.00	23.21
			Base	0.274648	19,304.88	0.274650	19,305.00	0.12	0.03
<b>QATARI RIAL Total</b>									
		70,289.500	Local		70,289.50		70,289.50	0.00	23.21
			Base		19,304.88		19,305.00	0.12	0.03
<b>SINGAPORE DOLLAR</b>							Exchange Rate:	1.421350	
SGD	SINGAPORE DOLLAR								
		8,354.440	Local	1.000000	8,354.44	1.000000	8,354.44	0.00	1.52
			Base	0.729373	6,093.50	0.703556	5,877.82	-215.68	0.01

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

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# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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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**SINGAPORE DOLLAR Total**

8,354.440	Local			8,354.44		8,354.44	0.00	1.52
	Base			6,093.50		5,877.82	-215.68	0.01

**SOUTH AFRICAN RAND**

Exchange Rate: 17.885500

ZAR	SOUTH AFRICAN RAND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
28,471.020	Local		1.000000	28,471.02	1.000000	28,471.02	0.00	0.56
	Base		0.065429	1,862.83	0.055911	1,591.85	-270.98	0.00

**SOUTH AFRICAN RAND Total**

28,471.020	Local			28,471.02		28,471.02	0.00	0.56
	Base			1,862.83		1,591.85	-270.98	0.00

**SOUTH KOREAN WON**

Exchange Rate: 1,217.350000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3,061,811.000	Local		1.000000	3,061,811.00	1.000000	3,061,811.00	0.00	0.22
	Base		0.000852	2,609.41	0.000821	2,515.14	-94.27	0.00

**SOUTH KOREAN WON Total**

3,061,811.000	Local			3,061,811.00		3,061,811.00	0.00	0.22
	Base			2,609.41		2,515.14	-94.27	0.00

**SWEDISH KRONA**

Exchange Rate: 9.892550

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
51,930.380	Local		1.000000	51,930.38	1.000000	51,930.38	0.00	0.65
	Base		0.102974	5,347.48	0.101086	5,249.44	-98.04	0.01

**SWEDISH KRONA Total**

51,930.380	Local			51,930.38		51,930.38	0.00	0.65
	Base			5,347.48		5,249.44	-98.04	0.01

**SWISS FRANC**

Exchange Rate: 0.962500

CHF	SWISS FRANC	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 31, 2020

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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
	11,302.620	Local		1.000000	11,302.62	1.000000	11,302.62	0.00	0.55
		Base		1.033654	11,683.00	1.038961	11,742.98	59.98	0.02
<b>SWISS FRANC Total</b>									
	11,302.620	Local			11,302.62		11,302.62	0.00	0.55
		Base			11,683.00		11,742.98	59.98	0.02
								Exchange Rate:	32.817500
<b>THAILAND BAHT</b>									
THB	THAILAND BAHT								
	539,516.700	Local		1.000000	539,516.70	1.000000	539,516.70	0.00	4.54
		Base		0.032905	17,752.87	0.030472	16,439.91	-1,312.96	0.03
<b>THAILAND BAHT Total</b>									
	539,516.700	Local			539,516.70		539,516.70	0.00	4.54
		Base			17,752.87		16,439.91	-1,312.96	0.03
								Exchange Rate:	6.613250
<b>TURKISH LIRA</b>									
TRY	TURKISH LIRA								
	1,446.000	Local		1.000000	1,446.00	1.000000	1,446.00	0.00	0.87
		Base		0.178313	257.84	0.151212	218.65	-39.19	0.00
<b>TURKISH LIRA Total</b>									
	1,446.000	Local			1,446.00		1,446.00	0.00	0.87
		Base			257.84		218.65	-39.19	0.00
								Exchange Rate:	3.673150
<b>UAE DIRHAM</b>									
AED	UAE DIRHAM								
	4,422.170	Local		1.000000	4,422.17	1.000000	4,422.17	0.00	1.05
		Base		0.272249	1,203.93	0.272246	1,203.92	-0.01	0.00
<b>UAE DIRHAM Total</b>									
	4,422.170	Local			4,422.17		4,422.17	0.00	1.05
		Base			1,203.93		1,203.92	-0.01	0.00

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STATE STREET

As of: March 31, 2020

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<b>US DOLLAR</b>							Exchange Rate:	1.000000
USD	US DOLLAR							
		217,381.950	Local 1.000000	217,381.95	1.000000	217,381.95	0.00	0.83
			Base 1.000000	217,381.95	1.000000	217,381.95	0.00	0.34
<b>US DOLLAR Total</b>								
		217,381.950	Local	217,381.95		217,381.95	0.00	0.83
			Base	217,381.95		217,381.95	0.00	0.34
<b>YUAN RENMINBI</b>							Exchange Rate:	7.093100
CNY	YUAN RENMINBI							
		100,030.320	Local 1.000000	100,030.32	1.000000	100,030.32	0.00	3.28
			Base 0.143248	14,329.14	0.140982	14,102.48	-226.66	0.02
<b>YUAN RENMINBI Total</b>								
		100,030.320	Local	100,030.32		100,030.32	0.00	3.28
			Base	14,329.14		14,102.48	-226.66	0.02
<b>CASH Total</b>								
		186,127,048.080	Base	380,959.88		371,718.95	-9,240.93	0.80
<b>CASH EQUIVALENT</b>							Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.553136	31 Dec 2030		
		808,394.750	Local 100.000000	808,394.75	100.000000	808,394.75	0.00	3.07
			Base 100.000000	808,394.75	100.000000	808,394.75	0.00	1.26
<b>US DOLLAR Total</b>								
		808,394.750	Local	808,394.75		808,394.75	0.00	3.07
			Base	808,394.75		808,394.75	0.00	1.26

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Books Open

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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
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## CASH EQUIVALENT Total

808,394.750	Base			808,394.75		808,394.75	0.00	1.26
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## EQUITY

### AUSTRALIAN DOLLAR

Exchange Rate: 1.625752

606558005	AUST AND NZ BANKING GROUP COMMON STOCK								
		4,084.000	Local	30.915451	126,258.70	16.960000	69,264.64	-56,994.06	3.85
			Base	22.923800	93,620.80	10.432095	42,604.68	-51,016.12	0.07
607614005	WESTPAC BANKING CORP COMMON STOCK								
		3,765.000	Local	33.986985	127,961.00	16.500000	62,122.50	-65,838.50	3.45
			Base	25.201344	94,883.06	10.149149	38,211.55	-56,671.51	0.06
614469005	BHP GROUP LTD COMMON STOCK								
		5,874.000	Local	22.841415	134,170.47	28.980000	170,228.52	36,058.05	9.45
			Base	16.936905	99,487.38	17.825597	104,707.56	5,220.18	0.16
616197901	MIRVAC GROUP REIT								
		30,723.000	Local	3.191595	98,055.37	2.090000	64,211.07	-33,844.30	3.57
			Base	2.207467	67,820.00	1.285559	39,496.23	-28,323.77	0.06
618549901	CSL LTD COMMON STOCK								
		587.000	Local	134.397172	78,891.14	296.680000	174,151.16	95,260.02	9.67
			Base	99.655468	58,497.76	182.487858	107,120.37	48,622.61	0.17
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
		1,545.000	Local	85.042498	131,390.66	61.820000	95,511.90	-35,878.76	5.30
			Base	63.058997	97,426.15	38.025480	58,749.37	-38,676.78	0.09
622010007	RIO TINTO LTD COMMON STOCK								
		1,365.000	Local	57.588777	78,608.68	84.570000	115,438.05	36,829.37	6.41
			Base	42.702073	58,288.33	52.019004	71,005.94	12,717.61	0.11
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK								
		3,873.000	Local	32.906445	127,446.66	16.680000	64,601.64	-62,845.02	3.59
			Base	24.400124	94,501.68	10.259867	39,736.47	-54,765.21	0.06

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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
663710002	NEWCREST MINING LTD COMMON STOCK								
	3,160.000	Local	21.180585	66,930.65	23.050000	72,838.00	5,907.35	4.04	
		Base	15.625975	49,378.08	14.178054	44,802.65	-4,575.43	0.07	
670995901	AMP LTD COMMON STOCK								
	24,792.000	Local	5.386128	133,532.88	1.335000	33,097.32	-100,435.56	1.84	
		Base	3.993813	99,014.61	0.821158	20,358.16	-78,656.45	0.03	
694883000	WESFARMERS LTD COMMON STOCK								
	1,180.000	Local	31.491449	37,159.91	34.270000	40,438.60	3,278.69	2.25	
		Base	23.350898	27,554.06	21.079476	24,873.78	-2,680.28	0.04	
698123908	WOOLWORTHS GROUP LTD COMMON STOCK								
	8,850.000	Local	28.925129	255,987.39	35.100000	310,635.00	54,647.61	17.25	
		Base	20.771794	183,830.38	21.590009	191,071.58	7,241.20	0.30	
B033YN903	DEXUS REIT								
	5,823.000	Local	13.616806	79,290.66	9.090000	52,931.07	-26,359.59	2.94	
		Base	9.418063	54,841.38	5.591259	32,557.90	-22,283.48	0.05	
B03FYZ909	GOODMAN GROUP REIT								
	9,706.000	Local	14.837662	144,014.35	12.100000	117,442.60	-26,571.75	6.52	
		Base	9.833524	95,444.18	7.442710	72,238.94	-23,205.24	0.11	
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK								
	569.000	Local	95.627786	54,412.21	85.750000	48,791.75	-5,620.46	2.71	
		Base	70.907979	40,346.64	52.744822	30,011.80	-10,334.84	0.05	
BSS7GP901	AGL ENERGY LTD COMMON STOCK								
	4,825.000	Local	27.643816	133,381.41	17.190000	82,941.75	-50,439.66	4.61	
		Base	20.497884	98,902.29	10.573568	51,017.47	-47,884.82	0.08	
BYWR0T908	COLES GROUP LTD COMMON STOCK								
	13,956.000	Local	13.806662	192,685.78	15.160000	211,572.96	18,887.18	11.75	
		Base	9.383925	130,962.06	9.324915	130,138.52	-823.54	0.20	
<b>AUSTRALIAN DOLLAR Total</b>									
	124,677.000	Local		2,000,177.92		1,786,218.53	-213,959.39	99.19	
		Base		1,444,798.84		1,098,702.97	-346,095.87	1.71	

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STATE STREET

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**BRAZILIAN REAL**

Exchange Rate: 5.196100

219628005	VALE SA COMMON STOCK	10,127.000	Local Base	26.581203 8.191876	269,187.84 82,959.13	43.220000 8.317777	437,688.94 84,234.13	168,501.10 1,275.00	13.07 0.13
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK	29,200.000	Local Base	28.777400 7.005268	840,300.07 204,553.83	14.140000 2.721272	412,888.00 79,461.13	-427,412.07 -125,092.70	12.33 0.12
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE	22,500.000	Local Base	23.756439 6.361719	534,519.87 143,138.67	13.990000 2.692404	314,775.00 60,579.09	-219,744.87 -82,559.58	9.40 0.09
284097904	CCR SA COMMON STOCK	17,400.000	Local Base	17.574921 5.523318	305,803.63 96,105.73	11.730000 2.257462	204,102.00 39,279.84	-101,701.63 -56,825.89	6.09 0.06
ACIONT451	ENGIE BRASIL ENERGIA SA COMMON STOCK	5,000.000	Local Base	28.318410 8.545600	141,592.05 42,728.00	38.920000 7.490233	194,600.00 37,451.17	53,007.95 -5,276.83	5.81 0.06
B037HR904	ITAU UNIBANCO HOLDING S PRAF PREFERENCE	12,600.000	Local Base	26.040851 8.183929	328,114.72 103,117.50	23.090000 4.443717	290,934.00 55,990.84	-37,180.72 -47,126.66	8.69 0.09
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK	10,600.000	Local Base	36.321476 11.414848	385,007.65 120,997.39	12.530000 2.411424	132,818.00 25,561.09	-252,189.65 -95,436.30	3.97 0.04
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK	14,000.000	Local Base	11.220271 3.526225	157,083.79 49,367.15	17.600000 3.387156	246,400.00 47,420.18	89,316.21 -1,946.97	7.36 0.07
B23DZG901	MULTIPLAN EMPREENDIMENTOS COMMON STOCK	9,700.000	Local Base	23.270231 7.022220	225,721.24 68,115.53	19.080000 3.671985	185,076.00 35,618.25	-40,645.24 -32,497.28	5.53 0.06
B2QY96901	HYPERA SA COMMON STOCK								

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QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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		9,500.000	Local 30.071706	285,681.21	28.590000	271,605.00	-14,076.21	8.11
			Base 9.450717	89,781.81	5.502204	52,270.93	-37,510.88	0.08
BF4J7K900	NOTRE DAME INTERMED PAR SA COMMON STOCK	5,300.000	Local 58.555102	310,342.04	44.960000	238,288.00	-72,054.04	7.11
			Base 14.285564	75,713.49	8.652643	45,859.01	-29,854.48	0.07
BG7ZWY901	AMBEV SA COMMON STOCK	26,600.000	Local 18.977567	504,803.28	11.920000	317,072.00	-187,731.28	9.47
			Base 5.964131	158,645.89	2.294028	61,021.15	-97,624.74	0.09
<b>BRAZILIAN REAL Total</b>		172,527.000	Local	4,288,157.39		3,246,246.94	-1,041,910.45	96.91
			Base	1,235,224.12		624,746.81	-610,477.31	0.97
<b>CANADIAN DOLLAR</b>							Exchange Rate:	1.407300
008474959	AGNICO EAGLE MINES LTD COMMON STOCK	985.000	Local 59.569766	58,676.22	56.180000	55,337.30	-3,338.92	2.46
			Base 44.846629	44,173.93	39.920415	39,321.61	-4,852.32	0.06
015857956	ALGONQUIN POWER + UTILITIES COMMON STOCK	2,580.000	Local 18.888132	48,731.38	18.950000	48,891.00	159.62	2.17
			Base 14.321124	36,948.50	13.465501	34,740.99	-2,207.51	0.05
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK	5,662.000	Local 38.466210	217,795.68	33.150000	187,695.30	-30,100.38	8.33
			Base 28.626383	162,082.58	23.555745	133,372.63	-28,709.95	0.21
046789954	ATCO LTD CLASS I COMMON STOCK	960.000	Local 50.872302	48,837.41	38.970000	37,411.20	-11,426.21	1.66
			Base 38.571771	37,028.90	27.691324	26,583.67	-10,445.23	0.04
067901959	BARRICK GOLD CORP COMMON STOCK	4,532.000	Local 19.529245	88,506.54	25.860000	117,197.52	28,690.98	5.20
			Base 14.412593	65,317.87	18.375613	83,278.28	17,960.41	0.13
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK	1,377.000	Local 109.817153	151,218.22	110.030000	151,511.31	293.09	6.73

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base	81.465338	112,177.77	78.185177	107,660.99	-4,516.78	0.17
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK								
	3,100.000	Local		41.501758	128,655.45	19.250000	59,675.00	-68,980.45	2.65
		Base		30.158971	93,492.81	13.678675	42,403.89	-51,088.92	0.07
290876952	EMERA INC COMMON STOCK								
	888.000	Local		55.075135	48,906.72	55.500000	49,284.00	377.28	2.19
		Base		41.758390	37,081.45	39.437220	35,020.25	-2,061.20	0.05
291843951	EMPIRE CO LTD A COMMON STOCK								
	2,233.000	Local		34.410031	76,837.60	27.530000	61,474.49	-15,363.11	2.73
		Base		26.089946	58,258.85	19.562282	43,682.58	-14,576.27	0.07
29250N956	ENBRIDGE INC COMMON STOCK								
	3,310.000	Local		49.527873	163,937.26	40.980000	135,643.80	-28,293.46	6.02
		Base		36.418057	120,543.77	29.119591	96,385.85	-24,157.92	0.15
349553958	FORTIS INC COMMON STOCK								
	918.000	Local		53.355370	48,980.23	54.270000	49,819.86	839.63	2.21
		Base		40.454444	37,137.18	38.563206	35,401.02	-1,736.16	0.06
351858956	FRANCO NEVADA CORP COMMON STOCK								
	579.000	Local		89.882349	52,041.88	140.610000	81,413.19	29,371.31	3.61
		Base		65.316718	37,818.38	99.914730	57,850.63	20,032.25	0.09
448811950	HYDRO ONE LTD COMMON STOCK								
	1,884.000	Local		26.088089	49,149.96	25.340000	47,740.56	-1,409.40	2.12
		Base		19.780186	37,265.87	18.006111	33,923.51	-3,342.36	0.05
45075E955	IA FINANCIAL CORP INC COMMON STOCK								
	2,919.000	Local		68.979548	201,351.30	44.240000	129,136.56	-72,214.74	5.73
		Base		52.300819	152,666.09	31.436083	91,761.93	-60,904.16	0.14
539481952	LOBLAW COMPANIES LTD COMMON STOCK								
	1,306.000	Local		78.479564	102,494.31	72.550000	94,750.30	-7,744.01	4.21
		Base		57.030421	74,481.73	51.552618	67,327.72	-7,154.01	0.10
59162N950	METRO INC/CN COMMON STOCK								
	2,900.000	Local		46.565514	135,039.99	56.910000	165,039.00	29,999.01	7.33

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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		33.838759	98,132.40	40.439139	117,273.50	19,141.10	0.18
67077M959	NUTRIEN LTD COMMON STOCK								
	2,761.000	Local		55.090739	152,105.53	48.110000	132,831.71	-19,273.82	5.90
		Base		40.884430	112,881.91	34.186030	94,387.63	-18,494.28	0.15
706327954	PEMBINA PIPELINE CORP COMMON STOCK								
	3,200.000	Local		43.123809	137,996.19	26.400000	84,480.00	-53,516.19	3.75
		Base		31.337700	100,280.64	18.759326	60,029.84	-40,250.80	0.09
83179X959	SMARTCENTRES REAL ESTATE INV REIT								
	1,520.000	Local		31.336118	47,630.90	18.840000	28,636.80	-18,994.10	1.27
		Base		23.759283	36,114.11	13.387337	20,348.75	-15,765.36	0.03
867224958	SUNCOR ENERGY INC COMMON STOCK								
	6,520.000	Local		42.210782	275,214.30	22.460000	146,439.20	-128,775.10	6.50
		Base		31.892704	207,940.43	15.959639	104,056.85	-103,883.58	0.16
87807B909	TC ENERGY CORP COMMON STOCK								
	2,100.000	Local		63.521605	133,395.37	62.550000	131,355.00	-2,040.37	5.83
		Base		46.160600	96,937.26	44.446813	93,338.31	-3,598.95	0.15
961148954	WESTON (GEORGE) LTD COMMON STOCK								
	1,425.000	Local		102.621382	146,235.47	100.630000	143,397.75	-2,837.72	6.37
		Base		76.961235	109,669.76	71.505720	101,895.65	-7,774.11	0.16
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK								
	2,591.000	Local		36.748861	95,216.30	38.730000	100,349.43	5,133.13	4.46
		Base		27.863265	72,193.72	27.520784	71,306.35	-887.37	0.11
<b>CANADIAN DOLLAR Total</b>									
	56,250.000	Local			2,608,954.21		2,239,510.28	-369,443.93	99.43
		Base			1,940,625.91		1,591,352.43	-349,273.48	2.48
<b>CHILEAN PESO</b>								Exchange Rate:	855.900000
219602901	EMPRESAS COPEC SA COMMON STOCK								
	7,237.000	Local		7,634.670582	55,252,111.00	4,900.100000	35,462,023.70	-19,790,087.30	37.28
		Base		11.308445	81,839.22	5.725085	41,432.44	-40,406.78	0.06

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QS INVESTORS GLOBAL DBI CIF  
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229945902	ENEL AMERICAS SA COMMON STOCK							
		484,217.000	Local 134.929121	65,334,974.00	104.600000	50,649,098.20	-14,685,875.80	53.25
			Base 0.199857	96,773.92	0.122211	59,176.42	-37,597.50	0.09
<b>CHILEAN PESO Total</b>		491,454.000	Local	120,587,085.00		86,111,121.90	-34,475,963.10	90.53
			Base	178,613.14		100,608.86	-78,004.28	0.16
<b>CZECH KORUNA</b>							Exchange Rate:	24.856800
562403907	CEZ AS COMMON STOCK CZK100.							
		2,593.000	Local 429.157721	1,112,805.97	407.800000	1,057,425.40	-55,380.57	95.82
			Base 17.550023	45,507.21	16.405973	42,540.69	-2,966.52	0.07
<b>CZECH KORUNA Total</b>		2,593.000	Local	1,112,805.97		1,057,425.40	-55,380.57	95.82
			Base	45,507.21		42,540.69	-2,966.52	0.07
<b>DANISH KRONE</b>							Exchange Rate:	6.769100
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	Local 253.267023	683,061.16	76.900000	207,399.30	-475,661.86	5.19
			Base 37.358324	100,755.40	11.360447	30,639.12	-70,116.28	0.05
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000	Local 283.680027	834,870.32	409.150000	1,204,128.45	369,258.13	30.12
			Base 41.844414	123,148.11	60.443781	177,886.05	54,737.94	0.28
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		628.000	Local 456.697675	286,806.14	508.800000	319,526.40	32,720.26	7.99
			Base 67.365494	42,305.53	75.165088	47,203.68	4,898.15	0.07
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		2,307.000	Local 294.871808	680,269.26	309.300000	713,555.10	33,285.84	17.85
			Base 43.495267	100,343.58	45.692928	105,413.59	5,070.01	0.16
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		2,266.000	Local 423.879832	960,511.70	666.400000	1,510,062.40	549,550.70	37.78

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QS INVESTORS GLOBAL DBI CIF  
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STATE STREET

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		Base	64.816999	146,875.32	98.447356	223,081.71	76,206.39	0.35	
<b>DANISH KRONE Total</b>		10,841.000		3,445,518.58		3,954,671.65	509,153.07	98.93	
		Base		513,427.94		584,224.15	70,796.21	0.91	
<b>EURO CURRENCY</b>							Exchange Rate:	0.906701	
<b>AUSTRIA</b>									
465145001	OMV AG COMMON STOCK								
		2,114.000	Local	41.905047	88,587.27	25.160000	53,188.24	-35,399.03	0.65
			Base	45.961466	97,162.54	27.748949	58,661.28	-38,501.26	0.09
<b>AUSTRIA Total</b>		2,114.000	Local		88,587.27		53,188.24	-35,399.03	0.65
			Base		97,162.54		58,661.28	-38,501.26	0.09
<b>BELGIUM</b>									
559699905	UCB SA COMMON STOCK								
		734.000	Local	73.658542	54,065.37	79.000000	57,986.00	3,920.63	0.71
			Base	80.788706	59,298.91	87.129054	63,952.73	4,653.82	0.10
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK								
		1,342.000	Local	93.767504	125,835.99	40.470000	54,310.74	-71,525.25	0.67
			Base	103.945432	139,494.77	44.634339	59,899.28	-79,595.49	0.09
B00D9P907	PROXIMUS COMMON STOCK								
		1,137.000	Local	28.618399	32,539.12	20.870000	23,729.19	-8,809.93	0.29
			Base	31.388672	35,688.92	23.017511	26,170.91	-9,518.01	0.04
<b>BELGIUM Total</b>		3,213.000	Local		212,440.48		136,025.93	-76,414.55	1.67
			Base		234,482.60		150,022.92	-84,459.68	0.23
<b>FINLAND</b>									
505125906	UPM KYMMENE OYJ COMMON STOCK								
		2,776.000	Local	22.935054	63,667.71	25.090000	69,649.84	5,982.13	0.85
			Base	25.871873	71,820.32	27.671746	76,816.77	4,996.45	0.12

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590294906	NOKIA OYJ COMMON STOCK							
		10,593.000	Local 4.467859	47,328.03	2.869000	30,391.32	-16,936.71	0.37
			Base 5.039966	53,388.36	3.164218	33,518.57	-19,869.79	0.05
B06YV4907	NESTE OYJ COMMON STOCK							
		5,040.000	Local 12.693996	63,977.74	30.850000	155,484.00	91,506.26	1.90
			Base 13.922780	70,170.81	34.024447	171,483.21	101,312.40	0.27
<b>FINLAND Total</b>		18,409.000	Local Base	174,973.48 195,379.49		255,525.16 281,818.55	80,551.68 86,439.06	3.13 0.44
<b>FRANCE</b>								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		1,001.000	Local 122.450400	122,572.85	59.340000	59,399.34	-63,173.51	0.73
			Base 138.130100	138,268.23	65.446051	65,511.50	-72,756.73	0.10
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0							
		1,976.000	Local 21.290324	42,069.68	19.475000	38,482.60	-3,587.08	0.47
			Base 24.016533	47,456.67	21.478966	42,442.44	-5,014.23	0.07
405780909	L OREAL COMMON STOCK EUR.2							
		667.000	Local 231.393538	154,339.49	238.900000	159,346.30	5,006.81	1.95
			Base 258.281004	172,273.43	263.482670	175,742.94	3,469.51	0.27
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		508.000	Local 249.219232	126,603.37	338.450000	171,932.60	45,329.23	2.11
			Base 282.078858	143,296.06	373.276306	189,624.36	46,328.30	0.30
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		576.000	Local 99.948594	57,570.39	77.000000	44,352.00	-13,218.39	0.54
			Base 112.746962	64,942.25	84.923255	48,915.79	-16,026.46	0.08
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							
		1,985.000	Local 50.175003	99,597.38	26.120000	51,848.20	-47,749.18	0.64
			Base 56.599879	112,350.76	28.807733	57,183.35	-55,167.41	0.09
455440909	ICADE REIT							
		434.000	Local 79.528272	34,515.27	72.150000	31,313.10	-3,202.17	0.38

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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	89.711820	38,934.93	79.574193	34,535.20	-4,399.73	0.05
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		420.000 Local	118.198881	49,643.53	129.450000	54,369.00	4,725.47	0.67
		Base	129.640571	54,449.04	142.770329	59,963.54	5,514.50	0.09
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0							
		1,668.000 Local	74.271223	123,884.40	78.580000	131,071.44	7,187.04	1.61
		Base	83.781613	139,747.73	86.665836	144,558.61	4,810.88	0.22
483477907	VIVENDI COMMON STOCK EUR5.5							
		4,364.000 Local	24.605034	107,376.37	19.525000	85,207.10	-22,169.27	1.04
		Base	27.755694	121,125.85	21.534111	93,974.86	-27,150.99	0.15
517617908	ORANGE COMMON STOCK EUR4.0							
		7,605.000 Local	14.559224	110,722.90	11.135000	84,681.68	-26,041.22	1.04
		Base	15.968561	121,440.91	12.280785	93,395.38	-28,045.53	0.15
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5							
		332.000 Local	84.025482	27,896.46	135.000000	44,820.00	16,923.54	0.55
		Base	92.159187	30,596.85	148.891421	49,431.95	18,835.10	0.08
550507909	KERING COMMON STOCK EUR4.0							
		132.000 Local	288.408106	38,069.87	475.900000	62,818.80	24,748.93	0.77
		Base	316.326061	41,755.04	524.869830	69,282.82	27,527.78	0.11
564156909	CARREFOUR SA COMMON STOCK EUR2.5							
		4,195.000 Local	21.655528	90,844.94	14.415000	60,470.93	-30,374.01	0.74
		Base	23.751790	99,638.76	15.898295	66,693.35	-32,945.41	0.10
567173901	SANOFI COMMON STOCK EUR2.0							
		3,300.000 Local	82.891006	273,540.32	80.140000	264,462.00	-9,078.32	3.24
		Base	92.153073	304,105.14	88.386359	291,674.98	-12,430.16	0.45
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
		1,798.000 Local	51.711457	92,977.20	15.348000	27,595.70	-65,381.50	0.34
		Base	56.717141	101,977.42	16.927300	30,435.28	-71,542.14	0.05
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18							
		453.000 Local	119.910596	54,319.50	98.280000	44,520.84	-9,798.66	0.55

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		Base	131.517991	59,577.65	108.392954	49,102.01	-10,475.64	0.08
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
		1,575.000 Local	66.153663	104,192.02	27.510000	43,328.25	-60,863.77	0.53
		Base	72.557359	114,277.84	30.340763	47,786.70	-66,491.14	0.07
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,794.000 Local	51.125897	91,719.86	22.165000	39,764.01	-51,955.85	0.49
		Base	56.074900	100,598.37	24.445765	43,855.70	-56,742.67	0.07
758255905	KLEPIERRE REIT EUR1.4							
		2,496.000 Local	32.243594	80,480.01	17.570000	43,854.72	-36,625.29	0.54
		Base	35.942228	89,711.80	19.377943	48,367.34	-41,344.46	0.08
774246904	GECINA SA REIT EUR7.5							
		552.000 Local	133.113768	73,478.80	120.700000	66,626.40	-6,852.40	0.82
		Base	148.611322	82,033.45	133.119959	73,482.22	-8,551.23	0.11
774563902	COVIVIO REIT EUR3.0							
		421.000 Local	84.675487	35,648.38	51.350000	21,618.35	-14,030.03	0.26
		Base	92.872090	39,099.15	56.633885	23,842.87	-15,256.28	0.04
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
		816.000 Local	124.570539	101,649.56	80.140000	65,394.24	-36,255.32	0.80
		Base	140.521716	114,665.72	88.386359	72,123.27	-42,542.45	0.11
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		4,041.000 Local	13.406657	54,176.30	9.412000	38,033.89	-16,142.41	0.47
		Base	14.890878	60,174.04	10.380489	41,947.55	-18,226.49	0.07
B0NJ1901	EDF COMMON STOCK EUR.5							
		4,846.000 Local	11.266597	54,597.93	7.186000	34,823.36	-19,774.57	0.43
		Base	13.282198	64,365.53	7.925435	38,406.66	-25,958.87	0.06
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		1,498.000 Local	60.779720	91,048.02	58.480000	87,603.04	-3,444.98	1.07
		Base	66.663218	99,861.50	64.497558	96,617.34	-3,244.16	0.15
B15C55900	TOTAL SA COMMON STOCK EUR2.5							
		24,643.000 Local	46.099345	1,136,026.16	35.390000	872,115.77	-263,910.39	10.68

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		Base	51.113118	1,259,580.57	39.031610	961,855.97	-297,724.60	1.50
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
		1,129.000 Local	90.234721	101,875.00	75.400000	85,126.60	-16,748.40	1.04
		Base	101.789221	114,920.03	83.158616	93,886.08	-21,033.95	0.15
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		1,081.000 Local	65.491452	70,796.26	58.640000	63,389.84	-7,406.42	0.78
		Base	71.831045	77,649.36	64.674022	69,912.62	-7,736.74	0.11
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		1,755.000 Local	104.806530	183,935.46	116.650000	204,720.75	20,785.29	2.51
		Base	117.669362	206,509.73	128.653216	225,786.39	19,276.66	0.35
<b>FRANCE Total</b>		78,061.000 Local		3,786,167.68		3,083,090.85	-703,076.83	37.77
		Base		4,215,383.81		3,400,339.07	-815,044.74	5.29
<b>GERMANY</b>								
403197908	ADIDAS AG COMMON STOCK							
		528.000 Local	252.276080	133,201.77	205.900000	108,715.20	-24,486.57	1.33
		Base	283.161307	149,509.17	227.086989	119,901.93	-29,607.24	0.19
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000 Local	78.318858	130,322.58	33.930000	56,459.52	-73,863.06	0.69
		Base	85.900150	142,937.85	37.421377	62,269.17	-80,668.68	0.10
474184900	MERCK KGAA COMMON STOCK							
		664.000 Local	91.059864	60,463.75	93.620000	62,163.68	1,699.93	0.76
		Base	102.720030	68,206.10	103.253443	68,560.29	354.19	0.11
476896907	RWE AG COMMON STOCK							
		1,736.000 Local	23.021503	39,965.33	23.960000	41,594.56	1,629.23	0.51
		Base	25.969395	45,082.87	26.425470	45,874.62	791.75	0.07
484628904	SAP SE COMMON STOCK							
		1,999.000 Local	100.780255	201,459.73	102.800000	205,497.20	4,037.47	2.52
		Base	111.873722	223,635.57	113.378060	226,642.74	3,007.17	0.35
494290901	E.ON SE COMMON STOCK							

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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
		8,938.000	Local 7.861921	70,269.85	9.441000	84,383.66	14,113.81	1.03
			Base 8.703478	77,791.69	10.412473	93,066.69	15,275.00	0.14
506921907	BAYER AG REG COMMON STOCK	2,728.000	Local 78.346727	213,729.87	52.850000	144,174.80	-69,555.07	1.77
			Base 86.898526	237,059.18	58.288234	159,010.30	-78,048.88	0.25
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE	729.000	Local 126.221687	92,015.61	73.200000	53,362.80	-38,652.81	0.65
			Base 138.439986	100,922.75	80.732237	58,853.80	-42,068.95	0.09
512067901	HEIDELBERGCEMENT AG COMMON STOCK	1,044.000	Local 88.348132	92,235.45	39.090000	40,809.96	-51,425.49	0.50
			Base 96.900259	101,163.87	43.112338	45,009.28	-56,154.59	0.07
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK	506.000	Local 83.999506	42,503.75	60.200000	30,461.20	-12,042.55	0.37
			Base 92.130692	46,618.13	66.394545	33,595.64	-13,022.49	0.05
523148906	ALLIANZ SE REG COMMON STOCK	516.000	Local 172.400019	88,958.41	156.880000	80,950.08	-8,008.33	0.99
			Base 189.088391	97,569.61	173.022860	89,279.80	-8,289.81	0.14
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK	511.000	Local 179.374618	91,660.43	184.100000	94,075.10	2,414.67	1.15
			Base 196.738141	100,533.19	203.043782	103,755.37	3,222.18	0.16
549716900	VOLKSWAGEN AG PREF PREFERENCE	535.000	Local 141.352673	75,623.68	106.840000	57,159.40	-18,464.28	0.70
			Base 159.452804	85,307.25	117.833773	63,041.07	-22,266.18	0.10
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK	1,542.000	Local 67.782244	104,520.22	27.520000	42,435.84	-62,084.38	0.52
			Base 74.343586	114,637.81	30.351792	46,802.46	-67,835.35	0.07
572797900	SIEMENS AG REG COMMON STOCK NPV	1,150.000	Local 110.676722	127,278.23	77.470000	89,090.50	-38,187.73	1.09
			Base 123.943183	142,534.66	85.441617	98,257.86	-44,276.80	0.15
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	12,138.000	Local		14.716476	178,628.58	11.814000	143,398.33	-35,230.25	1.76
		Base		17.115700	207,750.37	13.029654	158,153.93	-49,596.44	0.25
58895097	INFINEON TECHNOLOGIES AG COMMON STOCK								
	2,049.000	Local		18.664080	38,242.70	13.430000	27,518.07	-10,724.63	0.34
		Base		20.470766	41,944.60	14.811939	30,349.66	-11,594.94	0.05
750892903	WIRECARD AG COMMON STOCK								
	422.000	Local		148.674289	62,740.55	104.650000	44,162.30	-18,578.25	0.54
		Base		167.711943	70,774.44	115.418423	48,706.57	-22,067.87	0.08
ACI0054Q2	BASF SE COMMON STOCK								
	3,223.000	Local		72.727813	234,401.74	43.145000	139,056.34	-95,345.40	1.70
		Base		80.938461	260,864.66	47.584595	153,365.16	-107,499.50	0.24
ACI0XQVJ6	AROWNTOWN SA COMMON STOCK EUR.01								
	17,181.000	Local		7.711145	132,485.19	4.554000	78,242.27	-54,242.92	0.96
		Base		8.644986	148,529.51	5.022604	86,293.35	-62,236.16	0.13
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK								
	4,003.000	Local		33.945511	135,883.88	34.710000	138,944.13	3,060.25	1.70
		Base		37.669283	150,790.14	38.281639	153,241.40	2,451.26	0.24
B1JB4K905	SYMRISE AG COMMON STOCK								
	683.000	Local		89.210425	60,930.72	85.000000	58,055.00	-2,875.72	0.71
		Base		100.633763	68,732.86	93.746450	64,028.83	-4,704.03	0.10
BBJPFY900	VONOVIA SE COMMON STOCK								
	5,660.000	Local		38.702403	219,055.60	44.860000	253,907.60	34,852.00	3.11
		Base		43.018949	243,487.25	49.476068	280,034.54	36,547.29	0.44
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01								
	1,386.000	Local		28.887150	40,037.59	36.610000	50,741.46	10,703.87	0.62
		Base		31.683434	43,913.24	40.377147	55,962.73	12,049.49	0.09
<b>GERMANY Total</b>	71,535.000	Local			2,666,615.21		2,125,359.00	-541,256.21	26.04
		Base			2,970,296.77		2,344,057.19	-626,239.58	3.65

## ITALY

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QS INVESTORS LLC

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As of: March 31, 2020

View Date: April 1, 2020

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714456902	ENEL SPA COMMON STOCK EUR1.							
		27,399.000	Local 5.015602	137,422.47	6.339000	173,682.26	36,259.79	2.13
			Base 5.567047	152,531.52	6.991279	191,554.06	39,022.54	0.30
714505906	ENI SPA COMMON STOCK							
		21,606.000	Local 14.287941	308,705.25	9.220000	199,207.32	-109,497.93	2.44
			Base 15.671018	338,588.01	10.168733	219,705.64	-118,882.37	0.34
725147904	SNAM SPA COMMON STOCK							
		32,109.000	Local 4.145095	133,094.87	4.204000	134,986.24	1,891.37	1.65
			Base 4.546342	145,978.49	4.636589	148,876.24	2,897.75	0.23
753851906	TENARIS SA COMMON STOCK USD1.							
		7,437.000	Local 13.982498	103,987.84	5.580000	41,498.46	-62,489.38	0.51
			Base 15.336008	114,053.89	6.154179	45,768.63	-68,285.26	0.07
763439908	TELECOM ITALIA SPA COMMON STOCK							
		118,763.000	Local 0.862855	102,475.29	0.372400	44,227.34	-58,247.95	0.54
			Base 0.946380	112,394.93	0.410720	48,778.31	-63,616.62	0.08
B01BN5908	TERNA SPA COMMON STOCK EUR.22							
		8,456.000	Local 4.755490	40,212.42	5.770000	48,791.12	8,578.70	0.60
			Base 5.215823	44,105.00	6.363730	53,811.70	9,706.70	0.08
<b>ITALY Total</b>		215,770.000	Local Base	825,898.14 907,651.84		642,392.74 708,494.58	-183,505.40 -199,157.26	7.87 1.10
<b>NETHERLANDS (THE)</b>								
580942902	VOPAK COMMON STOCK EUR.5							
		667.000	Local 41.599400	27,746.80	47.420000	31,629.14	3,882.34	0.39
			Base 45.626237	30,432.70	52.299490	34,883.76	4,451.06	0.05
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		36,544.000	Local 2.728752	99,719.53	2.176000	79,519.74	-20,199.79	0.97
			Base 2.992897	109,372.41	2.399909	87,702.27	-21,670.14	0.14
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,844.000	Local 32.659617	92,883.95	36.915000	104,986.26	12,102.31	1.29

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As of: March 31, 2020

View Date: April 1, 2020

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		Base	35.821076	101,875.14	40.713532	115,789.28	13,914.14	0.18
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		392.000 Local	83.254515	32,635.77	76.160000	29,854.72	-2,781.05	0.37
		Base	91.313571	35,794.92	83.996819	32,926.75	-2,868.17	0.05
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
		842.000 Local	138.819252	116,885.81	242.450000	204,142.90	87,257.09	2.50
		Base	153.947078	129,623.44	267.397963	225,149.08	95,525.64	0.35
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5							
		688.000 Local	106.137500	73,022.60	103.500000	71,208.00	-1,814.60	0.87
		Base	119.728343	82,373.10	114.150089	78,535.26	-3,837.84	0.12
B1527V903	UNILEVER NV COMMON STOCK EUR.16							
		3,740.000 Local	49.632198	185,624.42	44.805000	167,570.70	-18,053.72	2.05
		Base	55.126807	206,174.26	49.415408	184,813.63	-21,360.63	0.29
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		1,820.000 Local	19.011692	34,601.28	21.285000	38,738.70	4,137.42	0.47
		Base	20.852033	37,950.70	23.475214	42,724.89	4,774.19	0.07
BFYM46904	UNIBAIL RODAMCO WESTFIELD REIT EUR.5							
		1,506.000 Local	188.819774	284,362.58	51.560000	77,649.36	-206,713.22	0.95
		Base	208.943247	314,668.53	56.865494	85,639.43	-229,029.10	0.13
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5							
		1,048.000 Local	81.758559	85,682.97	60.010000	62,890.48	-22,792.49	0.77
		Base	92.227691	96,654.62	66.184994	69,361.87	-27,292.75	0.11
BZ5739900	ING GROEP NV COMMON STOCK EUR.01							
		7,955.000 Local	9.938908	79,064.01	4.781500	38,036.83	-41,027.18	0.47
		Base	11.211579	89,188.11	5.273514	41,950.80	-47,237.31	0.07
<b>NETHERLANDS (THE) Total</b>		58,046.000 Local		1,112,229.72		906,226.83	-206,002.89	11.10
		Base		1,234,107.93		999,477.02	-234,630.91	1.55

## PORTUGAL

B1FW75903 GALP ENERGIA SGPS SA COMMON STOCK EUR1.

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QS INVESTORS GLOBAL DBI CIF

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STATE STREET

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View Date: April 1, 2020

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		7,992.000	Local Base	13.972832 15.325405	111,670.87 122,480.64	10.395000 11.464639	83,076.84 91,625.40	-28,594.03 -30,855.24	1.02 0.14
<b>PORTUGAL Total</b>		7,992.000	Local Base		111,670.87 122,480.64		83,076.84 91,625.40	-28,594.03 -30,855.24	1.02 0.14
<b>SPAIN</b>									
527178909	ENDESA SA COMMON STOCK EUR1.2	1,818.000	Local Base	22.321342 24.482057	40,580.20 44,508.38	19.470000 21.473452	35,396.46 39,038.73	-5,183.74 -5,469.65	0.43 0.06
566935904	REPSOL SA COMMON STOCK EUR1.	20,911.000	Local Base	13.111957 14.445407	274,184.13 302,067.90	8.332000 9.189358	174,230.45 192,158.66	-99,953.68 -109,909.24	2.13 0.30
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5	26,853.000	Local Base	3.958022 4.464844	106,284.76 119,894.46	2.218000 2.446231	59,559.95 65,688.63	-46,724.81 -54,205.83	0.73 0.10
573252905	TELEFONICA SA COMMON STOCK EUR1.	14,734.000	Local Base	10.392957 11.398998	153,129.83 167,952.84	4.173500 4.602951	61,492.35 67,819.88	-91,637.48 -100,132.96	0.75 0.11
738307909	ENAGAS SA COMMON STOCK EUR1.5	1,856.000	Local Base	24.866616 27.273707	46,152.44 50,620.00	18.095000 19.956965	33,584.32 37,040.13	-12,568.12 -13,579.87	0.41 0.06
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	3,382.000	Local Base	25.056833 28.265346	84,742.21 95,593.40	23.660000 26.094600	80,018.12 88,251.94	-4,724.09 -7,341.46	0.98 0.14
B288C9908	IBERDROLA SA COMMON STOCK EUR.75	18,180.000	Local Base	7.426677 8.229455	135,016.98 149,611.50	8.984000 9.908448	163,329.12 180,135.59	28,312.14 30,524.09	2.00 0.28
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01	1,290.000	Local Base	63.499659 71.139078	81,914.56 91,769.41	43.200000 47.645255	55,728.00 61,462.38	-26,186.56 -30,307.03	0.68 0.10

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FUND: HBQ2



STATE STREET

As of: March 31, 2020

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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
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5							
		1,527.000	Local 18.829758	28,753.04	16.365000	24,989.36	-3,763.68	0.31
			Base 20.652482	31,536.34	18.048949	27,560.75	-3,975.59	0.04
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25							
		1,569.000	Local 38.993805	61,181.28	41.450000	65,035.05	3,853.77	0.80
			Base 43.322116	67,972.40	45.715181	71,727.12	3,754.72	0.11
<b>SPAIN Total</b>		92,120.000	Local	1,011,939.43		753,363.18	-258,576.25	9.23
			Base	1,121,526.63		830,883.81	-290,642.82	1.29
<b>UNITED KINGDOM</b>								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125							
		548.000	Local 80.129015	43,910.70	104.700000	57,375.60	13,464.90	0.70
			Base 87.885529	48,161.27	115.473568	63,279.52	15,118.25	0.10
<b>UNITED KINGDOM Total</b>		548.000	Local	43,910.70		57,375.60	13,464.90	0.70
			Base	48,161.27		63,279.52	15,118.25	0.10
<b>EURO CURRENCY Total</b>		547,808.000	Local	10,034,432.98		8,095,624.37	-1,938,808.61	99.19
			Base	11,146,633.52		8,928,659.34	-2,217,974.18	13.89
<b>HONG KONG DOLLAR</b>							Exchange Rate: 7.752750	
607355906	CHINA MOBILE LTD COMMON STOCK							
		14,500.000	Local 77.241013	1,119,994.69	57.650000	835,925.00	-284,069.69	2.71
			Base 9.892635	143,443.21	7.436071	107,823.03	-35,620.18	0.17
609701909	CLP HOLDINGS LTD COMMON STOCK							
		14,000.000	Local 80.925784	1,132,960.98	71.500000	1,001,000.00	-131,960.98	3.24
			Base 10.343671	144,811.39	9.222534	129,115.48	-15,695.91	0.20
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1							
		6,500.000	Local 81.929046	532,538.80	58.350000	379,275.00	-153,263.80	1.23
			Base 10.496995	68,230.47	7.526362	48,921.35	-19,309.12	0.08

# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK								
	38,000.000	Local		11.154774	423,881.43	15.520000	589,760.00	165,878.57	1.91
		Base		1.433011	54,454.43	2.001870	76,071.07	21,616.64	0.12
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK								
	34,000.000	Local		22.435325	762,801.04	24.050000	817,700.00	54,898.96	2.65
		Base		2.882181	97,994.14	3.102125	105,472.25	7,478.11	0.16
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1								
	24,000.000	Local		20.532329	492,775.89	32.000000	768,000.00	275,224.11	2.49
		Base		2.637710	63,305.03	4.127568	99,061.62	35,756.59	0.15
619615008	CITIC LTD COMMON STOCK								
	79,000.000	Local		11.316810	894,028.01	8.110000	640,690.00	-253,338.01	2.08
		Base		1.453827	114,852.36	1.046080	82,640.35	-32,212.01	0.13
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK								
	2,200.000	Local		219.195150	482,229.33	233.800000	514,360.00	32,130.67	1.67
		Base		27.990205	61,578.45	30.157041	66,345.49	4,767.04	0.10
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0								
	98,000.000	Local		6.159699	603,650.46	3.820000	374,360.00	-229,290.46	1.21
		Base		0.791313	77,548.67	0.492728	48,287.38	-29,261.29	0.08
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1								
	5,100.000	Local		41.858061	213,476.11	75.050000	382,755.00	169,278.89	1.24
		Base		5.377345	27,424.46	9.680436	49,370.22	21,945.76	0.08
640837001	HANG SENG BANK LTD COMMON STOCK								
	3,200.000	Local		195.307581	624,984.26	132.500000	424,000.00	-200,984.26	1.37
		Base		24.882166	79,622.93	17.090710	54,690.27	-24,932.66	0.09
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK								
	22,000.000	Local		55.787866	1,227,333.06	46.350000	1,019,700.00	-207,633.06	3.30
		Base		7.147480	157,244.55	5.978524	131,527.52	-25,717.03	0.20
643655004	HONG KONG + CHINA GAS COMMON STOCK								
	67,179.000	Local		12.729970	855,186.68	12.780000	858,547.62	3,360.94	2.78
		Base		1.626561	109,270.75	1.648447	110,741.04	1,470.29	0.17

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646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01		17,200.000	Local	20.882905	359,185.97	27.000000	464,400.00	105,214.03	1.50
				Base	2.673388	45,982.28	3.482635	59,901.33	13,919.05	0.09
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK		13,000.000	Local	62.197957	808,573.44	41.350000	537,550.00	-271,023.44	1.74
				Base	7.924013	103,012.17	5.333591	69,336.69	-33,675.48	0.11
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1		10,000.000	Local	29.145902	291,459.02	39.000000	390,000.00	98,540.98	1.26
				Base	3.734261	37,342.61	5.030473	50,304.73	12,962.12	0.08
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK		24,000.000	Local	32.401041	777,624.98	21.450000	514,800.00	-262,824.98	1.67
				Base	4.162438	99,898.51	2.766760	66,402.24	-33,496.27	0.10
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK		48,000.000	Local	13.862859	665,417.21	8.540000	409,920.00	-255,497.21	1.33
				Base	1.780909	85,483.61	1.101545	52,874.14	-32,609.47	0.08
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK		7,000.000	Local	118.987404	832,911.83	102.200000	715,400.00	-117,511.83	2.32
				Base	15.285857	107,001.00	13.182419	92,276.93	-14,724.07	0.14
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK		38,000.000	Local	11.478082	436,167.12	14.940000	567,720.00	131,552.88	1.84
				Base	1.474545	56,032.72	1.927058	73,228.21	17,195.49	0.11
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK		10,000.000	Local	25.239763	252,397.63	35.400000	354,000.00	101,602.37	1.15
				Base	3.233794	32,337.94	4.566122	45,661.22	13,323.28	0.07
B00G0S903	CNOOC LTD COMMON STOCK		86,000.000	Local	8.853941	761,438.90	8.130000	699,180.00	-62,258.90	2.27
				Base	1.137432	97,819.15	1.048660	90,184.77	-7,634.38	0.14
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025		55,000.000	Local	4.178659	229,826.23	10.220000	562,100.00	332,273.77	1.82
				Base	0.536816	29,524.90	1.318242	72,503.31	42,978.41	0.11

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	24,000.000	Local 21.483835	515,612.04	26.950000	646,800.00	131,187.96	2.10
			Base 2.752573	66,061.76	3.476186	83,428.46	17,366.70	0.13
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	8,500.000	Local 43.218098	367,353.83	76.150000	647,275.00	279,921.17	2.10
			Base 5.552064	47,192.54	9.822321	83,489.73	36,297.19	0.13
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	130,000.000	Local 5.869243	763,001.56	3.030000	393,900.00	-369,101.56	1.28
			Base 0.753999	98,019.89	0.390829	50,807.78	-47,212.11	0.08
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	34,500.000	Local 18.328865	632,345.85	14.760000	509,220.00	-123,125.85	1.65
			Base 2.354639	81,235.06	1.903841	65,682.50	-15,552.56	0.10
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	122,000.000	Local 6.259860	763,702.97	6.340000	773,480.00	9,777.03	2.51
			Base 0.804180	98,110.00	0.817774	99,768.47	1,658.47	0.16
B0PB4M906	LINK REIT REIT	8,500.000	Local 56.211412	477,797.00	65.700000	558,450.00	80,653.00	1.81
			Base 7.221265	61,380.75	8.474412	72,032.50	10,651.75	0.11
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0	205,000.000	Local 3.705837	759,696.66	2.970000	608,850.00	-150,846.66	1.97
			Base 0.476075	97,595.33	0.383090	78,533.42	-19,061.91	0.12
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	127,000.000	Local 5.007885	636,001.40	5.310000	674,370.00	38,368.60	2.19
			Base 0.643344	81,704.66	0.684918	86,984.62	5,279.96	0.14
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	53,000.000	Local 6.843738	362,718.13	9.380000	497,140.00	134,421.87	1.61
			Base 0.879189	46,597.01	1.209893	64,124.34	17,527.33	0.10
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0	19,600.000	Local 34.053634	667,451.23	17.440000	341,824.00	-325,627.23	1.11
			Base 4.374740	85,744.91	2.249524	44,090.68	-41,654.23	0.07

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B4TX8S909	AIA GROUP LTD COMMON STOCK		16,800.000	Local	62.579868	1,051,341.79	70.150000	1,178,520.00	127,178.21	3.82
				Base	7.995968	134,332.27	9.048402	152,013.16	17,680.89	0.24
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005		19,000.000	Local	9.920299	188,485.68	10.560000	200,640.00	12,154.32	0.65
				Base	1.274423	24,214.03	1.362097	25,879.85	1,665.82	0.04
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1		22,000.000	Local	27.793785	611,463.26	35.900000	789,800.00	178,336.74	2.56
				Base	3.558105	78,278.32	4.630615	101,873.53	23,595.21	0.16
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1		23,500.000	Local	30.447946	715,526.73	37.750000	887,125.00	171,598.27	2.87
				Base	3.889322	91,399.07	4.869240	114,427.14	23,028.07	0.18
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01		15,000.000	Local	14.202361	213,035.42	12.860000	192,900.00	-20,135.42	0.63
				Base	1.821539	27,323.09	1.658766	24,881.49	-2,441.60	0.04
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1		11,000.000	Local	40.983414	450,817.55	31.900000	350,900.00	-99,917.55	1.14
				Base	5.264983	57,914.81	4.114669	45,261.36	-12,653.45	0.07
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001		71,000.000	Local	6.860807	487,117.30	7.250000	514,750.00	27,632.70	1.67
				Base	0.881382	62,578.10	0.935152	66,395.80	3,817.70	0.10
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002		10,800.000	Local	312.476065	3,374,741.50	380.200000	4,106,160.00	731,418.50	13.30
				Base	39.958056	431,547.00	49.040663	529,639.16	98,092.16	0.82
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0		22,800.000	Local	29.997238	683,937.03	25.550000	582,540.00	-101,397.03	1.89
				Base	3.831750	87,363.90	3.295605	75,139.79	-12,224.11	0.12
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01		94,000.000	Local	8.653634	813,441.62	12.960000	1,218,240.00	404,798.38	3.95
				Base	1.108694	104,217.24	1.671665	157,136.50	52,919.26	0.24

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BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0								
	3,000.000	Local	89.764777	269,294.33	52.300000	156,900.00	-112,394.33	0.51	
		Base	11.471837	34,415.51	6.745993	20,237.98	-14,177.53	0.03	
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0								
	13,500.000	Local	56.088312	757,192.21	42.450000	573,075.00	-184,117.21	1.86	
		Base	7.205451	97,273.59	5.475476	73,918.93	-23,354.66	0.11	
BZ3C3R901	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.000025								
	5,500.000	Local	70.010253	385,056.39	100.500000	552,750.00	167,693.61	1.79	
		Base	8.920322	49,061.77	12.963142	71,297.28	22,235.51	0.11	
<b>HONG KONG DOLLAR Total</b>									
	1,775,879.000	Local		30,727,974.55		30,776,751.62	48,777.07	99.72	
		Base		3,937,776.34		3,969,785.11	32,008.77	6.18	
<b>INDIAN RUPEE</b>							Exchange Rate:	75.651250	
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.								
	17,824.000	Local	1,380.956519	24,614,169.00	1,100.000000	19,606,400.00	-5,007,769.00	27.93	
		Base	19.664088	350,492.71	14.540407	259,168.22	-91,324.49	0.40	
614376903	LUPIN LTD COMMON STOCK INR2.0								
	4,521.000	Local	769.528292	3,479,037.41	589.850000	2,666,711.85	-812,325.56	3.80	
		Base	11.100801	50,186.72	7.796963	35,250.07	-14,936.65	0.05	
620512905	INFOSYS LTD COMMON STOCK INR5.								
	6,780.000	Local	744.099145	5,044,992.20	639.600000	4,336,488.00	-708,504.20	6.18	
		Base	10.704922	72,579.37	8.454586	57,322.09	-15,257.28	0.09	
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0								
	2,435.000	Local	1,849.324780	4,503,105.84	2,298.500000	5,596,847.50	1,093,741.66	7.97	
		Base	26.495097	64,515.56	30.382842	73,982.22	9,466.66	0.12	
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.								
	1,835.000	Local	2,772.017324	5,086,651.79	3,119.000000	5,723,365.00	636,713.21	8.15	
		Base	40.040692	73,474.67	41.228664	75,654.60	2,179.93	0.12	
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.								

# Holdings

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	12,756.000	Local	469.486599	5,988,771.06	353.250000	4,506,057.00	-1,482,714.06	6.42	
		Base	6.781548	86,505.43	4.669454	59,563.55	-26,941.88	0.09	
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.								
	2,533.000	Local	1,524.685882	3,862,029.34	1,656.000000	4,194,648.00	332,618.66	5.98	
		Base	22.023486	55,785.49	21.889923	55,447.17	-338.32	0.09	
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.								
	4,500.000	Local	1,520.517416	6,842,328.37	810.100000	3,645,450.00	-3,196,878.37	5.19	
		Base	21.874802	98,436.61	10.708349	48,187.57	-50,249.04	0.07	
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.								
	1,836.000	Local	2,263.302026	4,155,422.52	1,819.000000	3,339,684.00	-815,738.52	4.76	
		Base	32.426111	59,534.34	24.044547	44,145.79	-15,388.55	0.07	
B037HF900	NTPC LTD COMMON STOCK INR10.0								
	54,591.000	Local	136.042748	7,426,709.68	84.000000	4,585,644.00	-2,841,065.68	6.53	
		Base	1.965084	107,275.89	1.110358	60,615.57	-46,660.32	0.09	
B058J5906	PIRAMAL ENTERPRISES LTD COMMON STOCK INR2.								
	2,081.000	Local	2,463.797530	5,127,162.66	951.150000	1,979,343.15	-3,147,819.51	2.82	
		Base	35.528976	73,935.80	12.572826	26,164.05	-47,771.75	0.04	
B0C1DM902	BHARAT FORGE LTD COMMON STOCK INR2.								
	9,287.000	Local	499.366361	4,637,615.39	235.500000	2,187,088.50	-2,450,526.89	3.12	
		Base	7.205488	66,917.37	3.112969	28,910.14	-38,007.23	0.04	
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0								
	19,171.000	Local	196.463564	3,766,402.99	158.800000	3,044,354.80	-722,048.19	4.34	
		Base	2.814715	53,960.90	2.099106	40,241.96	-13,718.94	0.06	
B2QKWK904	BAJAJ FINSERV LTD COMMON STOCK INR5.								
	533.000	Local	7,360.781445	3,923,296.51	4,600.000000	2,451,800.00	-1,471,496.51	3.49	
		Base	106.323583	56,670.47	60.805340	32,409.25	-24,261.22	0.05	
BG0ZVG908	CONTAINER CORP OF INDIA LTD COMMON STOCK INR5.0								
	2,884.000	Local	532.066318	1,534,479.26	329.950000	951,575.80	-582,903.46	1.36	
		Base	7.675423	22,135.92	4.361461	12,578.45	-9,557.47	0.02	



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<b>INDIAN RUPEE Total</b>									
		143,567.000	Local	89,992,174.02		68,815,457.60	-21,176,716.42	98.03	
			Base	1,292,407.25		909,640.70	-382,766.55	1.42	
<b>INDONESIAN RUPIAH</b>									
							Exchange Rate:	16,310.000000	
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.								
		146,400.000	Local	8,771.161762	1,284,098,082.00	3,900.000000	570,960,000.00	-713,138,082.00	32.43
			Base	0.658002	96,331.44	0.239117	35,006.74	-61,324.70	0.05
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.								
		322,800.000	Local	4,357.364424	1,406,557,236.00	3,160.000000	1,020,048,000.00	-386,509,236.00	57.93
			Base	0.326884	105,518.17	0.193746	62,541.26	-42,976.91	0.10
<b>INDONESIAN RUPIAH Total</b>									
		469,200.000	Local		2,690,655,318.00		1,591,008,000.00	-1,099,647,318.00	90.36
			Base		201,849.61		97,548.00	-104,301.61	0.15
<b>JAPANESE YEN</b>									
							Exchange Rate:	107.525000	
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
		2,000.000	Local	4,786.154500	9,572,309.00	3,510.000000	7,020,000.00	-2,552,309.00	0.98
			Base	42.523680	85,047.36	32.643571	65,287.14	-19,760.22	0.10
605460005	ASAHI KASEI CORP COMMON STOCK								
		14,300.000	Local	988.104895	14,129,900.00	764.800000	10,936,640.00	-3,193,260.00	1.53
			Base	9.048361	129,391.56	7.112764	101,712.53	-27,679.03	0.16
612927905	NTT DOCOMO INC COMMON STOCK								
		1,600.000	Local	2,759.035000	4,414,456.00	3,377.000000	5,403,200.00	988,744.00	0.75
			Base	24.733556	39,573.69	31.406650	50,250.64	10,676.95	0.08
613210004	BRIDGESTONE CORP COMMON STOCK								
		1,700.000	Local	4,786.392353	8,136,867.00	3,323.000000	5,649,100.00	-2,487,767.00	0.79
			Base	42.321871	71,947.18	30.904441	52,537.55	-19,409.63	0.08
617232004	CANON INC COMMON STOCK								
		2,100.000	Local	3,795.897143	7,971,384.00	2,359.000000	4,953,900.00	-3,017,484.00	0.69

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			Base	33.563790	70,483.96	21.939084	46,072.08	-24,411.88	0.07
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK								
	400.000	Local		19,019.505000	7,607,802.00	17,320.000000	6,928,000.00	-679,802.00	0.97
		Base		168.172825	67,269.13	161.078819	64,431.53	-2,837.60	0.10
619446909	KOSE CORP COMMON STOCK								
	400.000	Local		17,058.525000	6,823,410.00	13,330.000000	5,332,000.00	-1,491,410.00	0.74
		Base		151.167750	60,467.10	123.971169	49,588.47	-10,878.63	0.08
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK								
	4,500.000	Local		1,574.236667	7,084,065.00	1,524.500000	6,860,250.00	-223,815.00	0.96
		Base		14.137827	63,620.22	14.178098	63,801.44	181.22	0.10
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK								
	3,600.000	Local		1,226.613056	4,415,807.00	1,508.000000	5,428,800.00	1,012,993.00	0.76
		Base		10.845864	39,045.11	14.024645	50,488.72	11,443.61	0.08
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
	600.000	Local		4,112.055000	2,467,233.00	12,500.000000	7,500,000.00	5,032,767.00	1.05
		Base		36.359300	21,815.58	116.252034	69,751.22	47,935.64	0.11
624899902	KDDI CORP COMMON STOCK								
	3,000.000	Local		3,015.510000	9,046,530.00	3,190.000000	9,570,000.00	523,470.00	1.34
		Base		27.034263	81,102.79	29.667519	89,002.56	7,899.77	0.14
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
	700.000	Local		11,230.612857	7,861,429.00	13,170.000000	9,219,000.00	1,357,571.00	1.29
		Base		99.302471	69,511.73	122.483143	85,738.20	16,226.47	0.13
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	3,300.000	Local		3,528.763636	11,644,920.00	2,677.500000	8,835,750.00	-2,809,170.00	1.23
		Base		31.201767	102,965.83	24.901186	82,173.91	-20,791.92	0.13
629854902	EAST JAPAN RAILWAY CO COMMON STOCK								
	900.000	Local		10,315.155556	9,283,640.00	8,176.000000	7,358,400.00	-1,925,240.00	1.03
		Base		91.207878	82,087.09	76.038131	68,434.32	-13,652.77	0.11
630720001	EISAI CO LTD COMMON STOCK								
	900.000	Local		6,762.115556	6,085,904.00	7,931.000000	7,137,900.00	1,051,996.00	1.00

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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 31, 2020

View Date: April 1, 2020

Base Currency: 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	60.569511	54,512.56	73.759591	66,383.63	11,871.07	0.10
633243902	FAST RETAILING CO LTD COMMON STOCK							
		100.000 Local	50,075.020000	5,007,502.00	44,190.000000	4,419,000.00	-588,502.00	0.62
		Base	455.124000	45,512.40	410.974192	41,097.42	-4,414.98	0.06
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK							
		16,300.000 Local	680.470552	11,091,670.00	403.000000	6,568,900.00	-4,522,770.00	0.92
		Base	6.107887	99,558.55	3.747966	61,091.84	-38,466.71	0.10
635640006	SUBARU CORP COMMON STOCK							
		2,600.000 Local	4,258.128077	11,071,133.00	2,073.500000	5,391,100.00	-5,680,033.00	0.75
		Base	37.650896	97,892.33	19.283887	50,138.11	-47,754.22	0.08
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK							
		1,400.000 Local	4,270.133571	5,978,187.00	5,439.000000	7,614,600.00	1,636,413.00	1.06
		Base	37.757050	52,859.87	50.583585	70,817.02	17,957.15	0.11
635693005	FANUC CORP COMMON STOCK							
		300.000 Local	22,588.790000	6,776,637.00	14,655.000000	4,396,500.00	-2,380,137.00	0.61
		Base	202.435200	60,730.56	136.293885	40,888.17	-19,842.39	0.06
635694003	FUJITSU LTD COMMON STOCK							
		700.000 Local	7,927.961429	5,549,573.00	9,755.000000	6,828,500.00	1,278,927.00	0.95
		Base	70.100014	49,070.01	90.723088	63,506.16	14,436.15	0.10
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK							
		1,900.000 Local	4,562.637368	8,669,011.00	4,420.000000	8,398,000.00	-271,011.00	1.17
		Base	41.508937	78,866.98	41.106719	78,102.77	-764.21	0.12
642910004	HITACHI LTD COMMON STOCK							
		1,900.000 Local	3,500.892105	6,651,695.00	3,143.000000	5,971,700.00	-679,995.00	0.83
		Base	31.370868	59,604.65	29.230412	55,537.78	-4,066.87	0.09
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK							
		3,800.000 Local	3,767.955263	14,318,230.00	3,124.000000	11,871,200.00	-2,447,030.00	1.66
		Base	34.511463	131,143.56	29.053708	110,404.09	-20,739.47	0.17
643514003	HONDA MOTOR CO LTD COMMON STOCK							
		4,000.000 Local	3,349.920500	13,399,682.00	2,430.000000	9,720,000.00	-3,679,682.00	1.36

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		Base		30.050260	120,201.04	22.599395	90,397.58	-29,803.46	0.14
644150005	HOYA CORP COMMON STOCK								
	1,400.000	Local		5,877.826429	8,228,957.00	9,200.000000	12,880,000.00	4,651,043.00	1.80
		Base		52.542036	73,558.85	85.561497	119,786.10	46,227.25	0.19
647453901	JAPAN TOBACCO INC COMMON STOCK								
	4,300.000	Local		3,524.981163	15,157,419.00	1,996.000000	8,582,800.00	-6,574,619.00	1.20
		Base		31.469058	135,316.95	18.563125	79,821.44	-55,495.51	0.12
648004000	AEON CO LTD COMMON STOCK								
	4,800.000	Local		1,704.351667	8,180,888.00	2,399.000000	11,515,200.00	3,334,312.00	1.61
		Base		15.070090	72,336.43	22.311090	107,093.23	34,756.80	0.17
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK								
	4,100.000	Local		1,560.345366	6,397,416.00	1,203.500000	4,934,350.00	-1,463,066.00	0.69
		Base		14.026405	57,508.26	11.192746	45,890.26	-11,618.00	0.07
648380004	KAO CORP COMMON STOCK								
	1,500.000	Local		7,008.502000	10,512,753.00	8,830.000000	13,245,000.00	2,732,247.00	1.85
		Base		62.566853	93,850.28	82.120437	123,180.66	29,330.38	0.19
649099009	KEYENCE CORP COMMON STOCK								
	400.000	Local		28,252.452500	11,300,981.00	34,830.000000	13,932,000.00	2,631,019.00	1.95
		Base		252.374625	100,949.85	323.924669	129,569.87	28,620.02	0.20
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK								
	4,600.000	Local		2,436.884565	11,209,669.00	2,137.500000	9,832,500.00	-1,377,169.00	1.37
		Base		21.639109	99,539.90	19.879098	91,443.85	-8,096.05	0.14
649926003	KYOCERA CORP COMMON STOCK								
	1,700.000	Local		6,602.299412	11,223,909.00	6,408.000000	10,893,600.00	-330,309.00	1.52
		Base		58.378347	99,243.19	59.595443	101,312.25	2,069.06	0.16
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK								
	1,800.000	Local		4,872.435000	8,770,383.00	4,950.000000	8,910,000.00	139,617.00	1.24
		Base		43.082672	77,548.81	46.035806	82,864.45	5,315.64	0.13
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK								
	1,700.000	Local		4,370.200000	7,429,340.00	2,623.000000	4,459,100.00	-2,970,240.00	0.62

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		Base		39.264171	66,749.09	24.394327	41,470.36	-25,278.73	0.06
657270005	PANASONIC CORP COMMON STOCK								
	8,300.000	Local		1,377.188193	11,430,662.00	825.000000	6,847,500.00	-4,583,162.00	0.96
		Base		12.177269	101,071.33	7.672634	63,682.86	-37,388.47	0.10
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK								
	53,700.000	Local		210.004953	11,277,266.00	123.600000	6,637,320.00	-4,639,946.00	0.93
		Base		1.856890	99,714.98	1.149500	61,728.16	-37,986.82	0.10
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
	5,300.000	Local		2,279.639245	12,082,088.00	1,595.000000	8,453,500.00	-3,628,588.00	1.18
		Base		20.156853	106,831.32	14.833760	78,618.93	-28,212.39	0.12
659678007	MITSUBISHI CORP COMMON STOCK								
	1,000.000	Local		2,463.731000	2,463,731.00	2,291.500000	2,291,500.00	-172,231.00	0.32
		Base		21.784620	21,784.62	21.311323	21,311.32	-473.30	0.03
659692008	MITSUBISHI GAS CHEMICAL CO COMMON STOCK								
	4,500.000	Local		2,553.276000	11,489,742.00	1,176.000000	5,292,000.00	-6,197,742.00	0.74
		Base		23.206327	104,428.47	10.936991	49,216.46	-55,212.01	0.08
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
	6,700.000	Local		1,665.332388	11,157,727.00	1,335.000000	8,944,500.00	-2,213,227.00	1.25
		Base		14.725075	98,658.00	12.415717	83,185.31	-15,472.69	0.13
659708002	MITSUBISHI MATERIALS CORP COMMON STOCK								
	1,900.000	Local		3,026.512105	5,750,373.00	2,215.000000	4,208,500.00	-1,541,873.00	0.59
		Base		27.507500	52,264.25	20.599860	39,139.73	-13,124.52	0.06
659730006	MITSUI + CO LTD COMMON STOCK								
	4,000.000	Local		1,641.161250	6,564,645.00	1,503.500000	6,014,000.00	-550,645.00	0.84
		Base		14.638178	58,552.71	13.982795	55,931.18	-2,621.53	0.09
659736003	MITSUI CHEMICALS INC COMMON STOCK								
	1,900.000	Local		2,836.983684	5,390,269.00	2,051.000000	3,896,900.00	-1,493,369.00	0.54
		Base		25.875142	49,162.77	19.074634	36,241.80	-12,920.97	0.06
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
	4,400.000	Local		2,605.302045	11,463,329.00	1,870.500000	8,230,200.00	-3,233,129.00	1.15

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			Base	23.036405	101,360.18	17.395954	76,542.20	-24,817.98	0.12
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
	3,000.000	Local		5,816.047000	17,448,141.00	5,472.000000	16,416,000.00	-1,032,141.00	2.29
		Base		53.423980	160,271.94	50.890491	152,671.47	-7,600.47	0.24
663955003	NINTENDO CO LTD COMMON STOCK								
	300.000	Local		33,357.923333	10,007,377.00	41,610.000000	12,483,000.00	2,475,623.00	1.74
		Base		300.518067	90,155.42	386.979772	116,093.93	25,938.51	0.18
664040003	NEC CORP COMMON STOCK								
	1,000.000	Local		3,111.555000	3,111,555.00	3,945.000000	3,945,000.00	833,445.00	0.55
		Base		28.280440	28,280.44	36.689142	36,689.14	8,408.70	0.06
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK								
	1,300.000	Local		4,432.214615	5,761,879.00	5,660.000000	7,358,000.00	1,596,121.00	1.03
		Base		39.190192	50,947.25	52.638921	68,430.60	17,483.35	0.11
664068004	NIDEC CORP COMMON STOCK								
	1,200.000	Local		5,292.645000	6,351,174.00	5,607.000000	6,728,400.00	377,226.00	0.94
		Base		46.798225	56,157.87	52.146013	62,575.22	6,417.35	0.10
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK								
	2,900.000	Local		2,327.163103	6,748,773.00	1,802.000000	5,225,800.00	-1,522,973.00	0.73
		Base		21.151221	61,338.54	16.758893	48,600.79	-12,737.75	0.08
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
	1,400.000	Local		2,511.145714	3,515,604.00	2,575.500000	3,605,700.00	90,096.00	0.50
		Base		22.481150	31,473.61	23.952569	33,533.60	2,059.99	0.05
664158003	NISSAN CHEMICAL CORP COMMON STOCK								
	800.000	Local		5,009.903750	4,007,923.00	3,940.000000	3,152,000.00	-855,923.00	0.44
		Base		45.560613	36,448.49	36.642641	29,314.11	-7,134.38	0.05
664180007	NITTO DENKO CORP COMMON STOCK								
	1,100.000	Local		8,879.937273	9,767,931.00	4,825.000000	5,307,500.00	-4,460,431.00	0.74
		Base		79.568200	87,525.02	44.873285	49,360.61	-38,164.41	0.08
664256005	NIPPON STEEL CORP COMMON STOCK								
	4,800.000	Local		2,288.425625	10,984,443.00	925.400000	4,441,920.00	-6,542,523.00	0.62

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			Base	20.553544	98,657.01	8.606371	41,310.58	-57,346.43	0.06
664310000	NOMURA HOLDINGS INC COMMON STOCK								
	9,200.000	Local		709.054348	6,523,300.00	457.800000	4,211,760.00	-2,311,540.00	0.59
		Base		6.269547	57,679.83	4.257615	39,170.05	-18,509.78	0.06
664889904	ORIENTAL LAND CO LTD COMMON STOCK								
	900.000	Local		12,689.674444	11,420,707.00	13,820.000000	12,438,000.00	1,017,293.00	1.74
		Base		117.093889	105,384.50	128.528249	115,675.42	10,290.92	0.18
665770004	OJI HOLDINGS CORP COMMON STOCK								
	12,300.000	Local		676.610894	8,322,314.00	579.000000	7,121,700.00	-1,200,614.00	0.99
		Base		6.157241	75,734.07	5.384794	66,232.97	-9,501.10	0.10
665880001	OLYMPUS CORP COMMON STOCK								
	4,300.000	Local		1,063.031395	4,571,035.00	1,562.000000	6,716,600.00	2,145,565.00	0.94
		Base		9.399453	40,417.65	14.526854	62,465.47	22,047.82	0.10
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
	2,000.000	Local		2,246.622500	4,493,245.00	2,486.000000	4,972,000.00	478,755.00	0.69
		Base		20.117040	40,234.08	23.120205	46,240.41	6,006.33	0.07
666114004	ORIX CORP COMMON STOCK								
	5,000.000	Local		1,757.878400	8,789,392.00	1,300.500000	6,502,500.00	-2,286,892.00	0.91
		Base		15.543380	77,716.90	12.094862	60,474.31	-17,242.59	0.09
666176003	OSAKA GAS CO LTD COMMON STOCK								
	2,800.000	Local		2,188.386786	6,127,483.00	2,036.000000	5,700,800.00	-426,683.00	0.80
		Base		19.648882	55,016.87	18.935131	53,018.37	-1,998.50	0.08
677062903	SOFTBANK GROUP CORP COMMON STOCK								
	3,900.000	Local		4,202.547436	16,389,935.00	3,788.000000	14,773,200.00	-1,616,735.00	2.06
		Base		37.717667	147,098.90	35.229017	137,393.16	-9,705.74	0.21
679390005	SEKISUI HOUSE LTD COMMON STOCK								
	4,900.000	Local		1,902.951020	9,324,460.00	1,784.500000	8,744,050.00	-580,410.00	1.22
		Base		17.295622	84,748.55	16.596140	81,321.09	-3,427.46	0.13
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK								
	1,800.000	Local		9,852.603333	17,734,686.00	10,730.000000	19,314,000.00	1,579,314.00	2.70

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			Base	88.390589	159,103.06	99.790746	179,623.34	20,520.28	0.28
680468006	SHIONOGI + CO LTD COMMON STOCK								
	1,000.000	Local		5,907.952000	5,907,952.00	5,317.000000	5,317,000.00	-590,952.00	0.74
		Base		52.838990	52,838.99	49.448965	49,448.97	-3,390.02	0.08
680526001	SHISEIDO CO LTD COMMON STOCK								
	1,400.000	Local		5,729.416429	8,021,183.00	6,382.000000	8,934,800.00	913,617.00	1.25
		Base		51.641586	72,298.22	59.353639	83,095.09	10,796.87	0.13
682150008	SONY CORP COMMON STOCK								
	1,700.000	Local		4,573.804706	7,775,468.00	6,421.000000	10,915,700.00	3,140,232.00	1.52
		Base		41.021459	69,736.48	59.716345	101,517.79	31,781.31	0.16
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK								
	17,000.000	Local		655.327529	11,140,568.00	321.000000	5,457,000.00	-5,683,568.00	0.76
		Base		5.794487	98,506.28	2.985352	50,750.99	-47,755.29	0.08
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK								
	1,800.000	Local		3,745.997222	6,742,795.00	2,218.000000	3,992,400.00	-2,750,395.00	0.56
		Base		33.725178	60,705.32	20.627761	37,129.97	-23,575.35	0.06
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
	2,600.000	Local		3,172.585385	8,248,722.00	2,635.000000	6,851,000.00	-1,397,722.00	0.96
		Base		28.052396	72,936.23	24.505929	63,715.42	-9,220.81	0.10
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	4,298.000	Local		4,754.413448	20,434,469.00	3,308.000000	14,217,784.00	-6,216,685.00	1.99
		Base		42.646394	183,294.20	30.764938	132,227.71	-51,066.49	0.21
688380906	SYSMEX CORP COMMON STOCK								
	700.000	Local		8,617.162857	6,032,014.00	7,846.000000	5,492,200.00	-539,814.00	0.77
		Base		77.293186	54,105.23	72.969077	51,078.35	-3,026.88	0.08
688507003	TERUMO CORP COMMON STOCK								
	2,300.000	Local		2,081.040000	4,786,392.00	3,720.000000	8,556,000.00	3,769,608.00	1.20
		Base		18.400813	42,321.87	34.596605	79,572.19	37,250.32	0.12
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK								
	7,700.000	Local		1,439.064805	11,080,799.00	1,041.000000	8,015,700.00	-3,065,099.00	1.12

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		Base	12.905023	99,368.68	9.681469	74,547.31	-24,821.37	0.12
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK							
		6,800.000 Local	477.729559	3,248,561.00	377.000000	2,563,600.00	-684,961.00	0.36
		Base	4.285460	29,141.13	3.506161	23,841.90	-5,299.23	0.04
689544005	TOKYO GAS CO LTD COMMON STOCK							
		3,300.000 Local	2,766.940606	9,130,904.00	2,556.000000	8,434,800.00	-696,104.00	1.18
		Base	24.830182	81,939.60	23.771216	78,445.01	-3,494.59	0.12
689567006	TOKYO ELECTRON LTD COMMON STOCK							
		600.000 Local	16,990.763333	10,194,458.00	20,355.000000	12,213,000.00	2,018,542.00	1.71
		Base	152.732717	91,639.63	189.304813	113,582.89	21,943.26	0.18
689714004	TORAY INDUSTRIES INC COMMON STOCK							
		6,800.000 Local	928.584118	6,314,372.00	469.000000	3,189,200.00	-3,125,172.00	0.45
		Base	8.323479	56,599.66	4.361776	29,660.08	-26,939.58	0.05
690064001	TOYOTA MOTOR CORP COMMON STOCK							
		3,400.000 Local	7,071.502941	24,043,110.00	6,501.000000	22,103,400.00	-1,939,710.00	3.09
		Base	64.268071	218,511.44	60.460358	205,565.22	-12,946.22	0.32
691148001	UNICHARM CORP COMMON STOCK							
		2,700.000 Local	2,815.907407	7,602,950.00	4,051.000000	10,937,700.00	3,334,750.00	1.53
		Base	24.898604	67,226.23	37.674959	101,722.39	34,496.16	0.16
698511003	YAKULT HONSHA CO LTD COMMON STOCK							
		1,200.000 Local	7,640.961667	9,169,154.00	6,390.000000	7,668,000.00	-1,501,154.00	1.07
		Base	68.116350	81,739.62	59.428040	71,313.65	-10,425.97	0.11
698538006	ASTELLAS PHARMA INC COMMON STOCK							
		6,500.000 Local	1,551.720154	10,086,181.00	1,671.000000	10,861,500.00	775,319.00	1.52
		Base	13.878791	90,212.14	15.540572	101,013.72	10,801.58	0.16
B02K2M903	M3 INC COMMON STOCK							
		1,800.000 Local	1,878.438889	3,381,190.00	3,195.000000	5,751,000.00	2,369,810.00	0.80
		Base	16.646183	29,963.13	29.714020	53,485.24	23,522.11	0.08
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK							
		3,300.000 Local	2,784.391515	9,188,492.00	2,178.000000	7,187,400.00	-2,001,092.00	1.00

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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	24.619936	81,245.79	20.255754	66,843.99	-14,401.80	0.10
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
	2,300.000	Local		4,850.784783	11,156,805.00	3,576.000000	8,224,800.00	-2,932,005.00	1.15
		Base		43.264152	99,507.55	33.257382	76,491.98	-23,015.57	0.12
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
	1,800.000	Local		3,096.700556	5,574,061.00	7,434.000000	13,381,200.00	7,807,139.00	1.87
		Base		27.743583	49,938.45	69.137410	124,447.34	74,508.89	0.19
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK								
	7,500.000	Local		948.014133	7,110,106.00	642.800000	4,821,000.00	-2,289,106.00	0.67
		Base		8.431841	63,238.81	5.978145	44,836.08	-18,402.73	0.07
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
	1,700.000	Local		3,779.888824	6,425,811.00	3,025.000000	5,142,500.00	-1,283,311.00	0.72
		Base		33.422247	56,817.82	28.132992	47,826.09	-8,991.73	0.07
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
	1,500.000	Local		5,215.764667	7,823,647.00	4,231.000000	6,346,500.00	-1,477,147.00	0.89
		Base		46.678433	70,017.65	39.348989	59,023.48	-10,994.17	0.09
B601QS905	DAI ICHI LIFE HOLDINGS INC COMMON STOCK								
	1,600.000	Local		1,957.728125	3,132,365.00	1,295.500000	2,072,800.00	-1,059,565.00	0.29
		Base		17.823488	28,517.58	12.048361	19,277.38	-9,240.20	0.03
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK								
	2,700.000	Local		3,089.543704	8,341,768.00	2,796.000000	7,549,200.00	-792,568.00	1.05
		Base		28.080378	75,817.02	26.003255	70,208.79	-5,608.23	0.11
<b>JAPANESE YEN Total</b>									
	351,898.000	Local			796,036,177.00		714,668,024.00	-81,368,153.00	99.84
		Base			7,127,285.83		6,646,528.96	-480,756.87	10.34
<b>MALAYSIAN RINGGIT</b>								Exchange Rate:	4.320000
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.								
	22,800.000	Local		19.056263	434,482.79	15.400000	351,120.00	-83,362.79	34.07
		Base		4.393375	100,168.94	3.564815	81,277.78	-18,891.16	0.13

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As of: March 31, 2020

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690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.							
		30,800.000	Local 13.937820	429,284.87	12.020000	370,216.00	-59,068.87	35.92
			Base 3.213331	98,970.58	2.782407	85,698.15	-13,272.43	0.13
932GJZ902	SIME DARBY PLANTATION BHD COMMON STOCK MYR.5							
		45,900.000	Local 5.630052	258,419.37	4.940000	226,746.00	-31,673.37	22.00
			Base 1.297995	59,577.95	1.143519	52,487.50	-7,090.45	0.08
<b>MALAYSIAN RINGGIT Total</b>		99,500.000	Local	1,122,187.03		948,082.00	-174,105.03	91.99
			Base	258,717.47		219,463.43	-39,254.04	0.34
<b>MEXICAN PESO</b>							Exchange Rate:	23.722500
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT							
		14,900.000	Local 175.432383	2,613,942.50	144.230000	2,149,027.00	-464,915.50	36.01
			Base 9.189209	136,919.22	6.079882	90,590.24	-46,328.98	0.14
240645903	CEMEX SAB CPO UNIT							
		106,800.000	Local 16.577831	1,770,512.32	4.970000	530,796.00	-1,239,716.32	8.90
			Base 0.870620	92,982.26	0.209506	22,375.21	-70,607.05	0.03
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK							
		38,700.000	Local 14.271407	552,303.44	14.100000	545,670.00	-6,633.44	9.14
			Base 0.746434	28,887.00	0.594372	23,002.21	-5,884.79	0.04
B671GT907	FIBRA UNO ADMINISTRACION SA REIT							
		17,800.000	Local 32.394990	576,630.83	18.620000	331,436.00	-245,194.83	5.55
			Base 1.701293	30,283.01	0.784909	13,971.38	-16,311.63	0.02
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK							
		42,700.000	Local 55.155165	2,355,125.55	55.890000	2,386,503.00	31,377.45	39.99
			Base 2.884781	123,180.16	2.355991	100,600.82	-22,579.34	0.16
<b>MEXICAN PESO Total</b>		220,900.000	Local	7,868,514.64		5,943,432.00	-1,925,082.64	99.60
			Base	412,251.65		250,539.86	-161,711.79	0.39

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<b>NEW ISRAELI SHEQEL</b>							Exchange Rate:	3.541500
664713906	NICE LTD COMMON STOCK ILS1.0							
		769.000	Local 388.789753	298,979.32	523.500000	402,571.50	103,592.18	99.78
			Base 108.011912	83,061.16	147.818721	113,672.60	30,611.44	0.18
<b>NEW ISRAELI SHEQEL Total</b>		769.000	Local	298,979.32		402,571.50	103,592.18	99.78
			Base	83,061.16		113,672.60	30,611.44	0.18
<b>NEW TAIWAN DOLLAR</b>							Exchange Rate:	30.241500
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
		77,000.000	Local 23.919122	1,841,772.40	18.950000	1,459,150.00	-382,622.40	5.71
			Base 0.790793	60,891.08	0.626622	48,249.92	-12,641.16	0.08
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
		29,000.000	Local 105.084000	3,047,436.00	107.500000	3,117,500.00	70,064.00	12.20
			Base 3.474196	100,751.68	3.554718	103,086.82	2,335.14	0.16
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.							
		27,000.000	Local 112.590000	3,039,930.00	99.900000	2,697,300.00	-342,630.00	10.55
			Base 3.722353	100,503.52	3.303408	89,192.00	-11,311.52	0.14
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0							
		32,000.000	Local 88.570813	2,834,266.00	75.100000	2,403,200.00	-431,066.00	9.40
			Base 2.928251	93,704.04	2.483342	79,466.96	-14,237.08	0.12
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
		24,000.000	Local 130.104000	3,122,496.00	69.900000	1,677,600.00	-1,444,896.00	6.56
			Base 4.301385	103,233.25	2.311393	55,473.44	-47,759.81	0.09
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		41,000.000	Local 70.456317	2,888,709.00	54.700000	2,242,700.00	-646,009.00	8.77
			Base 2.329365	95,503.98	1.808773	74,159.68	-21,344.30	0.12
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
		29,000.000	Local 56.144887	1,628,201.72	65.600000	1,902,400.00	274,198.28	7.44
			Base 1.856213	53,830.19	2.169205	62,906.93	9,076.74	0.10

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View Date: April 1, 2020

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688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
		36,000.000	Local 232.756849	8,379,246.58	274.000000	9,864,000.00	1,484,753.42	38.59
			Base 7.439576	267,824.73	9.060397	326,174.30	58,349.57	0.51

**NEW TAIWAN DOLLAR Total**

		295,000.000	Local	26,782,057.70		25,363,850.00	-1,418,207.70	99.22
			Base	876,242.47		838,710.05	-37,532.42	1.30

**NORWEGIAN KRONE**

Exchange Rate: 10.396450

473249902	TELENOR ASA COMMON STOCK NOK6.							
		3,767.000	Local 137.143393	516,619.16	151.900000	572,207.30	55,588.14	22.36
			Base 15.796108	59,503.94	14.610757	55,038.72	-4,465.22	0.09

713360907	EQUINOR ASA COMMON STOCK NOK2.5							
		9,415.000	Local 143.879508	1,354,625.57	131.150000	1,234,777.25	-119,848.32	48.24
			Base 15.845583	149,186.16	12.614883	118,769.12	-30,417.04	0.18

775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7							
		1,069.000	Local 321.236024	343,401.31	329.300000	352,021.70	8,620.39	13.75
			Base 36.999804	39,552.79	31.674273	33,859.80	-5,692.99	0.05

B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098							
		17,597.000	Local 46.041380	810,190.16	22.620000	398,044.14	-412,146.02	15.55
			Base 5.303023	93,317.30	2.175743	38,286.54	-55,030.76	0.06

**NORWEGIAN KRONE Total**

		31,848.000	Local	3,024,836.20		2,557,050.39	-467,785.81	99.91
			Base	341,560.19		245,954.18	-95,606.01	0.38

**PHILIPPINE PESO**

Exchange Rate: 50.860000

605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		87,200.000	Local 36.174187	3,154,389.10	30.200000	2,633,440.00	-520,949.10	44.55
			Base 0.724643	63,188.88	0.593787	51,778.21	-11,410.67	0.08

681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		115,400.000	Local 31.466405	3,631,223.18	28.400000	3,277,360.00	-353,863.18	55.45

# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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		Base	0.630337	72,740.85	0.558396	64,438.85	-8,302.00	0.10
<b>PHILIPPINE PESO Total</b>								
	202,600.000	Local		6,785,612.28		5,910,800.00	-874,812.28	100.00
		Base		135,929.73		116,217.06	-19,712.67	0.18
<b>POLISH ZLOTY</b>								
							Exchange Rate:	4.136550
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25							
	2,476.000	Local	117.094317	289,925.53	55.700000	137,913.20	-152,012.33	94.53
		Base	30.368752	75,193.03	13.465327	33,340.15	-41,852.88	0.05
<b>POLISH ZLOTY Total</b>								
	2,476.000	Local		289,925.53		137,913.20	-152,012.33	94.53
		Base		75,193.03		33,340.15	-41,852.88	0.05
<b>POUND STERLING</b>								
							Exchange Rate:	0.805088
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1							
	3,144.000	Local	5.899955	18,549.46	4.410000	13,865.04	-4,684.42	0.31
		Base	7.615665	23,943.65	5.477662	17,221.77	-6,721.88	0.03
018270009	CRH PLC COMMON STOCK EUR.32							
	3,755.000	Local	25.217092	94,690.18	21.980000	82,534.90	-12,155.28	1.84
		Base	31.987870	120,114.45	27.301363	102,516.62	-17,597.83	0.16
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
	2,293.000	Local	22.717344	52,090.87	25.865000	59,308.45	7,217.58	1.33
		Base	29.323559	67,238.92	32.126923	73,667.04	6,428.12	0.11
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
	2,415.000	Local	43.297180	104,562.69	27.590000	66,629.85	-37,932.84	1.49
		Base	56.211416	135,750.57	34.269546	82,760.95	-52,989.62	0.13
040520009	HALMA PLC COMMON STOCK GBP.1							
	6,416.000	Local	20.139408	129,214.44	19.210000	123,251.36	-5,963.08	2.75
		Base	25.546828	163,908.45	23.860746	153,090.54	-10,817.91	0.24

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045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1	2,036.000	Local 36.322534	73,952.68	14.968000	30,474.85	-43,477.83	0.68
			Base 46.885147	95,458.16	18.591756	37,852.82	-57,605.34	0.06
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5	20,003.000	Local 6.557970	131,179.08	4.542500	90,863.63	-40,315.45	2.03
			Base 8.374049	167,506.11	5.642240	112,861.74	-54,644.37	0.18
067760009	PEARSON PLC COMMON STOCK GBP.25	6,407.000	Local 8.135227	52,122.40	5.526000	35,405.08	-16,717.32	0.79
			Base 10.319530	66,117.23	6.863846	43,976.66	-22,140.57	0.07
068253004	PERSIMMON PLC COMMON STOCK GBP.1	2,086.000	Local 23.957886	49,976.15	19.165000	39,978.19	-9,997.96	0.89
			Base 30.924856	64,509.25	23.804851	49,656.92	-14,852.33	0.08
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05	3,384.000	Local 13.911469	47,076.41	10.355000	35,041.32	-12,035.09	0.78
			Base 17.646690	59,716.40	12.861948	43,524.83	-16,191.57	0.07
071887004	RIO TINTO PLC COMMON STOCK GBP.1	7,167.000	Local 31.393936	225,000.34	37.185000	266,504.90	41,504.56	5.96
			Base 40.062411	287,127.30	46.187498	331,025.80	43,898.50	0.51
079087003	SSE PLC COMMON STOCK GBP.5	11,297.000	Local 12.416395	140,268.01	13.050000	147,425.85	7,157.84	3.29
			Base 16.314402	184,303.80	16.209408	183,117.68	-1,186.12	0.28
079805909	BP PLC COMMON STOCK USD.25	133,191.000	Local 4.368984	581,909.31	3.442000	458,443.42	-123,465.89	10.25
			Base 5.624589	749,144.59	4.275309	569,432.68	-179,711.91	0.89
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK	112,431.000	Local 0.579116	65,110.62	0.320000	35,977.92	-29,132.70	0.80
			Base 0.734609	82,592.78	0.397472	44,688.18	-37,904.60	0.07
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	38,299.000	Local 1.979515	75,813.44	1.175000	45,001.33	-30,812.11	1.01
			Base 2.555159	97,860.03	1.459468	55,896.16	-41,963.87	0.09

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092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25							
		6,961.000	Local 15.941065	110,965.75	15.146000	105,431.31	-5,534.44	2.36
			Base 20.576736	143,234.66	18.812850	130,956.26	-12,278.40	0.20
098952906	ASTRAZENECA PLC COMMON STOCK USD.25							
		1,849.000	Local 63.176106	116,812.62	72.160000	133,423.84	16,611.22	2.98
			Base 82.577534	152,685.86	89.629953	165,725.78	13,039.92	0.26
309135903	BT GROUP PLC MM COMMON STOCK GBP.05							
		61,939.000	Local 2.722754	168,644.63	1.179000	73,026.08	-95,618.55	1.63
			Base 3.538527	219,172.81	1.464436	90,705.71	-128,467.10	0.14
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005							
		2,044.000	Local 17.760660	36,302.79	13.245000	27,072.78	-9,230.01	0.61
			Base 22.529388	46,050.07	16.451618	33,627.11	-12,422.96	0.05
320898901	NEXT PLC COMMON STOCK GBP.1							
		513.000	Local 56.470975	28,969.61	40.720000	20,889.36	-8,080.25	0.47
			Base 71.633411	36,747.94	50.578322	25,946.68	-10,801.26	0.04
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095							
		187,226.000	Local 1.812136	339,279.01	1.130000	211,565.38	-127,713.63	4.73
			Base 2.332398	436,685.48	1.403573	262,785.41	-173,900.07	0.41
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728							
		73,694.000	Local 1.349377	99,441.01	0.380800	28,062.68	-71,378.33	0.63
			Base 1.748602	128,861.49	0.472992	34,856.66	-94,004.83	0.05
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07							
		26,611.000	Local 19.626872	522,290.69	14.190000	377,610.09	-144,680.60	8.44
			Base 25.282541	672,793.69	17.625402	469,029.58	-203,764.11	0.73
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07							
		23,118.000	Local 19.877535	459,528.85	13.598000	314,358.56	-145,170.29	7.03
			Base 25.602380	591,875.83	16.890079	390,464.84	-201,410.99	0.61
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311							
		1,210.000	Local 49.924537	60,408.69	40.755000	49,313.55	-11,095.14	1.10
			Base 63.329248	76,628.39	50.621795	61,252.37	-15,376.02	0.10

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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B19NLV907	EXPERIAN PLC COMMON STOCK USD.1	3,398.000	Local 24.001586	81,557.39	22.510000	76,488.98	-5,068.41	1.71
			Base 30.446001	103,455.51	27.959676	95,006.98	-8,448.53	0.15
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	4,416.000	Local 20.698933	91,406.49	13.810000	60,984.96	-30,421.53	1.36
			Base 26.969042	119,095.29	17.153404	75,749.43	-43,345.86	0.12
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789	3,358.000	Local 23.713335	79,629.38	22.800000	76,562.40	-3,066.98	1.71
			Base 30.609187	102,785.65	28.319886	95,098.18	-7,687.47	0.15
B1KJJ4906	WHITBREAD PLC COMMON STOCK GBP.767974	1,029.000	Local 47.393508	48,767.92	30.300000	31,178.70	-17,589.22	0.70
			Base 60.118639	61,862.08	37.635637	38,727.07	-23,135.01	0.06
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	7,340.000	Local 10.056553	73,815.10	14.164000	103,963.76	30,148.66	2.32
			Base 12.981005	95,280.58	17.593108	129,133.41	33,852.83	0.20
B2B0DG904	RELX PLC COMMON STOCK GBP.144397	3,578.000	Local 19.089053	68,300.63	17.320000	61,970.96	-6,329.67	1.38
			Base 24.214452	86,639.31	21.513176	76,974.14	-9,665.17	0.12
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	10,123.000	Local 7.859361	79,560.31	9.028000	91,390.44	11,830.13	2.04
			Base 10.687273	108,187.26	11.213681	113,516.09	5,328.83	0.18
B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02	3,872.000	Local 12.260137	47,471.25	12.200000	47,238.40	-232.85	1.06
			Base 16.044842	62,125.63	15.153623	58,674.83	-3,450.80	0.09
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01	71,462.000	Local 2.816529	201,274.77	1.238000	88,469.96	-112,804.81	1.98
			Base 3.648440	260,724.79	1.537720	109,888.56	-150,836.23	0.17
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	12,706.000	Local 7.393045	93,936.03	5.918000	75,194.11	-18,741.92	1.68
			Base 9.455098	120,136.48	7.350749	93,398.62	-26,737.86	0.15

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B8KF9B904	WPP PLC COMMON STOCK GBP.1		8,158.000	Local	12.517290	102,116.05	5.514000	44,983.21	-57,132.84	1.01
				Base	16.026053	130,740.54	6.848941	55,873.66	-74,866.88	0.09
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105		7,516.000	Local	17.660806	132,738.62	12.640000	95,002.24	-37,736.38	2.12
				Base	22.578643	169,701.08	15.700147	118,002.31	-51,698.77	0.18
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129		31,941.000	Local	9.821460	313,707.25	9.466000	302,353.51	-11,353.74	6.76
				Base	12.667824	404,622.97	11.757721	375,553.37	-29,069.60	0.58
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5		13,611.000	Local	11.167371	151,999.09	12.520000	170,409.72	18,410.63	3.81
				Base	14.414850	196,200.52	15.551095	211,665.95	15,465.43	0.33
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213		1,597.000	Local	48.074377	76,774.78	35.155000	56,142.54	-20,632.24	1.25
				Base	62.635072	100,028.21	43.666034	69,734.66	-30,293.55	0.11
BJ1F4N900	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1		5,826.000	Local	18.925839	110,261.94	4.000000	23,304.00	-86,957.94	0.52
				Base	23.855961	138,984.83	4.968401	28,945.90	-110,038.93	0.05
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976		716.000	Local	38.984441	27,912.86	42.720000	30,587.52	2,674.66	0.68
				Base	50.321145	36,029.94	53.062522	37,992.77	1,962.83	0.06
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001		17,212.000	Local	7.367488	126,809.20	4.426000	76,180.31	-50,628.89	1.70
				Base	9.376817	161,393.77	5.497536	94,623.58	-66,770.19	0.15
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01		12,850.000	Local	4.256295	54,693.39	4.391000	56,424.35	1,730.96	1.26
				Base	5.576363	71,656.27	5.454062	70,084.70	-1,571.57	0.11
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245		1,543.000	Local	31.003027	47,837.67	17.980000	27,743.14	-20,094.53	0.62
				Base	40.018730	61,748.90	22.332962	34,459.76	-27,289.14	0.05

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<b>POUND STERLING Total</b>								
		961,741.000	Local	5,794,729.85		4,468,032.93	-1,326,696.92	99.85
			Base	7,461,427.52		5,549,744.76	-1,911,682.76	8.63
							Exchange Rate:	3.641000
<b>QATARI RIAL</b>								
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0							
		34,980.000	Local	9.501325	6.650000	232,617.00	-99,739.35	76.79
			Base	2.609537	1.826421	63,888.22	-27,393.39	0.10
<b>QATARI RIAL Total</b>								
		34,980.000	Local	332,356.35		232,617.00	-99,739.35	76.79
			Base	91,281.61		63,888.22	-27,393.39	0.10
							Exchange Rate:	1.421350
<b>SINGAPORE DOLLAR</b>								
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		4,300.000	Local	23.281705	18.570000	79,851.00	-20,260.33	14.49
			Base	16.850098	13.065044	56,179.69	-16,275.73	0.09
630930907	CAPITALAND LTD COMMON STOCK							
		40,200.000	Local	3.637102	2.850000	114,570.00	-31,641.49	20.79
			Base	2.589237	2.005136	80,606.47	-23,480.87	0.13
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		5,600.000	Local	25.114852	19.450000	108,920.00	-31,723.17	19.77
			Base	18.178407	13.684173	76,631.37	-25,167.71	0.12
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		37,400.000	Local	3.454286	2.540000	94,996.00	-34,194.31	17.24
			Base	2.501454	1.787033	66,835.05	-26,719.33	0.10
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		16,700.000	Local	10.189162	8.640000	144,288.00	-25,871.00	26.19
			Base	7.253621	6.078728	101,514.76	-19,620.71	0.16
<b>SINGAPORE DOLLAR Total</b>								
		104,200.000	Local	686,315.30		542,625.00	-143,690.30	98.48

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		Base		493,031.69		381,767.34	-111,264.35	0.59

## SOUTH AFRICAN RAND

Exchange Rate: 17.885500

656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
		12,031.000	Local 119.198439	1,434,076.42	48.390000	582,180.09	-851,896.33	11.40
			Base 8.722869	104,944.84	2.705544	32,550.40	-72,394.44	0.05

662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							
		734.000	Local 2,463.706213	1,808,360.36	2,553.710000	1,874,423.14	66,062.78	36.69
			Base 176.997779	129,916.37	142.781024	104,801.27	-25,115.10	0.16

677745903	SASOL LTD COMMON STOCK							
		1,144.000	Local 411.978260	471,303.13	36.930000	42,247.92	-429,055.21	0.83
			Base 30.148313	34,489.67	2.064801	2,362.13	-32,127.54	0.00

ACI065395	GROWTHPOINT PROPERTIES LTD REIT							
		62,670.000	Local 25.770289	1,615,024.00	12.870000	806,562.90	-808,461.10	15.79
			Base 1.885854	118,186.47	0.719577	45,095.91	-73,090.56	0.07

B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK							
		36,649.000	Local 29.158897	1,068,644.41	18.460000	676,540.54	-392,103.87	13.24
			Base 2.133830	78,202.74	1.032121	37,826.20	-40,376.54	0.06

BMP385909	REDEFINE PROPERTIES LTD REIT							
		148,383.000	Local 10.923002	1,620,787.86	2.370000	351,667.71	-1,269,120.15	6.88
			Base 0.799339	118,608.26	0.132510	19,662.17	-98,946.09	0.03

BZBFKT902	BID CORP LTD COMMON STOCK							
		3,510.000	Local 298.838222	1,048,922.16	212.680000	746,506.80	-302,415.36	14.61
			Base 22.166952	77,806.00	11.891197	41,738.10	-36,067.90	0.06

## SOUTH AFRICAN RAND Total

		265,121.000	Local	9,067,118.34		5,080,129.10	-3,986,989.24	99.44
			Base	662,154.35		284,036.18	-378,118.17	0.44

## SOUTH KOREAN WON

Exchange Rate: 1,217.350000

617507900	KT+G CORP COMMON STOCK KRW5000.							
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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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		520.000	Local 103,582.798077	53,863,055.00	74,700.000000	38,844,000.00	-15,019,055.00	2.75
			Base 91.544673	47,603.23	61.362796	31,908.65	-15,694.58	0.05
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	73.000	Local 1,183,946.397260	86,428,087.00	1,120,000.000000	81,760,000.00	-4,668,087.00	5.78
			Base 1,085.492192	79,240.93	920.031215	67,162.28	-12,078.65	0.10
634691901	LG CHEM LTD COMMON STOCK KRW5000.	258.000	Local 276,220.786822	71,264,963.00	305,000.000000	78,690,000.00	7,425,037.00	5.57
			Base 244.119109	62,982.73	250.544215	64,640.41	1,657.68	0.10
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.	2,324.000	Local 48,839.036145	113,501,920.00	28,600.000000	66,466,400.00	-47,035,520.00	4.70
			Base 43.163090	100,311.02	23.493654	54,599.25	-45,711.77	0.08
645026907	SK HYNIX INC COMMON STOCK KRW5000.	994.000	Local 63,550.797787	63,169,493.00	83,300.000000	82,800,200.00	19,630,707.00	5.86
			Base 53.717767	53,395.46	68.427322	68,016.76	14,621.30	0.11
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.	375.000	Local 152,121.592000	57,045,597.00	88,700.000000	33,262,500.00	-23,783,097.00	2.35
			Base 134.442427	50,415.91	72.863186	27,323.69	-23,092.22	0.04
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0	1,176.000	Local 38,506.455782	45,283,592.00	26,000.000000	30,576,000.00	-14,707,592.00	2.16
			Base 33.211420	39,056.63	21.357867	25,116.85	-13,939.78	0.04
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	3,143.000	Local 44,685.717467	140,447,210.00	19,250.000000	60,502,750.00	-79,944,460.00	4.28
			Base 39.492459	124,124.80	15.813037	49,700.37	-74,424.43	0.08
653703009	LG CORP COMMON STOCK KRW5000.	1,162.000	Local 69,455.514630	80,707,308.00	59,000.000000	68,558,000.00	-12,149,308.00	4.85
			Base 61.383571	71,327.71	48.465930	56,317.41	-15,010.30	0.09
656039906	NAVER CORP COMMON STOCK KRW100.0	508.000	Local 175,640.393701	89,225,320.00	170,000.000000	86,360,000.00	-2,865,320.00	6.11
			Base 147.988701	75,178.26	139.647595	70,940.98	-4,237.28	0.11
669323008	POSCO COMMON STOCK KRW5000.							

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	390.000	Local		255,704.389744	99,724,712.00	161,000.000000	62,790,000.00	-36,934,712.00	4.44
		Base		225.987103	88,134.97	132.254487	51,579.25	-36,555.72	0.08
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
	6,022.000	Local		44,193.909332	266,135,722.00	47,750.000000	287,550,500.00	21,414,778.00	20.34
		Base		37.760885	227,396.05	39.224545	236,210.21	8,814.16	0.37
ACIOB34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	771.000	Local		132,105.600519	101,853,418.00	89,600.000000	69,081,600.00	-32,771,818.00	4.89
		Base		121.120013	93,383.53	73.602497	56,747.53	-36,636.00	0.09
ACIQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
	170.000	Local		243,694.794118	41,428,115.00	482,000.000000	81,940,000.00	40,511,885.00	5.80
		Base		216.829588	36,861.03	395.942005	67,310.14	30,449.11	0.10
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
	898.000	Local		175,394.106904	157,503,908.00	229,000.000000	205,642,000.00	48,138,092.00	14.55
		Base		156.396514	140,444.07	188.113525	168,925.95	28,481.88	0.26
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								
	248.000	Local		249,839.370968	61,960,164.00	167,500.000000	41,540,000.00	-20,420,164.00	2.94
		Base		220.803669	54,759.31	137.593954	34,123.30	-20,636.01	0.05
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.								
	131.000	Local		402,591.000000	52,739,421.00	261,500.000000	34,256,500.00	-18,482,921.00	2.42
		Base		358.208931	46,925.37	214.810860	28,140.22	-18,785.15	0.04
<b>SOUTH KOREAN WON Total</b>									
	19,163.000	Local			1,582,282,005.00		1,410,620,450.00	-171,661,555.00	99.78
		Base			1,391,541.01		1,158,763.25	-232,777.76	1.80
<b>SWEDISH KRONA</b>									
							Exchange Rate:	9.892550	
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK								
	3,718.000	Local		152.244866	566,046.41	128.000000	475,904.00	-90,142.41	5.91
		Base		16.062466	59,720.25	12.939030	48,107.31	-11,612.94	0.07
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
	36,004.000	Local		79.513742	2,862,812.77	81.060000	2,918,484.24	55,671.47	36.27

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		Base	8.555853	308,044.94	8.194045	295,018.40	-13,026.54	0.46
597838903	TELIA CO AB COMMON STOCK SEK3.2							
		7,998.000 Local	36.798792	294,316.74	35.700000	285,528.60	-8,788.14	3.55
		Base	4.163277	33,297.89	3.608776	28,862.99	-4,434.90	0.04
718762909	LUNDIN PETROLEUM AB COMMON STOCK SEK.01							
		2,207.000 Local	231.148360	510,144.43	190.500000	420,433.50	-89,710.93	5.23
		Base	25.435718	56,136.63	19.256916	42,500.01	-13,636.62	0.07
ACI1BX9N9	BOLIDEN AB COMMON STOCK SEK2.11							
		3,488.000 Local	237.668231	828,986.79	181.300000	632,374.40	-196,612.39	7.86
		Base	26.888893	93,788.46	18.326923	63,924.31	-29,864.15	0.10
B00L2M903	MILLICOM INTL CELLULAR SDR SDR USD1.5							
		876.000 Local	489.329658	428,652.78	279.600000	244,929.60	-183,723.18	3.04
		Base	55.360925	48,496.17	28.263693	24,759.00	-23,737.17	0.04
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
		6,075.000 Local	142.301799	864,483.43	141.250000	858,093.75	-6,389.68	10.66
		Base	16.099491	97,804.41	14.278422	86,741.41	-11,063.00	0.13
B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22							
		3,067.000 Local	439.998040	1,349,473.99	424.000000	1,300,408.00	-49,065.99	16.16
		Base	47.883485	146,858.65	42.860536	131,453.27	-15,405.38	0.20
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
		6,432.000 Local	92.679832	596,116.68	133.400000	858,028.80	261,912.12	10.66
		Base	10.485448	67,442.40	13.484895	86,734.85	19,292.45	0.13
<b>SWEDISH KRONA Total</b>								
		69,865.000 Local		8,301,034.02		7,994,184.89	-306,849.13	99.35
		Base		911,589.80		808,101.55	-103,488.25	1.26
<b>SWISS FRANC</b>							Exchange Rate:	0.962500
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							
		123.000 Local	444.322439	54,651.66	520.200000	63,984.60	9,332.94	3.11
		Base	449.537073	55,293.06	540.467532	66,477.51	11,184.45	0.10

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		70.000	Local 1,957.464000	137,022.48	2,995.000000	209,650.00	72,627.52	10.20
			Base 1,980.437000	138,630.59	3,111.688312	217,818.18	79,187.59	0.34
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		359.000	Local 276.125738	99,129.14	343.400000	123,280.60	24,151.46	6.00
			Base 279.366379	100,292.53	356.779221	128,083.74	27,791.21	0.20
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		2,263.000	Local 78.603111	177,878.84	79.850000	180,700.55	2,821.71	8.79
			Base 79.336182	179,537.78	82.961039	187,740.83	8,203.05	0.29
710889908	ABB LTD REG COMMON STOCK CHF.12							
		5,845.000	Local 19.252459	112,530.62	17.005000	99,394.23	-13,136.39	4.84
			Base 19.372568	113,232.66	17.667532	103,266.73	-9,965.93	0.16
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		666.000	Local 271.518108	180,831.06	314.050000	209,157.30	28,326.24	10.18
			Base 273.925646	182,434.48	326.285714	217,306.29	34,871.81	0.34
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000	Local 74.552157	97,812.43	38.140000	50,039.68	-47,772.75	2.44
			Base 75.427111	98,960.37	39.625974	51,989.28	-46,971.09	0.08
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0							
		3,436.000	Local 53.930137	185,303.95	35.360000	121,496.96	-63,806.99	5.91
			Base 54.514144	187,310.60	36.737662	126,230.61	-61,079.99	0.20
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		3,006.000	Local 87.601065	263,328.80	99.450000	298,946.70	35,617.90	14.55
			Base 88.403676	265,741.45	103.324675	310,593.97	44,852.52	0.48
714789906	TEMENOS AG REG COMMON STOCK CHF5.0							
		972.000	Local 139.162407	135,265.86	126.900000	123,346.80	-11,919.06	6.00
			Base 140.081461	136,159.18	131.844156	128,152.52	-8,006.66	0.20
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000	Local 406.068115	99,080.62	193.450000	47,201.80	-51,878.82	2.30
			Base 410.833770	100,243.44	200.987013	49,040.83	-51,202.61	0.08

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FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1	1,134.000	Local 89.129506	101,072.86	74.560000	84,551.04	-16,521.82	4.12
			Base 90.175547	102,259.07	77.464935	87,845.24	-14,413.83	0.14
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0	2,243.000	Local 83.923165	188,239.66	53.060000	119,013.58	-69,226.08	5.79
			Base 84.670397	189,915.70	55.127273	123,650.47	-66,265.23	0.19
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01	1,080.000	Local 106.835796	115,382.66	159.950000	172,746.00	57,363.34	8.41
			Base 108.089639	116,736.81	166.181818	179,476.36	62,739.55	0.28
ACI198PY5	ALCON INC COMMON STOCK CHF.04	473.000	Local 45.688457	21,610.64	49.330000	23,333.09	1,722.45	1.14
			Base 46.264059	21,882.90	51.251948	24,242.17	2,359.27	0.04
B0R80X901	DUFY AG REG COMMON STOCK CHF5.0	603.000	Local 159.357413	96,092.52	30.080000	18,138.24	-77,954.28	0.88
			Base 161.227662	97,220.28	31.251948	18,844.92	-78,375.36	0.03
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1	231.000	Local 475.883896	109,929.18	426.000000	98,406.00	-11,523.18	4.79
			Base 491.622078	113,564.70	442.597403	102,240.00	-11,324.70	0.16
<b>SWISS FRANC Total</b>		24,060.000	Local	2,175,162.98		2,043,387.17	-131,775.81	99.45
			Base	2,199,415.60		2,122,999.65	-76,415.95	3.30
<b>THAILAND BAHT</b>							Exchange Rate:	32.817500
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A	48,300.000	Local 65.264419	3,152,271.43	50.750000	2,451,225.00	-701,046.43	20.61
			Base 2.014662	97,308.19	1.546431	74,692.62	-22,615.57	0.12
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A	53,200.000	Local 82.817938	4,405,914.29	61.000000	3,245,200.00	-1,160,714.29	27.29
			Base 2.651659	141,068.26	1.858764	98,886.26	-42,182.00	0.15
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L							

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 FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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		36,600.000	Local Base	75.311780 2.411327	2,756,411.16 88,254.58	42.750000 1.302659	1,564,650.00 47,677.31	-1,191,761.16 -40,577.27	13.16 0.07
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A	56,900.000	Local Base	38.931937 1.122767	2,215,227.21 63,885.43	30.750000 0.937000	1,749,675.00 53,315.30	-465,552.21 -10,570.13	14.71 0.08
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A	123,900.000	Local Base	19.215763 0.566519	2,380,833.06 70,191.73	18.900000 0.575912	2,341,710.00 71,355.53	-39,123.06 1,163.80	19.69 0.11
<b>THAILAND BAHT Total</b>		318,900.000	Local Base		14,910,657.15 460,708.19		11,352,460.00 345,927.02	-3,558,197.15 -114,781.17	95.46 0.54
							Exchange Rate:	6.613250	
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.	2,188.000	Local Base	87.897262 24.712802	192,319.21 54,071.61	75.500000 11.416475	165,194.00 24,979.25	-27,125.21 -29,092.36	99.13 0.04
<b>TURKISH LIRA Total</b>		2,188.000	Local Base		192,319.21 54,071.61		165,194.00 24,979.25	-27,125.21 -29,092.36	99.13 0.04
							Exchange Rate:	3.673150	
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0	20,430.000	Local Base	17.714160 4.822804	361,900.29 98,529.89	14.020000 3.816887	286,428.60 77,979.01	-75,471.69 -20,550.88	67.75 0.12
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0	59,423.000	Local Base	8.676936 2.362357	515,609.57 140,378.32	2.220000 0.604386	131,919.06 35,914.42	-383,690.51 -104,463.90	31.20 0.06
<b>UAE DIRHAM Total</b>		79,853.000	Local		877,509.86		418,347.66	-459,162.20	98.95

# Holdings

QS INVESTORS GLOBAL DBI CIF

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FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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		Base		238,908.21		113,893.43	-125,014.78	0.18
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01							
		2,500.000	Local 16.849512	42,123.78	13.600000	34,000.00	-8,123.78	0.13
			Base 16.849512	42,123.78	13.600000	34,000.00	-8,123.78	0.05
00206R102	AT+T INC COMMON STOCK USD1.0							
		5,298.000	Local 37.631270	199,370.47	29.150000	154,436.70	-44,933.77	0.59
			Base 37.631270	199,370.47	29.150000	154,436.70	-44,933.77	0.24
002824100	ABBOTT LABORATORIES COMMON STOCK							
		1,900.000	Local 43.980300	83,562.57	78.910000	149,929.00	66,366.43	0.57
			Base 43.980300	83,562.57	78.910000	149,929.00	66,366.43	0.23
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		1,100.000	Local 66.784100	73,462.51	76.190000	83,809.00	10,346.49	0.32
			Base 66.784100	73,462.51	76.190000	83,809.00	10,346.49	0.13
00724F101	ADOBE INC COMMON STOCK USD.0001							
		400.000	Local 135.075000	54,030.00	318.240000	127,296.00	73,266.00	0.48
			Base 135.075000	54,030.00	318.240000	127,296.00	73,266.00	0.20
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		400.000	Local 144.660000	57,864.00	199.610000	79,844.00	21,980.00	0.30
			Base 144.660000	57,864.00	199.610000	79,844.00	21,980.00	0.12
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		700.000	Local 111.845000	78,291.50	56.370000	39,459.00	-38,832.50	0.15
			Base 111.845000	78,291.50	56.370000	39,459.00	-38,832.50	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		300.000	Local 152.093733	45,628.12	137.060000	41,118.00	-4,510.12	0.16
			Base 152.093733	45,628.12	137.060000	41,118.00	-4,510.12	0.06
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		2,200.000	Local 150.368932	330,811.65	194.480000	427,856.00	97,044.35	1.63
			Base 150.368932	330,811.65	194.480000	427,856.00	97,044.35	0.67

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QS INVESTORS GLOBAL DBI CIF

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FUND: HBQ2



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View Date: April 1, 2020

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018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		1,400.000	Local 49.224321	68,914.05	48.290000	67,606.00	-1,308.05	0.26
			Base 49.224321	68,914.05	48.290000	67,606.00	-1,308.05	0.11
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		200.000	Local 1,157.966250	231,593.25	1,162.810000	232,562.00	968.75	0.88
			Base 1,157.966250	231,593.25	1,162.810000	232,562.00	968.75	0.36
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		100.000	Local 948.222500	94,822.25	1,161.950000	116,195.00	21,372.75	0.44
			Base 948.222500	94,822.25	1,161.950000	116,195.00	21,372.75	0.18
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		3,900.000	Local 59.911979	233,656.72	38.670000	150,813.00	-82,843.72	0.57
			Base 59.911979	233,656.72	38.670000	150,813.00	-82,843.72	0.23
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		200.000	Local 1,122.742500	224,548.50	1,949.720000	389,944.00	165,395.50	1.48
			Base 1,122.742500	224,548.50	1,949.720000	389,944.00	165,395.50	0.61
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		700.000	Local 76.363743	53,454.62	72.830000	50,981.00	-2,473.62	0.19
			Base 76.363743	53,454.62	72.830000	50,981.00	-2,473.62	0.08
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,700.000	Local 75.693924	128,679.67	79.980000	135,966.00	7,286.33	0.52
			Base 75.693924	128,679.67	79.980000	135,966.00	7,286.33	0.21
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		900.000	Local 78.831300	70,948.17	85.610000	77,049.00	6,100.83	0.29
			Base 78.831300	70,948.17	85.610000	77,049.00	6,100.83	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,400.000	Local 148.270221	207,578.31	217.750000	304,850.00	97,271.69	1.16
			Base 148.270221	207,578.31	217.750000	304,850.00	97,271.69	0.47
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		300.000	Local 128.828800	38,648.64	102.480000	30,744.00	-7,904.64	0.12
			Base 128.828800	38,648.64	102.480000	30,744.00	-7,904.64	0.05

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031162100	AMGEN INC COMMON STOCK USD.0001								
	500.000	Local	163.750600	81,875.30	202.730000	101,365.00	19,489.70	0.39	
		Base	163.750600	81,875.30	202.730000	101,365.00	19,489.70	0.16	
036752103	ANTHEM INC COMMON STOCK USD.01								
	200.000	Local	180.898000	36,179.60	227.040000	45,408.00	9,228.40	0.17	
		Base	180.898000	36,179.60	227.040000	45,408.00	9,228.40	0.07	
037411105	APACHE CORP COMMON STOCK USD.625								
	2,000.000	Local	46.958700	93,917.40	4.180000	8,360.00	-85,557.40	0.03	
		Base	46.958700	93,917.40	4.180000	8,360.00	-85,557.40	0.01	
037833100	APPLE INC COMMON STOCK USD.00001								
	2,400.000	Local	152.444750	365,867.40	254.290000	610,296.00	244,428.60	2.32	
		Base	152.444750	365,867.40	254.290000	610,296.00	244,428.60	0.95	
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
	600.000	Local	41.554800	24,932.88	45.820000	27,492.00	2,559.12	0.10	
		Base	41.554800	24,932.88	45.820000	27,492.00	2,559.12	0.04	
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
	1,300.000	Local	41.996700	54,595.71	35.180000	45,734.00	-8,861.71	0.17	
		Base	41.996700	54,595.71	35.180000	45,734.00	-8,861.71	0.07	
049560105	ATMOS ENERGY CORP COMMON STOCK								
	700.000	Local	104.684614	73,279.23	99.230000	69,461.00	-3,818.23	0.26	
		Base	104.684614	73,279.23	99.230000	69,461.00	-3,818.23	0.11	
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
	500.000	Local	98.701700	49,350.85	136.680000	68,340.00	18,989.15	0.26	
		Base	98.701700	49,350.85	136.680000	68,340.00	18,989.15	0.11	
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
	300.000	Local	188.796700	56,639.01	147.170000	44,151.00	-12,488.01	0.17	
		Base	188.796700	56,639.01	147.170000	44,151.00	-12,488.01	0.07	
056752108	BAIDU INC SPON ADR ADR USD.00005								
	700.000	Local	127.933557	89,553.49	100.790000	70,553.00	-19,000.49	0.27	
		Base	127.933557	89,553.49	100.790000	70,553.00	-19,000.49	0.11	

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 FUND: HBQ2



STATE STREET

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View Date: April 1, 2020

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058498106	BALL CORP COMMON STOCK								
	1,100.000	Local		40.169600	44,186.56	64.660000	71,126.00	26,939.44	0.27
		Base		40.169600	44,186.56	64.660000	71,126.00	26,939.44	0.11
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
	4,500.000	Local		23.949200	107,771.40	21.230000	95,535.00	-12,236.40	0.36
		Base		23.949200	107,771.40	21.230000	95,535.00	-12,236.40	0.15
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
	1,200.000	Local		55.691900	66,830.28	81.190000	97,428.00	30,597.72	0.37
		Base		55.691900	66,830.28	81.190000	97,428.00	30,597.72	0.15
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
	200.000	Local		183.741000	36,748.20	229.770000	45,954.00	9,205.80	0.17
		Base		183.741000	36,748.20	229.770000	45,954.00	9,205.80	0.07
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
	1,300.000	Local		202.225608	262,893.29	182.830000	237,679.00	-25,214.29	0.90
		Base		202.225608	262,893.29	182.830000	237,679.00	-25,214.29	0.37
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	200.000	Local		270.438200	54,087.64	316.380000	63,276.00	9,188.36	0.24
		Base		270.438200	54,087.64	316.380000	63,276.00	9,188.36	0.10
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	100.000	Local		384.663300	38,466.33	439.970000	43,997.00	5,530.67	0.17
		Base		384.663300	38,466.33	439.970000	43,997.00	5,530.67	0.07
09260D107	BLACKSTONE GROUP INC/THE A COMMON STOCK USD.00001								
	2,000.000	Local		54.980000	109,960.00	45.570000	91,140.00	-18,820.00	0.35
		Base		54.980000	109,960.00	45.570000	91,140.00	-18,820.00	0.14
097023105	BOEING CO/THE COMMON STOCK USD5.0								
	300.000	Local		183.370000	55,011.00	149.140000	44,742.00	-10,269.00	0.17
		Base		183.370000	55,011.00	149.140000	44,742.00	-10,269.00	0.07
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
	100.000	Local		1,930.860000	193,086.00	1,345.320000	134,532.00	-58,554.00	0.51
		Base		1,930.860000	193,086.00	1,345.320000	134,532.00	-58,554.00	0.21

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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101121101	BOSTON PROPERTIES INC REIT USD.01							
		400.000	Local 123.807900	49,523.16	92.230000	36,892.00	-12,631.16	0.14
			Base 123.807900	49,523.16	92.230000	36,892.00	-12,631.16	0.06
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		1,900.000	Local 26.437400	50,231.06	32.630000	61,997.00	11,765.94	0.24
			Base 26.437400	50,231.06	32.630000	61,997.00	11,765.94	0.10
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		1,600.000	Local 55.641438	89,026.30	55.740000	89,184.00	157.70	0.34
			Base 55.641438	89,026.30	55.740000	89,184.00	157.70	0.14
11135F101	BROADCOM INC COMMON STOCK							
		200.000	Local 224.073300	44,814.66	237.100000	47,420.00	2,605.34	0.18
			Base 224.073300	44,814.66	237.100000	47,420.00	2,605.34	0.07
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		500.000	Local 57.815380	28,907.69	55.510000	27,755.00	-1,152.69	0.11
			Base 57.815380	28,907.69	55.510000	27,755.00	-1,152.69	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,100.000	Local 35.722400	39,294.64	37.710000	41,481.00	2,186.36	0.16
			Base 35.722400	39,294.64	37.710000	41,481.00	2,186.36	0.06
125523100	CIGNA CORP COMMON STOCK USD.01							
		389.000	Local 166.071285	64,601.73	177.180000	68,923.02	4,321.29	0.26
			Base 166.071285	64,601.73	177.180000	68,923.02	4,321.29	0.11
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		500.000	Local 118.230400	59,115.20	172.910000	86,455.00	27,339.80	0.33
			Base 118.230400	59,115.20	172.910000	86,455.00	27,339.80	0.13
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		1,300.000	Local 58.130915	75,570.19	58.750000	76,375.00	804.81	0.29
			Base 58.130915	75,570.19	58.750000	76,375.00	804.81	0.12
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		970.000	Local 78.095598	75,752.73	59.330000	57,550.10	-18,202.63	0.22
			Base 78.095598	75,752.73	59.330000	57,550.10	-18,202.63	0.09

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QS INVESTORS GLOBAL DBI CIF

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FUND: HBQ2



STATE STREET

As of: March 31, 2020

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127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
	2,000.000	Local		22.050000	44,100.00	17.190000	34,380.00	-9,720.00	0.13
		Base		22.050000	44,100.00	17.190000	34,380.00	-9,720.00	0.05
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
	900.000	Local		106.486178	95,837.56	79.240000	71,316.00	-24,521.56	0.27
		Base		106.486178	95,837.56	79.240000	71,316.00	-24,521.56	0.11
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	2,300.000	Local		88.398261	203,316.00	50.420000	115,966.00	-87,350.00	0.44
		Base		88.398261	203,316.00	50.420000	115,966.00	-87,350.00	0.18
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
	1,600.000	Local		120.697125	193,115.40	116.040000	185,664.00	-7,451.40	0.71
		Base		120.697125	193,115.40	116.040000	185,664.00	-7,451.40	0.29
150870103	CELANESE CORP COMMON STOCK USD.0001								
	500.000	Local		84.938200	42,469.10	73.390000	36,695.00	-5,774.10	0.14
		Base		84.938200	42,469.10	73.390000	36,695.00	-5,774.10	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
	1,500.000	Local		29.570000	44,355.00	15.450000	23,175.00	-21,180.00	0.09
		Base		29.570000	44,355.00	15.450000	23,175.00	-21,180.00	0.04
156782104	CERNER CORP COMMON STOCK USD.01								
	400.000	Local		64.399700	25,759.88	62.990000	25,196.00	-563.88	0.10
		Base		64.399700	25,759.88	62.990000	25,196.00	-563.88	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
	100.000	Local		343.477800	34,347.78	436.310000	43,631.00	9,283.22	0.17
		Base		343.477800	34,347.78	436.310000	43,631.00	9,283.22	0.07
166764100	CHEVRON CORP COMMON STOCK USD.75								
	3,500.000	Local		108.998414	381,494.45	72.460000	253,610.00	-127,884.45	0.96
		Base		108.998414	381,494.45	72.460000	253,610.00	-127,884.45	0.39
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
	800.000	Local		48.430000	38,744.00	64.180000	51,344.00	12,600.00	0.20
		Base		48.430000	38,744.00	64.180000	51,344.00	12,600.00	0.08

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View Date: April 1, 2020

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17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		2,000.000	Local 34.254800	68,509.60	39.310000	78,620.00	10,110.40	0.30
			Base 34.254800	68,509.60	39.310000	78,620.00	10,110.40	0.12
172967424	CITIGROUP INC COMMON STOCK USD.01							
		1,100.000	Local 60.737400	66,811.14	42.120000	46,332.00	-20,479.14	0.18
			Base 60.737400	66,811.14	42.120000	46,332.00	-20,479.14	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		300.000	Local 145.330000	43,599.00	173.250000	51,975.00	8,376.00	0.20
			Base 145.330000	43,599.00	173.250000	51,975.00	8,376.00	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		7,900.000	Local 47.649920	376,434.37	44.250000	349,575.00	-26,859.37	1.33
			Base 47.649920	376,434.37	44.250000	349,575.00	-26,859.37	0.54
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,800.000	Local 71.748900	129,148.02	66.360000	119,448.00	-9,700.02	0.45
			Base 71.748900	129,148.02	66.360000	119,448.00	-9,700.02	0.19
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		2,400.000	Local 38.603671	92,648.81	34.380000	82,512.00	-10,136.81	0.31
			Base 38.603671	92,648.81	34.380000	82,512.00	-10,136.81	0.13
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		2,300.000	Local 29.650000	68,195.00	29.340000	67,482.00	-713.00	0.26
			Base 29.650000	68,195.00	29.340000	67,482.00	-713.00	0.10
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
		800.000	Local 128.457800	102,766.24	42.850000	34,280.00	-68,486.24	0.13
			Base 128.457800	102,766.24	42.850000	34,280.00	-68,486.24	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		3,000.000	Local 47.828753	143,486.26	30.800000	92,400.00	-51,086.26	0.35
			Base 47.828753	143,486.26	30.800000	92,400.00	-51,086.26	0.14
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		500.000	Local 78.983100	39,491.55	78.000000	39,000.00	-491.55	0.15
			Base 78.983100	39,491.55	78.000000	39,000.00	-491.55	0.06

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21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		400.000	Local 183.046425	73,218.57	143.360000	57,344.00	-15,874.57	0.22
			Base 183.046425	73,218.57	143.360000	57,344.00	-15,874.57	0.09
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000	Local 28.144863	53,475.24	20.540000	39,026.00	-14,449.24	0.15
			Base 28.144863	53,475.24	20.540000	39,026.00	-14,449.24	0.06
22052L104	CORTEVA INC COMMON STOCK USD.01							
		1,096.000	Local 36.921141	40,465.57	23.500000	25,756.00	-14,709.57	0.10
			Base 36.921141	40,465.57	23.500000	25,756.00	-14,709.57	0.04
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,800.000	Local 220.603914	617,690.96	285.130000	798,364.00	180,673.04	3.04
			Base 220.603914	617,690.96	285.130000	798,364.00	180,673.04	1.24
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,300.000	Local 102.239446	132,911.28	144.400000	187,720.00	54,808.72	0.71
			Base 102.239446	132,911.28	144.400000	187,720.00	54,808.72	0.29
231021106	CUMMINS INC COMMON STOCK USD2.5							
		600.000	Local 158.768300	95,260.98	135.320000	81,192.00	-14,068.98	0.31
			Base 158.768300	95,260.98	135.320000	81,192.00	-14,068.98	0.13
233331107	DTE ENERGY COMPANY COMMON STOCK							
		500.000	Local 104.105320	52,052.66	94.970000	47,485.00	-4,567.66	0.18
			Base 104.105320	52,052.66	94.970000	47,485.00	-4,567.66	0.07
235851102	DANAHER CORP COMMON STOCK USD.01							
		800.000	Local 82.960800	66,368.64	138.410000	110,728.00	44,359.36	0.42
			Base 82.960800	66,368.64	138.410000	110,728.00	44,359.36	0.17
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		2,500.000	Local 37.261600	93,154.00	6.910000	17,275.00	-75,879.00	0.07
			Base 37.261600	93,154.00	6.910000	17,275.00	-75,879.00	0.03
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		500.000	Local 120.180000	60,090.00	26.200000	13,100.00	-46,990.00	0.05
			Base 120.180000	60,090.00	26.200000	13,100.00	-46,990.00	0.02

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253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000	Local 111.394700	100,255.23	138.910000	125,019.00	24,763.77	0.48
			Base 111.394700	100,255.23	138.910000	125,019.00	24,763.77	0.19
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		862.000	Local 94.182622	81,185.42	96.600000	83,269.20	2,083.78	0.32
			Base 94.182622	81,185.42	96.600000	83,269.20	2,083.78	0.13
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		700.000	Local 61.321900	42,925.33	35.670000	24,969.00	-17,956.33	0.09
			Base 61.321900	42,925.33	35.670000	24,969.00	-17,956.33	0.04
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,000.000	Local 77.353000	154,706.00	72.190000	144,380.00	-10,326.00	0.55
			Base 77.353000	154,706.00	72.190000	144,380.00	-10,326.00	0.22
260557103	DOW INC COMMON STOCK USD.01							
		2,896.000	Local 48.395294	140,152.77	29.240000	84,679.04	-55,473.73	0.32
			Base 48.395294	140,152.77	29.240000	84,679.04	-55,473.73	0.13
264411505	DUKE REALTY CORP REIT USD.01							
		1,400.000	Local 31.734943	44,428.92	32.380000	45,332.00	903.08	0.17
			Base 31.734943	44,428.92	32.380000	45,332.00	903.08	0.07
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		2,300.000	Local 84.525678	194,409.06	80.880000	186,024.00	-8,385.06	0.71
			Base 84.525678	194,409.06	80.880000	186,024.00	-8,385.06	0.29
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		1,496.000	Local 91.360802	136,675.76	34.100000	51,013.60	-85,662.16	0.19
			Base 91.360802	136,675.76	34.100000	51,013.60	-85,662.16	0.08
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000	Local 89.855400	116,812.02	35.920000	46,696.00	-70,116.02	0.18
			Base 89.855400	116,812.02	35.920000	46,696.00	-70,116.02	0.07
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		1,200.000	Local 78.295400	93,954.48	46.580000	55,896.00	-38,058.48	0.21
			Base 78.295400	93,954.48	46.580000	55,896.00	-38,058.48	0.09

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278865100	ECOLAB INC COMMON STOCK USD1.0							
		500.000	Local 125.691300	62,845.65	155.830000	77,915.00	15,069.35	0.30
			Base 125.691300	62,845.65	155.830000	77,915.00	15,069.35	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000	Local 78.862900	102,521.77	54.790000	71,227.00	-31,294.77	0.27
			Base 78.862900	102,521.77	54.790000	71,227.00	-31,294.77	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		500.000	Local 58.619100	29,309.55	47.650000	23,825.00	-5,484.55	0.09
			Base 58.619100	29,309.55	47.650000	23,825.00	-5,484.55	0.04
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		700.000	Local 76.571500	53,600.05	93.970000	65,779.00	12,178.95	0.25
			Base 76.571500	53,600.05	93.970000	65,779.00	12,178.95	0.10
29444U700	EQUINIX INC REIT USD.001							
		300.000	Local 443.007467	132,902.24	624.570000	187,371.00	54,468.76	0.71
			Base 443.007467	132,902.24	624.570000	187,371.00	54,468.76	0.29
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
		1,000.000	Local 61.592850	61,592.85	57.480000	57,480.00	-4,112.85	0.22
			Base 61.592850	61,592.85	57.480000	57,480.00	-4,112.85	0.09
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		700.000	Local 64.030300	44,821.21	61.710000	43,197.00	-1,624.21	0.16
			Base 64.030300	44,821.21	61.710000	43,197.00	-1,624.21	0.07
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		200.000	Local 248.155000	49,631.00	220.240000	44,048.00	-5,583.00	0.17
			Base 248.155000	49,631.00	220.240000	44,048.00	-5,583.00	0.07
30034W106	EVERGY INC COMMON STOCK							
		600.000	Local 60.455883	36,273.53	55.050000	33,030.00	-3,243.53	0.13
			Base 60.455883	36,273.53	55.050000	33,030.00	-3,243.53	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		800.000	Local 59.325900	47,460.72	78.210000	62,568.00	15,107.28	0.24
			Base 59.325900	47,460.72	78.210000	62,568.00	15,107.28	0.10

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30161N101	EXELON CORP COMMON STOCK							
		3,300.000	Local 42.721327	140,980.38	36.810000	121,473.00	-19,507.38	0.46
			Base 42.721327	140,980.38	36.810000	121,473.00	-19,507.38	0.19
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		300.000	Local 108.040000	32,412.00	95.760000	28,728.00	-3,684.00	0.11
			Base 108.040000	32,412.00	95.760000	28,728.00	-3,684.00	0.04
30231G102	EXXON MOBIL CORP COMMON STOCK							
		8,600.000	Local 70.817440	609,029.98	37.970000	326,542.00	-282,487.98	1.24
			Base 70.817440	609,029.98	37.970000	326,542.00	-282,487.98	0.51
302491303	FMC CORP COMMON STOCK USD.1							
		500.000	Local 75.470060	37,735.03	81.690000	40,845.00	3,109.97	0.16
			Base 75.470060	37,735.03	81.690000	40,845.00	3,109.97	0.06
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		1,200.000	Local 154.094417	184,913.30	166.800000	200,160.00	15,246.70	0.76
			Base 154.094417	184,913.30	166.800000	200,160.00	15,246.70	0.31
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		400.000	Local 132.016675	52,806.67	74.610000	29,844.00	-22,962.67	0.11
			Base 132.016675	52,806.67	74.610000	29,844.00	-22,962.67	0.05
31428X106	FEDEX CORP COMMON STOCK USD.1							
		500.000	Local 190.131500	95,065.75	121.260000	60,630.00	-34,435.75	0.23
			Base 190.131500	95,065.75	121.260000	60,630.00	-34,435.75	0.09
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		2,500.000	Local 43.570112	108,925.28	40.070000	100,175.00	-8,750.28	0.38
			Base 43.570112	108,925.28	40.070000	100,175.00	-8,750.28	0.16
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		5,100.000	Local 11.002600	56,113.26	4.830000	24,633.00	-31,480.26	0.09
			Base 11.002600	56,113.26	4.830000	24,633.00	-31,480.26	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		1,333.000	Local 41.534419	55,365.38	23.630000	31,498.79	-23,866.59	0.12
			Base 41.534419	55,365.38	23.630000	31,498.79	-23,866.59	0.05

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1	2,000.000	Local 11.700400	23,400.80	6.750000	13,500.00	-9,900.80	0.05
			Base 11.700400	23,400.80	6.750000	13,500.00	-9,900.80	0.02
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06	7,800.000	Local 29.160900	227,455.02	7.940000	61,932.00	-165,523.02	0.24
			Base 29.160900	227,455.02	7.940000	61,932.00	-165,523.02	0.10
370334104	GENERAL MILLS INC COMMON STOCK USD.1	1,800.000	Local 56.612200	101,901.96	52.770000	94,986.00	-6,915.96	0.36
			Base 56.612200	101,901.96	52.770000	94,986.00	-6,915.96	0.15
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	1,700.000	Local 67.515900	114,777.03	74.760000	127,092.00	12,314.97	0.48
			Base 67.515900	114,777.03	74.760000	127,092.00	12,314.97	0.20
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	400.000	Local 227.222500	90,889.00	154.590000	61,836.00	-29,053.00	0.24
			Base 227.222500	90,889.00	154.590000	61,836.00	-29,053.00	0.10
40434L105	HP INC COMMON STOCK USD.01	2,900.000	Local 18.764300	54,416.47	17.360000	50,344.00	-4,072.47	0.19
			Base 18.764300	54,416.47	17.360000	50,344.00	-4,072.47	0.08
406216101	HALLIBURTON CO COMMON STOCK USD2.5	3,000.000	Local 44.368000	133,104.00	6.850000	20,550.00	-112,554.00	0.08
			Base 44.368000	133,104.00	6.850000	20,550.00	-112,554.00	0.03
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0	1,200.000	Local 29.784700	35,741.64	23.850000	28,620.00	-7,121.64	0.11
			Base 29.784700	35,741.64	23.850000	28,620.00	-7,121.64	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0	600.000	Local 138.560000	83,136.00	132.500000	79,500.00	-3,636.00	0.30
			Base 138.560000	83,136.00	132.500000	79,500.00	-3,636.00	0.12
42809H107	HESS CORP COMMON STOCK USD1.0	400.000	Local 64.840000	25,936.00	33.300000	13,320.00	-12,616.00	0.05
			Base 64.840000	25,936.00	33.300000	13,320.00	-12,616.00	0.02

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436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		54,000.000	Local 3.088803	166,795.37	2.314617	124,989.32	-41,806.05	0.48
			Base 3.088803	166,795.37	2.314617	124,989.32	-41,806.05	0.19
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		600.000	Local 154.987100	92,992.26	186.710000	112,026.00	19,033.74	0.43
			Base 154.987100	92,992.26	186.710000	112,026.00	19,033.74	0.17
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		300.000	Local 125.566900	37,670.07	133.790000	40,137.00	2,466.93	0.15
			Base 125.566900	37,670.07	133.790000	40,137.00	2,466.93	0.06
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		5,400.000	Local 18.068600	97,570.44	11.040000	59,616.00	-37,954.44	0.23
			Base 18.068600	97,570.44	11.040000	59,616.00	-37,954.44	0.09
444859102	HUMANA INC COMMON STOCK USD.166							
		100.000	Local 226.327500	22,632.75	314.020000	31,402.00	8,769.25	0.12
			Base 226.327500	22,632.75	314.020000	31,402.00	8,769.25	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		900.000	Local 161.483800	145,335.42	142.120000	127,908.00	-17,427.42	0.49
			Base 161.483800	145,335.42	142.120000	127,908.00	-17,427.42	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01							
		300.000	Local 320.900000	96,270.00	273.120000	81,936.00	-14,334.00	0.31
			Base 320.900000	96,270.00	273.120000	81,936.00	-14,334.00	0.13
456058908	LUKOIL PJSC COMMON STOCK RUB.025							
		2,381.000	Local 61.146699	145,590.29	59.562007	141,817.14	-3,773.15	0.54
			Base 61.146699	145,590.29	59.562007	141,817.14	-3,773.15	0.22
458140100	INTEL CORP COMMON STOCK USD.001							
		2,300.000	Local 36.874600	84,811.58	54.120000	124,476.00	39,664.42	0.47
			Base 36.874600	84,811.58	54.120000	124,476.00	39,664.42	0.19
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		800.000	Local 60.624400	48,499.52	80.750000	64,600.00	16,100.48	0.25
			Base 60.624400	48,499.52	80.750000	64,600.00	16,100.48	0.10

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459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		600.000	Local 158.695000	95,217.00	110.930000	66,558.00	-28,659.00	0.25
			Base 158.695000	95,217.00	110.930000	66,558.00	-28,659.00	0.10
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		300.000	Local 139.655700	41,896.71	102.080000	30,624.00	-11,272.71	0.12
			Base 139.655700	41,896.71	102.080000	30,624.00	-11,272.71	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		1,800.000	Local 53.164400	95,695.92	31.130000	56,034.00	-39,661.92	0.21
			Base 53.164400	95,695.92	31.130000	56,034.00	-39,661.92	0.09
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		200.000	Local 281.949200	56,389.84	495.210000	99,042.00	42,652.16	0.38
			Base 281.949200	56,389.84	495.210000	99,042.00	42,652.16	0.15
46187W107	INVITATION HOMES INC REIT USD.01							
		2,600.000	Local 27.034615	70,290.00	21.370000	55,562.00	-14,728.00	0.21
			Base 27.034615	70,290.00	21.370000	55,562.00	-14,728.00	0.09
46284V101	IRON MOUNTAIN INC REIT USD.01							
		2,500.000	Local 31.740000	79,350.00	23.800000	59,500.00	-19,850.00	0.23
			Base 31.740000	79,350.00	23.800000	59,500.00	-19,850.00	0.09
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		1,500.000	Local 87.363500	131,045.25	90.030000	135,045.00	3,999.75	0.51
			Base 87.363500	131,045.25	90.030000	135,045.00	3,999.75	0.21
47215P106	JD.COM INC ADR ADR USD.00002							
		2,300.000	Local 35.027700	80,563.71	40.500000	93,150.00	12,586.29	0.35
			Base 35.027700	80,563.71	40.500000	93,150.00	12,586.29	0.14
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		1,600.000	Local 123.566013	197,705.62	131.130000	209,808.00	12,102.38	0.80
			Base 123.566013	197,705.62	131.130000	209,808.00	12,102.38	0.33
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0							
		55,000.000	Local 0.462990	25,464.45	0.426534	23,459.37	-2,005.08	0.09
			Base 0.462990	25,464.45	0.426534	23,459.37	-2,005.08	0.04

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487836108	KELLOGG CO COMMON STOCK USD.25							
		800.000	Local 66.610000	53,288.00	59.990000	47,992.00	-5,296.00	0.18
			Base 66.610000	53,288.00	59.990000	47,992.00	-5,296.00	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		600.000	Local 127.178600	76,307.16	127.870000	76,722.00	414.84	0.29
			Base 127.178600	76,307.16	127.870000	76,722.00	414.84	0.12
49446R109	KIMCO REALTY CORP REIT USD.01							
		2,700.000	Local 18.456844	49,833.48	9.670000	26,109.00	-23,724.48	0.10
			Base 18.456844	49,833.48	9.670000	26,109.00	-23,724.48	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		4,800.000	Local 20.133100	96,638.88	13.920000	66,816.00	-29,822.88	0.25
			Base 20.133100	96,638.88	13.920000	66,816.00	-29,822.88	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		2,100.000	Local 31.586190	66,331.00	24.740000	51,954.00	-14,377.00	0.20
			Base 31.586190	66,331.00	24.740000	51,954.00	-14,377.00	0.08
501044101	KROGER CO COMMON STOCK USD1.0							
		5,600.000	Local 27.292896	152,840.22	30.120000	168,672.00	15,831.78	0.64
			Base 27.292896	152,840.22	30.120000	168,672.00	15,831.78	0.26
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		500.000	Local 158.210000	79,105.00	159.340000	79,670.00	565.00	0.30
			Base 158.210000	79,105.00	159.340000	79,670.00	565.00	0.12
532457108	ELI LILLY + CO COMMON STOCK							
		700.000	Local 82.045400	57,431.78	138.720000	97,104.00	39,672.22	0.37
			Base 82.045400	57,431.78	138.720000	97,104.00	39,672.22	0.15
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		900.000	Local 53.460000	48,114.00	45.460000	40,914.00	-7,200.00	0.16
			Base 53.460000	48,114.00	45.460000	40,914.00	-7,200.00	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		200.000	Local 269.462500	53,892.50	338.950000	67,790.00	13,897.50	0.26
			Base 269.462500	53,892.50	338.950000	67,790.00	13,897.50	0.11

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545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
	14,253.000	Local		10.999237	156,772.13	7.075570	100,848.10	-55,924.03	0.38
		Base		10.999237	156,772.13	7.075570	100,848.10	-55,924.03	0.16
548661107	LOWE S COS INC COMMON STOCK USD.5								
	700.000	Local		85.340400	59,738.28	86.050000	60,235.00	496.72	0.23
		Base		85.340400	59,738.28	86.050000	60,235.00	496.72	0.09
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
	5,600.000	Local		19.810000	110,936.00	3.290000	18,424.00	-92,512.00	0.07
		Base		19.810000	110,936.00	3.290000	18,424.00	-92,512.00	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
	1,201.000	Local		63.203614	75,907.54	23.620000	28,367.62	-47,539.92	0.11
		Base		63.203614	75,907.54	23.620000	28,367.62	-47,539.92	0.04
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
	500.000	Local		97.114000	48,557.00	74.810000	37,405.00	-11,152.00	0.14
		Base		97.114000	48,557.00	74.810000	37,405.00	-11,152.00	0.06
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
	100.000	Local		241.967500	24,196.75	189.230000	18,923.00	-5,273.75	0.07
		Base		241.967500	24,196.75	189.230000	18,923.00	-5,273.75	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
	500.000	Local		117.237500	58,618.75	241.560000	120,780.00	62,161.25	0.46
		Base		117.237500	58,618.75	241.560000	120,780.00	62,161.25	0.19
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
	500.000	Local		157.120000	78,560.00	141.210000	70,605.00	-7,955.00	0.27
		Base		157.120000	78,560.00	141.210000	70,605.00	-7,955.00	0.11
580135101	MCDONALD S CORP COMMON STOCK USD.01								
	600.000	Local		182.574167	109,544.50	165.350000	99,210.00	-10,334.50	0.38
		Base		182.574167	109,544.50	165.350000	99,210.00	-10,334.50	0.15
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
	200.000	Local		140.712900	28,142.58	135.260000	27,052.00	-1,090.58	0.10
		Base		140.712900	28,142.58	135.260000	27,052.00	-1,090.58	0.04

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58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
	2,500.000	Local		20.680000	51,700.00	17.290000	43,225.00	-8,475.00	0.16
		Base		20.680000	51,700.00	17.290000	43,225.00	-8,475.00	0.07
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	1,800.000	Local		62.276094	112,096.97	76.940000	138,492.00	26,395.03	0.53
		Base		62.276094	112,096.97	76.940000	138,492.00	26,395.03	0.22
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	2,900.000	Local		92.061569	266,978.55	157.710000	457,359.00	190,380.45	1.74
		Base		92.061569	266,978.55	157.710000	457,359.00	190,380.45	0.71
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
	1,400.000	Local		42.270000	59,178.00	42.060000	58,884.00	-294.00	0.22
		Base		42.270000	59,178.00	42.060000	58,884.00	-294.00	0.09
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
	700.000	Local		117.670000	82,369.00	103.030000	72,121.00	-10,248.00	0.27
		Base		117.670000	82,369.00	103.030000	72,121.00	-10,248.00	0.11
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
	1,000.000	Local		91.382000	91,382.00	39.010000	39,010.00	-52,372.00	0.15
		Base		91.382000	91,382.00	39.010000	39,010.00	-52,372.00	0.06
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	2,700.000	Local		47.843741	129,178.10	50.080000	135,216.00	6,037.90	0.51
		Base		47.843741	129,178.10	50.080000	135,216.00	6,037.90	0.21
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	1,800.000	Local		64.550000	116,190.00	56.260000	101,268.00	-14,922.00	0.39
		Base		64.550000	116,190.00	56.260000	101,268.00	-14,922.00	0.16
615369105	MOODY S CORP COMMON STOCK USD.01								
	300.000	Local		118.807500	35,642.25	211.500000	63,450.00	27,807.75	0.24
		Base		118.807500	35,642.25	211.500000	63,450.00	27,807.75	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01								
	1,500.000	Local		43.636900	65,455.35	34.000000	51,000.00	-14,455.35	0.19
		Base		43.636900	65,455.35	34.000000	51,000.00	-14,455.35	0.08

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629377508	NRG ENERGY INC COMMON STOCK USD.01							
		1,500.000	Local 34.689413	52,034.12	27.260000	40,890.00	-11,144.12	0.16
			Base 34.689413	52,034.12	27.260000	40,890.00	-11,144.12	0.06
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01							
		700.000	Local 55.306843	38,714.79	32.190000	22,533.00	-16,181.79	0.09
			Base 55.306843	38,714.79	32.190000	22,533.00	-16,181.79	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
		300.000	Local 155.855700	46,756.71	375.500000	112,650.00	65,893.29	0.43
			Base 155.855700	46,756.71	375.500000	112,650.00	65,893.29	0.18
64110W102	NETEASE INC ADR ADR USD.0001							
		200.000	Local 268.010000	53,602.00	320.960000	64,192.00	10,590.00	0.24
			Base 268.010000	53,602.00	320.960000	64,192.00	10,590.00	0.10
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							
		12,900.000	Local 7.716474	99,542.51	3.750000	48,375.00	-51,167.51	0.18
			Base 7.716474	99,542.51	3.750000	48,375.00	-51,167.51	0.08
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		2,900.000	Local 40.413383	117,198.81	45.280000	131,312.00	14,113.19	0.50
			Base 40.413383	117,198.81	45.280000	131,312.00	14,113.19	0.20
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		1,500.000	Local 158.602633	237,903.95	240.620000	360,930.00	123,026.05	1.37
			Base 158.602633	237,903.95	240.620000	360,930.00	123,026.05	0.56
654106103	NIKE INC CL B COMMON STOCK							
		900.000	Local 54.341100	48,906.99	82.740000	74,466.00	25,559.01	0.28
			Base 54.341100	48,906.99	82.740000	74,466.00	25,559.01	0.12
65473P105	NISOURCE INC COMMON STOCK USD.01							
		1,200.000	Local 28.677100	34,412.52	24.970000	29,964.00	-4,448.52	0.11
			Base 28.677100	34,412.52	24.970000	29,964.00	-4,448.52	0.05
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
		100.000	Local 34.350000	3,435.00	6.040000	604.00	-2,831.00	0.00
			Base 34.350000	3,435.00	6.040000	604.00	-2,831.00	0.00

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		300.000	Local 90.821800	27,246.54	75.460000	22,638.00	-4,608.54	0.09
			Base 90.821800	27,246.54	75.460000	22,638.00	-4,608.54	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		200.000	Local 245.477500	49,095.50	302.550000	60,510.00	11,414.50	0.23
			Base 245.477500	49,095.50	302.550000	60,510.00	11,414.50	0.09
670346105	NUCOR CORP COMMON STOCK USD.4							
		2,400.000	Local 47.177875	113,226.90	36.020000	86,448.00	-26,778.90	0.33
			Base 47.177875	113,226.90	36.020000	86,448.00	-26,778.90	0.13
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		200.000	Local 103.776000	20,755.20	263.600000	52,720.00	31,964.80	0.20
			Base 103.776000	20,755.20	263.600000	52,720.00	31,964.80	0.08
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		200.000	Local 248.430000	49,686.00	301.050000	60,210.00	10,524.00	0.23
			Base 248.430000	49,686.00	301.050000	60,210.00	10,524.00	0.09
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		2,181.000	Local 56.256740	122,695.95	11.580000	25,255.98	-97,439.97	0.10
			Base 56.256740	122,695.95	11.580000	25,255.98	-97,439.97	0.04
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		700.000	Local 83.176300	58,223.41	54.900000	38,430.00	-19,793.41	0.15
			Base 83.176300	58,223.41	54.900000	38,430.00	-19,793.41	0.06
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		1,000.000	Local 42.130000	42,130.00	26.540000	26,540.00	-15,590.00	0.10
			Base 42.130000	42,130.00	26.540000	26,540.00	-15,590.00	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
		1,200.000	Local 56.530000	67,836.00	21.810000	26,172.00	-41,664.00	0.10
			Base 56.530000	67,836.00	21.810000	26,172.00	-41,664.00	0.04
68389X105	ORACLE CORP COMMON STOCK USD.01							
		1,000.000	Local 45.426100	45,426.10	48.330000	48,330.00	2,903.90	0.18
			Base 45.426100	45,426.10	48.330000	48,330.00	2,903.90	0.08

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693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
	900.000	Local		130.605689	117,545.12	95.720000	86,148.00	-31,397.12	0.33
		Base		130.605689	117,545.12	95.720000	86,148.00	-31,397.12	0.13
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
	500.000	Local		109.580900	54,790.45	83.600000	41,800.00	-12,990.45	0.16
		Base		109.580900	54,790.45	83.600000	41,800.00	-12,990.45	0.07
69351T106	PPL CORP COMMON STOCK USD.01								
	2,600.000	Local		38.120800	99,114.08	24.680000	64,168.00	-34,946.08	0.24
		Base		38.120800	99,114.08	24.680000	64,168.00	-34,946.08	0.10
693718108	PACCAR INC COMMON STOCK USD1.0								
	1,400.000	Local		67.054300	93,876.02	61.130000	85,582.00	-8,294.02	0.33
		Base		67.054300	93,876.02	61.130000	85,582.00	-8,294.02	0.13
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	500.000	Local		49.238000	24,619.00	95.740000	47,870.00	23,251.00	0.18
		Base		49.238000	24,619.00	95.740000	47,870.00	23,251.00	0.07
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0								
	563.000	Local		296.563233	166,965.10	249.911330	140,700.08	-26,265.02	0.54
		Base		296.563233	166,965.10	249.911330	140,700.08	-26,265.02	0.22
713448108	PEPSICO INC COMMON STOCK USD.017								
	2,700.000	Local		115.512789	311,884.53	120.100000	324,270.00	12,385.47	1.23
		Base		115.512789	311,884.53	120.100000	324,270.00	12,385.47	0.50
717081103	PFIZER INC COMMON STOCK USD.05								
	3,600.000	Local		33.783425	121,620.33	32.640000	117,504.00	-4,116.33	0.45
		Base		33.783425	121,620.33	32.640000	117,504.00	-4,116.33	0.18
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
	3,200.000	Local		91.193847	291,820.31	72.960000	233,472.00	-58,348.31	0.89
		Base		91.193847	291,820.31	72.960000	233,472.00	-58,348.31	0.36
718546104	PHILLIPS 66 COMMON STOCK								
	1,500.000	Local		76.424133	114,636.20	53.650000	80,475.00	-34,161.20	0.31
		Base		76.424133	114,636.20	53.650000	80,475.00	-34,161.20	0.13

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723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		900.000	Local 96.460000	86,814.00	75.790000	68,211.00	-18,603.00	0.26
			Base 96.460000	86,814.00	75.790000	68,211.00	-18,603.00	0.11
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		600.000	Local 165.576700	99,346.02	70.150000	42,090.00	-57,256.02	0.16
			Base 165.576700	99,346.02	70.150000	42,090.00	-57,256.02	0.07
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		1,000.000	Local 104.212090	104,212.09	97.650000	97,650.00	-6,562.09	0.37
			Base 104.212090	104,212.09	97.650000	97,650.00	-6,562.09	0.15
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,700.000	Local 95.523343	448,959.71	110.000000	517,000.00	68,040.29	1.97
			Base 95.523343	448,959.71	110.000000	517,000.00	68,040.29	0.80
74340W103	PROLOGIS INC REIT USD.01							
		3,080.000	Local 64.906860	199,913.13	80.370000	247,539.60	47,626.47	0.94
			Base 64.906860	199,913.13	80.370000	247,539.60	47,626.47	0.39
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		1,400.000	Local 43.672300	61,141.22	44.910000	62,874.00	1,732.78	0.24
			Base 43.672300	61,141.22	44.910000	62,874.00	1,732.78	0.10
74460D109	PUBLIC STORAGE REIT USD.1							
		500.000	Local 213.026220	106,513.11	198.610000	99,305.00	-7,208.11	0.38
			Base 213.026220	106,513.11	198.610000	99,305.00	-7,208.11	0.15
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		400.000	Local 54.897100	21,958.84	67.650000	27,060.00	5,101.16	0.10
			Base 54.897100	21,958.84	67.650000	27,060.00	5,101.16	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01							
		200.000	Local 157.195400	31,439.08	131.150000	26,230.00	-5,209.08	0.10
			Base 157.195400	31,439.08	131.150000	26,230.00	-5,209.08	0.04
756109104	REALTY INCOME CORP REIT USD1.0							
		800.000	Local 55.555900	44,444.72	49.860000	39,888.00	-4,556.72	0.15
			Base 55.555900	44,444.72	49.860000	39,888.00	-4,556.72	0.06

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As of: March 31, 2020

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758849103	REGENCY CENTERS CORP REIT USD.01	500.000	68.023440	34,011.72	38.430000	19,215.00	-14,796.72	0.07
			68.023440	34,011.72	38.430000	19,215.00	-14,796.72	0.03
778296103	ROSS STORES INC COMMON STOCK USD.01	300.000	64.614700	19,384.41	86.970000	26,091.00	6,706.59	0.10
			64.614700	19,384.41	86.970000	26,091.00	6,706.59	0.04
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0	400.000	136.534300	54,613.72	245.050000	98,020.00	43,406.28	0.37
			136.534300	54,613.72	245.050000	98,020.00	43,406.28	0.15
78410G104	SBA COMMUNICATIONS CORP REIT USD.01	400.000	128.210000	51,284.00	269.970000	107,988.00	56,704.00	0.41
			128.210000	51,284.00	269.970000	107,988.00	56,704.00	0.17
78440X101	SL GREEN REALTY CORP REIT USD.01	800.000	89.770000	71,816.00	43.100000	34,480.00	-37,336.00	0.13
			89.770000	71,816.00	43.100000	34,480.00	-37,336.00	0.05
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001	300.000	86.560000	25,968.00	143.980000	43,194.00	17,226.00	0.16
			86.560000	25,968.00	143.980000	43,194.00	17,226.00	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	2,200.000	69.052941	151,916.47	13.490000	29,678.00	-122,238.47	0.11
			69.052941	151,916.47	13.490000	29,678.00	-122,238.47	0.05
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	1,000.000	46.847950	46,847.95	33.620000	33,620.00	-13,227.95	0.13
			46.847950	46,847.95	33.620000	33,620.00	-13,227.95	0.05
816851109	SEMPRA ENERGY COMMON STOCK	800.000	119.076950	95,261.56	112.990000	90,392.00	-4,869.56	0.34
			119.076950	95,261.56	112.990000	90,392.00	-4,869.56	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	200.000	378.777450	75,755.49	459.520000	91,904.00	16,148.51	0.35
			378.777450	75,755.49	459.520000	91,904.00	16,148.51	0.14

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828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		800.000	Local 164.399350	131,519.48	54.860000	43,888.00	-87,631.48	0.17
			Base 164.399350	131,519.48	54.860000	43,888.00	-87,631.48	0.07
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		3,600.000	Local 51.598911	185,756.08	54.140000	194,904.00	9,147.92	0.74
			Base 51.598911	185,756.08	54.140000	194,904.00	9,147.92	0.30
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		1,000.000	Local 60.520900	60,520.90	65.740000	65,740.00	5,219.10	0.25
			Base 60.520900	60,520.90	65.740000	65,740.00	5,219.10	0.10
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		1,200.000	Local 84.229200	101,075.04	53.270000	63,924.00	-37,151.04	0.24
			Base 84.229200	101,075.04	53.270000	63,924.00	-37,151.04	0.10
863667101	STRYKER CORP COMMON STOCK USD.1							
		400.000	Local 135.409100	54,163.64	166.490000	66,596.00	12,432.36	0.25
			Base 135.409100	54,163.64	166.490000	66,596.00	12,432.36	0.10
866674104	SUN COMMUNITIES INC REIT USD.01							
		500.000	Local 129.036000	64,518.00	124.850000	62,425.00	-2,093.00	0.24
			Base 129.036000	64,518.00	124.850000	62,425.00	-2,093.00	0.10
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		2,000.000	Local 28.799200	57,598.40	16.090000	32,180.00	-25,418.40	0.12
			Base 28.799200	57,598.40	16.090000	32,180.00	-25,418.40	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0							
		3,300.000	Local 62.881764	207,509.82	45.630000	150,579.00	-56,930.82	0.57
			Base 62.881764	207,509.82	45.630000	150,579.00	-56,930.82	0.23
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		1,300.000	Local 39.357700	51,165.01	47.810000	62,153.00	10,987.99	0.24
			Base 39.357700	51,165.01	47.810000	62,153.00	10,987.99	0.10
874080104	TAL EDUCATION GROUP ADR ADR							
		1,300.000	Local 25.550000	33,215.00	53.260000	69,238.00	36,023.00	0.26
			Base 25.550000	33,215.00	53.260000	69,238.00	36,023.00	0.11

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87612E106	TARGET CORP COMMON STOCK USD.0833							
		400.000	Local 125.670000	50,268.00	92.970000	37,188.00	-13,080.00	0.14
			Base 125.670000	50,268.00	92.970000	37,188.00	-13,080.00	0.06
88160R101	TESLA INC COMMON STOCK USD.001							
		100.000	Local 288.210000	28,821.00	524.000000	52,400.00	23,579.00	0.20
			Base 288.210000	28,821.00	524.000000	52,400.00	23,579.00	0.08
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		700.000	Local 79.762700	55,833.89	99.930000	69,951.00	14,117.11	0.27
			Base 79.762700	55,833.89	99.930000	69,951.00	14,117.11	0.11
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		400.000	Local 270.824650	108,329.86	283.600000	113,440.00	5,110.14	0.43
			Base 270.824650	108,329.86	283.600000	113,440.00	5,110.14	0.18
88579Y101	3M CO COMMON STOCK USD.01							
		200.000	Local 198.076000	39,615.20	136.510000	27,302.00	-12,313.20	0.10
			Base 198.076000	39,615.20	136.510000	27,302.00	-12,313.20	0.04
89677Q107	TRIP.COM GROUP LTD ADR ADR USD.01							
		1,900.000	Local 51.911800	98,632.42	23.450000	44,555.00	-54,077.42	0.17
			Base 51.911800	98,632.42	23.450000	44,555.00	-54,077.42	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		700.000	Local 83.240000	58,268.00	57.870000	40,509.00	-17,759.00	0.15
			Base 83.240000	58,268.00	57.870000	40,509.00	-17,759.00	0.06
902653104	UDR INC REIT USD.01							
		2,100.000	Local 46.156314	96,928.26	36.540000	76,734.00	-20,194.26	0.29
			Base 46.156314	96,928.26	36.540000	76,734.00	-20,194.26	0.12
902681105	UGI CORP COMMON STOCK							
		1,600.000	Local 43.420000	69,472.00	26.670000	42,672.00	-26,800.00	0.16
			Base 43.420000	69,472.00	26.670000	42,672.00	-26,800.00	0.07
902973304	US BANCORP COMMON STOCK USD.01							
		1,900.000	Local 52.557100	99,858.49	34.450000	65,455.00	-34,403.49	0.25
			Base 52.557100	99,858.49	34.450000	65,455.00	-34,403.49	0.10

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907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		500.000	Local 111.116700	55,558.35	141.040000	70,520.00	14,961.65	0.27
			Base 111.116700	55,558.35	141.040000	70,520.00	14,961.65	0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		1,400.000	Local 95.844321	134,182.05	93.420000	130,788.00	-3,394.05	0.50
			Base 95.844321	134,182.05	93.420000	130,788.00	-3,394.05	0.20
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0							
		300.000	Local 120.488800	36,146.64	94.330000	28,299.00	-7,847.64	0.11
			Base 120.488800	36,146.64	94.330000	28,299.00	-7,847.64	0.04
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		800.000	Local 173.496300	138,797.04	249.380000	199,504.00	60,706.96	0.76
			Base 173.496300	138,797.04	249.380000	199,504.00	60,706.96	0.31
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		600.000	Local 64.724000	38,834.40	45.360000	27,216.00	-11,618.40	0.10
			Base 64.724000	38,834.40	45.360000	27,216.00	-11,618.40	0.04
92276F100	VENTAS INC REIT USD.25							
		900.000	Local 61.946100	55,751.49	26.800000	24,120.00	-31,631.49	0.09
			Base 61.946100	55,751.49	26.800000	24,120.00	-31,631.49	0.04
92339V100	VEREIT INC REIT USD.01							
		3,600.000	Local 9.260000	33,336.00	4.890000	17,604.00	-15,732.00	0.07
			Base 9.260000	33,336.00	4.890000	17,604.00	-15,732.00	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		1,500.000	Local 46.073767	69,110.65	53.730000	80,595.00	11,484.35	0.31
			Base 46.073767	69,110.65	53.730000	80,595.00	11,484.35	0.13
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		700.000	Local 219.720000	153,804.00	237.950000	166,565.00	12,761.00	0.63
			Base 219.720000	153,804.00	237.950000	166,565.00	12,761.00	0.26
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
		1,100.000	Local 63.028300	69,331.13	14.010000	15,411.00	-53,920.13	0.06
			Base 63.028300	69,331.13	14.010000	15,411.00	-53,920.13	0.02

& Issue has redenominated but Local is not converted  
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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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
925652109	VICI PROPERTIES INC REIT USD.01							
		1,500.000	Local 24.790000	37,185.00	16.640000	24,960.00	-12,225.00	0.09
			Base 24.790000	37,185.00	16.640000	24,960.00	-12,225.00	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		700.000	Local 92.633200	64,843.24	161.120000	112,784.00	47,940.76	0.43
			Base 92.633200	64,843.24	161.120000	112,784.00	47,940.76	0.18
92840M102	VISTRA ENERGY CORP COMMON STOCK USD.01							
		3,300.000	Local 24.010000	79,233.00	15.960000	52,668.00	-26,565.00	0.20
			Base 24.010000	79,233.00	15.960000	52,668.00	-26,565.00	0.08
929042109	VORNADO REALTY TRUST REIT USD.04							
		1,100.000	Local 75.654118	83,219.53	36.210000	39,831.00	-43,388.53	0.15
			Base 75.654118	83,219.53	36.210000	39,831.00	-43,388.53	0.06
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		300.000	Local 128.427500	38,528.25	108.070000	32,421.00	-6,107.25	0.12
			Base 128.427500	38,528.25	108.070000	32,421.00	-6,107.25	0.05
92936U109	WP CAREY INC REIT USD.001							
		400.000	Local 85.053325	34,021.33	58.080000	23,232.00	-10,789.33	0.09
			Base 85.053325	34,021.33	58.080000	23,232.00	-10,789.33	0.04
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		1,100.000	Local 62.003318	68,203.65	88.130000	96,943.00	28,739.35	0.37
			Base 62.003318	68,203.65	88.130000	96,943.00	28,739.35	0.15
931142103	WALMART INC COMMON STOCK USD.1							
		9,100.000	Local 92.971856	846,043.89	113.620000	1,033,942.00	187,898.11	3.93
			Base 92.971856	846,043.89	113.620000	1,033,942.00	187,898.11	1.61
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		5,000.000	Local 68.049682	340,248.41	45.750000	228,750.00	-111,498.41	0.87
			Base 68.049682	340,248.41	45.750000	228,750.00	-111,498.41	0.36
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		2,100.000	Local 55.405100	116,350.71	28.700000	60,270.00	-56,080.71	0.23
			Base 55.405100	116,350.71	28.700000	60,270.00	-56,080.71	0.09

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95040Q104	WELLTOWER INC REIT USD1.0		900.000	69.388800	62,449.92	45.780000	41,202.00	-21,247.92	0.16
		Local		69.388800	62,449.92	45.780000	41,202.00	-21,247.92	0.06
962166104	WEYERHAEUSER CO REIT USD1.25		3,700.000	32.993500	122,075.95	16.950000	62,715.00	-59,360.95	0.24
		Local		32.993500	122,075.95	16.950000	62,715.00	-59,360.95	0.10
969457100	WILLIAMS COS INC COMMON STOCK USD1.0		3,300.000	30.396200	100,307.46	14.150000	46,695.00	-53,612.46	0.18
		Local		30.396200	100,307.46	14.150000	46,695.00	-53,612.46	0.07
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5		2,200.000	44.825500	98,616.10	60.300000	132,660.00	34,043.90	0.50
		Local		44.825500	98,616.10	60.300000	132,660.00	34,043.90	0.21
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01		1,300.000	39.610000	51,493.00	42.630000	55,419.00	3,926.00	0.21
		Local		39.610000	51,493.00	42.630000	55,419.00	3,926.00	0.09
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		300.000	118.268900	35,480.67	101.080000	30,324.00	-5,156.67	0.12
		Local		118.268900	35,480.67	101.080000	30,324.00	-5,156.67	0.05
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR		393.000	159.262875	62,590.31	115.300000	45,312.90	-17,277.41	0.17
		Local		159.262875	62,590.31	115.300000	45,312.90	-17,277.41	0.07
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0		19,680.000	2.858485	56,254.99	2.380443	46,847.12	-9,407.87	0.18
		Local		2.858485	56,254.99	2.380443	46,847.12	-9,407.87	0.07
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033		400.000	245.740000	98,296.00	177.100000	70,840.00	-27,456.00	0.27
		Local		245.740000	98,296.00	177.100000	70,840.00	-27,456.00	0.11
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225		400.000	120.705000	48,282.00	163.260000	65,304.00	17,022.00	0.25
		Local		120.705000	48,282.00	163.260000	65,304.00	17,022.00	0.10

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		400.000	Local 75.926200	30,370.48	77.690000	31,076.00	705.52	0.12
			Base 75.926200	30,370.48	77.690000	31,076.00	705.52	0.05
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		700.000	Local 41.686800	29,180.76	26.960000	18,872.00	-10,308.76	0.07
			Base 41.686800	29,180.76	26.960000	18,872.00	-10,308.76	0.03
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		1,100.000	Local 161.740000	177,914.00	173.000000	190,300.00	12,386.00	0.72
			Base 161.740000	177,914.00	173.000000	190,300.00	12,386.00	0.30
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		1,200.000	Local 84.125600	100,950.72	90.180000	108,216.00	7,265.28	0.41
			Base 84.125600	100,950.72	90.180000	108,216.00	7,265.28	0.17
H1467J104	CHUBB LTD COMMON STOCK							
		300.000	Local 137.678600	41,303.58	111.690000	33,507.00	-7,796.58	0.13
			Base 137.678600	41,303.58	111.690000	33,507.00	-7,796.58	0.05
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		1,400.000	Local 109.942707	153,919.79	100.540000	140,756.00	-13,163.79	0.54
			Base 109.942707	153,919.79	100.540000	140,756.00	-13,163.79	0.22
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01							
		900.000	Local 133.272400	119,945.16	85.560000	77,004.00	-42,941.16	0.29
			Base 133.272400	119,945.16	85.560000	77,004.00	-42,941.16	0.12
M98068105	WIX.COM LTD COMMON STOCK ILS.01							
		500.000	Local 143.892000	71,946.00	100.820000	50,410.00	-21,536.00	0.19
			Base 143.892000	71,946.00	100.820000	50,410.00	-21,536.00	0.08
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		400.000	Local 81.150000	32,460.00	49.630000	19,852.00	-12,608.00	0.08
			Base 81.150000	32,460.00	49.630000	19,852.00	-12,608.00	0.03
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		800.000	Local 106.585000	85,268.00	82.930000	66,344.00	-18,924.00	0.25
			Base 106.585000	85,268.00	82.930000	66,344.00	-18,924.00	0.10

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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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		536,272.000	Local	26,888,858.77		25,258,384.68	-1,630,474.09	96.05
			Base	26,888,858.77		25,258,384.68	-1,630,474.09	39.30
							Exchange Rate:	7.093100
<b>YUAN RENMINBI</b>								
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	900.000	Local	1,138.033189	1,024,229.87	1,111.000000	999,900.00	-24,329.87
			Base	161.813333	145,632.00	156.631092	140,967.98	-4,664.02
BYW5QQ904	BANK OF GUIYANG CO LTD A COMMON STOCK CNY1.0	254,706.000	Local	9.084522	2,313,882.30	7.660000	1,951,047.96	-362,834.34
			Base	1.325288	337,558.84	1.079923	275,062.80	-62,496.04
<b>YUAN RENMINBI Total</b>								
		255,606.000	Local		3,338,112.17		2,950,947.96	-387,164.21
			Base		483,190.84		416,030.78	-67,160.06
<b>EQUITY Total</b>								
		7,671,736.000	Base		72,583,284.61		62,940,751.46	-9,642,533.15

# Holdings

QS INVESTORS GLOBAL DBI CIF  
QS INVESTORS LLC  
FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		194,607,178.830	Base	73,772,639.24		64,120,865.16	-9,651,774.08	99.98



# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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: 0.906701

#### GERMANY

ADI14K5F4	EURO STOXX 50	JUN20 XEUR 20200619							19 Jun 2020		
6.000	60.000	Local	164,820.00	143,417.52	2,747.000000	21,402.48	19,422.48	1,980.00			
		Base	181,779.88		3,029.664685	23,604.78	21,421.04	2,183.74			0.00

#### GERMANY Total

6.000	60.000	Local	164,820.00	143,417.52		21,402.48	19,422.48	1,980.00			
		Base				23,604.78	21,421.04	2,183.74			0.00

#### EURO CURRENCY Total

6.000	60.000	Local	164,820.00	143,417.52		21,402.48	19,422.48	1,980.00			
		Base				23,604.78	21,421.04	2,183.74			0.00

### POUND STERLING

Exchange Rate: 0.805088

ADI1D89B6	FTSE 100 IDX FUT	JUN20 IFLL 20200619							19 Jun 2020		
1.000	10.000	Local	56,355.00	50,981.75	5,635.500000	5,373.25	4,563.25	810.00			
		Base	69,998.56		6,999.855916	6,674.12	5,668.01	1,006.11			0.00

#### POUND STERLING Total

1.000	10.000	Local	56,355.00	50,981.75		5,373.25	4,563.25	810.00			
		Base				6,674.12	5,668.01	1,006.11			0.00

### US DOLLAR

Exchange Rate: 1.000000

ADI19X157	S+P500 EMINI FUT	JUN20 XCME 20200619							19 Jun 2020		
2.000	100.000	Local	256,970.00	268,242.36	2,569.700000	-11,272.36	-7,122.36	-4,150.00			
		Base	256,970.00		2,569.700000	-11,272.36	-7,122.36	-4,150.00			0.01

ADI1D4L96	MSCI EMGMKT	JUN20 IFUS 20200619							19 Jun 2020		
2.000	100.000	Local	84,290.00	81,335.38	842.900000	2,954.62	2,204.62	750.00			
		Base	84,290.00		842.900000	2,954.62	2,204.62	750.00			0.00

ADI1K1931	NIKKEI 225 (CME)	JUN20 XCME 20200611							11 Jun 2020		
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# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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	
3.000		15.000	Local Base	282,975.00 282,975.00	281,861.25	18,865.000000 18,865.000000		1,113.75 1,113.75	8,163.75 8,163.75	-7,050.00 -7,050.00	0.01
<b>US DOLLAR Total</b>											
7.000		215.000	Local Base	624,235.00	631,438.99			-7,203.99 -7,203.99	3,246.01 3,246.01	-10,450.00 -10,450.00	0.02
<b>FUTURES LONG Total</b>											
14.000		285.000	Base					23,074.91	30,335.06	-7,260.15	0.02

# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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	
<b>FUTURES Total</b>									
14.000	285.000 Base					23,074.91	-7,260.15	0.02	

# Holdings

As of: March 31, 2020



QS US SMLL CAP EQUITY CIF  
 QS INVESTORS LLC  
 FUND: HBQ3  
 View Date: April 1, 2020



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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	-27.460	Local	1.000000	-27.46	1.000000	-27.46	0.00	0.00
			Base	1.000000	-27.46	1.000000	-27.46	0.00	0.00

<b>US DOLLAR Total</b>		-27.460	Local		-27.46		-27.46	0.00	0.00
			Base		-27.46		-27.46	0.00	0.00

## CASH Total

		-27.460	Base		-27.46		-27.46	0.00	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					0.553136	31 Dec 2030		
		2,430,975.950	Local	100.000000	2,430,975.95	100.000000	2,430,975.95	0.00	0.48
			Base	100.000000	2,430,975.95	100.000000	2,430,975.95	0.00	0.48

<b>US DOLLAR Total</b>		2,430,975.950	Local		2,430,975.95		2,430,975.95	0.00	0.48
			Base		2,430,975.95		2,430,975.95	0.00	0.48

## CASH EQUIVALENT Total

		2,430,975.950	Base		2,430,975.95		2,430,975.95	0.00	0.48
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0								
		32,800.000	Local	36.511427	1,197,574.79	17.760000	582,528.00	-615,046.79	0.11
			Base	36.511427	1,197,574.79	17.760000	582,528.00	-615,046.79	0.11

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
		74,052.000	Local 19.590455	1,450,712.36	6.180000	457,641.36	-993,071.00	0.09
			Base 19.590455	1,450,712.36	6.180000	457,641.36	-993,071.00	0.09
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		28,000.000	Local 58.223105	1,630,246.95	40.740000	1,140,720.00	-489,526.95	0.22
			Base 58.223105	1,630,246.95	40.740000	1,140,720.00	-489,526.95	0.22
002474104	AZZ INC COMMON STOCK USD1.0							
		17,000.000	Local 44.770023	761,090.39	28.120000	478,040.00	-283,050.39	0.09
			Base 44.770023	761,090.39	28.120000	478,040.00	-283,050.39	0.09
004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		48,000.000	Local 14.845000	712,560.00	42.250000	2,028,000.00	1,315,440.00	0.40
			Base 14.845000	712,560.00	42.250000	2,028,000.00	1,315,440.00	0.40
00434H108	ACCELERON PHARMA INC COMMON STOCK USD.001							
		16,000.000	Local 82.027133	1,312,434.13	89.870000	1,437,920.00	125,485.87	0.28
			Base 82.027133	1,312,434.13	89.870000	1,437,920.00	125,485.87	0.28
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
		76,725.000	Local 26.812559	2,057,193.57	0.932600	71,553.74	-1,985,639.83	0.01
			Base 26.812559	2,057,193.57	0.932600	71,553.74	-1,985,639.83	0.01
004CVR031	ACHILLION PHARMACE COMMON STOCK							
		336,218.000	Local 0.460000	154,660.28	0.000000	0.00	-154,660.28	0.00
			Base 0.460000	154,660.28	0.000000	0.00	-154,660.28	0.00
00738A106	ADTRAN INC COMMON STOCK USD.01							
		122,000.000	Local 21.570025	2,631,543.07	7.680000	936,960.00	-1,694,583.07	0.18
			Base 21.570025	2,631,543.07	7.680000	936,960.00	-1,694,583.07	0.18
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
		38,000.000	Local 25.704242	976,761.20	29.440000	1,118,720.00	141,958.80	0.22
			Base 25.704242	976,761.20	29.440000	1,118,720.00	141,958.80	0.22
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		36,800.000	Local 87.189039	3,208,556.65	59.140000	2,176,352.00	-1,032,204.65	0.43
			Base 87.189039	3,208,556.65	59.140000	2,176,352.00	-1,032,204.65	0.43

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QS US SMLL CAP EQUITY CIF

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As of: March 31, 2020

View Date: April 1, 2020

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009728106	AKORN INC COMMON STOCK							
		313,500.000	Local 4.671057	1,464,376.22	0.561200	175,936.20	-1,288,440.02	0.03
			Base 4.671057	1,464,376.22	0.561200	175,936.20	-1,288,440.02	0.03
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		31,000.000	Local 65.015582	2,015,483.04	38.910000	1,206,210.00	-809,273.04	0.24
			Base 65.015582	2,015,483.04	38.910000	1,206,210.00	-809,273.04	0.24
014752109	ALEXANDER S INC REIT USD1.0							
		4,500.000	Local 325.976033	1,466,892.15	275.950000	1,241,775.00	-225,117.15	0.24
			Base 325.976033	1,466,892.15	275.950000	1,241,775.00	-225,117.15	0.24
01671P100	ALLAKOS INC COMMON STOCK USD.001							
		5,500.000	Local 124.785700	686,321.35	44.490000	244,695.00	-441,626.35	0.05
			Base 124.785700	686,321.35	44.490000	244,695.00	-441,626.35	0.05
023436108	AMEDISYS INC COMMON STOCK USD.001							
		22,000.000	Local 120.277979	2,646,115.53	183.540000	4,037,880.00	1,391,764.47	0.79
			Base 120.277979	2,646,115.53	183.540000	4,037,880.00	1,391,764.47	0.79
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		31,500.000	Local 43.559800	1,372,133.70	25.000000	787,500.00	-584,633.70	0.15
			Base 43.559800	1,372,133.70	25.000000	787,500.00	-584,633.70	0.15
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		97,141.000	Local 28.951265	2,812,354.82	18.800000	1,826,250.80	-986,104.02	0.36
			Base 28.951265	2,812,354.82	18.800000	1,826,250.80	-986,104.02	0.36
030111207	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01							
		100,000.000	Local 8.541840	854,183.98	5.480000	548,000.00	-306,183.98	0.11
			Base 8.541840	854,183.98	5.480000	548,000.00	-306,183.98	0.11
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		20,400.000	Local 88.890599	1,813,368.21	56.350000	1,149,540.00	-663,828.21	0.23
			Base 88.890599	1,813,368.21	56.350000	1,149,540.00	-663,828.21	0.23
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01							
		100,742.000	Local 14.454678	1,456,193.20	9.240000	930,856.08	-525,337.12	0.18
			Base 14.454678	1,456,193.20	9.240000	930,856.08	-525,337.12	0.18

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031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		216,524.000	Local 10.355658	2,242,248.47	7.790000	1,686,721.96	-555,526.51	0.33
			Base 10.355658	2,242,248.47	7.790000	1,686,721.96	-555,526.51	0.33
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		55,037.000	Local 18.513268	1,018,914.75	14.840000	816,749.08	-202,165.67	0.16
			Base 18.513268	1,018,914.75	14.840000	816,749.08	-202,165.67	0.16
034164103	ANDERSONS INC/THE COMMON STOCK							
		88,000.000	Local 21.726834	1,911,961.37	18.750000	1,650,000.00	-261,961.37	0.32
			Base 21.726834	1,911,961.37	18.750000	1,650,000.00	-261,961.37	0.32
036642106	ANTARES PHARMA INC COMMON STOCK USD.01							
		506,300.000	Local 3.426480	1,734,827.04	2.360000	1,194,868.00	-539,959.04	0.23
			Base 3.426480	1,734,827.04	2.360000	1,194,868.00	-539,959.04	0.23
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		89,000.000	Local 39.807594	3,542,875.88	20.820000	1,852,980.00	-1,689,895.88	0.36
			Base 39.807594	3,542,875.88	20.820000	1,852,980.00	-1,689,895.88	0.36
03837C106	APYX MEDICAL CORP COMMON STOCK USD.001							
		174,900.000	Local 7.030017	1,229,549.89	3.590000	627,891.00	-601,658.89	0.12
			Base 7.030017	1,229,549.89	3.590000	627,891.00	-601,658.89	0.12
039380407	ARCH COAL INC A COMMON STOCK USD.01							
		34,000.000	Local 89.596513	3,046,281.44	28.900000	982,600.00	-2,063,681.44	0.19
			Base 89.596513	3,046,281.44	28.900000	982,600.00	-2,063,681.44	0.19
040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		48,444.000	Local 45.924742	2,224,778.21	42.000000	2,034,648.00	-190,130.21	0.40
			Base 45.924742	2,224,778.21	42.000000	2,034,648.00	-190,130.21	0.40
04010E109	ARGAN INC COMMON STOCK USD.15							
		47,187.000	Local 68.157004	3,216,124.57	34.570000	1,631,254.59	-1,584,869.98	0.32
			Base 68.157004	3,216,124.57	34.570000	1,631,254.59	-1,584,869.98	0.32
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		60,000.000	Local 18.274804	1,096,488.21	28.770000	1,726,200.00	629,711.79	0.34
			Base 18.274804	1,096,488.21	28.770000	1,726,200.00	629,711.79	0.34

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04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
		74,504.000	Local 26.669165	1,986,959.50	21.490000	1,601,090.96	-385,868.54	0.31
			Base 26.669165	1,986,959.50	21.490000	1,601,090.96	-385,868.54	0.31
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		18,500.000	Local 95.929270	1,774,691.49	55.230000	1,021,755.00	-752,936.49	0.20
			Base 95.929270	1,774,691.49	55.230000	1,021,755.00	-752,936.49	0.20
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		67,000.000	Local 50.074935	3,355,020.62	25.670000	1,719,890.00	-1,635,130.62	0.34
			Base 50.074935	3,355,020.62	25.670000	1,719,890.00	-1,635,130.62	0.34
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
		47,831.000	Local 3.996283	191,146.21	5.110000	244,416.41	53,270.20	0.05
			Base 3.996283	191,146.21	5.110000	244,416.41	53,270.20	0.05
05379B107	AVISTA CORP COMMON STOCK							
		80,000.000	Local 40.772501	3,261,800.09	42.490000	3,399,200.00	137,399.91	0.67
			Base 40.772501	3,261,800.09	42.490000	3,399,200.00	137,399.91	0.67
05464T104	AXSOME THERAPEUTICS INC COMMON STOCK USD.0001							
		13,100.000	Local 91.911800	1,204,044.58	58.830000	770,673.00	-433,371.58	0.15
			Base 91.911800	1,204,044.58	58.830000	770,673.00	-433,371.58	0.15
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		100,000.000	Local 27.327409	2,732,740.91	18.130000	1,813,000.00	-919,740.91	0.36
			Base 27.327409	2,732,740.91	18.130000	1,813,000.00	-919,740.91	0.36
05591B109	BMC STOCK HOLDINGS INC COMMON STOCK USD.01							
		126,000.000	Local 16.308793	2,054,907.86	17.730000	2,233,980.00	179,072.14	0.44
			Base 16.308793	2,054,907.86	17.730000	2,233,980.00	179,072.14	0.44
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		176,300.000	Local 9.165922	1,615,952.00	6.070000	1,070,141.00	-545,811.00	0.21
			Base 9.165922	1,615,952.00	6.070000	1,070,141.00	-545,811.00	0.21
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		42,100.000	Local 54.473751	2,293,344.90	33.040000	1,390,984.00	-902,360.90	0.27
			Base 54.473751	2,293,344.90	33.040000	1,390,984.00	-902,360.90	0.27

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068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01		27,972.000	60.823624	1,701,358.41	39.640000	1,108,810.08	-592,548.33	0.22
		Local		60.823624	1,701,358.41	39.640000	1,108,810.08	-592,548.33	0.22
073685109	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01		77,900.000	30.360000	2,365,044.00	16.540000	1,288,466.00	-1,076,578.00	0.25
		Local		30.360000	2,365,044.00	16.540000	1,288,466.00	-1,076,578.00	0.25
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1		152,631.000	33.699947	5,143,656.58	19.990000	3,051,093.69	-2,092,562.89	0.60
		Local		33.699947	5,143,656.58	19.990000	3,051,093.69	-2,092,562.89	0.60
08180D106	BENEFITFOCUS INC COMMON STOCK USD.001		27,000.000	41.851500	1,129,990.50	8.910000	240,570.00	-889,420.50	0.05
		Local		41.851500	1,129,990.50	8.910000	240,570.00	-889,420.50	0.05
08182C106	BENEFYTT TECHNOLOGIES INC COMMON STOCK USD.001		25,000.000	29.132085	728,302.13	22.390000	559,750.00	-168,552.13	0.11
		Local		29.132085	728,302.13	22.390000	559,750.00	-168,552.13	0.11
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01		69,429.000	36.082965	2,505,204.19	14.860000	1,031,714.94	-1,473,489.25	0.20
		Local		36.082965	2,505,204.19	14.860000	1,031,714.94	-1,473,489.25	0.20
09180C106	BJ S RESTAURANTS INC COMMON STOCK		65,254.000	31.164870	2,033,632.41	13.890000	906,378.06	-1,127,254.35	0.18
		Local		31.164870	2,033,632.41	13.890000	906,378.06	-1,127,254.35	0.18
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01		170,000.000	18.377664	3,124,202.88	7.140000	1,213,800.00	-1,910,402.88	0.24
		Local		18.377664	3,124,202.88	7.140000	1,213,800.00	-1,910,402.88	0.24
09627Y109	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001		29,000.000	74.986882	2,174,619.58	58.480000	1,695,920.00	-478,699.58	0.33
		Local		74.986882	2,174,619.58	58.480000	1,695,920.00	-478,699.58	0.33
09739D100	BOISE CASCADE CO COMMON STOCK USD.01		103,000.000	32.074100	3,303,632.33	23.780000	2,449,340.00	-854,292.33	0.48
		Local		32.074100	3,303,632.33	23.780000	2,449,340.00	-854,292.33	0.48

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100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		7,000.000	Local 273.375120	1,913,625.84	367.560000	2,572,920.00	659,294.16	0.50
			Base 273.375120	1,913,625.84	367.560000	2,572,920.00	659,294.16	0.50
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		263,500.000	Local 11.524560	3,036,721.58	7.150000	1,884,025.00	-1,152,696.58	0.37
			Base 11.524560	3,036,721.58	7.150000	1,884,025.00	-1,152,696.58	0.37
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		231,840.000	Local 18.754392	4,348,018.24	14.040000	3,255,033.60	-1,092,984.64	0.64
			Base 18.754392	4,348,018.24	14.040000	3,255,033.60	-1,092,984.64	0.64
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		131,000.000	Local 25.629752	3,357,497.45	14.420000	1,889,020.00	-1,468,477.45	0.37
			Base 25.629752	3,357,497.45	14.420000	1,889,020.00	-1,468,477.45	0.37
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		235,226.000	Local 13.060931	3,072,270.59	1.810000	425,759.06	-2,646,511.53	0.08
			Base 13.060931	3,072,270.59	1.810000	425,759.06	-2,646,511.53	0.08
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		220,000.000	Local 14.101215	3,102,267.29	6.390000	1,405,800.00	-1,696,467.29	0.28
			Base 14.101215	3,102,267.29	6.390000	1,405,800.00	-1,696,467.29	0.28
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		62,000.000	Local 46.484491	2,882,038.44	12.010000	744,620.00	-2,137,418.44	0.15
			Base 46.484491	2,882,038.44	12.010000	744,620.00	-2,137,418.44	0.15
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		153,067.000	Local 18.123879	2,774,167.83	12.230000	1,872,009.41	-902,158.42	0.37
			Base 18.123879	2,774,167.83	12.230000	1,872,009.41	-902,158.42	0.37
124411109	BYLINE BANCORP INC COMMON STOCK USD.01							
		45,000.000	Local 19.118770	860,344.67	10.370000	466,650.00	-393,694.67	0.09
			Base 19.118770	860,344.67	10.370000	466,650.00	-393,694.67	0.09
12618T105	CRA INTERNATIONAL INC COMMON STOCK							
		27,000.000	Local 54.250847	1,464,772.88	33.410000	902,070.00	-562,702.88	0.18
			Base 54.250847	1,464,772.88	33.410000	902,070.00	-562,702.88	0.18

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12739A100	CADENCE BANCORP COMMON STOCK							
		180,000.000	Local 22.153045	3,987,548.12	6.550000	1,179,000.00	-2,808,548.12	0.23
			Base 22.153045	3,987,548.12	6.550000	1,179,000.00	-2,808,548.12	0.23
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		64,991.000	Local 28.504434	1,852,531.66	35.210000	2,288,333.11	435,801.45	0.45
			Base 28.504434	1,852,531.66	35.210000	2,288,333.11	435,801.45	0.45
14167L103	CAREDX INC COMMON STOCK USD.001							
		51,000.000	Local 26.557644	1,354,439.86	21.830000	1,113,330.00	-241,109.86	0.22
			Base 26.557644	1,354,439.86	21.830000	1,113,330.00	-241,109.86	0.22
14174T107	CARETRUST REIT INC REIT USD.01							
		109,000.000	Local 20.659400	2,251,874.60	14.790000	1,612,110.00	-639,764.60	0.32
			Base 20.659400	2,251,874.60	14.790000	1,612,110.00	-639,764.60	0.32
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
		357,600.000	Local 5.211008	1,863,456.61	3.850000	1,376,760.00	-486,696.61	0.27
			Base 5.211008	1,863,456.61	3.850000	1,376,760.00	-486,696.61	0.27
149049504	CATASYS INC COMMON STOCK USD.0001							
		95,000.000	Local 19.652999	1,867,034.91	15.230000	1,446,850.00	-420,184.91	0.28
			Base 19.652999	1,867,034.91	15.230000	1,446,850.00	-420,184.91	0.28
15117B202	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001							
		19,138.000	Local 45.100785	863,138.83	1.660000	31,769.08	-831,369.75	0.01
			Base 45.100785	863,138.83	1.660000	31,769.08	-831,369.75	0.01
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		27,000.000	Local 26.183100	706,943.70	15.900000	429,300.00	-277,643.70	0.08
			Base 26.183100	706,943.70	15.900000	429,300.00	-277,643.70	0.08
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		45,400.000	Local 38.042100	1,727,111.34	17.080000	775,432.00	-951,679.34	0.15
			Base 38.042100	1,727,111.34	17.080000	775,432.00	-951,679.34	0.15
16934W106	CHIMERIX INC COMMON STOCK USD.001							
		148,940.000	Local 5.373544	800,335.70	1.440000	214,473.60	-585,862.10	0.04
			Base 5.373544	800,335.70	1.440000	214,473.60	-585,862.10	0.04

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# Holdings

QS US SMLL CAP EQUITY CIF  
 QS INVESTORS LLC  
 FUND: HBQ3  
 View Date: April 1, 2020



STATE STREET

As of: March 31, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
171779309	CIENA CORP COMMON STOCK USD.01								
	82,992.000	Local		22.560000	1,872,299.52	39.810000	3,303,911.52	1,431,612.00	0.65
		Base		22.560000	1,872,299.52	39.810000	3,303,911.52	1,431,612.00	0.65
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
	78,000.000	Local		51.943488	4,051,592.06	65.630000	5,119,140.00	1,067,547.94	1.00
		Base		51.943488	4,051,592.06	65.630000	5,119,140.00	1,067,547.94	1.00
192108504	COEUR MINING INC COMMON STOCK USD.01								
	212,169.000	Local		9.656320	2,048,771.76	3.210000	681,062.49	-1,367,709.27	0.13
		Base		9.656320	2,048,771.76	3.210000	681,062.49	-1,367,709.27	0.13
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
	70,000.000	Local		48.353943	3,384,775.98	81.970000	5,737,900.00	2,353,124.02	1.12
		Base		48.353943	3,384,775.98	81.970000	5,737,900.00	2,353,124.02	1.12
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0								
	15,000.000	Local		44.868078	673,021.17	31.790000	476,850.00	-196,171.17	0.09
		Base		44.868078	673,021.17	31.790000	476,850.00	-196,171.17	0.09
204166102	COMMVault SYSTEMS INC COMMON STOCK USD.01								
	69,100.000	Local		60.110938	4,153,665.85	40.480000	2,797,168.00	-1,356,497.85	0.55
		Base		60.110938	4,153,665.85	40.480000	2,797,168.00	-1,356,497.85	0.55
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001								
	155,000.000	Local		12.359306	1,915,692.47	8.840000	1,370,200.00	-545,492.47	0.27
		Base		12.359306	1,915,692.47	8.840000	1,370,200.00	-545,492.47	0.27
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
	129,708.000	Local		19.582547	2,540,013.05	11.890000	1,542,228.12	-997,784.93	0.30
		Base		19.582547	2,540,013.05	11.890000	1,542,228.12	-997,784.93	0.30
21871N101	CORECIVIC INC REIT USD.01								
	225,000.000	Local		20.057677	4,512,977.38	11.170000	2,513,250.00	-1,999,727.38	0.49
		Base		20.057677	4,512,977.38	11.170000	2,513,250.00	-1,999,727.38	0.49
21925Y103	CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001								
	48,000.000	Local		55.778503	2,677,368.12	31.750000	1,524,000.00	-1,153,368.12	0.30
		Base		55.778503	2,677,368.12	31.750000	1,524,000.00	-1,153,368.12	0.30

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QS US SMLL CAP EQUITY CIF

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FUND: HBQ3



STATE STREET

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223622606	COWEN INC A COMMON STOCK USD.01							
		55,400.000	Local 14.910335	826,032.56	9.660000	535,164.00	-290,868.56	0.10
			Base 14.910335	826,032.56	9.660000	535,164.00	-290,868.56	0.10
227046109	CROCS INC COMMON STOCK USD.001							
		99,000.000	Local 20.484307	2,027,946.42	16.990000	1,682,010.00	-345,936.42	0.33
			Base 20.484307	2,027,946.42	16.990000	1,682,010.00	-345,936.42	0.33
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		85,267.000	Local 29.659246	2,528,954.96	10.930000	931,968.31	-1,596,986.65	0.18
			Base 29.659246	2,528,954.96	10.930000	931,968.31	-1,596,986.65	0.18
23332B106	DSP GROUP INC COMMON STOCK USD.001							
		35,000.000	Local 13.999309	489,975.82	13.400000	469,000.00	-20,975.82	0.09
			Base 13.999309	489,975.82	13.400000	469,000.00	-20,975.82	0.09
235825205	DANA INC COMMON STOCK USD.01							
		310,100.000	Local 22.228861	6,893,169.94	7.810000	2,421,881.00	-4,471,288.94	0.47
			Base 22.228861	6,893,169.94	7.810000	2,421,881.00	-4,471,288.94	0.47
24344T101	DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01							
		16,000.000	Local 25.713218	411,411.49	41.170000	658,720.00	247,308.51	0.13
			Base 25.713218	411,411.49	41.170000	658,720.00	247,308.51	0.13
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		29,341.000	Local 69.323496	2,034,020.71	134.000000	3,931,694.00	1,897,673.29	0.77
			Base 69.323496	2,034,020.71	134.000000	3,931,694.00	1,897,673.29	0.77
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01							
		110,000.000	Local 27.024239	2,972,666.29	15.760000	1,733,600.00	-1,239,066.29	0.34
			Base 27.024239	2,972,666.29	15.760000	1,733,600.00	-1,239,066.29	0.34
252784301	DIAMONDRock HOSPITALITY CO REIT USD.01							
		365,759.000	Local 10.771902	3,939,920.13	5.080000	1,858,055.72	-2,081,864.41	0.36
			Base 10.771902	3,939,920.13	5.080000	1,858,055.72	-2,081,864.41	0.36
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		55,900.000	Local 33.701734	1,883,926.93	21.260000	1,188,434.00	-695,492.93	0.23
			Base 33.701734	1,883,926.93	21.260000	1,188,434.00	-695,492.93	0.23

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254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		42,000.000	Local 84.780943	3,560,799.60	28.680000	1,204,560.00	-2,356,239.60	0.24
			Base 84.780943	3,560,799.60	28.680000	1,204,560.00	-2,356,239.60	0.24
254543101	DIODES INC COMMON STOCK USD.667							
		25,000.000	Local 31.153136	778,828.39	40.635000	1,015,875.00	237,046.61	0.20
			Base 31.153136	778,828.39	40.635000	1,015,875.00	237,046.61	0.20
257554105	DOMO INC CLASS B COMMON STOCK USD.001							
		55,000.000	Local 40.231715	2,212,744.33	9.940000	546,700.00	-1,666,044.33	0.11
			Base 40.231715	2,212,744.33	9.940000	546,700.00	-1,666,044.33	0.11
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		85,000.000	Local 63.873578	5,429,254.14	25.650000	2,180,250.00	-3,249,004.14	0.43
			Base 63.873578	5,429,254.14	25.650000	2,180,250.00	-3,249,004.14	0.43
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		30,985.000	Local 62.285387	1,929,912.72	46.000000	1,425,310.00	-504,602.72	0.28
			Base 62.285387	1,929,912.72	46.000000	1,425,310.00	-504,602.72	0.28
28106W103	EDITAS MEDICINE INC COMMON STOCK USD.0001							
		72,000.000	Local 22.396593	1,612,554.70	19.830000	1,427,760.00	-184,794.70	0.28
			Base 22.396593	1,612,554.70	19.830000	1,427,760.00	-184,794.70	0.28
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		9,700.000	Local 68.426446	663,736.53	61.320000	594,804.00	-68,932.53	0.12
			Base 68.426446	663,736.53	61.320000	594,804.00	-68,932.53	0.12
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		57,000.000	Local 40.877758	2,330,032.18	57.860000	3,298,020.00	967,987.82	0.65
			Base 40.877758	2,330,032.18	57.860000	3,298,020.00	967,987.82	0.65
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		35,000.000	Local 46.242824	1,618,498.84	51.430000	1,800,050.00	181,551.16	0.35
			Base 46.242824	1,618,498.84	51.430000	1,800,050.00	181,551.16	0.35
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		56,600.000	Local 35.398811	2,003,572.71	23.380000	1,323,308.00	-680,264.71	0.26
			Base 35.398811	2,003,572.71	23.380000	1,323,308.00	-680,264.71	0.26

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29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01	17,700.000	Local 59.010121	1,044,479.14	39.580000	700,566.00	-343,913.14	0.14
			Base 59.010121	1,044,479.14	39.580000	700,566.00	-343,913.14	0.14
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	191,762.000	Local 18.260973	3,501,760.73	14.490000	2,778,631.38	-723,129.35	0.54
			Base 18.260973	3,501,760.73	14.490000	2,778,631.38	-723,129.35	0.54
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001	73,000.000	Local 28.252351	2,062,421.63	37.610000	2,745,530.00	683,108.37	0.54
			Base 28.252351	2,062,421.63	37.610000	2,745,530.00	683,108.37	0.54
29460X109	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	25,000.000	Local 27.865316	696,632.91	17.250000	431,250.00	-265,382.91	0.08
			Base 27.865316	696,632.91	17.250000	431,250.00	-265,382.91	0.08
29664W105	ESPERION THERAPEUTICS INC COMMON STOCK USD.001	50,000.000	Local 40.630000	2,031,500.00	31.530000	1,576,500.00	-455,000.00	0.31
			Base 40.630000	2,031,500.00	31.530000	1,576,500.00	-455,000.00	0.31
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	50,000.000	Local 19.199981	959,999.06	10.220000	511,000.00	-448,999.06	0.10
			Base 19.199981	959,999.06	10.220000	511,000.00	-448,999.06	0.10
29786A106	ETSY INC COMMON STOCK USD.001	34,682.000	Local 16.423778	569,609.47	38.440000	1,333,176.08	763,566.61	0.26
			Base 16.423778	569,609.47	38.440000	1,333,176.08	763,566.61	0.26
29977A105	EVERCORE INC A COMMON STOCK USD.01	40,471.000	Local 78.558529	3,179,342.23	46.060000	1,864,094.26	-1,315,247.97	0.37
			Base 78.558529	3,179,342.23	46.060000	1,864,094.26	-1,315,247.97	0.37
30040P103	EVERTEC INC COMMON STOCK USD.01	69,192.000	Local 16.485744	1,140,681.57	22.730000	1,572,734.16	432,052.59	0.31
			Base 16.485744	1,140,681.57	22.730000	1,572,734.16	432,052.59	0.31
30041R108	EVERQUOTE INC CLASS A COMMON STOCK USD.001	38,600.000	Local 39.065700	1,507,936.02	26.250000	1,013,250.00	-494,686.02	0.20
			Base 39.065700	1,507,936.02	26.250000	1,013,250.00	-494,686.02	0.20

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302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		31,600.000	Local 74.612531	2,357,755.97	52.030000	1,644,148.00	-713,607.97	0.32
			Base 74.612531	2,357,755.97	52.030000	1,644,148.00	-713,607.97	0.32
30214U102	EXPONENT INC COMMON STOCK USD.001							
		22,000.000	Local 69.782015	1,535,204.33	71.910000	1,582,020.00	46,815.67	0.31
			Base 69.782015	1,535,204.33	71.910000	1,582,020.00	46,815.67	0.31
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		312,906.000	Local 9.201487	2,879,200.55	4.170000	1,304,818.02	-1,574,382.53	0.26
			Base 9.201487	2,879,200.55	4.170000	1,304,818.02	-1,574,382.53	0.26
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
		27,600.000	Local 111.299373	3,071,862.69	119.770000	3,305,652.00	233,789.31	0.65
			Base 111.299373	3,071,862.69	119.770000	3,305,652.00	233,789.31	0.65
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		6,000.000	Local 139.121832	834,730.99	307.690000	1,846,140.00	1,011,409.01	0.36
			Base 139.121832	834,730.99	307.690000	1,846,140.00	1,011,409.01	0.36
314211103	FEDERATED HERMES INC COMMON STOCK							
		78,000.000	Local 24.788400	1,933,495.20	19.050000	1,485,900.00	-447,595.20	0.29
			Base 24.788400	1,933,495.20	19.050000	1,485,900.00	-447,595.20	0.29
31572Q808	FIBROGEN INC COMMON STOCK USD.01							
		27,100.000	Local 61.823059	1,675,404.91	34.750000	941,725.00	-733,679.91	0.18
			Base 61.823059	1,675,404.91	34.750000	941,725.00	-733,679.91	0.18
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		370,684.000	Local 5.142196	1,906,129.79	5.320000	1,972,038.88	65,909.09	0.39
			Base 5.142196	1,906,129.79	5.320000	1,972,038.88	65,909.09	0.39
319383204	FIRST BUSEY CORP COMMON STOCK USD.001							
		50,000.000	Local 25.993128	1,299,656.42	17.110000	855,500.00	-444,156.42	0.17
			Base 25.993128	1,299,656.42	17.110000	855,500.00	-444,156.42	0.17
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		121,601.000	Local 14.163884	1,722,342.42	9.140000	1,111,433.14	-610,909.28	0.22
			Base 14.163884	1,722,342.42	9.140000	1,111,433.14	-610,909.28	0.22

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320218100	FIRST FINANCIAL CORP/INDIANA COMMON STOCK							
		41,600.000	Local 42.871314	1,783,446.68	33.720000	1,402,752.00	-380,694.68	0.27
			Base 42.871314	1,783,446.68	33.720000	1,402,752.00	-380,694.68	0.27
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		134,114.000	Local 23.143447	3,103,860.25	13.235000	1,774,998.79	-1,328,861.46	0.35
			Base 23.143447	3,103,860.25	13.235000	1,774,998.79	-1,328,861.46	0.35
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		104,000.000	Local 32.152148	3,343,823.37	19.830000	2,062,320.00	-1,281,503.37	0.40
			Base 32.152148	3,343,823.37	19.830000	2,062,320.00	-1,281,503.37	0.40
338307101	FIVE9 INC COMMON STOCK USD.001							
		25,000.000	Local 53.058260	1,326,456.50	76.460000	1,911,500.00	585,043.50	0.37
			Base 53.058260	1,326,456.50	76.460000	1,911,500.00	585,043.50	0.37
343412102	FLUOR CORP COMMON STOCK USD.01							
		81,700.000	Local 18.829700	1,538,386.49	6.910000	564,547.00	-973,839.49	0.11
			Base 18.829700	1,538,386.49	6.910000	564,547.00	-973,839.49	0.11
34385P108	FLUIDIGM CORP COMMON STOCK USD.001							
		129,700.000	Local 13.841336	1,795,221.25	2.540000	329,438.00	-1,465,783.25	0.06
			Base 13.841336	1,795,221.25	2.540000	329,438.00	-1,465,783.25	0.06
346232101	FORESTAR GROUP INC COMMON STOCK USD1.0							
		642.000	Local 13.056106	8,382.02	10.350000	6,644.70	-1,737.32	0.00
			Base 13.056106	8,382.02	10.350000	6,644.70	-1,737.32	0.00
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
		35,000.000	Local 41.970000	1,468,950.00	34.780000	1,217,300.00	-251,650.00	0.24
			Base 41.970000	1,468,950.00	34.780000	1,217,300.00	-251,650.00	0.24
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
		52,003.000	Local 12.184453	633,628.11	10.760000	559,552.28	-74,075.83	0.11
			Base 12.184453	633,628.11	10.760000	559,552.28	-74,075.83	0.11
36162J106	GEO GROUP INC/THE REIT USD.01							
		137,000.000	Local 25.524581	3,496,867.55	12.160000	1,665,920.00	-1,830,947.55	0.33
			Base 25.524581	3,496,867.55	12.160000	1,665,920.00	-1,830,947.55	0.33

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371532102	GENESCO INC COMMON STOCK USD1.0							
		91,064.000	Local 26.623388	2,424,432.24	13.340000	1,214,793.76	-1,209,638.48	0.24
			Base 26.623388	2,424,432.24	13.340000	1,214,793.76	-1,209,638.48	0.24
372309104	GENMARK DIAGNOSTICS INC COMMON STOCK USD.0001							
		220,000.000	Local 6.465000	1,422,300.00	4.120000	906,400.00	-515,900.00	0.18
			Base 6.465000	1,422,300.00	4.120000	906,400.00	-515,900.00	0.18
37954A204	GLOBAL MEDICAL REIT INC REIT							
		150,000.000	Local 11.197062	1,679,559.34	10.120000	1,518,000.00	-161,559.34	0.30
			Base 11.197062	1,679,559.34	10.120000	1,518,000.00	-161,559.34	0.30
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		32,300.000	Local 52.378766	1,691,834.14	42.530000	1,373,719.00	-318,115.14	0.27
			Base 52.378766	1,691,834.14	42.530000	1,373,719.00	-318,115.14	0.27
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
		389,598.000	Local 8.659069	3,373,555.80	6.290000	2,450,571.42	-922,984.38	0.48
			Base 8.659069	3,373,555.80	6.290000	2,450,571.42	-922,984.38	0.48
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		49,800.000	Local 43.902032	2,186,321.18	15.180000	755,964.00	-1,430,357.18	0.15
			Base 43.902032	2,186,321.18	15.180000	755,964.00	-1,430,357.18	0.15
390607109	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001							
		125,000.000	Local 9.768555	1,221,069.38	8.300000	1,037,500.00	-183,569.38	0.20
			Base 9.768555	1,221,069.38	8.300000	1,037,500.00	-183,569.38	0.20
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
		67,300.000	Local 29.314452	1,972,862.62	17.740000	1,193,902.00	-778,960.62	0.23
			Base 29.314452	1,972,862.62	17.740000	1,193,902.00	-778,960.62	0.23
404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01							
		31,000.000	Local 39.501317	1,224,540.82	14.680000	455,080.00	-769,460.82	0.09
			Base 39.501317	1,224,540.82	14.680000	455,080.00	-769,460.82	0.09
40416E103	HCI GROUP INC COMMON STOCK							
		49,300.000	Local 45.990258	2,267,319.71	40.250000	1,984,325.00	-282,994.71	0.39
			Base 45.990258	2,267,319.71	40.250000	1,984,325.00	-282,994.71	0.39

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QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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404251100	HNI CORP COMMON STOCK USD1.0							
		110,000.000	Local 36.843054	4,052,735.99	25.190000	2,770,900.00	-1,281,835.99	0.54
			Base 36.843054	4,052,735.99	25.190000	2,770,900.00	-1,281,835.99	0.54
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		46,000.000	Local 98.704772	4,540,419.49	99.660000	4,584,360.00	43,940.51	0.90
			Base 98.704772	4,540,419.49	99.660000	4,584,360.00	43,940.51	0.90
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		63,901.000	Local 17.577746	1,123,235.52	17.990000	1,149,578.99	26,343.47	0.23
			Base 17.577746	1,123,235.52	17.990000	1,149,578.99	26,343.47	0.23
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		72,000.000	Local 45.719118	3,291,776.52	19.520000	1,405,440.00	-1,886,336.52	0.28
			Base 45.719118	3,291,776.52	19.520000	1,405,440.00	-1,886,336.52	0.28
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		135,718.000	Local 29.795871	4,043,836.02	10.850000	1,472,540.30	-2,571,295.72	0.29
			Base 29.795871	4,043,836.02	10.850000	1,472,540.30	-2,571,295.72	0.29
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		95,000.000	Local 33.694329	3,200,961.26	10.440000	991,800.00	-2,209,161.26	0.19
			Base 33.694329	3,200,961.26	10.440000	991,800.00	-2,209,161.26	0.19
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		59,000.000	Local 27.688933	1,633,647.06	20.610000	1,215,990.00	-417,657.06	0.24
			Base 27.688933	1,633,647.06	20.610000	1,215,990.00	-417,657.06	0.24
42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0							
		47,823.000	Local 46.812734	2,238,725.40	30.200000	1,444,254.60	-794,470.80	0.28
			Base 46.812734	2,238,725.40	30.200000	1,444,254.60	-794,470.80	0.28
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		58,600.000	Local 31.253633	1,831,462.88	22.500000	1,318,500.00	-512,962.88	0.26
			Base 31.253633	1,831,462.88	22.500000	1,318,500.00	-512,962.88	0.26
42704L104	HERC HOLDINGS INC COMMON STOCK USD.01							
		70,000.000	Local 46.423318	3,249,632.26	20.460000	1,432,200.00	-1,817,432.26	0.28
			Base 46.423318	3,249,632.26	20.460000	1,432,200.00	-1,817,432.26	0.28

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View Date: April 1, 2020

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427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		138,529.000	Local 19.339347	2,679,060.44	3.580000	495,933.82	-2,183,126.62	0.10
			Base 19.339347	2,679,060.44	3.580000	495,933.82	-2,183,126.62	0.10
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		123,645.000	Local 14.124371	1,746,407.84	10.935000	1,352,058.08	-394,349.76	0.26
			Base 14.124371	1,746,407.84	10.935000	1,352,058.08	-394,349.76	0.26
431571108	HILLENBRAND INC COMMON STOCK							
		97,236.000	Local 31.215691	3,035,288.97	19.110000	1,858,179.96	-1,177,109.01	0.36
			Base 31.215691	3,035,288.97	19.110000	1,858,179.96	-1,177,109.01	0.36
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		108,550.000	Local 25.703487	2,790,113.50	15.120000	1,641,276.00	-1,148,837.50	0.32
			Base 25.703487	2,790,113.50	15.120000	1,641,276.00	-1,148,837.50	0.32
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		137,000.000	Local 16.646688	2,280,596.19	8.220000	1,126,140.00	-1,154,456.19	0.22
			Base 16.646688	2,280,596.19	8.220000	1,126,140.00	-1,154,456.19	0.22
443573100	HUBSPOT INC COMMON STOCK USD.001							
		14,000.000	Local 152.601600	2,136,422.40	133.190000	1,864,660.00	-271,762.40	0.37
			Base 152.601600	2,136,422.40	133.190000	1,864,660.00	-271,762.40	0.37
449172105	HYSTER YALE MATERIALS COMMON STOCK USD.01							
		36,800.000	Local 46.037229	1,694,170.02	40.090000	1,475,312.00	-218,858.02	0.29
			Base 46.037229	1,694,170.02	40.090000	1,475,312.00	-218,858.02	0.29
450056106	IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001							
		32,500.000	Local 94.397430	3,067,916.49	81.350000	2,643,875.00	-424,041.49	0.52
			Base 94.397430	3,067,916.49	81.350000	2,643,875.00	-424,041.49	0.52
450828108	IBERIABANK CORP COMMON STOCK USD1.0							
		65,344.000	Local 82.263609	5,375,433.28	36.160000	2,362,839.04	-3,012,594.24	0.46
			Base 82.263609	5,375,433.28	36.160000	2,362,839.04	-3,012,594.24	0.46
451107106	IDACORP INC COMMON STOCK							
		32,400.000	Local 94.823335	3,072,276.07	87.790000	2,844,396.00	-227,880.07	0.56
			Base 94.823335	3,072,276.07	87.790000	2,844,396.00	-227,880.07	0.56

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View Date: April 1, 2020

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456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
		108,000.000	Local 20.247900	2,186,773.18	17.540000	1,894,320.00	-292,453.18	0.37
			Base 20.247900	2,186,773.18	17.540000	1,894,320.00	-292,453.18	0.37
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001							
		116,649.000	Local 2.613809	304,898.25	0.837700	97,716.87	-207,181.38	0.02
			Base 2.613809	304,898.25	0.837700	97,716.87	-207,181.38	0.02
457669307	INSMED INC COMMON STOCK USD.01							
		49,645.000	Local 30.315187	1,504,997.45	16.030000	795,809.35	-709,188.10	0.16
			Base 30.315187	1,504,997.45	16.030000	795,809.35	-709,188.10	0.16
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		60,200.000	Local 20.102196	1,210,152.18	13.250000	797,650.00	-412,502.18	0.16
			Base 20.102196	1,210,152.18	13.250000	797,650.00	-412,502.18	0.16
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		45,500.000	Local 43.610279	1,984,267.69	37.300000	1,697,150.00	-287,117.69	0.33
			Base 43.610279	1,984,267.69	37.300000	1,697,150.00	-287,117.69	0.33
45780L104	INOGEN INC COMMON STOCK USD.001							
		19,000.000	Local 205.343243	3,901,521.62	51.660000	981,540.00	-2,919,981.62	0.19
			Base 205.343243	3,901,521.62	51.660000	981,540.00	-2,919,981.62	0.19
45781M101	INNOVIVA INC COMMON STOCK							
		100,425.000	Local 14.141230	1,420,133.03	11.760000	1,180,998.00	-239,135.03	0.23
			Base 14.141230	1,420,133.03	11.760000	1,180,998.00	-239,135.03	0.23
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		24,300.000	Local 70.622227	1,716,120.12	62.860000	1,527,498.00	-188,622.12	0.30
			Base 70.622227	1,716,120.12	62.860000	1,527,498.00	-188,622.12	0.30
45845P108	INTERCEPT PHARMACEUTICALS IN COMMON STOCK USD.001							
		10,000.000	Local 83.285300	832,853.00	62.960000	629,600.00	-203,253.00	0.12
			Base 83.285300	832,853.00	62.960000	629,600.00	-203,253.00	0.12
458665304	INTERFACE INC COMMON STOCK USD.1							
		50,000.000	Local 16.573714	828,685.68	7.560000	378,000.00	-450,685.68	0.07
			Base 16.573714	828,685.68	7.560000	378,000.00	-450,685.68	0.07

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QS US SMLL CAP EQUITY CIF  
 QS INVESTORS LLC  
 FUND: HBQ3  
 View Date: April 1, 2020



STATE STREET

As of: March 31, 2020

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46071F103	INTERSECT ENT INC COMMON STOCK USD.001								
	46,498.000	Local		29.963469	1,393,241.36	11.850000	551,001.30	-842,240.06	0.11
		Base		29.963469	1,393,241.36	11.850000	551,001.30	-842,240.06	0.11
461148108	INTEVAC INC COMMON STOCK								
	47,627.000	Local		9.046147	430,840.83	4.090000	194,794.43	-236,046.40	0.04
		Base		9.046147	430,840.83	4.090000	194,794.43	-236,046.40	0.04
464287655	ISHARES RUSSELL 2000 ETF ISHARES RUSSELL 2000 ETF								
	43,000.000	Local		152.623817	6,562,824.12	114.460000	4,921,780.00	-1,641,044.12	0.96
		Base		152.623817	6,562,824.12	114.460000	4,921,780.00	-1,641,044.12	0.96
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
	29,700.000	Local		92.384050	2,743,806.28	35.050000	1,040,985.00	-1,702,821.28	0.20
		Base		92.384050	2,743,806.28	35.050000	1,040,985.00	-1,702,821.28	0.20
47973J102	JOINT CORP/THE COMMON STOCK USD.001								
	100,000.000	Local		17.416149	1,741,614.89	10.850000	1,085,000.00	-656,614.89	0.21
		Base		17.416149	1,741,614.89	10.850000	1,085,000.00	-656,614.89	0.21
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
	12,341.000	Local		141.985000	1,752,236.89	100.980000	1,246,194.18	-506,042.71	0.24
		Base		141.985000	1,752,236.89	100.980000	1,246,194.18	-506,042.71	0.24
481116101	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001								
	80,000.000	Local		4.732992	378,639.34	4.750000	380,000.00	1,360.66	0.07
		Base		4.732992	378,639.34	4.750000	380,000.00	1,360.66	0.07
48273U102	K12 INC COMMON STOCK USD.0001								
	75,000.000	Local		33.765113	2,532,383.50	18.860000	1,414,500.00	-1,117,883.50	0.28
		Base		33.765113	2,532,383.50	18.860000	1,414,500.00	-1,117,883.50	0.28
48576U106	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001								
	115,500.000	Local		16.006127	1,848,707.72	19.210000	2,218,755.00	370,047.28	0.43
		Base		16.006127	1,848,707.72	19.210000	2,218,755.00	370,047.28	0.43
48666K109	KB HOME COMMON STOCK USD1.0								
	117,785.000	Local		23.869492	2,811,468.07	18.100000	2,131,908.50	-679,559.57	0.42
		Base		23.869492	2,811,468.07	18.100000	2,131,908.50	-679,559.57	0.42

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488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		45,000.000	Local 11.285346	507,840.59	12.690000	571,050.00	63,209.41	0.11
			Base 11.285346	507,840.59	12.690000	571,050.00	63,209.41	0.11
493732101	KFORCE INC COMMON STOCK USD.01							
		72,900.000	Local 36.655323	2,672,173.05	25.570000	1,864,053.00	-808,120.05	0.37
			Base 36.655323	2,672,173.05	25.570000	1,864,053.00	-808,120.05	0.37
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		129,544.000	Local 20.057022	2,598,266.84	12.760000	1,652,981.44	-945,285.40	0.32
			Base 20.057022	2,598,266.84	12.760000	1,652,981.44	-945,285.40	0.32
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		201,261.000	Local 6.598113	1,327,942.87	17.820000	3,586,471.02	2,258,528.15	0.70
			Base 6.598113	1,327,942.87	17.820000	3,586,471.02	2,258,528.15	0.70
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		10,000.000	Local 143.385900	1,433,859.00	72.720000	727,200.00	-706,659.00	0.14
			Base 143.385900	1,433,859.00	72.720000	727,200.00	-706,659.00	0.14
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
		13,200.000	Local 137.147800	1,810,350.96	81.790000	1,079,628.00	-730,722.96	0.21
			Base 137.147800	1,810,350.96	81.790000	1,079,628.00	-730,722.96	0.21
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
		60,500.000	Local 41.096694	2,486,350.00	32.920000	1,991,660.00	-494,690.00	0.39
			Base 41.096694	2,486,350.00	32.920000	1,991,660.00	-494,690.00	0.39
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		120,000.000	Local 29.375418	3,525,050.11	17.180000	2,061,600.00	-1,463,450.11	0.40
			Base 29.375418	3,525,050.11	17.180000	2,061,600.00	-1,463,450.11	0.40
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		29,941.000	Local 20.720589	620,395.16	27.530000	824,275.73	203,880.57	0.16
			Base 20.720589	620,395.16	27.530000	824,275.73	203,880.57	0.16
55028X109	LUMOS PHARMA INC COMMON STOCK USD.01							
		10,234.000	Local 93.894209	960,913.33	8.500000	86,989.00	-873,924.33	0.02
			Base 93.894209	960,913.33	8.500000	86,989.00	-873,924.33	0.02

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552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		84,545.000	Local 28.591423	2,417,261.88	23.200000	1,961,444.00	-455,817.88	0.38
			Base 28.591423	2,417,261.88	23.200000	1,961,444.00	-455,817.88	0.38
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
		280,000.000	Local 12.173776	3,408,657.26	6.350000	1,778,000.00	-1,630,657.26	0.35
			Base 12.173776	3,408,657.26	6.350000	1,778,000.00	-1,630,657.26	0.35
55345K103	MRC GLOBAL INC COMMON STOCK USD.01							
		182,400.000	Local 13.378180	2,440,180.12	4.260000	777,024.00	-1,663,156.12	0.15
			Base 13.378180	2,440,180.12	4.260000	777,024.00	-1,663,156.12	0.15
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		34,833.000	Local 29.568511	1,029,959.94	26.190000	912,276.27	-117,683.67	0.18
			Base 29.568511	1,029,959.94	26.190000	912,276.27	-117,683.67	0.18
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		44,605.000	Local 40.978575	1,827,849.35	49.820000	2,222,221.10	394,371.75	0.44
			Base 40.978575	1,827,849.35	49.820000	2,222,221.10	394,371.75	0.44
563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01							
		150,000.000	Local 33.495320	5,024,297.98	8.500000	1,275,000.00	-3,749,297.98	0.25
			Base 33.495320	5,024,297.98	8.500000	1,275,000.00	-3,749,297.98	0.25
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		53,208.000	Local 27.606107	1,468,865.76	27.100000	1,441,936.80	-26,928.96	0.28
			Base 27.606107	1,468,865.76	27.100000	1,441,936.80	-26,928.96	0.28
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		52,300.000	Local 39.239169	2,052,208.54	12.320000	644,336.00	-1,407,872.54	0.13
			Base 39.239169	2,052,208.54	12.320000	644,336.00	-1,407,872.54	0.13
574795100	MASIMO CORP COMMON STOCK USD.001							
		17,000.000	Local 87.520738	1,487,852.54	177.120000	3,011,040.00	1,523,187.46	0.59
			Base 87.520738	1,487,852.54	177.120000	3,011,040.00	1,523,187.46	0.59
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK							
		52,000.000	Local 61.911118	3,219,378.12	47.450000	2,467,400.00	-751,978.12	0.48
			Base 61.911118	3,219,378.12	47.450000	2,467,400.00	-751,978.12	0.48

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# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



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As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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580589109	MCGRATH RENTCORP COMMON STOCK							
		20,600.000	Local 75.560742	1,556,551.29	52.380000	1,079,028.00	-477,523.29	0.21
			Base 75.560742	1,556,551.29	52.380000	1,079,028.00	-477,523.29	0.21
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	73.380000	2,641,680.00	471,004.25	0.52
			Base 60.296549	2,170,675.75	73.380000	2,641,680.00	471,004.25	0.52
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		37,000.000	Local 45.931417	1,699,462.42	36.510000	1,350,870.00	-348,592.42	0.26
			Base 45.931417	1,699,462.42	36.510000	1,350,870.00	-348,592.42	0.26
59001K100	MERITOR INC COMMON STOCK USD1.0							
		100,000.000	Local 23.070504	2,307,050.37	13.250000	1,325,000.00	-982,050.37	0.26
			Base 23.070504	2,307,050.37	13.250000	1,325,000.00	-982,050.37	0.26
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		81,436.000	Local 42.386063	3,451,751.44	26.430000	2,152,353.48	-1,299,397.96	0.42
			Base 42.386063	3,451,751.44	26.430000	2,152,353.48	-1,299,397.96	0.42
597742105	MIDLAND STATES BANCORP INC COMMON STOCK USD.01							
		64,700.000	Local 26.154643	1,692,205.37	17.490000	1,131,603.00	-560,602.37	0.22
			Base 26.154643	1,692,205.37	17.490000	1,131,603.00	-560,602.37	0.22
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		85,007.000	Local 35.013857	2,976,422.91	22.200000	1,887,155.40	-1,089,267.51	0.37
			Base 35.013857	2,976,422.91	22.200000	1,887,155.40	-1,089,267.51	0.37
60739U204	MOBILEIRON INC COMMON STOCK USD.0001							
		275,000.000	Local 5.849753	1,608,682.06	3.800000	1,045,000.00	-563,682.06	0.20
			Base 5.849753	1,608,682.06	3.800000	1,045,000.00	-563,682.06	0.20
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		87,000.000	Local 17.858098	1,553,654.50	27.200000	2,366,400.00	812,745.50	0.46
			Base 17.858098	1,553,654.50	27.200000	2,366,400.00	812,745.50	0.46

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609720107	MONMOUTH REAL ESTATE INV COR REIT USD.01							
		155,000.000	Local 13.159812	2,039,770.82	12.050000	1,867,750.00	-172,020.82	0.37
			Base 13.159812	2,039,770.82	12.050000	1,867,750.00	-172,020.82	0.37
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
		173,800.000	Local 10.448921	1,816,022.55	7.330000	1,273,954.00	-542,068.55	0.25
			Base 10.448921	1,816,022.55	7.330000	1,273,954.00	-542,068.55	0.25
62914B100	NIC INC COMMON STOCK							
		135,205.000	Local 17.249773	2,332,255.55	23.000000	3,109,715.00	777,459.45	0.61
			Base 17.249773	2,332,255.55	23.000000	3,109,715.00	777,459.45	0.61
629337106	NN INC COMMON STOCK USD.01							
		159,100.000	Local 8.401746	1,336,717.74	1.730000	275,243.00	-1,061,474.74	0.05
			Base 8.401746	1,336,717.74	1.730000	275,243.00	-1,061,474.74	0.05
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
		30,500.000	Local 54.236774	1,654,221.61	37.290000	1,137,345.00	-516,876.61	0.22
			Base 54.236774	1,654,221.61	37.290000	1,137,345.00	-516,876.61	0.22
636220303	NATIONAL GENERAL HLDGS COMMON STOCK USD.01							
		65,000.000	Local 24.187500	1,572,187.52	16.550000	1,075,750.00	-496,437.52	0.21
			Base 24.187500	1,572,187.52	16.550000	1,075,750.00	-496,437.52	0.21
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		61,806.000	Local 36.564679	2,259,916.56	23.130000	1,429,572.78	-830,343.78	0.28
			Base 36.564679	2,259,916.56	23.130000	1,429,572.78	-830,343.78	0.28
640491106	NEOGEN CORP COMMON STOCK USD.16							
		20,100.000	Local 84.114061	1,690,692.63	66.990000	1,346,499.00	-344,193.63	0.26
			Base 84.114061	1,690,692.63	66.990000	1,346,499.00	-344,193.63	0.26
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		48,765.000	Local 48.712426	2,375,461.45	22.840000	1,113,792.60	-1,261,668.85	0.22
			Base 48.712426	2,375,461.45	22.840000	1,113,792.60	-1,261,668.85	0.22
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
		63,000.000	Local 27.433849	1,728,332.51	23.670000	1,491,210.00	-237,122.51	0.29
			Base 27.433849	1,728,332.51	23.670000	1,491,210.00	-237,122.51	0.29

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64157F103	NEVRO CORP COMMON STOCK USD.001							
		21,600.000	Local 60.272047	1,301,876.22	99.980000	2,159,568.00	857,691.78	0.42
			Base 60.272047	1,301,876.22	99.980000	2,159,568.00	857,691.78	0.42
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		60,000.000	Local 49.169079	2,950,144.75	33.970000	2,038,200.00	-911,944.75	0.40
			Base 49.169079	2,950,144.75	33.970000	2,038,200.00	-911,944.75	0.40
65158N102	NEWMARK GROUP INC CLASS A COMMON STOCK USD.01							
		168,600.000	Local 13.415065	2,261,780.00	4.250000	716,550.00	-1,545,230.00	0.14
			Base 13.415065	2,261,780.00	4.250000	716,550.00	-1,545,230.00	0.14
670002401	NOVAVAX INC COMMON STOCK USD.01							
		13,000.000	Local 10.288300	133,747.90	13.580000	176,540.00	42,792.10	0.03
			Base 10.288300	133,747.90	13.580000	176,540.00	42,792.10	0.03
67011P100	NOW INC COMMON STOCK USD.01							
		161,000.000	Local 12.276546	1,976,523.93	5.160000	830,760.00	-1,145,763.93	0.16
			Base 12.276546	1,976,523.93	5.160000	830,760.00	-1,145,763.93	0.16
67098H104	O I GLASS INC COMMON STOCK							
		111,700.000	Local 10.548397	1,178,255.96	7.110000	794,187.00	-384,068.96	0.16
			Base 10.548397	1,178,255.96	7.110000	794,187.00	-384,068.96	0.16
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		142,000.000	Local 12.437378	1,766,107.65	11.180000	1,587,560.00	-178,547.65	0.31
			Base 12.437378	1,766,107.65	11.180000	1,587,560.00	-178,547.65	0.31
68235P108	ONE GAS INC COMMON STOCK							
		45,156.000	Local 72.926940	3,293,088.90	83.620000	3,775,944.72	482,855.82	0.74
			Base 72.926940	3,293,088.90	83.620000	3,775,944.72	482,855.82	0.74
683344105	ONTO INNOVATION INC COMMON STOCK							
		53,116.000	Local 32.006608	1,700,062.99	29.670000	1,575,951.72	-124,111.27	0.31
			Base 32.006608	1,700,062.99	29.670000	1,575,951.72	-124,111.27	0.31
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01							
		28,919.000	Local 6.770000	195,781.63	2.600000	75,189.40	-120,592.23	0.01
			Base 6.770000	195,781.63	2.600000	75,189.40	-120,592.23	0.01

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68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		31,979.000	Local 50.916575	1,628,261.15	28.010000	895,731.79	-732,529.36	0.18
			Base 50.916575	1,628,261.15	28.010000	895,731.79	-732,529.36	0.18
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		64,000.000	Local 49.923140	3,195,080.95	44.460000	2,845,440.00	-349,640.95	0.56
			Base 49.923140	3,195,080.95	44.460000	2,845,440.00	-349,640.95	0.56
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		89,100.000	Local 27.859589	2,482,289.41	6.210000	553,311.00	-1,928,978.41	0.11
			Base 27.859589	2,482,289.41	6.210000	553,311.00	-1,928,978.41	0.11
69349H107	PNM RESOURCES INC COMMON STOCK							
		53,000.000	Local 39.670782	2,102,551.43	38.000000	2,014,000.00	-88,551.43	0.39
			Base 39.670782	2,102,551.43	38.000000	2,014,000.00	-88,551.43	0.39
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001							
		44,000.000	Local 20.198787	888,746.64	44.610000	1,962,840.00	1,074,093.36	0.38
			Base 20.198787	888,746.64	44.610000	1,962,840.00	1,074,093.36	0.38
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		54,762.000	Local 39.015820	2,136,584.32	33.530000	1,836,169.86	-300,414.46	0.36
			Base 39.015820	2,136,584.32	33.530000	1,836,169.86	-300,414.46	0.36
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		33,568.000	Local 25.910000	869,746.88	7.910000	265,522.88	-604,224.00	0.05
			Base 25.910000	869,746.88	7.910000	265,522.88	-604,224.00	0.05
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		93,000.000	Local 44.973804	4,182,563.77	28.160000	2,618,880.00	-1,563,683.77	0.51
			Base 44.973804	4,182,563.77	28.160000	2,618,880.00	-1,563,683.77	0.51
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		18,000.000	Local 84.502368	1,521,042.62	88.320000	1,589,760.00	68,717.38	0.31
			Base 84.502368	1,521,042.62	88.320000	1,589,760.00	68,717.38	0.31
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		107,702.000	Local 34.864342	3,754,959.33	10.890000	1,172,874.78	-2,582,084.55	0.23
			Base 34.864342	3,754,959.33	10.890000	1,172,874.78	-2,582,084.55	0.23

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707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		50,000.000	Local 23.089130	1,154,456.49	12.650000	632,500.00	-521,956.49	0.12
			Base 23.089130	1,154,456.49	12.650000	632,500.00	-521,956.49	0.12
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
		36,500.000	Local 0.000000	0.00	14.160000	516,840.00	516,840.00	0.10
			Base 0.000000	0.00	14.160000	516,840.00	516,840.00	0.10
709789101	PEOPLES BANCORP INC COMMON STOCK							
		43,000.000	Local 32.885579	1,414,079.89	22.150000	952,450.00	-461,629.89	0.19
			Base 32.885579	1,414,079.89	22.150000	952,450.00	-461,629.89	0.19
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		53,500.000	Local 32.955726	1,763,131.32	24.170000	1,293,095.00	-470,036.32	0.25
			Base 32.955726	1,763,131.32	24.170000	1,293,095.00	-470,036.32	0.25
729132100	PLEXUS CORP COMMON STOCK USD.01							
		30,000.000	Local 54.715142	1,641,454.26	54.560000	1,636,800.00	-4,654.26	0.32
			Base 54.715142	1,641,454.26	54.560000	1,636,800.00	-4,654.26	0.32
73179P106	POLYONE CORPORATION COMMON STOCK USD.01							
		64,000.000	Local 28.356504	1,814,816.26	18.970000	1,214,080.00	-600,736.26	0.24
			Base 28.356504	1,814,816.26	18.970000	1,214,080.00	-600,736.26	0.24
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		61,412.000	Local 46.143243	2,833,748.82	47.940000	2,944,091.28	110,342.46	0.58
			Base 46.143243	2,833,748.82	47.940000	2,944,091.28	110,342.46	0.58
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
		119,800.000	Local 24.927614	2,986,328.11	15.900000	1,904,820.00	-1,081,508.11	0.37
			Base 24.927614	2,986,328.11	15.900000	1,904,820.00	-1,081,508.11	0.37
74164M108	PRIMERICA INC COMMON STOCK							
		15,929.000	Local 78.619402	1,252,328.45	88.480000	1,409,397.92	157,069.47	0.28
			Base 78.619402	1,252,328.45	88.480000	1,409,397.92	157,069.47	0.28
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		30,000.000	Local 36.561154	1,096,834.63	32.000000	960,000.00	-136,834.63	0.19
			Base 36.561154	1,096,834.63	32.000000	960,000.00	-136,834.63	0.19

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74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001	44,500.000	Local	48.094884	2,140,222.33	8.440000	375,580.00	-1,764,642.33	0.07
			Base	48.094884	2,140,222.33	8.440000	375,580.00	-1,764,642.33	0.07
74758T303	QUALYS INC COMMON STOCK USD.001	31,300.000	Local	82.892051	2,594,521.21	86.990000	2,722,787.00	128,265.79	0.53
			Base	82.892051	2,594,521.21	86.990000	2,722,787.00	128,265.79	0.53
749527107	REV GROUP INC COMMON STOCK USD.001	118,800.000	Local	10.381322	1,233,301.00	4.170000	495,396.00	-737,905.00	0.10
			Base	10.381322	1,233,301.00	4.170000	495,396.00	-737,905.00	0.10
74965L101	RLJ LODGING TRUST REIT	235,000.000	Local	21.934033	5,154,497.73	7.720000	1,814,200.00	-3,340,297.73	0.36
			Base	21.934033	5,154,497.73	7.720000	1,814,200.00	-3,340,297.73	0.36
74971D101	RPT REALTY REIT USD.01	99,351.000	Local	13.407240	1,332,022.74	6.030000	599,086.53	-732,936.21	0.12
			Base	13.407240	1,332,022.74	6.030000	599,086.53	-732,936.21	0.12
750236101	RADIAN GROUP INC COMMON STOCK USD.001	196,169.000	Local	18.489522	3,627,070.99	12.950000	2,540,388.55	-1,086,682.44	0.50
			Base	18.489522	3,627,070.99	12.950000	2,540,388.55	-1,086,682.44	0.50
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	180,000.000	Local	13.008455	2,341,521.83	1.060000	190,800.00	-2,150,721.83	0.04
			Base	13.008455	2,341,521.83	1.060000	190,800.00	-2,150,721.83	0.04
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	52,900.000	Local	44.786743	2,369,218.72	21.920000	1,159,568.00	-1,209,650.72	0.23
			Base	44.786743	2,369,218.72	21.920000	1,159,568.00	-1,209,650.72	0.23
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01	221,300.000	Local	9.351048	2,069,386.97	3.010000	666,113.00	-1,403,273.97	0.13
			Base	9.351048	2,069,386.97	3.010000	666,113.00	-1,403,273.97	0.13
75615P103	REATA PHARMACEUTICALS INC A COMMON STOCK USD.001	3,746.000	Local	186.424600	698,346.55	144.340000	540,697.64	-157,648.91	0.11
			Base	186.424600	698,346.55	144.340000	540,697.64	-157,648.91	0.11

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75629F109	RECRO PHARMA INC COMMON STOCK USD.01							
		47,000.000	Local 16.778814	788,604.27	8.170000	383,990.00	-404,614.27	0.08
			Base 16.778814	788,604.27	8.170000	383,990.00	-404,614.27	0.08
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		32,000.000	Local 68.584548	2,194,705.54	32.380000	1,036,160.00	-1,158,545.54	0.20
			Base 68.584548	2,194,705.54	32.380000	1,036,160.00	-1,158,545.54	0.20
75902K106	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1							
		13,000.000	Local 26.946057	350,298.74	13.660000	177,580.00	-172,718.74	0.03
			Base 26.946057	350,298.74	13.660000	177,580.00	-172,718.74	0.03
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		18,500.000	Local 103.908635	1,922,309.75	96.540000	1,785,990.00	-136,319.75	0.35
			Base 103.908635	1,922,309.75	96.540000	1,785,990.00	-136,319.75	0.35
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		82,000.000	Local 25.827839	2,117,882.82	14.140000	1,159,480.00	-958,402.82	0.23
			Base 25.827839	2,117,882.82	14.140000	1,159,480.00	-958,402.82	0.23
761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001							
		46,922.000	Local 27.991605	1,313,422.11	14.800000	694,445.60	-618,976.51	0.14
			Base 27.991605	1,313,422.11	14.800000	694,445.60	-618,976.51	0.14
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		25,463.000	Local 84.081409	2,140,964.92	46.510000	1,184,284.13	-956,680.79	0.23
			Base 84.081409	2,140,964.92	46.510000	1,184,284.13	-956,680.79	0.23
78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001							
		96,391.000	Local 4.040781	389,494.89	5.550000	534,970.05	145,475.16	0.10
			Base 4.040781	389,494.89	5.550000	534,970.05	145,475.16	0.10
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
		37,618.000	Local 61.516109	2,314,112.98	35.850000	1,348,605.30	-965,507.68	0.26
			Base 61.516109	2,314,112.98	35.850000	1,348,605.30	-965,507.68	0.26
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		102,000.000	Local 21.647472	2,208,042.17	1.220000	124,440.00	-2,083,602.17	0.02
			Base 21.647472	2,208,042.17	1.220000	124,440.00	-2,083,602.17	0.02

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# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		66,000.000	Local 44.980066	2,968,684.38	46.510000	3,069,660.00	100,975.62	0.60
			Base 44.980066	2,968,684.38	46.510000	3,069,660.00	100,975.62	0.60
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		136,000.000	Local 19.077335	2,594,517.60	10.920000	1,485,120.00	-1,109,397.60	0.29
			Base 19.077335	2,594,517.60	10.920000	1,485,120.00	-1,109,397.60	0.29
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		12,000.000	Local 96.789990	1,161,479.88	84.430000	1,013,160.00	-148,319.88	0.20
			Base 96.789990	1,161,479.88	84.430000	1,013,160.00	-148,319.88	0.20
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
		65,000.000	Local 31.929038	2,075,387.44	15.220000	989,300.00	-1,086,087.44	0.19
			Base 31.929038	2,075,387.44	15.220000	989,300.00	-1,086,087.44	0.19
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		31,900.000	Local 154.501977	4,928,613.06	123.320000	3,933,908.00	-994,705.06	0.77
			Base 154.501977	4,928,613.06	123.320000	3,933,908.00	-994,705.06	0.77
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0							
		62,000.000	Local 36.743586	2,278,102.32	22.640000	1,403,680.00	-874,422.32	0.28
			Base 36.743586	2,278,102.32	22.640000	1,403,680.00	-874,422.32	0.28
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		12,200.000	Local 97.369579	1,187,908.86	89.400000	1,090,680.00	-97,228.86	0.21
			Base 97.369579	1,187,908.86	89.400000	1,090,680.00	-97,228.86	0.21
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01							
		97,381.000	Local 16.143024	1,572,023.86	6.370000	620,316.97	-951,706.89	0.12
			Base 16.143024	1,572,023.86	6.370000	620,316.97	-951,706.89	0.12
801056102	SANMINA CORP COMMON STOCK USD.01							
		110,000.000	Local 36.383072	4,002,137.89	27.280000	3,000,800.00	-1,001,337.89	0.59
			Base 36.383072	4,002,137.89	27.280000	3,000,800.00	-1,001,337.89	0.59
806037107	SCANSOURCE INC COMMON STOCK							
		26,966.000	Local 44.282408	1,194,119.41	21.390000	576,802.74	-617,316.67	0.11
			Base 44.282408	1,194,119.41	21.390000	576,802.74	-617,316.67	0.11

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QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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
806882106	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0							
		50,000.000	Local 23.814447	1,190,722.35	13.040000	652,000.00	-538,722.35	0.13
			Base 23.814447	1,190,722.35	13.040000	652,000.00	-538,722.35	0.13
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
81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01							
		76,100.000	Local 29.491500	2,244,303.15	11.020000	838,622.00	-1,405,681.15	0.16
			Base 29.491500	2,244,303.15	11.020000	838,622.00	-1,405,681.15	0.16
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		24,000.000	Local 33.493924	803,854.18	20.770000	498,480.00	-305,374.18	0.10
			Base 33.493924	803,854.18	20.770000	498,480.00	-305,374.18	0.10
82710M100	SILK ROAD MEDICAL INC COMMON STOCK USD.001							
		28,000.000	Local 45.598945	1,276,770.47	31.480000	881,440.00	-395,330.47	0.17
			Base 45.598945	1,276,770.47	31.480000	881,440.00	-395,330.47	0.17
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01							
		95,416.000	Local 30.499198	2,910,111.48	16.080000	1,534,289.28	-1,375,822.20	0.30
			Base 30.499198	2,910,111.48	16.080000	1,534,289.28	-1,375,822.20	0.30
830879102	SKYWEST INC COMMON STOCK							
		13,600.000	Local 58.373181	793,875.26	26.190000	356,184.00	-437,691.26	0.07
			Base 58.373181	793,875.26	26.190000	356,184.00	-437,691.26	0.07
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		35,000.000	Local 47.896750	1,676,386.25	19.160000	670,600.00	-1,005,786.25	0.13
			Base 47.896750	1,676,386.25	19.160000	670,600.00	-1,005,786.25	0.13
83570H108	SONOS INC COMMON STOCK USD.001							
		142,700.000	Local 13.432780	1,916,857.77	8.480000	1,210,096.00	-706,761.77	0.24
			Base 13.432780	1,916,857.77	8.480000	1,210,096.00	-706,761.77	0.24
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
		498,600.000	Local 4.235477	2,111,808.83	1.690000	842,634.00	-1,269,174.83	0.17
			Base 4.235477	2,111,808.83	1.690000	842,634.00	-1,269,174.83	0.17

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847215100	SPARTANNASH CO COMMON STOCK							
		154,923.000	Local 15.464226	2,395,764.22	14.320000	2,218,497.36	-177,266.86	0.43
			Base 15.464226	2,395,764.22	14.320000	2,218,497.36	-177,266.86	0.43
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
		200,000.000	Local 15.370805	3,074,160.95	2.330000	466,000.00	-2,608,160.95	0.09
			Base 15.370805	3,074,160.95	2.330000	466,000.00	-2,608,160.95	0.09
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
		28,100.000	Local 56.477914	1,587,029.39	36.370000	1,021,997.00	-565,032.39	0.20
			Base 56.477914	1,587,029.39	36.370000	1,021,997.00	-565,032.39	0.20
84857L101	SPIRE INC COMMON STOCK USD1.0							
		26,000.000	Local 74.843713	1,945,936.53	74.480000	1,936,480.00	-9,456.53	0.38
			Base 74.843713	1,945,936.53	74.480000	1,936,480.00	-9,456.53	0.38
84920Y106	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01							
		115,000.000	Local 6.382855	734,028.30	6.160000	708,400.00	-25,628.30	0.14
			Base 6.382855	734,028.30	6.160000	708,400.00	-25,628.30	0.14
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
		65,800.000	Local 39.837675	2,621,319.02	32.260000	2,122,708.00	-498,611.02	0.42
			Base 39.837675	2,621,319.02	32.260000	2,122,708.00	-498,611.02	0.42
858155203	STEELCASE INC CL A COMMON STOCK							
		137,000.000	Local 15.584792	2,135,116.54	9.870000	1,352,190.00	-782,926.54	0.26
			Base 15.584792	2,135,116.54	9.870000	1,352,190.00	-782,926.54	0.26
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
		55,000.000	Local 52.484701	2,886,658.53	41.280000	2,270,400.00	-616,258.53	0.44
			Base 52.484701	2,886,658.53	41.280000	2,270,400.00	-616,258.53	0.44
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		184,131.000	Local 15.646441	2,880,994.89	4.220000	777,032.82	-2,103,962.07	0.15
			Base 15.646441	2,880,994.89	4.220000	777,032.82	-2,103,962.07	0.15
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
		275,200.000	Local 8.313131	2,287,773.62	3.850000	1,059,520.00	-1,228,253.62	0.21
			Base 8.313131	2,287,773.62	3.850000	1,059,520.00	-1,228,253.62	0.21

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QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

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View Date: April 1, 2020

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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	
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01	292,861.000	Local	15.624838	4,575,905.60	8.710000	2,550,819.31	-2,025,086.29	0.50
			Base	15.624838	4,575,905.60	8.710000	2,550,819.31	-2,025,086.29	0.50
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	17,958.000	Local	40.900000	734,482.20	17.990000	323,064.42	-411,417.78	0.06
			Base	40.900000	734,482.20	17.990000	323,064.42	-411,417.78	0.06
868873100	SURMODICS INC COMMON STOCK USD.05	40,500.000	Local	58.045320	2,350,835.45	33.320000	1,349,460.00	-1,001,375.45	0.26
			Base	58.045320	2,350,835.45	33.320000	1,349,460.00	-1,001,375.45	0.26
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01	34,000.000	Local	52.145272	1,772,939.26	39.420000	1,340,280.00	-432,659.26	0.26
			Base	52.145272	1,772,939.26	39.420000	1,340,280.00	-432,659.26	0.26
871851101	SYSTEMAX INC COMMON STOCK USD.01	50,000.000	Local	20.897716	1,044,885.81	17.730000	886,500.00	-158,385.81	0.17
			Base	20.897716	1,044,885.81	17.730000	886,500.00	-158,385.81	0.17
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001	18,000.000	Local	54.940239	988,924.31	40.160000	722,880.00	-266,044.31	0.14
			Base	54.940239	988,924.31	40.160000	722,880.00	-266,044.31	0.14
87484T108	TALOS ENERGY INC COMMON STOCK	65,000.000	Local	25.497338	1,657,326.99	5.750000	373,750.00	-1,283,576.99	0.07
			Base	25.497338	1,657,326.99	5.750000	373,750.00	-1,283,576.99	0.07
878237106	TECH DATA CORP COMMON STOCK USD.0015	14,617.000	Local	87.976003	1,285,945.23	130.850000	1,912,634.45	626,689.22	0.37
			Base	87.976003	1,285,945.23	130.850000	1,912,634.45	626,689.22	0.37
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	49,300.000	Local	32.609900	1,607,668.07	16.760000	826,268.00	-781,400.07	0.16
			Base	32.609900	1,607,668.07	16.760000	826,268.00	-781,400.07	0.16
88025T102	TENABLE HOLDINGS INC COMMON STOCK USD.01	76,000.000	Local	31.995143	2,431,630.90	21.860000	1,661,360.00	-770,270.90	0.33
			Base	31.995143	2,431,630.90	21.860000	1,661,360.00	-770,270.90	0.33

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880349105	TENNECO INC CLASS A COMMON STOCK USD.01	67,000.000	Local 57.339850	3,841,769.93	3.600000	241,200.00	-3,600,569.93	0.05
			Base 57.339850	3,841,769.93	3.600000	241,200.00	-3,600,569.93	0.05
880779103	TEREX CORP COMMON STOCK USD.01	72,500.000	Local 28.375605	2,057,231.36	14.360000	1,041,100.00	-1,016,131.36	0.20
			Base 28.375605	2,057,231.36	14.360000	1,041,100.00	-1,016,131.36	0.20
88830R101	TITAN MACHINERY INC COMMON STOCK USD.00001	55,600.000	Local 17.139539	952,958.38	8.690000	483,164.00	-469,794.38	0.09
			Base 17.139539	952,958.38	8.690000	483,164.00	-469,794.38	0.09
89532E109	TREVENA INC COMMON STOCK USD.001	116,476.000	Local 3.288337	383,012.35	0.566900	66,030.24	-316,982.11	0.01
			Base 3.288337	383,012.35	0.566900	66,030.24	-316,982.11	0.01
896288107	TRINET GROUP INC COMMON STOCK USD.000025	41,400.000	Local 53.228500	2,203,659.90	37.660000	1,559,124.00	-644,535.90	0.31
			Base 53.228500	2,203,659.90	37.660000	1,559,124.00	-644,535.90	0.31
896749108	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	84,088.000	Local 22.250402	1,870,991.79	14.100000	1,185,640.80	-685,350.99	0.23
			Base 22.250402	1,870,991.79	14.100000	1,185,640.80	-685,350.99	0.23
89785X101	TRUEBLUE INC COMMON STOCK	74,399.000	Local 23.138994	1,721,518.04	12.760000	949,331.24	-772,186.80	0.19
			Base 23.138994	1,721,518.04	12.760000	949,331.24	-772,186.80	0.19
90041T108	TURNING POINT THERAPEUTICS I COMMON STOCK USD.0001	10,000.000	Local 43.502956	435,029.56	44.660000	446,600.00	11,570.44	0.09
			Base 43.502956	435,029.56	44.660000	446,600.00	11,570.44	0.09
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	20,000.000	Local 108.931977	2,178,639.53	57.760000	1,155,200.00	-1,023,439.53	0.23
			Base 108.931977	2,178,639.53	57.760000	1,155,200.00	-1,023,439.53	0.23
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	12,000.000	Local 62.133082	745,596.98	44.430000	533,160.00	-212,436.98	0.10
			Base 62.133082	745,596.98	44.430000	533,160.00	-212,436.98	0.10

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904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
		99,300.000	Local 16.393499	1,627,874.44	10.900000	1,082,370.00	-545,504.44	0.21
			Base 16.393499	1,627,874.44	10.900000	1,082,370.00	-545,504.44	0.21
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		75,000.000	Local 23.627702	1,772,077.63	9.180000	688,500.00	-1,083,577.63	0.13
			Base 23.627702	1,772,077.63	9.180000	688,500.00	-1,083,577.63	0.13
913259107	UNITIL CORP COMMON STOCK							
		12,000.000	Local 62.368268	748,419.22	52.320000	627,840.00	-120,579.22	0.12
			Base 62.368268	748,419.22	52.320000	627,840.00	-120,579.22	0.12
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		31,700.000	Local 44.319326	1,404,922.65	38.370000	1,216,329.00	-188,593.65	0.24
			Base 44.319326	1,404,922.65	38.370000	1,216,329.00	-188,593.65	0.24
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		96,537.000	Local 24.078244	2,324,441.40	17.920000	1,729,943.04	-594,498.36	0.34
			Base 24.078244	2,324,441.40	17.920000	1,729,943.04	-594,498.36	0.34
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		120,900.000	Local 18.881148	2,282,730.81	8.810000	1,065,129.00	-1,217,601.81	0.21
			Base 18.881148	2,282,730.81	8.810000	1,065,129.00	-1,217,601.81	0.21
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		118,000.000	Local 17.473693	2,061,895.78	10.360000	1,222,480.00	-839,415.78	0.24
			Base 17.473693	2,061,895.78	10.360000	1,222,480.00	-839,415.78	0.24
92337F107	VERACYTE INC COMMON STOCK USD.001							
		89,300.000	Local 24.149165	2,156,520.42	24.310000	2,170,883.00	14,362.58	0.43
			Base 24.149165	2,156,520.42	24.310000	2,170,883.00	14,362.58	0.43
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001							
		40,000.000	Local 41.608946	1,664,357.85	43.000000	1,720,000.00	55,642.15	0.34
			Base 41.608946	1,664,357.85	43.000000	1,720,000.00	55,642.15	0.34
923454102	VERITIV CORP COMMON STOCK USD.01							
		97,100.000	Local 27.680914	2,687,816.71	7.860000	763,206.00	-1,924,610.71	0.15
			Base 27.680914	2,687,816.71	7.860000	763,206.00	-1,924,610.71	0.15

& Issue has redenominated but Local is not converted  
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Books Open

Prepared by State Street

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92531L207	VERSO CORP A COMMON STOCK							
		185,000.000	Local 25.929223	4,796,906.20	11.280000	2,086,800.00	-2,710,106.20	0.41
			Base 25.929223	4,796,906.20	11.280000	2,086,800.00	-2,710,106.20	0.41
92915B106	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001							
		56,400.000	Local 22.081960	1,245,422.57	9.150000	516,060.00	-729,362.57	0.10
			Base 22.081960	1,245,422.57	9.150000	516,060.00	-729,362.57	0.10
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		143,100.000	Local 11.966244	1,712,369.57	7.220000	1,033,182.00	-679,187.57	0.20
			Base 11.966244	1,712,369.57	7.220000	1,033,182.00	-679,187.57	0.20
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		107,000.000	Local 24.067463	2,575,218.59	10.620000	1,136,340.00	-1,438,878.59	0.22
			Base 24.067463	2,575,218.59	10.620000	1,136,340.00	-1,438,878.59	0.22
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		114,403.000	Local 35.720485	4,086,530.69	36.260000	4,148,252.78	61,722.09	0.81
			Base 35.720485	4,086,530.69	36.260000	4,148,252.78	61,722.09	0.81
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01							
		33,500.000	Local 49.115968	1,645,384.93	22.850000	765,475.00	-879,909.93	0.15
			Base 49.115968	1,645,384.93	22.850000	765,475.00	-879,909.93	0.15
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		48,000.000	Local 47.616978	2,285,614.94	27.810000	1,334,880.00	-950,734.94	0.26
			Base 47.616978	2,285,614.94	27.810000	1,334,880.00	-950,734.94	0.26
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		50,000.000	Local 76.379016	3,818,950.82	32.860000	1,643,000.00	-2,175,950.82	0.32
			Base 76.379016	3,818,950.82	32.860000	1,643,000.00	-2,175,950.82	0.32
98139A105	WORKIVA INC COMMON STOCK USD.001							
		54,000.000	Local 54.108956	2,921,883.61	32.330000	1,745,820.00	-1,176,063.61	0.34
			Base 54.108956	2,921,883.61	32.330000	1,745,820.00	-1,176,063.61	0.34
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		124,000.000	Local 28.452950	3,528,165.85	25.180000	3,122,320.00	-405,845.85	0.61
			Base 28.452950	3,528,165.85	25.180000	3,122,320.00	-405,845.85	0.61

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# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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
98262P101	WW INTERNATIONAL INC COMMON STOCK	90,000.000	Local 47.106169	4,239,555.23	16.910000	1,521,900.00	-2,717,655.23	0.30
			Base 47.106169	4,239,555.23	16.910000	1,521,900.00	-2,717,655.23	0.30
98421B100	XPERI CORP COMMON STOCK USD.001	159,200.000	Local 23.879535	3,801,621.99	13.910000	2,214,472.00	-1,587,149.99	0.43
			Base 23.879535	3,801,621.99	13.910000	2,214,472.00	-1,587,149.99	0.43
985817105	YELP INC COMMON STOCK USD.000001	103,000.000	Local 41.908269	4,316,551.68	18.030000	1,857,090.00	-2,459,461.68	0.36
			Base 41.908269	4,316,551.68	18.030000	1,857,090.00	-2,459,461.68	0.36
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01	38,000.000	Local 41.622300	1,581,647.40	25.790000	980,020.00	-601,627.40	0.19
			Base 41.622300	1,581,647.40	25.790000	980,020.00	-601,627.40	0.19
G0772R208	BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0	78,000.000	Local 38.179195	2,977,977.19	17.030000	1,328,340.00	-1,649,637.19	0.26
			Base 38.179195	2,977,977.19	17.030000	1,328,340.00	-1,649,637.19	0.26
G11196105	BIOHAVEN PHARMACEUTICAL HOLD COMMON STOCK	15,000.000	Local 43.833900	657,508.50	34.030000	510,450.00	-147,058.50	0.10
			Base 43.833900	657,508.50	34.030000	510,450.00	-147,058.50	0.10
G2143T103	CIMPRESS PLC COMMON STOCK EUR.01	9,500.000	Local 115.215021	1,094,542.70	53.200000	505,400.00	-589,142.70	0.10
			Base 115.215021	1,094,542.70	53.200000	505,400.00	-589,142.70	0.10
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001	210,759.000	Local 14.136109	2,979,312.19	3.700000	779,808.30	-2,199,503.89	0.15
			Base 14.136109	2,979,312.19	3.700000	779,808.30	-2,199,503.89	0.15
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	135,539.000	Local 38.582027	5,229,369.34	26.340000	3,570,097.26	-1,659,272.08	0.70
			Base 38.582027	5,229,369.34	26.340000	3,570,097.26	-1,659,272.08	0.70
G3323L100	FABRINET COMMON STOCK USD.01	47,400.000	Local 53.200614	2,521,709.09	54.560000	2,586,144.00	64,434.91	0.51
			Base 53.200614	2,521,709.09	54.560000	2,586,144.00	64,434.91	0.51

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QS US SMLL CAP EQUITY CIF

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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
G3402M102	FGL HOLDINGS COMMON STOCK USD.0001	259,000.000	Local 8.255586	2,138,196.65	9.800000	2,538,200.00	400,003.35	0.50
			Base 8.255586	2,138,196.65	9.800000	2,538,200.00	400,003.35	0.50
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	32,000.000	Local 33.607738	1,075,447.60	27.610000	883,520.00	-191,927.60	0.17
			Base 33.607738	1,075,447.60	27.610000	883,520.00	-191,927.60	0.17
G46188101	HORIZON THERAPEUTICS PLC COMMON STOCK USD.0001	51,000.000	Local 13.952209	711,562.66	29.620000	1,510,620.00	799,057.34	0.30
			Base 13.952209	711,562.66	29.620000	1,510,620.00	799,057.34	0.30
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001	21,800.000	Local 35.539048	774,751.25	19.160000	417,688.00	-357,063.25	0.08
			Base 35.539048	774,751.25	19.160000	417,688.00	-357,063.25	0.08
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	11,000.000	Local 125.794803	1,383,742.83	45.250000	497,750.00	-885,992.83	0.10
			Base 125.794803	1,383,742.83	45.250000	497,750.00	-885,992.83	0.10
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2	90,793.000	Local 20.420238	1,854,014.68	1.980000	179,770.14	-1,674,244.54	0.04
			Base 20.420238	1,854,014.68	1.980000	179,770.14	-1,674,244.54	0.04
G65773106	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	500,000.000	Local 2.245722	1,122,861.00	4.530000	2,265,000.00	1,142,139.00	0.44
			Base 2.245722	1,122,861.00	4.530000	2,265,000.00	1,142,139.00	0.44
G6674U108	NOVOCURE LTD COMMON STOCK	43,000.000	Local 47.195900	2,029,423.72	67.340000	2,895,620.00	866,196.28	0.57
			Base 47.195900	2,029,423.72	67.340000	2,895,620.00	866,196.28	0.57
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	51,000.000	Local 32.039582	1,634,018.69	25.870000	1,319,370.00	-314,648.69	0.26
			Base 32.039582	1,634,018.69	25.870000	1,319,370.00	-314,648.69	0.26
G9087Q102	TRONOX HOLDINGS PLC A COMMON STOCK USD.01	200,000.000	Local 16.466260	3,293,252.05	4.980000	996,000.00	-2,297,252.05	0.20
			Base 16.466260	3,293,252.05	4.980000	996,000.00	-2,297,252.05	0.20

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# Holdings

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



STATE STREET

As of: March 31, 2020

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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
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		73,000.000	Local 61.487985	4,488,622.94	18.110000	1,322,030.00	-3,166,592.94	0.26
			Base 61.487985	4,488,622.94	18.110000	1,322,030.00	-3,166,592.94	0.26
M20598104	CAESARSTONE LTD COMMON STOCK							
		88,000.000	Local 14.740000	1,297,120.00	10.570000	930,160.00	-366,960.00	0.18
			Base 14.740000	1,297,120.00	10.570000	930,160.00	-366,960.00	0.18
Y2065G121	DHT HOLDINGS INC COMMON STOCK USD.01							
		315,900.000	Local 5.662664	1,788,835.57	7.670000	2,422,953.00	634,117.43	0.47
			Base 5.662664	1,788,835.57	7.670000	2,422,953.00	634,117.43	0.47
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK							
		38,400.000	Local 27.807106	1,067,792.87	23.890000	917,376.00	-150,416.87	0.18
			Base 27.807106	1,067,792.87	23.890000	917,376.00	-150,416.87	0.18
<b>US DOLLAR Total</b>								
		31,390,428.000	Local	758,366,027.59		507,844,150.18	-250,521,877.41	99.52
			Base	758,366,027.59		507,844,150.18	-250,521,877.41	99.52
<b>EQUITY Total</b>								
		31,390,428.000	Base	758,366,027.59		507,844,150.18	-250,521,877.41	99.52

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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/>								
<b>FUND Total</b>		33,821,376.490	Base	760,796,976.08		510,275,098.67	-250,521,877.41	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
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
3,842,089.961 HAND COMPOSITE EMPLOYEE	12.7100	50,200,908.00	0.00	48,832,963.40		-1,367,944.60
41026E269 BENEFIT TR HB5F20000002: RIVER & MER LONG CR	12.7100	50,200,908.00	0.00	48,832,963.40	23.15	-1,367,944.60
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
138,587.000 ISHARES LONG-TERM CORPORATE	63.6200	8,877,485.41	0.00	8,816,904.94		-60,580.47
464289511 HB5F20000002: RIVER & MER LONG CR	63.6200	8,877,485.41	0.00	8,816,904.94	4.18	-60,580.47
4,074,372.514 PIMCO LNG-TRM CRDT BND-INS	12.1000	50,660,369.75	242,062.60	49,299,907.42		-1,360,462.33
72201P647 HB5F20000002: RIVER & MER LONG CR	12.1000	50,660,369.75	242,062.60	49,299,907.42	23.37	-1,360,462.33
5,620,000.000 U S TREASURY BD PRIN STRIP	66.2409	2,953,262.66	0.00	3,722,741.11		769,478.45
912803FG3 0.000% 02/15/2049 DD 02/15/19 HB5F20000002: RIVER & MER LONG CR	66.2409	2,953,262.66	0.00	3,722,741.11	1.76	769,478.45
3,389,530.185 VANGUARD L/T INV GR-ADM	11.0100	36,147,776.60	349,884.50	37,318,727.34		1,170,950.74
922031778 HB5F20000002: RIVER & MER LONG CR	11.0100	36,147,776.60	349,884.50	37,318,727.34	17.69	1,170,950.74
<b>SUBTOTAL UNITED STATES</b>		<b>98,638,894.42</b>	<b>591,947.10</b>	<b>99,158,280.81</b>		<b>519,386.39</b>
		<b>98,638,894.42</b>	<b>591,947.10</b>	<b>99,158,280.81</b>	<b>47.00</b>	<b>519,386.39</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>98,638,894.42</b>	<b>591,947.10</b>	<b>99,158,280.81</b>		<b>519,386.39</b>
		<b>98,638,894.42</b>	<b>591,947.10</b>	<b>99,158,280.81</b>	<b>47.00</b>	<b>519,386.39</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>98,638,894.42</b>	<b>591,947.10</b>	<b>99,158,280.81</b>	<b>47.00</b>	<b>519,386.39</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>UNITED STATES</b>						
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000002: RIVER & MER LONG CR		-16,380.00	0.00	-16,380.00		0.00
		-16,380.00	0.00	-16,380.00	-0.01	0.00
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
5,248,084.796 WILMINGTON TR COLLECTIVE INVT	9.7100	53,040,016.15	0.00	50,958,903.37		-2,081,112.78
97182E477 SLC MGMT U S LONG CR FD FEE CL HB5F20000002: RIVER & MER LONG CR	9.7100	53,040,016.15	0.00	50,958,903.37	24.15	-2,081,112.78
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
3,197,511.490 BLACKROCK LIQ TREAS TR INSTL	100.0000	3,197,511.49	2,709.27	3,197,511.49		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000002: RIVER & MER LONG CR	100.0000	3,197,511.49	2,709.27	3,197,511.49	1.52	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: RIVER & MER LONG CR		-10,580.99	0.00	-10,580.99		0.00
		-10,580.99	0.00	-10,580.99	-0.01	0.00
PAYABLE FOR TRUSTEE FEES HB5F20000002: RIVER & MER LONG CR		-7,420.11	0.00	-7,420.11		0.00
		-7,420.11	0.00	-7,420.11	0.00	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>3,179,510.39</b>	<b>2,709.27</b>	<b>3,179,510.39</b>		<b>0.00</b>
		<b>3,179,510.39</b>	<b>2,709.27</b>	<b>3,179,510.39</b>	<b>1.51</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>3,179,510.39</b>	<b>2,709.27</b>	<b>3,179,510.39</b>		<b>0.00</b>
		<b>3,179,510.39</b>	<b>2,709.27</b>	<b>3,179,510.39</b>	<b>1.51</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>3,179,510.39</b>	<b>2,709.27</b>	<b>3,179,510.39</b>	<b>1.51</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
91,253.000 VANGUARD LONG-TERM CORP BOND	97.1300	8,874,601.72	0.00	8,863,403.89		-11,197.83
92206C813 HB5F20000002: RIVER & MER LONG CR	97.1300	8,874,601.72	0.00	8,863,403.89	4.20	-11,197.83
<b>TOTAL ASSETS - BASE:</b>		<u>213,917,550.68</u>	<u>594,656.37</u>	<u>210,976,681.86</u>	<u>100.00</u>	<u>-2,940,868.82</u>
<b>NET ASSETS - BASE:</b>				<u>211,571,338.23</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
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
12,600.000 ABM INDUSTRIES INC 000957100	24.3600 24.3600	328,639.54 328,639.54	0.00 0.00	306,936.00 306,936.00	0.19	-21,703.54 -21,703.54
223,270.000 A10 NETWORKS INC 002121101	6.2100 6.2100	1,252,876.26 1,252,876.26	0.00 0.00	1,386,506.70 1,386,506.70	0.84	133,630.44 133,630.44
86,020.000 AXT INC 00246W103	3.2100 3.2100	514,576.10 514,576.10	0.00 0.00	276,124.20 276,124.20	0.17	-238,451.90 -238,451.90
58,021.000 ACADIA HEALTHCARE CO INC 00404A109	18.3500 18.3500	1,841,423.37 1,841,423.37	0.00 0.00	1,064,685.35 1,064,685.35	0.64	-776,738.02 -776,738.02
295,198.000 ACCURAY INC 004397105	1.9000 1.9000	1,108,638.99 1,108,638.99	0.00 0.00	560,876.20 560,876.20	0.34	-547,762.79 -547,762.79
1,300.000 ADDUS HOMECARE CORP 006739106	67.6000 67.6000	77,919.49 77,919.49	0.00 0.00	87,880.00 87,880.00	0.05	9,960.51 9,960.51
11,100.000 ADTRAN INC 00738A106	7.6800 7.6800	78,423.56 78,423.56	0.00 0.00	85,248.00 85,248.00	0.05	6,824.44 6,824.44
43,340.000 AEGION CORP 00770F104	17.9300 17.9300	639,352.99 639,352.99	0.00 0.00	777,086.20 777,086.20	0.47	137,733.21 137,733.21

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	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 ADVANCED ENERGY INDUSTRIES INC 007973100	48.4900 48.4900	1,611,686.49 1,611,686.49	0.00 0.00	1,454,700.00 1,454,700.00	 0.88	 -156,986.49
67,400.000 AIR LEASE CORP 00912X302	22.1400 22.1400	2,285,048.01 2,285,048.01	8,895.00 8,895.00	1,492,236.00 1,492,236.00	 0.90	 -792,812.01
24,683.000 ALLEGHENY TECHNOLOGIES INC 01741R102	8.5000 8.5000	498,833.85 498,833.85	0.00 0.00	209,805.50 209,805.50	 0.13	 -289,028.35
9,800.000 ALLEGIANCE BANCSHARES INC 01748H107	24.1100 24.1100	343,989.91 343,989.91	0.00 0.00	236,278.00 236,278.00	 0.14	 -107,711.91
63,932.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	7.0400 7.0400	747,299.74 747,299.74	0.00 0.00	450,081.28 450,081.28	 0.27	 -297,218.46
83,800.000 ALPHATEC HOLDINGS INC 02081G201	3.4500 3.4500	290,476.32 290,476.32	0.00 0.00	289,110.00 289,110.00	 0.17	 -1,366.32
100,700.000 AMERESCO INC 02361E108	17.0300 17.0300	1,493,683.14 1,493,683.14	0.00 0.00	1,714,921.00 1,714,921.00	 1.04	 221,237.86
22,800.000 AMERICAN VANGUARD CORP 030371108	14.4600 14.4600	354,850.47 354,850.47	448.00 448.00	329,688.00 329,688.00	 0.20	 -25,162.47
13,849.000 AMERICAN WOODMARK CORP 030506109	45.5700 45.5700	1,070,917.97 1,070,917.97	0.00 0.00	631,098.93 631,098.93	 0.38	 -439,819.04

Asset and Accrual Detail - By Asset type

3/31/2020

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
3,404.000	AMERICA'S CAR-MART INC/TX	56.3500	185,297.16	0.00	191,815.40		6,518.24
	03062T105	56.3500	185,297.16	0.00	191,815.40	0.12	6,518.24
118,003.000	AMKOR TECHNOLOGY INC	7.7900	1,026,667.86	0.00	919,243.37		-107,424.49
	031652100	7.7900	1,026,667.86	0.00	919,243.37	0.56	-107,424.49
73,282.000	AMTECH SYSTEMS INC	4.3500	495,491.52	0.00	318,776.70		-176,714.82
	032332504	4.3500	495,491.52	0.00	318,776.70	0.19	-176,714.82
53,320.000	ANGIODYNAMICS INC	10.4300	686,390.50	0.00	556,127.60		-130,262.90
	03475V101	10.4300	686,390.50	0.00	556,127.60	0.34	-130,262.90
126,400.000	ARCHROCK INC	3.7600	1,209,008.59	0.00	475,264.00		-733,744.59
	03957W106	3.7600	1,209,008.59	0.00	475,264.00	0.29	-733,744.59
45,136.000	ARCOSA INC	39.7400	1,409,847.77	0.00	1,793,704.64		383,856.87
	039653100	39.7400	1,409,847.77	0.00	1,793,704.64	1.08	383,856.87
82,685.000	ARMADA HOFFLER PROPERTIES INC	10.7000	1,392,628.19	17,618.70	884,729.50		-507,898.69
	04208T108	10.7000	1,392,628.19	17,618.70	884,729.50	0.53	-507,898.69
86,437.000	ASPEN AEROGELS INC	6.1400	387,153.20	0.00	530,723.18		143,569.98
	04523Y105	6.1400	387,153.20	0.00	530,723.18	0.32	143,569.98
30,656.000	ASTEC INDUSTRIES INC	34.9700	1,318,655.49	0.00	1,072,040.32		-246,615.17
	046224101	34.9700	1,318,655.49	0.00	1,072,040.32	0.65	-246,615.17



Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,400.000 ASTRONICS CORP 046433108	9.1800 9.1800	1,554,716.91 1,554,716.91	0.00 0.00	490,212.00 490,212.00	 0.30	-1,064,504.91 -1,064,504.91
49,608.000 ASURE SOFTWARE INC 04649U102	5.9600 5.9600	364,387.75 364,387.75	0.00 0.00	295,663.68 295,663.68	 0.18	-68,724.07 -68,724.07
36,814.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	25.6700 25.6700	1,015,399.76 1,015,399.76	0.00 0.00	945,015.38 945,015.38	 0.57	-70,384.38 -70,384.38
154,058.000 AVAYA HOLDINGS CORP 05351X101	8.0900 8.0900	2,480,316.50 2,480,316.50	0.00 0.00	1,246,329.22 1,246,329.22	 0.75	-1,233,987.28 -1,233,987.28
15,144.000 AVIAT NETWORKS INC 05366Y201	8.5000 8.5000	132,163.07 132,163.07	0.00 0.00	128,724.00 128,724.00	 0.08	-3,439.07 -3,439.07
248,960.000 AVID TECHNOLOGY INC 05367P100	6.7300 6.7300	1,414,483.41 1,414,483.41	0.00 0.00	1,675,500.80 1,675,500.80	 1.01	261,017.39 261,017.39
8,923.000 AXCELIS TECHNOLOGIES INC 054540208	18.3100 18.3100	163,419.16 163,419.16	0.00 0.00	163,380.13 163,380.13	 0.10	-39.03 -39.03
22,448.000 AXOS FINANCIAL INC 05465C100	18.1300 18.1300	623,859.00 623,859.00	0.00 0.00	406,982.24 406,982.24	 0.25	-216,876.76 -216,876.76
73,598.000 B. RILEY FINANCIAL INC 05580M108	18.4200 18.4200	1,364,653.09 1,364,653.09	0.00 0.00	1,355,675.16 1,355,675.16	 0.82	-8,977.93 -8,977.93

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL UNITED STATES</b>		<b>31,763,175.13</b>	<b>26,961.70</b>	<b>24,803,168.68</b>		<b>-6,960,006.45</b>
		<b>31,763,175.13</b>	<b>26,961.70</b>	<b>24,803,168.68</b>	<b>15.00</b>	<b>-6,960,006.45</b>
<b>CANADA</b>						
292,300.000 BAYTEX ENERGY CORP 07317Q105	0.2335 0.2335	472,396.68 472,396.68	0.00 0.00	68,252.05 68,252.05	 0.04	-404,144.63 -404,144.63
<b>UNITED STATES</b>						
152,891.000 BEAZER HOMES USA INC 07556Q881	6.4400 6.4400	1,774,681.84 1,774,681.84	0.00 0.00	984,618.04 984,618.04	 0.60	-790,063.80 -790,063.80
32,600.000 BIOTELEMETRY INC 090672106	38.5100 38.5100	1,377,141.58 1,377,141.58	0.00 0.00	1,255,426.00 1,255,426.00	 0.76	-121,715.58 -121,715.58
116,572.000 BLOOM ENERGY CORP 093712107	5.2300 5.2300	1,070,334.50 1,070,334.50	0.00 0.00	609,671.56 609,671.56	 0.37	-460,662.94 -460,662.94
18,144.000 BROOKS AUTOMATION INC 114340102	30.5000 30.5000	604,084.90 604,084.90	0.00 0.00	553,392.00 553,392.00	 0.33	-50,692.90 -50,692.90
21,099.000 BUILDERS FIRSTSOURCE INC 12008R107	12.2300 12.2300	345,807.68 345,807.68	0.00 0.00	258,040.77 258,040.77	 0.16	-87,766.91 -87,766.91
143,608.000 CALAMP CORP 128126109	4.5000 4.5000	1,496,108.29 1,496,108.29	0.00 0.00	646,236.00 646,236.00	 0.39	-849,872.29 -849,872.29
61,309.000 CAREDX INC 14167L103	21.8300 21.8300	1,432,070.96 1,432,070.96	0.00 0.00	1,338,375.47 1,338,375.47	 0.81	-93,695.49 -93,695.49

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,226.000 CARPENTER TECHNOLOGY CORP 144285103	19.5000 19.5000	509,889.87 509,889.87	0.00 0.00	257,907.00 257,907.00	 0.16	-251,982.87 -251,982.87
306,120.000 CARROLS RESTAURANT GROUP INC 14574X104	1.8200 1.8200	1,991,054.96 1,991,054.96	0.00 0.00	557,138.40 557,138.40	 0.34	-1,433,916.56 -1,433,916.56
302,155.000 CASTLIGHT HEALTH INC 14862Q100	0.7231 0.7231	859,850.74 859,850.74	0.00 0.00	218,488.28 218,488.28	 0.13	-641,362.46 -641,362.46
59,700.000 CATCHMARK TIMBER TRUST INC 14912Y202	7.2200 7.2200	546,510.44 546,510.44	0.00 0.00	431,034.00 431,034.00	 0.26	-115,476.44 -115,476.44
52,987.000 CENTERSTATE BANK CORP 15201P109	17.2300 17.2300	959,221.62 959,221.62	0.00 0.00	912,966.01 912,966.01	 0.55	-46,255.61 -46,255.61
185,100.000 CENTURY ALUMINUM CO 156431108	3.6200 3.6200	1,362,444.21 1,362,444.21	0.00 0.00	670,062.00 670,062.00	 0.41	-692,382.21 -692,382.21
72,700.000 CENTURY CASINOS INC 156492100	2.4100 2.4100	584,137.90 584,137.90	0.00 0.00	175,207.00 175,207.00	 0.11	-408,930.90 -408,930.90
14,217.000 CENTURY COMMUNITIES INC 156504300	14.5100 14.5100	327,968.20 327,968.20	0.00 0.00	206,288.67 206,288.67	 0.12	-121,679.53 -121,679.53
48,598.000 CHEMBIO DIAGNOSTICS INC 163572209	5.1200 5.1200	260,284.69 260,284.69	0.00 0.00	248,821.76 248,821.76	 0.15	-11,462.93 -11,462.93

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,500.000 CHUY'S HOLDINGS INC 171604101	10.0700 10.0700	162,185.97 162,185.97	0.00 0.00	125,875.00 125,875.00	0.08	-36,310.97 -36,310.97
14,344.000 CIENA CORP 171779309	39.8100 39.8100	523,648.50 523,648.50	0.00 0.00	571,034.64 571,034.64	0.35	47,386.14 47,386.14
203,248.000 CLEVELAND-CLIFFS INC 185899101	3.9500 3.9500	1,526,694.76 1,526,694.76	0.00 0.00	802,829.60 802,829.60	0.49	-723,865.16 -723,865.16
88,700.000 CLOUDERA INC 18914U100	7.8700 7.8700	696,426.68 696,426.68	0.00 0.00	698,069.00 698,069.00	0.42	1,642.32 1,642.32
54,422.000 COHU INC 192576106	12.3800 12.3800	848,854.49 848,854.49	3,277.32 3,277.32	673,744.36 673,744.36	0.41	-175,110.13 -175,110.13
49,652.000 COMMERCIAL METALS CO 201723103	15.7900 15.7900	865,534.18 865,534.18	0.00 0.00	784,005.08 784,005.08	0.47	-81,529.10 -81,529.10
116,613.000 COMMERCIAL VEHICLE GROUP INC 202608105	1.5100 1.5100	688,903.56 688,903.56	0.00 0.00	176,085.63 176,085.63	0.11	-512,817.93 -512,817.93
22,100.000 COMMSCOPE HOLDING CO INC 20337X109	9.1100 9.1100	283,063.86 283,063.86	0.00 0.00	201,331.00 201,331.00	0.12	-81,732.86 -81,732.86
430,056.000 COMMUNITY HEALTH SYSTEMS INC 203668108	3.3400 3.3400	1,391,627.04 1,391,627.04	0.00 0.00	1,436,387.04 1,436,387.04	0.87	44,760.00 44,760.00

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
91,266.000 COMSCORE INC 20564W105	2.8200 2.8200	479,524.41 479,524.41	0.00 0.00	257,370.12 257,370.12	 0.16	-222,154.29 -222,154.29
51,889.000 COMTECH TELECOMMUNICATIONS COR 205826209	13.2900 13.2900	798,342.04 798,342.04	0.00 0.00	689,604.81 689,604.81	 0.42	-108,737.23 -108,737.23
25,900.000 CONCRETE PUMPING HOLDINGS INC 206704108	2.8600 2.8600	125,735.94 125,735.94	0.00 0.00	74,074.00 74,074.00	 0.04	-51,661.94 -51,661.94
88,025.000 CONN'S INC 208242107	4.1800 4.1800	1,530,035.18 1,530,035.18	0.00 0.00	367,944.50 367,944.50	 0.22	-1,162,090.68 -1,162,090.68
75,026.000 CONSTRUCTION PARTNERS INC 21044C107	16.8900 16.8900	1,078,976.92 1,078,976.92	0.00 0.00	1,267,189.14 1,267,189.14	 0.77	188,212.22 188,212.22
32,937.000 COOPER TIRE & RUBBER CO 216831107	16.3000 16.3000	915,333.81 915,333.81	0.00 0.00	536,873.10 536,873.10	 0.32	-378,460.71 -378,460.71
21,600.000 CORELOGIC INC/UNITED STATES 21871D103	30.5400 30.5400	845,504.81 845,504.81	0.00 0.00	659,664.00 659,664.00	 0.40	-185,840.81 -185,840.81
28,300.000 COVANTA HOLDING CORP 22282E102	8.5500 8.5500	400,989.33 400,989.33	6,800.00 6,800.00	241,965.00 241,965.00	 0.15	-159,024.33 -159,024.33
199,765.000 CROSS COUNTRY HEALTHCARE INC 227483104	6.7400 6.7400	1,947,671.21 1,947,671.21	0.00 0.00	1,346,416.10 1,346,416.10	 0.81	-601,255.11 -601,255.11

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,235.000 DMC GLOBAL INC 23291C103	23.0100 23.0100	318,904.29 318,904.29	1,004.38 1,004.38	166,477.35 166,477.35	0.10	-152,426.94 -152,426.94
58,448.000 DASAN ZHONG SOLUTIONS INC 23305L206	4.1900 4.1900	472,574.25 472,574.25	0.00 0.00	244,897.12 244,897.12	0.15	-227,677.13 -227,677.13
97,041.000 DIGI INTERNATIONAL INC 253798102	9.5400 9.5400	1,312,817.23 1,312,817.23	0.00 0.00	925,771.14 925,771.14	0.56	-387,046.09 -387,046.09
5,700.000 DINE BRANDS GLOBAL INC 254423106	28.6800 28.6800	151,157.65 151,157.65	2,204.00 2,204.00	163,476.00 163,476.00	0.10	12,318.35 12,318.35
12,204.000 DUCOMMUN INC 264147109	24.8500 24.8500	505,823.30 505,823.30	0.00 0.00	303,269.40 303,269.40	0.18	-202,553.90 -202,553.90
9,800.000 DUNKIN' BRANDS GROUP INC 265504100	53.1000 53.1000	416,882.29 416,882.29	0.00 0.00	520,380.00 520,380.00	0.31	103,497.71 103,497.71
24,420.000 EARTHSTONE ENERGY INC 27032D304	1.7600 1.7600	140,825.01 140,825.01	0.00 0.00	42,979.20 42,979.20	0.03	-97,845.81 -97,845.81
15,700.000 EASTSIDE DISTILLING INC 277802302	1.1600 1.1600	67,724.55 67,724.55	0.00 0.00	18,212.00 18,212.00	0.01	-49,512.55 -49,512.55
48,500.000 EBIX INC 278715206	15.1800 15.1800	1,714,932.82 1,714,932.82	0.00 0.00	736,230.00 736,230.00	0.45	-978,702.82 -978,702.82

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,135.000 EMCORE CORP 290846203	2.2400 2.2400	148,533.95 148,533.95	0.00 0.00	67,502.40 67,502.40	 0.04	-81,031.55 -81,031.55
28,118.000 EMERGENT BIOSOLUTIONS INC 29089Q105	57.8600 57.8600	1,320,479.70 1,320,479.70	0.00 0.00	1,626,907.48 1,626,907.48	 0.98	306,427.78 306,427.78
3,500.000 ENCORE WIRE CORP 292562105	41.9900 41.9900	145,316.80 145,316.80	0.00 0.00	146,965.00 146,965.00	 0.09	1,648.20 1,648.20
25,721.000 EVENTBRITE INC 29975E109	7.3000 7.3000	426,348.73 426,348.73	0.00 0.00	187,763.30 187,763.30	 0.11	-238,585.43 -238,585.43
24,400.000 EVERCORE INC 29977A105	46.0600 46.0600	1,739,264.81 1,739,264.81	0.00 0.00	1,123,864.00 1,123,864.00	 0.68	-615,400.81 -615,400.81
72,700.000 EVOLENT HEALTH INC 30050B101	5.4300 5.4300	553,504.64 553,504.64	0.00 0.00	394,761.00 394,761.00	 0.24	-158,743.64 -158,743.64
59,100.000 EXTREME NETWORKS INC 30226D106	3.0900 3.0900	416,640.78 416,640.78	0.00 0.00	182,619.00 182,619.00	 0.11	-234,021.78 -234,021.78
59,127.000 FERRO CORP 315405100	9.3600 9.3600	576,880.79 576,880.79	0.00 0.00	553,428.72 553,428.72	 0.33	-23,452.07 -23,452.07
44,547.000 FIRST FOUNDATION INC 32026V104	10.2200 10.2200	767,726.27 767,726.27	0.00 0.00	455,270.34 455,270.34	 0.28	-312,455.93 -312,455.93

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,265.000 FLEXION THERAPEUTICS INC 33938J106	7.8700 7.8700	1,064,464.27 1,064,464.27	0.00 0.00	631,685.55 631,685.55	 0.38	 -432,778.72
60,598.000 FORMFACTOR INC 346375108	20.0900 20.0900	719,433.74 719,433.74	0.00 0.00	1,217,413.82 1,217,413.82	 0.74	 497,980.08
14,557.000 FORTRESS TRANSPORTATION & INFR 34960P101	8.2000 8.2000	277,639.59 277,639.59	0.00 0.00	119,367.40 119,367.40	 0.07	 -158,272.19
221,722.000 FORTERRA INC 34960W106	5.9800 5.9800	1,179,117.44 1,179,117.44	0.00 0.00	1,325,897.56 1,325,897.56	 0.80	 146,780.12
27,465.000 FRANKLIN FINANCIAL NETWORK INC 35352P104	20.3900 20.3900	926,580.31 926,580.31	0.00 0.00	560,011.35 560,011.35	 0.34	 -366,568.96
95,042.000 FREQUENCY ELECTRONICS INC 358010106	9.1400 9.1400	948,082.40 948,082.40	0.00 0.00	868,683.88 868,683.88	 0.53	 -79,398.52
28,800.000 FRONTDOOR INC 35905A109	34.7800 34.7800	891,009.27 891,009.27	0.00 0.00	1,001,664.00 1,001,664.00	 0.61	 110,654.73
74,724.000 GP STRATEGIES CORP 36225V104	6.5100 6.5100	997,830.67 997,830.67	0.00 0.00	486,453.24 486,453.24	 0.29	 -511,377.43
13,288.000 GENERAC HOLDINGS INC 368736104	93.1700 93.1700	849,443.31 849,443.31	0.00 0.00	1,238,042.96 1,238,042.96	 0.75	 388,599.65



Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
62,649.000 GENERAL FINANCE CORP 369822101	6.2400 6.2400	533,307.85 533,307.85	0.00 0.00	390,929.76 390,929.76	 0.24	 -142,378.09
2,800.000 GIBRALTAR INDUSTRIES INC 374689107	42.9200 42.9200	105,865.48 105,865.48	0.00 0.00	120,176.00 120,176.00	 0.07	 14,310.52
60,127.000 PH GLATFELTER CO 377316104	12.2200 12.2200	855,610.24 855,610.24	0.00 0.00	734,751.94 734,751.94	 0.44	 -120,858.30
19,784.000 GREAT LAKES DREDGE & DOCK CORP 390607109	8.3000 8.3000	67,105.37 67,105.37	0.00 0.00	164,207.20 164,207.20	 0.10	 97,101.83
61,438.000 GRIFFON CORP 398433102	12.6500 12.6500	896,203.43 896,203.43	0.00 0.00	777,190.70 777,190.70	 0.47	 -119,012.73
27,854.000 HCI GROUP INC 40416E103	40.2500 40.2500	1,050,104.94 1,050,104.94	0.00 0.00	1,121,123.50 1,121,123.50	 0.68	 71,018.56
9,209.000 HAWAIIAN HOLDINGS INC 419879101	10.4400 10.4400	256,164.01 256,164.01	0.00 0.00	96,141.96 96,141.96	 0.06	 -160,022.05
33,639.000 HAYNES INTERNATIONAL INC 420877201	20.6100 20.6100	717,069.16 717,069.16	0.00 0.00	693,299.79 693,299.79	 0.42	 -23,769.37
57,953.000 HERC HOLDINGS INC 42704L104	20.4600 20.4600	2,332,523.13 2,332,523.13	0.00 0.00	1,185,718.38 1,185,718.38	 0.72	 -1,146,804.75

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
134,981.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	10.7100 10.7100	1,817,028.34 1,817,028.34	8,098.86 8,098.86	1,445,646.51 1,445,646.51	 0.87	 -371,381.83
115,835.000 HERTZ GLOBAL HOLDINGS INC 42806J106	6.1800 6.1800	1,521,899.04 1,521,899.04	0.00 0.00	715,860.30 715,860.30	 0.43	 -806,038.74
32,215.000 HIGHPOINT RESOURCES CORP 43114K108	0.1900 0.1900	45,533.90 45,533.90	0.00 0.00	6,120.85 6,120.85	 0.00	 -39,413.05
92,901.000 HILLTOP HOLDINGS INC 432748101	15.1200 15.1200	2,118,688.98 2,118,688.98	0.00 0.00	1,404,663.12 1,404,663.12	 0.85	 -714,025.86
257,237.000 HORIZON GLOBAL CORP 44052W104	1.8700 1.8700	668,411.49 668,411.49	0.00 0.00	481,033.19 481,033.19	 0.29	 -187,378.30
12,600.000 HOULIHAN LOKEY INC 441593100	52.1200 52.1200	612,455.30 612,455.30	0.00 0.00	656,712.00 656,712.00	 0.40	 44,256.70
61,565.000 HUNTSMAN CORP 447011107	14.4300 14.4300	1,334,581.44 1,334,581.44	0.00 0.00	888,382.95 888,382.95	 0.54	 -446,198.49
20,536.000 HURCO COS INC 447324104	29.1000 29.1000	298,762.72 298,762.72	2,669.68 2,669.68	597,597.60 597,597.60	 0.36	 298,834.88
27,659.000 HYSTER-YALE MATERIALS HANDLING 449172105	40.0900 40.0900	1,499,674.06 1,499,674.06	0.00 0.00	1,108,849.31 1,108,849.31	 0.67	 -390,824.75

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
121,003.000 IDENTIV INC 45170X205	3.3800 3.3800	301,768.16 301,768.16	0.00 0.00	408,990.14 408,990.14	 0.25	107,221.98 107,221.98
21,466.000 INDEPENDENT BANK GROUP INC 45384B106	23.6800 23.6800	1,303,469.98 1,303,469.98	0.00 0.00	508,314.88 508,314.88	 0.31	-795,155.10 -795,155.10
198,300.000 INFINERA CORP 45667G103	5.3000 5.3000	957,460.27 957,460.27	0.00 0.00	1,050,990.00 1,050,990.00	 0.64	93,529.73 93,529.73
44,273.000 INSTEEL INDUSTRIES INC 45774W108	13.2500 13.2500	845,505.72 845,505.72	0.00 0.00	586,617.25 586,617.25	 0.35	-258,888.47 -258,888.47
4,500.000 INSTALLED BUILDING PRODUCTS IN 45780R101	39.8700 39.8700	173,675.18 173,675.18	0.00 0.00	179,415.00 179,415.00	 0.11	5,739.82 5,739.82
24,341.000 INTERFACE INC 458665304	7.5600 7.5600	399,449.75 399,449.75	1,491.17 1,491.17	184,017.96 184,017.96	 0.11	-215,431.79 -215,431.79
17,936.000 INTERDIGITAL INC 45867G101	44.6300 44.6300	1,011,048.18 1,011,048.18	0.00 0.00	800,483.68 800,483.68	 0.48	-210,564.50 -210,564.50
174,647.000 INTEVAC INC 461148108	4.0900 4.0900	890,592.80 890,592.80	0.00 0.00	714,306.23 714,306.23	 0.43	-176,286.57 -176,286.57
201,589.000 INVACARE CORP 461203101	7.4300 7.4300	1,998,677.01 1,998,677.01	0.00 0.00	1,497,806.27 1,497,806.27	 0.91	-500,870.74 -500,870.74

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,484.000 INTRICON CORP 46121H109	11.7700 11.7700	1,739,069.86 1,739,069.86	0.00 0.00	1,064,996.68 1,064,996.68	 0.64	-674,073.18 -674,073.18
245,500.000 INTREPID POTASH INC 46121Y102	0.8000 0.8000	915,179.74 915,179.74	0.00 0.00	196,400.00 196,400.00	 0.12	-718,779.74 -718,779.74
28,045.000 IRIDIUM COMMUNICATIONS INC 46269C102	22.3300 22.3300	271,183.58 271,183.58	0.00 0.00	626,244.85 626,244.85	 0.38	355,061.27 355,061.27
30,900.000 JELD-WEN HOLDING INC 47580P103	9.7300 9.7300	672,120.97 672,120.97	0.00 0.00	300,657.00 300,657.00	 0.18	-371,463.97 -371,463.97
15,259.000 JERASH HOLDINGS US INC 47632P101	4.4700 4.4700	97,889.97 97,889.97	0.00 0.00	68,207.73 68,207.73	 0.04	-29,682.24 -29,682.24
16,200.000 JETBLUE AIRWAYS CORP 477143101	8.9500 8.9500	230,528.77 230,528.77	0.00 0.00	144,990.00 144,990.00	 0.09	-85,538.77 -85,538.77
101,965.000 KLX ENERGY SERVICES HOLDINGS I 48253L106	0.7000 0.7000	1,584,637.28 1,584,637.28	0.00 0.00	71,375.50 71,375.50	 0.04	-1,513,261.78 -1,513,261.78
5,900.000 KALEYRA INC 483379103	7.3000 7.3000	49,455.19 49,455.19	0.00 0.00	43,070.00 43,070.00	 0.03	-6,385.19 -6,385.19
62,368.000 KEMET CORP 488360207	24.1600 24.1600	1,194,793.25 1,194,793.25	0.00 0.00	1,506,810.88 1,506,810.88	 0.91	312,017.63 312,017.63

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
109,129.000 KRATON CORP 50077C106	8.1000 8.1000	2,933,746.22 2,933,746.22	0.00 0.00	883,944.90 883,944.90	 0.53	-2,049,801.32 -2,049,801.32
66,728.000 KULICKE & SOFFA INDUSTRIES INC 501242101	20.8700 20.8700	871,808.10 871,808.10	8,127.36 8,127.36	1,392,613.36 1,392,613.36	 0.84	520,805.26 520,805.26
27,600.000 KURA SUSHI USA INC 501270102	11.9600 11.9600	425,544.09 425,544.09	0.00 0.00	330,096.00 330,096.00	 0.20	-95,448.09 -95,448.09
20,528.000 LGI HOMES INC 50187T106	45.1500 45.1500	1,358,376.17 1,358,376.17	0.00 0.00	926,839.20 926,839.20	 0.56	-431,536.97 -431,536.97
138,062.000 LSI INDUSTRIES INC 50216C108	3.7800 3.7800	661,488.47 661,488.47	0.00 0.00	521,874.36 521,874.36	 0.32	-139,614.11 -139,614.11
36,700.000 LANDEC CORP 514766104	8.6900 8.6900	376,884.16 376,884.16	0.00 0.00	318,923.00 318,923.00	 0.19	-57,961.16 -57,961.16
19,931.000 LEAF GROUP LTD 52177G102	1.3400 1.3400	84,805.42 84,805.42	0.00 0.00	26,707.54 26,707.54	 0.02	-58,097.88 -58,097.88
285,282.000 LIMELIGHT NETWORKS INC 53261M104	5.7000 5.7000	985,379.17 985,379.17	0.00 0.00	1,626,107.40 1,626,107.40	 0.98	640,728.23 640,728.23
70,868.000 LIQTECH INTERNATIONAL INC 53632A201	4.2900 4.2900	389,949.75 389,949.75	0.00 0.00	304,023.72 304,023.72	 0.18	-85,926.03 -85,926.03

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,700.000 LITHIA MOTORS INC 536797103	81.7900 81.7900	977,350.37 977,350.37	0.00 0.00	711,573.00 711,573.00	0.43	-265,777.37 -265,777.37
103,439.000 LIVENT CORP 53814L108	5.2500 5.2500	834,460.71 834,460.71	0.00 0.00	543,054.75 543,054.75	0.33	-291,405.96 -291,405.96
7,900.000 LOUISIANA-PACIFIC CORP 546347105	17.1800 17.1800	135,419.01 135,419.01	0.00 0.00	135,722.00 135,722.00	0.08	302.99 302.99
159,776.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	4.6900 4.6900	1,750,466.28 1,750,466.28	0.00 0.00	749,349.44 749,349.44	0.45	-1,001,116.84 -1,001,116.84
84,476.000 LYDALL INC 550819106	6.4600 6.4600	1,695,825.76 1,695,825.76	0.00 0.00	545,714.96 545,714.96	0.33	-1,150,110.80 -1,150,110.80
23,382.000 MDC HOLDINGS INC 552676108	23.2000 23.2000	667,718.54 667,718.54	0.00 0.00	542,462.40 542,462.40	0.33	-125,256.14 -125,256.14
19,113.000 MGIC INVESTMENT CORP 552848103	6.3500 6.3500	227,280.02 227,280.02	0.00 0.00	121,367.55 121,367.55	0.07	-105,912.47 -105,912.47
17,018.000 MGP INGREDIENTS INC 55303J106	26.8900 26.8900	705,597.48 705,597.48	0.00 0.00	457,614.02 457,614.02	0.28	-247,983.46 -247,983.46
26,652.000 M/I HOMES INC 55305B101	16.5300 16.5300	747,279.54 747,279.54	0.00 0.00	440,557.56 440,557.56	0.27	-306,721.98 -306,721.98

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,000.000 MKS INSTRUMENTS INC 55306N104	81.4500 81.4500	646,802.47 646,802.47	0.00 0.00	570,150.00 570,150.00	 0.34	-76,652.47 -76,652.47
94,632.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	18.9300 18.9300	1,808,272.79 1,808,272.79	0.00 0.00	1,791,383.76 1,791,383.76	 1.08	-16,889.03 -16,889.03
78,900.000 MANITEX INTERNATIONAL INC 563420108	4.1300 4.1300	494,233.12 494,233.12	0.00 0.00	325,857.00 325,857.00	 0.20	-168,376.12 -168,376.12
117,279.000 MATADOR RESOURCES CO 576485205	2.4800 2.4800	2,014,957.93 2,014,957.93	0.00 0.00	290,851.92 290,851.92	 0.18	-1,724,106.01 -1,724,106.01
20,614.000 MERITOR INC 59001K100	13.2500 13.2500	347,022.77 347,022.77	0.00 0.00	273,135.50 273,135.50	 0.17	-73,887.27 -73,887.27
81,894.000 MESA AIR GROUP INC 590479135	3.2900 3.2900	664,200.90 664,200.90	0.00 0.00	269,431.26 269,431.26	 0.16	-394,769.64 -394,769.64
97,797.000 MISTRAS GROUP INC 60649T107	4.2600 4.2600	1,300,674.52 1,300,674.52	0.00 0.00	416,615.22 416,615.22	 0.25	-884,059.30 -884,059.30
144,049.000 MODINE MANUFACTURING CO 607828100	3.2500 3.2500	1,501,391.99 1,501,391.99	0.00 0.00	468,159.25 468,159.25	 0.28	-1,033,232.74 -1,033,232.74
19,400.000 MOELIS & CO 60786M105	28.1000 28.1000	529,212.23 529,212.23	0.00 0.00	545,140.00 545,140.00	 0.33	15,927.77 15,927.77

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
78,995.000 MONTAGE RESOURCES CORP 61179L100	2.2500 2.2500	384,873.32 384,873.32	0.00 0.00	177,738.75 177,738.75	 0.11	-207,134.57 -207,134.57
88,884.000 MUELLER WATER PRODUCTS INC 624758108	8.0100 8.0100	628,966.32 628,966.32	0.00 0.00	711,960.84 711,960.84	 0.43	82,994.52 82,994.52
15,400.000 NCR CORP 62886E108	17.7000 17.7000	392,782.71 392,782.71	0.00 0.00	272,580.00 272,580.00	 0.16	-120,202.71 -120,202.71
49,577.000 NMI HOLDINGS INC 629209305	11.6100 11.6100	1,416,161.61 1,416,161.61	0.00 0.00	575,588.97 575,588.97	 0.35	-840,572.64 -840,572.64
46,416.000 NN INC 629337106	1.7300 1.7300	332,323.07 332,323.07	0.00 0.00	80,299.68 80,299.68	 0.05	-252,023.39 -252,023.39
13,400.000 NATURAL GROCERS BY VITAMIN COT 63888U108	8.5100 8.5100	108,580.17 108,580.17	0.00 0.00	114,034.00 114,034.00	 0.07	5,453.83 5,453.83
74,091.000 NEW HOME CO INC/THE 645370107	1.3700 1.3700	383,196.38 383,196.38	0.00 0.00	101,504.67 101,504.67	 0.06	-281,691.71 -281,691.71
111,733.000 NEWPARK RESOURCES INC 651718504	0.8970 0.8970	851,492.68 851,492.68	0.00 0.00	100,224.50 100,224.50	 0.06	-751,268.18 -751,268.18
64,800.000 NOODLES & CO 65540B105	4.7100 4.7100	405,858.39 405,858.39	0.00 0.00	305,208.00 305,208.00	 0.18	-100,650.39 -100,650.39



Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0042 0.0042	3,626.29 3,626.29	0.00 0.00	445.29 445.29	 0.00	-3,181.00 -3,181.00
67,060.000 NORTHWEST PIPE CO 667746101	22.2500 22.2500	1,090,794.07 1,090,794.07	0.00 0.00	1,492,085.00 1,492,085.00	 0.90	401,290.93 401,290.93
80,716.000 OLIN CORP 680665205	11.6700 11.6700	1,551,130.37 1,551,130.37	0.00 0.00	941,955.72 941,955.72	 0.57	-609,174.65 -609,174.65
64,382.000 ONTO INNOVATION INC 683344105	29.6700 29.6700	1,893,312.87 1,893,312.87	0.00 0.00	1,910,213.94 1,910,213.94	 1.15	16,901.07 16,901.07
74,141.000 OOMA INC 683416101	11.9300 11.9300	788,454.76 788,454.76	0.00 0.00	884,502.13 884,502.13	 0.53	96,047.37 96,047.37
99,327.000 OPTION CARE HEALTH INC 68404L201	9.4700 9.4700	1,017,451.90 1,017,451.90	0.00 0.00	940,626.69 940,626.69	 0.57	-76,825.21 -76,825.21
37,000.000 ORTHOFIX MEDICAL INC 68752M108	28.0100 28.0100	1,620,996.22 1,620,996.22	0.00 0.00	1,036,370.00 1,036,370.00	 0.63	-584,626.22 -584,626.22
281,030.000 OWENS & MINOR INC 690732102	9.1500 9.1500	2,178,502.87 2,178,502.87	0.00 0.00	2,571,424.50 2,571,424.50	 1.55	392,921.63 392,921.63
86,778.000 PC-TEL INC 69325Q105	6.6500 6.6500	623,475.80 623,475.80	0.00 0.00	577,073.70 577,073.70	 0.35	-46,402.10 -46,402.10

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
66,427.000 PGT INNOVATIONS INC 69336V101	8.3900 8.3900	715,459.71 715,459.71	0.00 0.00	557,322.53 557,322.53	 0.34	-158,137.18 -158,137.18
15,098.000 PARK-OHIO HOLDINGS CORP 700666100	18.9400 18.9400	535,649.06 535,649.06	0.00 0.00	285,956.12 285,956.12	 0.17	-249,692.94 -249,692.94
65,515.000 PATTERSON-UTI ENERGY INC 703481101	2.3500 2.3500	969,589.48 969,589.48	0.00 0.00	153,960.25 153,960.25	 0.09	-815,629.23 -815,629.23
40,461.000 PERCEPTRON INC 71361F100	2.8800 2.8800	288,956.88 288,956.88	0.00 0.00	116,527.68 116,527.68	 0.07	-172,429.20 -172,429.20
31,400.000 PERSPECTA INC 715347100	18.2400 18.2400	700,328.68 700,328.68	1,884.00 1,884.00	572,736.00 572,736.00	 0.35	-127,592.68 -127,592.68
189,500.000 PITNEY BOWES INC 724479100	2.0400 2.0400	1,090,862.73 1,090,862.73	0.00 0.00	386,580.00 386,580.00	 0.23	-704,282.73 -704,282.73
49,002.000 POWER SOLUTIONS INTERNATIONAL 73933G202	4.6000 4.6000	434,949.06 434,949.06	0.00 0.00	225,409.20 225,409.20	 0.14	-209,539.86 -209,539.86
56,100.000 PRIMORIS SERVICES CORP 74164F103	15.9000 15.9000	1,162,733.92 1,162,733.92	3,366.00 3,366.00	891,990.00 891,990.00	 0.54	-270,743.92 -270,743.92
33,857.000 PURE CYCLE CORP 746228303	11.1500 11.1500	141,522.26 141,522.26	0.00 0.00	377,505.55 377,505.55	 0.23	235,983.29 235,983.29

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,916.000 RA MEDICAL SYSTEMS INC 74933X104	1.0900 1.0900	154,262.01 154,262.01	0.00 0.00	60,948.44 60,948.44	 0.04	 -93,313.57
176,410.000 R1 RCM INC 749397105	9.0900 9.0900	1,760,302.55 1,760,302.55	0.00 0.00	1,603,566.90 1,603,566.90	 0.97	 -156,735.65
171,980.000 RTI SURGICAL HOLDINGS INC 74975N105	1.7100 1.7100	632,254.40 632,254.40	0.00 0.00	294,085.80 294,085.80	 0.18	 -338,168.60
72,255.000 RTW RETAILWINDS INC 74980D100	0.2101 0.2101	301,524.70 301,524.70	0.00 0.00	15,180.78 15,180.78	 0.01	 -286,343.92
65,202.000 RADIAN GROUP INC 750236101	12.9500 12.9500	973,562.01 973,562.01	0.00 0.00	844,365.90 844,365.90	 0.51	 -129,196.11
28,096.000 RADNET INC 750491102	10.5100 10.5100	358,024.31 358,024.31	0.00 0.00	295,288.96 295,288.96	 0.18	 -62,735.35
76,795.000 RANGER ENERGY SERVICES INC 75282U104	4.0600 4.0600	561,415.43 561,415.43	0.00 0.00	311,787.70 311,787.70	 0.19	 -249,627.73
87,200.000 REALOGY HOLDINGS CORP 75605Y106	3.0100 3.0100	901,622.57 901,622.57	0.00 0.00	262,472.00 262,472.00	 0.16	 -639,150.57
73,312.000 REED'S INC 758338107	0.4749 0.4749	243,762.83 243,762.83	0.00 0.00	34,815.87 34,815.87	 0.02	 -208,946.96

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
71,977.000 RIBBON COMMUNICATIONS INC 762544104	3.0300 3.0300	377,975.95 377,975.95	0.00 0.00	218,090.31 218,090.31	 0.13	 -159,885.64
37,100.000 RITE AID CORP 767754872	15.0000 15.0000	467,939.84 467,939.84	0.00 0.00	556,500.00 556,500.00	 0.34	 88,560.16
108,061.000 RUBICON PROJECT INC/THE 78112V102	5.5500 5.5500	328,063.09 328,063.09	0.00 0.00	599,738.55 599,738.55	 0.36	 271,675.46
4,800.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	35.8500 35.8500	173,177.82 173,177.82	4,560.00 4,560.00	172,080.00 172,080.00	 0.10	 -1,097.82
15,200.000 SCIENTIFIC GAMES CORP 80874P109	9.7000 9.7000	272,045.26 272,045.26	0.00 0.00	147,440.00 147,440.00	 0.09	 -124,605.26
30,600.000 SEACOAST BANKING CORP OF FLORI 811707801	18.3100 18.3100	832,534.45 832,534.45	0.00 0.00	560,286.00 560,286.00	 0.34	 -272,248.45
78,976.000 SECUREWORKS CORP 81374A105	11.5100 11.5100	954,094.10 954,094.10	0.00 0.00	909,013.76 909,013.76	 0.55	 -45,080.34
51,300.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	15.0000 15.0000	853,494.11 853,494.11	0.00 0.00	769,500.00 769,500.00	 0.47	 -83,994.11
40,197.000 SHILOH INDUSTRIES INC 824543102	1.2500 1.2500	155,365.72 155,365.72	0.00 0.00	50,246.25 50,246.25	 0.03	 -105,119.47

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000 SMILEDIRECTCLUB INC 83192H106	4.6700 4.6700	1,248,935.53 1,248,935.53	0.00 0.00	583,750.00 583,750.00	0.35	-665,185.53 -665,185.53
29,825.000 SOUTHERN NATIONAL BANCORP OF V 843395104	9.8400 9.8400	362,898.73 362,898.73	0.00 0.00	293,478.00 293,478.00	0.18	-69,420.73 -69,420.73
85,182.000 SPARTAN MOTORS INC 846819100	12.9100 12.9100	647,383.67 647,383.67	0.00 0.00	1,099,699.62 1,099,699.62	0.66	452,315.95 452,315.95
46,900.000 STEWART INFORMATION SERVICES C 860372101	26.6700 26.6700	1,749,057.37 1,749,057.37	0.00 0.00	1,250,823.00 1,250,823.00	0.76	-498,234.37 -498,234.37
<b>SUBTOTAL UNITED STATES</b>		<b>142,185,954.48</b>	<b>43,482.77</b>	<b>100,910,478.02</b>	<b>61.03</b>	<b>-41,275,476.46</b>
		<b>142,185,954.48</b>	<b>43,482.77</b>	<b>100,910,478.02</b>		<b>-41,275,476.46</b>
<b>CANADA</b>						
147,755.000 SUNOPTA INC 8676EP108	1.7200 1.7200	681,212.26 681,212.26	0.00 0.00	254,138.60 254,138.60	0.15	-427,073.66 -427,073.66
<b>UNITED STATES</b>						
152,984.000 SURGERY PARTNERS INC 86881A100	6.5300 6.5300	1,430,050.24 1,430,050.24	0.00 0.00	998,985.52 998,985.52	0.60	-431,064.72 -431,064.72
104,577.000 SYNALLOY CORP 871565107	8.7300 8.7300	1,207,259.48 1,207,259.48	0.00 0.00	912,957.21 912,957.21	0.55	-294,302.27 -294,302.27
53,166.000 TRI POINTE GROUP INC 87265H109	8.7700 8.7700	668,319.63 668,319.63	0.00 0.00	466,265.82 466,265.82	0.28	-202,053.81 -202,053.81

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
43,733.000 TAYLOR MORRISON HOME CORP 87724P106	11.0000 11.0000	976,526.19 976,526.19	0.00 0.00	481,063.00 481,063.00	0.29	-495,463.19 -495,463.19
28,820.000 TEAM INC 878155100	6.5000 6.5000	518,015.17 518,015.17	0.00 0.00	187,330.00 187,330.00	0.11	-330,685.17 -330,685.17
45,398.000 TEJON RANCH CO 879080109	14.0600 14.0600	892,025.05 892,025.05	0.00 0.00	638,295.88 638,295.88	0.39	-253,729.17 -253,729.17
145,727.000 TELARIA INC 879181105	6.0000 6.0000	493,770.73 493,770.73	0.00 0.00	874,362.00 874,362.00	0.53	380,591.27 380,591.27
138,976.000 TETRA TECHNOLOGIES INC 88162F105	0.3200 0.3200	249,322.71 249,322.71	0.00 0.00	44,472.32 44,472.32	0.03	-204,850.39 -204,850.39
7,300.000 TEXAS CAPITAL BANCSHARES INC 88224Q107	22.1700 22.1700	436,342.61 436,342.61	0.00 0.00	161,841.00 161,841.00	0.10	-274,501.61 -274,501.61
8,400.000 TEXAS ROADHOUSE INC 882681109	41.3000 41.3000	328,838.95 328,838.95	0.00 0.00	346,920.00 346,920.00	0.21	18,081.05 18,081.05
35,338.000 3D SYSTEMS CORP 88554D205	7.7100 7.7100	394,140.62 394,140.62	0.00 0.00	272,455.98 272,455.98	0.16	-121,684.64 -121,684.64
36,140.000 TIMKENSTEEL CORP 887399103	3.2300 3.2300	416,109.49 416,109.49	0.00 0.00	116,732.20 116,732.20	0.07	-299,377.29 -299,377.29

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,600.000 TOLL BROTHERS INC 889478103	19.2500 19.2500	115,290.61 115,290.61	0.00 0.00	146,300.00 146,300.00	 0.09	31,009.39 31,009.39
91,368.000 TRECORA RESOURCES 894648104	5.9500 5.9500	822,628.59 822,628.59	0.00 0.00	543,639.60 543,639.60	 0.33	-278,988.99 -278,988.99
32,973.000 TRIMAS CORP 896215209	23.1000 23.1000	754,922.29 754,922.29	0.00 0.00	761,676.30 761,676.30	 0.46	6,754.01 6,754.01
47,700.000 TRINITY INDUSTRIES INC 896522109	16.0700 16.0700	1,020,251.19 1,020,251.19	0.00 0.00	766,539.00 766,539.00	 0.46	-253,712.19 -253,712.19
32,600.000 TRISTATE CAPITAL HOLDINGS INC 89678F100	9.6700 9.6700	731,841.02 731,841.02	0.00 0.00	315,242.00 315,242.00	 0.19	-416,599.02 -416,599.02
36,699.000 TRIUMPH GROUP INC 896818101	6.7600 6.7600	728,720.29 728,720.29	0.00 0.00	248,085.24 248,085.24	 0.15	-480,635.05 -480,635.05
13,700.000 TURTLE BEACH CORP 900450206	6.2400 6.2400	139,774.86 139,774.86	0.00 0.00	85,488.00 85,488.00	 0.05	-54,286.86 -54,286.86
71,910.000 II-VI INC 902104108	28.5000 28.5000	2,204,579.93 2,204,579.93	0.00 0.00	2,049,435.00 2,049,435.00	 1.24	-155,144.93 -155,144.93
58,147.000 US CONCRETE INC 90333L201	18.1400 18.1400	2,237,024.02 2,237,024.02	0.00 0.00	1,054,786.58 1,054,786.58	 0.64	-1,182,237.44 -1,182,237.44

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,383.000 US SILICA HOLDINGS INC 90346E103	1.8000 1.8000	1,306,383.47 1,306,383.47	2,335.66 2,335.66	216,689.40 216,689.40	0.13	-1,089,694.07 -1,089,694.07
84,140.000 ULTRA CLEAN HOLDINGS INC 90385V107	13.8000 13.8000	1,052,554.01 1,052,554.01	0.00 0.00	1,161,132.00 1,161,132.00	0.70	108,577.99 108,577.99
57,719.000 UNIFI INC 904677200	11.5500 11.5500	1,192,157.61 1,192,157.61	0.00 0.00	666,654.45 666,654.45	0.40	-525,503.16 -525,503.16
5,600.000 UNITED RENTALS INC 911363109	102.9000 102.9000	404,343.11 404,343.11	0.00 0.00	576,240.00 576,240.00	0.35	171,896.89 171,896.89
66,165.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	7.7100 7.7100	1,123,538.83 1,123,538.83	0.00 0.00	510,132.15 510,132.15	0.31	-613,406.68 -613,406.68
77,206.000 VOXX INTERNATIONAL CORP 91829F104	2.8500 2.8500	264,872.96 264,872.96	0.00 0.00	220,037.10 220,037.10	0.13	-44,835.86 -44,835.86
40,155.000 VAREX IMAGING CORP 92214X106	22.7100 22.7100	1,145,119.45 1,145,119.45	0.00 0.00	911,920.05 911,920.05	0.55	-233,199.40 -233,199.40
91,109.000 VEECO INSTRUMENTS INC 922417100	9.5700 9.5700	1,140,826.16 1,140,826.16	0.00 0.00	871,913.13 871,913.13	0.53	-268,913.03 -268,913.03
184,783.000 VIEWRAY INC 92672L107	2.5000 2.5000	534,349.35 534,349.35	0.00 0.00	461,957.50 461,957.50	0.28	-72,391.85 -72,391.85



Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,137.000 VINCE HOLDING CORP 92719W207	3.8800 3.8800	52,425.37 52,425.37	0.00 0.00	12,171.56 12,171.56	0.01	-40,253.81 -40,253.81
54,277.000 VISHAY INTERTECHNOLOGY INC 928298108	14.4100 14.4100	823,434.76 823,434.76	0.00 0.00	782,131.57 782,131.57	0.47	-41,303.19 -41,303.19
21,805.000 WABASH NATIONAL CORP 929566107	7.2200 7.2200	293,076.89 293,076.89	0.00 0.00	157,432.10 157,432.10	0.10	-135,644.79 -135,644.79
35,082.000 WALKER & DUNLOP INC 93148P102	40.2700 40.2700	1,862,456.69 1,862,456.69	0.00 0.00	1,412,752.14 1,412,752.14	0.85	-449,704.55 -449,704.55
<b>SUBTOTAL UNITED STATES</b>		<b>27,961,292.33</b>	<b>2,335.66</b>	<b>19,434,035.80</b>	<b>11.74</b>	<b>-8,527,256.53</b>
		<b>27,961,292.33</b>	<b>2,335.66</b>	<b>19,434,035.80</b>		<b>-8,527,256.53</b>
<b>CANADA</b>						
681,550.000 WESTPORT FUEL SYSTEMS INC 960908309	0.9409 0.9409	1,180,911.93 1,180,911.93	0.00 0.00	641,270.40 641,270.40	0.39	-539,641.53 -539,641.53
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>204,244,942.81</b>	<b>72,780.13</b>	<b>146,111,343.55</b>	<b>88.35</b>	<b>-58,133,599.26</b>
		<b>204,244,942.81</b>	<b>72,780.13</b>	<b>146,111,343.55</b>		<b>-58,133,599.26</b>
<b>TOTAL EQUITY</b>		<b>204,244,942.81</b>	<b>72,780.13</b>	<b>146,111,343.55</b>	<b>88.35</b>	<b>-58,133,599.26</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
11,645,013.450 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	11,645,013.45 11,645,013.45	8,526.21 8,526.21	11,645,013.45 11,645,013.45	7.04	0.00 0.00

EQUITY

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>U.S. DOLLAR</b>						
<b>BERMUDA</b>						
3,500.000 ASSURED GUARANTY LTD	25.7900	79,791.25	0.00	90,265.00		10,473.75
G0585R106	25.7900	79,791.25	0.00	90,265.00	0.05	10,473.75
<b>CAYMAN ISLANDS</b>						
13,430.000 FABRINET	54.5600	676,185.07	0.00	732,740.80		56,555.73
G3323L100	54.5600	676,185.07	0.00	732,740.80	0.44	56,555.73
<b>UNITED KINGDOM</b>						
296,842.000 FERROGLOBE PLC	0.4550	475,116.35	0.00	135,063.11		-340,053.24
G33856108	0.4550	475,116.35	0.00	135,063.11	0.08	-340,053.24
<b>BERMUDA</b>						
52,796.000 GASLOG LTD	3.6200	921,337.59	0.00	191,121.52		-730,216.07
G37585109	3.6200	921,337.59	0.00	191,121.52	0.12	-730,216.07
34,154.000 HUDSON LTD	5.0200	146,410.40	0.00	171,453.08		25,042.68
G46408103	5.0200	146,410.40	0.00	171,453.08	0.10	25,042.68
<b>SUBTOTAL BERMUDA</b>						
		<b>1,067,747.99</b>	<b>0.00</b>	<b>362,574.60</b>		<b>-705,173.39</b>
		<b>1,067,747.99</b>	<b>0.00</b>	<b>362,574.60</b>	<b>0.22</b>	<b>-705,173.39</b>
<b>CAYMAN ISLANDS</b>						
23,648.000 ICHOR HOLDINGS LTD	19.1600	468,408.44	0.00	453,095.68		-15,312.76
G4740B105	19.1600	468,408.44	0.00	453,095.68	0.27	-15,312.76
<b>BERMUDA</b>						

Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
218,598.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	6.4100 6.4100	2,189,325.44 2,189,325.44	0.00 0.00	1,401,213.18 1,401,213.18	0.85	-788,112.26 -788,112.26
138,300.000 NABORS INDUSTRIES LTD G6359F103	0.3901 0.3901	380,162.23 380,162.23	1,383.00 1,383.00	53,950.83 53,950.83	0.03	-326,211.40 -326,211.40
<b>SUBTOTAL BERMUDA</b>		<b>2,569,487.67</b>	<b>1,383.00</b>	<b>1,455,164.01</b>		<b>-1,114,323.66</b>
		<b>2,569,487.67</b>	<b>1,383.00</b>	<b>1,455,164.01</b>	<b>0.88</b>	<b>-1,114,323.66</b>
<b>MARSHALL ISLANDS</b>						
106,710.000 ARDMORE SHIPPING CORP Y0207T100	5.2500 5.2500	792,426.16 792,426.16	0.00 0.00	560,227.50 560,227.50	0.34	-232,198.66 -232,198.66
155,898.000 DORIAN LPG LTD Y2106R110	8.7100 8.7100	1,042,555.97 1,042,555.97	0.00 0.00	1,357,871.58 1,357,871.58	0.82	315,315.61 315,315.61
100,033.000 EAGLE BULK SHIPPING INC Y2187A143	1.8500 1.8500	476,340.41 476,340.41	0.00 0.00	185,061.05 185,061.05	0.11	-291,279.36 -291,279.36
142,639.000 NAVIGATOR HOLDINGS LTD Y62132108	4.4600 4.4600	1,616,268.91 1,616,268.91	0.00 0.00	636,169.94 636,169.94	0.38	-980,098.97 -980,098.97
14,581.000 SCORPIO TANKERS INC Y7542C130	19.1200 19.1200	509,101.32 509,101.32	0.00 0.00	278,788.72 278,788.72	0.17	-230,312.60 -230,312.60
85,107.000 SCORPIO BULKERS INC Y7546A122	2.5300 2.5300	334,391.17 334,391.17	0.00 0.00	215,320.71 215,320.71	0.13	-119,070.46 -119,070.46

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
85,741.000 TEEKAY LNG PARTNERS LP	9.7900	1,295,530.47	0.00	839,404.39		-456,126.08
Y8564M105	9.7900	1,295,530.47	0.00	839,404.39	0.51	-456,126.08
<b>SUBTOTAL MARSHALL ISLANDS</b>		<b>6,066,614.41</b>	<b>0.00</b>	<b>4,072,843.89</b>		<b>-1,993,770.52</b>
		<b>6,066,614.41</b>	<b>0.00</b>	<b>4,072,843.89</b>	<b>2.46</b>	<b>-1,993,770.52</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>11,403,351.18</b>	<b>1,383.00</b>	<b>7,301,747.09</b>		<b>-4,101,604.09</b>
		<b>11,403,351.18</b>	<b>1,383.00</b>	<b>7,301,747.09</b>	<b>4.40</b>	<b>-4,101,604.09</b>
<b>TOTAL EQUITY</b>		<b>11,403,351.18</b>	<b>1,383.00</b>	<b>7,301,747.09</b>	<b>4.40</b>	<b>-4,101,604.09</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
RECEIVABLE FOR INVESTMENTS SOLD		978,012.41	0.00	978,012.41		0.00
		978,012.41	0.00	978,012.41	0.59	0.00
PAYABLE FOR CUSTODIAN FEES		-4,960.00	0.00	-4,960.00		0.00
		-4,960.00	0.00	-4,960.00	0.00	0.00
MSC PAYABLE - CLASS C2		-120,389.88	0.00	-120,389.88		0.00
		-120,389.88	0.00	-120,389.88	-0.07	0.00
PAYABLE FOR TRUSTEE FEES		-9,244.52	0.00	-9,244.52		0.00
		-9,244.52	0.00	-9,244.52	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-500,055.53	0.00	-500,055.53		0.00
		-500,055.53	0.00	-500,055.53	-0.30	0.00



Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
REBATE RECEIVABLE		3,535.48	0.00	3,535.48		0.00
		3,535.48	0.00	3,535.48	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,799.16	0.00	-1,799.16		0.00
		-1,799.16	0.00	-1,799.16	0.00	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>345,098.80</b>	<b>0.00</b>	<b>345,098.80</b>		<b>0.00</b>
		<b>345,098.80</b>	<b>0.00</b>	<b>345,098.80</b>	<b>0.21</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>345,098.80</b>	<b>0.00</b>	<b>345,098.80</b>		<b>0.00</b>
		<b>345,098.80</b>	<b>0.00</b>	<b>345,098.80</b>	<b>0.21</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>345,098.80</b>	<b>0.00</b>	<b>345,098.80</b>	<b>0.21</b>	<b>0.00</b>
<b>TOTAL ASSETS - BASE:</b>		<b>227,638,406.24</b>	<b>82,689.34</b>	<b>165,403,202.89</b>	<b>100.00</b>	<b>-62,235,203.35</b>
<b>NET ASSETS - BASE:</b>				<b>165,485,892.23</b>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
7,299.000 ACCO BRANDS CORP 00081T108	5.0500 5.0500	68,047.84 68,047.84	0.00 0.00	36,859.95 36,859.95	0.07	-31,187.89 -31,187.89
16,778.000 ABM INDUSTRIES INC 000957100	24.3600 24.3600	273,565.89 273,565.89	0.00 0.00	408,712.08 408,712.08	0.74	135,146.19 135,146.19
7,810.000 ATN INTERNATIONAL INC 00215F107	58.7100 58.7100	270,613.97 270,613.97	1,327.70 1,327.70	458,525.10 458,525.10	0.83	187,911.13 187,911.13
6,396.000 ALBEMARLE CORP 012653101	56.3700 56.3700	354,633.49 354,633.49	1,709.40 1,709.40	360,542.52 360,542.52	0.65	5,909.03 5,909.03
1,341.000 ALLEGHANY CORP 017175100	552.3500 552.3500	307,644.68 307,644.68	0.00 0.00	740,701.35 740,701.35	1.34	433,056.67 433,056.67
8,642.000 ALLETE INC 018522300	60.6800 60.6800	500,951.60 500,951.60	0.00 0.00	524,396.56 524,396.56	0.95	23,444.96 23,444.96
19,007.000 ALLIANCEBERNSTEIN HOLDING LP 01881G106	18.5900 18.5900	277,853.12 277,853.12	0.00 0.00	353,340.13 353,340.13	0.64	75,487.01 75,487.01
28,176.000 AMERICAN EAGLE OUTFITTERS INC 02553E106	7.9500 7.9500	439,956.49 439,956.49	0.00 0.00	223,999.20 223,999.20	0.41	-215,957.29 -215,957.29

**Asset and Accrual Detail - By Asset type**

3/31/2020

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
13,117.000	AMES NATIONAL CORP	20.4500	269,970.41	0.00	268,242.65		-1,727.76
	031001100	20.4500	269,970.41	0.00	268,242.65	0.49	-1,727.76
1,517.000	APPLIED INDUSTRIAL TECHNOLOGIE	45.7200	38,128.09	0.00	69,357.24		31,229.15
	03820C105	45.7200	38,128.09	0.00	69,357.24	0.13	31,229.15
3,834.000	APTARGROUP INC	99.5400	141,202.99	0.00	381,636.36		240,433.37
	038336103	99.5400	141,202.99	0.00	381,636.36	0.69	240,433.37
1,251.000	ARCH COAL INC	28.9000	98,941.46	0.00	36,153.90		-62,787.56
	039380407	28.9000	98,941.46	0.00	36,153.90	0.07	-62,787.56
7,451.000	ARCOSA INC	39.7400	77,533.25	0.00	296,102.74		218,569.49
	039653100	39.7400	77,533.25	0.00	296,102.74	0.54	218,569.49
38,402.000	ARES MANAGEMENT CORP	30.9300	813,672.00	0.00	1,187,773.86		374,101.86
	03990B101	30.9300	813,672.00	0.00	1,187,773.86	2.16	374,101.86
10,083.000	ARGAN INC	34.5700	413,732.77	0.00	348,569.31		-65,163.46
	04010E109	34.5700	413,732.77	0.00	348,569.31	0.63	-65,163.46
10,900.000	ARTISAN PARTNERS ASSET MANAGEM	21.4900	249,153.59	0.00	234,241.00		-14,912.59
	04316A108	21.4900	249,153.59	0.00	234,241.00	0.43	-14,912.59
27,903.000	ASSOCIATED BANC-CORP	12.7900	510,912.02	0.00	356,879.37		-154,032.65
	045487105	12.7900	510,912.02	0.00	356,879.37	0.65	-154,032.65

**Asset and Accrual Detail - By Asset type**

3/31/2020

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
7,497.000	ASSOCIATED CAPITAL GROUP INC	30.6000	155,117.78	0.00	229,408.20		74,290.42
	045528106	30.6000	155,117.78	0.00	229,408.20	0.42	74,290.42
292.000	ATRION CORP	650.0000	101,792.65	0.00	189,800.00		88,007.35
	049904105	650.0000	101,792.65	0.00	189,800.00	0.34	88,007.35
14,301.000	BOK FINANCIAL CORP	42.5600	721,297.05	0.00	608,650.56		-112,646.49
	05561Q201	42.5600	721,297.05	0.00	608,650.56	1.11	-112,646.49
5,437.000	BALCHEM CORP	98.7200	192,107.62	0.00	536,740.64		344,633.02
	057665200	98.7200	192,107.62	0.00	536,740.64	0.97	344,633.02
11,982.000	BANK OF HAWAII CORP	55.2400	385,172.04	0.00	661,885.68		276,713.64
	062540109	55.2400	385,172.04	0.00	661,885.68	1.20	276,713.64
6,553.000	BANK OZK	16.7000	171,832.22	0.00	109,435.10		-62,397.12
	06417N103	16.7000	171,832.22	0.00	109,435.10	0.20	-62,397.12
2,959.000	BAR HARBOR BANKSHARES	17.2800	71,511.83	0.00	51,131.52		-20,380.31
	066849100	17.2800	71,511.83	0.00	51,131.52	0.09	-20,380.31
7,983.000	BED BATH & BEYOND INC	4.2100	116,736.20	1,357.11	33,608.43		-83,127.77
	075896100	4.2100	116,736.20	1,357.11	33,608.43	0.06	-83,127.77
34.000	JG BOSWELL CO	499.7500	20,500.24	0.00	16,991.50		-3,508.74
	101205102	499.7500	20,500.24	0.00	16,991.50	0.03	-3,508.74



**Asset and Accrual Detail - By Asset type**

3/31/2020

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
5,323.000	BUCKLE INC/THE	13.7100	62,676.57	0.00	72,978.33		10,301.76
	118440106	13.7100	62,676.57	0.00	72,978.33	0.13	10,301.76
17,360.000	CIT GROUP INC	17.2600	798,852.15	0.00	299,633.60		-499,218.55
	125581801	17.2600	798,852.15	0.00	299,633.60	0.54	-499,218.55
13,841.000	CNB FINANCIAL CORP/PA	18.8700	293,488.31	0.00	261,179.67		-32,308.64
	126128107	18.8700	293,488.31	0.00	261,179.67	0.47	-32,308.64
18,166.000	CALERES INC	5.2000	344,065.75	1,271.62	94,463.20		-249,602.55
	129500104	5.2000	344,065.75	1,271.62	94,463.20	0.17	-249,602.55
12,120.000	CAMDEN NATIONAL CORP	31.4500	334,839.16	0.00	381,174.00		46,334.84
	133034108	31.4500	334,839.16	0.00	381,174.00	0.69	46,334.84
5,492.000	CARPENTER TECHNOLOGY CORP	19.5000	138,919.51	0.00	107,094.00		-31,825.51
	144285103	19.5000	138,919.51	0.00	107,094.00	0.19	-31,825.51
3,694.000	CATO CORP/THE	10.6700	44,745.96	0.00	39,414.98		-5,330.98
	149205106	10.6700	44,745.96	0.00	39,414.98	0.07	-5,330.98
4,675.000	CHASE CORP	82.2900	153,929.19	0.00	384,705.75		230,776.56
	16150R104	82.2900	153,929.19	0.00	384,705.75	0.70	230,776.56
10,441.000	CHEESECAKE FACTORY INC/THE	17.0800	350,800.18	0.00	178,332.28		-172,467.90
	163072101	17.0800	350,800.18	0.00	178,332.28	0.32	-172,467.90

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,424.000 CITY HOLDING CO 177835105	66.5300 66.5300	215,662.34 215,662.34	0.00 0.00	360,858.72 360,858.72	0.66	145,196.38 145,196.38
9,707.000 COHEN & STEERS INC 19247A100	45.4500 45.4500	316,145.22 316,145.22	0.00 0.00	441,183.15 441,183.15	0.80	125,037.93 125,037.93
<b>SUBTOTAL UNITED STATES</b>		<b>10,096,705.63</b>	<b>5,665.83</b>	<b>11,344,702.63</b>		<b>1,247,997.00</b>
		<b>10,096,705.63</b>	<b>5,665.83</b>	<b>11,344,702.63</b>	<b>20.58</b>	<b>1,247,997.00</b>
<b>CHILE</b>						
3,891.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR	13.3800 13.3800	112,016.44 112,016.44	0.00 0.00	52,061.58 52,061.58	0.09	-59,954.86 -59,954.86
<b>UNITED STATES</b>						
8,283.000 DMC GLOBAL INC 23291C103	23.0100 23.0100	420,835.57 420,835.57	1,035.38 1,035.38	190,591.83 190,591.83	0.35	-230,243.74 -230,243.74
24,069.000 DESIGNER BRANDS INC 250565108	4.9800 4.9800	470,000.78 470,000.78	2,406.90 2,406.90	119,863.62 119,863.62	0.22	-350,137.16 -350,137.16
6,837.000 DOMTAR CORP 257559203	21.6400 21.6400	243,848.16 243,848.16	0.00 0.00	147,952.68 147,952.68	0.27	-95,895.48 -95,895.48
16,125.000 DORCHESTER MINERALS LP 25820R105	9.3100 9.3100	156,639.01 156,639.01	0.00 0.00	150,123.75 150,123.75	0.27	-6,515.26 -6,515.26
<b>SUBTOTAL UNITED STATES</b>		<b>1,291,323.52</b>	<b>3,442.28</b>	<b>608,531.88</b>		<b>-682,791.64</b>
		<b>1,291,323.52</b>	<b>3,442.28</b>	<b>608,531.88</b>	<b>1.11</b>	<b>-682,791.64</b>

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>TOTAL EQUITY U.S. DOLLAR</b>						
		11,500,045.59	9,108.11	12,005,296.09		505,250.50
		11,500,045.59	9,108.11	12,005,296.09	21.78	505,250.50
<b>TOTAL EQUITY</b>						
		11,500,045.59	9,108.11	12,005,296.09	21.78	505,250.50
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
7,410.000 EAGLE POINT INCOME CO INC 269817102	10.7000 10.7000	147,341.98 147,341.98	0.00 0.00	79,287.00 79,287.00	 0.14	-68,054.98 -68,054.98
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
2,468.000 EMPLOYERS HOLDINGS INC 292218104	40.5100 40.5100	51,906.27 51,906.27	0.00 0.00	99,978.68 99,978.68	 0.18	48,072.41 48,072.41
6,014.000 ENERSYS 29275Y102	49.5200 49.5200	379,297.74 379,297.74	0.00 0.00	297,813.28 297,813.28	 0.54	-81,484.46 -81,484.46
5,755.000 ENNIS INC 293389102	18.7800 18.7800	99,255.86 99,255.86	0.00 0.00	108,078.90 108,078.90	 0.20	8,823.04 8,823.04
9,528.000 ENSIGN GROUP INC/THE 29358P101	37.6100 37.6100	363,491.68 363,491.68	476.40 476.40	358,348.08 358,348.08	 0.65	-5,143.60 -5,143.60
4,993.000 ERIE INDEMNITY CO 29530P102	148.2400 148.2400	357,480.90 357,480.90	0.00 0.00	740,162.32 740,162.32	 1.34	382,681.42 382,681.42

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,336.000 ESSENTIAL UTILITIES INC 29670G102	40.7000 40.7000	280,469.45 280,469.45	0.00 0.00	583,475.20 583,475.20	1.06	303,005.75 303,005.75
18,640.000 ETHAN ALLEN INTERIORS INC 297602104	10.2200 10.2200	300,697.87 300,697.87	0.00 0.00	190,500.80 190,500.80	0.35	-110,197.07 -110,197.07
6,080.000 EVERCORE INC 29977A105	46.0600 46.0600	439,829.85 439,829.85	0.00 0.00	280,044.80 280,044.80	0.51	-159,785.05 -159,785.05
1,031.000 EXPONENT INC 30214U102	71.9100 71.9100	26,461.40 26,461.40	0.00 0.00	74,139.21 74,139.21	0.13	47,677.81 47,677.81
15.000 FARMERS & MERCHANTS BANK OF LO 308243104	6,000.0000 6,000.0000	67,847.91 67,847.91	0.00 0.00	90,000.00 90,000.00	0.16	22,152.09 22,152.09
10,421.000 FEDERAL SIGNAL CORP 313855108	27.2800 27.2800	272,794.11 272,794.11	0.00 0.00	284,284.88 284,284.88	0.52	11,490.77 11,490.77
13,348.000 FEDERATED HERMES INC 314211103	19.0500 19.0500	329,136.01 329,136.01	0.00 0.00	254,279.40 254,279.40	0.46	-74,856.61 -74,856.61
12,015.000 FINANCIAL INSTITUTIONS INC 317585404	18.1400 18.1400	358,619.29 358,619.29	3,123.90 3,123.90	217,952.10 217,952.10	0.40	-140,667.19 -140,667.19
5,573.000 FIRST AMERICAN FINANCIAL CORP 31847R102	42.4100 42.4100	207,177.53 207,177.53	0.00 0.00	236,350.93 236,350.93	0.43	29,173.40 29,173.40

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,764.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	332.8700 332.8700	651,702.05 651,702.05	1,105.60 1,105.60	920,052.68 920,052.68		268,350.63 268,350.63
13,480.000 FIRST HAWAIIAN INC 32051X108	16.5300 16.5300	285,215.27 285,215.27	0.00 0.00	222,824.40 222,824.40		-62,390.87 -62,390.87
3,789.000 FIRST OF LONG ISLAND CORP/THE 320734106	17.3500 17.3500	88,522.03 88,522.03	0.00 0.00	65,739.15 65,739.15		-22,782.88 -22,782.88
950.000 FIRST NATIONAL BANK ALASKA 32112J106	202.0000 202.0000	134,961.12 134,961.12	0.00 0.00	191,900.00 191,900.00		56,938.88 56,938.88
14,097.000 FLOWERS FOODS INC 343498101	20.5200 20.5200	185,747.46 185,747.46	0.00 0.00	289,270.44 289,270.44		103,522.98 103,522.98
<b>SUBTOTAL UNITED STATES</b>		<b>4,880,613.80</b>	<b>4,705.90</b>	<b>5,505,195.25</b>		<b>624,581.45</b>
		<b>4,880,613.80</b>	<b>4,705.90</b>	<b>5,505,195.25</b>	<b>10.00</b>	<b>624,581.45</b>
<b>CANADA</b>						
2,432.000 FRANCO-NEVADA CORP 351858105	99.5200 99.5200	142,799.50 142,799.50	249.16 249.16	242,032.64 242,032.64		99,233.14 99,233.14
<b>UNITED STATES</b>						
12,970.000 FRANKLIN ELECTRIC CO INC 353514102	47.1300 47.1300	257,034.56 257,034.56	0.00 0.00	611,276.10 611,276.10		354,241.54 354,241.54
7,098.000 FUTUREFUEL CORP 36116M106	11.2700 11.2700	79,184.91 79,184.91	0.00 0.00	79,994.46 79,994.46		809.55 809.55

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,892.000 GANNETT CO INC 36472T109	1.4800 1.4800	43,074.99 43,074.99	0.00 0.00	10,200.16 10,200.16	0.02	-32,874.83 -32,874.83
17,211.000 GENTEX CORP 371901109	22.1600 22.1600	189,226.70 189,226.70	0.00 0.00	381,395.76 381,395.76	0.69	192,169.06 192,169.06
<b>SUBTOTAL UNITED STATES</b>		<b>568,521.16</b>	<b>0.00</b>	<b>1,082,866.48</b>	<b>1.97</b>	<b>514,345.32</b>
		<b>568,521.16</b>	<b>0.00</b>	<b>1,082,866.48</b>		<b>514,345.32</b>
<b>SOUTH AFRICA</b>						
65,271.000 GOLD FIELDS LTD 38059T106 ADR	4.7500 4.7500	252,481.72 252,481.72	0.00 0.00	310,037.25 310,037.25	0.56	57,555.53 57,555.53
<b>UNITED STATES</b>						
8,600.000 GOLUB CAPITAL BDC INC 38173M102	12.5600 12.5600	156,045.68 156,045.68	0.00 0.00	108,016.00 108,016.00	0.20	-48,029.68 -48,029.68
15,555.000 GORMAN-RUPP CO/THE 383082104	31.2100 31.2100	271,555.85 271,555.85	0.00 0.00	485,471.55 485,471.55	0.88	213,915.70 213,915.70
15,037.000 HAWAIIAN HOLDINGS INC 419879101	10.4400 10.4400	467,875.17 467,875.17	0.00 0.00	156,986.28 156,986.28	0.29	-310,888.89 -310,888.89
10,941.000 HAYNES INTERNATIONAL INC 420877201	20.6100 20.6100	318,536.98 318,536.98	0.00 0.00	225,494.01 225,494.01	0.41	-93,042.97 -93,042.97
3,898.000 HEICO CORP 422806109	74.6100 74.6100	268,906.23 268,906.23	0.00 0.00	290,829.78 290,829.78	0.53	21,923.55 21,923.55

**Asset and Accrual Detail - By Asset type**

3/31/2020

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
14,278.000	HEIDRICK & STRUGGLES INTERNATI	22.5000	418,546.77	0.00	321,255.00		-97,291.77
	422819102	22.5000	418,546.77	0.00	321,255.00	0.58	-97,291.77
8,218.000	HELMERICH & PAYNE INC	15.6500	215,786.08	0.00	128,611.70		-87,174.38
	423452101	15.6500	215,786.08	0.00	128,611.70	0.23	-87,174.38
23.000	HERSHEY CREAMERY CO	2,500.0100	44,632.54	0.00	57,500.23		12,867.69
	427848106	2,500.0100	44,632.54	0.00	57,500.23	0.10	12,867.69
5,035.000	HILL-ROM HOLDINGS INC	100.6000	241,679.97	0.00	506,521.00		264,841.03
	431475102	100.6000	241,679.97	0.00	506,521.00	0.92	264,841.03
552.000	HORACE MANN EDUCATORS CORP	36.5900	16,800.35	0.00	20,197.68		3,397.33
	440327104	36.5900	16,800.35	0.00	20,197.68	0.04	3,397.33
15,167.000	HOULIHAN LOKEY INC	52.1200	590,617.11	0.00	790,504.04		199,886.93
	441593100	52.1200	590,617.11	0.00	790,504.04	1.44	199,886.93
8,112.000	HUBBELL INC	114.7400	507,386.70	0.00	930,770.88		423,384.18
	443510607	114.7400	507,386.70	0.00	930,770.88	1.69	423,384.18
27,675.000	KBR INC	20.6800	401,868.24	2,090.60	572,319.00		170,450.76
	48242W106	20.6800	401,868.24	2,090.60	572,319.00	1.04	170,450.76
1,071.000	KADANT INC	74.6500	57,423.46	0.00	79,950.15		22,526.69
	48282T104	74.6500	57,423.46	0.00	79,950.15	0.15	22,526.69

**Asset and Accrual Detail - By Asset type**

3/31/2020

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
51,975.000	KENNEDY-WILSON HOLDINGS INC	13.4200	919,608.66	11,434.50	697,504.50		-222,104.16
489398107		13.4200	919,608.66	11,434.50	697,504.50	1.27	-222,104.16
11,180.000	KFORCE INC	25.5700	353,374.51	0.00	285,872.60		-67,501.91
493732101		25.5700	353,374.51	0.00	285,872.60	0.52	-67,501.91
45,129.000	KIMBALL INTERNATIONAL INC	11.9100	505,335.84	4,061.61	537,486.39		32,150.55
494274103		11.9100	505,335.84	4,061.61	537,486.39	0.98	32,150.55
6,785.000	KNOLL INC	10.3200	84,386.40	0.00	70,021.20		-14,365.20
498904200		10.3200	84,386.40	0.00	70,021.20	0.13	-14,365.20
10,846.000	KORN FERRY	24.3200	395,094.73	1,084.60	263,774.72		-131,320.01
500643200		24.3200	395,094.73	1,084.60	263,774.72	0.48	-131,320.01
14,788.000	KULICKE & SOFFA INDUSTRIES INC	20.8700	351,384.51	1,774.56	308,625.56		-42,758.95
501242101		20.8700	351,384.51	1,774.56	308,625.56	0.56	-42,758.95
4,861.000	LCI INDUSTRIES	66.8300	413,878.98	0.00	324,860.63		-89,018.35
50189K103		66.8300	413,878.98	0.00	324,860.63	0.59	-89,018.35
12,099.000	LA-Z-BOY INC	20.5500	362,266.56	0.00	248,634.45		-113,632.11
505336107		20.5500	362,266.56	0.00	248,634.45	0.45	-113,632.11
2,001.000	LANCASTER COLONY CORP	144.6400	195,451.80	0.00	289,424.64		93,972.84
513847103		144.6400	195,451.80	0.00	289,424.64	0.53	93,972.84



**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,581.000 LEXINGTON REALTY TRUST 529043101	9.9300 9.9300	106,514.68 106,514.68	1,531.01 1,531.01	144,789.33 144,789.33	 0.26	38,274.65 38,274.65
6,702.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	69.0000 69.0000	237,079.85 237,079.85	3,283.98 3,283.98	462,438.00 462,438.00	 0.84	225,358.15 225,358.15
7,201.000 LINDSAY CORP 535555106	91.5800 91.5800	354,315.44 354,315.44	0.00 0.00	659,467.58 659,467.58	 1.20	305,152.14 305,152.14
5,500.000 MGIC INVESTMENT CORP 552848103	6.3500 6.3500	79,427.32 79,427.32	0.00 0.00	34,925.00 34,925.00	 0.06	-44,502.32 -44,502.32
3,643.000 MKS INSTRUMENTS INC 55306N104	81.4500 81.4500	329,700.51 329,700.51	0.00 0.00	296,722.35 296,722.35	 0.54	-32,978.16 -32,978.16
4,299.000 MSA SAFETY INC 553498106	101.2000 101.2000	140,327.06 140,327.06	0.00 0.00	435,058.80 435,058.80	 0.79	294,731.74 294,731.74
7,652.000 MANPOWERGROUP INC 56418H100	52.9900 52.9900	628,154.98 628,154.98	0.00 0.00	405,479.48 405,479.48	 0.74	-222,675.50 -222,675.50
1,668.000 MAXIMUS INC 577933104	58.2000 58.2000	28,113.83 28,113.83	0.00 0.00	97,077.60 97,077.60	 0.18	68,963.77 68,963.77
13,427.000 MCGRATH RENTCORP 580589109	52.3800 52.3800	419,435.28 419,435.28	0.00 0.00	703,306.26 703,306.26	 1.28	283,870.98 283,870.98

**Asset and Accrual Detail - By Asset type**

3/31/2020

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
4,612.000	MERCURY GENERAL CORP	40.7200	186,215.08	0.00	187,800.64		1,585.56
589400100		40.7200	186,215.08	0.00	187,800.64	0.34	1,585.56
2,600.000	MEREDITH CORP	12.2200	73,147.36	0.00	31,772.00		-41,375.36
589433101		12.2200	73,147.36	0.00	31,772.00	0.06	-41,375.36
21,825.000	METHODE ELECTRONICS INC	26.4300	557,522.22	0.00	576,834.75		19,312.53
591520200		26.4300	557,522.22	0.00	576,834.75	1.05	19,312.53
3,772.000	HERMAN MILLER INC	22.2000	125,431.26	792.12	83,738.40		-41,692.86
600544100		22.2000	125,431.26	792.12	83,738.40	0.15	-41,692.86
15,007.000	MILLER INDUSTRIES INC/TN	28.2800	267,566.41	0.00	424,397.96		156,831.55
600551204		28.2800	267,566.41	0.00	424,397.96	0.77	156,831.55
9,963.000	MINERALS TECHNOLOGIES INC	36.2600	534,268.91	0.00	361,258.38		-173,010.53
603158106		36.2600	534,268.91	0.00	361,258.38	0.66	-173,010.53
5,400.000	MOBILE MINI INC	26.2300	180,076.50	0.00	141,642.00		-38,434.50
60740F105		26.2300	180,076.50	0.00	141,642.00	0.26	-38,434.50
16,703.000	MOELIS & CO	28.1000	599,378.78	0.00	469,354.30		-130,024.48
60786M105		28.1000	599,378.78	0.00	469,354.30	0.85	-130,024.48
13,054.000	MUELLER INDUSTRIES INC	23.9400	240,500.27	1,305.40	312,512.76		72,012.49
624756102		23.9400	240,500.27	1,305.40	312,512.76	0.57	72,012.49

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,990.000 NATIONAL BANKSHARES INC 634865109	31.9000 31.9000	235,231.17 235,231.17	0.00 0.00	222,981.00 222,981.00	0.40	-12,250.17 -12,250.17
13,258.000 NATIONAL INSTRUMENTS CORP 636518102	33.0800 33.0800	418,213.15 418,213.15	0.00 0.00	438,574.64 438,574.64	0.80	20,361.49 20,361.49
1,190.000 NEENAH INC 640079109	43.1300 43.1300	64,619.74 64,619.74	0.00 0.00	51,324.70 51,324.70	0.09	-13,295.04 -13,295.04
17,884.000 NEW YORK COMMUNITY BANCORP INC 649445103	9.3900 9.3900	189,257.61 189,257.61	0.00 0.00	167,930.76 167,930.76	0.30	-21,326.85 -21,326.85
1,249.000 NORDSON CORP 655663102	135.0700 135.0700	100,560.49 100,560.49	0.00 0.00	168,702.43 168,702.43	0.31	68,141.94 68,141.94
5,953.000 NORTHRIM BANCORP INC 666762109	27.0000 27.0000	164,980.45 164,980.45	0.00 0.00	160,731.00 160,731.00	0.29	-4,249.45 -4,249.45
3,449.000 NU SKIN ENTERPRISES INC 67018T105	21.8500 21.8500	136,697.20 136,697.20	0.00 0.00	75,360.65 75,360.65	0.14	-61,336.55 -61,336.55
3,803.000 PBF ENERGY INC 69318G106	7.0800 7.0800	105,184.59 105,184.59	0.00 0.00	26,925.24 26,925.24	0.05	-78,259.35 -78,259.35
8,787.000 PC CONNECTION INC 69318J100	41.2100 41.2100	279,673.57 279,673.57	0.00 0.00	362,112.27 362,112.27	0.66	82,438.70 82,438.70

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,066.000 PEAPACK GLADSTONE FINANCIAL CO 704699107	17.9500 17.9500	377,608.31 377,608.31	0.00 0.00	342,234.70 342,234.70	 0.62	-35,373.61 -35,373.61
<b>SUBTOTAL UNITED STATES</b>		<b>14,717,645.14</b>	<b>27,358.38</b>	<b>15,546,084.97</b>		<b>828,439.83</b>
		<b>14,717,645.14</b>	<b>27,358.38</b>	<b>15,546,084.97</b>	<b>28.27</b>	<b>828,439.83</b>
<b>PUERTO RICO</b>						
10,662.000 POPULAR INC 733174700	35.0000 35.0000	423,095.34 423,095.34	4,264.80 4,264.80	373,170.00 373,170.00	 0.68	-49,925.34 -49,925.34
<b>UNITED STATES</b>						
1,614.000 PREFORMED LINE PRODUCTS CO 740444104	49.8300 49.8300	68,287.05 68,287.05	322.80 322.80	80,425.62 80,425.62	 0.15	12,138.57 12,138.57
13,585.000 PROASSURANCE CORP 74267C106	25.0000 25.0000	545,152.51 545,152.51	4,211.35 4,211.35	339,625.00 339,625.00	 0.62	-205,527.51 -205,527.51
12,508.000 PULTEGROUP INC 745867101	22.3200 22.3200	445,351.02 445,351.02	965.40 965.40	279,178.56 279,178.56	 0.51	-166,172.46 -166,172.46
5,678.000 QUAKER CHEMICAL CORP 747316107	126.2800 126.2800	479,823.84 479,823.84	0.00 0.00	717,017.84 717,017.84	 1.30	237,194.00 237,194.00
17,831.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	4.4600 4.4600	159,654.20 159,654.20	0.00 0.00	79,526.26 79,526.26	 0.14	-80,127.94 -80,127.94
5,678.000 RLI CORP 749607107	87.9300 87.9300	174,277.56 174,277.56	0.00 0.00	499,266.54 499,266.54	 0.91	324,988.98 324,988.98

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,107.000 RMR GROUP INC/THE 74967R106	26.9700 26.9700	233,237.20 233,237.20	0.00 0.00	137,735.79 137,735.79	0.25	-95,501.41 -95,501.41
20,506.000 RAVEN INDUSTRIES INC 754212108	21.2300 21.2300	256,848.04 256,848.04	0.00 0.00	435,342.38 435,342.38	0.79	178,494.34 178,494.34
3,266.000 REINSURANCE GROUP OF AMERICA I 759351604	84.1400 84.1400	429,225.75 429,225.75	0.00 0.00	274,801.24 274,801.24	0.50	-154,424.51 -154,424.51
18,037.000 RENT-A-CENTER INC/TX 76009N100	14.1400 14.1400	473,602.81 473,602.81	0.00 0.00	255,043.18 255,043.18	0.46	-218,559.63 -218,559.63
13,627.000 RESOURCES CONNECTION INC 76122Q105	10.9700 10.9700	234,149.62 234,149.62	0.00 0.00	149,488.19 149,488.19	0.27	-84,661.43 -84,661.43
<b>SUBTOTAL UNITED STATES</b>		<b>3,499,609.60</b>	<b>5,499.55</b>	<b>3,247,450.60</b>		<b>-252,159.00</b>
		<b>3,499,609.60</b>	<b>5,499.55</b>	<b>3,247,450.60</b>	<b>5.90</b>	<b>-252,159.00</b>
<b>CANADA</b>						
11,319.000 RITCHIE BROS AUCTIONEERS INC 767744105	34.1800 34.1800	281,193.44 281,193.44	2,122.73 2,122.73	386,883.42 386,883.42	0.70	105,689.98 105,689.98
<b>UNITED STATES</b>						
6,891.000 ROBERT HALF INTERNATIONAL INC 770323103	37.7500 37.7500	364,522.55 364,522.55	0.00 0.00	260,135.25 260,135.25	0.47	-104,387.30 -104,387.30
1,574.000 ROYAL GOLD INC 780287108	87.7100 87.7100	140,642.68 140,642.68	0.00 0.00	138,055.54 138,055.54	0.25	-2,587.14 -2,587.14

**Asset and Accrual Detail - By Asset type**

3/31/2020

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
9,712.000	RUTH'S HOSPITALITY GROUP INC	6.6800	66,348.50	0.00	64,876.16		-1,472.34
	783332109	6.6800	66,348.50	0.00	64,876.16	0.12	-1,472.34
14,587.000	SJW GROUP	57.7700	385,928.85	0.00	842,690.99		456,762.14
	784305104	57.7700	385,928.85	0.00	842,690.99	1.53	456,762.14
1,112.000	SCHWEITZER-MAUDUIT INTERNATION	27.8200	28,064.44	0.00	30,935.84		2,871.40
	808541106	27.8200	28,064.44	0.00	30,935.84	0.06	2,871.40
14,157.000	SHOE CARNIVAL INC	20.7700	441,015.20	0.00	294,040.89		-146,974.31
	824889109	20.7700	441,015.20	0.00	294,040.89	0.53	-146,974.31
33,669.000	SOLARIS OILFIELD INFRASTRUCTUR	5.2500	462,874.14	0.00	176,762.25		-286,111.89
	83418M103	5.2500	462,874.14	0.00	176,762.25	0.32	-286,111.89
15,910.000	SONOCO PRODUCTS CO	46.3500	618,514.40	0.00	737,428.50		118,914.10
	835495102	46.3500	618,514.40	0.00	737,428.50	1.34	118,914.10
6,913.000	SOUTHERN MISSOURI BANCORP INC	24.2700	244,074.06	0.00	167,778.51		-76,295.55
	843380106	24.2700	244,074.06	0.00	167,778.51	0.30	-76,295.55
161.000	SPECTRUM BRANDS HOLDINGS INC	36.3700	8,050.00	0.00	5,855.57		-2,194.43
	84790A105	36.3700	8,050.00	0.00	5,855.57	0.01	-2,194.43
3,537.000	STANDARD MOTOR PRODUCTS INC	41.5700	82,851.90	0.00	147,033.09		64,181.19
	853666105	41.5700	82,851.90	0.00	147,033.09	0.27	64,181.19

**Asset and Accrual Detail - By Asset type**

3/31/2020

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
1,966.000	STANDEX INTERNATIONAL CORP	49.0200	79,592.57	0.00	96,373.32		16,780.75
	854231107	49.0200	79,592.57	0.00	96,373.32	0.17	16,780.75
8,386.000	SYSTEMAX INC	17.7300	116,309.69	0.00	148,683.78		32,374.09
	871851101	17.7300	116,309.69	0.00	148,683.78	0.27	32,374.09
13,186.000	TENNANT CO	57.9500	413,857.82	0.00	764,128.70		350,270.88
	880345103	57.9500	413,857.82	0.00	764,128.70	1.39	350,270.88
655.000	TETRA TECH INC	70.6200	28,665.23	0.00	46,256.10		17,590.87
	88162G103	70.6200	28,665.23	0.00	46,256.10	0.08	17,590.87
5,146.000	THOR INDUSTRIES INC	42.1800	393,305.99	0.00	217,058.28		-176,247.71
	885160101	42.1800	393,305.99	0.00	217,058.28	0.39	-176,247.71
9,108.000	TIMBERLAND BANCORP INC/WA	18.2900	191,601.26	0.00	166,585.32		-25,015.94
	887098101	18.2900	191,601.26	0.00	166,585.32	0.30	-25,015.94
634.680	TOOTSIE ROLL INDUSTRIES INC	35.9600	23,083.44	0.00	22,823.09		-260.35
	890516107	35.9600	23,083.44	0.00	22,823.09	0.04	-260.35
25,420.000	TRINITY INDUSTRIES INC	16.0700	250,878.62	0.00	408,499.40		157,620.78
	896522109	16.0700	250,878.62	0.00	408,499.40	0.74	157,620.78
45,338.000	TRUSTCO BANK CORP NY	5.4100	248,631.83	3,088.65	245,278.58		-3,353.25
	898349105	5.4100	248,631.83	3,088.65	245,278.58	0.45	-3,353.25

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL UNITED STATES</b>						
		4,588,813.17	3,088.65	4,981,279.16		392,465.99
		4,588,813.17	3,088.65	4,981,279.16	9.03	392,465.99
<b>TOTAL EQUITY U.S. DOLLAR</b>						
		29,354,772.87	47,289.17	31,674,999.77		2,320,226.90
		29,354,772.87	47,289.17	31,674,999.77	57.55	2,320,226.90
<b>TOTAL EQUITY</b>						
		29,354,772.87	47,289.17	31,674,999.77	57.55	2,320,226.90
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
123,100.000 UNIT CORP	7.0900	116,513.49	3,080.43	8,727.79		-107,785.70
909218AB5 6.625% 05/15/2021 DD 05/18/11	7.0900	116,513.49	3,080.43	8,727.79	0.02	-107,785.70
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
8,744.000 UNITY BANCORP INC	11.7000	162,383.41	0.00	102,304.80		-60,078.61
913290102	11.7000	162,383.41	0.00	102,304.80	0.19	-60,078.61
2,784.000 UNIVERSAL INSURANCE HOLDINGS I	17.9200	35,914.99	0.00	49,889.28		13,974.29
91359V107	17.9200	35,914.99	0.00	49,889.28	0.09	13,974.29
21,760.000 VALLEY NATIONAL BANCORP	7.3100	167,994.95	1,196.80	159,065.60		-8,929.35
919794107	7.3100	167,994.95	1,196.80	159,065.60	0.29	-8,929.35
20,648.000 VIRTU FINANCIAL INC	20.8200	378,089.14	0.00	429,891.36		51,802.22
928254101	20.8200	378,089.14	0.00	429,891.36	0.78	51,802.22



**Asset and Accrual Detail - By Asset type**

3/31/2020

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
26,583.000	VISHAY INTERTECHNOLOGY INC	14.4100	416,758.31	0.00	383,061.03		-33,697.28
	928298108	14.4100	416,758.31	0.00	383,061.03	0.70	-33,697.28
660.000	WD-40 CO	200.8500	46,654.98	0.00	132,561.00		85,906.02
	929236107	200.8500	46,654.98	0.00	132,561.00	0.24	85,906.02
9,259.000	WSFS FINANCIAL CORP	24.9200	369,345.58	0.00	230,734.28		-138,611.30
	929328102	24.9200	369,345.58	0.00	230,734.28	0.42	-138,611.30
9,583.000	WERNER ENTERPRISES INC	36.2600	306,133.84	0.00	347,479.58		41,345.74
	950755108	36.2600	306,133.84	0.00	347,479.58	0.63	41,345.74
3,510.000	WOODWARD INC	59.4400	276,023.35	0.00	208,634.40		-67,388.95
	980745103	59.4400	276,023.35	0.00	208,634.40	0.38	-67,388.95
17,701.000	WORTHINGTON INDUSTRIES INC	26.2500	654,066.63	0.00	464,651.25		-189,415.38
	981811102	26.2500	654,066.63	0.00	464,651.25	0.84	-189,415.38
6,330.000	YORK WATER CO/THE	43.4600	158,661.65	1,140.67	275,101.80		116,440.15
	987184108	43.4600	158,661.65	1,140.67	275,101.80	0.50	116,440.15
<b>SUBTOTAL UNITED STATES</b>			<b>2,972,026.83</b>	<b>2,337.47</b>	<b>2,783,374.38</b>		<b>-188,652.45</b>
			<b>2,972,026.83</b>	<b>2,337.47</b>	<b>2,783,374.38</b>	<b>5.06</b>	<b>-188,652.45</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>			<b>2,972,026.83</b>	<b>2,337.47</b>	<b>2,783,374.38</b>		<b>-188,652.45</b>
			<b>2,972,026.83</b>	<b>2,337.47</b>	<b>2,783,374.38</b>	<b>5.06</b>	<b>-188,652.45</b>
<b>TOTAL EQUITY</b>			<b>2,972,026.83</b>	<b>2,337.47</b>	<b>2,783,374.38</b>	<b>5.06</b>	<b>-188,652.45</b>
<b>CASH &amp; CASH EQUIVALENTS</b>							

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
1,380,391.990 DREYFUS TREAS & AGY CSH CSH MG	100.0000	1,380,391.99	1,088.28	1,380,391.99		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	1,380,391.99	1,088.28	1,380,391.99	2.51	0.00
<b>EQUITY</b>						
<b>POUND STERLING</b>						
<b>UNITED KINGDOM</b>						
23,524.000 CLARKSON PLC	23.1000	481,444.45	0.00	543,404.40		61,959.95
EX0201833	28.6428	638,817.50	0.00	673,794.29	1.22	34,976.79
84,123.000 ASHMORE GROUP PLC	3.5680	247,353.92	0.00	300,150.86		52,796.94
EXB132NW7	4.4241	353,071.10	0.00	372,172.06	0.68	19,100.96
<b>SUBTOTAL UNITED KINGDOM</b>		<b>728,798.37</b>	<b>0.00</b>	<b>843,555.26</b>		<b>114,756.89</b>
		<b>991,888.60</b>	<b>0.00</b>	<b>1,045,966.35</b>	<b>1.90</b>	<b>54,077.75</b>
<b>TOTAL EQUITY POUND STERLING</b>		<b>728,798.37</b>	<b>0.00</b>	<b>843,555.26</b>		<b>114,756.89</b>
		<b>991,888.60</b>	<b>0.00</b>	<b>1,045,966.35</b>	<b>1.90</b>	<b>54,077.75</b>
<b>U.S. DOLLAR</b>						
<b>BERMUDA</b>						
17,105.000 ASSURED GUARANTY LTD	25.7900	454,029.99	0.00	441,137.95		-12,892.04
G0585R106	25.7900	454,029.99	0.00	441,137.95	0.80	-12,892.04
16,538.000 BANK OF NT BUTTERFIELD & SON L	17.0300	556,887.54	0.00	281,642.14		-275,245.40
G0772R208	17.0300	556,887.54	0.00	281,642.14	0.51	-275,245.40
<b>SUBTOTAL BERMUDA</b>		<b>1,010,917.53</b>	<b>0.00</b>	<b>722,780.09</b>		<b>-288,137.44</b>
		<b>1,010,917.53</b>	<b>0.00</b>	<b>722,780.09</b>	<b>1.31</b>	<b>-288,137.44</b>
<b>CAYMAN ISLANDS</b>						

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,957.000 FRESH DEL MONTE PRODUCE INC G36738105	27.6100 27.6100	300,332.26 300,332.26	0.00 0.00	274,912.77 274,912.77	 0.50	-25,419.49 -25,419.49
<b>BERMUDA</b>						
9,314.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	36.2400 36.2400	369,600.70 369,600.70	0.00 0.00	337,539.36 337,539.36	 0.61	-32,061.34 -32,061.34
10,476.000 LAZARD LTD G54050102	23.5600 23.5600	378,796.93 378,796.93	0.00 0.00	246,814.56 246,814.56	 0.45	-131,982.37 -131,982.37
<b>SUBTOTAL BERMUDA</b>		<b>748,397.63</b>	<b>0.00</b>	<b>584,353.92</b>		<b>-164,043.71</b>
		<b>748,397.63</b>	<b>0.00</b>	<b>584,353.92</b>	<b>1.06</b>	<b>-164,043.71</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>2,059,647.42</b>	<b>0.00</b>	<b>1,582,046.78</b>		<b>-477,600.64</b>
		<b>2,059,647.42</b>	<b>0.00</b>	<b>1,582,046.78</b>	<b>2.87</b>	<b>-477,600.64</b>
<b>MEXICAN PESO</b>						
<b>MEXICO</b>						
263,107.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	36.1100 1.5393	7,763,288.28 466,415.96	0.00 0.00	9,500,793.77 404,991.37	 0.74	1,737,505.49 -61,424.59
<b>U.S. DOLLAR</b>						
<b>NETHERLANDS</b>						
0.000 CORE LABORATORIES NV N22717107	0.0000 0.0000	0.00 0.00	363.00 363.00	0.00 0.00	 0.00	0.00 0.00
<b>CANADIAN DOLLAR</b>						
<b>CANADA</b>						
27,236.000 CANADIAN WESTERN BANK NC2188281	19.3700 13.6087	433,827.55 360,368.28	0.00 0.00	527,561.32 370,647.64	 0.67	93,733.77 10,279.36

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
49,342.000 COMPUTER MODELLING GROUP LTD NC2223351	3.8300 2.6908	329,646.08 251,891.72	0.00 0.00	188,979.86 132,771.18	0.24	-140,666.22 -119,120.54
1,981.000 E-L FINANCIAL CORP LTD NC2306388	598.0000 420.1356	1,059,386.05 888,154.15	2,104.81 1,478.96	1,184,638.00 832,288.62	1.51	125,251.95 -55,865.53
28,166.000 MAGELLAN AEROSPACE CORP NC2556982	6.5100 4.5737	444,488.35 339,410.16	0.00 0.00	183,360.66 128,823.31	0.23	-261,127.69 -210,586.85
19,300.000 PASON SYSTEMS INC NC2569563	6.2500 4.3910	276,343.70 210,513.57	0.00 0.00	120,625.00 84,747.25	0.15	-155,718.70 -125,766.32
206,174.000 SPROTT INC NCB2RJSY9	2.2900 1.6089	695,465.00 536,897.75	0.00 0.00	472,138.46 331,709.32	0.60	-223,326.54 -205,188.43
20,499.000 GENWORTH MI CANADA INC NCB3NWJQ9	31.2700 21.9693	470,996.35 432,804.33	0.00 0.00	641,003.73 450,348.64	0.82	170,007.38 17,544.31
13,000.000 FIERA CAPITAL CORP NCB64JBZ0 CL A SUB VTG	6.5400 4.5948	164,182.16 125,675.77	2,320.50 1,630.68	85,020.00 59,732.32	0.11	-79,162.16 -65,943.45
13,075.000 TMX GROUP LTD NCB8KH5G1	104.7700 73.6080	728,815.21 546,215.95	0.00 0.00	1,369,867.75 962,425.09	1.75	641,052.54 416,209.14
<b>SUBTOTAL CANADA</b>		<b>4,603,150.45</b>	<b>4,425.31</b>	<b>4,773,194.78</b>		<b>170,044.33</b>
		<b>3,691,931.68</b>	<b>3,109.64</b>	<b>3,353,493.37</b>	<b>6.08</b>	<b>-338,438.31</b>
<b>TOTAL EQUITY CANADIAN DOLLAR</b>		<b>4,603,150.45</b>	<b>4,425.31</b>	<b>4,773,194.78</b>		<b>170,044.33</b>
		<b>3,691,931.68</b>	<b>3,109.64</b>	<b>3,353,493.37</b>	<b>6.08</b>	<b>-338,438.31</b>

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>EURO CURRENCY UNIT</b>						
<b>FINLAND</b>						
7,782.000 NOKIAN RENKAAT OYJ	22.0700	180,595.46	0.00	171,748.74		-8,846.72
SFB07G375	24.2163	209,622.16	0.00	188,451.30	0.34	-21,170.86
<b>NORWEGIAN KRONE</b>						
<b>NORWAY</b>						
31,947.000 TGS NOPEC GEOPHYSICAL CO ASA	116.8000	5,960,261.54	0.00	3,731,409.60		-2,228,851.94
SNB15SLC1	11.1228	711,199.07	0.00	355,338.50	0.65	-355,860.57
<b>TOTAL EQUITY</b>						
		<b>8,130,704.89</b>	<b>3,472.64</b>	<b>6,930,287.67</b>	<b>12.58</b>	<b>-1,200,417.22</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR TRUSTEE FEES		-3,008.46	0.00	-3,008.46		0.00
		-3,008.46	0.00	-3,008.46	-0.01	0.00
REBATE RECEIVABLE		4,577.28	0.00	4,577.28		0.00
		4,577.28	0.00	4,577.28	0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,246.81	0.00	-1,246.81		0.00
		-1,246.81	0.00	-1,246.81	0.00	0.00
FFX CONTRACTS RECEIVABLE		1,773.27	0.00	1,773.27		0.00
		1,773.27	0.00	1,773.27	0.00	0.00

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM		0.00	860.46	0.00		0.00
		0.00	860.46	0.00	0.00	0.00
PAYABLE FOR CUSTODIAN FEES		-5,518.00	0.00	-5,518.00		0.00
		-5,518.00	0.00	-5,518.00	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-169,246.69	0.00	-169,246.69		0.00
		-169,246.69	0.00	-169,246.69	-0.31	0.00
MSC PAYABLE - CLASS C2		-35,400.58	0.00	-35,400.58		0.00
		-35,400.58	0.00	-35,400.58	-0.06	0.00
RECEIVABLE FOR INVESTMENTS SOLD		418,642.70	0.00	418,642.70		0.00
		418,642.70	0.00	418,642.70	0.76	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>210,572.71</b>	<b>860.46</b>	<b>210,572.71</b>		<b>0.00</b>
		<b>210,572.71</b>	<b>860.46</b>	<b>210,572.71</b>	<b>0.38</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>210,572.71</b>	<b>860.46</b>	<b>210,572.71</b>		<b>0.00</b>
		<b>210,572.71</b>	<b>860.46</b>	<b>210,572.71</b>	<b>0.38</b>	<b>0.00</b>
<b>SWISS FRANC</b>						
<b>SWITZERLAND</b>						
DIVIDENDS RECEIVABLE RECLAIM		0.00	11,394.96	0.00		0.00
		0.00	11,777.13	0.00	0.00	0.00
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						

**Asset and Accrual Detail - By Asset type**

3/31/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	NON-BASE CURRENCY		9.35	0.00	9.35		0.00
			0.63	0.00	0.52	0.00	-0.11
<b>POUND STERLING</b>							
<b>UNITED KINGDOM</b>							
	NON-BASE CURRENCY		0.52	0.00	0.52		0.00
			0.65	0.00	0.64	0.00	-0.01
<b>NORWEGIAN KRONE</b>							
<b>NORWAY</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	48,954.94	0.00		0.00
			0.00	4,661.93	0.00	0.00	0.00
<b>NEW ZEALAND DOLLAR</b>							
<b>NEW ZEALAND</b>							
	NON-BASE CURRENCY		0.04	0.00	0.04		0.00
			0.03	0.00	0.02	0.00	-0.01
<b>EURO CURRENCY UNIT</b>							
<b>EURO CURRENCY GEOGRAPHIC</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	5,888.41	0.00		0.00
			0.00	6,461.06	0.00	0.00	0.00
<b>CANADIAN DOLLAR</b>							
<b>CANADA</b>							
	NON-BASE CURRENCY		2,518.74	0.00	2,518.74		0.00
			1,769.60	0.00	1,769.59	0.00	-0.01



Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	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		-2,513.82	0.00	-2,513.82		0.00
		-1,773.27	0.00	-1,766.13	0.00	7.14
DIVIDENDS RECEIVABLE RECLAIM		0.00	48,764.69	0.00		0.00
		0.00	34,260.64	0.00	0.00	0.00
<b>SUBTOTAL CANADIAN DOLLAR</b>		<b>4.92</b>	<b>48,764.69</b>	<b>4.92</b>		<b>0.00</b>
		<b>-3.67</b>	<b>34,260.64</b>	<b>3.46</b>	<b>0.00</b>	<b>7.13</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS CANADIAN DOLLAR</b>		<b>4.92</b>	<b>48,764.69</b>	<b>4.92</b>		<b>0.00</b>
		<b>-3.67</b>	<b>34,260.64</b>	<b>3.46</b>	<b>0.00</b>	<b>7.13</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>210,570.35</b>	<b>58,021.22</b>	<b>210,577.35</b>	<b>0.38</b>	<b>7.00</b>
<b>TOTAL ASSETS - BASE:</b>		<b>53,812,367.99</b>	<b>124,397.32</b>	<b>55,072,942.04</b>	<b>100.02</b>	<b>1,260,574.05</b>
<b>NET ASSETS - BASE:</b>				<b>55,197,339.36</b>		





## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX5292  
SAGE CASH BALANCE CONSERVATIVE  
FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
261,671.39	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	261,671.39	261,671.39	18	0.00
		<b>261,671.39</b>	<b>261,671.39</b>	<b>18</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,285	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	119,642.60	122,783.23	8	0.00
4,898	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	238,728.52	249,659.34	17	0.00
4,404	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	213,549.96	221,349.96	15	0.00
4,859	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	241,346.53	244,558.33	17	0.00
4,632	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	241,095.60	241,451.98	17	0.00
2,447	CUSIP # 47103U886 JANUS HENDERSON SHORT DURATION INCOME ETF	120,514.75	121,530.94	8	0.00
		<b>1,174,877.96</b>	<b>1,201,333.78</b>	<b>81</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
5,852.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,852.21	5,852.21	0	0.00
		<b>5,852.21</b>	<b>5,852.21</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX5256  
SAGE CASH BALANCE GROWTH FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
88,800.63	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	88,800.63	88,800.63	2	0.00
		<b>88,800.63</b>	<b>88,800.63</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
19,570	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	1,024,685.20	1,051,822.66	19	0.00
11,685	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	569,526.90	595,521.24	10	0.00
26,486	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,082,482.82	1,230,981.95	20	0.00
10,755	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	559,797.75	560,771.22	10	0.00
11,320	CUSIP # 47103U886 JANUS HENDERSON SHORT DURATION INCOME ETF	557,510.00	562,312.25	10	0.00
28,015	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,097,907.85	1,241,691.87	20	0.00
		<b>4,891,910.52</b>	<b>5,243,101.19</b>	<b>89</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
8,745	CUSIP # 464286319 ISHARES EMERGING MARKETS DIVIDEND ETF	246,171.75	351,902.90	4	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX5256  
SAGE CASH BALANCE GROWTH FUND

## Preliminary Asset Detail As Of 03/31/2020

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,080	CUSIP # 78468R788 SPDR PORTFOLIO S&P 500 HIGH DIV ETF	247,968.00	375,499.72	5	0.00
		494,139.75	727,402.62	9	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
15,646.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	15,646.33	15,646.33	0	0.00
		15,646.33	15,646.33	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX5274  
SAGE CASH BALANCE MODERATE FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
525,339.22	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	525,339.22	525,339.22	3	0.00
		<b>525,339.22</b>	<b>525,339.22</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
16,526	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	1,825,131.44	1,756,067.78	11	0.00
35,212	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	1,716,232.88	1,794,877.98	10	0.00
64,338	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	3,119,749.62	3,233,795.39	18	0.00
38,673	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,580,565.51	1,800,215.01	9	0.00
71,176	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,535,311.92	3,587,733.44	21	0.00
34,278	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	1,784,169.90	1,786,994.61	10	0.00
40,312	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,579,827.28	1,788,163.06	9	0.00
37,378	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	746,064.88	894,435.98	4	0.00
		<b>15,887,053.43</b>	<b>16,642,283.25</b>	<b>93</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX5274  
SAGE CASH BALANCE MODERATE FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,555	CUSIP # 78468R788 SPDR PORTFOLIO S&P 500 HIGH DIV ETF	554,853.00	880,167.14	3	0.00
		<b>554,853.00</b>	<b>880,167.14</b>	<b>3</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
59,150.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,150.75	59,150.75	0	0.00
		<b>59,150.75</b>	<b>59,150.75</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

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

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
102.95	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	102.95	102.95	0	0.00
		<b>102.95</b>	<b>102.95</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
785	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	78,421.50	77,822.70	56	0.00
		<b>78,421.50</b>	<b>77,822.70</b>	<b>56</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
53,364.25	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	53,364.25	53,364.25	38	0.00
2,372.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,372.60	2,372.60	2	0.00
		<b>55,736.85</b>	<b>55,736.85</b>	<b>40</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
218.876	CUSIP # 09257F594 BLACKROCK MSC  ACWI EX-US INDEX FUND M	2,118.68	2,528.52	2	0.00
155.017	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	3,383.12	3,856.60	2	0.00
		<b>5,501.80</b>	<b>6,385.12</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0171  
SMART FUNDS 2030

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
62.39	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	62.39	62.39	0	0.00
		<b>62.39</b>	<b>62.39</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
55	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	2,240.70	1,894.55	2	0.00
118	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	11,788.20	11,843.34	13	0.00
261	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	7,741.26	8,201.96	8	0.00
596.152	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	12,358.23	12,099.75	13	15.68
		<b>34,128.39</b>	<b>34,039.60</b>	<b>37</b>	<b>15.68</b>
<b>MUTUAL FUNDS - EQUITY</b>					
63.305	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	6,273.53	8,294.32	7	0.00
		<b>6,273.53</b>	<b>8,294.32</b>	<b>7</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
8,032.14	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	8,032.14	8,032.14	9	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0171  
SMART FUNDS 2030

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,400.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,400.71	4,400.71	5	0.00
		12,432.85	12,432.85	13	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
924.314	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	4,146.66	5,266.27	5	0.00
1,390.63	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	13,461.02	16,064.98	15	0.00
988.808	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	21,579.94	24,600.16	23	0.00
		39,187.62	45,931.41	43	0.00





## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0135  
SMART FUNDS 2040

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
68.87	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	68.87	68.87	0	0.00
		<b>68.87</b>	<b>68.87</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
291	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	11,855.34	10,759.74	3	0.00
1,125	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	33,367.50	34,951.71	10	0.00
2,558.4	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	53,035.63	51,917.93	15	67.29
		<b>98,258.47</b>	<b>97,629.38</b>	<b>28</b>	<b>67.29</b>
<b>MUTUAL FUNDS - EQUITY</b>					
326.606	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	32,366.65	42,561.38	9	0.00
		<b>32,366.65</b>	<b>42,561.38</b>	<b>9</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
24,023.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	24,023.68	24,023.68	7	0.00
		<b>24,023.68</b>	<b>24,023.68</b>	<b>7</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0135  
SMART FUNDS 2040

## Preliminary Asset Detail As Of 03/31/2020

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,947.226	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	22,194.25	27,867.25	6	0.00
6,736.712	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	65,210.02	77,832.58	19	0.00
4,831.87	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	105,451.70	120,201.72	30	0.00
		<b>192,855.97</b>	<b>225,901.55</b>	<b>55</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0144  
SMART FUNDS 2050

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
57.4	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	57.40	57.40	0	0.00
		<b>57.40</b>	<b>57.40</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
12	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	488.88	446.46	2	0.00
28	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	830.48	872.71	4	0.00
54.391	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	1,127.53	1,105.46	5	1.43
		<b>2,446.89</b>	<b>2,424.63</b>	<b>11</b>	<b>1.43</b>
<b>MUTUAL FUNDS - EQUITY</b>					
11.356	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,125.38	1,484.61	5	0.00
		<b>1,125.38</b>	<b>1,484.61</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
9,412.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,412.42	9,412.42	44	0.00
		<b>9,412.42</b>	<b>9,412.42</b>	<b>44</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0144  
SMART FUNDS 2050

## Preliminary Asset Detail As Of 03/31/2020

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
219.69	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	985.57	1,218.45	5	0.00
298.854	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	2,892.85	3,523.05	14	0.00
199.895	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	4,362.55	5,009.63	20	0.00
		8,240.97	9,751.13	39	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX0206  
SMART FUNDS TODAY

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
134.53	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	134.53	134.53	0	0.00
		<b>134.53</b>	<b>134.53</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,256	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	125,474.40	124,499.65	46	0.00
		<b>125,474.40</b>	<b>124,499.65</b>	<b>46</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
127,390.35	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	127,390.35	127,390.35	47	0.00
9,435.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,435.43	9,435.43	3	0.00
		<b>136,825.78</b>	<b>136,825.78</b>	<b>50</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
428.96	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	4,152.25	4,956.13	2	0.00
291.32	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	6,357.83	7,247.64	2	0.00
		<b>10,510.08</b>	<b>12,203.77</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3,659,910.52	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,659,910.52	3,659,910.52	3	0.00
		<b>3,659,910.52</b>	<b>3,659,910.52</b>	<b>3</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
2,457	CUSIP # 017175100 ALLEGHENY CORP	1,357,123.95	1,355,521.98	1	0.00
63,920	CUSIP # 031100100 AMETEK INC	4,603,518.40	5,587,311.04	3	0.00
56,563	CUSIP # 032095101 AMPHENOL CORP CL A	4,122,311.44	5,581,155.72	3	14,285.50
91,852	CUSIP # 05605H100 BWX TECHNOLOGIES INC	4,474,110.92	5,461,660.89	3	0.00
10,160	CUSIP # 09073M104 BIO-TECHNE CORP	1,926,539.20	1,939,476.02	1	0.00
27,899	CUSIP # 12503M108 CBOE HOLDINGS INC	2,489,985.75	3,083,500.87	2	0.00
64,171	CUSIP # 127055101 CABOT CORPORATION	1,676,146.52	3,325,792.15	1	0.00
72,542	CUSIP # 148806102 CATALENT INC	3,768,556.90	3,432,903.29	3	0.00
30,092	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	3,797,911.32	4,189,586.26	3	0.00
90,227	CUSIP # 184496107 CLEAN HARBORS INC	4,632,254.18	6,469,838.08	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39,733	CUSIP # 217204106 COPART INC	2,722,505.16	3,003,210.95	2	0.00
45,304	CUSIP # 256746108 DOLLAR TREE INC	3,328,484.88	4,114,490.24	2	0.00
189,518	CUSIP # 29362U104 ENTEGRIS INC	8,484,720.86	8,294,984.96	6	0.00
75,179	CUSIP # 302491303 FMC CORPORATION	6,141,372.51	6,571,287.82	5	33,277.64
57,549	CUSIP # 384109104 GRACO INC	2,804,362.77	2,844,508.24	2	0.00
256,315	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	4,611,106.85	4,474,723.29	3	0.00
39,202	CUSIP # 422806208 HEICO CORP CL A	2,505,007.80	3,312,186.14	2	0.00
49,129	CUSIP # 428291108 HEXCEL CORP	1,827,107.51	3,513,686.72	1	0.00
129,844	CUSIP # 449253103 IAA INC	3,890,126.24	4,883,896.10	3	0.00
18,944	CUSIP # 45167R104 IDEX CORP	2,616,355.84	2,872,043.40	2	0.00
51,378	CUSIP # 457187102 INGREDION INC	3,879,039.00	4,668,967.81	3	32,562.81
358,547	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,302,564.00	8,834,744.41	3	68,471.06
33,866	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,833,906.88	2,858,804.37	2	0.00
131,460	CUSIP # 501889208 LKQ CORP	2,696,244.60	4,402,752.14	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,401	CUSIP # 53814L108 LIVENT CORP	38,855.25	61,813.28	0	0.00
1,698	CUSIP # 570535104 MARKEL CORP	1,575,557.22	1,942,864.25	1	0.00
23,100	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	2,379,993.00	2,691,913.10	2	0.00
34,569	CUSIP # 743606105 PROSPERITY BANCSHARES INC	1,667,954.25	2,605,163.78	1	16,121.62
59,118	CUSIP # 806407102 HENRY SCHEIN INC	2,986,641.36	3,958,748.82	2	0.00
65,429	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	1,766,583.00	2,973,040.48	1	0.00
43,819	CUSIP # 871607107 SYNOPSIS INC	5,643,449.01	5,302,121.54	4	0.00
111,515	CUSIP # 872307103 TCF FINANCIAL CORP	2,526,929.90	5,109,634.39	2	0.00
22,269	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	771,843.54	1,060,478.48	1	0.00
155,765	CUSIP # 902681105 UGI CORPORATION	4,154,252.55	6,909,963.32	3	47,169.85
67,507	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	2,066,389.27	3,699,777.06	2	0.00
57,886	CUSIP # 980745103 WOODWARD INC	3,440,743.84	5,843,532.66	3	0.00
		<b>114,510,555.67</b>	<b>147,236,084.05</b>	<b>86</b>	<b>211,888.48</b>

FOREIGN STOCK



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
90,016	CUSIP # 94106B101 WASTE CONNECTIONS INC	6,976,240.00	7,704,948.23	5	0.00
27,206	CUSIP # G4388N106 HELEN OF TROY	3,918,480.18	4,079,192.25	3	0.00
25,377	CUSIP # G8473T100 STERIS PLC	3,552,018.69	3,424,564.31	3	0.00
		14,446,738.87	15,208,704.79	11	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
208,137.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	208,137.21	208,137.21	0	0.00
		208,137.21	208,137.21	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2641  
TACTICAL CORE STABLE VALUE FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
26,998.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	26,998.08	26,998.08	1	0.00
		<b>26,998.08</b>	<b>26,998.08</b>	<b>1</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
150,242.936	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	1,954,961.08	1,855,060.23	99	0.00
		<b>1,954,961.08</b>	<b>1,855,060.23</b>	<b>99</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2428  
TRADEMARK TACTICAL RISK 2020  
FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,095,111.77	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,095,111.77	1,095,111.77	16	0.00
		<b>1,095,111.77</b>	<b>1,095,111.77</b>	<b>16</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5,000	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	503,850.00	504,178.50	7	0.00
6,900	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	359,145.00	364,251.43	5	0.00
16,700	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,686,867.00	1,317,910.92	25	0.00
		<b>2,549,862.00</b>	<b>2,186,340.85</b>	<b>38</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
11,000	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	253,660.00	333,935.02	4	0.00
11,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	673,750.00	655,530.70	10	0.00
5,000	CUSIP # 808524508 SCHWAB US MID CAP ETF	210,800.00	301,251.60	3	0.00
		<b>1,138,210.00</b>	<b>1,290,717.32</b>	<b>17</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2428  
TRADEMARK TACTICAL RISK 2020  
FUND

## Preliminary Asset Detail As Of 03/31/2020

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,013,789.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,013,789.58	2,013,789.58	30	0.00
		2,013,789.58	2,013,789.58	30	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2473  
TRADEMARK TACTICAL RISK 2030  
FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,868,852.37	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2,868,852.37	2,868,852.37	27	0.00
		<b>2,868,852.37</b>	<b>2,868,852.37</b>	<b>27</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5,000	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	503,850.00	504,178.50	5	0.00
18,900	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	983,745.00	985,558.17	9	0.00
15,100	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,525,251.00	1,163,097.66	14	0.00
		<b>3,012,846.00</b>	<b>2,652,834.33</b>	<b>28</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
23,000	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	530,380.00	686,026.74	5	0.00
26,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,592,500.00	1,549,436.19	15	0.00
		<b>2,122,880.00</b>	<b>2,235,462.93</b>	<b>20</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,700,108.27	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,700,108.27	2,700,108.27	25	0.00
		<b>2,700,108.27</b>	<b>2,700,108.27</b>	<b>25</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2525  
TRADEMARK TACTICAL RISK 2040  
FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,163,703.51	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2,163,703.51	2,163,703.51	34	0.00
		2,163,703.51	2,163,703.51	34	0.00
<b>MUTUAL FUNDS - FIXED INCOME</b>					
10,000	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	520,500.00	527,899.40	8	0.00
7,588	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	766,463.88	565,370.58	12	0.00
		1,286,963.88	1,093,269.98	20	0.00
<b>MUTUAL FUNDS - EQUITY</b>					
19,000	CUSIP # 233051630 X-TRACKERS MSCI EAFE HIGH DIV	350,170.00	438,803.46	5	0.00
29,000	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	668,740.00	846,941.61	10	0.00
31,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,898,750.00	1,863,139.00	30	0.00
		2,917,660.00	3,148,884.07	45	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
113.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	113.24	113.24	0	0.00
		113.24	113.24	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2570  
TRADEMARK TACTICAL RISK 2050  
FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,426,199.96	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,426,199.96	1,426,199.96	28	0.00
		<b>1,426,199.96</b>	<b>1,426,199.96</b>	<b>28</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5,800	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	301,890.00	306,182.76	6	0.00
2,700	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	272,727.00	202,090.05	5	0.00
		<b>574,617.00</b>	<b>508,272.81</b>	<b>11</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
30,000	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	691,800.00	879,708.56	14	0.00
25,400	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,555,750.00	1,546,061.99	31	0.00
17,400	CUSIP # 808524508 SCHWAB US MID CAP ETF	733,584.00	865,020.11	15	0.00
		<b>2,981,134.00</b>	<b>3,290,790.66</b>	<b>60</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
21,197.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	21,197.36	21,197.36	0	0.00
		<b>21,197.36</b>	<b>21,197.36</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2375  
TRADEMARK TACTICAL RISK  
RETIREMENT FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,584.13	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2,584.13	2,584.13	0	0.00
		<b>2,584.13</b>	<b>2,584.13</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5,000	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	503,850.00	504,178.50	25	0.00
1,100	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	57,255.00	58,071.17	3	0.00
3,100	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	313,131.00	243,257.91	15	0.00
		<b>874,236.00</b>	<b>805,507.58</b>	<b>43</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,200	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	50,732.00	66,788.21	3	0.00
3,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	183,750.00	178,781.10	9	0.00
700	CUSIP # 808524508 SCHWAB US MID CAP ETF	29,512.00	42,177.30	1	0.00
		<b>263,994.00</b>	<b>287,746.61</b>	<b>13</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					



# ACCOUNT STATEMENT

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Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX2375  
TRADEMARK TACTICAL RISK  
RETIREMENT FUND

## Preliminary Asset Detail As Of 03/31/2020

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
890,772.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	890,772.10	890,772.10	44	0.00
		890,772.10	890,772.10	44	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6317  
TODD INTERNATIONAL INTRINSIC  
VALUE COLLECTIVE FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
23,539.41	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	23,539.41	23,539.41	6	0.00
		23,539.41	23,539.41	6	0.00
<b>FOREIGN STOCK</b>					
46	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	8,946.08	7,151.52	2	0.00
81	CUSIP # 045055100 ASSTEAD GROUP PLC UNSPONSORED ADR	7,136.91	8,256.83	2	0.00
190	CUSIP # 054536107 AXA S.A. (ADR)	3,285.10	4,802.36	1	0.00
210	CUSIP # 055262505 BASF SE	2,457.00	4,054.89	1	0.00
220	CUSIP # 05565A202 BNP PARIBAS SA ADR	3,313.20	5,801.14	1	0.00
75	CUSIP # 063671101 BANK OF MONTREAL	3,769.50	5,641.43	1	0.00
123	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	4,205.37	5,247.92	1	82.66
60	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	6,208.20	10,384.74	2	0.00
201	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	5,394.84	6,195.22	1	140.54

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6317  
TODD INTERNATIONAL INTRINSIC  
VALUE COLLECTIVE FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	5,045.95	5,570.50	1	6.06
165	CUSIP # 168926103 CHINA COMMUNICATIONS UNSPONSORED ADR	2,310.00	3,134.67	1	0.00
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	2,835.40	3,051.39	1	0.00
115	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	5,946.65	8,200.42	2	0.00
433	CUSIP # 23636T100 DANONE-SPONS ADR	5,514.26	6,445.13	2	0.00
220	CUSIP # 26874R108 ENI SPA (ADR)	4,360.40	7,708.13	1	0.00
158	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	7,903.16	6,877.74	2	0.00
274	CUSIP # 398438408 GRIFOLS SA ADR	5,518.36	5,762.00	2	0.00
132	CUSIP # 40415F101 HDFC BANK LTD ADR	5,076.72	5,873.28	1	0.00
460	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	3,776.60	4,319.35	1	0.00
425	CUSIP # 456837103 ING GROEP NV ADR	2,188.75	5,444.25	1	0.00
654	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	2,936.46	6,009.94	1	2.37
75	CUSIP # 46591M109 JOYY INC.	3,994.50	4,891.82	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6317  
TODD INTERNATIONAL INTRINSIC  
VALUE COLLECTIVE FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
171	CUSIP # 500458401 KOMATSU LTD SPONS ADR	2,806.11	4,683.79	1	0.00
219	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	5,124.60	5,276.69	1	0.00
86	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	6,399.26	5,258.02	2	0.00
130	CUSIP # 559222401 MAGNA INTERNATIONAL INC	4,149.60	6,498.57	1	0.00
290	CUSIP # 585464100 MELCO CROWN ENTERTAINMENT LTD ADR	3,596.00	5,149.41	1	0.00
681	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	2,492.46	4,113.18	1	0.00
814	CUSIP # 607409109 MOBILE TELESYSTEMS	6,186.40	6,516.21	2	0.00
201	CUSIP # 60879B107 MOMO INC SPONSORED ADR	4,359.69	6,880.08	1	0.00
25	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	8,024.00	5,919.34	2	0.00
53	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	5,736.72	3,250.22	2	0.00
290	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	6,849.80	5,241.17	2	0.00
91	CUSIP # 686330101 ORIX CORP SPONSORED ADR	5,378.10	7,422.75	1	0.00
134	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	7,927.44	10,184.40	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6317  
TODD INTERNATIONAL INTRINSIC  
VALUE COLLECTIVE FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
328	CUSIP # 72341E304 PING AN INSURANCE CO CHINA LTD ADR	6,458.32	7,494.54	2	0.00
625	CUSIP # 76026T205 REPSOL S.A. ADS	5,650.00	11,064.06	2	0.00
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	7,289.60	8,097.44	2	369.60
145	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	5,059.05	9,181.10	1	0.00
510	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	4,794.00	5,996.52	1	0.00
412	CUSIP # 824667109 SHIONOGI & CO LTD	5,014.04	6,303.49	1	0.00
495	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	2,371.05	3,880.31	1	0.00
160	CUSIP # 866796105 SUN LIFE FINANCIAL INC	5,134.40	6,051.87	1	13.80
168	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	8,028.72	6,735.89	2	67.82
220	CUSIP # 87873R101 TECHTRONIC INDUSTRIES CO SPONSORED ADR	7,069.37	7,748.06	2	0.00
141	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	6,563.55	4,756.30	2	0.00
176	CUSIP # 89151E109 TOTAL SA SPON ADR	6,554.24	10,271.89	2	110.52
179	CUSIP # 92334N103 VEOLIA ENVIRONMENT (ADR)	3,798.38	4,307.93	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6317  
TODD INTERNATIONAL INTRINSIC  
VALUE COLLECTIVE FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
424	CUSIP # 92763W103 VIPSHOP HOLDINGS LTD ADR	6,605.92	4,004.03	2	0.00
79	CUSIP # 92932M101 WNS HOLDINGS LTD ADR	3,395.42	3,946.93	1	0.00
240	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	6,355.20	3,986.91	2	0.00
41	CUSIP # G0177J108 ALLERGAN PLC	7,261.10	6,664.08	2	0.00
103	CUSIP # G02602103 AMDOCS LTD	5,661.91	6,619.67	2	33.73
29	CUSIP # G0408V102 AON PLC	4,786.16	4,529.51	1	0.00
30	CUSIP # G4705A100 ICON PLC	4,080.00	4,189.69	1	0.00
141	CUSIP # G47567105 IHS MARKIT LTD	8,460.00	7,478.33	2	0.00
160	CUSIP # G54050102 LAZARD LTD CL A	3,769.60	6,496.00	1	0.00
78	CUSIP # G5960L103 MEDTRONIC PLC	7,034.04	7,141.20	2	42.12
110	CUSIP # G6095L109 APTIV PLC	5,416.40	8,413.77	1	0.00
131	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	3,789.83	6,253.86	1	0.00
304	CUSIP # H42097107 UBS GROUP AG	2,815.04	4,314.37	1	0.00
248	CUSIP # N00985106 AERCAP HOLDINGS NV	5,651.92	10,088.69	2	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX6317  
TODD INTERNATIONAL INTRINSIC  
VALUE COLLECTIVE FUND

## Preliminary Asset Detail As Of 03/31/2020

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	3,225.95	5,986.15	1	0.00
75	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	6,219.75	7,140.39	2	28.13
155	CUSIP # N97284108 YANDEX NV A	5,277.75	4,711.85	1	0.00
		<b>334,744.30</b>	<b>401,073.33</b>	<b>92</b>	<b>897.35</b>

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
<b>EQUITY</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
38,042.241	BANK OF NEW YORK MELLON EMPLOY	156.4700	5,418,772.94	0.00	5,952,469.45		533,696.51
06427F819	BK OF NY MELLON/AGGREGATE BD	156.4700	5,418,772.94	0.00	5,952,469.45	25.87	533,696.51
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
960,102.340	BLACKROCK LIQ TREAS TR INSTL	100.0000	960,102.34	1,340.85	960,102.34		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	960,102.34	1,340.85	960,102.34	4.17	0.00
<b>FIXED INCOME SECURITIES</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
1,009,427.715	ULLICO SEPARATE ACCOUNT J	15.9600	15,387,838.28	0.00	16,110,466.33		722,628.05
99VVBMW47		15.9600	15,387,838.28	0.00	16,110,466.33	70.02	722,628.05
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	PAYABLE FOR TRUSTEE FEES		-1,606.44	0.00	-1,606.44		0.00
			-1,606.44	0.00	-1,606.44	-0.01	0.00
	MSC PAYABLE - CLASS C2		-9,142.07	0.00	-9,142.07		0.00
			-9,142.07	0.00	-9,142.07	-0.04	0.00





Asset and Accrual Detail - By Asset type

3/31/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,491.09	0.00	-4,491.09		0.00
		-4,491.09	0.00	-4,491.09	-0.02	0.00
REBATE RECEIVABLE		7,571.15	0.00	7,571.15		0.00
		7,571.15	0.00	7,571.15	0.03	0.00
PAYABLE FOR CUSTODIAN FEES		-6,404.91	0.00	-6,404.91		0.00
		-6,404.91	0.00	-6,404.91	-0.03	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>-14,073.36</b>	<b>0.00</b>	<b>-14,073.36</b>		<b>0.00</b>
		<b>-14,073.36</b>	<b>0.00</b>	<b>-14,073.36</b>	<b>-0.07</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>-14,073.36</b>	<b>0.00</b>	<b>-14,073.36</b>		<b>0.00</b>
		<b>-14,073.36</b>	<b>0.00</b>	<b>-14,073.36</b>	<b>-0.07</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>-14,073.36</b>	<b>0.00</b>	<b>-14,073.36</b>	<b>-0.07</b>	<b>0.00</b>
<b>TOTAL ASSETS - BASE:</b>		<b>21,752,640.20</b>	<b>1,340.85</b>	<b>23,008,964.76</b>	<b>99.99</b>	<b>1,256,324.56</b>
<b>NET ASSETS - BASE:</b>				<b>23,010,305.61</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4,519.24	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4,519.24	4,519.24	0	0.00
		<b>4,519.24</b>	<b>4,519.24</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5,562	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	593,576.64	516,614.07	12	0.00
6,328	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	565,280.24	530,652.84	11	0.00
12,294	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,010,320.92	974,643.12	20	0.00
20,433	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,149,560.58	1,122,733.70	22	0.00
11,681	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	636,614.50	610,555.41	12	0.00
		<b>3,955,352.88</b>	<b>3,755,199.14</b>	<b>77</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
9,815	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	327,232.10	370,747.50	6	0.00
2,737	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	91,826.35	110,505.80	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,790	CUSIP # 922908736 VANGUARD GROWTH ETF	280,475.10	249,665.65	5	0.00
3,067	CUSIP # 922908744 VANGUARD VALUE ETF	273,147.02	292,663.05	5	0.00
642	CUSIP # 922908751 VANGUARD SMALL CAP ETF	74,112.48	81,435.53	1	0.00
		<b>1,046,793.05</b>	<b>1,105,017.53</b>	<b>20</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
132,204.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	132,204.42	132,204.42	3	0.00
		<b>132,204.42</b>	<b>132,204.42</b>	<b>3</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3374  
VANGUARD 40/60-MODERATE

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
20,607.45	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	20,607.45	20,607.45	0	0.00
		<b>20,607.45</b>	<b>20,607.45</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
8,957	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	955,891.04	816,167.54	8	0.00
11,268	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,006,570.44	945,286.95	9	0.00
21,218	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,743,695.24	1,685,291.84	15	0.00
35,869	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,017,989.94	1,978,271.10	17	0.00
19,666	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,071,797.00	1,030,396.16	9	0.00
		<b>6,795,943.66</b>	<b>6,455,413.59</b>	<b>58</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
42,151	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,405,314.34	1,637,487.98	12	0.00
12,593	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	422,495.15	505,864.97	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3374  
VANGUARD 40/60-MODERATE

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,873	CUSIP # 922908736 VANGUARD GROWTH ETF	1,233,620.37	1,068,576.77	11	0.00
13,345	CUSIP # 922908744 VANGUARD VALUE ETF	1,188,505.70	1,312,258.80	10	0.00
2,852	CUSIP # 922908751 VANGUARD SMALL CAP ETF	329,234.88	348,535.13	3	0.00
		<b>4,579,170.44</b>	<b>4,872,723.65</b>	<b>39</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
39,075.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,075.16	39,075.16	0	0.00
		<b>39,075.16</b>	<b>39,075.16</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
168,339.99	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	168,339.99	168,339.99	0	0.00
		<b>168,339.99</b>	<b>168,339.99</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
26,557	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,834,163.04	2,448,262.93	6	0.00
30,730	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,745,110.90	2,597,439.48	6	0.00
64,131	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,270,285.58	5,129,203.63	12	0.00
103,241	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,808,338.66	5,535,038.30	13	0.00
57,946	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,158,057.00	3,062,920.54	7	0.00
		<b>19,815,955.18</b>	<b>18,772,864.88</b>	<b>45</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
204,072	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,803,760.48	7,301,960.87	15	0.00
60,158	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,018,300.90	2,175,066.95	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41,455	CUSIP # 922908736 VANGUARD GROWTH ETF	6,495,583.95	4,372,587.05	15	0.00
64,855	CUSIP # 922908744 VANGUARD VALUE ETF	5,775,986.30	5,758,562.26	13	0.00
12,825	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,480,518.00	1,485,303.23	3	0.00
		22,574,149.63	21,093,480.36	51	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,350,525.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,350,525.81	1,350,525.81	3	0.00
		1,350,525.81	1,350,525.81	3	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
50,159.2	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50,159.20	50,159.20	0	0.00
		<b>50,159.20</b>	<b>50,159.20</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
7,163	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	764,435.36	661,147.86	5	0.00
8,232	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	735,364.56	686,545.44	5	0.00
16,955	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,393,361.90	1,345,993.64	9	0.00
27,302	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,536,010.52	1,487,814.60	10	0.00
15,290	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	833,305.00	801,001.49	5	0.00
		<b>5,262,477.34</b>	<b>4,982,503.03</b>	<b>35</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
84,954	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,832,366.36	3,364,036.73	19	0.00
26,098	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	875,587.90	1,070,476.98	6	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,645	CUSIP # 922908736 VANGUARD GROWTH ETF	2,608,105.05	1,967,694.78	17	0.00
26,270	CUSIP # 922908744 VANGUARD VALUE ETF	2,339,606.20	2,433,027.70	15	0.00
5,304	CUSIP # 922908751 VANGUARD SMALL CAP ETF	612,293.76	685,059.05	4	0.00
		<b>9,267,959.27</b>	<b>9,520,295.24</b>	<b>61</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
613,854.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	613,854.71	613,854.71	4	0.00
		<b>613,854.71</b>	<b>613,854.71</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
89,748.54	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	89,748.54	89,748.54	0	0.00
		<b>89,748.54</b>	<b>89,748.54</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
8,015	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	855,360.80	744,831.74	4	0.00
8,911	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	796,019.63	753,670.53	3	0.00
18,950	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,557,311.00	1,507,814.82	6	0.00
30,497	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,715,761.22	1,666,272.78	7	0.00
17,231	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	939,089.50	907,183.85	4	0.00
		<b>5,863,542.15</b>	<b>5,579,773.72</b>	<b>24</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
164,923	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	5,498,532.82	6,127,745.27	23	0.00
51,650	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,732,857.50	2,005,673.51	7	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,780	CUSIP # 922908736 VANGUARD GROWTH ETF	4,979,608.20	3,457,428.38	20	0.00
50,528	CUSIP # 922908744 VANGUARD VALUE ETF	4,500,023.68	4,473,344.16	18	0.00
9,927	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,145,972.88	1,174,612.51	5	0.00
		17,856,995.08	17,238,803.83	73	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
612,509.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	612,509.50	612,509.50	3	0.00
		612,509.50	612,509.50	3	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3454  
VANGUARD 100% EQUITY  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
35,039.17	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	35,039.17	35,039.17	0	0.00
		<b>35,039.17</b>	<b>35,039.17</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
70,111	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,337,500.74	2,680,232.26	29	0.00
20,646	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	692,673.30	788,406.33	9	0.00
14,229	CUSIP # 922908736 VANGUARD GROWTH ETF	2,229,542.01	1,599,806.70	28	0.00
22,209	CUSIP # 922908744 VANGUARD VALUE ETF	1,977,933.54	1,932,635.82	25	0.00
4,425	CUSIP # 922908751 VANGUARD SMALL CAP ETF	510,822.00	527,287.31	6	0.00
		<b>7,748,471.59</b>	<b>7,528,368.42</b>	<b>98</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
147,158.98	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	147,158.98	147,158.98	2	0.00
		<b>147,158.98</b>	<b>147,158.98</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

01/01/2020 through 03/31/2020  
XXXXXX3338  
VANGUARD 100% FIXED INCOME  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 03/31/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
13,380.27	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	13,380.27	13,380.27	0	0.00
		<b>13,380.27</b>	<b>13,380.27</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5,397	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	575,967.84	498,527.86	14	0.00
6,250	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	558,312.50	526,337.09	14	0.00
12,945	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,063,820.10	1,031,199.89	26	0.00
20,852	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,173,133.52	1,152,701.04	29	0.00
11,626	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	633,617.00	609,300.22	15	0.00
		<b>4,004,850.96</b>	<b>3,818,066.10</b>	<b>97</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
95,158.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	95,158.24	95,158.24	2	0.00
		<b>95,158.24</b>	<b>95,158.24</b>	<b>2</b>	<b>0.00</b>

# Holdings

As of: *March 31, 2020*



WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: *April 1, 2020*



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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		3,994,110.200	Local	1.000000	3,994,110.20	1.000000	3,994,110.20	0.00	1.23
			Base	1.000000	3,994,110.20	1.000000	3,994,110.20	0.00	1.23

<b>US DOLLAR Total</b>		3,994,110.200	Local		3,994,110.20		3,994,110.20	0.00	1.23
			Base		3,994,110.20		3,994,110.20	0.00	1.23

<b>CASH Total</b>		3,994,110.200	Base		3,994,110.20		3,994,110.20	0.00	1.23
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.305866	31 Dec 2030			
		1,290,277.130	Local	100.000000	1,290,277.13	100.000000	1,290,277.13	0.00	0.40
			Base	100.000000	1,290,277.13	100.000000	1,290,277.13	0.00	0.40

<b>US DOLLAR Total</b>		1,290,277.130	Local		1,290,277.13		1,290,277.13	0.00	0.40
			Base		1,290,277.13		1,290,277.13	0.00	0.40

<b>CASH EQUIVALENT Total</b>		1,290,277.130	Base		1,290,277.13		1,290,277.13	0.00	0.40
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045			
		160,000.000	Local	86.950369	139,120.59	105.604341	168,966.95	29,846.36	0.05
			Base	86.950369	139,120.59	105.604341	168,966.95	29,846.36	0.05

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
	100,000.000	Local		101.976280	101,976.28	104.351221	104,351.22	2,374.94	0.03
		Base		101.976280	101,976.28	104.351221	104,351.22	2,374.94	0.03
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	106,000.000	Local		99.988783	105,988.11	111.600240	118,296.25	12,308.14	0.04
		Base		99.988783	105,988.11	111.600240	118,296.25	12,308.14	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	30,000.000	Local		107.007533	32,102.26	127.423577	38,227.07	6,124.81	0.01
		Base		107.007533	32,102.26	127.423577	38,227.07	6,124.81	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	50,000.000	Local		106.077200	53,038.60	136.470170	68,235.09	15,196.49	0.02
		Base		106.077200	53,038.60	136.470170	68,235.09	15,196.49	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		97.180009	106,898.01	104.940860	115,434.95	8,536.94	0.04
		Base		97.180009	106,898.01	104.940860	115,434.95	8,536.94	0.04
00287YBL2	ABBVIE INC SR UNSECURED 144A 11/22 2.3					2.300000	21 Nov 2022		
	230,000.000	Local		99.913504	229,801.06	100.078350	230,180.21	379.15	0.07
		Base		99.913504	229,801.06	100.078350	230,180.21	379.15	0.07
00287YBQ1	ABBVIE INC SR UNSECURED 144A 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local		99.990463	239,977.11	100.966011	242,318.43	2,341.32	0.07
		Base		99.990463	239,977.11	100.966011	242,318.43	2,341.32	0.07
00287YBS7	ABBVIE INC SR UNSECURED 144A 11/49 4.25					4.250000	21 Nov 2049		
	10,000.000	Local		97.589600	9,758.96	106.234121	10,623.41	864.45	0.00
		Base		97.589600	9,758.96	106.234121	10,623.41	864.45	0.00
00287YBU2	ABBVIE INC SR UNSECURED 144A 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local		99.886600	49,943.30	100.458683	50,229.34	286.04	0.02
		Base		99.886600	49,943.30	100.458683	50,229.34	286.04	0.02
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2					3.200000	21 Nov 2029		
	160,000.000	Local		99.999194	159,998.71	100.410776	160,657.24	658.53	0.05
		Base		99.999194	159,998.71	100.410776	160,657.24	658.53	0.05

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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		
	50,000.000	Local		97.303620	48,651.81	105.882420	52,941.21	4,289.40	0.02
		Base		97.303620	48,651.81	105.882420	52,941.21	4,289.40	0.02
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		98.118709	107,930.58	102.384409	112,622.85	4,692.27	0.03
		Base		98.118709	107,930.58	102.384409	112,622.85	4,692.27	0.03
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
	200,000.000	Local		99.703290	199,406.58	100.134265	200,268.53	861.95	0.06
		Base		99.703290	199,406.58	100.134265	200,268.53	861.95	0.06
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.697600	9,969.76	102.200070	10,220.01	250.25	0.00
		Base		99.697600	9,969.76	102.200070	10,220.01	250.25	0.00
01F030652	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	13 May 2050		
	100,000.000	Local		104.906250	104,906.25	104.777343	104,777.34	-128.91	0.03
Original Face:	100,000.000	Base		104.906250	104,906.25	104.777343	104,777.34	-128.91	0.03
01F032658	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	13 May 2050		
	700,000.000	Local		105.401786	737,812.50	105.562737	738,939.16	1,126.66	0.23
Original Face:	700,000.000	Base		105.401786	737,812.50	105.562737	738,939.16	1,126.66	0.23
01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	15 Apr 2050		
	300,000.000	Local		107.382990	322,148.97	107.605469	322,816.41	667.44	0.10
Original Face:	300,000.000	Base		107.382990	322,148.97	107.605469	322,816.41	667.44	0.10
01F042657	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	13 May 2050		
	2,600,000.000	Local		106.052878	2,757,374.82	107.542969	2,796,117.19	38,742.37	0.86
Original Face:	2,600,000.000	Base		106.052878	2,757,374.82	107.542969	2,796,117.19	38,742.37	0.86
01F050650	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	13 May 2050		
	300,000.000	Local		107.325520	321,976.56	107.776302	323,328.91	1,352.35	0.10
Original Face:	300,000.000	Base		107.325520	321,976.56	107.776302	323,328.91	1,352.35	0.10
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	80,000.000	Local		101.427238	81,141.79	102.156247	81,725.00	583.21	0.03
		Base		101.427238	81,141.79	102.156247	81,725.00	583.21	0.03

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.850000	09 Aug 2022		
	10,000.000	Local		101.294900	10,129.49	100.486655	10,048.67	-80.82	0.00
		Base		101.294900	10,129.49	100.486655	10,048.67	-80.82	0.00
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	60,000.000	Local		99.996200	59,997.72	102.299044	61,379.43	1,381.71	0.02
		Base		99.996200	59,997.72	102.299044	61,379.43	1,381.71	0.02
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	40,000.000	Local		99.916850	39,966.74	101.358672	40,543.47	576.73	0.01
		Base		99.916850	39,966.74	101.358672	40,543.47	576.73	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	260,000.000	Local		100.507581	261,319.71	105.233112	273,606.09	12,286.38	0.08
		Base		100.507581	261,319.71	105.233112	273,606.09	12,286.38	0.08
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	200,000.000	Local		100.211405	200,422.81	104.075824	208,151.65	7,728.84	0.06
		Base		100.211405	200,422.81	104.075824	208,151.65	7,728.84	0.06
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	10,000.000	Local		106.794000	10,679.40	115.634008	11,563.40	884.00	0.00
		Base		106.794000	10,679.40	115.634008	11,563.40	884.00	0.00
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	50,000.000	Local		101.276160	50,638.08	109.997590	54,998.80	4,360.72	0.02
		Base		101.276160	50,638.08	109.997590	54,998.80	4,360.72	0.02
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local		116.632000	11,663.20	141.050428	14,105.04	2,441.84	0.00
		Base		116.632000	11,663.20	141.050428	14,105.04	2,441.84	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local		96.307200	105,937.92	109.394855	120,334.34	14,396.42	0.04
		Base		96.307200	105,937.92	109.394855	120,334.34	14,396.42	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local		96.698350	96,698.35	119.457194	119,457.19	22,758.84	0.04
		Base		96.698350	96,698.35	119.457194	119,457.19	22,758.84	0.04

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02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local		98.711990	207,295.18	100.959542	212,015.04	4,719.86	0.07
		Base		98.711990	207,295.18	100.959542	212,015.04	4,719.86	0.07
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local		97.347100	38,938.84	101.038207	40,415.28	1,476.44	0.01
		Base		97.347100	38,938.84	101.038207	40,415.28	1,476.44	0.01
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local		100.646733	30,194.02	102.937193	30,881.16	687.14	0.01
		Base		100.646733	30,194.02	102.937193	30,881.16	687.14	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local		99.718864	249,297.16	101.155396	252,888.49	3,591.33	0.08
		Base		99.718864	249,297.16	101.155396	252,888.49	3,591.33	0.08
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375000	26 May 2020		
	20,000.000	Local		99.893950	19,978.79	99.996000	19,999.20	20.41	0.01
		Base		99.893950	19,978.79	99.996000	19,999.20	20.41	0.01
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	12 Dec 2049		
	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		
	132,571.430	Local		100.633176	133,410.84	100.191703	132,825.57	-585.27	0.04
		Base		100.633176	133,410.84	100.191703	132,825.57	-585.27	0.04
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.840240	249,600.60	97.621227	244,053.07	-5,547.53	0.08
		Base		99.840240	249,600.60	97.621227	244,053.07	-5,547.53	0.08
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		95.342457	66,739.72	104.848212	73,393.75	6,654.03	0.02
		Base		95.342457	66,739.72	104.848212	73,393.75	6,654.03	0.02
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	20,000.000	Local		95.658450	19,131.69	108.916383	21,783.28	2,651.59	0.01
		Base		95.658450	19,131.69	108.916383	21,783.28	2,651.59	0.01

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03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	120,000.000	Local		100.635108	120,762.13	117.539500	141,047.40	20,285.27	0.04
		Base		100.635108	120,762.13	117.539500	141,047.40	20,285.27	0.04
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	40,000.000	Local		99.917900	39,967.16	107.350930	42,940.37	2,973.21	0.01
		Base		99.917900	39,967.16	107.350930	42,940.37	2,973.21	0.01
035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5					3.500000	12 Jan 2024		
	20,000.000	Local		99.666050	19,933.21	104.518218	20,903.64	970.43	0.01
		Base		99.666050	19,933.21	104.518218	20,903.64	970.43	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	250,000.000	Local		98.068152	245,170.38	105.429778	263,574.45	18,404.07	0.08
		Base		98.068152	245,170.38	105.429778	263,574.45	18,404.07	0.08
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	50,000.000	Local		100.359060	50,179.53	110.384981	55,192.49	5,012.96	0.02
		Base		100.359060	50,179.53	110.384981	55,192.49	5,012.96	0.02
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	100,000.000	Local		95.640080	95,640.08	103.174769	103,174.77	7,534.69	0.03
		Base		95.640080	95,640.08	103.174769	103,174.77	7,534.69	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local		99.977550	19,995.51	101.802858	20,360.57	365.06	0.01
		Base		99.977550	19,995.51	101.802858	20,360.57	365.06	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	40,000.000	Local		98.305075	39,322.03	102.257630	40,903.05	1,581.02	0.01
		Base		98.305075	39,322.03	102.257630	40,903.05	1,581.02	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local		102.921673	113,213.84	45.422332	49,964.57	-63,249.27	0.02
		Base		102.921673	113,213.84	45.422332	49,964.57	-63,249.27	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	18,000.000	Local		99.668611	17,940.35	75.080014	13,514.40	-4,425.95	0.00
		Base		99.668611	17,940.35	75.080014	13,514.40	-4,425.95	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 Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local		94.208936	414,519.32	44.250492	194,702.16	-219,817.16	0.06
		Base		94.208936	414,519.32	44.250492	194,702.16	-219,817.16	0.06
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local		88.174788	149,897.14	43.299905	73,609.84	-76,287.30	0.02
		Base		88.174788	149,897.14	43.299905	73,609.84	-76,287.30	0.02
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local		93.650786	271,587.28	104.750657	303,776.91	32,189.63	0.09
		Base		93.650786	271,587.28	104.750657	303,776.91	32,189.63	0.09
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	70,000.000	Local		94.699186	66,289.43	120.464291	84,325.00	18,035.57	0.03
		Base		94.699186	66,289.43	120.464291	84,325.00	18,035.57	0.03
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A21 144A					4.194000	07 Jun 2049		
	490,000.000	Local		100.000000	490,000.00	90.950000	445,655.00	-44,345.00	0.14
	Original Face:	490,000.000	Base	100.000000	490,000.00	90.950000	445,655.00	-44,345.00	0.14
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	50,000.000	Local		116.552740	58,276.37	101.669029	50,834.51	-7,441.86	0.02
		Base		116.552740	58,276.37	101.669029	50,834.51	-7,441.86	0.02
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
	210,000.000	Local		101.735162	213,643.84	91.147805	191,410.39	-22,233.45	0.06
		Base		101.735162	213,643.84	91.147805	191,410.39	-22,233.45	0.06
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
	519,000.000	Local		100.692104	522,592.02	94.570220	490,819.44	-31,772.58	0.15
	Original Face:	519,000.000	Base	100.692104	522,592.02	94.570220	490,819.44	-31,772.58	0.15
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	130,000.000	Local		110.710138	143,923.18	129.185807	167,941.55	24,018.37	0.05
		Base		110.710138	143,923.18	129.185807	167,941.55	24,018.37	0.05
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A					1.954630	15 Jul 2035		
	260,000.000	Local		99.883315	259,696.62	83.658520	217,512.15	-42,184.47	0.07
	Original Face:	260,000.000	Base	99.883315	259,696.62	83.658520	217,512.15	-42,184.47	0.07

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056059AA6	BX TRUST BX 2018 IND A 144A				1.454630	15 Nov 2035		
		836,877.750	Local 100.000000	836,877.75	94.489160	790,758.76	-46,118.99	0.24
Original Face:		1,480,000.000	Base 100.000000	836,877.75	94.489160	790,758.76	-46,118.99	0.24
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028		
		200,000.000	Local 96.237955	192,475.91	100.941630	201,883.26	9,407.35	0.06
			Base 96.237955	192,475.91	100.941630	201,883.26	9,407.35	0.06
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023		
		90,000.000	Local 101.161189	91,045.07	103.603990	93,243.59	2,198.52	0.03
			Base 101.161189	91,045.07	103.603990	93,243.59	2,198.52	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
		200,000.000	Local 104.958235	209,916.47	127.052994	254,105.99	44,189.52	0.08
			Base 104.958235	209,916.47	127.052994	254,105.99	44,189.52	0.08
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026		
		700,000.000	Local 99.595094	697,165.66	106.290425	744,032.98	46,867.32	0.23
			Base 99.595094	697,165.66	106.290425	744,032.98	46,867.32	0.23
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026		
		10,000.000	Local 101.941200	10,194.12	107.703641	10,770.36	576.24	0.00
			Base 101.941200	10,194.12	107.703641	10,770.36	576.24	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028		
		110,000.000	Local 100.050845	110,055.93	102.257899	112,483.69	2,427.76	0.03
			Base 100.050845	110,055.93	102.257899	112,483.69	2,427.76	0.03
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
		60,000.000	Local 97.610083	58,566.05	102.019618	61,211.77	2,645.72	0.02
			Base 97.610083	58,566.05	102.019618	61,211.77	2,645.72	0.02
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419000	20 Dec 2028		
		150,000.000	Local 93.440367	140,160.55	103.153805	154,730.71	14,570.16	0.05
			Base 93.440367	140,160.55	103.153805	154,730.71	14,570.16	0.05
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
		30,000.000	Local 100.000000	30,000.00	104.010920	31,203.28	1,203.28	0.01
			Base 100.000000	30,000.00	104.010920	31,203.28	1,203.28	0.01

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06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local	101.051133	151,576.70	108.106266	162,159.40	10,582.70	0.05	
		Base	101.051133	151,576.70	108.106266	162,159.40	10,582.70	0.05	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local	100.000000	70,000.00	107.793069	75,455.15	5,455.15	0.02	
		Base	100.000000	70,000.00	107.793069	75,455.15	5,455.15	0.02	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	270,000.000	Local	103.143156	278,486.52	114.468564	309,065.12	30,578.60	0.10	
		Base	103.143156	278,486.52	114.468564	309,065.12	30,578.60	0.10	
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local	100.515267	30,154.58	104.267050	31,280.12	1,125.54	0.01	
	Original Face: 30,000.000	Base	100.515267	30,154.58	104.267050	31,280.12	1,125.54	0.01	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local	107.676600	21,535.32	117.972250	23,594.45	2,059.13	0.01	
		Base	107.676600	21,535.32	117.972250	23,594.45	2,059.13	0.01	
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	140,000.000	Local	110.134300	154,188.02	123.115308	172,361.43	18,173.41	0.05	
		Base	110.134300	154,188.02	123.115308	172,361.43	18,173.41	0.05	
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	5,000.000	Local	104.009600	5,200.48	102.508729	5,125.44	-75.04	0.00	
		Base	104.009600	5,200.48	102.508729	5,125.44	-75.04	0.00	
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local	108.971000	8,717.68	105.080042	8,406.40	-311.28	0.00	
		Base	108.971000	8,717.68	105.080042	8,406.40	-311.28	0.00	
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	220,000.000	Local	97.360495	214,193.09	99.962652	219,917.83	5,724.74	0.07	
		Base	97.360495	214,193.09	99.962652	219,917.83	5,724.74	0.07	
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	120,000.000	Local	98.999075	118,798.89	122.973878	147,568.65	28,769.76	0.05	
		Base	98.999075	118,798.89	122.973878	147,568.65	28,769.76	0.05	

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	430,000.000	Local	100.000000	430,000.00	104.184934	447,995.22	17,995.22	0.14	
		Base	100.000000	430,000.00	104.184934	447,995.22	17,995.22	0.14	
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local	100.350225	200,700.45	110.379097	220,758.19	20,057.74	0.07	
		Base	100.350225	200,700.45	110.379097	220,758.19	20,057.74	0.07	
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local	97.020140	48,510.07	88.830630	44,415.32	-4,094.75	0.01	
		Base	97.020140	48,510.07	88.830630	44,415.32	-4,094.75	0.01	
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	50,000.000	Local	98.880120	49,440.06	92.127676	46,063.84	-3,376.22	0.01	
		Base	98.880120	49,440.06	92.127676	46,063.84	-3,376.22	0.01	
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	40,000.000	Local	99.958675	39,983.47	91.994244	36,797.70	-3,185.77	0.01	
		Base	99.958675	39,983.47	91.994244	36,797.70	-3,185.77	0.01	
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	20,000.000	Local	99.751900	19,950.38	91.696271	18,339.25	-1,611.13	0.01	
		Base	99.751900	19,950.38	91.696271	18,339.25	-1,611.13	0.01	
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	130,000.000	Local	100.413100	130,537.03	86.480418	112,424.54	-18,112.49	0.03	
		Base	100.413100	130,537.03	86.480418	112,424.54	-18,112.49	0.03	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	40,000.000	Local	99.165000	39,666.00	91.261544	36,504.62	-3,161.38	0.01	
		Base	99.165000	39,666.00	91.261544	36,504.62	-3,161.38	0.01	
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local	95.809268	210,780.39	100.670342	221,474.75	10,694.36	0.07	
		Base	95.809268	210,780.39	100.670342	221,474.75	10,694.36	0.07	
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	50,000.000	Local	98.869220	49,434.61	102.352991	51,176.50	1,741.89	0.02	
		Base	98.869220	49,434.61	102.352991	51,176.50	1,741.89	0.02	

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View Date: April 1, 2020

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10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local	100.010050	60,006.03	99.918029	59,950.82	-55.21	0.02	
		Base	100.010050	60,006.03	99.918029	59,950.82	-55.21	0.02	
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	170,000.000	Local	98.722806	167,828.77	92.891620	157,915.75	-9,913.02	0.05	
		Base	98.722806	167,828.77	92.891620	157,915.75	-9,913.02	0.05	
110122BF4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/21 2.25					2.250000	15 Aug 2021		
	10,000.000	Local	100.330500	10,033.05	100.586300	10,058.63	25.58	0.00	
		Base	100.330500	10,033.05	100.586300	10,058.63	25.58	0.00	
110122BN7	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/25 3.875					3.875000	15 Aug 2025		
	420,000.000	Local	106.948086	449,181.96	114.544922	481,088.67	31,906.71	0.15	
		Base	106.948086	449,181.96	114.544922	481,088.67	31,906.71	0.15	
110122BU1	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/45 5					5.000000	15 Aug 2045		
	100,000.000	Local	127.316970	127,316.97	133.726112	133,726.11	6,409.14	0.04	
		Base	127.316970	127,316.97	133.726112	133,726.11	6,409.14	0.04	
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	70,000.000	Local	99.807414	69,865.19	102.165098	71,515.57	1,650.38	0.02	
		Base	99.807414	69,865.19	102.165098	71,515.57	1,650.38	0.02	
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9					2.900000	26 Jul 2024		
	140,000.000	Local	99.673514	139,542.92	105.975432	148,365.60	8,822.68	0.05	
		Base	99.673514	139,542.92	105.975432	148,365.60	8,822.68	0.05	
110122CA4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/26 3.2					3.200000	15 Jun 2026		
	60,000.000	Local	99.758483	59,855.09	106.159300	63,695.58	3,840.49	0.02	
		Base	99.758483	59,855.09	106.159300	63,695.58	3,840.49	0.02	
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4					3.400000	26 Jul 2029		
	110,000.000	Local	99.235236	109,158.76	110.367279	121,404.01	12,245.25	0.04	
		Base	99.235236	109,158.76	110.367279	121,404.01	12,245.25	0.04	
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.959640	13 Nov 2050		
	1,046,631.100	Local	4.828466	50,536.23	4.759360	49,812.94	-723.29	0.02	
Original Face:	1,070,000.000	Base	4.828466	50,536.23	4.759360	49,812.94	-723.29	0.02	

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12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349000	10 May 2050		
		24,000.000	Local 102.738083	24,657.14	80.392080	19,294.10	-5,363.04	0.01
Original Face:		24,000.000	Base 102.738083	24,657.14	80.392080	19,294.10	-5,363.04	0.01
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4				4.421600	15 Nov 2051		
		1,170,000.000	Local 102.878050	1,203,673.19	109.229860	1,277,989.36	74,316.17	0.39
Original Face:		1,170,000.000	Base 102.878050	1,203,673.19	109.229860	1,277,989.36	74,316.17	0.39
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025		
		390,000.000	Local 96.366531	375,829.47	105.274725	410,571.43	34,741.96	0.13
			Base 96.366531	375,829.47	105.274725	410,571.43	34,741.96	0.13
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.645131	10 Oct 2048		
		57,000.000	Local 102.963053	58,688.94	85.247540	48,591.10	-10,097.84	0.01
Original Face:		57,000.000	Base 102.963053	58,688.94	85.247540	48,591.10	-10,097.84	0.01
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A				1.954630	15 Jan 2034		
		850,000.000	Local 100.000000	850,000.00	91.709730	779,532.71	-70,467.29	0.24
Original Face:		850,000.000	Base 100.000000	850,000.00	91.709730	779,532.71	-70,467.29	0.24
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		50,000.000	Local 103.825560	51,912.78	105.050478	52,525.24	612.46	0.02
			Base 103.825560	51,912.78	105.050478	52,525.24	612.46	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		10,000.000	Local 115.362000	11,536.20	115.061119	11,506.11	-30.09	0.00
			Base 115.362000	11,536.20	115.061119	11,506.11	-30.09	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023		
		440,000.000	Local 99.367966	437,219.05	103.866798	457,013.91	19,794.86	0.14
			Base 99.367966	437,219.05	103.866798	457,013.91	19,794.86	0.14
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1				4.100000	25 Mar 2025		
		120,000.000	Local 99.381183	119,257.42	105.783238	126,939.89	7,682.47	0.04
			Base 99.381183	119,257.42	105.783238	126,939.89	7,682.47	0.04
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028		
		550,000.000	Local 98.856433	543,710.38	106.964354	588,303.95	44,593.57	0.18
			Base 98.856433	543,710.38	106.964354	588,303.95	44,593.57	0.18

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View Date: April 1, 2020

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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
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	140,000.000	Local		106.966971	149,753.76	114.252798	159,953.92	10,200.16	0.05
		Base		106.966971	149,753.76	114.252798	159,953.92	10,200.16	0.05
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	20,000.000	Local		99.822050	19,964.41	101.726235	20,345.25	380.84	0.01
		Base		99.822050	19,964.41	101.726235	20,345.25	380.84	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	40,000.000	Local		99.777050	39,910.82	102.965516	41,186.21	1,275.39	0.01
		Base		99.777050	39,910.82	102.965516	41,186.21	1,275.39	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	20,000.000	Local		98.314150	19,662.83	100.983125	20,196.63	533.80	0.01
		Base		98.314150	19,662.83	100.983125	20,196.63	533.80	0.01
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
	30,000.000	Local		99.983000	29,994.90	103.801532	31,140.46	1,145.56	0.01
		Base		99.983000	29,994.90	103.801532	31,140.46	1,145.56	0.01
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					0.884630	15 Jul 2035		
	40,832.190	Local		95.563182	39,020.54	91.181560	37,231.43	-1,789.11	0.01
	Original Face: 2,010,000.000	Base		95.563182	39,020.54	91.181560	37,231.43	-1,789.11	0.01
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	20,000.000	Local		100.000000	20,000.00	87.636474	17,527.29	-2,472.71	0.01
		Base		100.000000	20,000.00	87.636474	17,527.29	-2,472.71	0.01
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	130,000.000	Local		104.334623	135,635.01	86.544993	112,508.49	-23,126.52	0.03
		Base		104.334623	135,635.01	86.544993	112,508.49	-23,126.52	0.03
14448CAA2	CARRIER GLOBAL CORP COMPANY GUAR 144A 02/30 2.722					2.722000	15 Feb 2030		
	110,000.000	Local		100.192982	110,212.28	92.143312	101,357.64	-8,854.64	0.03
		Base		100.192982	110,212.28	92.143312	101,357.64	-8,854.64	0.03
14448CAB0	CARRIER GLOBAL CORP COMPANY GUAR 144A 04/40 3.377					3.377000	05 Apr 2040		
	30,000.000	Local		101.661300	30,498.39	87.675309	26,302.59	-4,195.80	0.01
		Base		101.661300	30,498.39	87.675309	26,302.59	-4,195.80	0.01

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14448CAC8	CARRIER GLOBAL CORP COMPANY GUAR 144A 04/50 3.577					3.577000	05 Apr 2050		
	30,000.000	Local	101.757800	30,527.34	85.656668	25,697.00	-4,830.34	0.01	
		Base	101.757800	30,527.34	85.656668	25,697.00	-4,830.34	0.01	
14448CAD6	CARRIER GLOBAL CORP COMPANY GUAR 144A 02/23 1.923					1.923000	15 Feb 2023		
	20,000.000	Local	100.000000	20,000.00	98.448605	19,689.72	-310.28	0.01	
		Base	100.000000	20,000.00	98.448605	19,689.72	-310.28	0.01	
14448CAF1	CARRIER GLOBAL CORP COMPANY GUAR 144A 02/25 2.242					2.242000	15 Feb 2025		
	50,000.000	Local	100.000000	50,000.00	97.143663	48,571.83	-1,428.17	0.01	
		Base	100.000000	50,000.00	97.143663	48,571.83	-1,428.17	0.01	
14448CAH7	CARRIER GLOBAL CORP COMPANY GUAR 144A 02/27 2.493					2.493000	15 Feb 2027		
	10,000.000	Local	100.000000	10,000.00	95.388860	9,538.89	-461.11	0.00	
		Base	100.000000	10,000.00	95.388860	9,538.89	-461.11	0.00	
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.850000	25 Sep 2034		
	880,461.970	Local	100.910500	888,478.58	99.465380	875,754.84	-12,723.74	0.27	
Original Face:	2,960,000.000	Base	100.910500	888,478.58	99.465380	875,754.84	-12,723.74	0.27	
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579000	23 Jul 2020		
	20,000.000	Local	100.029150	20,005.83	99.688873	19,937.77	-68.06	0.01	
		Base	100.029150	20,005.83	99.688873	19,937.77	-68.06	0.01	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	50,000.000	Local	95.491860	47,745.93	102.262926	51,131.46	3,385.53	0.02	
		Base	95.491860	47,745.93	102.262926	51,131.46	3,385.53	0.02	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	170,000.000	Local	95.575282	162,477.98	107.825170	183,302.79	20,824.81	0.06	
		Base	95.575282	162,477.98	107.825170	183,302.79	20,824.81	0.06	
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	460,000.000	Local	100.044439	460,204.42	108.100044	497,260.20	37,055.78	0.15	
		Base	100.044439	460,204.42	108.100044	497,260.20	37,055.78	0.15	
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	30,000.000	Local	101.123533	30,337.06	104.057339	31,217.20	880.14	0.01	
		Base	101.123533	30,337.06	104.057339	31,217.20	880.14	0.01	

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166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	20,000.000	Local		99.814900	19,962.98	103.654519	20,730.90	767.92	0.01
		Base		99.814900	19,962.98	103.654519	20,730.90	767.92	0.01
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	280,000.000	Local		95.400493	267,121.38	66.962117	187,493.93	-79,627.45	0.06
		Base		95.400493	267,121.38	66.962117	187,493.93	-79,627.45	0.06
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	60,000.000	Local		98.903650	59,342.19	100.020305	60,012.18	669.99	0.02
		Base		98.903650	59,342.19	100.020305	60,012.18	669.99	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local		98.527071	68,968.95	102.702275	71,891.59	2,922.64	0.02
		Base		98.527071	68,968.95	102.702275	71,891.59	2,922.64	0.02
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	80,000.000	Local		143.409525	114,727.62	156.854791	125,483.83	10,756.21	0.04
		Base		143.409525	114,727.62	156.854791	125,483.83	10,756.21	0.04
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local		104.519425	209,038.85	109.503837	219,007.67	9,968.82	0.07
		Base		104.519425	209,038.85	109.503837	219,007.67	9,968.82	0.07
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local		109.560714	38,346.25	114.392173	40,037.26	1,691.01	0.01
		Base		109.560714	38,346.25	114.392173	40,037.26	1,691.01	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local		100.667980	100,667.98	104.402462	104,402.46	3,734.48	0.03
		Base		100.667980	100,667.98	104.402462	104,402.46	3,734.48	0.03
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	100.039705	50,019.85	19.85	0.02
		Base		100.000000	50,000.00	100.039705	50,019.85	19.85	0.02
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local		97.531911	594,944.66	104.428330	637,012.81	42,068.15	0.20
		Base		97.531911	594,944.66	104.428330	637,012.81	42,068.15	0.20

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local		99.396250	258,430.25	120.214598	312,557.95	54,127.70	0.10
		Base		99.396250	258,430.25	120.214598	312,557.95	54,127.70	0.10
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	90,000.000	Local		100.000000	90,000.00	109.867786	98,881.01	8,881.01	0.03
		Base		100.000000	90,000.00	109.867786	98,881.01	8,881.01	0.03
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2					4.200000	25 Mar 2050		
	60,000.000	Local		128.571950	77,143.17	130.596670	78,358.00	1,214.83	0.02
		Base		128.571950	77,143.17	130.596670	78,358.00	1,214.83	0.02
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local		99.709902	648,114.36	104.833000	681,414.50	33,300.14	0.21
		Base		99.709902	648,114.36	104.833000	681,414.50	33,300.14	0.21
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local		128.394300	12,839.43	140.691475	14,069.15	1,229.72	0.00
		Base		128.394300	12,839.43	140.691475	14,069.15	1,229.72	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		121.511400	12,151.14	133.878629	13,387.86	1,236.72	0.00
		Base		121.511400	12,151.14	133.878629	13,387.86	1,236.72	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	10,000.000	Local		95.849400	9,584.94	104.794654	10,479.47	894.53	0.00
		Base		95.849400	9,584.94	104.794654	10,479.47	894.53	0.00
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	10,000.000	Local		107.989000	10,798.90	108.049743	10,804.97	6.07	0.00
		Base		107.989000	10,798.90	108.049743	10,804.97	6.07	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		95.207883	57,124.73	99.299785	59,579.87	2,455.14	0.02
		Base		95.207883	57,124.73	99.299785	59,579.87	2,455.14	0.02
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		113.069000	11,306.90	117.994267	11,799.43	492.53	0.00
		Base		113.069000	11,306.90	117.994267	11,799.43	492.53	0.00

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View Date: April 1, 2020

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20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local	99.791380	49,895.69	107.315126	53,657.56	3,761.87	0.02	
		Base	99.791380	49,895.69	107.315126	53,657.56	3,761.87	0.02	
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	60,000.000	Local	99.896867	59,938.12	108.733949	65,240.37	5,302.25	0.02	
		Base	99.896867	59,938.12	108.733949	65,240.37	5,302.25	0.02	
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	250,000.000	Local	99.836160	249,590.40	112.281339	280,703.35	31,112.95	0.09	
		Base	99.836160	249,590.40	112.281339	280,703.35	31,112.95	0.09	
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	230,000.000	Local	99.371578	228,554.63	116.388024	267,692.46	39,137.83	0.08	
		Base	99.371578	228,554.63	116.388024	267,692.46	39,137.83	0.08	
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	20,000.000	Local	101.799050	20,359.81	103.228383	20,645.68	285.87	0.01	
		Base	101.799050	20,359.81	103.228383	20,645.68	285.87	0.01	
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	50,000.000	Local	107.704540	53,852.27	109.560471	54,780.24	927.97	0.02	
		Base	107.704540	53,852.27	109.560471	54,780.24	927.97	0.02	
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	40,000.000	Local	99.823200	39,929.28	108.389949	43,355.98	3,426.70	0.01	
		Base	99.823200	39,929.28	108.389949	43,355.98	3,426.70	0.01	
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	10,000.000	Local	110.154000	11,015.40	112.889704	11,288.97	273.57	0.00	
		Base	110.154000	11,015.40	112.889704	11,288.97	273.57	0.00	
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
	50,000.000	Local	104.244660	52,122.33	84.809994	42,405.00	-9,717.33	0.01	
		Base	104.244660	52,122.33	84.809994	42,405.00	-9,717.33	0.01	
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	120,000.000	Local	101.984083	122,380.90	86.355842	103,627.01	-18,753.89	0.03	
		Base	101.984083	122,380.90	86.355842	103,627.01	-18,753.89	0.03	

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209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	20,000.000	Local		99.772050	19,954.41	102.905805	20,581.16	626.75	0.01
		Base		99.772050	19,954.41	102.905805	20,581.16	626.75	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	30,000.000	Local		99.338033	29,801.41	105.112748	31,533.82	1,732.41	0.01
		Base		99.338033	29,801.41	105.112748	31,533.82	1,732.41	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	50,000.000	Local		105.384440	52,692.22	55.536361	27,768.18	-24,924.04	0.01
		Base		105.384440	52,692.22	55.536361	27,768.18	-24,924.04	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	60,000.000	Local		100.369317	60,221.59	51.439829	30,863.90	-29,357.69	0.01
		Base		100.369317	60,221.59	51.439829	30,863.90	-29,357.69	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	10,000.000	Local		101.146500	10,114.65	43.464853	4,346.49	-5,768.16	0.00
		Base		101.146500	10,114.65	43.464853	4,346.49	-5,768.16	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	110,000.000	Local		100.385018	110,423.52	46.223766	50,846.14	-59,577.38	0.02
		Base		100.385018	110,423.52	46.223766	50,846.14	-59,577.38	0.02
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	400,000.000	Local		102.305980	409,223.92	103.382232	413,528.93	4,305.01	0.13
		Base		102.305980	409,223.92	103.382232	413,528.93	4,305.01	0.13
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local		94.509730	217,372.38	97.741649	224,805.79	7,433.41	0.07
		Base		94.509730	217,372.38	97.741649	224,805.79	7,433.41	0.07
21H022663	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	22 Jun 2050		
	400,000.000	Local		104.531250	418,125.00	104.101563	416,406.25	-1,718.75	0.13
	Original Face:	400,000.000	Base	104.531250	418,125.00	104.101563	416,406.25	-1,718.75	0.13
21H042653	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	20 May 2050		
	300,000.000	Local		105.824220	317,472.66	106.140625	318,421.88	949.22	0.10
	Original Face:	300,000.000	Base	105.824220	317,472.66	106.140625	318,421.88	949.22	0.10

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View Date: April 1, 2020

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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
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	250,000.000	Local		100.000000	250,000.00	102.401172	256,002.93	6,002.93	0.08
		Base		100.000000	250,000.00	102.401172	256,002.93	6,002.93	0.08
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					1.426630	25 Feb 2032		
	232,970.300	Local		96.905082	225,760.06	89.165700	207,729.60	-18,030.46	0.06
	Original Face: 16,100,000.000	Base		96.905082	225,760.06	89.165700	207,729.60	-18,030.46	0.06
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local		97.302436	272,446.82	83.507200	233,820.16	-38,626.66	0.07
		Base		97.302436	272,446.82	83.507200	233,820.16	-38,626.66	0.07
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	200,000.000	Local		99.828950	199,657.90	102.683727	205,367.45	5,709.55	0.06
		Base		99.828950	199,657.90	102.683727	205,367.45	5,709.55	0.06
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
	200,000.000	Local		100.093885	200,187.77	99.550522	199,101.04	-1,086.73	0.06
		Base		100.093885	200,187.77	99.550522	199,101.04	-1,086.73	0.06
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	10,000.000	Local		99.811100	9,981.11	105.845583	10,584.56	603.45	0.00
		Base		99.811100	9,981.11	105.845583	10,584.56	603.45	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	50,000.000	Local		105.052840	52,526.42	114.153411	57,076.71	4,550.29	0.02
		Base		105.052840	52,526.42	114.153411	57,076.71	4,550.29	0.02
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	40,000.000	Local		121.961475	48,784.59	61.530516	24,612.21	-24,172.38	0.01
		Base		121.961475	48,784.59	61.530516	24,612.21	-24,172.38	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		90.056100	9,005.61	59.898629	5,989.86	-3,015.75	0.00
		Base		90.056100	9,005.61	59.898629	5,989.86	-3,015.75	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	190,000.000	Local		107.978816	205,159.75	63.919100	121,446.29	-83,713.46	0.04
		Base		107.978816	205,159.75	63.919100	121,446.29	-83,713.46	0.04

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25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	60,000.000	Local		107.706550	64,623.93	79.030869	47,418.52	-17,205.41	0.01
		Base		107.706550	64,623.93	79.030869	47,418.52	-17,205.41	0.01
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local		101.813100	10,181.31	100.819419	10,081.94	-99.37	0.00
		Base		101.813100	10,181.31	100.819419	10,081.94	-99.37	0.00
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	20,000.000	Local		104.011650	20,802.33	73.729868	14,745.97	-6,056.36	0.00
		Base		104.011650	20,802.33	73.729868	14,745.97	-6,056.36	0.00
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25					3.250000	01 Dec 2026		
	50,000.000	Local		103.130700	51,565.35	70.556202	35,278.10	-16,287.25	0.01
		Base		103.130700	51,565.35	70.556202	35,278.10	-16,287.25	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	10,000.000	Local		103.145400	10,314.54	67.992262	6,799.23	-3,515.31	0.00
		Base		103.145400	10,314.54	67.992262	6,799.23	-3,515.31	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	427,580.510	Local		99.989398	427,535.18	82.022600	350,712.65	-76,822.53	0.11
	Original Face: 500,000.000	Base		99.989398	427,535.18	82.022600	350,712.65	-76,822.53	0.11
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
	110,000.000	Local		100.377845	110,415.63	101.174209	111,291.63	876.00	0.03
		Base		100.377845	110,415.63	101.174209	111,291.63	876.00	0.03
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	130,000.000	Local		97.541531	126,803.99	99.843359	129,796.37	2,992.38	0.04
		Base		97.541531	126,803.99	99.843359	129,796.37	2,992.38	0.04
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	70,000.000	Local		94.739671	66,317.77	98.411497	68,888.05	2,570.28	0.02
		Base		94.739671	66,317.77	98.411497	68,888.05	2,570.28	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	50,000.000	Local		114.165320	57,082.66	100.606114	50,303.06	-6,779.60	0.02
		Base		114.165320	57,082.66	100.606114	50,303.06	-6,779.60	0.02

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26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	90,000.000	Local		106.543533	95,889.18	102.354091	92,118.68	-3,770.50	0.03
		Base		106.543533	95,889.18	102.354091	92,118.68	-3,770.50	0.03
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	90,000.000	Local		98.345822	88,511.24	99.909838	89,918.85	1,407.61	0.03
		Base		98.345822	88,511.24	99.909838	89,918.85	1,407.61	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	30,000.000	Local		96.087100	28,826.13	110.729807	33,218.94	4,392.81	0.01
		Base		96.087100	28,826.13	110.729807	33,218.94	4,392.81	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local		97.676810	498,151.73	88.601000	451,865.10	-46,286.63	0.14
		Base		97.676810	498,151.73	88.601000	451,865.10	-46,286.63	0.14
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local		124.324040	62,162.02	116.758865	58,379.43	-3,782.59	0.02
		Base		124.324040	62,162.02	116.758865	58,379.43	-3,782.59	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local		97.428410	379,970.80	100.300000	391,170.00	11,199.20	0.12
		Base		97.428410	379,970.80	100.300000	391,170.00	11,199.20	0.12
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	10,000.000	Local		111.277700	11,127.77	82.715934	8,271.59	-2,856.18	0.00
		Base		111.277700	11,127.77	82.715934	8,271.59	-2,856.18	0.00
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	60,000.000	Local		104.542450	62,725.47	82.926467	49,755.88	-12,969.59	0.02
		Base		104.542450	62,725.47	82.926467	49,755.88	-12,969.59	0.02
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
	50,000.000	Local		99.926560	49,963.28	83.618069	41,809.03	-8,154.25	0.01
		Base		99.926560	49,963.28	83.618069	41,809.03	-8,154.25	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		
	200,000.000	Local		101.503635	203,007.27	77.059191	154,118.38	-48,888.89	0.05
		Base		101.503635	203,007.27	77.059191	154,118.38	-48,888.89	0.05

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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29279FAA7	ENERGY TRANSFER OPERATING COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	10,000.000	Local		121.701000	12,170.10	85.696814	8,569.68	-3,600.42	0.00
		Base		121.701000	12,170.10	85.696814	8,569.68	-3,600.42	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		144.482700	14,448.27	115.680345	11,568.03	-2,880.24	0.00
		Base		144.482700	14,448.27	115.680345	11,568.03	-2,880.24	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		114.063929	79,844.75	105.839326	74,087.53	-5,757.22	0.02
		Base		114.063929	79,844.75	105.839326	74,087.53	-5,757.22	0.02
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local		115.686900	23,137.38	103.677090	20,735.42	-2,401.96	0.01
		Base		115.686900	23,137.38	103.677090	20,735.42	-2,401.96	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local		107.638325	129,165.99	99.659223	119,591.07	-9,574.92	0.04
		Base		107.638325	129,165.99	99.659223	119,591.07	-9,574.92	0.04
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	30,000.000	Local		107.586067	32,275.82	95.406178	28,621.85	-3,653.97	0.01
		Base		107.586067	32,275.82	95.406178	28,621.85	-3,653.97	0.01
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	60,000.000	Local		102.239217	61,343.53	89.869410	53,921.65	-7,421.88	0.02
		Base		102.239217	61,343.53	89.869410	53,921.65	-7,421.88	0.02
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	40,000.000	Local		99.819000	39,927.60	88.186767	35,274.71	-4,652.89	0.01
		Base		99.819000	39,927.60	88.186767	35,274.71	-4,652.89	0.01
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	10,000.000	Local		104.769900	10,476.99	84.031421	8,403.14	-2,073.85	0.00
		Base		104.769900	10,476.99	84.031421	8,403.14	-2,073.85	0.00
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

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29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	260,000.000	Local		98.014400	254,837.44	95.008000	247,020.80	-7,816.64	0.08
		Base		98.014400	254,837.44	95.008000	247,020.80	-7,816.64	0.08
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local		92.443257	212,619.49	94.983117	218,461.17	5,841.68	0.07
		Base		92.443257	212,619.49	94.983117	218,461.17	5,841.68	0.07
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	70,000.000	Local		97.330843	68,131.59	105.717662	74,002.36	5,870.77	0.02
		Base		97.330843	68,131.59	105.717662	74,002.36	5,870.77	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	60,000.000	Local		100.079783	60,047.87	118.216332	70,929.80	10,881.93	0.02
		Base		100.079783	60,047.87	118.216332	70,929.80	10,881.93	0.02
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44					2.440000	16 Aug 2029		
	60,000.000	Local		100.000000	60,000.00	103.274682	61,964.81	1,964.81	0.02
		Base		100.000000	60,000.00	103.274682	61,964.81	1,964.81	0.02
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	70,000.000	Local		100.000000	70,000.00	105.913334	74,139.33	4,139.33	0.02
		Base		100.000000	70,000.00	105.913334	74,139.33	4,139.33	0.02
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	60,000.000	Local		100.000000	60,000.00	110.443476	66,266.09	6,266.09	0.02
		Base		100.000000	60,000.00	110.443476	66,266.09	6,266.09	0.02
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2					5.846630	25 Nov 2024		
	578,788.720	Local		110.122008	637,373.76	95.156360	550,754.28	-86,619.48	0.17
	Original Face:	907,000.000	Base	110.122008	637,373.76	95.156360	550,754.28	-86,619.48	0.17
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					5.196630	25 Jan 2029		
	723,676.340	Local		109.901591	795,331.81	93.986340	680,156.91	-115,174.90	0.21
	Original Face:	780,000.000	Base	109.901591	795,331.81	93.986340	680,156.91	-115,174.90	0.21
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5					3.500000	01 Dec 2048		
	769,446.600	Local		100.256201	771,417.93	105.830151	814,306.50	42,888.57	0.25
	Original Face:	1,111,727.000	Base	100.256201	771,417.93	105.830151	814,306.50	42,888.57	0.25

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3128MJXW5	FED HM LN PC POOL G08692 FG 02/46 FIXED 3					3.000000	01 Feb 2046		
	30,856.580	Local		98.093373	30,268.26	105.659467	32,602.90	2,334.64	0.01
Original Face:	49,504.000	Base		98.093373	30,268.26	105.659467	32,602.90	2,334.64	0.01
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		
	234,167.220	Local		97.985905	229,450.87	105.362174	246,723.67	17,272.80	0.08
Original Face:	300,000.000	Base		97.985905	229,450.87	105.362174	246,723.67	17,272.80	0.08
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	237,332.030	Local		97.987347	232,555.36	105.288115	249,882.42	17,327.06	0.08
Original Face:	300,000.000	Base		97.987347	232,555.36	105.288115	249,882.42	17,327.06	0.08
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
	431,382.000	Local		104.015668	448,704.87	107.899097	465,457.28	16,752.41	0.14
Original Face:	700,000.000	Base		104.015668	448,704.87	107.899097	465,457.28	16,752.41	0.14
3131YCTL0	FED HM LN PC POOL ZN5955 FR 05/49 FIXED 3.5					3.500000	01 May 2049		
	88,293.800	Local		103.992489	91,818.92	105.603448	93,241.30	1,422.38	0.03
Original Face:	100,000.000	Base		103.992489	91,818.92	105.603448	93,241.30	1,422.38	0.03
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	496,369.320	Local		100.676190	499,725.72	105.914091	525,725.05	25,999.33	0.16
Original Face:	600,000.000	Base		100.676190	499,725.72	105.914091	525,725.05	25,999.33	0.16
31329QGF2	FED HM LN PC POOL ZA6498 FR 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	168,724.950	Local		100.847753	170,155.32	105.951117	178,765.97	8,610.65	0.06
Original Face:	200,000.000	Base		100.847753	170,155.32	105.951117	178,765.97	8,610.65	0.06
3132A5H81	FED HM LN PC POOL ZS4755 FR 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	298,740.810	Local		100.388638	299,901.83	105.954079	316,528.07	16,626.24	0.10
Original Face:	400,000.000	Base		100.388638	299,901.83	105.954079	316,528.07	16,626.24	0.10
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047		
	61,640.050	Local		105.086741	64,775.52	107.071967	65,999.21	1,223.69	0.02
Original Face:	100,000.000	Base		105.086741	64,775.52	107.071967	65,999.21	1,223.69	0.02

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3132A5KC8	FED HM LN PC POOL ZS4791 FR 09/48 FIXED 4.5				4.500000	01 Sep 2048		
		174,999.560	Local 105.235442	184,161.56	107.507186	188,137.10	3,975.54	0.06
Original Face:		300,000.000	Base 105.235442	184,161.56	107.507186	188,137.10	3,975.54	0.06
3132ADWH7	FED HM LN PC POOL ZT1548 FR 11/48 FIXED 3				3.000000	01 Nov 2048		
		3,068,384.050	Local 99.939458	3,066,526.39	105.100520	3,224,887.59	158,361.20	0.99
Original Face:		3,874,587.000	Base 99.939458	3,066,526.39	105.100520	3,224,887.59	158,361.20	0.99
3132AECC8	FED HM LN PC POOL ZT1867 FR 04/49 FIXED 3				3.000000	01 Apr 2049		
		20,995.140	Local 98.026972	20,580.90	104.745037	21,991.37	1,410.47	0.01
Original Face:		26,805.220	Base 98.026972	20,580.90	104.745037	21,991.37	1,410.47	0.01
3132DV4K8	FED HM LN PC POOL SD8026 FR 11/49 FIXED 4				4.000000	01 Nov 2049		
		186,607.170	Local 104.002360	194,075.86	106.700729	199,111.21	5,035.35	0.06
Original Face:		200,000.000	Base 104.002360	194,075.86	106.700729	199,111.21	5,035.35	0.06
3132DV5D3	FED HM LN PC POOL SD8044 FR 02/50 FIXED 3				3.000000	01 Feb 2050		
		1,354.640	Local 101.749542	1,378.34	104.808042	1,419.77	41.43	0.00
Original Face:		1,358.960	Base 101.749542	1,378.34	104.808042	1,419.77	41.43	0.00
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5				4.500000	01 Dec 2045		
		43,382.610	Local 106.269724	46,102.58	108.480628	47,061.73	959.15	0.01
Original Face:		162,728.000	Base 106.269724	46,102.58	108.480628	47,061.73	959.15	0.01
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5				3.500000	01 Jun 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3				3.000000	01 Mar 2049		
		81,576.630	Local 97.844211	79,818.01	104.898614	85,572.75	5,754.74	0.03
Original Face:		100,000.000	Base 97.844211	79,818.01	104.898614	85,572.75	5,754.74	0.03
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
		65,087.220	Local 100.705930	65,546.69	106.755889	69,484.44	3,937.75	0.02
Original Face:		100,000.000	Base 100.705930	65,546.69	106.755889	69,484.44	3,937.75	0.02

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3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.000000	01 Jan 2047		
		73,543.540	Local 99.867398	73,446.02	105.632116	77,685.60	4,239.58	0.02
Original Face:		100,000.000	Base 99.867398	73,446.02	105.632116	77,685.60	4,239.58	0.02
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5				4.500000	01 Feb 2047		
		32,915.790	Local 106.307429	34,991.93	107.576598	35,409.69	417.76	0.01
Original Face:		225,631.000	Base 106.307429	34,991.93	107.576598	35,409.69	417.76	0.01
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		72,140.330	Local 100.571567	72,552.66	106.368800	76,734.80	4,182.14	0.02
Original Face:		100,000.000	Base 100.571567	72,552.66	106.368800	76,734.80	4,182.14	0.02
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
		2,177,314.020	Local 97.452533	2,121,847.66	105.726340	2,301,994.42	180,146.76	0.71
Original Face:		3,100,000.000	Base 97.452533	2,121,847.66	105.726340	2,301,994.42	180,146.76	0.71
3132XV5K5	FED HM LN PC POOL Q53549 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048		
		273,663.250	Local 96.914138	265,218.38	105.998713	290,079.52	24,861.14	0.09
Original Face:		348,522.000	Base 96.914138	265,218.38	105.998713	290,079.52	24,861.14	0.09
3132XWC90	FED HM LN PC POOL Q53695 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048		
		547,063.580	Local 96.914143	530,181.98	106.029659	580,049.65	49,867.67	0.18
Original Face:		665,075.000	Base 96.914143	530,181.98	106.029659	580,049.65	49,867.67	0.18
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4				4.000000	01 May 2048		
		145,905.190	Local 101.280839	147,774.00	106.875578	155,937.02	8,163.02	0.05
Original Face:		200,000.000	Base 101.280839	147,774.00	106.875578	155,937.02	8,163.02	0.05
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4				4.000000	01 Jul 2048		
		68,427.480	Local 101.947697	69,760.24	106.703174	73,014.29	3,254.05	0.02
Original Face:		100,000.000	Base 101.947697	69,760.24	106.703174	73,014.29	3,254.05	0.02
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4				4.000000	01 Nov 2048		
		4,055,873.580	Local 99.701098	4,043,750.50	106.521826	4,320,390.60	276,640.10	1.33
Original Face:		5,100,000.000	Base 99.701098	4,043,750.50	106.521826	4,320,390.60	276,640.10	1.33
31334XX20	FED HM LN PC POOL QA1597 FR 08/49 FIXED 3				3.000000	01 Aug 2049		
		2,136.140	Local 100.788338	2,152.98	104.898101	2,240.77	87.79	0.00
Original Face:		2,266.790	Base 100.788338	2,152.98	104.898101	2,240.77	87.79	0.00

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31334YVU8	FED HM LN PC POOL QA2427 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		97,397.780	Local	101.952765	99,299.73	105.184669	102,447.53	3,147.80	0.03	
Original Face:		100,000.000	Base	101.952765	99,299.73	105.184669	102,447.53	3,147.80	0.03	
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3						3.000000	01 Sep 2048		
		174,296.120	Local	101.360323	176,667.11	105.623992	184,098.52	7,431.41	0.06	
Original Face:		200,000.000	Base	101.360323	176,667.11	105.623992	184,098.52	7,431.41	0.06	
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3						3.000000	01 May 2047		
		1,041,065.980	Local	97.128603	1,011,172.84	105.632038	1,099,699.21	88,526.37	0.34	
Original Face:		1,400,000.000	Base	97.128603	1,011,172.84	105.632038	1,099,699.21	88,526.37	0.34	
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3						3.000000	01 Sep 2047		
		91,099.780	Local	95.716686	87,197.69	105.715209	96,306.32	9,108.63	0.03	
Original Face:		100,000.000	Base	95.716686	87,197.69	105.715209	96,306.32	9,108.63	0.03	
3133A2E55	FED HM LN PC POOL QA7356 FR 02/50 FIXED 3						3.000000	01 Feb 2050		
		199,668.810	Local	102.908797	205,476.77	104.857736	209,368.19	3,891.42	0.06	
Original Face:		200,000.000	Base	102.908797	205,476.77	104.857736	209,368.19	3,891.42	0.06	
3133KGG6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3						3.000000	01 Jul 2049		
		94,621.300	Local	101.192850	95,749.99	105.139535	99,484.39	3,734.40	0.03	
Original Face:		100,000.000	Base	101.192850	95,749.99	105.139535	99,484.39	3,734.40	0.03	
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		191,816.490	Local	101.904205	195,469.07	105.602080	202,562.20	7,093.13	0.06	
Original Face:		200,000.000	Base	101.904205	195,469.07	105.602080	202,562.20	7,093.13	0.06	
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		97,515.770	Local	101.965590	99,432.53	105.139662	102,527.75	3,095.22	0.03	
Original Face:		100,000.000	Base	101.965590	99,432.53	105.139662	102,527.75	3,095.22	0.03	
3133KGP44	FED HM LN PC POOL RA1343 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		97,340.770	Local	102.619457	99,890.57	105.077919	102,283.66	2,393.09	0.03	
Original Face:		100,000.000	Base	102.619457	99,890.57	105.077919	102,283.66	2,393.09	0.03	
3133KGP51	FED HM LN PC POOL RA1344 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		180,881.980	Local	101.806686	184,149.95	105.077901	190,066.99	5,917.04	0.06	
Original Face:		186,000.000	Base	101.806686	184,149.95	105.077901	190,066.99	5,917.04	0.06	

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3133KGPZ5	FED HM LN PC POOL RA1340 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		289,560.920	Local 102.507552	296,821.81	105.077954	304,264.69	7,442.88	0.09
Original Face:		300,000.000	Base 102.507552	296,821.81	105.077954	304,264.69	7,442.88	0.09
3133KGQD3	FED HM LN PC POOL RA1352 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		288,568.290	Local 101.631271	293,275.62	104.864713	302,606.31	9,330.69	0.09
Original Face:		300,000.000	Base 101.631271	293,275.62	104.864713	302,606.31	9,330.69	0.09
3133KGGQ6	FED HM LN PC POOL RA1355 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		386,111.100	Local 102.162484	394,460.69	104.832297	404,769.14	10,308.45	0.12
Original Face:		400,000.000	Base 102.162484	394,460.69	104.832297	404,769.14	10,308.45	0.12
3133KGQY7	FED HM LN PC POOL RA1371 FR 09/49 FIXED 3.5				3.500000	01 Sep 2049		
		95,626.150	Local 103.669195	99,134.86	105.842519	101,213.13	2,078.27	0.03
Original Face:		100,000.000	Base 103.669195	99,134.86	105.842519	101,213.13	2,078.27	0.03
3133KGTR9	FED HM LN PC POOL RA1460 FR 10/49 FIXED 3				3.000000	01 Oct 2049		
		195,364.200	Local 102.020626	199,311.78	105.077928	205,284.65	5,972.87	0.06
Original Face:		200,000.000	Base 102.020626	199,311.78	105.077928	205,284.65	5,972.87	0.06
3133KGT57	FED HM LN PC POOL RA1461 FR 10/49 FIXED 3				3.000000	01 Oct 2049		
		372,855.750	Local 101.818293	379,635.36	105.062509	391,731.61	12,096.25	0.12
Original Face:		384,000.000	Base 101.818293	379,635.36	105.062509	391,731.61	12,096.25	0.12
3133KGUS5	FED HM LN PC POOL RA1493 FR 10/49 FIXED 3				3.000000	01 Oct 2049		
		293,640.830	Local 102.022038	299,578.36	105.000845	308,325.35	8,746.99	0.09
Original Face:		300,000.000	Base 102.022038	299,578.36	105.000845	308,325.35	8,746.99	0.09
3133KGUV8	FED HM LN PC POOL RA1496 FR 10/49 FIXED 3				3.000000	01 Oct 2049		
		292,993.650	Local 101.889785	298,530.60	105.062564	307,826.64	9,296.04	0.09
Original Face:		300,000.000	Base 101.889785	298,530.60	105.062564	307,826.64	9,296.04	0.09
3133KHCP9	FED HM LN PC POOL RA1878 FR 12/49 FIXED 3.5				3.500000	01 Dec 2049		
		494,424.530	Local 104.242172	515,398.87	105.657847	522,398.31	6,999.44	0.16
Original Face:		500,000.000	Base 104.242172	515,398.87	105.657847	522,398.31	6,999.44	0.16
3133KHFW1	FED HM LN PC POOL RA1981 FR 01/50 FIXED 3				3.000000	01 Jan 2050		
		196,561.600	Local 101.939209	200,373.34	105.077997	206,542.99	6,169.65	0.06
Original Face:		200,000.000	Base 101.939209	200,373.34	105.077997	206,542.99	6,169.65	0.06

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3133KHGE0	FED HM LN PC POOL RA1997 FR 01/50 FIXED 3				3.000000	01 Jan 2050		
		98,446.980	Local 101.698742	100,119.34	104.831377	103,203.32	3,083.98	0.03
Original Face:		100,000.000	Base 101.698742	100,119.34	104.831377	103,203.32	3,083.98	0.03
3133KHGT7	FED HM LN PC POOL RA2010 FR 01/50 FIXED 3.5				3.500000	01 Jan 2050		
		198,466.390	Local 104.803660	208,000.04	105.657881	209,695.38	1,695.34	0.06
Original Face:		200,000.000	Base 104.803660	208,000.04	105.657881	209,695.38	1,695.34	0.06
3133KHGZ3	FED HM LN PC POOL RA2016 FR 01/50 FIXED 3				3.000000	01 Jan 2050		
		297,464.760	Local 102.166448	303,909.18	105.078043	312,570.15	8,660.97	0.10
Original Face:		300,000.000	Base 102.166448	303,909.18	105.078043	312,570.15	8,660.97	0.10
3133KHK62	FED HM LN PC POOL RA2117 FR 02/50 FIXED 3				3.000000	01 Feb 2050		
		298,354.060	Local 105.287171	314,128.55	105.028096	313,355.59	-772.96	0.10
Original Face:		300,000.000	Base 105.287171	314,128.55	105.028096	313,355.59	-772.96	0.10
3133KHLC8	FED HM LN PC POOL RA2123 FR 02/50 FIXED 2.5				2.500000	01 Feb 2050		
		592.830	Local 100.396404	595.18	103.605784	614.21	19.03	0.00
Original Face:		595.340	Base 100.396404	595.18	103.605784	614.21	19.03	0.00
3133KHLV6	FED HM LN PC POOL RA2140 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		99,552.580	Local 105.443134	104,971.36	106.141837	105,666.94	695.58	0.03
Original Face:		100,000.000	Base 105.443134	104,971.36	106.141837	105,666.94	695.58	0.03
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4				4.000000	01 Feb 2050		
		99,639.280	Local 105.329063	104,949.12	106.708173	106,323.26	1,374.14	0.03
Original Face:		100,000.000	Base 105.329063	104,949.12	106.708173	106,323.26	1,374.14	0.03
3133KHSE7	FED HM LN PC POOL RA2317 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		99,564.940	Local 103.181682	102,732.78	104.857690	104,401.50	1,668.72	0.03
Original Face:		100,000.000	Base 103.181682	102,732.78	104.857690	104,401.50	1,668.72	0.03
3133KHSV9	FED HM LN PC POOL RA2332 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		398,931.440	Local 104.928478	418,592.69	105.090140	419,237.61	644.92	0.13
Original Face:		400,000.000	Base 104.928478	418,592.69	105.090140	419,237.61	644.92	0.13
3133KHSY3	FED HM LN PC POOL RA2335 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		398,898.600	Local 105.287196	419,989.15	105.028174	418,955.92	-1,033.23	0.13
Original Face:		400,000.000	Base 105.287196	419,989.15	105.028174	418,955.92	-1,033.23	0.13

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3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		
	100,000.000	Local		106.098220	106,098.22	107.013439	107,013.44	915.22	0.03
Original Face:	100,000.000	Base		106.098220	106,098.22	107.013439	107,013.44	915.22	0.03
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
	100,000.000	Local		105.029850	105,029.85	105.708903	105,708.90	679.05	0.03
Original Face:	100,000.000	Base		105.029850	105,029.85	105.708903	105,708.90	679.05	0.03
3136A5LM6	FANNIE MAE FNR 2012 35 SC					5.553370	25 Apr 2042		
	20,258.680	Local		12.252921	2,482.28	18.654800	3,779.22	1,296.94	0.00
Original Face:	100,000.000	Base		12.252921	2,482.28	18.654800	3,779.22	1,296.94	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					5.203370	25 Jun 2043		
	137,233.810	Local		14.533860	19,945.37	19.141600	26,268.75	6,323.38	0.01
Original Face:	300,000.000	Base		14.533860	19,945.37	19.141600	26,268.75	6,323.38	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					5.003370	25 Dec 2043		
	103,179.570	Local		14.101900	14,550.28	16.984230	17,524.26	2,973.98	0.01
Original Face:	200,000.000	Base		14.101900	14,550.28	16.984230	17,524.26	2,973.98	0.01
3136AX4N2	FANNIE MAE FNR 2017 76 SB					5.153370	25 Oct 2057		
	64,574.140	Local		11.322272	7,311.26	15.783440	10,192.02	2,880.76	0.00
Original Face:	100,000.000	Base		11.322272	7,311.26	15.783440	10,192.02	2,880.76	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986000	25 Dec 2027		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	130,000.000	Local		103.295331	134,283.93	113.697510	147,806.76	13,522.83	0.05
Original Face:	130,000.000	Base		103.295331	134,283.93	113.697510	147,806.76	13,522.83	0.05
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.554650	25 Sep 2028		
	600,000.000	Local		101.882392	611,294.35	117.366000	704,196.00	92,901.65	0.22
Original Face:	600,000.000	Base		101.882392	611,294.35	117.366000	704,196.00	92,901.65	0.22
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Jan 2029		
	240,000.000	Local		101.355879	243,254.11	110.967480	266,321.95	23,067.84	0.08
Original Face:	240,000.000	Base		101.355879	243,254.11	110.967480	266,321.95	23,067.84	0.08

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3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029			
			270,000.000	Local	102.407930	276,501.41	111.525990	301,120.17	24,618.76	0.09
Original Face:			270,000.000	Base	102.407930	276,501.41	111.525990	301,120.17	24,618.76	0.09
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029			
			593,913.630	Local	101.973620	605,635.23	104.692930	621,785.58	16,150.35	0.19
Original Face:			594,000.000	Base	101.973620	605,635.23	104.692930	621,785.58	16,150.35	0.19
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027			
			498,776.910	Local	100.301576	500,281.10	102.133110	509,416.37	9,135.27	0.16
Original Face:			500,000.000	Base	100.301576	500,281.10	102.133110	509,416.37	9,135.27	0.16
3137AJYN8	FREDDIE MAC FHR 3973 SA					5.785370	15 Dec 2041			
			78,601.880	Local	10.014252	7,871.39	20.729860	16,294.06	8,422.67	0.01
Original Face:			300,000.000	Base	10.014252	7,871.39	20.729860	16,294.06	8,422.67	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048			
			45,391.230	Local	96.310873	43,716.69	103.345410	46,909.75	3,193.06	0.01
Original Face:			100,000.000	Base	96.310873	43,716.69	103.345410	46,909.75	3,193.06	0.01
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2					3.505000	25 Mar 2029			
			270,000.000	Local	102.718193	277,339.12	116.094680	313,455.64	36,116.52	0.10
Original Face:			270,000.000	Base	102.718193	277,339.12	116.094680	313,455.64	36,116.52	0.10
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.846630	25 Dec 2027			
			270,000.000	Local	108.780967	293,708.61	97.995450	264,587.72	-29,120.89	0.08
Original Face:			270,000.000	Base	108.780967	293,708.61	97.995450	264,587.72	-29,120.89	0.08
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046			
			72,806.560	Local	101.544311	73,930.92	105.498814	76,810.06	2,879.14	0.02
Original Face:			100,000.000	Base	101.544311	73,930.92	105.498814	76,810.06	2,879.14	0.02
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046			
			351,029.950	Local	98.377651	345,335.02	105.601618	370,693.31	25,358.29	0.11
Original Face:			500,000.000	Base	98.377651	345,335.02	105.601618	370,693.31	25,358.29	0.11
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046			
			80,478.460	Local	95.575599	76,917.77	105.704524	85,069.37	8,151.60	0.03
Original Face:			100,000.000	Base	95.575599	76,917.77	105.704524	85,069.37	8,151.60	0.03

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	Units								
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	69,534.060	Local	101.544222	70,607.82	105.548485	73,392.15	2,784.33	0.02	
Original Face:	100,000.000	Base	101.544222	70,607.82	105.548485	73,392.15	2,784.33	0.02	
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
	71,272.780	Local	105.483819	75,181.25	107.544830	76,650.19	1,468.94	0.02	
Original Face:	100,000.000	Base	105.483819	75,181.25	107.544830	76,650.19	1,468.94	0.02	
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	81,616.800	Local	95.607436	78,031.73	105.704393	86,272.54	8,240.81	0.03	
Original Face:	100,000.000	Base	95.607436	78,031.73	105.704393	86,272.54	8,240.81	0.03	
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	70,334.410	Local	101.544038	71,420.40	105.625252	74,290.90	2,870.50	0.02	
Original Face:	100,000.000	Base	101.544038	71,420.40	105.625252	74,290.90	2,870.50	0.02	
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	138,395.700	Local	101.544181	140,532.78	105.772971	146,385.24	5,852.46	0.05	
Original Face:	200,000.000	Base	101.544181	140,532.78	105.772971	146,385.24	5,852.46	0.05	
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.000000	01 Jan 2047		
	74,029.420	Local	99.752247	73,846.01	105.471122	78,079.66	4,233.65	0.02	
Original Face:	100,000.000	Base	99.752247	73,846.01	105.471122	78,079.66	4,233.65	0.02	
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
	223,061.100	Local	99.786861	222,585.67	105.231286	234,730.06	12,144.39	0.07	
Original Face:	400,000.000	Base	99.786861	222,585.67	105.231286	234,730.06	12,144.39	0.07	
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	66,221.600	Local	102.062741	67,587.58	111.538418	73,862.53	6,274.95	0.02	
Original Face:	100,000.000	Base	102.062741	67,587.58	111.538418	73,862.53	6,274.95	0.02	
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
	133,451.210	Local	105.142104	140,313.41	111.047720	148,194.53	7,881.12	0.05	
Original Face:	200,000.000	Base	105.142104	140,313.41	111.047720	148,194.53	7,881.12	0.05	
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	141,609.160	Local	103.456634	146,504.07	107.781878	152,629.01	6,124.94	0.05	
Original Face:	200,000.000	Base	103.456634	146,504.07	107.781878	152,629.01	6,124.94	0.05	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	72,994.220	Local	101.933824	74,405.80	110.985168	81,012.76	6,606.96	0.02	
Original Face:	100,000.000	Base	101.933824	74,405.80	110.985168	81,012.76	6,606.96	0.02	
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	54,454.370	Local	108.611283	59,143.59	109.009371	59,360.37	216.78	0.02	
Original Face:	100,000.000	Base	108.611283	59,143.59	109.009371	59,360.37	216.78	0.02	
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	74,000.980	Local	104.667965	77,455.32	111.444512	82,470.03	5,014.71	0.03	
Original Face:	100,000.000	Base	104.667965	77,455.32	111.444512	82,470.03	5,014.71	0.03	
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	340,076.610	Local	105.238070	357,890.06	106.502917	362,191.51	4,301.45	0.11	
Original Face:	500,000.010	Base	105.238070	357,890.06	106.502917	362,191.51	4,301.45	0.11	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	230,001.670	Local	97.988893	225,376.09	105.745935	243,217.42	17,841.33	0.07	
Original Face:	300,000.000	Base	97.988893	225,376.09	105.745935	243,217.42	17,841.33	0.07	
3140HD3Q5	FNMA POOL BK0806 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
	0.010	Local	-2,000.000000	-0.20	107.003684	0.01	0.21	0.00	
Original Face:	0.010	Base	-2,000.000000	-0.20	107.003684	0.01	0.21	0.00	
3140HRNX7	FNMA POOL BL0405 FN 11/28 FIXED 3.64					3.640000	01 Nov 2028		
	100,000.000	Local	107.593990	107,593.99	114.996100	114,996.10	7,402.11	0.04	
Original Face:	100,000.000	Base	107.593990	107,593.99	114.996100	114,996.10	7,402.11	0.04	
3140HTHS1	FNMA POOL BL2040 FN 05/29 FIXED 3.19					3.190000	01 May 2029		
	98,680.880	Local	101.290706	99,954.56	112.385002	110,902.51	10,947.95	0.03	
Original Face:	100,000.000	Base	101.290706	99,954.56	112.385002	110,902.51	10,947.95	0.03	
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	01 May 2029		
	30,000.000	Local	101.716167	30,514.85	114.282941	34,284.88	3,770.03	0.01	
Original Face:	30,000.000	Base	101.716167	30,514.85	114.282941	34,284.88	3,770.03	0.01	
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	100,000.000	Local	101.427830	101,427.83	113.987131	113,987.13	12,559.30	0.04	
Original Face:	100,000.000	Base	101.427830	101,427.83	113.987131	113,987.13	12,559.30	0.04	

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STATE STREET

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View Date: April 1, 2020

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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
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24					3.240000	01 May 2029		
	140,000.000	Local		101.301786	141,822.50	113.555665	158,977.93	17,155.43	0.05
Original Face:	140,000.000	Base		101.301786	141,822.50	113.555665	158,977.93	17,155.43	0.05
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	79,164.270	Local		100.668433	79,693.43	112.344410	88,936.63	9,243.20	0.03
Original Face:	80,000.000	Base		100.668433	79,693.43	112.344410	88,936.63	9,243.20	0.03
3140HTWT2	FNMA POOL BL2457 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	50,000.000	Local		101.308940	50,654.47	113.484106	56,742.05	6,087.58	0.02
Original Face:	50,000.000	Base		101.308940	50,654.47	113.484106	56,742.05	6,087.58	0.02
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
	30,000.000	Local		101.564267	30,469.28	107.835344	32,350.60	1,881.32	0.01
Original Face:	30,000.000	Base		101.564267	30,469.28	107.835344	32,350.60	1,881.32	0.01
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	616,203.330	Local		97.143930	598,604.13	105.609992	650,772.29	52,168.16	0.20
Original Face:	800,000.000	Base		97.143930	598,604.13	105.609992	650,772.29	52,168.16	0.20
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
	179,962.970	Local		98.531537	177,320.28	107.058443	192,665.55	15,345.27	0.06
Original Face:	200,000.000	Base		98.531537	177,320.28	107.058443	192,665.55	15,345.27	0.06
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	271,363.890	Local		95.723760	259,759.72	105.693313	286,813.49	27,053.77	0.09
Original Face:	300,000.000	Base		95.723760	259,759.72	105.693313	286,813.49	27,053.77	0.09
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	243,533.730	Local		102.030758	248,479.31	107.268345	261,234.60	12,755.29	0.08
Original Face:	300,000.000	Base		102.030758	248,479.31	107.268345	261,234.60	12,755.29	0.08
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	335,101.420	Local		102.041472	341,942.42	107.254373	359,410.93	17,468.51	0.11
Original Face:	400,000.000	Base		102.041472	341,942.42	107.254373	359,410.93	17,468.51	0.11
3140J9PC9	FNMA POOL BM4918 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	4,090,642.400	Local		100.560442	4,113,568.06	106.509285	4,356,913.97	243,345.91	1.34
Original Face:	5,000,000.000	Base		100.560442	4,113,568.06	106.509285	4,356,913.97	243,345.91	1.34

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3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR				3.500000	01 Jul 2048		
		636,588.420	Local 100.572397	640,232.23	105.471934	671,422.12	31,189.89	0.21
Original Face:		800,000.000	Base 100.572397	640,232.23	105.471934	671,422.12	31,189.89	0.21
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5				3.500000	01 Apr 2049		
		1,142,573.040	Local 101.167417	1,155,911.63	105.753666	1,208,312.88	52,401.25	0.37
Original Face:		1,300,000.000	Base 101.167417	1,155,911.63	105.753666	1,208,312.88	52,401.25	0.37
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3				3.000000	01 Sep 2049		
		295,579.470	Local 102.078663	301,723.57	105.694647	312,411.68	10,688.11	0.10
Original Face:		300,000.000	Base 102.078663	301,723.57	105.694647	312,411.68	10,688.11	0.10
3140JSTQ2	FNMA POOL BN9558 FN 07/49 FIXED 3				3.000000	01 Jul 2049		
		88,437.180	Local 100.565837	88,937.59	104.958363	92,822.22	3,884.63	0.03
Original Face:		100,000.000	Base 100.565837	88,937.59	104.958363	92,822.22	3,884.63	0.03
3140JWQB9	FNMA POOL BO2249 FN 10/49 FIXED 3.5				3.500000	01 Oct 2049		
		98,208.710	Local 103.873027	102,012.36	105.657857	103,765.22	1,752.86	0.03
Original Face:		100,000.000	Base 103.873027	102,012.36	105.657857	103,765.22	1,752.86	0.03
3140JWQJ2	FNMA POOL BO2256 FN 10/49 FIXED 3				3.000000	01 Oct 2049		
		488,967.830	Local 102.318038	500,302.29	105.077935	513,797.30	13,495.01	0.16
Original Face:		500,000.000	Base 102.318038	500,302.29	105.077935	513,797.30	13,495.01	0.16
3140JXFE3	FNMA POOL BO2864 FN 10/49 FIXED 3				3.000000	01 Oct 2049		
		2,393.380	Local 101.619467	2,432.14	104.772096	2,507.59	75.45	0.00
Original Face:		2,424.230	Base 101.619467	2,432.14	104.772096	2,507.59	75.45	0.00
3140JXNY0	FNMA POOL BO3106 FN 10/49 FIXED 3				3.000000	01 Oct 2049		
		162.610	Local 101.838755	165.60	104.814919	170.44	4.84	0.00
Original Face:		167.990	Base 101.838755	165.60	104.814919	170.44	4.84	0.00
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3				3.000000	01 Aug 2049		
		160.270	Local 100.786173	161.53	104.804323	167.97	6.44	0.00
Original Face:		168.100	Base 100.786173	161.53	104.804323	167.97	6.44	0.00
3140K5AV9	FNMA POOL BO9019 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		99,812.380	Local 102.386397	102,194.30	104.857516	104,660.78	2,466.48	0.03
Original Face:		100,000.000	Base 102.386397	102,194.30	104.857516	104,660.78	2,466.48	0.03

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View Date: April 1, 2020

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3140K5XW2	FNMA POOL BO9692 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	10,759.470	Local		103.337711	11,118.59	105.139756	11,312.48	193.89	0.00
Original Face:	11,000.000	Base		103.337711	11,118.59	105.139756	11,312.48	193.89	0.00
3140K7GT4	FNMA POOL BP0209 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	199,685.360	Local		102.908791	205,493.79	104.857798	209,385.67	3,891.88	0.06
Original Face:	200,000.000	Base		102.908791	205,493.79	104.857798	209,385.67	3,891.88	0.06
3140K7ZE6	FNMA POOL BP0740 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	166.940	Local		101.815023	169.97	104.824324	174.99	5.02	0.00
Original Face:	168.440	Base		101.815023	169.97	104.824324	174.99	5.02	0.00
3140KAFG6	FNMA POOL BP2866 FN 03/50 FIXED 3					3.000000	01 Mar 2050		
	100,000.000	Local		103.848430	103,848.43	104.857679	104,857.68	1,009.25	0.03
Original Face:	100,000.000	Base		103.848430	103,848.43	104.857679	104,857.68	1,009.25	0.03
3140KAMY9	FNMA POOL BP3074 FN 03/50 FIXED 3					3.000000	01 Mar 2050		
	100,000.000	Local		103.914710	103,914.71	104.857717	104,857.72	943.01	0.03
Original Face:	100,000.000	Base		103.914710	103,914.71	104.857717	104,857.72	943.01	0.03
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	316,556.270	Local		101.803183	322,264.36	106.045060	335,692.29	13,427.93	0.10
Original Face:	400,000.000	Base		101.803183	322,264.36	106.045060	335,692.29	13,427.93	0.10
3140Q92W2	FNMA POOL CA2588 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
	66,399.040	Local		105.468754	70,030.24	107.508010	71,384.29	1,354.05	0.02
Original Face:	100,000.000	Base		105.468754	70,030.24	107.508010	71,384.29	1,354.05	0.02
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	2,620,974.000	Local		104.409760	2,736,552.66	107.827243	2,826,124.00	89,571.34	0.87
Original Face:	4,000,000.000	Base		104.409760	2,736,552.66	107.827243	2,826,124.00	89,571.34	0.87
3140Q9NZ2	FNMA POOL CA2207 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	1,333,663.750	Local		106.438266	1,419,528.57	107.810056	1,437,823.64	18,295.07	0.44
Original Face:	1,900,000.000	Base		106.438266	1,419,528.57	107.810056	1,437,823.64	18,295.07	0.44
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	71,976.800	Local		106.000003	76,295.41	107.651406	77,484.04	1,188.63	0.02
Original Face:	100,000.000	Base		106.000003	76,295.41	107.651406	77,484.04	1,188.63	0.02

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3140QA2D1	FNMA POOL CA3471 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	176,278.280	Local		100.860480	177,795.12	105.995823	186,847.61	9,052.49	0.06
Original Face:	200,000.000	Base		100.860480	177,795.12	105.995823	186,847.61	9,052.49	0.06
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	88,173.500	Local		104.725479	92,340.12	105.722040	93,218.82	878.70	0.03
Original Face:	100,000.000	Base		104.725479	92,340.12	105.722040	93,218.82	878.70	0.03
3140QA2L3	FNMA POOL CA3478 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	172,865.070	Local		100.830139	174,300.09	105.759787	182,821.73	8,521.64	0.06
Original Face:	200,000.000	Base		100.830139	174,300.09	105.759787	182,821.73	8,521.64	0.06
3140QADH0	FNMA POOL CA2803 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	61,566.030	Local		105.609376	65,019.50	107.537482	66,206.56	1,187.06	0.02
Original Face:	100,000.000	Base		105.609376	65,019.50	107.537482	66,206.56	1,187.06	0.02
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	291,733.300	Local		105.843748	308,781.46	107.523602	313,682.15	4,900.69	0.10
Original Face:	400,000.000	Base		105.843748	308,781.46	107.523602	313,682.15	4,900.69	0.10
3140QBBC1	FNMA POOL CA3634 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	187,996.480	Local		101.604312	191,012.53	106.387818	200,005.35	8,992.82	0.06
Original Face:	200,000.000	Base		101.604312	191,012.53	106.387818	200,005.35	8,992.82	0.06
3140QBBF4	FNMA POOL CA3637 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	185,190.380	Local		101.786799	188,499.36	105.734203	195,809.57	7,310.21	0.06
Original Face:	200,000.000	Base		101.786799	188,499.36	105.734203	195,809.57	7,310.21	0.06
3140QBGT9	FNMA POOL CA3809 FN 07/49 FIXED 3					3.000000	01 Jul 2049		
	94,813.460	Local		101.143920	95,898.05	105.088530	99,638.07	3,740.02	0.03
Original Face:	100,000.000	Base		101.143920	95,898.05	105.088530	99,638.07	3,740.02	0.03
3140QBPB8	FNMA POOL CA4017 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	194,198.960	Local		102.331053	198,725.84	104.864695	203,646.15	4,920.31	0.06
Original Face:	200,000.000	Base		102.331053	198,725.84	104.864695	203,646.15	4,920.31	0.06
3140QBQ84	FNMA POOL CA4078 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	97,004.020	Local		102.162488	99,101.72	104.831344	101,690.62	2,588.90	0.03
Original Face:	100,000.000	Base		102.162488	99,101.72	104.831344	101,690.62	2,588.90	0.03

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3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	389,529.320	Local		102.545893	399,446.32	105.138860	409,546.69	10,100.37	0.13
Original Face:	400,000.000	Base		102.545893	399,446.32	105.138860	409,546.69	10,100.37	0.13
3140QBSK5	FNMA POOL CA4121 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	386,114.020	Local		102.323513	395,085.43	105.053546	405,626.47	10,541.04	0.12
Original Face:	400,000.000	Base		102.323513	395,085.43	105.053546	405,626.47	10,541.04	0.12
3140QBSL3	FNMA POOL CA4122 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	475,280.760	Local		104.724548	497,735.63	105.841602	503,044.77	5,309.14	0.15
Original Face:	500,000.000	Base		104.724548	497,735.63	105.841602	503,044.77	5,309.14	0.15
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	193,275.210	Local		102.975322	199,025.77	105.386207	203,685.41	4,659.64	0.06
Original Face:	200,000.000	Base		102.975322	199,025.77	105.386207	203,685.41	4,659.64	0.06
3140QBSY5	FNMA POOL CA4134 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	291,281.730	Local		102.576564	298,786.79	105.059505	306,019.14	7,232.35	0.09
Original Face:	300,000.000	Base		102.576564	298,786.79	105.059505	306,019.14	7,232.35	0.09
3140QBTW8	FNMA POOL CA4164 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	93,249.510	Local		103.732974	96,730.49	105.683225	98,549.09	1,818.60	0.03
Original Face:	100,000.000	Base		103.732974	96,730.49	105.683225	98,549.09	1,818.60	0.03
3140QBZU5	FNMA POOL CA4354 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QC3Q7	FNMA POOL CA5306 FN 03/50 FIXED 3					3.000000	01 Mar 2050		
	139,559.870	Local		102.838560	143,521.36	104.765423	146,210.49	2,689.13	0.04
Original Face:	140,000.000	Base		102.838560	143,521.36	104.765423	146,210.49	2,689.13	0.04
3140QC3R5	FNMA POOL CA5307 FN 03/50 FIXED 3					3.000000	01 Mar 2050		
	97,780.630	Local		103.290867	100,998.46	105.090113	102,757.77	1,759.31	0.03
Original Face:	98,000.000	Base		103.290867	100,998.46	105.090113	102,757.77	1,759.31	0.03
3140QCCA2	FNMA POOL CA4564 FN 11/49 FIXED 3.5					3.500000	01 Nov 2049		
	97,743.370	Local		104.655456	102,293.77	105.657864	103,273.56	979.79	0.03
Original Face:	100,000.000	Base		104.655456	102,293.77	105.657864	103,273.56	979.79	0.03

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
	96,255.290	Local		105.366365	101,420.70	106.799699	102,800.36	1,379.66	0.03
Original Face:	100,000.000	Base		105.366365	101,420.70	106.799699	102,800.36	1,379.66	0.03
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	99,293.140	Local		101.985746	101,264.85	104.831450	104,090.44	2,825.59	0.03
Original Face:	100,000.000	Base		101.985746	101,264.85	104.831450	104,090.44	2,825.59	0.03
3140QCSK3	FNMA POOL CA5021 FN 01/50 FIXED 3.5					3.500000	01 Jan 2050		
	298,382.330	Local		104.803659	312,715.60	105.657888	315,264.47	2,548.87	0.10
Original Face:	300,000.000	Base		104.803659	312,715.60	105.657888	315,264.47	2,548.87	0.10
3140QCVN3	FNMA POOL CA5120 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QCYN0	FNMA POOL CA5216 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	167,391.400	Local		103.587168	173,396.01	105.028057	175,807.94	2,411.93	0.05
Original Face:	168,000.000	Base		103.587168	173,396.01	105.028057	175,807.94	2,411.93	0.05
3140QCYP5	FNMA POOL CA5217 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	64,594.520	Local		103.259642	66,700.07	105.105647	67,892.49	1,192.42	0.02
Original Face:	65,000.000	Base		103.259642	66,700.07	105.105647	67,892.49	1,192.42	0.02
3140QCYT7	FNMA POOL CA5221 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
	199,441.920	Local		104.491754	208,400.36	106.080035	211,568.06	3,167.70	0.07
Original Face:	200,000.000	Base		104.491754	208,400.36	106.080035	211,568.06	3,167.70	0.07
3140QCXY8	FNMA POOL CA5225 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	198,755.880	Local		104.335791	207,373.52	105.415597	209,519.70	2,146.18	0.06
Original Face:	200,000.000	Base		104.335791	207,373.52	105.415597	209,519.70	2,146.18	0.06
3140QCY6	FNMA POOL CA5226 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	298,298.210	Local		105.287172	314,069.75	105.028054	313,296.81	-772.94	0.10
Original Face:	300,000.000	Base		105.287172	314,069.75	105.028054	313,296.81	-772.94	0.10
3140X47B6	FNMA POOL FM1789 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
	49,522.030	Local		103.493556	51,252.11	105.123857	52,059.47	807.36	0.02
Original Face:	51,000.000	Base		103.493556	51,252.11	105.123857	52,059.47	807.36	0.02

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STATE STREET

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View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3140X4DG8	FNMA POOL FM1002 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	432,136.840	Local	102.012147	440,832.07	106.421004	459,884.36		19,052.29	0.14
Original Face:	500,000.000	Base	102.012147	440,832.07	106.421004	459,884.36		19,052.29	0.14
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
	81,233.240	Local	105.937496	86,056.46	107.975268	87,711.81		1,655.35	0.03
Original Face:	100,000.000	Base	105.937496	86,056.46	107.975268	87,711.81		1,655.35	0.03
3140X4P34	FNMA POOL FM1341 FN 08/49 FIXED VAR					3.000000	01 Aug 2049		
	96,623.040	Local	102.377073	98,919.84	105.076695	101,528.30		2,608.46	0.03
Original Face:	100,000.000	Base	102.377073	98,919.84	105.076695	101,528.30		2,608.46	0.03
3140X4U53	FNMA POOL FM1503 09/49 3					3.000000	01 Sep 2049		
	96,985.320	Local	101.568351	98,506.39	105.050383	101,883.45		3,377.06	0.03
Original Face:	100,000.000	Base	101.568351	98,506.39	105.050383	101,883.45		3,377.06	0.03
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	259,045.350	Local	106.784596	276,620.53	108.445539	280,923.13		4,302.60	0.09
Original Face:	300,000.000	Base	106.784596	276,620.53	108.445539	280,923.13		4,302.60	0.09
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
	260.970	Local	101.609380	265.17	104.821738	273.55		8.38	0.00
Original Face:	265.140	Base	101.609380	265.17	104.821738	273.55		8.38	0.00
3140X5F99	FNMA POOL FM1991 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	86,024.160	Local	106.565783	91,672.32	107.722143	92,667.07		994.75	0.03
Original Face:	100,000.000	Base	106.565783	91,672.32	107.722143	92,667.07		994.75	0.03
3140X5H48	FNMA POOL FM2050 FN 12/49 FIXED VAR					3.000000	01 Dec 2049		
	501.880	Local	102.131984	512.58	105.029004	527.12		14.54	0.00
Original Face:	508.540	Base	102.131984	512.58	105.029004	527.12		14.54	0.00
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR					3.000000	01 Dec 2049		
	197,564.700	Local	101.985709	201,487.76	105.114874	207,669.89		6,182.13	0.06
Original Face:	200,000.000	Base	101.985709	201,487.76	105.114874	207,669.89		6,182.13	0.06
3140X5SV6	FNMA POOL FM2331 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
	197,887.980	Local	104.510971	206,814.65	105.900093	209,563.55		2,748.90	0.06
Original Face:	200,000.000	Base	104.510971	206,814.65	105.900093	209,563.55		2,748.90	0.06

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3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
	197,326.930	Local		104.557639	206,320.38	106.143882	209,450.46	3,130.08	0.06
Original Face:	200,000.000	Base		104.557639	206,320.38	106.143882	209,450.46	3,130.08	0.06
3140X5UC5	FNMA POOL FM2378 FN 01/50 FIXED VAR					4.500000	01 Jan 2050		
	95,744.350	Local		104.906253	100,441.81	107.469066	102,895.56	2,453.75	0.03
Original Face:	100,000.000	Base		104.906253	100,441.81	107.469066	102,895.56	2,453.75	0.03
3140X5WX7	FNMA POOL FM2461 FN 03/50 FIXED VAR					3.500000	01 Mar 2050		
	98,873.900	Local		104.585366	103,407.63	105.708684	104,518.30	1,110.67	0.03
Original Face:	100,000.000	Base		104.585366	103,407.63	105.708684	104,518.30	1,110.67	0.03
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	829,553.270	Local		98.374975	816,072.82	105.564877	875,716.89	59,644.07	0.27
Original Face:	1,000,000.000	Base		98.374975	816,072.82	105.564877	875,716.89	59,644.07	0.27
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.000000	01 Nov 2046		
	287,878.630	Local		95.713110	275,537.59	105.472127	303,631.71	28,094.12	0.09
Original Face:	400,000.000	Base		95.713110	275,537.59	105.472127	303,631.71	28,094.12	0.09
31418DJQ6	FNMA POOL MA3870 FN 12/49 FIXED 2.5					2.500000	01 Dec 2049		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	907.800	Local		101.400088	920.51	104.799107	951.37	30.86	0.00
Original Face:	913.870	Base		101.400088	920.51	104.799107	951.37	30.86	0.00
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	250,000.000	Local		126.158816	315,397.04	130.274991	325,687.48	10,290.44	0.10
		Base		126.158816	315,397.04	130.274991	325,687.48	10,290.44	0.10
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.250000	15 Mar 2023		
	200,000.000	Local		100.961445	201,922.89	102.142368	204,284.74	2,361.85	0.06
		Base		100.961445	201,922.89	102.142368	204,284.74	2,361.85	0.06
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
	250,000.000	Local		98.185200	245,463.00	101.582818	253,957.05	8,494.05	0.08
		Base		98.185200	245,463.00	101.582818	253,957.05	8,494.05	0.08

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WESTERN ASSET CORE BOND CIF  
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FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047		
		60,000.000	Local 104.566317	62,739.79	109.309456	65,585.67	2,845.88	0.02
			Base 104.566317	62,739.79	109.309456	65,585.67	2,845.88	0.02
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.750000	15 Jan 2043		
		10,000.000	Local 100.633000	10,063.30	56.750000	5,675.00	-4,388.30	0.00
			Base 100.633000	10,063.30	56.750000	5,675.00	-4,388.30	0.00
35137LAH8	FOX CORP SR UNSECURED 01/29 4.709				4.709000	25 Jan 2029		
		20,000.000	Local 101.258850	20,251.77	109.591925	21,918.39	1,666.62	0.01
			Base 101.258850	20,251.77	109.591925	21,918.39	1,666.62	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039		
		50,000.000	Local 105.676620	52,838.31	115.883331	57,941.67	5,103.36	0.02
			Base 105.676620	52,838.31	115.883331	57,941.67	5,103.36	0.02
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		76,363.700	Local 100.150451	76,478.59	106.768071	81,532.05	5,053.46	0.03
Original Face:		200,000.000	Base 100.150451	76,478.59	106.768071	81,532.05	5,053.46	0.03
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		84,381.420	Local 99.357679	83,839.42	106.170994	89,588.59	5,749.17	0.03
Original Face:		300,000.000	Base 99.357679	83,839.42	106.170994	89,588.59	5,749.17	0.03
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3				3.000000	15 Oct 2042		
		171,091.240	Local 102.144248	174,759.86	106.171259	181,649.72	6,889.86	0.06
Original Face:		500,000.000	Base 102.144248	174,759.86	106.171259	181,649.72	6,889.86	0.06
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5				3.500000	20 Mar 2045		
		32,224.340	Local 101.790727	32,801.39	106.319092	34,260.63	1,459.24	0.01
Original Face:		100,000.000	Base 101.790727	32,801.39	106.319092	34,260.63	1,459.24	0.01
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5				3.500000	20 Jun 2044		
		618,143.790	Local 99.080028	612,457.04	106.322895	657,228.37	44,771.33	0.20
Original Face:		2,200,000.000	Base 99.080028	612,457.04	106.322895	657,228.37	44,771.33	0.20
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5				3.500000	20 May 2046		
		341,880.750	Local 101.703176	347,703.58	106.312103	363,460.62	15,757.04	0.11
Original Face:		700,000.000	Base 101.703176	347,703.58	106.312103	363,460.62	15,757.04	0.11

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36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
	109,150.880	Local		103.863597	113,368.03	106.967691	116,756.18	3,388.15	0.04
Original Face:	200,000.000	Base		103.863597	113,368.03	106.967691	116,756.18	3,388.15	0.04
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
	64,073.520	Local		103.609791	66,386.44	106.867127	68,473.53	2,087.09	0.02
Original Face:	100,000.000	Base		103.609791	66,386.44	106.867127	68,473.53	2,087.09	0.02
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
	159,792.200	Local		104.906948	167,633.12	107.588597	171,918.19	4,285.07	0.05
Original Face:	300,000.000	Base		104.906948	167,633.12	107.588597	171,918.19	4,285.07	0.05
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	58,248.250	Local		103.423433	60,242.34	107.769287	62,773.72	2,531.38	0.02
Original Face:	100,000.000	Base		103.423433	60,242.34	107.769287	62,773.72	2,531.38	0.02
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	298,109.070	Local		103.927781	309,818.14	107.333678	319,971.43	10,153.29	0.10
Original Face:	500,000.000	Base		103.927781	309,818.14	107.333678	319,971.43	10,153.29	0.10
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	177,809.010	Local		103.126298	183,367.85	106.526917	189,414.46	6,046.61	0.06
Original Face:	300,000.000	Base		103.126298	183,367.85	106.526917	189,414.46	6,046.61	0.06
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	211,314.320	Local		103.455265	218,615.79	106.103016	224,210.87	5,595.08	0.07
Original Face:	300,000.000	Base		103.455265	218,615.79	106.103016	224,210.87	5,595.08	0.07
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	121,581.840	Local		104.538128	127,099.38	107.760920	131,017.71	3,918.33	0.04
Original Face:	200,000.000	Base		104.538128	127,099.38	107.760920	131,017.71	3,918.33	0.04
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
	1,378,178.900	Local		97.148240	1,338,876.54	106.493711	1,467,673.85	128,797.31	0.45
Original Face:	1,746,993.000	Base		97.148240	1,338,876.54	106.493711	1,467,673.85	128,797.31	0.45
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	59,274.640	Local		104.112939	61,712.57	107.512600	63,727.71	2,015.14	0.02
Original Face:	100,000.000	Base		104.112939	61,712.57	107.512600	63,727.71	2,015.14	0.02

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36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	115,958.660	Local		104.082627	120,692.82	107.514237	124,672.07	3,979.25	0.04
Original Face:	200,000.000	Base		104.082627	120,692.82	107.514237	124,672.07	3,979.25	0.04
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	333,907.350	Local		104.524129	349,013.75	107.015684	357,333.23	8,319.48	0.11
Original Face:	642,735.000	Base		104.524129	349,013.75	107.015684	357,333.23	8,319.48	0.11
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
	422,983.290	Local		104.458647	441,842.62	106.752230	451,544.09	9,701.47	0.14
Original Face:	800,000.000	Base		104.458647	441,842.62	106.752230	451,544.09	9,701.47	0.14
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
	627,448.320	Local		103.952711	652,249.54	106.240554	666,604.57	14,355.03	0.21
Original Face:	1,233,044.000	Base		103.952711	652,249.54	106.240554	666,604.57	14,355.03	0.21
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
	398,753.450	Local		104.211447	415,546.74	106.732956	425,601.34	10,054.60	0.13
Original Face:	800,000.000	Base		104.211447	415,546.74	106.732956	425,601.34	10,054.60	0.13
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
	197,789.970	Local		103.140387	204,001.34	105.452026	208,573.53	4,572.19	0.06
Original Face:	300,000.000	Base		103.140387	204,001.34	105.452026	208,573.53	4,572.19	0.06
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
	114,821.310	Local		104.363249	119,831.25	106.327411	122,086.53	2,255.28	0.04
Original Face:	200,000.010	Base		104.363249	119,831.25	106.327411	122,086.53	2,255.28	0.04
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049		
	197,345.840	Local		104.590900	206,405.79	106.148387	209,479.43	3,073.64	0.06
Original Face:	314,000.000	Base		104.590900	206,405.79	106.148387	209,479.43	3,073.64	0.06
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
	1,399,923.490	Local		99.153135	1,388,068.03	107.549613	1,505,612.30	117,544.27	0.46
Original Face:	1,800,000.000	Base		99.153135	1,388,068.03	107.549613	1,505,612.30	117,544.27	0.46
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	1,158,181.640	Local		101.873502	1,179,880.20	106.920663	1,238,335.49	58,455.29	0.38
Original Face:	1,300,000.000	Base		101.873502	1,179,880.20	106.920663	1,238,335.49	58,455.29	0.38

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As of: March 31, 2020

View Date: April 1, 2020

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3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5				3.500000	20 Oct 2049		
		191,912.010	Local 102.678295	197,051.98	103.744017	199,097.23	2,045.25	0.06
Original Face:		200,000.000	Base 102.678295	197,051.98	103.744017	199,097.23	2,045.25	0.06
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3				3.000000	20 Jan 2050		
		99,831.070	Local 103.270134	103,095.68	105.787706	105,609.00	2,513.32	0.03
Original Face:		100,000.000	Base 103.270134	103,095.68	105.787706	105,609.00	2,513.32	0.03
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C				4.510223	10 Nov 2047		
		0.000	Local 0.000000	0.11	0.000000	0.00	-0.11	0.00
			Base 0.000000	0.11	0.000000	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4				3.764000	10 Jul 2048		
		80,000.000	Local 105.537400	84,429.92	103.525470	82,820.38	-1,609.54	0.03
Original Face:		80,000.000	Base 105.537400	84,429.92	103.525470	82,820.38	-1,609.54	0.03
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4				2.850000	10 Oct 2049		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
36257XAA9	GS MORTGAGE SECURITIES TRUST GSMS 2019 SOHO A 144A				1.604630	15 Jun 2036		
		890,000.000	Local 100.000000	890,000.00	94.564400	841,623.16	-48,376.84	0.26
Original Face:		890,000.000	Base 100.000000	890,000.00	94.564400	841,623.16	-48,376.84	0.26
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050		
		20,000.000	Local 118.287000	23,657.40	125.919149	25,183.83	1,526.43	0.01
			Base 118.287000	23,657.40	125.919149	25,183.83	1,526.43	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
		390,000.000	Local 124.265659	484,636.07	123.708975	482,465.00	-2,171.07	0.15
			Base 124.265659	484,636.07	123.708975	482,465.00	-2,171.07	0.15
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65				4.650000	17 Oct 2021		
		20,000.000	Local 104.309750	20,861.95	101.746152	20,349.23	-512.72	0.01
			Base 104.309750	20,861.95	101.746152	20,349.23	-512.72	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
		70,000.000	Local 105.086900	73,560.83	118.751251	83,125.88	9,565.05	0.03
			Base 105.086900	73,560.83	118.751251	83,125.88	9,565.05	0.03

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View Date: April 1, 2020

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37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	20,000.000	Local		98.950750	19,790.15	78.970042	15,794.01	-3,996.14	0.00
		Base		98.950750	19,790.15	78.970042	15,794.01	-3,996.14	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local		94.196838	75,357.47	73.880403	59,104.32	-16,253.15	0.02
		Base		94.196838	75,357.47	73.880403	59,104.32	-16,253.15	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local		100.375800	10,037.58	94.083185	9,408.32	-629.26	0.00
		Base		100.375800	10,037.58	94.083185	9,408.32	-629.26	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local		101.552500	10,155.25	104.882559	10,488.26	333.01	0.00
		Base		101.552500	10,155.25	104.882559	10,488.26	333.01	0.00
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.550000	01 Sep 2020		
	10,000.000	Local		99.821200	9,982.12	100.298148	10,029.81	47.69	0.00
		Base		99.821200	9,982.12	100.298148	10,029.81	47.69	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local		102.094250	61,256.55	127.702005	76,621.20	15,364.65	0.02
		Base		102.094250	61,256.55	127.702005	76,621.20	15,364.65	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	190,000.000	Local		98.274721	186,721.97	108.136855	205,460.02	18,738.05	0.06
		Base		98.274721	186,721.97	108.136855	205,460.02	18,738.05	0.06
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	230,000.000	Local		93.261478	214,501.40	89.183714	205,122.54	-9,378.86	0.06
		Base		93.261478	214,501.40	89.183714	205,122.54	-9,378.86	0.06
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	70,000.000	Local		100.772300	70,540.61	91.926665	64,348.67	-6,191.94	0.02
		Base		100.772300	70,540.61	91.926665	64,348.67	-6,191.94	0.02

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View Date: April 1, 2020

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38021AAD4	GOAL CAPITAL FUNDING TRUST GOAL 2005 2 A4				1.879250	25 Aug 2044			
		305,718.520	Local	97.702344	298,694.16	94.262270	288,177.22	-10,516.94	0.09
	Original Face:	330,000.000	Base	97.702344	298,694.16	94.262270	288,177.22	-10,516.94	0.09
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25				5.250000	27 Jul 2021			
		110,000.000	Local	102.488545	112,737.40	103.207464	113,528.21	790.81	0.03
			Base	102.488545	112,737.40	103.207464	113,528.21	790.81	0.03
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.250000	21 Oct 2025			
		30,000.000	Local	103.128100	30,938.43	103.081984	30,924.60	-13.83	0.01
			Base	103.128100	30,938.43	103.081984	30,924.60	-13.83	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.750000	21 Oct 2045			
		150,000.000	Local	98.658760	147,988.14	118.555009	177,832.51	29,844.37	0.05
			Base	98.658760	147,988.14	118.555009	177,832.51	29,844.37	0.05
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR				3.691000	05 Jun 2028			
		40,000.000	Local	100.927500	40,371.00	102.676110	41,070.44	699.44	0.01
			Base	100.927500	40,371.00	102.676110	41,070.44	699.44	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023			
		120,000.000	Local	97.383967	116,860.76	101.861694	122,234.03	5,373.27	0.04
			Base	97.383967	116,860.76	101.861694	122,234.03	5,373.27	0.04
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			
		490,000.000	Local	97.781053	479,127.16	106.424042	521,477.81	42,350.65	0.16
			Base	97.781053	479,127.16	106.424042	521,477.81	42,350.65	0.16
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625				3.625000	20 Feb 2024			
		290,000.000	Local	99.903293	289,719.55	104.270630	302,384.83	12,665.28	0.09
			Base	99.903293	289,719.55	104.270630	302,384.83	12,665.28	0.09
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026			
		80,000.000	Local	98.894538	79,115.63	101.479218	81,183.37	2,067.74	0.02
			Base	98.894538	79,115.63	101.479218	81,183.37	2,067.74	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		240,000.000	Local	106.101583	254,643.80	115.470717	277,129.72	22,485.92	0.09
			Base	106.101583	254,643.80	115.470717	277,129.72	22,485.92	0.09

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View Date: April 1, 2020

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38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876000	31 Oct 2022		
	90,000.000	Local	100.000000	90,000.00	100.461853	90,415.67	415.67	0.03	
		Base	100.000000	90,000.00	100.461853	90,415.67	415.67	0.03	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.091880	20 Oct 2064		
	1,121,821.700	Local	100.030378	1,122,162.49	98.258840	1,102,288.99	-19,873.50	0.34	
Original Face:	2,000,000.000	Base	100.030378	1,122,162.49	98.258840	1,102,288.99	-19,873.50	0.34	
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	64,513.330	Local	6.166881	3,978.46	10.219900	6,593.20	2,614.74	0.00	
Original Face:	200,000.000	Base	6.166881	3,978.46	10.219900	6,593.20	2,614.74	0.00	
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	49,858.080	Local	98.471120	49,095.81	102.927070	51,317.46	2,221.65	0.02	
Original Face:	50,000.000	Base	98.471120	49,095.81	102.927070	51,317.46	2,221.65	0.02	
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	480,000.000	Local	99.937985	479,702.33	105.964907	508,631.55	28,929.22	0.16	
		Base	99.937985	479,702.33	105.964907	508,631.55	28,929.22	0.16	
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	300,000.000	Local	100.000000	300,000.00	102.433426	307,300.28	7,300.28	0.09	
		Base	100.000000	300,000.00	102.433426	307,300.28	7,300.28	0.09	
404280CF4	HSBC HOLDINGS PLC SR UNSECURED 03/30 4.95					4.950000	31 Mar 2030		
	200,000.000	Local	107.782250	215,564.50	109.199834	218,399.67	2,835.17	0.07	
		Base	107.782250	215,564.50	109.199834	218,399.67	2,835.17	0.07	
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	2,000.000	Local	99.039500	1,980.79	94.381977	1,887.64	-93.15	0.00	
		Base	99.039500	1,980.79	94.381977	1,887.64	-93.15	0.00	
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					1.142880	20 Jun 2035		
	66,199.370	Local	97.433178	64,500.15	91.958160	60,875.72	-3,624.43	0.02	
Original Face:	1,220,000.000	Base	97.433178	64,500.15	91.958160	60,875.72	-3,624.43	0.02	

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413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035			
		110,000.000	Local	101.953918	112,149.31	108.206039	119,026.64	6,877.33	0.04
			Base	101.953918	112,149.31	108.206039	119,026.64	6,877.33	0.04
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045			
		10,000.000	Local	110.207700	11,020.77	110.322242	11,032.22	11.45	0.00
			Base	110.207700	11,020.77	110.322242	11,032.22	11.45	0.00
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047			
		10,000.000	Local	109.444400	10,944.44	110.543975	11,054.40	109.96	0.00
			Base	109.444400	10,944.44	110.543975	11,054.40	109.96	0.00
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7				2.700000	15 Apr 2030			
		50,000.000	Local	99.441260	49,720.63	101.681336	50,840.67	1,120.04	0.02
			Base	99.441260	49,720.63	101.681336	50,840.67	1,120.04	0.02
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040			
		30,000.000	Local	99.273433	29,782.03	102.436428	30,730.93	948.90	0.01
			Base	99.273433	29,782.03	102.436428	30,730.93	948.90	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050			
		30,000.000	Local	102.397700	30,719.31	104.480301	31,344.09	624.78	0.01
			Base	102.397700	30,719.31	104.480301	31,344.09	624.78	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044			
		50,000.000	Local	102.712980	51,356.49	113.510369	56,755.18	5,398.69	0.02
			Base	102.712980	51,356.49	113.510369	56,755.18	5,398.69	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.950000	15 Mar 2027			
		130,000.000	Local	98.945215	128,628.78	101.460173	131,898.22	3,269.44	0.04
			Base	98.945215	128,628.78	101.460173	131,898.22	3,269.44	0.04
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6				4.600000	25 Mar 2040			
		40,000.000	Local	112.843600	45,137.44	122.458106	48,983.24	3,845.80	0.02
			Base	112.843600	45,137.44	122.458106	48,983.24	3,845.80	0.02
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75				4.750000	25 Mar 2050			
		180,000.000	Local	106.585144	191,853.26	134.282345	241,708.22	49,854.96	0.07
			Base	106.585144	191,853.26	134.282345	241,708.22	49,854.96	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	70,000.000	Local		115.418871	80,793.21	138.044283	96,631.00	15,837.79	0.03
		Base		115.418871	80,793.21	138.044283	96,631.00	15,837.79	0.03
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local		100.314617	60,188.77	105.495220	63,297.13	3,108.36	0.02
		Base		100.314617	60,188.77	105.495220	63,297.13	3,108.36	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local		99.681050	159,489.68	105.352666	168,564.27	9,074.59	0.05
		Base		99.681050	159,489.68	105.352666	168,564.27	9,074.59	0.05
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	230,000.000	Local		107.657074	247,611.27	99.608448	229,099.43	-18,511.84	0.07
		Base		107.657074	247,611.27	99.608448	229,099.43	-18,511.84	0.07
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	170,000.000	Local		102.284841	173,884.23	101.342400	172,282.08	-1,602.15	0.05
		Base		102.284841	173,884.23	101.342400	172,282.08	-1,602.15	0.05
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local		98.466236	246,165.59	95.409626	238,524.07	-7,641.52	0.07
		Base		98.466236	246,165.59	95.409626	238,524.07	-7,641.52	0.07
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.250000	15 Oct 2020		
	30,000.000	Local		101.162433	30,348.73	101.140036	30,342.01	-6.72	0.01
		Base		101.162433	30,348.73	101.140036	30,342.01	-6.72	0.01
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local		103.627217	62,176.33	125.244508	75,146.70	12,970.37	0.02
		Base		103.627217	62,176.33	125.244508	75,146.70	12,970.37	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local		98.716168	217,175.57	108.862400	239,497.28	22,321.71	0.07
		Base		98.716168	217,175.57	108.862400	239,497.28	22,321.71	0.07
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	50,000.000	Local		99.897040	49,948.52	105.303121	52,651.56	2,703.04	0.02
		Base		99.897040	49,948.52	105.303121	52,651.56	2,703.04	0.02

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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	
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4				3.227400	15 Oct 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
		10,000.000	Local	100.000000	10,000.00	102.952396	10,295.24	295.24	0.00
			Base	100.000000	10,000.00	102.952396	10,295.24	295.24	0.00
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
		240,000.000	Local	99.316713	238,360.11	109.744995	263,387.99	25,027.88	0.08
			Base	99.316713	238,360.11	109.744995	263,387.99	25,027.88	0.08
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		120,000.000	Local	100.463117	120,555.74	112.533962	135,040.75	14,485.01	0.04
			Base	100.463117	120,555.74	112.533962	135,040.75	14,485.01	0.04
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
		190,000.000	Local	100.000000	190,000.00	105.957629	201,319.50	11,319.50	0.06
			Base	100.000000	190,000.00	105.957629	201,319.50	11,319.50	0.06
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A				2.204630	15 Dec 2036			
		380,000.000	Local	100.000000	380,000.00	92.198610	350,354.72	-29,645.28	0.11
		Original Face:	Base	100.000000	380,000.00	92.198610	350,354.72	-29,645.28	0.11
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.700000	01 Mar 2046			
		30,000.000	Local	94.188133	28,256.44	120.526563	36,157.97	7,901.53	0.01
			Base	94.188133	28,256.44	120.526563	36,157.97	7,901.53	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037			
		30,000.000	Local	98.999600	29,699.88	112.547154	33,764.15	4,064.27	0.01
			Base	98.999600	29,699.88	112.547154	33,764.15	4,064.27	0.01
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
		340,000.000	Local	101.175153	343,995.52	98.000000	333,200.00	-10,795.52	0.10
			Base	101.175153	343,995.52	98.000000	333,200.00	-10,795.52	0.10
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1				3.100000	26 Mar 2030			
		20,000.000	Local	103.617500	20,723.50	108.181949	21,636.39	912.89	0.01
			Base	103.617500	20,723.50	108.181949	21,636.39	912.89	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
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	50,000.000	Local		99.989640	49,994.82	98.709544	49,354.77	-640.05	0.02
		Base		99.989640	49,994.82	98.709544	49,354.77	-640.05	0.02
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
	30,000.000	Local		101.706900	30,512.07	97.734757	29,320.43	-1,191.64	0.01
		Base		101.706900	30,512.07	97.734757	29,320.43	-1,191.64	0.01
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	50,000.000	Local		107.841400	53,920.70	102.045072	51,022.54	-2,898.16	0.02
		Base		107.841400	53,920.70	102.045072	51,022.54	-2,898.16	0.02
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	20,000.000	Local		118.210600	23,642.12	101.922945	20,384.59	-3,257.53	0.01
		Base		118.210600	23,642.12	101.922945	20,384.59	-3,257.53	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	10,000.000	Local		116.786700	11,678.67	99.074305	9,907.43	-1,771.24	0.00
		Base		116.786700	11,678.67	99.074305	9,907.43	-1,771.24	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	110,000.000	Local		91.892555	101,081.81	97.157675	106,873.44	5,791.63	0.03
		Base		91.892555	101,081.81	97.157675	106,873.44	5,791.63	0.03
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	10,000.000	Local		104.302300	10,430.23	99.518737	9,951.87	-478.36	0.00
		Base		104.302300	10,430.23	99.518737	9,951.87	-478.36	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local		97.663997	292,991.99	103.772800	311,318.40	18,326.41	0.10
		Base		97.663997	292,991.99	103.772800	311,318.40	18,326.41	0.10
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	110,000.000	Local		99.930791	109,923.87	90.257653	99,283.42	-10,640.45	0.03
		Base		99.930791	109,923.87	90.257653	99,283.42	-10,640.45	0.03
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local		98.012923	254,833.60	106.549304	277,028.19	22,194.59	0.09
		Base		98.012923	254,833.60	106.549304	277,028.19	22,194.59	0.09

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539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local		98.931667	118,718.00	107.138811	128,566.57	9,848.57	0.04
		Base		98.931667	118,718.00	107.138811	128,566.57	9,848.57	0.04
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	30,000.000	Local		99.518633	29,855.59	110.202492	33,060.75	3,205.16	0.01
		Base		99.518633	29,855.59	110.202492	33,060.75	3,205.16	0.01
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5					5.000000	15 Apr 2040		
	10,000.000	Local		99.533200	9,953.32	113.998722	11,399.87	1,446.55	0.00
		Base		99.533200	9,953.32	113.998722	11,399.87	1,446.55	0.00
548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125					5.125000	15 Apr 2050		
	60,000.000	Local		110.050833	66,030.50	120.734773	72,440.86	6,410.36	0.02
		Base		110.050833	66,030.50	120.734773	72,440.86	6,410.36	0.02
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local		95.012240	47,506.12	78.084458	39,042.23	-8,463.89	0.01
		Base		95.012240	47,506.12	78.084458	39,042.23	-8,463.89	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	70,000.000	Local		92.411357	64,687.95	77.401500	54,181.05	-10,506.90	0.02
		Base		92.411357	64,687.95	77.401500	54,181.05	-10,506.90	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local		100.392000	10,039.20	88.061489	8,806.15	-1,233.05	0.00
		Base		100.392000	10,039.20	88.061489	8,806.15	-1,233.05	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.698711	88,828.84	84.334254	75,900.83	-12,928.01	0.02
		Base		98.698711	88,828.84	84.334254	75,900.83	-12,928.01	0.02
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		103.759200	10,375.92	105.451444	10,545.14	169.22	0.00
		Base		103.759200	10,375.92	105.451444	10,545.14	169.22	0.00
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	60,000.000	Local		98.953567	59,372.14	104.600318	62,760.19	3,388.05	0.02
		Base		98.953567	59,372.14	104.600318	62,760.19	3,388.05	0.02

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58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	60,000.000	Local		103.196800	61,918.08	116.781522	70,068.91	8,150.83	0.02
		Base		103.196800	61,918.08	116.781522	70,068.91	8,150.83	0.02
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local		100.087209	110,095.93	105.879936	116,467.93	6,372.00	0.04
		Base		100.087209	110,095.93	105.879936	116,467.93	6,372.00	0.04
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	70,000.000	Local		99.818371	69,872.86	95.213539	66,649.48	-3,223.38	0.02
		Base		99.818371	69,872.86	95.213539	66,649.48	-3,223.38	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	40,000.000	Local		99.946350	39,978.54	92.380749	36,952.30	-3,026.24	0.01
		Base		99.946350	39,978.54	92.380749	36,952.30	-3,026.24	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	40,000.000	Local		99.266825	39,706.73	104.993089	41,997.24	2,290.51	0.01
		Base		99.266825	39,706.73	104.993089	41,997.24	2,290.51	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	30,000.000	Local		104.048767	31,214.63	111.854460	33,556.34	2,341.71	0.01
		Base		104.048767	31,214.63	111.854460	33,556.34	2,341.71	0.01
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	23,000.000	Local		99.302870	22,839.66	107.567823	24,740.60	1,900.94	0.01
		Base		99.302870	22,839.66	107.567823	24,740.60	1,900.94	0.01
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	17,000.000	Local		104.683471	17,796.19	133.554653	22,704.29	4,908.10	0.01
		Base		104.683471	17,796.19	133.554653	22,704.29	4,908.10	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					1.586630	25 Jan 2029		
	413,875.230	Local		99.114506	410,210.39	91.205590	377,477.35	-32,733.04	0.12
Original Face:	20,000,000.000	Base		99.114506	410,210.39	91.205590	377,477.35	-32,733.04	0.12
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.211750	25 Aug 2036		
	150,000.000	Local		94.827707	142,241.56	95.959290	143,938.94	1,697.38	0.04
Original Face:	150,000.000	Base		94.827707	142,241.56	95.959290	143,938.94	1,697.38	0.04

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59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066			
		110,000.000	Local	105.665964	116,232.56	104.360391	114,796.43	-1,436.13	0.04
			Base	105.665964	116,232.56	104.360391	114,796.43	-1,436.13	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.700000	12 Feb 2025			
		10,000.000	Local	98.330100	9,833.01	107.763418	10,776.34	943.33	0.00
			Base	98.330100	9,833.01	107.763418	10,776.34	943.33	0.00
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125				3.125000	03 Nov 2025			
		340,000.000	Local	97.980826	333,134.81	109.441124	372,099.82	38,965.01	0.11
			Base	97.980826	333,134.81	109.441124	372,099.82	38,965.01	0.11
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.700000	08 Aug 2046			
		70,000.000	Local	98.239129	68,767.39	120.043831	84,030.68	15,263.29	0.03
			Base	98.239129	68,767.39	120.043831	84,030.68	15,263.29	0.03
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024			
		220,000.000	Local	98.208032	216,057.67	106.393470	234,065.63	18,007.96	0.07
			Base	98.208032	216,057.67	106.393470	234,065.63	18,007.96	0.07
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027			
		20,000.000	Local	99.589700	19,917.94	110.967330	22,193.47	2,275.53	0.01
			Base	99.589700	19,917.94	110.967330	22,193.47	2,275.53	0.01
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65				3.650000	15 Apr 2029			
		130,000.000	Local	99.919977	129,895.97	107.284078	139,469.30	9,573.33	0.04
			Base	99.919977	129,895.97	107.284078	139,469.30	9,573.33	0.04
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229				3.229000	15 May 2050			
		70,000.000	Local	100.000000	70,000.00	103.166000	72,216.20	2,216.20	0.02
			Base	100.000000	70,000.00	103.166000	72,216.20	2,216.20	0.02
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030			
		10,000.000	Local	100.000000	10,000.00	111.015063	11,101.51	1,101.51	0.00
			Base	100.000000	10,000.00	111.015063	11,101.51	1,101.51	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031			
		130,000.000	Local	100.000000	130,000.00	97.771839	127,103.39	-2,896.61	0.04
			Base	100.000000	130,000.00	97.771839	127,103.39	-2,896.61	0.04

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FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
	20,000.000	Local		130.288500	26,057.70	138.689915	27,737.98	1,680.28	0.01
		Base		130.288500	26,057.70	138.689915	27,737.98	1,680.28	0.01
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local		100.000000	220,000.00	104.594085	230,106.99	10,106.99	0.07
		Base		100.000000	220,000.00	104.594085	230,106.99	10,106.99	0.07
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local		96.429806	163,930.67	105.348193	179,091.93	15,161.26	0.06
		Base		96.429806	163,930.67	105.348193	179,091.93	15,161.26	0.06
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045		
	70,000.000	Local		103.631486	72,542.04	100.599930	70,419.95	-2,122.09	0.02
	Original Face: 70,000.000	Base		103.631486	72,542.04	100.599930	70,419.95	-2,122.09	0.02
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
	80,000.000	Local		100.532700	80,426.16	103.894770	83,115.82	2,689.66	0.03
	Original Face: 80,000.000	Base		100.532700	80,426.16	103.894770	83,115.82	2,689.66	0.03
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
	403,268.020	Local		99.999990	403,267.98	98.490920	397,182.38	-6,085.60	0.12
	Original Face: 450,000.000	Base		99.999990	403,267.98	98.490920	397,182.38	-6,085.60	0.12
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
	348,369.460	Local		102.277674	356,304.18	101.815610	354,694.49	-1,609.69	0.11
	Original Face: 370,000.000	Base		102.277674	356,304.18	101.815610	354,694.49	-1,609.69	0.11
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	519,991.140	Local		102.543757	533,218.45	103.568760	538,548.38	5,329.93	0.17
	Original Face: 970,000.000	Base		102.543757	533,218.45	103.568760	538,548.38	5,329.93	0.17
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	60,000.000	Local		99.853167	59,911.90	105.658596	63,395.16	3,483.26	0.02
		Base		99.853167	59,911.90	105.658596	63,395.16	3,483.26	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	50,000.000	Local		99.374300	49,687.15	104.804221	52,402.11	2,714.96	0.02
		Base		99.374300	49,687.15	104.804221	52,402.11	2,714.96	0.02

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# Holdings

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



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	90,000.000	Local	104.351900	93,916.71	109.090248	98,181.22	4,264.51	0.03	
		Base	104.351900	93,916.71	109.090248	98,181.22	4,264.51	0.03	
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	70,000.000	Local	95.776871	67,043.81	58.239315	40,767.52	-26,276.29	0.01	
		Base	95.776871	67,043.81	58.239315	40,767.52	-26,276.29	0.01	
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	30,000.000	Local	105.241267	31,572.38	70.732862	21,219.86	-10,352.52	0.01	
		Base	105.241267	31,572.38	70.732862	21,219.86	-10,352.52	0.01	
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local	96.386154	125,302.00	101.505807	131,957.55	6,655.55	0.04	
		Base	96.386154	125,302.00	101.505807	131,957.55	6,655.55	0.04	
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local	94.816333	56,889.80	103.911905	62,347.14	5,457.34	0.02	
		Base	94.816333	56,889.80	103.911905	62,347.14	5,457.34	0.02	
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
	80,000.000	Local	97.843288	78,274.63	99.972961	79,978.37	1,703.74	0.02	
		Base	97.843288	78,274.63	99.972961	79,978.37	1,703.74	0.02	
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	50,000.000	Local	127.722800	63,861.40	135.228737	67,614.37	3,752.97	0.02	
		Base	127.722800	63,861.40	135.228737	67,614.37	3,752.97	0.02	
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
	30,000.000	Local	99.629100	29,888.73	104.361632	31,308.49	1,419.76	0.01	
		Base	99.629100	29,888.73	104.361632	31,308.49	1,419.76	0.01	
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	100,000.000	Local	102.020900	102,020.90	106.095882	106,095.88	4,074.98	0.03	
		Base	102.020900	102,020.90	106.095882	106,095.88	4,074.98	0.03	
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	190,000.000	Local	103.116937	195,922.18	108.733133	206,592.95	10,670.77	0.06	
		Base	103.116937	195,922.18	108.733133	206,592.95	10,670.77	0.06	

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WESTERN ASSET CORE BOND CIF  
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FUND: HBQ1



STATE STREET

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View Date: April 1, 2020

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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
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060		
		50,000.000	Local 108.070140	54,035.07	111.778109	55,889.05	1,853.98	0.02
			Base 108.070140	54,035.07	111.778109	55,889.05	1,853.98	0.02
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025		
		200,000.000	Local 95.988755	191,977.51	94.381600	188,763.20	-3,214.31	0.06
			Base 95.988755	191,977.51	94.381600	188,763.20	-3,214.31	0.06
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
		10,000.000	Local 99.046200	9,904.62	42.345357	4,234.54	-5,670.08	0.00
			Base 99.046200	9,904.62	42.345357	4,234.54	-5,670.08	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
		40,000.000	Local 96.425825	38,570.33	42.189811	16,875.92	-21,694.41	0.01
			Base 96.425825	38,570.33	42.189811	16,875.92	-21,694.41	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027		
		220,000.000	Local 95.722782	210,590.12	46.353006	101,976.61	-108,613.51	0.03
			Base 95.722782	210,590.12	46.353006	101,976.61	-108,613.51	0.03
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048		
		60,000.000	Local 97.361550	58,416.93	42.854598	25,712.76	-32,704.17	0.01
			Base 97.361550	58,416.93	42.854598	25,712.76	-32,704.17	0.01
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7				2.700000	15 Aug 2022		
		70,000.000	Local 99.915171	69,940.62	71.304549	49,913.18	-20,027.44	0.02
			Base 99.915171	69,940.62	71.304549	49,913.18	-20,027.44	0.02
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2				3.200000	15 Aug 2026		
		60,000.000	Local 100.667283	60,400.37	47.927425	28,756.46	-31,643.91	0.01
			Base 100.667283	60,400.37	47.927425	28,756.46	-31,643.91	0.01
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6				2.600000	13 Aug 2021		
		50,000.000	Local 99.939760	49,969.88	78.629422	39,314.71	-10,655.17	0.01
			Base 99.939760	49,969.88	78.629422	39,314.71	-10,655.17	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9				2.900000	15 Aug 2024		
		80,000.000	Local 100.171238	80,136.99	54.732512	43,786.01	-36,350.98	0.01
			Base 100.171238	80,136.99	54.732512	43,786.01	-36,350.98	0.01

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674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local		115.353771	80,747.64	56.227401	39,359.18	-41,388.46	0.01
		Base		115.353771	80,747.64	56.227401	39,359.18	-41,388.46	0.01
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local		110.820017	66,492.01	52.890657	31,734.39	-34,757.62	0.01
		Base		110.820017	66,492.01	52.890657	31,734.39	-34,757.62	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	140,000.000	Local		135.625950	189,876.33	53.068962	74,296.55	-115,579.78	0.02
		Base		135.625950	189,876.33	53.068962	74,296.55	-115,579.78	0.02
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local		100.611152	311,894.57	43.031914	133,398.93	-178,495.64	0.04
		Base		100.611152	311,894.57	43.031914	133,398.93	-178,495.64	0.04
68902VAD9	OTIS WORLDWIDE CORP COMPANY GUAR 144A 04/25 2.056					2.056000	05 Apr 2025		
	30,000.000	Local		99.999000	29,999.70	97.733703	29,320.11	-679.59	0.01
		Base		99.999000	29,999.70	97.733703	29,320.11	-679.59	0.01
68902VAE7	OTIS WORLDWIDE CORP COMPANY GUAR 144A 04/27 2.293					2.293000	05 Apr 2027		
	30,000.000	Local		99.998000	29,999.40	95.599839	28,679.95	-1,319.45	0.01
		Base		99.998000	29,999.40	95.599839	28,679.95	-1,319.45	0.01
68902VAF4	OTIS WORLDWIDE CORP COMPANY GUAR 144A 02/30 2.565					2.565000	15 Feb 2030		
	100,000.000	Local		99.992070	99,992.07	97.189727	97,189.73	-2,802.34	0.03
		Base		99.992070	99,992.07	97.189727	97,189.73	-2,802.34	0.03
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local		98.417676	206,677.12	105.488038	221,524.88	14,847.76	0.07
		Base		98.417676	206,677.12	105.488038	221,524.88	14,847.76	0.07
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	370,000.000	Local		121.070243	447,959.90	128.001000	473,603.70	25,643.80	0.15
	Original Face:	Base		121.070243	447,959.90	128.001000	473,603.70	25,643.80	0.15
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		
	20,000.000	Local		119.362600	23,872.52	125.840267	25,168.05	1,295.53	0.01
		Base		119.362600	23,872.52	125.840267	25,168.05	1,295.53	0.01

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715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	220,000.000	Local		123.394495	271,467.89	145.250000	319,550.00	48,082.11	0.10
		Base		123.394495	271,467.89	145.250000	319,550.00	48,082.11	0.10
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	200,000.000	Local		100.004915	200,009.83	108.000000	216,000.00	15,990.17	0.07
		Base		100.004915	200,009.83	108.000000	216,000.00	15,990.17	0.07
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	440,000.000	Local		84.719532	372,765.94	62.050000	273,020.00	-99,745.94	0.08
		Base		84.719532	372,765.94	62.050000	273,020.00	-99,745.94	0.08
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		94.869970	407,940.87	91.001000	391,304.30	-16,636.57	0.12
		Base		94.869970	407,940.87	91.001000	391,304.30	-16,636.57	0.12
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	40,000.000	Local		100.925925	40,370.37	105.146444	42,058.58	1,688.21	0.01
		Base		100.925925	40,370.37	105.146444	42,058.58	1,688.21	0.01
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.191000	40,076.40	111.488137	44,595.25	4,518.85	0.01
		Base		100.191000	40,076.40	111.488137	44,595.25	4,518.85	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		100.916500	10,091.65	100.269567	10,026.96	-64.69	0.00
		Base		100.916500	10,091.65	100.269567	10,026.96	-64.69	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		97.793104	234,703.45	100.410537	240,985.29	6,281.84	0.07
		Base		97.793104	234,703.45	100.410537	240,985.29	6,281.84	0.07
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	30,000.000	Local		99.760400	29,928.12	111.071461	33,321.44	3,393.32	0.01
		Base		99.760400	29,928.12	111.071461	33,321.44	3,393.32	0.01
742718FJ3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55					3.550000	25 Mar 2040		
	40,000.000	Local		105.630575	42,252.23	116.630212	46,652.08	4,399.85	0.01
		Base		105.630575	42,252.23	116.630212	46,652.08	4,399.85	0.01

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742718FK0	PROCTER + GAMBLE CO/THE SR UNSECURED 03/50 3.6				3.600000	25 Mar 2050		
		60,000.000	Local 112.903900	67,742.34	122.880828	73,728.50	5,986.16	0.02
			Base 112.903900	67,742.34	122.880828	73,728.50	5,986.16	0.02
74952PAJ6	RETL RETL 2019 RVP C 144A				2.804630	15 Mar 2036		
		860,000.000	Local 100.000000	860,000.00	86.086200	740,341.32	-119,658.68	0.23
Original Face:		860,000.000	Base 100.000000	860,000.00	86.086200	740,341.32	-119,658.68	0.23
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
		50,000.000	Local 99.859540	49,929.77	100.796228	50,398.11	468.34	0.02
			Base 99.859540	49,929.77	100.796228	50,398.11	468.34	0.02
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		250,000.000	Local 99.346336	248,365.84	113.126000	282,815.00	34,449.16	0.09
Original Face:		31,999.070	Base 99.346336	248,365.84	113.126000	282,815.00	34,449.16	0.09
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A				2.633000	25 Sep 2059		
		339,209.140	Local 99.999051	339,205.92	96.147090	326,139.72	-13,066.20	0.10
Original Face:		380,000.000	Base 99.999051	339,205.92	96.147090	326,139.72	-13,066.20	0.10
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A				2.941000	25 Sep 2059		
		339,209.140	Local 99.999083	339,206.03	96.167430	326,208.71	-12,997.32	0.10
Original Face:		380,000.000	Base 99.999083	339,206.03	96.167430	326,208.71	-12,997.32	0.10
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A				3.044000	25 Sep 2059		
		339,209.140	Local 99.999791	339,208.43	96.157240	326,174.15	-13,034.28	0.10
Original Face:		380,000.000	Base 99.999791	339,208.43	96.157240	326,174.15	-13,034.28	0.10
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043		
		130,000.000	Local 115.392638	150,010.43	108.332684	140,832.49	-9,177.94	0.04
			Base 115.392638	150,010.43	108.332684	140,832.49	-9,177.94	0.04
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		10,000.000	Local 123.117900	12,311.79	107.414971	10,741.50	-1,570.29	0.00
			Base 123.117900	12,311.79	107.414971	10,741.50	-1,570.29	0.00
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
		320,000.000	Local 99.596150	318,707.68	100.694061	322,221.00	3,513.32	0.10
			Base 99.596150	318,707.68	100.694061	322,221.00	3,513.32	0.10

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# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.150000	26 Oct 2020		
	10,000.000	Local		99.523300	9,952.33	99.949602	9,994.96	42.63	0.00
		Base		99.523300	9,952.33	99.949602	9,994.96	42.63	0.00
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
	120,000.000	Local		99.915142	119,898.17	101.192757	121,431.31	1,533.14	0.04
		Base		99.915142	119,898.17	101.192757	121,431.31	1,533.14	0.04
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C					3.979000	13 Feb 2053		
	240,000.000	Local		102.985738	247,165.77	70.580520	169,393.25	-77,772.52	0.05
Original Face:	240,000.000	Base		102.985738	247,165.77	70.580520	169,393.25	-77,772.52	0.05
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6					1.748490	15 Sep 2039		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					1.944130	25 Mar 2044		
	250,000.000	Local		96.854472	242,136.18	88.918240	222,295.60	-19,840.58	0.07
Original Face:	250,000.000	Base		96.854472	242,136.18	88.918240	222,295.60	-19,840.58	0.07
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					1.461220	15 Jun 2039		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A					3.294130	25 Apr 2023		
	487,717.230	Local		101.080852	492,988.73	98.724650	481,497.13	-11,491.60	0.15
Original Face:	4,000,000.000	Base		101.080852	492,988.73	98.724650	481,497.13	-11,491.60	0.15
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	140,000.000	Local		99.457036	139,239.85	103.939349	145,515.09	6,275.24	0.04
		Base		99.457036	139,239.85	103.939349	145,515.09	6,275.24	0.04
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	160,000.000	Local		98.531131	157,649.81	110.704764	177,127.62	19,477.81	0.05
		Base		98.531131	157,649.81	110.704764	177,127.62	19,477.81	0.05
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	240,000.000	Local		99.670125	239,208.30	95.871000	230,090.40	-9,117.90	0.07
		Base		99.670125	239,208.30	95.871000	230,090.40	-9,117.90	0.07

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A				1.906630	25 Aug 2034			
		412,649.160	Local	99.886167	412,179.43	97.312920	401,560.95	-10,618.48	0.12
Original Face:		29,871,000.000	Base	99.886167	412,179.43	97.312920	401,560.95	-10,618.48	0.12
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046			
		150,000.000	Local	96.222027	144,333.04	111.041497	166,562.25	22,229.21	0.05
			Base	96.222027	144,333.04	111.041497	166,562.25	22,229.21	0.05
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026			
		120,000.000	Local	97.093683	116,512.42	103.034157	123,640.99	7,128.57	0.04
			Base	97.093683	116,512.42	103.034157	123,640.99	7,128.57	0.04
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024			
		200,000.000	Local	100.726025	201,452.05	106.381487	212,762.97	11,310.92	0.07
			Base	100.726025	201,452.05	106.381487	212,762.97	11,310.92	0.07
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039			
		106,936.390	Local	100.000000	106,936.39	103.985620	111,198.47	4,262.08	0.03
Original Face:		110,000.000	Base	100.000000	106,936.39	103.985620	111,198.47	4,262.08	0.03
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044			
		59,081.080	Local	100.000000	59,081.08	101.664310	60,064.37	983.29	0.02
Original Face:		60,000.000	Base	100.000000	59,081.08	101.664310	60,064.37	983.29	0.02
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027			
		100,330.290	Local	100.000000	100,330.29	103.037600	103,377.92	3,047.63	0.03
Original Face:		130,000.000	Base	100.000000	100,330.29	103.037600	103,377.92	3,047.63	0.03
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029			
		252,825.380	Local	100.000000	252,825.38	102.138460	258,231.95	5,406.57	0.08
Original Face:		280,000.000	Base	100.000000	252,825.38	102.138460	258,231.95	5,406.57	0.08
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A				1.704630	15 Jun 2037			
		490,000.000	Local	100.000000	490,000.00	88.916110	435,688.94	-54,311.06	0.13
Original Face:		490,000.000	Base	100.000000	490,000.00	88.916110	435,688.94	-54,311.06	0.13
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042			
		270,000.000	Local	99.292793	268,090.54	101.187945	273,207.45	5,116.91	0.08
			Base	99.292793	268,090.54	101.187945	273,207.45	5,116.91	0.08

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857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024			
		380,000.000	Local	101.517524	385,766.59	108.790400	413,403.52	27,636.93	0.13
			Base	101.517524	385,766.59	108.790400	413,403.52	27,636.93	0.13
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3				5.300000	01 Apr 2044			
		10,000.000	Local	107.303100	10,730.31	78.636998	7,863.70	-2,866.61	0.00
			Base	107.303100	10,730.31	78.636998	7,863.70	-2,866.61	0.00
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6				6.000000	15 Jan 2029			
		260,000.000	Local	103.613327	269,394.65	93.375000	242,775.00	-26,619.65	0.07
			Base	103.613327	269,394.65	93.375000	242,775.00	-26,619.65	0.07
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047			
		150,000.000	Local	103.231740	154,847.61	112.075713	168,113.57	13,265.96	0.05
			Base	103.231740	154,847.61	112.075713	168,113.57	13,265.96	0.05
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595				3.595000	19 Jan 2028			
		370,000.000	Local	93.698159	346,683.19	105.750411	391,276.52	44,593.33	0.12
			Base	93.698159	346,683.19	105.750411	391,276.52	44,593.33	0.12
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 2030			
		210,000.000	Local	99.865690	209,717.95	84.473233	177,393.79	-32,324.16	0.05
			Base	99.865690	209,717.95	84.473233	177,393.79	-32,324.16	0.05
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15				4.150000	15 May 2048			
		110,000.000	Local	100.410473	110,451.52	122.260350	134,486.39	24,034.87	0.04
			Base	100.410473	110,451.52	122.260350	134,486.39	24,034.87	0.04
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029			
		210,000.000	Local	99.064562	208,035.58	100.361086	210,758.28	2,722.70	0.06
			Base	99.064562	208,035.58	100.361086	210,758.28	2,722.70	0.06
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05				3.050000	15 Apr 2030			
		10,000.000	Local	99.681400	9,968.14	104.183424	10,418.34	450.20	0.00
			Base	99.681400	9,968.14	104.183424	10,418.34	450.20	0.00
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050			
		30,000.000	Local	106.560333	31,968.10	113.023540	33,907.06	1,938.96	0.01
			Base	106.560333	31,968.10	113.023540	33,907.06	1,938.96	0.01

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88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125000	15 Feb 2021		
	20,000.000	Local	100.942050	20,188.41	100.295599	20,059.12	-129.29	0.01	
		Base	100.942050	20,188.41	100.295599	20,059.12	-129.29	0.01	
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	80,000.000	Local	99.966263	79,973.01	102.066610	81,653.29	1,680.28	0.03	
		Base	99.966263	79,973.01	102.066610	81,653.29	1,680.28	0.03	
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	60,000.000	Local	97.549000	58,529.40	95.930040	57,558.02	-971.38	0.02	
		Base	97.549000	58,529.40	95.930040	57,558.02	-971.38	0.02	
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	30,000.000	Local	117.650500	35,295.15	113.853651	34,156.10	-1,139.05	0.01	
		Base	117.650500	35,295.15	113.853651	34,156.10	-1,139.05	0.01	
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
	200,000.000	Local	100.000000	200,000.00	97.114073	194,228.15	-5,771.85	0.06	
		Base	100.000000	200,000.00	97.114073	194,228.15	-5,771.85	0.06	
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local	99.838045	109,821.85	107.447822	118,192.60	8,370.75	0.04	
		Base	99.838045	109,821.85	107.447822	118,192.60	8,370.75	0.04	
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	70,000.000	Local	100.115514	70,080.86	107.254222	75,077.96	4,997.10	0.02	
		Base	100.115514	70,080.86	107.254222	75,077.96	4,997.10	0.02	
907818FF0	UNION PACIFIC CORP SR UNSECURED 144A 03/60 3.839					3.839000	20 Mar 2060		
	140,000.000	Local	100.166707	140,233.39	104.370862	146,119.21	5,885.82	0.04	
		Base	100.166707	140,233.39	104.370862	146,119.21	5,885.82	0.04	
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	10,000.000	Local	99.930500	9,993.05	97.656232	9,765.62	-227.43	0.00	
		Base	99.930500	9,993.05	97.656232	9,765.62	-227.43	0.00	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	40,000.000	Local	102.350175	40,940.07	103.132269	41,252.91	312.84	0.01	
		Base	102.350175	40,940.07	103.132269	41,252.91	312.84	0.01	

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91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	940,000.000	Local		94.463368	887,955.66	100.651000	946,119.40	58,163.74	0.29
		Base		94.463368	887,955.66	100.651000	946,119.40	58,163.74	0.29
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	1,030,000.000	Local		133.690017	1,377,007.17	148.117188	1,525,607.04	148,599.87	0.47
		Base		133.690017	1,377,007.17	148.117188	1,525,607.04	148,599.87	0.47
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
	1,305,965.000	Local		113.447914	1,481,590.05	128.177929	1,673,958.89	192,368.84	0.52
Original Face:	1,180,000.000	Base		113.447914	1,481,590.05	128.177929	1,673,958.89	192,368.84	0.52
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
	180,000.000	Local		128.096078	230,572.94	125.035156	225,063.28	-5,509.66	0.07
		Base		128.096078	230,572.94	125.035156	225,063.28	-5,509.66	0.07
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local		97.819612	332,586.68	133.992188	455,573.44	122,986.76	0.14
		Base		97.819612	332,586.68	133.992188	455,573.44	122,986.76	0.14
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	1,850,000.000	Local		97.392441	1,801,760.15	132.492188	2,451,105.48	649,345.33	0.75
		Base		97.392441	1,801,760.15	132.492188	2,451,105.48	649,345.33	0.75
912810SB5	TSY INFL IX N/B 02/48 1					1.000000	15 Feb 2048		
	418,400.000	Local		111.153186	465,064.93	123.100632	515,053.04	49,988.11	0.16
Original Face:	400,000.000	Base		111.153186	465,064.93	123.100632	515,053.04	49,988.11	0.16
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
	1,060,000.000	Local		119.866311	1,270,582.90	141.675781	1,501,763.28	231,180.38	0.46
		Base		119.866311	1,270,582.90	141.675781	1,501,763.28	231,180.38	0.46
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		
	2,080,851.500	Local		107.430088	2,235,460.60	124.239081	2,585,230.78	349,770.18	0.80
Original Face:	2,030,000.000	Base		107.430088	2,235,460.60	124.239081	2,585,230.78	349,770.18	0.80
912810SH2	US TREASURY N/B 05/49 2.875					2.875000	15 May 2049		
	2,250,000.000	Local		109.110955	2,454,996.48	136.449219	3,070,107.43	615,110.95	0.94
		Base		109.110955	2,454,996.48	136.449219	3,070,107.43	615,110.95	0.94

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912810SJ8	US TREASURY N/B 08/49 2.25	250,000.000	Local	120.969136	302,422.84	2.250000	15 Aug 2049			0.09
			Base	120.969136	302,422.84	121.824219	304,560.55	2,137.71		0.09
912810SL3	US TREASURY N/B 02/50 2	1,410,000.000	Local	116.331767	1,640,277.91	2.000000	15 Feb 2050			0.50
			Base	116.331767	1,640,277.91	115.847656	1,633,451.95	-6,825.96		0.50
912810SM1	TSY INFL IX N/B 02/50 0.25	1,906,232.000	Local	104.286671	1,987,945.90	0.250000	15 Feb 2050			0.60
		Original Face: 1,900,000.000	Base	104.286671	1,987,945.90	103.055436	1,964,475.70	-23,470.20		0.60
9128284Z0	US TREASURY N/B 08/25 2.75	770,000.000	Local	99.531699	766,394.08	2.750000	31 Aug 2025			0.27
			Base	99.531699	766,394.08	112.378906	865,317.58	98,923.50		0.27
9128285C0	US TREASURY N/B 09/25 3	440,000.000	Local	99.828936	439,247.32	3.000000	30 Sep 2025			0.15
			Base	99.828936	439,247.32	113.839844	500,895.31	61,647.99		0.15
9128286C9	US TREASURY N/B 02/22 2.5	10,000.000	Local	100.100000	10,010.00	2.500000	15 Feb 2022			0.00
			Base	100.100000	10,010.00	104.269531	10,426.95	416.95		0.00
912828G38	US TREASURY N/B 11/24 2.25	1,420,000.000	Local	99.572441	1,413,928.66	2.250000	15 Nov 2024			0.47
			Base	99.572441	1,413,928.66	108.585938	1,541,920.32	127,991.66		0.47
912828M56	US TREASURY N/B 11/25 2.25	140,000.000	Local	101.564993	142,190.99	2.250000	15 Nov 2025			0.05
			Base	101.564993	142,190.99	109.890625	153,846.88	11,655.89		0.05
912828Y79	US TREASURY N/B 07/25 2.875	430,000.000	Local	99.730337	428,840.45	2.875000	31 Jul 2025			0.15
			Base	99.730337	428,840.45	112.906250	485,496.88	56,656.43		0.15
912828YU8	US TREASURY N/B 11/26 1.625	280,000.000	Local	99.410350	278,348.98	1.625000	30 Nov 2026			0.09
			Base	99.410350	278,348.98	107.101562	299,884.37	21,535.39		0.09

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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
912828YW4	US TREASURY N/B 12/22 1.625					1.625000	15 Dec 2022		
	540,000.000	Local	99.981520	539,900.21	103.671875	559,828.13	19,927.92	0.17	
		Base	99.981520	539,900.21	103.671875	559,828.13	19,927.92	0.17	
912828Z78	US TREASURY N/B 01/27 1.5					1.500000	31 Jan 2027		
	610,000.000	Local	99.548189	607,243.95	106.382812	648,935.15	41,691.20	0.20	
		Base	99.548189	607,243.95	106.382812	648,935.15	41,691.20	0.20	
912828Z94	US TREASURY N/B 02/30 1.5					1.500000	15 Feb 2030		
	140,000.000	Local	106.006793	148,409.51	107.667969	150,735.16	2,325.65	0.05	
		Base	106.006793	148,409.51	107.667969	150,735.16	2,325.65	0.05	
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	70,000.000	Local	99.663471	69,764.43	109.775271	76,842.69	7,078.26	0.02	
		Base	99.663471	69,764.43	109.775271	76,842.69	7,078.26	0.02	
913017DD8	UNITED TECHNOLOGIES CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	80,000.000	Local	99.475925	79,580.74	109.159214	87,327.37	7,746.63	0.03	
		Base	99.475925	79,580.74	109.159214	87,327.37	7,746.63	0.03	
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
	50,000.000	Local	117.247140	58,623.57	134.880802	67,440.40	8,816.83	0.02	
		Base	117.247140	58,623.57	134.880802	67,440.40	8,816.83	0.02	
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	10,000.000	Local	99.480500	9,948.05	101.927952	10,192.80	244.75	0.00	
		Base	99.480500	9,948.05	101.927952	10,192.80	244.75	0.00	
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.700000	15 Jul 2020		
	10,000.000	Local	99.943100	9,994.31	100.009490	10,000.95	6.64	0.00	
		Base	99.943100	9,994.31	100.009490	10,000.95	6.64	0.00	
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	50,000.000	Local	101.769980	50,884.99	108.065903	54,032.95	3,147.96	0.02	
		Base	101.769980	50,884.99	108.065903	54,032.95	3,147.96	0.02	
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local	101.499725	40,599.89	112.153558	44,861.42	4,261.53	0.01	
		Base	101.499725	40,599.89	112.153558	44,861.42	4,261.53	0.01	

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91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local	101.431500	20,286.30	110.785983	22,157.20	1,870.90	0.01	
		Base	101.431500	20,286.30	110.785983	22,157.20	1,870.90	0.01	
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local	102.280240	51,140.12	109.893321	54,946.66	3,806.54	0.02	
		Base	102.280240	51,140.12	109.893321	54,946.66	3,806.54	0.02	
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	200,000.000	Local	99.497410	198,994.82	108.626000	217,252.00	18,257.18	0.07	
		Base	99.497410	198,994.82	108.626000	217,252.00	18,257.18	0.07	
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	390,000.000	Local	111.087454	433,241.07	110.251000	429,978.90	-3,262.17	0.13	
		Base	111.087454	433,241.07	110.251000	429,978.90	-3,262.17	0.13	
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	30,000.000	Local	87.889333	26,366.80	111.830038	33,549.01	7,182.21	0.01	
		Base	87.889333	26,366.80	111.830038	33,549.01	7,182.21	0.01	
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	40,000.000	Local	122.601750	49,040.70	130.504713	52,201.89	3,161.19	0.02	
		Base	122.601750	49,040.70	130.504713	52,201.89	3,161.19	0.02	
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	40,000.000	Local	117.458250	46,983.30	115.636390	46,254.56	-728.74	0.01	
		Base	117.458250	46,983.30	115.636390	46,254.56	-728.74	0.01	
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local	92.083680	46,041.84	103.244759	51,622.38	5,580.54	0.02	
		Base	92.083680	46,041.84	103.244759	51,622.38	5,580.54	0.02	
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local	103.781700	31,134.51	127.012033	38,103.61	6,969.10	0.01	
		Base	103.781700	31,134.51	127.012033	38,103.61	6,969.10	0.01	
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local	110.632100	33,189.63	136.909934	41,072.98	7,883.35	0.01	
		Base	110.632100	33,189.63	136.909934	41,072.98	7,883.35	0.01	

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STATE STREET

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92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.490943	228,829.17	111.184167	255,723.58	26,894.41	0.08
		Base		99.490943	228,829.17	111.184167	255,723.58	26,894.41	0.08
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	140,000.000	Local		101.454471	142,036.26	117.871422	165,019.99	22,983.73	0.05
		Base		101.454471	142,036.26	117.871422	165,019.99	22,983.73	0.05
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	200,000.000	Local		97.341940	194,683.88	106.820195	213,640.39	18,956.51	0.07
		Base		97.341940	194,683.88	106.820195	213,640.39	18,956.51	0.07
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.829120	49,914.56	110.591516	55,295.76	5,381.20	0.02
		Base		99.829120	49,914.56	110.591516	55,295.76	5,381.20	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	10,000.000	Local		117.499000	11,749.90	118.263543	11,826.35	76.45	0.00
		Base		117.499000	11,749.90	118.263543	11,826.35	76.45	0.00
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local		99.693860	49,846.93	107.715346	53,857.67	4,010.74	0.02
		Base		99.693860	49,846.93	107.715346	53,857.67	4,010.74	0.02
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local		99.956200	19,991.24	105.351984	21,070.40	1,079.16	0.01
		Base		99.956200	19,991.24	105.351984	21,070.40	1,079.16	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local		97.495288	243,738.22	108.915728	272,289.32	28,551.10	0.08
		Base		97.495288	243,738.22	108.915728	272,289.32	28,551.10	0.08
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	10,000.000	Local		110.596200	11,059.62	125.929495	12,592.95	1,533.33	0.00
		Base		110.596200	11,059.62	125.929495	12,592.95	1,533.33	0.00
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	120,000.000	Local		97.571083	117,085.30	105.613319	126,735.98	9,650.68	0.04
		Base		97.571083	117,085.30	105.613319	126,735.98	9,650.68	0.04

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92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	60,000.000	Local	100.095800	60,057.48	97.000000	58,200.00	-1,857.48	0.02	
		Base	100.095800	60,057.48	97.000000	58,200.00	-1,857.48	0.02	
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	220,000.000	Local	99.863918	219,700.62	112.224074	246,892.96	27,192.34	0.08	
		Base	99.863918	219,700.62	112.224074	246,892.96	27,192.34	0.08	
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
	10,000.000	Local	99.883700	9,988.37	107.574562	10,757.46	769.09	0.00	
		Base	99.883700	9,988.37	107.574562	10,757.46	769.09	0.00	
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45					3.450000	15 Jun 2029		
	30,000.000	Local	100.713167	30,213.95	102.530433	30,759.13	545.18	0.01	
		Base	100.713167	30,213.95	102.530433	30,759.13	545.18	0.01	
94106LBH1	WASTE MANAGEMENT INC COMPANY GUAR 06/26 3.2					3.200000	15 Jun 2026		
	50,000.000	Local	99.975720	49,987.86	104.051197	52,025.60	2,037.74	0.02	
		Base	99.975720	49,987.86	104.051197	52,025.60	2,037.74	0.02	
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4					4.000000	15 Jul 2039		
	50,000.000	Local	101.201760	50,600.88	108.683564	54,341.78	3,740.90	0.02	
		Base	101.201760	50,600.88	108.683564	54,341.78	3,740.90	0.02	
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	40,000.000	Local	101.409975	40,563.99	114.834071	45,933.63	5,369.64	0.01	
		Base	101.409975	40,563.99	114.834071	45,933.63	5,369.64	0.01	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local	101.393950	60,836.37	102.609173	61,565.50	729.13	0.02	
		Base	101.393950	60,836.37	102.609173	61,565.50	729.13	0.02	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	260,000.000	Local	100.316285	260,822.34	106.519194	276,949.90	16,127.56	0.09	
		Base	100.316285	260,822.34	106.519194	276,949.90	16,127.56	0.09	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local	100.198200	50,099.10	107.395545	53,697.77	3,598.67	0.02	
		Base	100.198200	50,099.10	107.395545	53,697.77	3,598.67	0.02	

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94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local		98.410971	305,074.01	110.524788	342,626.84	37,552.83	0.11
		Base		98.410971	305,074.01	110.524788	342,626.84	37,552.83	0.11
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local		102.447083	122,936.50	102.543320	123,051.98	115.48	0.04
	Original Face: 120,000.000	Base		102.447083	122,936.50	102.543320	123,051.98	115.48	0.04
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	400,000.000	Local		96.013505	384,054.02	101.693385	406,773.54	22,719.52	0.13
		Base		96.013505	384,054.02	101.693385	406,773.54	22,719.52	0.13
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local		99.858957	69,901.27	105.682596	73,977.82	4,076.55	0.02
		Base		99.858957	69,901.27	105.682596	73,977.82	4,076.55	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local		99.839504	259,582.71	109.380176	284,388.46	24,805.75	0.09
		Base		99.839504	259,582.71	109.380176	284,388.46	24,805.75	0.09
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	40,000.000	Local		99.545700	39,818.28	99.049501	39,619.80	-198.48	0.01
		Base		99.545700	39,818.28	99.049501	39,619.80	-198.48	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	50,000.000	Local		100.000000	50,000.00	113.194985	56,597.49	6,597.49	0.02
		Base		100.000000	50,000.00	113.194985	56,597.49	6,597.49	0.02
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	580,000.000	Local		112.683759	653,565.80	127.680191	740,545.11	86,979.31	0.23
		Base		112.683759	653,565.80	127.680191	740,545.11	86,979.31	0.23
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1					3.100000	01 Feb 2025		
	30,000.000	Local		99.963500	29,989.05	50.974408	15,292.32	-14,696.73	0.00
		Base		99.963500	29,989.05	50.974408	15,292.32	-14,696.73	0.00

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958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05					4.050000	01 Feb 2030		
	110,000.000	Local	101.869936	112,056.93	43.534171	47,887.59	-64,169.34	0.01	
		Base	101.869936	112,056.93	43.534171	47,887.59	-64,169.34	0.01	
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.697880	13 Jan 2023		
	20,000.000	Local	100.000000	20,000.00	52.750000	10,550.00	-9,450.00	0.00	
		Base	100.000000	20,000.00	52.750000	10,550.00	-9,450.00	0.00	
966GUT902	FHLMC 30YR POOL					4.500000	25 Mar 2050		
	100,000.000	Local	107.687500	107,687.50	107.775000	107,775.00	87.50	0.03	
		Base	107.687500	107,687.50	107.775000	107,775.00	87.50	0.03	
966HKC908	FNMA BALLOON POOL					2.260000	01 Mar 2030		
	100,000.000	Local	103.578130	103,578.13	105.128000	105,128.00	1,549.87	0.03	
	Original Face: 100,000.000	Base	103.578130	103,578.13	105.128000	105,128.00	1,549.87	0.03	
966HKGII0	FNMA 30YR POOL					3.000000	01 Mar 2050		
	100,000.000	Local	105.164060	105,164.06	105.174000	105,174.00	9.94	0.03	
	Original Face: 100,000.000	Base	105.164060	105,164.06	105.174000	105,174.00	9.94	0.03	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local	119.295590	119,295.59	116.194560	116,194.56	-3,101.03	0.04	
		Base	119.295590	119,295.59	116.194560	116,194.56	-3,101.03	0.04	
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	140,000.000	Local	103.926357	145,496.90	91.603436	128,244.81	-17,252.09	0.04	
		Base	103.926357	145,496.90	91.603436	128,244.81	-17,252.09	0.04	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	110,000.000	Local	118.617855	130,479.64	141.712729	155,884.00	25,404.36	0.05	
		Base	118.617855	130,479.64	141.712729	155,884.00	25,404.36	0.05	
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
	610,000.000	Local	100.322146	611,965.09	102.770000	626,897.00	14,931.91	0.19	
		Base	100.322146	611,965.09	102.770000	626,897.00	14,931.91	0.19	
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
	400,000.000	Local	106.264438	425,057.75	124.000000	496,000.00	70,942.25	0.15	
		Base	106.264438	425,057.75	124.000000	496,000.00	70,942.25	0.15	

& 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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375000	17 Oct 2023			
		720,000.000	Local	104.690825	753,773.94	106.177002	764,474.41	10,700.47	0.24
			Base	104.690825	753,773.94	106.177002	764,474.41	10,700.47	0.24
<b>US DOLLAR Total</b>									
		150,595,875.530	Local		152,533,617.84		157,903,266.91	5,369,649.07	48.60
Original Face:		181,027,187.720	Base		152,533,617.84		157,903,266.91	5,369,649.07	48.60
<b>FIXED INCOME Total</b>									
		150,595,875.530	Base		152,533,617.84		157,903,266.91	5,369,649.07	48.60
Original Face:		181,027,187.720							

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI1KGGX4	US 10YR FUT OPTN MAY20C 137 APR20 137 CALL					24 Apr 2020		
5,000.000		5.000	Local 1.798606	8,993.03	2.046875	10,234.38	1,241.35	0.00
			Base 1.798606	8,993.03	2.046875	10,234.38	1,241.35	0.00

ADI1KLXZ9	US 10YR FUT OPTN MAY20C 139.5 APR20 139.5 CALL					24 Apr 2020		
18,000.000		18.000	Local 0.876730	15,781.14	0.562500	10,125.00	-5,656.14	0.00
			Base 0.876730	15,781.14	0.562500	10,125.00	-5,656.14	0.00

ADI1KQGB0	US 10YR FUT OPTN MAY20C 139 APR20 139 CALL					24 Apr 2020		
24,000.000		24.000	Local 1.273865	30,572.77	0.750000	18,000.00	-12,572.77	0.01
			Base 1.273865	30,572.77	0.750000	18,000.00	-12,572.77	0.01

AEI871046	9WR019788 SWAPTION RECEIVER 65 200520 65 CALL					20 May 2020		
1,500,000.000		1,500,000.000	Local 0.250000	3,750.00	0.062201	933.02	-2,816.98	0.00
			Base 0.250000	3,750.00	0.062201	933.02	-2,816.98	0.00

<b>US DOLLAR Total</b>								
1,547,000.000		1,500,047.000	Local	59,096.94		39,292.40	-19,804.54	0.01
			Base	59,096.94		39,292.40	-19,804.54	0.01

<b>OPTIONS PURCHASED - CALLS Total</b>								
1,547,000.000		1,500,047.000	Base	59,096.94		39,292.40	-19,804.54	0.01



# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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

## OPTIONS PURCHASED - PUTS

US DOLLAR								Exchange Rate:	1.000000
ADI1JDZ46	US 10YR FUT OPTN APR20P 130 MAR20 130 PUT					27 Mar 2020			
19,000.000		19.000	Local 0.595480	11,314.12	0.000001		0.02	-11,314.10	0.00
			Base 0.595480	11,314.12	0.000001		0.02	-11,314.10	0.00
ADI1JJXY9	US BOND FUTR OPTN APR20P 159 MAR20 159 PUT					27 Mar 2020			
8,000.000		8.000	Local 1.275168	10,201.34	0.000001		0.01	-10,201.33	0.00
			Base 1.275168	10,201.34	0.000001		0.01	-10,201.33	0.00
ADI1KRZW1	US 2YR FUTR OPTN APR20P 108.5 MAR20 108.5 PUT					27 Mar 2020			
400,000.000		200.000	Local 0.016490	6,596.00	0.000001		0.40	-6,595.60	0.00
			Base 0.016490	6,596.00	0.000001		0.40	-6,595.60	0.00
ADI1KRZZ4	US 5YR FUTR OPTN MAY20P 117.2 APR20 117.25 PUT					24 Apr 2020			
55,000.000		55.000	Local 0.017355	954.53	0.031250		1,718.75	764.22	0.00
			Base 0.017355	954.53	0.031250		1,718.75	764.22	0.00
ADI1KXDD4	US 5YR FUTR OPTN MAY20P 113.5 APR20 113.5 PUT					24 Apr 2020			
72,000.000		72.000	Local 0.025168	1,812.10	0.023438		1,687.54	-124.56	0.00
			Base 0.025168	1,812.10	0.023438		1,687.54	-124.56	0.00
ADI1KXD0	US 5YR FUTR OPTN MAY20P 112.5 APR20 112.5 PUT					24 Apr 2020			
167,000.000		167.000	Local 0.025168	4,203.06	0.023438		3,914.15	-288.91	0.00
			Base 0.025168	4,203.06	0.023438		3,914.15	-288.91	0.00
ADI1KXPW9	US 5YR FUTR OPTN MAY20P 113.2 APR20 113.25 PUT					24 Apr 2020			
100,000.000		100.000	Local 0.025168	2,516.80	0.023438		2,343.80	-173.00	0.00
			Base 0.025168	2,516.80	0.023438		2,343.80	-173.00	0.00
ADI1L9H18	US 2YR FUTR OPTN MAY20P 85 APR20 85 PUT					24 Apr 2020			
432,000.000		216.000	Local 0.032115	13,873.68	0.000500		216.00	-13,657.68	0.00
			Base 0.032115	13,873.68	0.000500		216.00	-13,657.68	0.00
ADI1L9WD5	US 5YR FUTR OPTN MAY20P 105 APR20 105 PUT					24 Apr 2020			
147,000.000		147.000	Local 0.032927	4,840.25	0.015625		2,296.88	-2,543.37	0.00
			Base 0.032927	4,840.25	0.015625		2,296.88	-2,543.37	0.00

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1LF202	US 10YR FUT OPTN MAY20P 137.7 APR20 137.75 PUT					24 Apr 2020		
20,000.000		20.000	Local 0.501730	10,034.60	0.531250	10,625.00	590.40	0.00
			Base 0.501730	10,034.60	0.531250	10,625.00	590.40	0.00
<b>US DOLLAR Total</b>								
1,420,000.000		1,004.000	Local	66,346.48		22,802.55	-43,543.93	0.01
			Base	66,346.48		22,802.55	-43,543.93	0.01
<b>OPTIONS PURCHASED - PUTS Total</b>								
1,420,000.000		1,004.000	Base	66,346.48		22,802.55	-43,543.93	0.01

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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
ADI1HYWG8	US 10YR FUT OPTN APR20C 143 MAR20 143 CALL					27 Mar 2020				
-20,000.000		-20.000	Local	0.529520	-10,590.40	0.000001	-0.02	10,590.38	0.00	
			Base	0.529520	-10,590.40	0.000001	-0.02	10,590.38	0.00	
ADI1JH995	US 10YR FUT OPTN JUN20C 134 MAY20 134 CALL					22 May 2020				
-16,000.000		-16.000	Local	0.248270	-3,972.32	4.968750	-79,500.00	-75,527.68	0.02	
			Base	0.248270	-3,972.32	4.968750	-79,500.00	-75,527.68	0.02	
ADI1K0479	US 10YR FUT OPTN JUN20C 133.5 MAY20 133.5 CALL					22 May 2020				
-8,000.000		-8.000	Local	0.310770	-2,486.16	5.437500	-43,500.00	-41,013.84	0.01	
			Base	0.310770	-2,486.16	5.437500	-43,500.00	-41,013.84	0.01	
ADI1K1P33	US 10YR FUT OPTN JUN20C 134.5 MAY20 134.5 CALL					22 May 2020				
-18,000.000		-18.000	Local	0.240458	-4,328.24	4.515625	-81,281.25	-76,953.01	0.03	
			Base	0.240458	-4,328.24	4.515625	-81,281.25	-76,953.01	0.03	
ADI1KFMB7	US BOND FUTR OPTN JUN20C 174 MAY20 174 CALL					22 May 2020				
-26,000.000		-26.000	Local	0.888895	-23,111.27	6.921875	-179,968.75	-156,857.48	0.06	
			Base	0.888895	-23,111.27	6.921875	-179,968.75	-156,857.48	0.06	
ADI1KJX92	US BOND FUTR OPTN JUN20C 175 MAY20 175 CALL					22 May 2020				
-8,000.000		-8.000	Local	1.576395	-12,611.16	6.203125	-49,625.00	-37,013.84	0.02	
			Base	1.576395	-12,611.16	6.203125	-49,625.00	-37,013.84	0.02	
ADI1KNFK8	US 10YR FUT OPTN MAY20C 138 APR20 138 CALL					24 Apr 2020				
-17,000.000		-17.000	Local	0.564446	-9,595.59	1.312500	-22,312.50	-12,716.91	0.01	
			Base	0.564446	-9,595.59	1.312500	-22,312.50	-12,716.91	0.01	
ADI1KR793	US 10YR FUT OPTN JUN20C 140 MAY20 140 CALL					22 May 2020				
-21,000.000		-21.000	Local	1.373270	-28,838.67	0.765625	-16,078.13	12,760.54	0.00	
			Base	1.373270	-28,838.67	0.765625	-16,078.13	12,760.54	0.00	
ADI1KTHQ0	US 10YR FUT OPTN MAY20C 141 APR20 141 CALL					24 Apr 2020				
-20,000.000		-20.000	Local	0.402958	-8,059.16	0.250000	-5,000.00	3,059.16	0.00	
			Base	0.402958	-8,059.16	0.250000	-5,000.00	3,059.16	0.00	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ADI1KTJV7	US 10YR FUT OPTN MAY20C 140 APR20 140 CALL					24 Apr 2020			
-13,000.000		-13.000	Local 0.420145	-5,461.89	0.421875	-5,484.38	-22.49		0.00
			Base 0.420145	-5,461.89	0.421875	-5,484.38	-22.49		0.00
ADI1KV6P9	US 10YR FUT OPTN APR20C 142 MAR20 142 CALL					27 Mar 2020			
-10,000.000		-10.000	Local 1.256083	-12,560.83	0.000001	-0.01	12,560.82		0.00
			Base 1.256083	-12,560.83	0.000001	-0.01	12,560.82		0.00
ADI1KW2W6	US 10YR FUT OPTN MAY20C 144 APR20 144 CALL					24 Apr 2020			
-20,000.000		-20.000	Local 0.732645	-14,652.90	0.078125	-1,562.50	13,090.40		0.00
			Base 0.732645	-14,652.90	0.078125	-1,562.50	13,090.40		0.00
ADI1L7YV7	US BOND FUTR OPTN MAY20C 186 APR20 186 CALL					24 Apr 2020			
-7,000.000		-7.000	Local 2.442467	-17,097.27	0.703125	-4,921.88	12,175.39		0.00
			Base 2.442467	-17,097.27	0.703125	-4,921.88	12,175.39		0.00
ADI1L8YS2	US 5YR FUTR OPTN MAY20C 125.5 APR20 125.5 CALL					24 Apr 2020			
-13,000.000		-13.000	Local 0.263895	-3,430.64	0.335938	-4,367.19	-936.55		0.00
			Base 0.263895	-3,430.64	0.335938	-4,367.19	-936.55		0.00
ADI1LF269	US 10YR FUT OPTN MAY20C 140.7 APR20 140.75 CALL					24 Apr 2020			
-4,000.000		-4.000	Local 0.467020	-1,868.08	0.296875	-1,187.50	680.58		0.00
			Base 0.467020	-1,868.08	0.296875	-1,187.50	680.58		0.00
AEI846659	9WR019721 SWAPTION 200521 1 CALL					21 May 2020			
-1,943,000.000		-1,943,000.000	Local 0.445000	-8,646.35	6.150237	-119,499.10	-110,852.75		0.04
			Base 0.445000	-8,646.35	6.150237	-119,499.10	-110,852.75		0.04
<b>US DOLLAR Total</b>									
-2,164,000.000		-1,943,221.000	Local	-167,310.93		-614,288.21	-446,977.28		0.19
			Base	-167,310.93		-614,288.21	-446,977.28		0.19
<b>OPTIONS WRITTEN - CALLS Total</b>									
-2,164,000.000		-1,943,221.000	Base	-167,310.93		-614,288.21	-446,977.28		0.19

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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

## OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1JX5G8	US 5YR FUTR OPTN APR20P 119.7 MAR20 119.75 PUT					27 Mar 2020				
-13,000.000		-13.000	Local	0.271107	-3,524.39	0.000001	-0.01	3,524.38	0.00	
			Base	0.271107	-3,524.39	0.000001	-0.01	3,524.38	0.00	
ADI1JX5J2	US 5YR FUTR OPTN APR20P 119.5 MAR20 119.5 PUT					27 Mar 2020				
-4,000.000		-4.000	Local	0.201395	-805.58	0.000001	0.00	805.58	0.00	
			Base	0.201395	-805.58	0.000001	0.00	805.58	0.00	
ADI1K4HN2	US 10YR FUT OPTN JUN20P 129 MAY20 129 PUT					22 May 2020				
-13,000.000		-13.000	Local	0.357645	-4,649.39	0.093750	-1,218.75	3,430.64	0.00	
			Base	0.357645	-4,649.39	0.093750	-1,218.75	3,430.64	0.00	
ADI1KDCW7	US 10YR FUT OPTN MAY20P 134 APR20 134 PUT					24 Apr 2020				
-8,000.000		-8.000	Local	0.318583	-2,548.66	0.109375	-875.00	1,673.66	0.00	
			Base	0.318583	-2,548.66	0.109375	-875.00	1,673.66	0.00	
ADI1KF2N3	US 10YR FUT OPTN MAY20P 131 APR20 131 PUT					24 Apr 2020				
-10,000.000		-10.000	Local	0.532646	-5,326.46	0.062500	-625.00	4,701.46	0.00	
			Base	0.532646	-5,326.46	0.062500	-625.00	4,701.46	0.00	
ADI1KKT94	US 10YR FUT OPTN APR20P 133.2 MAR20 133.25 PUT					27 Mar 2020				
-9,000.000		-9.000	Local	0.263896	-2,375.06	0.000001	-0.01	2,375.05	0.00	
			Base	0.263896	-2,375.06	0.000001	-0.01	2,375.05	0.00	
ADI1KLY13	US 10YR FUT OPTN MAY20P 135.5 APR20 135.5 PUT					24 Apr 2020				
-15,000.000		-15.000	Local	0.685770	-10,286.55	0.171875	-2,578.13	7,708.42	0.00	
			Base	0.685770	-10,286.55	0.171875	-2,578.13	7,708.42	0.00	
ADI1KLYD7	US 10YR FUT OPTN APR20P 136.2 MAR20 136.25 PUT					27 Mar 2020				
-8,000.000		-8.000	Local	0.467020	-3,736.16	0.000001	-0.01	3,736.15	0.00	
			Base	0.467020	-3,736.16	0.000001	-0.01	3,736.15	0.00	
ADI1KNPB7	US 5YR FUTR OPTN MAY20P 122.5 APR20 122.5 PUT					24 Apr 2020				
-22,000.000		-22.000	Local	0.360842	-7,938.52	0.054688	-1,203.14	6,735.38	0.00	
			Base	0.360842	-7,938.52	0.054688	-1,203.14	6,735.38	0.00	

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# 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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1KQD98	US 5YR FUTR OPTN MAY20P 122.7 APR20 122.75 PUT					24 Apr 2020		
		-35,000.000	Local 0.371484	-13,001.95	0.062500	-2,187.50	10,814.45	0.00
			Base 0.371484	-13,001.95	0.062500	-2,187.50	10,814.45	0.00
ADI1KQG12	US 10YR FUT OPTN MAY20P 136 APR20 136 PUT					24 Apr 2020		
		-40,000.000	Local 0.193583	-7,743.30	0.218750	-8,750.00	-1,006.70	0.00
			Base 0.193583	-7,743.30	0.218750	-8,750.00	-1,006.70	0.00
ADI1KRXV5	US 5YR FUTR OPTN MAY20P 124 APR20 124 PUT					24 Apr 2020		
		-80,000.000	Local 0.751493	-60,119.42	0.101563	-8,125.04	51,994.38	0.00
			Base 0.751493	-60,119.42	0.101563	-8,125.04	51,994.38	0.00
ADI1KRXY9	US 5YR FUTR OPTN JUN20P 124 MAY20 124 PUT					22 May 2020		
		-50,000.000	Local 0.686551	-34,327.57	0.218750	-10,937.50	23,390.07	0.00
			Base 0.686551	-34,327.57	0.218750	-10,937.50	23,390.07	0.00
ADI1KTFZ2	US 5YR FUTR OPTN MAY20P 124.2 APR20 124.25 PUT					24 Apr 2020		
		-26,000.000	Local 0.707405	-18,392.53	0.125000	-3,250.00	15,142.53	0.00
			Base 0.707405	-18,392.53	0.125000	-3,250.00	15,142.53	0.00
ADI1KV0B6	US 5YR FUTR OPTN MAY20P 124.7 APR20 124.75 PUT					24 Apr 2020		
		-18,000.000	Local 0.576395	-10,375.11	0.203125	-3,656.25	6,718.86	0.00
			Base 0.576395	-10,375.11	0.203125	-3,656.25	6,718.86	0.00
ADI1KVJ91	US 5YR FUTR OPTN APR20P 124.5 MAR20 124.5 PUT					27 Mar 2020		
		-19,000.000	Local 0.349422	-6,639.01	0.000001	-0.02	6,638.99	0.00
			Base 0.349422	-6,639.01	0.000001	-0.02	6,638.99	0.00
ADI1KW1N7	US 5YR FUTR OPTN APR20P 124.2 MAR20 124.25 PUT					27 Mar 2020		
		-14,000.000	Local 0.427958	-5,991.41	0.000001	-0.01	5,991.40	0.00
			Base 0.427958	-5,991.41	0.000001	-0.01	5,991.40	0.00
ADI1KW354	US 5YR FUTR OPTN MAY20P 124.5 APR20 124.5 PUT					24 Apr 2020		
		-31,000.000	Local 0.739450	-22,922.95	0.156250	-4,843.75	18,079.20	0.00
			Base 0.739450	-22,922.95	0.156250	-4,843.75	18,079.20	0.00
ADI1KWGP6	US 5YR FUTR OPTN APR20P 123.2 MAR20 123.25 PUT					27 Mar 2020		
		-10,000.000	Local 0.259990	-2,599.90	0.000001	-0.01	2,599.89	0.00
			Base 0.259990	-2,599.90	0.000001	-0.01	2,599.89	0.00

& 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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1L0R73	US 5YR FUTR OPTN MAY20P 123.7 APR20 123.75 PUT					24 Apr 2020		
-44,000.000		-44.000	Local 0.408213	-17,961.38	0.085938	-3,781.27	14,180.11	0.00
			Base 0.408213	-17,961.38	0.085938	-3,781.27	14,180.11	0.00
ADI1L1ZX5	US 5YR FUTR OPTN JUN20P 124.7 MAY20 124.75 PUT					22 May 2020		
-1,000.000		-1.000	Local 0.685770	-685.77	0.351563	-351.56	334.21	0.00
			Base 0.685770	-685.77	0.351563	-351.56	334.21	0.00
ADI1L20C7	US 5YR FUTR OPTN JUN20P 124.5 MAY20 124.5 PUT					22 May 2020		
-25,000.000		-25.000	Local 0.470770	-11,769.25	0.296875	-7,421.88	4,347.37	0.00
			Base 0.470770	-11,769.25	0.296875	-7,421.88	4,347.37	0.00
ADI1L3464	US 5YR FUTR OPTN MAY20P 123.5 APR20 123.5 PUT					24 Apr 2020		
-20,000.000		-20.000	Local 0.232645	-4,652.90	0.078125	-1,562.50	3,090.40	0.00
			Base 0.232645	-4,652.90	0.078125	-1,562.50	3,090.40	0.00
ADI1L3S27	US 10YR FUT OPTN MAY20P 128 APR20 128 PUT					24 Apr 2020		
-11,000.000		-11.000	Local 0.583497	-6,418.47	0.031250	-343.75	6,074.72	0.00
			Base 0.583497	-6,418.47	0.031250	-343.75	6,074.72	0.00
AEI871228	9WP028922 SWAPTION PAYER 85 200520 85 PUT					20 May 2020		
-1,500,000.000		-1,500,000.000	Local 0.260000	-3,900.00	1.472433	-22,086.50	-18,186.50	0.01
			Base 0.260000	-3,900.00	1.472433	-22,086.50	-18,186.50	0.01
<b>US DOLLAR Total</b>								
-2,026,000.000		-1,500,526.000	Local	-268,691.69		-83,797.59	184,894.10	0.03
			Base	-268,691.69		-83,797.59	184,894.10	0.03
<b>OPTIONS WRITTEN - PUTS Total</b>								
-2,026,000.000		-1,500,526.000	Base	-268,691.69		-83,797.59	184,894.10	0.03
<b>SWAPS FIXED INCOME</b>								
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
99S17SCL3	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.098630	31 Dec 2025		
		0.000	Local 0.000000	-437.19	0.000000	0.00	437.19	0.00
			Base 0.000000	-437.19	0.000000	0.00	437.19	0.00

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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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1A3KL5	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.691630	15 Nov 2044			
		4,767,000.000	Local	100.206228	4,776,830.87	100.000000	4,767,000.00	-9,830.87	1.47
			Base	100.206228	4,776,830.87	100.000000	4,767,000.00	-9,830.87	1.47
99S1A3KM3	BWS032003 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	15 Nov 2044			
		-4,767,000.000	Local	100.000000	-4,767,000.00	121.865253	-5,809,316.61	-1,042,316.61	1.79
			Base	100.000000	-4,767,000.00	121.865253	-5,809,316.61	-1,042,316.61	1.79
99S1A4EO4	BWS032045 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.691630	15 Nov 2044			
		493,000.000	Local	100.130446	493,643.10	100.000000	493,000.00	-643.10	0.15
			Base	100.130446	493,643.10	100.000000	493,000.00	-643.10	0.15
99S1A4EP1	BWS032045 IRS USD P F 1.81000 2 CCPVANILLA				1.810000	15 Nov 2044			
		-493,000.000	Local	100.000000	-493,000.00	120.947130	-596,269.35	-103,269.35	0.18
			Base	100.000000	-493,000.00	120.947130	-596,269.35	-103,269.35	0.18
99S1AUS94	BWS032300 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.450130	30 Jun 2026			
		11,808,000.000	Local	100.275840	11,840,571.22	100.000000	11,808,000.00	-32,571.22	3.63
			Base	100.275840	11,840,571.22	100.000000	11,808,000.00	-32,571.22	3.63
99S1AUSA1	BWS032300 IRS USD P F 1.55000 2 CCPVANILLA				1.550000	30 Jun 2026			
		-11,808,000.000	Local	100.000000	-11,808,000.00	106.023398	-12,519,242.84	-711,242.84	3.85
			Base	100.000000	-11,808,000.00	106.023398	-12,519,242.84	-711,242.84	3.85
99S1AYO33	SWS032441 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2024			
		1,655,000.000	Local	101.823353	1,685,176.49	99.652700	1,649,252.19	-35,924.30	0.51
			Base	101.823353	1,685,176.49	99.652700	1,649,252.19	-35,924.30	0.51
99S1AYO41	SWS032441 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024			
		-1,655,000.000	Local	100.000000	-1,655,000.00	100.000000	-1,655,000.00	0.00	0.51
			Base	100.000000	-1,655,000.00	100.000000	-1,655,000.00	0.00	0.51
99S1B02I7	SWS032441 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2024			
		17,930,000.000	Local	100.669148	18,049,978.17	99.652700	17,867,729.11	-182,249.06	5.50
			Base	100.669148	18,049,978.17	99.652700	17,867,729.11	-182,249.06	5.50
99S1B02J5	SWS032441 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024			
		-17,930,000.000	Local	100.000000	-17,930,000.00	100.000000	-17,930,000.00	0.00	5.52
			Base	100.000000	-17,930,000.00	100.000000	-17,930,000.00	0.00	5.52

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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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1BFZ07	BWS032920 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.777130	31 Jul 2026			
		4,883,000.000	Local	100.341964	4,899,698.10	100.000000	4,883,000.00	-16,698.10	1.50
			Base	100.341964	4,899,698.10	100.000000	4,883,000.00	-16,698.10	1.50
99S1BFZ15	BWS032920 IRS USD P F 1.52000 2 CCPVANILLA				1.520000	31 Jul 2026			
		-4,883,000.000	Local	100.000000	-4,883,000.00	105.811817	-5,166,791.02	-283,791.02	1.59
			Base	100.000000	-4,883,000.00	105.811817	-5,166,791.02	-283,791.02	1.59
99S1CZQU6	BWS033845 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.450130	15 Nov 2026			
		1,914,000.000	Local	100.046293	1,914,886.05	100.000000	1,914,000.00	-886.05	0.59
			Base	100.046293	1,914,886.05	100.000000	1,914,000.00	-886.05	0.59
99S1CZQV4	BWS033845 IRS USD P F 1.60000 2 CCPVANILLA				1.600000	15 Nov 2026			
		-1,914,000.000	Local	100.000000	-1,914,000.00	106.584432	-2,040,026.03	-126,026.03	0.63
			Base	100.000000	-1,914,000.00	106.584432	-2,040,026.03	-126,026.03	0.63
99S1D1PO5	BWS033761 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.450130	15 Nov 2026			
		766,000.000	Local	99.632044	763,181.46	100.000000	766,000.00	2,818.54	0.24
			Base	99.632044	763,181.46	100.000000	766,000.00	2,818.54	0.24
99S1D1PP2	BWS033761 IRS USD P F 1.65000 2 CCPVANILLA				1.650000	15 Nov 2026			
		-766,000.000	Local	100.000000	-766,000.00	106.913085	-818,954.23	-52,954.23	0.25
			Base	100.000000	-766,000.00	106.913085	-818,954.23	-52,954.23	0.25
99S1E5W33	BWS034520 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	15 Feb 2027			
		4,187,000.000	Local	100.018344	4,187,768.07	100.000000	4,187,000.00	-768.07	1.29
			Base	100.018344	4,187,768.07	100.000000	4,187,000.00	-768.07	1.29
99S1E5W41	BWS034520 IRS USD P F .75000 2 CCPVANILLA				0.750000	15 Feb 2027			
		-4,187,000.000	Local	100.000000	-4,187,000.00	101.135474	-4,234,542.30	-47,542.30	1.30
			Base	100.000000	-4,187,000.00	101.135474	-4,234,542.30	-47,542.30	1.30
99S1EDKR6	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.843130	17 Mar 2050			
		568,000.000	Local	101.693965	577,621.72	100.000000	568,000.00	-9,621.72	0.17
			Base	101.693965	577,621.72	100.000000	568,000.00	-9,621.72	0.17
99S1EDKS4	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050			
		-568,000.000	Local	100.000000	-568,000.00	99.932138	-567,614.54	385.46	0.17
			Base	100.000000	-568,000.00	99.932138	-567,614.54	385.46	0.17

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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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1EEQX5	BWS034827 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.051880	18 Mar 2050		
		288,000.000	Local 100.000000	288,000.00	100.000000	288,000.00	0.00	0.09
			Base 100.000000	288,000.00	100.000000	288,000.00	0.00	0.09
99S1EEQY3	BWS034827 IRS USD P F .79177 2 CCPVANILLA				0.791770	18 Mar 2050		
		-288,000.000	Local 100.000000	-288,000.00	96.959111	-279,242.24	8,757.76	0.09
			Base 100.000000	-288,000.00	96.959111	-279,242.24	8,757.76	0.09
99S1EGG94	BWS034843 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.051880	19 Mar 2050		
		294,000.000	Local 100.000000	294,000.00	100.000000	294,000.00	0.00	0.09
			Base 100.000000	294,000.00	100.000000	294,000.00	0.00	0.09
99S1EGGA1	BWS034843 IRS USD P F .81801 2 CCPVANILLA				0.818010	19 Mar 2050		
		-294,000.000	Local 100.000000	-294,000.00	97.644182	-287,073.90	6,926.10	0.09
			Base 100.000000	-294,000.00	97.644182	-287,073.90	6,926.10	0.09
99S1EIWR2	SWS034942 IRS USD R F .70000 2 CCPVANILLA				0.700000	23 Mar 2025		
		3,960,000.000	Local 99.919869	3,956,826.83	100.938444	3,997,162.38	40,335.55	1.23
			Base 99.919869	3,956,826.83	100.938444	3,997,162.38	40,335.55	1.23
99S1EIWS0	SWS034942 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.204130	23 Mar 2025		
		-3,960,000.000	Local 100.000000	-3,960,000.00	100.000000	-3,960,000.00	0.00	1.22
			Base 100.000000	-3,960,000.00	100.000000	-3,960,000.00	0.00	1.22
99S1EIZR9	SWS034967 IRS USD R F .60000 2 CCPVANILLA				0.600000	23 Mar 2022		
		6,805,000.000	Local 100.015372	6,806,046.09	100.291661	6,824,847.53	18,801.44	2.10
			Base 100.015372	6,806,046.09	100.291661	6,824,847.53	18,801.44	2.10
99S1EIZS7	SWS034967 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.204130	23 Mar 2022		
		-6,805,000.000	Local 100.000000	-6,805,000.00	100.000000	-6,805,000.00	0.00	2.09
			Base 100.000000	-6,805,000.00	100.000000	-6,805,000.00	0.00	2.09
99S1EK8X1	SWS035048 IRS USD R F .77000 2 CCPVANILLA				0.770000	24 Mar 2027		
		5,350,000.000	Local 100.735857	5,389,368.36	101.121130	5,409,980.46	20,612.10	1.66
			Base 100.735857	5,389,368.36	101.121130	5,409,980.46	20,612.10	1.66
99S1EK8Y9	SWS035048 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.204130	24 Mar 2027		
		-5,350,000.000	Local 100.000000	-5,350,000.00	100.000000	-5,350,000.00	0.00	1.65
			Base 100.000000	-5,350,000.00	100.000000	-5,350,000.00	0.00	1.65

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1ENU93	SWS035188 CDS USD R F	1.00000 2 CCPCDX			1.000000	20 Jun 2025		
		8,430,000.000	Local 99.951181	8,425,884.57	99.334400	8,373,889.92	-51,994.65	2.58
			Base 99.951181	8,425,884.57	99.334400	8,373,889.92	-51,994.65	2.58
99S1ENUA0	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025		
		-8,430,000.000	Local 100.000000	-8,430,000.00	100.000000	-8,430,000.00	0.00	2.59
			Base 100.000000	-8,430,000.00	100.000000	-8,430,000.00	0.00	2.59
99S1ETR37	BWS035261 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 Feb 2027		
		5,132,000.000	Local 100.306226	5,147,715.50	99.978454	5,130,894.26	-16,821.24	1.58
			Base 100.306226	5,147,715.50	99.978454	5,130,894.26	-16,821.24	1.58
99S1ETR45	BWS035261 IRS USD P F	.30000 2 CCPOIS			0.300000	15 Feb 2027		
		-5,132,000.000	Local 100.000000	-5,132,000.00	99.643231	-5,113,690.61	18,309.39	1.57
			Base 100.000000	-5,132,000.00	99.643231	-5,113,690.61	18,309.39	1.57
<b>US DOLLAR Total</b>								
			Local	266,759.41		-2,341,007.82	-2,607,767.23	49.48
			Base	266,759.41		-2,341,007.82	-2,607,767.23	49.48
<b>SWAPS FIXED INCOME Total</b>								
		0.000	Base	266,759.41		-2,341,007.82	-2,607,767.23	49.48

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
-1,223,000.000	153,937,566.860	Base		157,774,205.38		160,210,655.57	2,436,450.19	99.94
Original Face:	181,027,187.720							

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020	207.000	51,750,000.000	Local 51,478,312.50 Base 51,478,312.50	51,293,071.00	99.475000 99.475000	185,241.50 185,241.50	167,129.00 167,129.00	18,112.50 18,112.50	0.01
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ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021	5.000	1,250,000.000	Local 1,246,437.50 Base 1,246,437.50	1,231,048.00	99.715000 99.715000	15,389.50 15,389.50	15,202.00 15,202.00	187.50 187.50	0.00
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ADI14HX60	FED FUND 30DAY APR20 XCBT 20200430	30 Apr 2020	39.000	16,251,300.000	Local 16,239,517.81 Base 16,239,517.81	16,040,544.74	99.927500 99.927500	198,973.07 198,973.07	198,160.50 198,160.50	812.57 812.57	0.00
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ADI1FRH98	US ULTRA BOND CBT JUN20 XCBT 20200619	19 Jun 2020	7.000	700,000.000	Local 1,553,125.00 Base 1,553,125.00	1,421,012.11	221.875000 221.875000	132,112.89 132,112.89	154,862.89 154,862.89	-22,750.00 -22,750.00	0.01
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ADI1FRQ80	US 10YR NOTE (CBT)JUN20 XCBT 20200619	19 Jun 2020	17.000	1,700,000.000	Local 2,357,687.50 Base 2,357,687.50	2,300,764.98	138.687500 138.687500	56,922.52 56,922.52	59,313.15 59,313.15	-2,390.63 -2,390.63	0.00
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ADI1G00H6	US 5YR NOTE (CBT) JUN20 XCBT 20200630	30 Jun 2020	433.000	43,300,000.000	Local 54,280,609.38 Base 54,280,609.38	52,837,402.79	125.359375 125.359375	1,443,206.59 1,443,206.59	1,463,503.46 1,463,503.46	-20,296.87 -20,296.87	0.01
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ADI1G04T6	US 2YR NOTE (CBT) JUN20 XCBT 20200630	30 Jun 2020	434.000	86,800,000.000	Local 95,646,140.41 Base 95,646,140.41	94,433,102.29	110.191406 110.191406	1,213,038.12 1,213,038.12	1,226,600.62 1,226,600.62	-13,562.50 -13,562.50	0.00
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<b>US DOLLAR Total</b>			1,142.000	201,751,300.000	Local 222,801,830.10 Base	219,556,945.91		3,244,884.19 3,244,884.19	3,284,771.62 3,284,771.62	-39,887.43 -39,887.43	0.02
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<b>FUTURES LONG Total</b>			1,142.000	201,751,300.000	Base			3,244,884.19	3,284,771.62	-39,887.43	0.02
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# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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		

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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

US DOLLAR Exchange Rate: 1.000000

ADI0GMC1	90DAY EUR FUTR DEC21 XCME 20211213	13 Dec 2021	-100.000	-25,000,000.000	Local -24,918,750.00 Base -24,918,750.00	-24,787,615.00	99.675000	-131,135.00	-129,885.00	-1,250.00	0.00
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ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614	14 Jun 2021	-24.000	-6,000,000.000	Local -5,982,600.00 Base -5,982,600.00	-5,920,299.60	99.710000	-62,300.40	-61,400.40	-900.00	0.00
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ADI1FRGV0	US LONG BOND(CBT) JUN20 XCBT 20200619	19 Jun 2020	-70.000	-7,000,000.000	Local -12,534,375.00 Base -12,534,375.00	-11,554,006.34	179.062500	-980,368.66	-1,096,306.16	115,937.50	0.04
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ADI1GFMF3	US 10YR ULTRA FUT JUN20 XCBT 20200619	19 Jun 2020	-12.000	-1,200,000.000	Local -1,872,375.00 Base -1,872,375.00	-1,744,362.06	156.031250	-128,012.94	-131,950.44	3,937.50	0.00
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<b>US DOLLAR Total</b>			-206.000	-39,200,000.000	Local -45,308,100.00 Base	-44,006,283.00		-1,301,817.00	-1,419,542.00	117,725.00	0.04
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## FUTURES SHORT Total

			-206.000	-39,200,000.000	Base			-1,301,817.00	-1,419,542.00	117,725.00	0.04
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# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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								
<b>FUTURES Total</b>									
936.000	162,551,300.000	Base			1,943,067.19		1,865,229.62	77,837.57	0.06



# Holdings



WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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: 64.312400

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,309,733.600	Local	1,309,733.60	1.000000	1,309,733.60	0.00	13.75
			Base	22,402.60	0.015549	20,365.18	-2,037.42	0.00

### ARGENTINE PESO Total

		1,309,733.600	Local	1,309,733.60		1,309,733.60	0.00	13.75
			Base	22,402.60		20,365.18	-2,037.42	0.00

### AUSTRALIAN DOLLAR

Exchange Rate: 1.625752

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		316,950.480	Local	316,950.48	1.000000	316,950.48	0.00	99.54
			Base	209,746.06	0.615100	194,956.23	-14,789.83	0.01

### AUSTRALIAN DOLLAR Total

		316,950.480	Local	316,950.48		316,950.48	0.00	99.54
			Base	209,746.06		194,956.23	-14,789.83	0.01

### BRAZILIAN REAL

Exchange Rate: 5.196100

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		85,317.650	Local	85,317.65	1.000000	85,317.65	0.00	0.12
			Base	18,367.06	0.192452	16,419.56	-1,947.50	0.00

### BRAZILIAN REAL Total

		85,317.650	Local	85,317.65		85,317.65	0.00	0.12
			Base	18,367.06		16,419.56	-1,947.50	0.00

### EURO CURRENCY

Exchange Rate: 0.906701

### INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,936,143.270	Local	3,936,143.27	1.000000	3,936,143.27	0.00	29.49

& 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 31, 2020

View Date: April 1, 2020

Base Currency: 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	1.109212	4,366,016.40	1.102899	4,341,170.10	-24,846.30	0.31	
<b>INTERNATIONAL Total</b>		3,936,143.270		3,936,143.27		3,936,143.27	0.00	29.49	
		Base		4,366,016.40		4,341,170.10	-24,846.30	0.31	
<b>EURO CURRENCY Total</b>		3,936,143.270		3,936,143.27		3,936,143.27	0.00	29.49	
		Base		4,366,016.40		4,341,170.10	-24,846.30	0.31	
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	16,310.000000	
IDR	INDONESIAN RUPIAH								
		933,098,166.000	Local	1.000000	933,098,166.00	1.000000	933,098,166.00	0.00	2.52
			Base	0.000070	65,378.92	0.000061	57,210.19	-8,168.73	0.00
<b>INDONESIAN RUPIAH Total</b>		933,098,166.000	Local		933,098,166.00		933,098,166.00	0.00	2.52
			Base		65,378.92		57,210.19	-8,168.73	0.00
<b>JAPANESE YEN</b>							Exchange Rate:	107.525000	
JPY	JAPANESE YEN								
		49,862,609.000	Local	1.000000	49,862,609.00	1.000000	49,862,609.00	0.00	9.54
			Base	0.009050	451,254.45	0.009300	463,730.38	12,475.93	0.03
<b>JAPANESE YEN Total</b>		49,862,609.000	Local		49,862,609.00		49,862,609.00	0.00	9.54
			Base		451,254.45		463,730.38	12,475.93	0.03
<b>MEXICAN PESO</b>							Exchange Rate:	23.722500	
MXN	MEXICAN PESO (NEW)								
		11,572,863.840	Local	1.000000	11,572,863.84	1.000000	11,572,863.84	0.00	2.11
			Base	0.047580	550,633.24	0.042154	487,843.35	-62,789.89	0.03
<b>MEXICAN PESO Total</b>		11,572,863.840	Local		11,572,863.84		11,572,863.84	0.00	2.11

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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		550,633.24		487,843.35	-62,789.89	0.03	
<b>POUND STERLING</b>							Exchange Rate:	0.805088	
GBP	POUND STERLING								
		964,353.940	Local	1.000000	964,353.94	1.000000	964,353.94	0.00	94.93
			Base	1.298113	1,251,840.36	1.242100	1,197,824.26	-54,016.10	0.08
<b>POUND STERLING Total</b>									
		964,353.940	Local		964,353.94		964,353.94	0.00	94.93
			Base		1,251,840.36		1,197,824.26	-54,016.10	0.08
<b>RUSSIAN RUBLE</b>							Exchange Rate:	78.540000	
RUB	RUSSIAN RUBLE								
		43,445,433.410	Local	1.000000	43,445,433.41	1.000000	43,445,433.41	0.00	5.61
			Base	0.016136	701,022.72	0.012732	553,163.15	-147,859.57	0.04
<b>RUSSIAN RUBLE Total</b>									
		43,445,433.410	Local		43,445,433.41		43,445,433.41	0.00	5.61
			Base		701,022.72		553,163.15	-147,859.57	0.04
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
USD	US DOLLAR								
		10,940,838.860	Local	1.000000	10,940,838.86	1.000000	10,940,838.86	0.00	0.82
			Base	1.000000	10,940,838.86	1.000000	10,940,838.86	0.00	0.77
<b>US DOLLAR Total</b>									
		10,940,838.860	Local		10,940,838.86		10,940,838.86	0.00	0.82
			Base		10,940,838.86		10,940,838.86	0.00	0.77
<b>CASH Total</b>									
		1,055,532,410.050	Base		18,577,500.67		18,273,521.26	-303,979.41	1.29
<b>CASH EQUIVALENT</b>									

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR</b>							Exchange Rate:	1.000000
313384VZ9	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/20 0.00000				0.010000	24 Apr 2020		
		3,020,000.000	Local 99.900014	3,016,980.42	99.995528	3,019,864.94	2,884.52	0.23
			Base 99.900014	3,016,980.42	99.995528	3,019,864.94	2,884.52	0.21
313384WG0	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/20 0.00000				0.010000	01 May 2020		
		2,470,000.000	Local 99.868917	2,466,762.25	99.994167	2,469,855.92	3,093.67	0.18
			Base 99.868917	2,466,762.25	99.994167	2,469,855.92	3,093.67	0.17
7839989D1	SSC GOVERNMENT MM GVMXX				0.305866	31 Dec 2030		
		43,829,649.710	Local 100.000000	43,829,649.71	100.000000	43,829,649.71	0.00	3.27
			Base 100.000000	43,829,649.71	100.000000	43,829,649.71	0.00	3.10
<b>US DOLLAR Total</b>		49,319,649.710	Local	49,313,392.38		49,319,370.57	5,978.19	3.68
			Base	49,313,392.38		49,319,370.57	5,978.19	3.49
<b>CASH EQUIVALENT Total</b>		49,319,649.710	Base	49,313,392.38		49,319,370.57	5,978.19	3.49
<b>FIXED INCOME</b>								
<b>ARGENTINE PESO</b>							Exchange Rate:	64.312400
ACIOQ5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.200000	03 Oct 2021		
		9,830,000.000	Local 103.985168	10,221,742.02	58.250000	5,725,975.00	-4,495,767.02	60.11
			Base 6.874305	675,744.21	0.905735	89,033.76	-586,710.45	0.01
ACIOVSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				38.038636	21 Jun 2020		
		3,820,000.000	Local 85.580579	3,269,178.13	65.200000	2,490,640.00	-778,538.13	26.14
			Base 2.318086	88,550.90	1.013801	38,727.21	-49,823.69	0.00
<b>ARGENTINE PESO Total</b>		13,650,000.000	Local	13,490,920.15		8,216,615.00	-5,274,305.15	86.25
			Base	764,295.11		127,760.97	-636,534.14	0.01

& Issue has redenominated but Local is not converted  
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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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>BRAZILIAN REAL</b>							Exchange Rate:	5.196100
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
		12,285,000.000	Local 99.356541	12,205,951.02	107.079955	13,154,772.47	948,821.45	18.94
			Base 30.258855	3,717,300.30	20.607755	2,531,662.68	-1,185,637.62	0.18
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
		8,773,000.000	Local 99.065905	8,691,051.83	113.553736	9,962,069.26	1,271,017.43	14.34
			Base 28.333687	2,485,714.37	21.853647	1,917,220.47	-568,493.90	0.14
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
		5,664,000.000	Local 116.641245	6,606,560.10	115.824319	6,560,289.43	-46,270.67	9.45
			Base 26.196624	1,483,776.77	22.290625	1,262,541.03	-221,235.74	0.09
<b>BRAZILIAN REAL Total</b>		26,722,000.000	Local	27,503,562.95		29,677,131.16	2,173,568.21	42.73
			Base	7,686,791.44		5,711,424.18	-1,975,367.26	0.40
<b>EURO CURRENCY</b>							Exchange Rate:	0.906701
<b>ITALY</b>								
ACI15K5Y4	BUONI POLIENNALI DEL TES SR UNSECURED REGS 10/21 2.3				2.300000	15 Oct 2021		
		7,600,000.000	Local 103.073553	7,833,590.01	102.991333	7,827,341.31	-6,248.70	58.65
			Base 118.029725	8,970,259.08	113.589081	8,632,770.13	-337,488.95	0.61
<b>ITALY Total</b>		7,600,000.000	Local	7,833,590.01		7,827,341.31	-6,248.70	58.65
			Base	8,970,259.08		8,632,770.13	-337,488.95	0.61
<b>EURO CURRENCY Total</b>		7,600,000.000	Local	7,833,590.01		7,827,341.31	-6,248.70	58.65
			Base	8,970,259.08		8,632,770.13	-337,488.95	0.61
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	16,310.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
		33,608,000,000.000	Local 100.142809	33,655,995,229.34	95.217189	32,000,592,879.12	-1,655,402,350.22	86.25
			Base 0.007106	2,388,119.62	0.005838	1,962,022.86	-426,096.76	0.14

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5				7.500000	15 Jun 2035		
	4,450,000,000.000	Local	98.394075	4,378,536,340.11	93.633000	4,166,668,500.00	-211,867,840.11	11.23
		Base	0.006960	309,710.91	0.005741	255,467.11	-54,243.80	0.02
<b>INDONESIAN RUPIAH Total</b>								
	38,058,000,000.000	Local		38,034,531,569.45		36,167,261,379.12	-1,867,270,190.33	97.48
		Base		2,697,830.53		2,217,489.97	-480,340.56	0.16
<b>MEXICAN PESO</b>							Exchange Rate:	23.722500
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	94,566,300.000	Local	108.173513	102,295,688.92	97.706000	92,396,949.08	-9,898,739.84	16.81
		Base	6.488220	6,135,669.44	4.118706	3,894,907.75	-2,240,761.69	0.28
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	132,310,000.000	Local	102.979765	136,252,527.69	99.852000	132,114,181.20	-4,138,346.49	24.04
		Base	5.346840	7,074,403.87	4.209169	5,569,150.86	-1,505,253.01	0.39
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	76,440,000.000	Local	113.340868	86,637,759.38	109.500000	83,701,800.00	-2,935,959.38	15.23
		Base	5.666287	4,331,310.16	4.615871	3,528,371.80	-802,938.36	0.25
<b>MEXICAN PESO Total</b>								
	303,316,300.000	Local		325,185,975.99		308,212,930.28	-16,973,045.71	56.08
		Base		17,541,383.47		12,992,430.41	-4,548,953.06	0.92
<b>RUSSIAN RUBLE</b>							Exchange Rate:	78.540000
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.661336	53,478,273.12	108.985000	58,481,351.00	5,003,077.88	7.55
		Base	1.571004	843,000.97	1.387637	744,605.95	-98,395.02	0.05
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	93.780882	139,464,363.40	102.580000	152,549,795.40	13,085,432.00	19.71
		Base	1.494674	2,222,774.83	1.306086	1,942,319.78	-280,455.05	0.14
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
	19,200,000.000	Local	100.491533	19,294,374.40	101.452000	19,478,784.00	184,409.60	2.52

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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	1.634040	313,735.61	1.291724	248,011.00	-65,724.61	0.02
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
	22,740,000.000	Local	100.440292	22,840,122.31	101.770000	23,142,498.00	302,375.69	2.99
		Base	1.621789	368,794.93	1.295773	294,658.75	-74,136.18	0.02
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034		
	4,910,000.000	Local	98.737207	4,847,996.88	104.497000	5,130,802.70	282,805.82	0.66
		Base	1.558275	76,511.32	1.330494	65,327.26	-11,184.06	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
	98,790,000.000	Local	101.388449	100,161,648.96	101.844000	100,611,687.60	450,038.64	13.00
		Base	1.596174	1,576,859.82	1.296715	1,281,024.80	-295,835.02	0.09
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030		
	222,140,000.000	Local	106.794529	237,233,365.69	107.040000	237,778,656.00	545,290.31	30.72
		Base	1.609346	3,575,001.68	1.362872	3,027,484.80	-547,516.88	0.21
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7				7.700000	16 Mar 2039		
	122,490,000.000	Local	113.815771	139,412,937.98	109.002000	133,516,549.80	-5,896,388.18	17.25
		Base	1.809141	2,216,016.34	1.387853	1,699,981.54	-516,034.80	0.12
<b>RUSSIAN RUBLE Total</b>								
	692,643,000.000	Local		716,733,082.74		730,690,124.50	13,957,041.76	94.39
		Base		11,192,695.50		9,303,413.88	-1,889,281.62	0.66
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.750000	28 Jul 2025		
	320,000.000	Local	99.841725	319,493.52	100.128743	320,411.98	918.46	0.02
		Base	99.841725	319,493.52	100.128743	320,411.98	918.46	0.02
00164DAQ6	AMC ENTMT INC SYNDICATED LNS TERM LOAN B					22 Apr 2026		
	0.000	Local	0.000000	139.93	0.000000	0.00	-139.93	0.00
		Base	0.000000	139.93	0.000000	0.00	-139.93	0.00
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
	790,000.000	Local	100.671470	795,304.61	90.250000	712,975.00	-82,329.61	0.05
		Base	100.671470	795,304.61	90.250000	712,975.00	-82,329.61	0.05

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
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00206RAX0	AT+T INC SR UNSECURED 05/21 4.45					4.450000	15 May 2021		
	30,000.000	Local	101.839000	30,551.70	102.310701	30,693.21	141.51	0.00	
		Base	101.839000	30,551.70	102.310701	30,693.21	141.51	0.00	
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	160,000.000	Local	87.406350	139,850.16	105.604341	168,966.95	29,116.79	0.01	
		Base	87.406350	139,850.16	105.604341	168,966.95	29,116.79	0.01	
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4					3.400000	15 May 2025		
	990,000.000	Local	102.561188	1,015,355.76	104.019943	1,029,797.44	14,441.68	0.08	
		Base	102.561188	1,015,355.76	104.019943	1,029,797.44	14,441.68	0.07	
00206RJF0	AT+T INC SR UNSECURED 03/41 6.25					6.250000	29 Mar 2041		
	100,000.000	Local	117.213300	117,213.30	123.274530	123,274.53	6,061.23	0.01	
		Base	117.213300	117,213.30	123.274530	123,274.53	6,061.23	0.01	
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	215,000.000	Local	99.709326	214,375.05	111.600240	239,940.52	25,565.47	0.02	
		Base	99.709326	214,375.05	111.600240	239,940.52	25,565.47	0.02	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	220,000.000	Local	100.028541	220,062.79	127.423577	280,331.87	60,269.08	0.02	
		Base	100.028541	220,062.79	127.423577	280,331.87	60,269.08	0.02	
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.900000	06 Nov 2022		
	80,000.000	Local	99.734050	79,787.24	101.089925	80,871.94	1,084.70	0.01	
		Base	99.734050	79,787.24	101.089925	80,871.94	1,084.70	0.01	
00287YBL2	ABBVIE INC SR UNSECURED 144A 11/22 2.3					2.300000	21 Nov 2022		
	900,000.000	Local	99.913506	899,221.55	100.078350	900,705.15	1,483.60	0.07	
		Base	99.913506	899,221.55	100.078350	900,705.15	1,483.60	0.06	
00287YBQ1	ABBVIE INC SR UNSECURED 144A 11/24 2.6					2.600000	21 Nov 2024		
	780,000.000	Local	99.962241	779,705.48	100.966011	787,534.89	7,829.41	0.06	
		Base	99.962241	779,705.48	100.966011	787,534.89	7,829.41	0.06	
00287YBS7	ABBVIE INC SR UNSECURED 144A 11/49 4.25					4.250000	21 Nov 2049		
	50,000.000	Local	97.589560	48,794.78	106.234121	53,117.06	4,322.28	0.00	
		Base	97.589560	48,794.78	106.234121	53,117.06	4,322.28	0.00	

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
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00287YBU2	ABBVIE INC SR UNSECURED 144A 11/26 2.95					2.950000	21 Nov 2026		
	830,000.000	Local		104.576784	867,987.31	100.458683	833,807.07	-34,180.24	0.06
		Base		104.576784	867,987.31	100.458683	833,807.07	-34,180.24	0.06
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2					3.200000	21 Nov 2029		
	1,100,000.000	Local		103.679372	1,140,473.09	100.410776	1,104,518.54	-35,954.55	0.08
		Base		103.679372	1,140,473.09	100.410776	1,104,518.54	-35,954.55	0.08
00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	296,688.760	Local		99.819413	296,152.98	53.083300	157,492.18	-138,660.80	0.01
		Base		99.819413	296,152.98	53.083300	157,492.18	-138,660.80	0.01
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		99.993075	119,991.69	100.106785	120,128.14	136.45	0.01
		Base		99.993075	119,991.69	100.106785	120,128.14	136.45	0.01
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	80,000.000	Local		100.205375	80,164.30	105.882420	84,705.94	4,541.64	0.01
		Base		100.205375	80,164.30	105.882420	84,705.94	4,541.64	0.01
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025		
	270,000.000	Local		100.799233	272,157.93	102.384409	276,437.90	4,279.97	0.02
		Base		100.799233	272,157.93	102.384409	276,437.90	4,279.97	0.02
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5					5.000000	01 Oct 2021		
	150,000.000	Local		101.895427	152,843.14	92.421398	138,632.10	-14,211.04	0.01
		Base		101.895427	152,843.14	92.421398	138,632.10	-14,211.04	0.01
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		
	90,000.000	Local		99.973944	89,976.55	100.162380	90,146.14	169.59	0.01
		Base		99.973944	89,976.55	100.162380	90,146.14	169.59	0.01
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		
	210,000.000	Local		104.224429	218,871.30	96.970000	203,637.00	-15,234.30	0.02
		Base		104.224429	218,871.30	96.970000	203,637.00	-15,234.30	0.01

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B					10 Jul 2026			
		432,231.310	Local 99.966344	432,085.84	91.250000	394,411.07	-37,674.77		0.03
			Base 99.966344	432,085.84	91.250000	394,411.07	-37,674.77		0.03
01F022667	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	11 Jun 2050			
		6,100,000.000	Local 100.900800	6,154,948.77	103.170511	6,293,401.17	138,452.40		0.47
Original Face:		6,100,000.000	Base 100.900800	6,154,948.77	103.170511	6,293,401.17	138,452.40		0.45
01F030652	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	13 May 2050			
		4,300,000.000	Local 104.906250	4,510,968.75	104.777343	4,505,425.75	-5,543.00		0.34
Original Face:		4,300,000.000	Base 104.906250	4,510,968.75	104.777343	4,505,425.75	-5,543.00		0.32
01F032658	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	13 May 2050			
		27,100,000.000	Local 102.940643	27,896,914.12	105.562737	28,607,501.73	710,587.61		2.13
Original Face:		27,100,000.000	Base 102.940643	27,896,914.12	105.562737	28,607,501.73	710,587.61		2.03
01F040651	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.000000	13 May 2050			
		14,400,000.000	Local 103.366971	14,884,843.82	106.610445	15,351,904.08	467,060.26		1.14
Original Face:		14,400,000.000	Base 103.366971	14,884,843.82	106.610445	15,351,904.08	467,060.26		1.09
01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	15 Apr 2050			
		7,900,000.000	Local 107.278182	8,474,976.38	107.605469	8,500,832.05	25,855.67		0.63
Original Face:		7,900,000.000	Base 107.278182	8,474,976.38	107.605469	8,500,832.05	25,855.67		0.60
01F042657	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	13 May 2050			
		9,800,000.000	Local 106.047500	10,392,655.04	107.542969	10,539,210.96	146,555.92		0.79
Original Face:		9,800,000.000	Base 106.047500	10,392,655.04	107.542969	10,539,210.96	146,555.92		0.75
01F050650	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.000000	13 May 2050			
		1,300,000.000	Local 107.325121	1,395,226.57	107.776302	1,401,091.93	5,865.36		0.10
Original Face:		1,300,000.000	Base 107.325121	1,395,226.57	107.776302	1,401,091.93	5,865.36		0.10
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.750000	05 May 2021			
		240,000.000	Local 100.417042	241,000.90	102.156247	245,174.99	4,174.09		0.02
			Base 100.417042	241,000.90	102.156247	245,174.99	4,174.09		0.02
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046			
		140,000.000	Local 83.629129	117,080.78	90.109235	126,152.93	9,072.15		0.01
			Base 83.629129	117,080.78	90.109235	126,152.93	9,072.15		0.01

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View Date: April 1, 2020

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02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	100,000.000	Local		99.996170	99,996.17	102.299044	102,299.04	2,302.87	0.01
		Base		99.996170	99,996.17	102.299044	102,299.04	2,302.87	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	110,000.000	Local		99.916918	109,908.61	101.358672	111,494.54	1,585.93	0.01
		Base		99.916918	109,908.61	101.358672	111,494.54	1,585.93	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	740,000.000	Local		100.582116	744,307.66	105.233112	778,725.03	34,417.37	0.06
		Base		100.582116	744,307.66	105.233112	778,725.03	34,417.37	0.06
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	480,000.000	Local		100.487335	482,339.21	104.075824	499,563.96	17,224.75	0.04
		Base		100.487335	482,339.21	104.075824	499,563.96	17,224.75	0.04
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	250,000.000	Local		99.861388	249,653.47	109.472144	273,680.36	24,026.89	0.02
		Base		99.861388	249,653.47	109.472144	273,680.36	24,026.89	0.02
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	430,000.000	Local		114.676040	493,106.97	115.634008	497,226.23	4,119.26	0.04
		Base		114.676040	493,106.97	115.634008	497,226.23	4,119.26	0.04
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	110,000.000	Local		101.038664	111,142.53	109.997590	120,997.35	9,854.82	0.01
		Base		101.038664	111,142.53	109.997590	120,997.35	9,854.82	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local		99.862418	439,394.64	109.394855	481,337.36	41,942.72	0.04
		Base		99.862418	439,394.64	109.394855	481,337.36	41,942.72	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local		99.773691	109,751.06	119.457194	131,402.91	21,651.85	0.01
		Base		99.773691	109,751.06	119.457194	131,402.91	21,651.85	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	400,000.000	Local		123.631490	494,525.96	130.292851	521,171.40	26,645.44	0.04
		Base		123.631490	494,525.96	130.292851	521,171.40	26,645.44	0.04

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02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS						14 Dec 2023		
	217,755.110	Local	100.320213	218,452.39	81.200000	176,817.15	-41,635.24	0.01	
		Base	100.320213	218,452.39	81.200000	176,817.15	-41,635.24	0.01	
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	0.000	Local	0.000000	145.18	0.000000	0.00	-145.18	0.00	
		Base	0.000000	145.18	0.000000	0.00	-145.18	0.00	
0258MODT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375000	26 May 2020		
	170,000.000	Local	99.893994	169,819.79	99.996000	169,993.20	173.41	0.01	
		Base	99.893994	169,819.79	99.996000	169,993.20	173.41	0.01	
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					2.186750	25 Jun 2045		
	639,286.480	Local	96.307942	615,683.65	90.561410	578,946.85	-36,736.80	0.04	
Original Face:	13,440,000.000	Base	96.307942	615,683.65	90.561410	578,946.85	-36,736.80	0.04	
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
	220,000.000	Local	99.958859	219,909.49	100.093299	220,205.26	295.77	0.02	
		Base	99.958859	219,909.49	100.093299	220,205.26	295.77	0.02	
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 2024		
	10,000.000	Local	99.923900	9,992.39	104.809951	10,481.00	488.61	0.00	
		Base	99.923900	9,992.39	104.809951	10,481.00	488.61	0.00	
031162BW9	AMGEN INC SR UNSECURED 05/20 2.125					2.125000	01 May 2020		
	40,000.000	Local	99.931100	39,972.44	99.939000	39,975.60	3.16	0.00	
		Base	99.931100	39,972.44	99.939000	39,975.60	3.16	0.00	
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	69,000.000	Local	103.331203	71,298.53	125.746871	86,765.34	15,466.81	0.01	
		Base	103.331203	71,298.53	125.746871	86,765.34	15,466.81	0.01	
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	200,000.000	Local	100.505650	201,011.30	97.621227	195,242.45	-5,768.85	0.01	
		Base	100.505650	201,011.30	97.621227	195,242.45	-5,768.85	0.01	
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625					3.625000	11 Sep 2024		
	280,000.000	Local	100.661507	281,852.22	94.092100	263,457.88	-18,394.34	0.02	
		Base	100.661507	281,852.22	94.092100	263,457.88	-18,394.34	0.02	

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034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	250,000.000	Local		94.702920	236,757.30	94.427367	236,068.42	-688.88	0.02
		Base		94.702920	236,757.30	94.427367	236,068.42	-688.88	0.02
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	730,000.000	Local		95.342447	695,999.86	104.848212	765,391.95	69,392.09	0.06
		Base		95.342447	695,999.86	104.848212	765,391.95	69,392.09	0.05
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	230,000.000	Local		95.658409	220,014.34	108.916383	250,507.68	30,493.34	0.02
		Base		95.658409	220,014.34	108.916383	250,507.68	30,493.34	0.02
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	90,000.000	Local		99.917933	89,926.14	107.350930	96,615.84	6,689.70	0.01
		Base		99.917933	89,926.14	107.350930	96,615.84	6,689.70	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	770,000.000	Local		99.585023	766,804.68	105.429778	811,809.29	45,004.61	0.06
		Base		99.585023	766,804.68	105.429778	811,809.29	45,004.61	0.06
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	1,340,000.000	Local		111.376469	1,492,444.68	110.384981	1,479,158.75	-13,285.93	0.11
		Base		111.376469	1,492,444.68	110.384981	1,479,158.75	-13,285.93	0.10
03674PAL7	ANTERO RESOURCES CORP COMPANY GUAR 11/21 5.375					5.375000	01 Nov 2021		
	80,000.000	Local		100.000000	80,000.00	72.750000	58,200.00	-21,800.00	0.00
		Base		100.000000	80,000.00	72.750000	58,200.00	-21,800.00	0.00
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	220,000.000	Local		97.580745	214,677.64	103.174769	226,984.49	12,306.85	0.02
		Base		97.580745	214,677.64	103.174769	226,984.49	12,306.85	0.02
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.977575	79,982.06	101.802858	81,442.29	1,460.23	0.01
		Base		99.977575	79,982.06	101.802858	81,442.29	1,460.23	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.973900	219,942.58	102.257630	224,966.79	5,024.21	0.02
		Base		99.973900	219,942.58	102.257630	224,966.79	5,024.21	0.02

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
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037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	470,000.000	Local		101.035757	474,868.06	44.171828	207,607.59	-267,260.47	0.02
		Base		101.035757	474,868.06	44.171828	207,607.59	-267,260.47	0.01
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	144,000.000	Local		100.023583	144,033.96	75.080014	108,115.22	-35,918.74	0.01
		Base		100.023583	144,033.96	75.080014	108,115.22	-35,918.74	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	80,000.000	Local		48.007238	38,405.79	44.250492	35,400.39	-3,005.40	0.00
		Base		48.007238	38,405.79	44.250492	35,400.39	-3,005.40	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.353670	301,467.11	43.299905	142,889.69	-158,577.42	0.01
		Base		91.353670	301,467.11	43.299905	142,889.69	-158,577.42	0.01
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	140,000.000	Local		104.941907	146,918.67	53.420226	74,788.32	-72,130.35	0.01
		Base		104.941907	146,918.67	53.420226	74,788.32	-72,130.35	0.01
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25					4.250000	15 Jan 2030		
	260,000.000	Local		101.163946	263,026.26	51.790205	134,654.53	-128,371.73	0.01
		Base		101.163946	263,026.26	51.790205	134,654.53	-128,371.73	0.01
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						23 Sep 2026		
	451,752.970	Local		100.077175	452,101.61	89.500000	404,318.91	-47,782.70	0.03
		Base		100.077175	452,101.61	89.500000	404,318.91	-47,782.70	0.03
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	570,000.000	Local		99.431542	566,759.79	104.750657	597,078.74	30,318.95	0.04
		Base		99.431542	566,759.79	104.750657	597,078.74	30,318.95	0.04
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000.000	Local		98.297000	9,829.70	100.617000	10,061.70	232.00	0.00
		Base		98.297000	9,829.70	100.617000	10,061.70	232.00	0.00
037833DJ6	APPLE INC SR UNSECURED 11/20 2					2.000000	13 Nov 2020		
	180,000.000	Local		99.982344	179,968.22	100.395203	180,711.37	743.15	0.01
		Base		99.982344	179,968.22	100.395203	180,711.37	743.15	0.01

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A						4.194000	07 Jun 2049		
	2,760,000.000	Local		102.293511	2,823,300.91	90.950000		2,510,220.00	-313,080.91	0.19
Original Face:	2,760,000.000	Base		102.293511	2,823,300.91	90.950000		2,510,220.00	-313,080.91	0.18
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	92.480000		221,952.00	-18,048.00	0.02
		Base		100.000000	240,000.00	92.480000		221,952.00	-18,048.00	0.02
03852JAR2	ARAMARK SERVICES INC 2019 TERM LOAN B4							15 Jan 2027		
	195,000.000	Local		100.654236	196,275.76	92.500000		180,375.00	-15,900.76	0.01
		Base		100.654236	196,275.76	92.500000		180,375.00	-15,900.76	0.01
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7						7.000000	15 Oct 2039		
	100,000.000	Local		80.181500	80,181.50	101.669029		101,669.03	21,487.53	0.01
		Base		80.181500	80,181.50	101.669029		101,669.03	21,487.53	0.01
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125						6.125000	01 Jun 2025		
	250,000.000	Local		110.955736	277,389.34	98.990749		247,476.87	-29,912.47	0.02
		Base		110.955736	277,389.34	98.990749		247,476.87	-29,912.47	0.02
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55						4.550000	11 Mar 2026		
	170,000.000	Local		100.643606	171,094.13	89.679002		152,454.30	-18,639.83	0.01
		Base		100.643606	171,094.13	89.679002		152,454.30	-18,639.83	0.01
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6						3.600000	16 Jul 2024		
	570,000.000	Local		102.406728	583,718.35	91.147805		519,542.49	-64,175.86	0.04
		Base		102.406728	583,718.35	91.147805		519,542.49	-64,175.86	0.04
040114GK0	REPUBLIC OF ARGENTINA SR UNSECURED 12/38 VAR						3.750000	31 Dec 2038		
	860,000.000	Local		59.995405	515,960.48	29.400000		252,840.00	-263,120.48	0.02
Original Face:	860,000.000	Base		59.995405	515,960.48	29.400000		252,840.00	-263,120.48	0.02
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5						7.500000	22 Apr 2026		
	630,000.000	Local		101.147256	637,227.71	28.251000		177,981.30	-459,246.41	0.01
		Base		101.147256	637,227.71	28.251000		177,981.30	-459,246.41	0.01
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625						7.625000	22 Apr 2046		
	150,000.000	Local		95.919600	143,879.40	26.001000		39,001.50	-104,877.90	0.00
		Base		95.919600	143,879.40	26.001000		39,001.50	-104,877.90	0.00

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					7.125000	06 Jul 2036		
	210,000.000	Local		102.377790	214,993.36	26.151000	54,917.10	-160,076.26	0.00
		Base		102.377790	214,993.36	26.151000	54,917.10	-160,076.26	0.00
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625000	26 Jan 2022		
	560,000.000	Local		100.000000	560,000.00	29.300000	164,080.00	-395,920.00	0.01
		Base		100.000000	560,000.00	29.300000	164,080.00	-395,920.00	0.01
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	396,823.150	Local		100.000781	396,826.25	91.500000	363,093.18	-33,733.07	0.03
		Base		100.000781	396,826.25	91.500000	363,093.18	-33,733.07	0.03
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	326,401.460	Local		99.888352	326,037.04	92.666700	302,465.46	-23,571.58	0.02
		Base		99.888352	326,037.04	92.666700	302,465.46	-23,571.58	0.02
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	774,069.530	Local		99.808645	772,588.31	93.000000	719,884.66	-52,703.65	0.05
		Base		99.808645	772,588.31	93.000000	719,884.66	-52,703.65	0.05
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B						06 Dec 2025		
	59,250.000	Local		99.153350	58,748.36	93.000000	55,102.50	-3,645.86	0.00
		Base		99.153350	58,748.36	93.000000	55,102.50	-3,645.86	0.00
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
	410,000.000	Local		100.630637	412,585.61	94.570220	387,737.90	-24,847.71	0.03
Original Face:	410,000.000	Base		100.630637	412,585.61	94.570220	387,737.90	-24,847.71	0.03
05400KAE0	AVOLON TLB BORROWER 1 ( US ) TERM LOAN B 3						15 Jan 2025		
	0.000	Local		0.000000	72.39	0.000000	0.00	-72.39	0.00
		Base		0.000000	72.39	0.000000	0.00	-72.39	0.00
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	580,000.000	Local		106.002384	614,813.83	94.183382	546,263.62	-68,550.21	0.04
		Base		106.002384	614,813.83	94.183382	546,263.62	-68,550.21	0.04
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	740,000.000	Local		96.686530	715,480.32	91.013825	673,502.31	-41,978.01	0.05
		Base		96.686530	715,480.32	91.013825	673,502.31	-41,978.01	0.05

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As of: March 31, 2020

View Date: April 1, 2020

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055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875000	24 Feb 2022		
	30,000.000	Local	100.131367	30,039.41	96.124375	28,837.31	-1,202.10	0.00	
		Base	100.131367	30,039.41	96.124375	28,837.31	-1,202.10	0.00	
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	210,000.000	Local	102.505314	215,261.16	129.185807	271,290.19	56,029.03	0.02	
		Base	102.505314	215,261.16	129.185807	271,290.19	56,029.03	0.02	
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	106.026000	583,143.00	33,143.00	0.04	
		Base	100.000000	550,000.00	106.026000	583,143.00	33,143.00	0.04	
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027		
	926,451.760	Local	100.437429	930,504.33	83.250000	771,271.09	-159,233.24	0.06	
		Base	100.437429	930,504.33	83.250000	771,271.09	-159,233.24	0.05	
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.850000	15 Sep 2021		
	30,000.000	Local	98.092300	29,427.69	98.264729	29,479.42	51.73	0.00	
		Base	98.092300	29,427.69	98.264729	29,479.42	51.73	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	100.824131	10,082.41	82.41	0.00	
		Base	100.000000	10,000.00	100.824131	10,082.41	82.41	0.00	
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024		
	70,000.000	Local	99.789271	69,852.49	102.841069	71,988.75	2,136.26	0.01	
		Base	99.789271	69,852.49	102.841069	71,988.75	2,136.26	0.01	
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025		
	400,000.000	Local	100.373625	401,494.50	103.654462	414,617.85	13,123.35	0.03	
		Base	100.373625	401,494.50	103.654462	414,617.85	13,123.35	0.03	
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
	250,000.000	Local	98.524708	246,311.77	104.088276	260,220.69	13,908.92	0.02	
		Base	98.524708	246,311.77	104.088276	260,220.69	13,908.92	0.02	
056057AA0	BX TRUST BX 2018 BIOA A 144A					3.110680	15 Mar 2037		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	

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05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
	200,000.000	Local		99.968510	199,937.02	100.510430	201,020.86	1,083.84	0.01
		Base		99.968510	199,937.02	100.510430	201,020.86	1,083.84	0.01
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					2.967880	12 Apr 2023		
	200,000.000	Local		100.000000	200,000.00	96.101344	192,202.69	-7,797.31	0.01
		Base		100.000000	200,000.00	96.101344	192,202.69	-7,797.31	0.01
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379000	12 Apr 2028		
	600,000.000	Local		108.977118	653,862.71	100.941630	605,649.78	-48,212.93	0.05
		Base		108.977118	653,862.71	100.941630	605,649.78	-48,212.93	0.04
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	98.800200	2,944,245.96	-35,754.04	0.22
	Original Face: 2,980,000.000	Base		100.000000	2,980,000.00	98.800200	2,944,245.96	-35,754.04	0.21
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR					6.100000	29 Dec 2049		
	10,000.000	Local		107.255500	10,725.55	101.000000	10,100.00	-625.55	0.00
		Base		107.255500	10,725.55	101.000000	10,100.00	-625.55	0.00
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	260,000.000	Local		99.846415	259,600.68	103.603990	269,370.37	9,769.69	0.02
		Base		99.846415	259,600.68	103.603990	269,370.37	9,769.69	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	510,000.000	Local		106.211106	541,676.64	127.052994	647,970.27	106,293.63	0.05
		Base		106.211106	541,676.64	127.052994	647,970.27	106,293.63	0.05
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.000000	01 Apr 2024		
	290,000.000	Local		99.872441	289,630.08	105.988413	307,366.40	17,736.32	0.02
		Base		99.872441	289,630.08	105.988413	307,366.40	17,736.32	0.02
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024		
	2,090,000.000	Local		103.033093	2,153,391.65	106.361457	2,222,954.45	69,562.80	0.17
		Base		103.033093	2,153,391.65	106.361457	2,222,954.45	69,562.80	0.16
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	520,000.000	Local		102.961477	535,399.68	107.703641	560,058.93	24,659.25	0.04
		Base		102.961477	535,399.68	107.703641	560,058.93	24,659.25	0.04

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06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	690,000.000	Local	99.992058	689,945.20	102.257899	705,579.50	15,634.30	0.05	
		Base	99.992058	689,945.20	102.257899	705,579.50	15,634.30	0.05	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	17,000.000	Local	99.996824	16,999.46	102.019618	17,343.34	343.88	0.00	
		Base	99.996824	16,999.46	102.019618	17,343.34	343.88	0.00	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local	99.551106	678,938.54	103.153805	703,508.95	24,570.41	0.05	
		Base	99.551106	678,938.54	103.153805	703,508.95	24,570.41	0.05	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	300,000.000	Local	100.000000	300,000.00	104.010920	312,032.76	12,032.76	0.02	
		Base	100.000000	300,000.00	104.010920	312,032.76	12,032.76	0.02	
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local	98.306480	245,766.20	104.433613	261,084.03	15,317.83	0.02	
		Base	98.306480	245,766.20	104.433613	261,084.03	15,317.83	0.02	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	1,080,000.000	Local	110.586145	1,194,330.37	107.793069	1,164,165.15	-30,165.22	0.09	
		Base	110.586145	1,194,330.37	107.793069	1,164,165.15	-30,165.22	0.08	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	140,000.000	Local	100.000000	140,000.00	117.916866	165,083.61	25,083.61	0.01	
		Base	100.000000	140,000.00	117.916866	165,083.61	25,083.61	0.01	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	1,110,000.000	Local	103.112256	1,144,546.04	114.468564	1,270,601.06	126,055.02	0.09	
		Base	103.112256	1,144,546.04	114.468564	1,270,601.06	126,055.02	0.09	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local	99.664737	298,994.21	106.538820	319,616.46	20,622.25	0.02	
		Base	99.664737	298,994.21	106.538820	319,616.46	20,622.25	0.02	
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
	70,000.000	Local	93.697957	65,588.57	97.130500	67,991.35	2,402.78	0.01	
		Base	93.697957	65,588.57	97.130500	67,991.35	2,402.78	0.00	

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
	1,060,000.000	Local		97.420358	1,032,655.79	105.961400	1,123,190.84	90,535.05	0.08
Original Face:	1,060,000.000	Base		97.420358	1,032,655.79	105.961400	1,123,190.84	90,535.05	0.08
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	200,000.000	Local		99.585325	199,170.65	106.948098	213,896.20	14,725.55	0.02
		Base		99.585325	199,170.65	106.948098	213,896.20	14,725.55	0.02
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	1,440,000.000	Local		109.453296	1,576,127.46	104.500132	1,504,801.90	-71,325.56	0.11
		Base		109.453296	1,576,127.46	104.500132	1,504,801.90	-71,325.56	0.11
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	10,000.000	Local		104.705100	10,470.51	117.972250	11,797.23	1,326.72	0.00
		Base		104.705100	10,470.51	117.972250	11,797.23	1,326.72	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
	170,000.000	Local		101.701194	172,892.03	123.078197	209,232.93	36,340.90	0.02
		Base		101.701194	172,892.03	123.078197	209,232.93	36,340.90	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	200,000.000	Local		135.612235	271,224.47	128.076852	256,153.70	-15,070.77	0.02
		Base		135.612235	271,224.47	128.076852	256,153.70	-15,070.77	0.02
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	81,000.000	Local		102.293630	82,857.84	102.508729	83,032.07	174.23	0.01
		Base		102.293630	82,857.84	102.508729	83,032.07	174.23	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	79,000.000	Local		100.448975	79,354.69	105.080042	83,013.23	3,658.54	0.01
		Base		100.448975	79,354.69	105.080042	83,013.23	3,658.54	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	300,000.000	Local		99.981060	299,943.18	99.962652	299,887.96	-55.22	0.02
		Base		99.981060	299,943.18	99.962652	299,887.96	-55.22	0.02
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	450,000.000	Local		107.074678	481,836.05	122.973878	553,382.45	71,546.40	0.04
		Base		107.074678	481,836.05	122.973878	553,382.45	71,546.40	0.04

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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08579JBD3	BERRY GLOBAL INC TERM LOAN W		200,000.000	Local	100.150510	200,301.02	95.100000	190,200.00	-10,101.02	0.01
				Base	100.150510	200,301.02	95.100000	190,200.00	-10,101.02	0.01
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B		229,425.000	Local	99.193118	227,573.81	84.000000	192,717.00	-34,856.81	0.01
				Base	99.193118	227,573.81	84.000000	192,717.00	-34,856.81	0.01
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125		1,130,000.000	Local	99.850617	1,128,311.97	75.000000	847,500.00	-280,811.97	0.06
				Base	99.850617	1,128,311.97	75.000000	847,500.00	-280,811.97	0.06
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR		240,000.000	Local	95.258929	228,621.43	109.358548	262,460.52	33,839.09	0.02
				Base	95.258929	228,621.43	109.358548	262,460.52	33,839.09	0.02
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4		670,000.000	Local	99.556322	667,027.36	106.646254	714,529.90	47,502.54	0.05
				Base	99.556322	667,027.36	106.646254	714,529.90	47,502.54	0.05
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR		680,000.000	Local	100.000000	680,000.00	104.184934	708,457.55	28,457.55	0.05
				Base	100.000000	680,000.00	104.184934	708,457.55	28,457.55	0.05
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR		1,040,000.000	Local	112.199021	1,166,869.82	110.379097	1,147,942.61	-18,927.21	0.09
				Base	112.199021	1,166,869.82	110.379097	1,147,942.61	-18,927.21	0.08
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875		0.000	Local	0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
				Base	0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
097023BU8	BOEING CO SR UNSECURED 03/27 2.8		80,000.000	Local	97.020138	77,616.11	88.830630	71,064.50	-6,551.61	0.01
				Base	97.020138	77,616.11	88.830630	71,064.50	-6,551.61	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2		260,000.000	Local	98.872796	257,069.27	92.127676	239,531.96	-17,537.31	0.02
				Base	98.872796	257,069.27	92.127676	239,531.96	-17,537.31	0.02

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097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	50,000.000	Local	99.940480	49,970.24	91.994244	45,997.12	-3,973.12	0.00	
		Base	99.940480	49,970.24	91.994244	45,997.12	-3,973.12	0.00	
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	70,000.000	Local	99.751871	69,826.31	91.696271	64,187.39	-5,638.92	0.00	
		Base	99.751871	69,826.31	91.696271	64,187.39	-5,638.92	0.00	
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	740,000.000	Local	99.995569	739,967.21	86.480418	639,955.09	-100,012.12	0.05	
		Base	99.995569	739,967.21	86.480418	639,955.09	-100,012.12	0.05	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	110,000.000	Local	99.165018	109,081.52	91.261544	100,387.70	-8,693.82	0.01	
		Base	99.165018	109,081.52	91.261544	100,387.70	-8,693.82	0.01	
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245					3.245000	06 May 2022		
	10,000.000	Local	99.383100	9,938.31	101.069721	10,106.97	168.66	0.00	
		Base	99.383100	9,938.31	101.069721	10,106.97	168.66	0.00	
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	60,000.000	Local	98.869250	59,321.55	102.352991	61,411.79	2,090.24	0.00	
		Base	98.869250	59,321.55	102.352991	61,411.79	2,090.24	0.00	
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
	130,000.000	Local	96.907438	125,979.67	99.447417	129,281.64	3,301.97	0.01	
		Base	96.907438	125,979.67	99.447417	129,281.64	3,301.97	0.01	
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	360,000.000	Local	100.005025	360,018.09	99.918029	359,704.90	-313.19	0.03	
		Base	100.005025	360,018.09	99.918029	359,704.90	-313.19	0.03	
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	670,000.000	Local	98.700094	661,290.63	92.891620	622,373.85	-38,916.78	0.05	
		Base	98.700094	661,290.63	92.891620	622,373.85	-38,916.78	0.04	
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625000	07 Jan 2041		
	460,000.000	Local	93.467411	429,950.09	102.500000	471,500.00	41,549.91	0.04	
		Base	93.467411	429,950.09	102.500000	471,500.00	41,549.91	0.03	

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105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045			
		1,780,000.000	Local	96.910790	1,725,012.07	95.000000	1,691,000.00	-34,012.07	0.13
			Base	96.910790	1,725,012.07	95.000000	1,691,000.00	-34,012.07	0.12
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625000	21 Feb 2047			
		720,000.000	Local	84.361456	607,402.48	103.000000	741,600.00	134,197.52	0.06
			Base	84.361456	607,402.48	103.000000	741,600.00	134,197.52	0.05
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028			
		320,000.000	Local	93.597706	299,512.66	106.500000	340,800.00	41,287.34	0.03
			Base	93.597706	299,512.66	106.500000	340,800.00	41,287.34	0.02
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B					15 Aug 2025			
		216,150.000	Local	99.800176	215,718.08	94.500000	204,261.75	-11,456.33	0.02
			Base	99.800176	215,718.08	94.500000	204,261.75	-11,456.33	0.01
110122BF4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/21 2.25				2.250000	15 Aug 2021			
		150,000.000	Local	100.330613	150,495.92	100.586300	150,879.45	383.53	0.01
			Base	100.330613	150,495.92	100.586300	150,879.45	383.53	0.01
110122BM9	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/24 3.625				3.625000	15 May 2024			
		100,000.000	Local	104.859050	104,859.05	105.666388	105,666.39	807.34	0.01
			Base	104.859050	104,859.05	105.666388	105,666.39	807.34	0.01
110122BN7	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/25 3.875				3.875000	15 Aug 2025			
		190,000.000	Local	106.948084	203,201.36	114.544922	217,635.35	14,433.99	0.02
			Base	106.948084	203,201.36	114.544922	217,635.35	14,433.99	0.02
110122BS6	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/43 5.25				5.250000	15 Aug 2043			
		150,000.000	Local	127.095027	190,642.54	135.828864	203,743.30	13,100.76	0.02
			Base	127.095027	190,642.54	135.828864	203,743.30	13,100.76	0.01
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6				2.600000	16 May 2022			
		220,000.000	Local	99.807418	219,576.32	102.165098	224,763.22	5,186.90	0.02
			Base	99.807418	219,576.32	102.165098	224,763.22	5,186.90	0.02
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9				2.900000	26 Jul 2024			
		430,000.000	Local	99.673519	428,596.13	105.975432	455,694.36	27,098.23	0.03
			Base	99.673519	428,596.13	105.975432	455,694.36	27,098.23	0.03

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110122CA4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/26 3.2					3.200000	15 Jun 2026		
	710,000.000	Local		102.899075	730,583.43	106.159300	753,731.03	23,147.60	0.06
		Base		102.899075	730,583.43	106.159300	753,731.03	23,147.60	0.05
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4					3.400000	26 Jul 2029		
	510,000.000	Local		109.894427	560,461.58	110.367279	562,873.12	2,411.54	0.04
		Base		109.894427	560,461.58	110.367279	562,873.12	2,411.54	0.04
11284EAL7	BROOKFIELD WEC HOLDINGS INC 2020 TERM LOAN						01 Aug 2025		
	0.010	Local		100.000000	0.01	94.000000	0.01	0.00	0.00
		Base		100.000000	0.01	94.000000	0.01	0.00	0.00
1248EPAY9	CCO HLDGS LLC/CAP CORP SR UNSECURED 09/22 5.25					5.250000	30 Sep 2022		
	20,000.000	Local		100.216000	20,043.20	98.250000	19,650.00	-393.20	0.00
		Base		100.216000	20,043.20	98.250000	19,650.00	-393.20	0.00
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	150,000.000	Local		96.788667	145,183.00	100.260000	150,390.00	5,207.00	0.01
		Base		96.788667	145,183.00	100.260000	150,390.00	5,207.00	0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	70,000.000	Local		94.881843	66,417.29	100.250000	70,175.00	3,757.71	0.01
		Base		94.881843	66,417.29	100.250000	70,175.00	3,757.71	0.00
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
	1,220,000.000	Local		99.082539	1,208,806.97	97.520000	1,189,744.00	-19,062.97	0.09
		Base		99.082539	1,208,806.97	97.520000	1,189,744.00	-19,062.97	0.08
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		
	78,321.080	Local		100.624991	78,810.58	88.500000	69,314.16	-9,496.42	0.01
		Base		100.624991	78,810.58	88.500000	69,314.16	-9,496.42	0.00
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A					1.634630	15 Nov 2036		
	410,000.000	Local		100.000000	410,000.00	83.869240	343,863.88	-66,136.12	0.03
	Original Face:	410,000.000	Base	100.000000	410,000.00	83.869240	343,863.88	-66,136.12	0.02
125523AE0	CIGNA CORP COMPANY GUAR 09/21 3.4					3.400000	17 Sep 2021		
	160,000.000	Local		100.000000	160,000.00	101.877245	163,003.59	3,003.59	0.01
		Base		100.000000	160,000.00	101.877245	163,003.59	3,003.59	0.01

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125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023		
		286,000.000	Local 99.962892	285,893.87	102.812926	294,044.97	8,151.10	0.02
			Base 99.962892	285,893.87	102.812926	294,044.97	8,151.10	0.02
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125				4.125000	15 Nov 2025		
		120,000.000	Local 99.932892	119,919.47	106.967349	128,360.82	8,441.35	0.01
			Base 99.932892	119,919.47	106.967349	128,360.82	8,441.35	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028		
		810,000.000	Local 107.312463	869,230.95	107.319467	869,287.68	56.73	0.06
			Base 107.312463	869,230.95	107.319467	869,287.68	56.73	0.06
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25				5.250000	07 Mar 2025		
		80,000.000	Local 102.001975	81,601.58	97.500000	78,000.00	-3,601.58	0.01
			Base 102.001975	81,601.58	97.500000	78,000.00	-3,601.58	0.01
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75				4.750000	16 Feb 2024		
		140,000.000	Local 99.967743	139,954.84	97.750000	136,850.00	-3,104.84	0.01
			Base 99.967743	139,954.84	97.750000	136,850.00	-3,104.84	0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.300000	10 Oct 2046		
		30,000.000	Local 102.411267	30,723.38	102.532440	30,759.73	36.35	0.00
Original Face:		30,000.000	Base 102.411267	30,723.38	102.532440	30,759.73	36.35	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762000	10 Oct 2046		
		30,000.000	Local 102.413267	30,723.98	99.326250	29,797.88	-926.10	0.00
Original Face:		30,000.000	Base 102.413267	30,723.98	99.326250	29,797.88	-926.10	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.070607	10 Oct 2046		
		10,000.000	Local 101.102500	10,110.25	91.392270	9,139.23	-971.02	0.00
Original Face:		10,000.000	Base 101.102500	10,110.25	91.392270	9,139.23	-971.02	0.00
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				1.856460	15 Oct 2045		
		2,680,189.240	Local 3.454837	92,596.16	3.646560	97,734.71	5,138.55	0.01
Original Face:		3,700,000.000	Base 3.454837	92,596.16	3.646560	97,734.71	5,138.55	0.01
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035000	10 Feb 2048		
		240,000.000	Local 102.530833	246,074.00	95.988240	230,371.78	-15,702.22	0.02
Original Face:		240,000.000	Base 102.530833	246,074.00	95.988240	230,371.78	-15,702.22	0.02

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C						4.311070	10 Feb 2048		
	70,000.000	Local		101.081029	70,756.72	86.210270		60,347.19	-10,409.53	0.00
Original Face:	70,000.000	Base		101.081029	70,756.72	86.210270		60,347.19	-10,409.53	0.00
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM						4.526000	10 Feb 2047		
	200,000.000	Local		106.528185	213,056.37	103.430830		206,861.66	-6,194.71	0.02
Original Face:	200,000.000	Base		106.528185	213,056.37	103.430830		206,861.66	-6,194.71	0.01
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5						3.500000	05 May 2025		
	1,330,000.000	Local		102.118447	1,358,175.35	105.274725		1,400,153.84	41,978.49	0.10
		Base		102.118447	1,358,175.35	105.274725		1,400,153.84	41,978.49	0.10
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A						4.000000	01 Aug 2057		
	535,926.710	Local		103.047314	552,258.08	97.071570		520,232.47	-32,025.61	0.04
Original Face:	830,000.000	Base		103.047314	552,258.08	97.071570		520,232.47	-32,025.61	0.04
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		102.685242	338,861.30	81.966780		270,490.37	-68,370.93	0.02
Original Face:	330,000.000	Base		102.685242	338,861.30	81.966780		270,490.37	-68,370.93	0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A						3.500000	25 Feb 2048		
	3,175,778.350	Local		97.714512	3,103,196.33	101.585790		3,226,139.53	122,943.20	0.24
Original Face:	3,881,000.000	Base		97.714512	3,103,196.33	101.585790		3,226,139.53	122,943.20	0.23
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A						1.684630	15 May 2036		
	1,050,000.000	Local		100.000000	1,050,000.00	93.990700		986,902.35	-63,097.65	0.07
Original Face:	1,050,000.000	Base		100.000000	1,050,000.00	93.990700		986,902.35	-63,097.65	0.07
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A						2.860000	25 Oct 2059		
	1,078,856.830	Local		99.999097	1,078,847.09	96.783020		1,044,150.22	-34,696.87	0.08
Original Face:	1,200,000.000	Base		99.999097	1,078,847.09	96.783020		1,044,150.22	-34,696.87	0.07
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75						2.750000	01 Dec 2022		
	180,000.000	Local		99.787678	179,617.82	100.697256		181,255.06	1,637.24	0.01
		Base		99.787678	179,617.82	100.697256		181,255.06	1,637.24	0.01

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View Date: April 1, 2020

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126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4					4.000000	05 Dec 2023		
	150,000.000	Local		101.126933	151,690.40	105.400675	158,101.01	6,410.61	0.01
		Base		101.126933	151,690.40	105.400675	158,101.01	6,410.61	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	186,000.000	Local		99.961672	185,928.71	105.050478	195,393.89	9,465.18	0.01
		Base		99.961672	185,928.71	105.050478	195,393.89	9,465.18	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	200,000.000	Local		105.369760	210,739.52	115.061119	230,122.24	19,382.72	0.02
		Base		105.369760	210,739.52	115.061119	230,122.24	19,382.72	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	370,000.000	Local		99.452862	367,975.59	103.866798	384,307.15	16,331.56	0.03
		Base		99.452862	367,975.59	103.866798	384,307.15	16,331.56	0.03
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.100000	25 Mar 2025		
	200,000.000	Local		99.278355	198,556.71	105.783238	211,566.48	13,009.77	0.02
		Base		99.278355	198,556.71	105.783238	211,566.48	13,009.77	0.01
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	2,210,000.000	Local		102.434025	2,263,791.96	106.964354	2,363,912.22	100,120.26	0.18
		Base		102.434025	2,263,791.96	106.964354	2,363,912.22	100,120.26	0.17
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	470,000.000	Local		105.210206	494,487.97	114.252798	536,988.15	42,500.18	0.04
		Base		105.210206	494,487.97	114.252798	536,988.15	42,500.18	0.04
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.350000	09 Mar 2021		
	64,000.000	Local		100.195766	64,125.29	100.546301	64,349.63	224.34	0.00
		Base		100.195766	64,125.29	100.546301	64,349.63	224.34	0.00
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	90,000.000	Local		99.822067	89,839.86	101.726235	91,553.61	1,713.75	0.01
		Base		99.822067	89,839.86	101.726235	91,553.61	1,713.75	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	240,000.000	Local		99.777050	239,464.92	102.965516	247,117.24	7,652.32	0.02
		Base		99.777050	239,464.92	102.965516	247,117.24	7,652.32	0.02

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View Date: April 1, 2020

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126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125				4.125000	01 Apr 2040			
		120,000.000	Local	98.314150	117,976.98	100.983125	121,179.75	3,202.77	0.01
			Base	98.314150	117,976.98	100.983125	121,179.75	3,202.77	0.01
12768PAB7	CAESARS ENTMT OPERATING CO LLC TERM LOAN B					07 Oct 2024			
		244,751.300	Local	100.194365	245,227.01	81.000000	198,248.55	-46,978.46	0.01
			Base	100.194365	245,227.01	81.000000	198,248.55	-46,978.46	0.01
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024			
		322,967.500	Local	100.371982	324,168.88	80.357100	259,527.32	-64,641.56	0.02
			Base	100.371982	324,168.88	80.357100	259,527.32	-64,641.56	0.02
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902				2.902000	15 Jul 2031			
		340,000.000	Local	105.360650	358,226.21	87.636474	297,964.01	-60,262.20	0.02
			Base	105.360650	358,226.21	87.636474	297,964.01	-60,262.20	0.02
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035			
		470,000.000	Local	104.470194	491,009.91	86.544993	406,761.47	-84,248.44	0.03
			Base	104.470194	491,009.91	86.544993	406,761.47	-84,248.44	0.03
14448CAA2	CARRIER GLOBAL CORP COMPANY GUAR 144A 02/30 2.722				2.722000	15 Feb 2030			
		1,000,000.000	Local	102.439509	1,024,395.09	92.143312	921,433.12	-102,961.97	0.07
			Base	102.439509	1,024,395.09	92.143312	921,433.12	-102,961.97	0.07
14448CAB0	CARRIER GLOBAL CORP COMPANY GUAR 144A 04/40 3.377				3.377000	05 Apr 2040			
		120,000.000	Local	101.661300	121,993.56	87.675309	105,210.37	-16,783.19	0.01
			Base	101.661300	121,993.56	87.675309	105,210.37	-16,783.19	0.01
14448CAC8	CARRIER GLOBAL CORP COMPANY GUAR 144A 04/50 3.577				3.577000	05 Apr 2050			
		130,000.000	Local	101.757800	132,285.14	85.656668	111,353.67	-20,931.47	0.01
			Base	101.757800	132,285.14	85.656668	111,353.67	-20,931.47	0.01
14448CAD6	CARRIER GLOBAL CORP COMPANY GUAR 144A 02/23 1.923				1.923000	15 Feb 2023			
		70,000.000	Local	100.000000	70,000.00	98.448605	68,914.02	-1,085.98	0.01
			Base	100.000000	70,000.00	98.448605	68,914.02	-1,085.98	0.00
14448CAF1	CARRIER GLOBAL CORP COMPANY GUAR 144A 02/25 2.242				2.242000	15 Feb 2025			
		190,000.000	Local	100.000000	190,000.00	97.143663	184,572.96	-5,427.04	0.01
			Base	100.000000	190,000.00	97.143663	184,572.96	-5,427.04	0.01

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View Date: April 1, 2020

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14448CAH7	CARRIER GLOBAL CORP COMPANY GUAR 144A 02/27 2.493					2.493000	15 Feb 2027		
	40,000.000	Local	100.000000	40,000.00	95.388860	38,155.54	-1,844.46	0.00	
		Base	100.000000	40,000.00	95.388860	38,155.54	-1,844.46	0.00	
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.750000	15 May 2022		
	60,000.000	Local	100.240050	60,144.03	100.500000	60,300.00	155.97	0.00	
		Base	100.240050	60,144.03	100.500000	60,300.00	155.97	0.00	
15135BAN1	CENTENE CORP SR UNSECURED 144A 01/25 4.75					4.750000	15 Jan 2025		
	30,000.000	Local	102.592367	30,777.71	100.249000	30,074.70	-703.01	0.00	
		Base	102.592367	30,777.71	100.249000	30,074.70	-703.01	0.00	
15135BAS0	CENTENE CORP SR UNSECURED 144A 12/29 4.625					4.625000	15 Dec 2029		
	250,000.000	Local	107.315264	268,288.16	100.500000	251,250.00	-17,038.16	0.02	
		Base	107.315264	268,288.16	100.500000	251,250.00	-17,038.16	0.02	
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
	120,000.000	Local	103.589375	124,307.25	103.011000	123,613.20	-694.05	0.01	
		Base	103.589375	124,307.25	103.011000	123,613.20	-694.05	0.01	
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	554,729.730	Local	99.980600	554,622.11	90.666700	502,955.14	-51,666.97	0.04	
		Base	99.980600	554,622.11	90.666700	502,955.14	-51,666.97	0.04	
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579000	23 Jul 2020		
	190,000.000	Local	100.033279	190,063.23	99.688873	189,408.86	-654.37	0.01	
		Base	100.033279	190,063.23	99.688873	189,408.86	-654.37	0.01	
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
	50,000.000	Local	109.757660	54,878.83	118.693303	59,346.65	4,467.82	0.00	
		Base	109.757660	54,878.83	118.693303	59,346.65	4,467.82	0.00	
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
	20,000.000	Local	114.649600	22,929.92	120.632015	24,126.40	1,196.48	0.00	
		Base	114.649600	22,929.92	120.632015	24,126.40	1,196.48	0.00	
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
	30,000.000	Local	112.116267	33,634.88	118.021954	35,406.59	1,771.71	0.00	
		Base	112.116267	33,634.88	118.021954	35,406.59	1,771.71	0.00	

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161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	780,000.000	Local		96.688192	754,167.90	102.262926	797,650.82	43,482.92	0.06
		Base		96.688192	754,167.90	102.262926	797,650.82	43,482.92	0.06
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	140,000.000	Local		100.010293	140,014.41	107.825170	150,955.24	10,940.83	0.01
		Base		100.010293	140,014.41	107.825170	150,955.24	10,940.83	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	400,000.000	Local		123.227340	492,909.36	113.388290	453,553.16	-39,356.20	0.03
		Base		123.227340	492,909.36	113.388290	453,553.16	-39,356.20	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	850,000.000	Local		115.976793	985,802.74	108.100044	918,850.37	-66,952.37	0.07
		Base		115.976793	985,802.74	108.100044	918,850.37	-66,952.37	0.07
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	90,000.000	Local		101.056422	90,950.78	104.057339	93,651.61	2,700.83	0.01
		Base		101.056422	90,950.78	104.057339	93,651.61	2,700.83	0.01
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B						30 Apr 2025		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
16117LBW8	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1						30 Apr 2025		
	575,661.430	Local		100.416983	578,061.84	95.375000	549,037.09	-29,024.75	0.04
		Base		100.416983	578,061.84	95.375000	549,037.09	-29,024.75	0.04
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2						01 Feb 2027		
	748,120.300	Local		100.246456	749,964.09	95.583300	715,078.07	-34,886.02	0.05
		Base		100.246456	749,964.09	95.583300	715,078.07	-34,886.02	0.05
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					2.241420	25 Aug 2035		
	282,548.490	Local		92.738546	262,031.36	90.179710	254,801.41	-7,229.95	0.02
	Original Face: 21,100,000.000	Base		92.738546	262,031.36	90.179710	254,801.41	-7,229.95	0.02
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	370,000.000	Local		98.178097	363,258.96	66.962117	247,759.83	-115,499.13	0.02
		Base		98.178097	363,258.96	66.962117	247,759.83	-115,499.13	0.02

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171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	570,000.000	Local	106.027175	604,354.90	66.957198	381,656.03	-222,698.87	0.03	
		Base	106.027175	604,354.90	66.957198	381,656.03	-222,698.87	0.03	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	110,000.000	Local	100.105009	110,115.51	100.020305	110,022.34	-93.17	0.01	
		Base	100.105009	110,115.51	100.020305	110,022.34	-93.17	0.01	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local	100.272636	140,381.69	102.702275	143,783.19	3,401.50	0.01	
		Base	100.272636	140,381.69	102.702275	143,783.19	3,401.50	0.01	
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	40,000.000	Local	113.050375	45,220.15	120.377630	48,151.05	2,930.90	0.00	
		Base	113.050375	45,220.15	120.377630	48,151.05	2,930.90	0.00	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	792,000.000	Local	160.267864	1,269,321.48	156.854791	1,242,289.94	-27,031.54	0.09	
		Base	160.267864	1,269,321.48	156.854791	1,242,289.94	-27,031.54	0.09	
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
	50,000.000	Local	101.108160	50,554.08	101.503428	50,751.71	197.63	0.00	
		Base	101.108160	50,554.08	101.503428	50,751.71	197.63	0.00	
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
	110,000.000	Local	109.697455	120,667.20	131.062283	144,168.51	23,501.31	0.01	
		Base	109.697455	120,667.20	131.062283	144,168.51	23,501.31	0.01	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	1,090,000.000	Local	104.683756	1,141,052.94	109.503837	1,193,591.82	52,538.88	0.09	
		Base	104.683756	1,141,052.94	109.503837	1,193,591.82	52,538.88	0.08	
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
	100,000.000	Local	99.900460	99,900.46	94.525000	94,525.00	-5,375.46	0.01	
		Base	99.900460	99,900.46	94.525000	94,525.00	-5,375.46	0.01	
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		
	671,000.000	Local	106.777413	716,476.44	117.420602	787,892.24	71,415.80	0.06	
		Base	106.777413	716,476.44	117.420602	787,892.24	71,415.80	0.06	

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
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172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
	610,000.000	Local	100.000000	610,000.00	96.875000	590,937.50	-19,062.50	0.04	
		Base	100.000000	610,000.00	96.875000	590,937.50	-19,062.50	0.04	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	704,000.000	Local	101.782440	716,548.38	114.392173	805,320.90	88,772.52	0.06	
		Base	101.782440	716,548.38	114.392173	805,320.90	88,772.52	0.06	
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	400,000.000	Local	110.246455	440,985.82	104.428330	417,713.32	-23,272.50	0.03	
		Base	110.246455	440,985.82	104.428330	417,713.32	-23,272.50	0.03	
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR					2.666000	29 Jan 2031		
	670,000.000	Local	104.447334	699,797.14	96.953578	649,588.97	-50,208.17	0.05	
		Base	104.447334	699,797.14	96.953578	649,588.97	-50,208.17	0.05	
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	390,000.000	Local	100.000000	390,000.00	109.867786	428,484.37	38,484.37	0.03	
		Base	100.000000	390,000.00	109.867786	428,484.37	38,484.37	0.03	
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.214370	25 Aug 2035		
	85,633.400	Local	83.276128	71,312.18	73.129250	62,623.06	-8,689.12	0.00	
	Original Face: 690,000.000	Base	83.276128	71,312.18	73.129250	62,623.06	-8,689.12	0.00	
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		
	0.000	Local	0.000000	278.47	0.000000	0.00	-278.47	0.00	
		Base	0.000000	278.47	0.000000	0.00	-278.47	0.00	
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2					4.200000	25 Mar 2050		
	260,000.000	Local	128.788750	334,850.75	130.596670	339,551.34	4,700.59	0.03	
		Base	128.788750	334,850.75	130.596670	339,551.34	4,700.59	0.02	
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625000	26 Feb 2044		
	1,000,000.000	Local	116.344112	1,163,441.12	109.750000	1,097,500.00	-65,941.12	0.08	
		Base	116.344112	1,163,441.12	109.750000	1,097,500.00	-65,941.12	0.08	



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20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033			
		360,000.000	Local	119.721022	430,995.68	116.829754	420,587.11	-10,408.57	0.03
			Base	119.721022	430,995.68	116.829754	420,587.11	-10,408.57	0.03
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034			
		130,000.000	Local	100.613685	130,797.79	114.190724	148,447.94	17,650.15	0.01
			Base	100.613685	130,797.79	114.190724	148,447.94	17,650.15	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025			
		50,000.000	Local	99.928920	49,964.46	106.180324	53,090.16	3,125.70	0.00
			Base	99.928920	49,964.46	106.180324	53,090.16	3,125.70	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026			
		70,000.000	Local	95.849271	67,094.49	104.794654	73,356.26	6,261.77	0.01
			Base	95.849271	67,094.49	104.794654	73,356.26	6,261.77	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046			
		30,000.000	Local	107.989000	32,396.70	108.049743	32,414.92	18.22	0.00
			Base	107.989000	32,396.70	108.049743	32,414.92	18.22	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.900000	01 Mar 2038			
		10,000.000	Local	99.550600	9,955.06	112.295704	11,229.57	1,274.51	0.00
			Base	99.550600	9,955.06	112.295704	11,229.57	1,274.51	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4				4.000000	01 Mar 2048			
		50,000.000	Local	113.068960	56,534.48	117.994267	58,997.13	2,462.65	0.00
			Base	113.068960	56,534.48	117.994267	58,997.13	2,462.65	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025			
		430,000.000	Local	99.900314	429,571.35	108.733949	467,555.98	37,984.63	0.03
			Base	99.900314	429,571.35	108.733949	467,555.98	37,984.63	0.03
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028			
		970,000.000	Local	100.128559	971,247.02	112.281339	1,089,128.99	117,881.97	0.08
			Base	100.128559	971,247.02	112.281339	1,089,128.99	117,881.97	0.08
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		680,000.000	Local	108.838940	740,104.79	116.388024	791,438.56	51,333.77	0.06
			Base	108.838940	740,104.79	116.388024	791,438.56	51,333.77	0.06

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View Date: April 1, 2020

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20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	30,000.000	Local		101.799033	30,539.71	103.228383	30,968.51	428.80	0.00
		Base		101.799033	30,539.71	103.228383	30,968.51	428.80	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	240,000.000	Local		107.513792	258,033.10	109.560471	262,945.13	4,912.03	0.02
		Base		107.513792	258,033.10	109.560471	262,945.13	4,912.03	0.02
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	170,000.000	Local		99.823206	169,699.45	108.389949	184,262.91	14,563.46	0.01
		Base		99.823206	169,699.45	108.389949	184,262.91	14,563.46	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	40,000.000	Local		110.154000	44,061.60	112.889704	45,155.88	1,094.28	0.00
		Base		110.154000	44,061.60	112.889704	45,155.88	1,094.28	0.00
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	105.477100	1,370,903.87	71,186.80	0.10
	Original Face: 1,320,000.000	Base		100.000000	1,299,717.07	105.477100	1,370,903.87	71,186.80	0.10
20605PAG6	CONCHO RESOURCES INC COMPANY GUAR 01/25 4.375					4.375000	15 Jan 2025		
	70,000.000	Local		99.515514	69,660.86	83.672070	58,570.45	-11,090.41	0.00
		Base		99.515514	69,660.86	83.672070	58,570.45	-11,090.41	0.00
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
	180,000.000	Local		102.500000	184,500.00	84.809994	152,657.99	-31,842.01	0.01
		Base		102.500000	184,500.00	84.809994	152,657.99	-31,842.01	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	610,000.000	Local		105.749593	645,072.52	86.355842	526,770.64	-118,301.88	0.04
		Base		105.749593	645,072.52	86.355842	526,770.64	-118,301.88	0.04
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
	120,000.000	Local		107.596175	129,115.41	123.080765	147,696.92	18,581.51	0.01
		Base		107.596175	129,115.41	123.080765	147,696.92	18,581.51	0.01
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	110,000.000	Local		99.772055	109,749.26	102.905805	113,196.39	3,447.13	0.01
		Base		99.772055	109,749.26	102.905805	113,196.39	3,447.13	0.01

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As of: March 31, 2020

View Date: April 1, 2020

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209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	80,000.000	Local		99.338038	79,470.43	105.112748	84,090.20	4,619.77	0.01
		Base		99.338038	79,470.43	105.112748	84,090.20	4,619.77	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983000	19 Oct 2023		
	355,965.200	Local		105.094667	374,100.44	102.528050	364,964.18	-9,136.26	0.03
Original Face:	550,000.000	Base		105.094667	374,100.44	102.528050	364,964.18	-9,136.26	0.03
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	160,000.000	Local		102.011363	163,218.18	55.536361	88,858.18	-74,360.00	0.01
		Base		102.011363	163,218.18	55.536361	88,858.18	-74,360.00	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	90,000.000	Local		96.548122	86,893.31	51.439829	46,295.85	-40,597.46	0.00
		Base		96.548122	86,893.31	51.439829	46,295.85	-40,597.46	0.00
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	20,000.000	Local		101.146500	20,229.30	43.464853	8,692.97	-11,536.33	0.00
		Base		101.146500	20,229.30	43.464853	8,692.97	-11,536.33	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	830,000.000	Local		101.533772	842,730.31	46.223766	383,657.26	-459,073.05	0.03
		Base		101.533772	842,730.31	46.223766	383,657.26	-459,073.05	0.03
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	1,160,000.000	Local		101.421013	1,176,483.75	103.382232	1,199,233.89	22,750.14	0.09
		Base		101.421013	1,176,483.75	103.382232	1,199,233.89	22,750.14	0.08
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
	550,000.000	Local		98.585507	542,220.29	102.420595	563,313.27	21,092.98	0.04
		Base		98.585507	542,220.29	102.420595	563,313.27	21,092.98	0.04
21H022663	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	22 Jun 2050		
	2,000,000.000	Local		104.531250	2,090,625.00	104.101563	2,082,031.26	-8,593.74	0.16
Original Face:	2,000,000.000	Base		104.531250	2,090,625.00	104.101563	2,082,031.26	-8,593.74	0.15
21H042653	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	20 May 2050		
	1,200,000.000	Local		105.824219	1,269,890.63	106.140625	1,273,687.50	3,796.87	0.09
Original Face:	1,200,000.000	Base		105.824219	1,269,890.63	106.140625	1,273,687.50	3,796.87	0.09

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View Date: April 1, 2020

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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	97.000000	97,000.00	-3,000.00	0.01
		Base		100.000000	100,000.00	97.000000	97,000.00	-3,000.00	0.01
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
	250,000.000	Local		99.451060	248,627.65	100.663666	251,659.17	3,031.52	0.02
		Base		99.451060	248,627.65	100.663666	251,659.17	3,031.52	0.02
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	250,000.000	Local		100.000000	250,000.00	102.401172	256,002.93	6,002.93	0.02
		Base		100.000000	250,000.00	102.401172	256,002.93	6,002.93	0.02
225433AR2	CRED SUIS GP FUN LTD COMPANY GUAR 04/26 4.55					4.550000	17 Apr 2026		
	300,000.000	Local		114.022523	342,067.57	104.760981	314,282.94	-27,784.63	0.02
		Base		114.022523	342,067.57	104.760981	314,282.94	-27,784.63	0.02
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
	354,224.750	Local		100.022359	354,303.95	97.892400	346,759.11	-7,544.84	0.03
Original Face:	460,000.000	Base		100.022359	354,303.95	97.892400	346,759.11	-7,544.84	0.02
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.074361	25 Jul 2057		
	960,000.000	Local		85.000277	816,002.66	65.020000	624,192.00	-191,810.66	0.05
Original Face:	960,000.000	Base		85.000277	816,002.66	65.020000	624,192.00	-191,810.66	0.04
233062AA6	DBC G MORTGAGE TRUST DBC G 2017 BBG A 144A					1.404630	15 Jun 2034		
	120,000.000	Local		100.000000	120,000.00	90.232070	108,278.48	-11,721.52	0.01
Original Face:	120,000.000	Base		100.000000	120,000.00	90.232070	108,278.48	-11,721.52	0.01
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	410,000.000	Local		98.649695	404,463.75	83.507200	342,379.52	-62,084.23	0.03
		Base		98.649695	404,463.75	83.507200	342,379.52	-62,084.23	0.02
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	40,000.000	Local		100.000000	40,000.00	93.000000	37,200.00	-2,800.00	0.00
		Base		100.000000	40,000.00	93.000000	37,200.00	-2,800.00	0.00
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	540,000.000	Local		100.733424	543,960.49	102.683727	554,492.13	10,531.64	0.04
		Base		100.733424	543,960.49	102.683727	554,492.13	10,531.64	0.04

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23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	870,000.000	Local		108.714186	945,813.42	103.105151	897,014.81	-48,798.61	0.07
		Base		108.714186	945,813.42	103.105151	897,014.81	-48,798.61	0.06
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
	230,000.000	Local		100.000000	230,000.00	99.550522	228,966.20	-1,033.80	0.02
		Base		100.000000	230,000.00	99.550522	228,966.20	-1,033.80	0.02
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077					2.077000	02 Nov 2021		
	360,000.000	Local		100.000000	360,000.00	100.115165	360,414.59	414.59	0.03
		Base		100.000000	360,000.00	100.115165	360,414.59	414.59	0.03
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589000	02 Nov 2023		
	280,000.000	Local		100.000000	280,000.00	99.116411	277,525.95	-2,474.05	0.02
		Base		100.000000	280,000.00	99.116411	277,525.95	-2,474.05	0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	530,000.000	Local		99.868040	529,300.61	88.666700	469,933.51	-59,367.10	0.04
		Base		99.868040	529,300.61	88.666700	469,933.51	-59,367.10	0.03
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	60,000.000	Local		99.811083	59,886.65	105.845583	63,507.35	3,620.70	0.00
		Base		99.811083	59,886.65	105.845583	63,507.35	3,620.70	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	190,000.000	Local		104.896984	199,304.27	114.153411	216,891.48	17,587.21	0.02
		Base		104.896984	199,304.27	114.153411	216,891.48	17,587.21	0.02
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B						19 Sep 2025		
	402,365.660	Local		100.540203	404,539.25	95.250000	383,253.29	-21,285.96	0.03
		Base		100.540203	404,539.25	95.250000	383,253.29	-21,285.96	0.03
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
	210,000.000	Local		99.176762	208,271.20	80.025881	168,054.35	-40,216.85	0.01
		Base		99.176762	208,271.20	80.025881	168,054.35	-40,216.85	0.01
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	50,000.000	Local		101.159060	50,579.53	61.530516	30,765.26	-19,814.27	0.00
		Base		101.159060	50,579.53	61.530516	30,765.26	-19,814.27	0.00

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		90.056100	9,005.61	59.898629	5,989.86	-3,015.75	0.00
		Base		90.056100	9,005.61	59.898629	5,989.86	-3,015.75	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	1,530,000.000	Local		102.144984	1,562,818.25	63.919100	977,962.23	-584,856.02	0.07
		Base		102.144984	1,562,818.25	63.919100	977,962.23	-584,856.02	0.07
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42					4.420000	15 Jun 2021		
	700,000.000	Local		100.701586	704,911.10	99.978020	699,846.14	-5,064.96	0.05
		Base		100.701586	704,911.10	99.978020	699,846.14	-5,064.96	0.05
25277BAB4	DIAMOND SPORTS GROUP LLC TERM LOAN						24 Aug 2026		
	89,550.000	Local		99.723897	89,302.75	77.000000	68,953.50	-20,349.25	0.01
		Base		99.723897	89,302.75	77.000000	68,953.50	-20,349.25	0.00
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	140,000.000	Local		101.915129	142,681.18	73.729868	103,221.82	-39,459.36	0.01
		Base		101.915129	142,681.18	73.729868	103,221.82	-39,459.36	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	140,000.000	Local		102.203950	143,085.53	67.992262	95,189.17	-47,896.36	0.01
		Base		102.203950	143,085.53	67.992262	95,189.17	-47,896.36	0.01
254687CK0	WALT DISNEY COMPANY/THE COMPANY GUAR 02/21 4.5					4.500000	15 Feb 2021		
	40,000.000	Local		101.376500	40,550.60	102.530954	41,012.38	461.78	0.00
		Base		101.376500	40,550.60	102.530954	41,012.38	461.78	0.00
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	80,000.000	Local		132.689525	106,151.62	144.085507	115,268.41	9,116.79	0.01
		Base		132.689525	106,151.62	144.085507	115,268.41	9,116.79	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
	320,000.000	Local		97.084100	310,669.12	97.250000	311,200.00	530.88	0.02
		Base		97.084100	310,669.12	97.250000	311,200.00	530.88	0.02
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	20,000.000	Local		89.852050	17,970.41	102.750000	20,550.00	2,579.59	0.00
		Base		89.852050	17,970.41	102.750000	20,550.00	2,579.59	0.00

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View Date: April 1, 2020

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255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	1,710,322.030	Local		99.989405	1,710,140.82	82.022600	1,402,850.60	-307,290.22	0.10
	Original Face: 2,000,000.000	Base		99.989405	1,710,140.82	82.022600	1,402,850.60	-307,290.22	0.10
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	50,000.000	Local		104.947000	52,473.50	47.970000	23,985.00	-28,488.50	0.00
		Base		104.947000	52,473.50	47.970000	23,985.00	-28,488.50	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
	190,000.000	Local		105.452984	200,360.67	126.396094	240,152.58	39,791.91	0.02
		Base		105.452984	200,360.67	126.396094	240,152.58	39,791.91	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65					3.650000	01 Feb 2029		
	280,000.000	Local		113.781461	318,588.09	107.187920	300,126.18	-18,461.91	0.02
		Base		113.781461	318,588.09	107.187920	300,126.18	-18,461.91	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	190,000.000	Local		114.165326	216,914.12	100.606114	191,151.62	-25,762.50	0.01
		Base		114.165326	216,914.12	100.606114	191,151.62	-25,762.50	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	170,000.000	Local		104.203076	177,145.23	102.354091	174,001.95	-3,143.28	0.01
		Base		104.203076	177,145.23	102.354091	174,001.95	-3,143.28	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	460,000.000	Local		99.489107	457,649.89	99.909838	459,585.25	1,935.36	0.03
		Base		99.489107	457,649.89	99.909838	459,585.25	1,935.36	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	50,000.000	Local		100.673200	50,336.60	110.729807	55,364.90	5,028.30	0.00
		Base		100.673200	50,336.60	110.729807	55,364.90	5,028.30	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	270,000.000	Local		90.909433	245,455.47	88.601000	239,222.70	-6,232.77	0.02
		Base		90.909433	245,455.47	88.601000	239,222.70	-6,232.77	0.02
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
	445,068.000	Local		99.956240	444,873.24	84.500000	376,082.46	-68,790.78	0.03
		Base		99.956240	444,873.24	84.500000	376,082.46	-68,790.78	0.03

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As of: March 31, 2020

View Date: April 1, 2020

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29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	440,000.000	Local		99.827425	439,240.67	100.300000	441,320.00	2,079.33	0.03
		Base		99.827425	439,240.67	100.300000	441,320.00	2,079.33	0.03
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	2,000,000.000	Local		100.050273	2,001,005.46	93.000000	1,860,000.00	-141,005.46	0.14
		Base		100.050273	2,001,005.46	93.000000	1,860,000.00	-141,005.46	0.13
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	90,000.000	Local		106.134144	95,520.73	82.715934	74,444.34	-21,076.39	0.01
		Base		106.134144	95,520.73	82.715934	74,444.34	-21,076.39	0.01
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
	180,000.000	Local		99.926561	179,867.81	83.618069	150,512.52	-29,355.29	0.01
		Base		99.926561	179,867.81	83.618069	150,512.52	-29,355.29	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		
	1,170,000.000	Local		101.083850	1,182,681.05	77.059191	901,592.53	-281,088.52	0.07
		Base		101.083850	1,182,681.05	77.059191	901,592.53	-281,088.52	0.06
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	190,000.000	Local		100.829321	191,575.71	61.000000	115,900.00	-75,675.71	0.01
		Base		100.829321	191,575.71	61.000000	115,900.00	-75,675.71	0.01
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	60,000.000	Local		115.358150	69,214.89	85.696814	51,418.09	-17,796.80	0.00
		Base		115.358150	69,214.89	85.696814	51,418.09	-17,796.80	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		144.482700	14,448.27	115.680345	11,568.03	-2,880.24	0.00
		Base		144.482700	14,448.27	115.680345	11,568.03	-2,880.24	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	10,000.000	Local		115.686900	11,568.69	103.677090	10,367.71	-1,200.98	0.00
		Base		115.686900	11,568.69	103.677090	10,367.71	-1,200.98	0.00
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	530,000.000	Local		102.132251	541,300.93	99.659223	528,193.88	-13,107.05	0.04
		Base		102.132251	541,300.93	99.659223	528,193.88	-13,107.05	0.04

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	30,000.000	Local	115.308300	34,592.49	99.987675	29,996.30	-4,596.19	0.00	
		Base	115.308300	34,592.49	99.987675	29,996.30	-4,596.19	0.00	
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
	10,000.000	Local	102.120400	10,212.04	91.982364	9,198.24	-1,013.80	0.00	
		Base	102.120400	10,212.04	91.982364	9,198.24	-1,013.80	0.00	
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	360,000.000	Local	107.652086	387,547.51	95.406178	343,462.24	-44,085.27	0.03	
		Base	107.652086	387,547.51	95.406178	343,462.24	-44,085.27	0.02	
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	1,010,000.000	Local	101.225250	1,022,375.02	89.869410	907,681.04	-114,693.98	0.07	
		Base	101.225250	1,022,375.02	89.869410	907,681.04	-114,693.98	0.06	
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	300,000.000	Local	99.138947	297,416.84	95.008000	285,024.00	-12,392.84	0.02	
		Base	99.138947	297,416.84	95.008000	285,024.00	-12,392.84	0.02	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	330,000.000	Local	100.183915	330,606.92	105.717662	348,868.28	18,261.36	0.03	
		Base	100.183915	330,606.92	105.717662	348,868.28	18,261.36	0.02	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	470,000.000	Local	113.063598	531,398.91	118.216332	555,616.76	24,217.85	0.04	
		Base	113.063598	531,398.91	118.216332	555,616.76	24,217.85	0.04	
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	290,000.000	Local	100.000000	290,000.00	105.913334	307,148.67	17,148.67	0.02	
		Base	100.000000	290,000.00	105.913334	307,148.67	17,148.67	0.02	
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	290,000.000	Local	100.000000	290,000.00	110.443476	320,286.08	30,286.08	0.02	
		Base	100.000000	290,000.00	110.443476	320,286.08	30,286.08	0.02	
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.200000	25 May 2045		
	3,821,239.740	Local	0.370194	14,146.00	0.347240	13,268.87	-877.13	0.00	
	Original Face:	4,480,000.000	Base	0.370194	14,146.00	0.347240	13,268.87	-877.13	0.00

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30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					6.018380	25 May 2025		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2					3.346630	25 May 2030		
	850,000.000	Local		100.000000	850,000.00	81.375600	691,692.60	-158,307.40	0.05
Original Face:	850,000.000	Base		100.000000	850,000.00	81.375600	691,692.60	-158,307.40	0.05
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5					4.500000	01 Jul 2023		
	23,179.150	Local		103.952259	24,095.25	107.432567	24,901.96	806.71	0.00
Original Face:	875,000.000	Base		103.952259	24,095.25	107.432567	24,901.96	806.71	0.00
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5					5.000000	01 Mar 2038		
	173,902.280	Local		105.583808	183,612.65	111.113564	193,229.02	9,616.37	0.01
Original Face:	4,500,000.000	Base		105.583808	183,612.65	111.113564	193,229.02	9,616.37	0.01
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5					5.500000	01 Apr 2038		
	30,663.550	Local		99.596068	30,539.69	113.250601	34,726.65	4,186.96	0.00
Original Face:	1,768,109.000	Base		99.596068	30,539.69	113.250601	34,726.65	4,186.96	0.00
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
	33,649.490	Local		107.030983	36,015.38	113.325671	38,133.51	2,118.13	0.00
Original Face:	400,000.000	Base		107.030983	36,015.38	113.325671	38,133.51	2,118.13	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
	29,090.760	Local		105.582391	30,714.72	113.308472	32,962.30	2,247.58	0.00
Original Face:	700,000.000	Base		105.582391	30,714.72	113.308472	32,962.30	2,247.58	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.000000	01 Jun 2041		
	146,690.800	Local		109.927255	161,253.17	110.576448	162,205.48	952.31	0.01
Original Face:	700,000.000	Base		109.927255	161,253.17	110.576448	162,205.48	952.31	0.01
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
	18,100.840	Local		108.529217	19,644.70	118.278293	21,409.36	1,764.66	0.00
Original Face:	200,000.000	Base		108.529217	19,644.70	118.278293	21,409.36	1,764.66	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.500000	01 Jun 2038		
	191,004.930	Local		107.551690	205,429.03	109.344721	208,853.81	3,424.78	0.02
Original Face:	700,000.000	Base		107.551690	205,429.03	109.344721	208,853.81	3,424.78	0.01

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3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.000000	01 Oct 2036		
		85,550.410	Local 109.506407	93,683.18	115.094171	98,463.54	4,780.36	0.01
Original Face:		600,000.000	Base 109.506407	93,683.18	115.094171	98,463.54	4,780.36	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
		31,316.820	Local 108.078247	33,846.67	115.384310	36,134.70	2,288.03	0.00
Original Face:		200,000.000	Base 108.078247	33,846.67	115.384310	36,134.70	2,288.03	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.000000	01 Jul 2047		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ2L3	FED HM LN PC POOL G08778 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
		171,861.750	Local 96.568934	165,965.06	105.352085	181,059.94	15,094.88	0.01
Original Face:		212,567.000	Base 96.568934	165,965.06	105.352085	181,059.94	15,094.88	0.01
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5				3.500000	01 Feb 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ4Q0	FED HM LN PC POOL G08830 FG 08/48 FIXED 3.5				3.500000	01 Aug 2048		
		487,616.500	Local 100.045195	487,836.88	105.520813	514,536.90	26,700.02	0.04
Original Face:		722,639.000	Base 100.045195	487,836.88	105.520813	514,536.90	26,700.02	0.04
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5				5.000000	01 Jul 2048		
		200,229.650	Local 104.384111	209,007.94	108.019575	216,287.22	7,279.28	0.02
Original Face:		320,230.000	Base 104.384111	209,007.94	108.019575	216,287.22	7,279.28	0.02
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5				3.500000	01 Dec 2048		
		69,949.630	Local 100.275984	70,142.68	105.830151	74,027.80	3,885.12	0.01
Original Face:		101,066.000	Base 100.275984	70,142.68	105.830151	74,027.80	3,885.12	0.01
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		0.000	Local 0.000000	-17.56	0.000000	0.00	17.56	0.00
			Base 0.000000	-17.56	0.000000	0.00	17.56	0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5				3.500000	01 Apr 2049		
		0.000	Local 0.000000	0.81	0.000000	0.00	-0.81	0.00
			Base 0.000000	0.81	0.000000	0.00	-0.81	0.00

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WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5					4.500000	01 Nov 2045		
	27,887.280	Local		106.268162	29,635.30	108.982015	30,392.12	756.82	0.00
Original Face:	82,974.000	Base		106.268162	29,635.30	108.982015	30,392.12	756.82	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
	78,055.740	Local		97.985926	76,483.64	105.362174	82,241.22	5,757.58	0.01
Original Face:	100,000.000	Base		97.985926	76,483.64	105.362174	82,241.22	5,757.58	0.01
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	79,110.680	Local		97.987339	77,518.45	105.288115	83,294.14	5,775.69	0.01
Original Face:	100,000.000	Base		97.987339	77,518.45	105.288115	83,294.14	5,775.69	0.01
3130AHAP8	FEDERAL HOME LOAN BANK BONDS 10/20 VAR					0.130000	07 Oct 2020		
	1,130,000.000	Local		100.000000	1,130,000.00	99.931041	1,129,220.76	-779.24	0.08
		Base		100.000000	1,130,000.00	99.931041	1,129,220.76	-779.24	0.08
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5					5.000000	01 Aug 2048		
	190,840.100	Local		105.064889	200,505.94	107.949031	206,010.04	5,504.10	0.02
Original Face:	304,578.000	Base		105.064889	200,505.94	107.949031	206,010.04	5,504.10	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
	184,878.000	Local		104.015664	192,302.08	107.899097	199,481.69	7,179.61	0.01
Original Face:	300,000.000	Base		104.015664	192,302.08	107.899097	199,481.69	7,179.61	0.01
3131YASG6	FED HM LN PC POOL ZN4119 FR 03/49 FIXED 3					3.000000	01 Mar 2049		
	571,036.380	Local		97.785670	558,391.75	104.876681	598,884.00	40,492.25	0.04
Original Face:	700,000.000	Base		97.785670	558,391.75	104.876681	598,884.00	40,492.25	0.04
3131YBNX2	FED HM LN PC POOL ZN4906 FR 04/49 FIXED 3					3.000000	01 Apr 2049		
	161,607.310	Local		101.429644	163,917.72	105.085527	169,825.89	5,908.17	0.01
Original Face:	200,000.000	Base		101.429644	163,917.72	105.085527	169,825.89	5,908.17	0.01
3131YDM76	FED HM LN PC POOL ZN6682 FR 06/49 FIXED 3					3.000000	01 Jun 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
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	744,553.980	Local		100.676186	749,588.55	105.914091	788,587.58	38,999.03	0.06
Original Face:	900,000.000	Base		100.676186	749,588.55	105.914091	788,587.58	38,999.03	0.06

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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	Units								
31329QGF2	FED HM LN PC POOL ZA6498 FR 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	168,724.950	Local	100.847753	170,155.32	105.951117	178,765.97		8,610.65	0.01
Original Face:	200,000.000	Base	100.847753	170,155.32	105.951117	178,765.97		8,610.65	0.01
3132A5H81	FED HM LN PC POOL ZS4755 FR 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	373,426.010	Local	100.400433	374,921.33	105.954079	395,660.09		20,738.76	0.03
Original Face:	500,000.000	Base	100.400433	374,921.33	105.954079	395,660.09		20,738.76	0.03
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047		
	246,560.180	Local	105.097027	259,127.42	107.071967	263,996.83		4,869.41	0.02
Original Face:	399,999.990	Base	105.097027	259,127.42	107.071967	263,996.83		4,869.41	0.02
3132A5HL2	FED HM LN PC POOL ZS4735 FR 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	1,940,151.850	Local	100.193985	1,943,915.46	105.968204	2,055,944.07		112,028.61	0.15
Original Face:	2,700,000.000	Base	100.193985	1,943,915.46	105.968204	2,055,944.07		112,028.61	0.15
3132AD6M5	FED HM LN PC POOL ZT1776 FR 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	833,178.700	Local	100.213146	834,954.59	105.466033	878,720.52		43,765.93	0.07
Original Face:	1,303,980.000	Base	100.213146	834,954.59	105.466033	878,720.52		43,765.93	0.06
3132ADXW3	FED HM LN PC POOL ZT1593 FR 01/49 FIXED 3.5					3.500000	01 Jan 2049		
	887,821.470	Local	100.209475	889,681.23	105.512521	936,762.81		47,081.58	0.07
Original Face:	1,315,567.000	Base	100.209475	889,681.23	105.512521	936,762.81		47,081.58	0.07
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5					5.000000	01 Jan 2049		
	712,926.360	Local	104.548750	745,355.60	107.804974	768,570.08		23,214.48	0.06
Original Face:	1,200,000.000	Base	104.548750	745,355.60	107.804974	768,570.08		23,214.48	0.05
3132AEB88	FED HM LN PC POOL ZT1863 FR 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	0.000	Local	0.000000	0.02	0.000000	0.00		-0.02	0.00
		Base	0.000000	0.02	0.000000	0.00		-0.02	0.00
3132DV4K8	FED HM LN PC POOL SD8026 FR 11/49 FIXED 4					4.000000	01 Nov 2049		
	466,517.930	Local	104.002356	485,189.64	106.700729	497,778.03		12,588.39	0.04
Original Face:	500,000.000	Base	104.002356	485,189.64	106.700729	497,778.03		12,588.39	0.04
3132DV4N2	FED HM LN PC POOL SD8029 FR 12/49 FIXED 2.5					2.500000	01 Dec 2049		
	5,072.130	Local	100.488946	5,096.93	103.605638	5,255.01		158.08	0.00
Original Face:	5,144.940	Base	100.488946	5,096.93	103.605638	5,255.01		158.08	0.00

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
	114,118.060	Local		104.579389	119,343.97	106.729505	121,797.64	2,453.67	0.01
Original Face:	200,000.000	Base		104.579389	119,343.97	106.729505	121,797.64	2,453.67	0.01
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
	52,161.900	Local		104.629720	54,576.85	106.707776	55,660.80	1,083.95	0.00
Original Face:	100,000.000	Base		104.629720	54,576.85	106.707776	55,660.80	1,083.95	0.00
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
	65,225.090	Local		104.633784	68,247.48	106.740576	69,621.64	1,374.16	0.01
Original Face:	100,000.000	Base		104.633784	68,247.48	106.740576	69,621.64	1,374.16	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042		
	39,963.500	Local		108.608906	43,403.92	109.565846	43,786.35	382.43	0.00
Original Face:	100,000.000	Base		108.608906	43,403.92	109.565846	43,786.35	382.43	0.00
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.500000	01 Nov 2042		
	160,482.250	Local		104.610504	167,881.29	106.652626	171,158.53	3,277.24	0.01
Original Face:	300,000.000	Base		104.610504	167,881.29	106.652626	171,158.53	3,277.24	0.01
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042		
	60,822.070	Local		104.625607	63,635.46	106.707338	64,901.61	1,266.15	0.00
Original Face:	100,000.000	Base		104.625607	63,635.46	106.707338	64,901.61	1,266.15	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
	54,974.660	Local		104.633880	57,522.12	106.736078	58,677.80	1,155.68	0.00
Original Face:	100,000.000	Base		104.633880	57,522.12	106.736078	58,677.80	1,155.68	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043		
	48,971.720	Local		102.094923	49,997.64	109.716701	53,730.16	3,732.52	0.00
Original Face:	100,000.000	Base		102.094923	49,997.64	109.716701	53,730.16	3,732.52	0.00
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.500000	01 Mar 2043		
	739,861.410	Local		103.560317	766,202.82	106.672495	789,228.63	23,025.81	0.06
Original Face:	1,600,000.000	Base		103.560317	766,202.82	106.672495	789,228.63	23,025.81	0.06
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
	108,938.570	Local		106.228033	115,723.30	111.133159	121,066.87	5,343.57	0.01
Original Face:	200,000.000	Base		106.228033	115,723.30	111.133159	121,066.87	5,343.57	0.01

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View Date: April 1, 2020

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3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	517,390.450	Local		106.215064	549,546.60	111.123465	574,942.20	25,395.60	0.04
Original Face:	1,000,000.000	Base		106.215064	549,546.60	111.123465	574,942.20	25,395.60	0.04
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
	442,560.550	Local		106.223926	470,105.19	111.118905	491,768.44	21,663.25	0.04
Original Face:	800,000.000	Base		106.223926	470,105.19	111.118905	491,768.44	21,663.25	0.03
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
	99,539.330	Local		102.564393	102,091.91	109.651666	109,146.53	7,054.62	0.01
Original Face:	200,000.000	Base		102.564393	102,091.91	109.651666	109,146.53	7,054.62	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	55,081.480	Local		106.215138	58,504.87	111.122115	61,207.71	2,702.84	0.00
Original Face:	100,000.000	Base		106.215138	58,504.87	111.122115	61,207.71	2,702.84	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
	221,584.390	Local		105.463223	233,690.04	107.251529	237,652.65	3,962.61	0.02
Original Face:	500,000.000	Base		105.463223	233,690.04	107.251529	237,652.65	3,962.61	0.02
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
	42,171.140	Local		102.810287	43,356.27	109.340432	46,110.11	2,753.84	0.00
Original Face:	100,000.000	Base		102.810287	43,356.27	109.340432	46,110.11	2,753.84	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
	43,269.980	Local		102.810378	44,486.03	109.636683	47,439.77	2,953.74	0.00
Original Face:	100,000.000	Base		102.810378	44,486.03	109.636683	47,439.77	2,953.74	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	90,427.380	Local		103.141018	93,267.72	110.374356	99,808.64	6,540.92	0.01
Original Face:	200,000.000	Base		103.141018	93,267.72	110.374356	99,808.64	6,540.92	0.01
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	86,999.760	Local		102.923157	89,542.90	109.636119	95,383.16	5,840.26	0.01
Original Face:	200,000.000	Base		102.923157	89,542.90	109.636119	95,383.16	5,840.26	0.01
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
	38,711.650	Local		108.815692	42,124.35	109.606576	42,430.51	306.16	0.00
Original Face:	100,000.000	Base		108.815692	42,124.35	109.606576	42,430.51	306.16	0.00

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3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4				4.000000	01 Jan 2045		
		237,735.430	Local 103.850427	246,889.26	108.111556	257,019.47	10,130.21	0.02
Original Face:		482,939.000	Base 103.850427	246,889.26	108.111556	257,019.47	10,130.21	0.02
3132QLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4				4.000000	01 Jan 2046		
		223,272.020	Local 103.866490	231,904.81	106.638959	238,094.96	6,190.15	0.02
Original Face:		932,126.000	Base 103.866490	231,904.81	106.638959	238,094.96	6,190.15	0.02
3132VMWY7	FED HM LN PC POOL Q61562 FG 02/49 FIXED 3				3.000000	01 Feb 2049		
		1,543,546.610	Local 98.085601	1,513,996.97	104.869358	1,618,707.42	104,710.45	0.12
Original Face:		2,002,674.000	Base 98.085601	1,513,996.97	104.869358	1,618,707.42	104,710.45	0.11
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4				4.000000	01 Apr 2046		
		168,909.320	Local 103.870302	175,446.62	107.975982	182,381.50	6,934.88	0.01
Original Face:		323,530.000	Base 103.870302	175,446.62	107.975982	182,381.50	6,934.88	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
		130,174.430	Local 100.705953	131,093.40	106.755889	138,968.87	7,875.47	0.01
Original Face:		200,000.000	Base 100.705953	131,093.40	106.755889	138,968.87	7,875.47	0.01
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5				4.500000	01 May 2047		
		70,723.910	Local 106.297644	75,177.85	108.719560	76,890.72	1,712.87	0.01
Original Face:		108,935.000	Base 106.297644	75,177.85	108.719560	76,890.72	1,712.87	0.01
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		72,140.330	Local 100.571567	72,552.66	106.368800	76,734.80	4,182.14	0.01
Original Face:		100,000.000	Base 100.571567	72,552.66	106.368800	76,734.80	4,182.14	0.01
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5				4.500000	01 Aug 2047		
		442,240.610	Local 106.302325	470,112.05	108.026673	477,737.82	7,625.77	0.04
Original Face:		902,639.000	Base 106.302325	470,112.05	108.026673	477,737.82	7,625.77	0.03
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
		1,053,539.040	Local 97.452532	1,026,700.47	105.726340	1,113,868.27	87,167.80	0.08
Original Face:		1,500,000.000	Base 97.452532	1,026,700.47	105.726340	1,113,868.27	87,167.80	0.08
3132XYA72	FED HM LN PC POOL Q55429 FG 04/48 FIXED 4				4.000000	01 Apr 2048		
		75,146.860	Local 101.280599	76,109.19	106.572859	80,086.16	3,976.97	0.01
Original Face:		100,000.000	Base 101.280599	76,109.19	106.572859	80,086.16	3,976.97	0.01

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4				4.000000	01 May 2048		
		291,810.380	Local 101.280832	295,547.98	106.875578	311,874.03	16,326.05	0.02
Original Face:		400,000.000	Base 101.280832	295,547.98	106.875578	311,874.03	16,326.05	0.02
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4				4.000000	01 Jul 2048		
		1,026,412.130	Local 101.947675	1,046,403.30	106.703174	1,095,214.32	48,811.02	0.08
Original Face:		1,500,000.000	Base 101.947675	1,046,403.30	106.703174	1,095,214.32	48,811.02	0.08
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5				5.000000	01 Aug 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5				5.000000	01 Oct 2048		
		68,718.320	Local 104.314163	71,682.94	108.012348	74,224.27	2,541.33	0.01
Original Face:		100,000.000	Base 104.314163	71,682.94	108.012348	74,224.27	2,541.33	0.01
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4				4.000000	01 Nov 2048		
		1,033,850.130	Local 99.701098	1,030,759.93	106.521826	1,101,276.04	70,516.11	0.08
Original Face:		1,300,000.000	Base 99.701098	1,030,759.93	106.521826	1,101,276.04	70,516.11	0.08
31334W3B5	FED HM LN PC POOL QA0794 FR 07/49 FIXED 3				3.000000	01 Jul 2049		
		161.260	Local 100.985985	162.85	105.208775	169.66	6.81	0.00
Original Face:		167.710	Base 100.985985	162.85	105.208775	169.66	6.81	0.00
31334WDZ1	FED HM LN PC POOL QA0120 FR 06/49 FIXED 3				3.000000	01 Jun 2049		
		96,168.850	Local 101.606581	97,713.88	105.817910	101,763.87	4,049.99	0.01
Original Face:		100,000.000	Base 101.606581	97,713.88	105.817910	101,763.87	4,049.99	0.01
31334WF71	FED HM LN PC POOL QA0190 FR 06/49 FIXED 3				3.000000	01 Jun 2049		
		148.420	Local 101.441854	150.56	104.898280	155.69	5.13	0.00
Original Face:		157.010	Base 101.441854	150.56	104.898280	155.69	5.13	0.00
31334WHS3	FED HM LN PC POOL QA0241 FR 06/49 FIXED 3				3.000000	01 Jun 2049		
		542,365.920	Local 101.452833	550,245.59	104.964834	569,293.49	19,047.90	0.04
Original Face:		600,000.000	Base 101.452833	550,245.59	104.964834	569,293.49	19,047.90	0.04
31334XEE5	FED HM LN PC POOL QA1033 FR 07/49 FIXED 3				3.000000	01 Jul 2049		
		48,123.540	Local 100.994025	48,601.90	104.931467	50,496.74	1,894.84	0.00
Original Face:		51,449.890	Base 100.994025	48,601.90	104.931467	50,496.74	1,894.84	0.00

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FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31334XX20	FED HM LN PC POOL QA1597 FR 08/49 FIXED 3						3.000000	01 Aug 2049		
	8,544.530	Local		100.787755	8,611.84	104.898101		8,963.05	351.21	0.00
Original Face:	9,067.140	Base		100.787755	8,611.84	104.898101		8,963.05	351.21	0.00
31334XY9	FED HM LN PC POOL QA1627 FR 08/49 FIXED 3						3.000000	01 Aug 2049		
	93,542.380	Local		102.438403	95,823.32	104.864789		98,093.02	2,269.70	0.01
Original Face:	100,000.000	Base		102.438403	95,823.32	104.864789		98,093.02	2,269.70	0.01
31334YKB2	FED HM LN PC POOL QA2090 FR 08/49 FIXED 3						3.000000	01 Aug 2049		
	95,556.220	Local		102.438397	97,886.26	105.014936		100,348.30	2,462.04	0.01
Original Face:	100,000.000	Base		102.438397	97,886.26	105.014936		100,348.30	2,462.04	0.01
31334YVU8	FED HM LN PC POOL QA2427 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
	292,193.350	Local		101.952762	297,899.19	105.184669		307,342.61	9,443.42	0.02
Original Face:	300,000.000	Base		101.952762	297,899.19	105.184669		307,342.61	9,443.42	0.02
31335B4L7	FED HM LN PC POOL G61727 FG 11/48 FIXED 4						4.000000	01 Nov 2048		
	886,225.490	Local		101.807411	902,243.23	106.681354		945,437.35	43,194.12	0.07
Original Face:	1,200,000.000	Base		101.807411	902,243.23	106.681354		945,437.35	43,194.12	0.07
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3						3.000000	01 Sep 2048		
	87,148.060	Local		101.360329	88,333.56	105.623992		92,049.26	3,715.70	0.01
Original Face:	100,000.000	Base		101.360329	88,333.56	105.623992		92,049.26	3,715.70	0.01
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3						3.000000	01 May 2047		
	1,635,960.830	Local		97.128604	1,588,985.92	105.632038		1,728,098.77	139,112.85	0.13
Original Face:	2,200,000.000	Base		97.128604	1,588,985.92	105.632038		1,728,098.77	139,112.85	0.12
31335BXQ4	FED HM LN PC POOL G61587 FG 04/47 FIXED 3						3.000000	01 Apr 2047		
	503,738.200	Local		95.943945	483,306.30	105.428720		531,084.74	47,778.44	0.04
Original Face:	600,000.000	Base		95.943945	483,306.30	105.428720		531,084.74	47,778.44	0.04
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3						3.000000	01 Sep 2047		
	728,798.250	Local		95.716686	697,581.53	105.715209		770,450.59	72,869.06	0.06
Original Face:	800,000.000	Base		95.716686	697,581.53	105.715209		770,450.59	72,869.06	0.05
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5						4.500000	01 Jul 2023		
	998,995.780	Local		103.961326	1,038,569.26	107.432567		1,073,246.81	34,677.55	0.08
Original Face:	83,014,648.000	Base		103.961326	1,038,569.26	107.432567		1,073,246.81	34,677.55	0.08

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FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR										
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31339SVP7	FED HM LN PC POOL QA3322 FR 10/49 FIXED 2.5						2.500000	01 Oct 2049		
		162.240	Local	99.574704	161.55	103.605628		168.09	6.54	0.00
Original Face:		164.500	Base	99.574704	161.55	103.605628		168.09	6.54	0.00
3133A02E3	FED HM LN PC POOL QA6173 FR 01/50 FIXED 3						3.000000	01 Jan 2050		
		199,147.560	Local	102.659887	204,444.66	105.105528		209,315.09	4,870.43	0.02
Original Face:		200,000.000	Base	102.659887	204,444.66	105.105528		209,315.09	4,870.43	0.01
3133A0MU5	FED HM LN PC POOL QA5771 FR 01/50 FIXED 3						3.000000	01 Jan 2050		
		99,519.780	Local	101.725677	101,237.17	105.216650		104,711.38	3,474.21	0.01
Original Face:		100,000.000	Base	101.725677	101,237.17	105.216650		104,711.38	3,474.21	0.01
3133A1LE0	FED HM LN PC POOL QA6625 FR 02/50 FIXED 3						3.000000	01 Feb 2050		
		197,344.330	Local	102.356597	201,994.94	104.857345		206,930.02	4,935.08	0.02
Original Face:		200,000.000	Base	102.356597	201,994.94	104.857345		206,930.02	4,935.08	0.01
3133A27K0	FED HM LN PC POOL QA8098 FR 03/50 FIXED 3						3.000000	01 Mar 2050		
		100,000.000	Local	103.848430	103,848.43	104.857679		104,857.68	1,009.25	0.01
Original Face:		100,000.000	Base	103.848430	103,848.43	104.857679		104,857.68	1,009.25	0.01
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5						3.500000	01 Feb 2050		
		99,397.720	Local	105.973417	105,335.16	106.482190		105,840.87	505.71	0.01
Original Face:		100,000.000	Base	105.973417	105,335.16	106.482190		105,840.87	505.71	0.01
3133A2E55	FED HM LN PC POOL QA7356 FR 02/50 FIXED 3						3.000000	01 Feb 2050		
		399,337.620	Local	102.908797	410,953.54	104.857736		418,736.39	7,782.85	0.03
Original Face:		400,000.000	Base	102.908797	410,953.54	104.857736		418,736.39	7,782.85	0.03
3133A2GY0	FED HM LN PC POOL QA7415 FR 02/50 FIXED 3.5						3.500000	01 Feb 2050		
		99,855.020	Local	104.279995	104,128.81	105.708849		105,555.59	1,426.78	0.01
Original Face:		100,000.000	Base	104.279995	104,128.81	105.708849		105,555.59	1,426.78	0.01
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3						3.000000	01 Mar 2050		
		99,870.150	Local	104.583842	104,448.04	105.106700		104,970.22	522.18	0.01
Original Face:		100,000.000	Base	104.583842	104,448.04	105.106700		104,970.22	522.18	0.01
3133A3F78	FED HM LN PC POOL QA8290 FR 03/50 FIXED 3						3.000000	01 Mar 2050		
		100,000.000	Local	104.490140	104,490.14	104.858664		104,858.66	368.52	0.01
Original Face:		100,000.000	Base	104.490140	104,490.14	104.858664		104,858.66	368.52	0.01

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FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3133KG5A2	FED HM LN PC POOL RA1741 FR 11/49 FIXED 3.5					3.500000	01 Nov 2049		
	97,782.080	Local	103.800799	101,498.58	106.087075	103,734.15		2,235.57	0.01
Original Face:	100,000.000	Base	103.800799	101,498.58	106.087075	103,734.15		2,235.57	0.01
3133KGGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3					3.000000	01 Jul 2049		
	189,242.600	Local	101.192850	191,499.98	105.139535	198,968.79		7,468.81	0.01
Original Face:	200,000.000	Base	101.192850	191,499.98	105.139535	198,968.79		7,468.81	0.01
3133KGLD8	FED HM LN PC POOL RA1224 FR 08/49 FIXED 3					3.000000	01 Aug 2049		
	857,829.290	Local	101.667027	872,129.54	104.864701	899,560.12		27,430.58	0.07
Original Face:	900,000.000	Base	101.667027	872,129.54	104.864701	899,560.12		27,430.58	0.06
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	479,541.230	Local	101.904197	488,672.64	105.602080	506,405.51		17,732.87	0.04
Original Face:	500,000.000	Base	101.904197	488,672.64	105.602080	506,405.51		17,732.87	0.04
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	390,063.080	Local	101.965610	397,730.20	105.139662	410,111.00		12,380.80	0.03
Original Face:	400,000.000	Base	101.965610	397,730.20	105.139662	410,111.00		12,380.80	0.03
3133KGP44	FED HM LN PC POOL RA1343 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	194,681.550	Local	102.619462	199,781.16	105.077919	204,567.32		4,786.16	0.02
Original Face:	200,000.000	Base	102.619462	199,781.16	105.077919	204,567.32		4,786.16	0.01
3133KGP51	FED HM LN PC POOL RA1344 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	599,050.010	Local	101.806684	609,872.95	105.077901	629,469.18		19,596.23	0.05
Original Face:	616,000.000	Base	101.806684	609,872.95	105.077901	629,469.18		19,596.23	0.04
3133KGPZ5	FED HM LN PC POOL RA1340 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	579,121.840	Local	102.507550	593,643.61	105.077954	608,529.38		14,885.77	0.05
Original Face:	600,000.000	Base	102.507550	593,643.61	105.077954	608,529.38		14,885.77	0.04
3133KGQD3	FED HM LN PC POOL RA1352 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	577,136.580	Local	101.631272	586,551.25	104.864713	605,212.62		18,661.37	0.05
Original Face:	600,000.000	Base	101.631272	586,551.25	104.864713	605,212.62		18,661.37	0.04
3133KGQG6	FED HM LN PC POOL RA1355 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	772,222.210	Local	102.162475	788,921.32	104.832297	809,538.28		20,616.96	0.06
Original Face:	800,000.000	Base	102.162475	788,921.32	104.832297	809,538.28		20,616.96	0.06

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
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	Units								
3133KGQY7	FED HM LN PC POOL RA1371 FR 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	95,626.150	Local	103.669195	99,134.86	105.842519	101,213.13	2,078.27	0.01	
Original Face:	100,000.000	Base	103.669195	99,134.86	105.842519	101,213.13	2,078.27	0.01	
3133KGTR9	FED HM LN PC POOL RA1460 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	488,410.500	Local	102.020673	498,279.68	105.077928	513,211.63	14,931.95	0.04	
Original Face:	500,000.000	Base	102.020673	498,279.68	105.077928	513,211.63	14,931.95	0.04	
3133KGT57	FED HM LN PC POOL RA1461 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	1,230,229.780	Local	101.818294	1,252,598.97	105.062509	1,292,510.27	39,911.30	0.10	
Original Face:	1,267,000.000	Base	101.818294	1,252,598.97	105.062509	1,292,510.27	39,911.30	0.09	
3133KGUS5	FED HM LN PC POOL RA1493 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	1,174,563.320	Local	102.022035	1,198,313.40	105.000845	1,233,301.41	34,988.01	0.09	
Original Face:	1,200,000.000	Base	102.022035	1,198,313.40	105.000845	1,233,301.41	34,988.01	0.09	
3133KGUV8	FED HM LN PC POOL RA1496 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	781,316.410	Local	101.889782	796,081.59	105.062564	820,871.05	24,789.46	0.06	
Original Face:	800,000.000	Base	101.889782	796,081.59	105.062564	820,871.05	24,789.46	0.06	
3133KGWZ7	FED HM LN PC POOL RA1564 FR 10/49 FIXED 2.5					2.500000	01 Oct 2049		
	540.240	Local	100.061084	540.57	103.791382	560.72	20.15	0.00	
Original Face:	545.200	Base	100.061084	540.57	103.791382	560.72	20.15	0.00	
3133KHCR5	FED HM LN PC POOL RA1880 FR 12/49 FIXED 3.5					3.500000	01 Dec 2049		
	292,219.600	Local	103.443965	302,283.54	105.963916	309,647.33	7,363.79	0.02	
Original Face:	300,000.000	Base	103.443965	302,283.54	105.963916	309,647.33	7,363.79	0.02	
3133KHE51	FED HM LN PC POOL RA1956 FR 01/50 FIXED 3					3.000000	01 Jan 2050		
	0.010	Local	-600.000000	-0.06	104.755306	0.01	0.07	0.00	
Original Face:	0.010	Base	-600.000000	-0.06	104.755306	0.01	0.07	0.00	
3133KHFW1	FED HM LN PC POOL RA1981 FR 01/50 FIXED 3					3.000000	01 Jan 2050		
	491,404.010	Local	101.939209	500,933.36	105.077997	516,357.49	15,424.13	0.04	
Original Face:	500,000.000	Base	101.939209	500,933.36	105.077997	516,357.49	15,424.13	0.04	
3133KHGE0	FED HM LN PC POOL RA1997 FR 01/50 FIXED 3					3.000000	01 Jan 2050		
	1,968,939.580	Local	101.698745	2,002,386.85	104.831377	2,064,066.47	61,679.62	0.15	
Original Face:	2,000,000.000	Base	101.698745	2,002,386.85	104.831377	2,064,066.47	61,679.62	0.15	

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View Date: April 1, 2020

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3133KHGT7	FED HM LN PC POOL RA2010 FR 01/50 FIXED 3.5				3.500000	01 Jan 2050		
		893,098.770	Local 104.803659	936,000.19	105.657881	943,629.24	7,629.05	0.07
Original Face:		900,000.000	Base 104.803659	936,000.19	105.657881	943,629.24	7,629.05	0.07
3133KHGZ3	FED HM LN PC POOL RA2016 FR 01/50 FIXED 3				3.000000	01 Jan 2050		
		1,090,704.110	Local 102.166449	1,114,333.66	105.078043	1,146,090.53	31,756.87	0.09
Original Face:		1,100,000.000	Base 102.166449	1,114,333.66	105.078043	1,146,090.53	31,756.87	0.08
3133KHK62	FED HM LN PC POOL RA2117 FR 02/50 FIXED 3				3.000000	01 Feb 2050		
		1,392,318.930	Local 105.287172	1,465,933.22	105.028096	1,462,326.06	-3,607.16	0.11
Original Face:		1,400,000.000	Base 105.287172	1,465,933.22	105.028096	1,462,326.06	-3,607.16	0.10
3133KHL20	FED HM LN PC POOL RA2145 FR 02/50 FIXED 4.5				4.500000	01 Feb 2050		
		2,469,850.430	Local 106.861919	2,639,329.56	107.872123	2,664,280.09	24,950.53	0.20
Original Face:		2,500,000.000	Base 106.861919	2,639,329.56	107.872123	2,664,280.09	24,950.53	0.19
3133KHL C8	FED HM LN PC POOL RA2123 FR 02/50 FIXED 2.5				2.500000	01 Feb 2050		
		2,371.320	Local 100.396404	2,380.72	103.605784	2,456.82	76.10	0.00
Original Face:		2,381.370	Base 100.396404	2,380.72	103.605784	2,456.82	76.10	0.00
3133KHLV6	FED HM LN PC POOL RA2140 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		497,762.910	Local 105.443136	524,856.82	106.141837	528,334.70	3,477.88	0.04
Original Face:		500,000.000	Base 105.443136	524,856.82	106.141837	528,334.70	3,477.88	0.04
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4				4.000000	01 Feb 2050		
		199,278.560	Local 105.329058	209,898.23	106.708173	212,646.51	2,748.28	0.02
Original Face:		200,000.000	Base 105.329058	209,898.23	106.708173	212,646.51	2,748.28	0.02
3133KHRS7	FED HM LN PC POOL RA2297 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		499,357.890	Local 103.181676	515,245.84	105.445882	526,552.33	11,306.49	0.04
Original Face:		500,000.000	Base 103.181676	515,245.84	105.445882	526,552.33	11,306.49	0.04
3133KHSE7	FED HM LN PC POOL RA2317 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		1,294,344.330	Local 103.181677	1,335,526.18	104.857690	1,357,219.57	21,693.39	0.10
Original Face:		1,300,000.000	Base 103.181677	1,335,526.18	104.857690	1,357,219.57	21,693.39	0.10
3133KHSV9	FED HM LN PC POOL RA2332 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		1,695,458.640	Local 104.928478	1,779,018.95	105.090140	1,781,759.86	2,740.91	0.13
Original Face:		1,700,000.000	Base 104.928478	1,779,018.95	105.090140	1,781,759.86	2,740.91	0.13

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FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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3133KHSY3	FED HM LN PC POOL RA2335 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		1,695,319.070	Local 105.287196	1,784,953.92	105.028174	1,780,562.66	-4,391.26	0.13
Original Face:		1,700,000.000	Base 105.287196	1,784,953.92	105.028174	1,780,562.66	-4,391.26	0.13
3133KHTJ5	FED HM LN PC POOL RA2353 FR 03/50 FIXED 4.5				4.500000	01 Mar 2050		
		100,000.000	Local 107.408320	107,408.32	107.704469	107,704.47	296.15	0.01
Original Face:		100,000.000	Base 107.408320	107,408.32	107.704469	107,704.47	296.15	0.01
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050		
		100,000.000	Local 106.098220	106,098.22	107.013439	107,013.44	915.22	0.01
Original Face:		100,000.000	Base 106.098220	106,098.22	107.013439	107,013.44	915.22	0.01
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
		300,000.000	Local 105.029857	315,089.57	105.708903	317,126.71	2,037.14	0.02
Original Face:		300,000.000	Base 105.029857	315,089.57	105.708903	317,126.71	2,037.14	0.02
31346YVM2	FED HM LN PC POOL QA5120 FR 11/49 FIXED 3.5				3.500000	01 Nov 2049		
		294,558.180	Local 103.366330	304,473.98	105.657862	311,223.88	6,749.90	0.02
Original Face:		300,000.000	Base 103.366330	304,473.98	105.657862	311,223.88	6,749.90	0.02
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019		
		0.000	Local 0.000000	22,536.00	0.000000	0.00	-22,536.00	0.00
			Base 0.000000	22,536.00	0.000000	0.00	-22,536.00	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
		760,000.000	Local 128.723425	978,298.03	151.907377	1,154,496.07	176,198.04	0.09
			Base 128.723425	978,298.03	151.907377	1,154,496.07	176,198.04	0.08
3136A03E5	FANNIE MAE FNR 2011 87 SG				5.603370	25 Apr 2040		
		235,474.680	Local 13.664900	32,177.38	10.658960	25,099.15	-7,078.23	0.00
Original Face:		1,000,000.000	Base 13.664900	32,177.38	10.658960	25,099.15	-7,078.23	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA				5.603370	25 Oct 2041		
		162,474.360	Local 3.442149	5,592.61	20.404650	33,152.32	27,559.71	0.00
Original Face:		1,000,000.000	Base 3.442149	5,592.61	20.404650	33,152.32	27,559.71	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039		
		12,938.360	Local 111.877935	14,475.17	109.701060	14,193.52	-281.65	0.00
Original Face:		200,000.000	Base 111.877935	14,475.17	109.701060	14,193.52	-281.65	0.00

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As of: March 31, 2020

View Date: April 1, 2020

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3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
	43,506.100	Local		114.358538	49,752.94	122.728250	53,394.28	3,641.34	0.00
Original Face:	400,000.000	Base		114.358538	49,752.94	122.728250	53,394.28	3,641.34	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
	68,159.050	Local		110.886361	75,579.09	115.758370	78,899.81	3,320.72	0.01
Original Face:	600,000.000	Base		110.886361	75,579.09	115.758370	78,899.81	3,320.72	0.01
3136A65Y6	FANNIE MAE FNR 2012 74 SA					5.703370	25 Mar 2042		
	64,117.680	Local		1.961378	1,257.59	18.133900	11,627.04	10,369.45	0.00
Original Face:	300,000.000	Base		1.961378	1,257.59	18.133900	11,627.04	10,369.45	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					5.653370	25 Jul 2042		
	18,130.560	Local		23.871188	4,327.98	18.000460	3,263.58	-1,064.40	0.00
Original Face:	100,000.000	Base		23.871188	4,327.98	18.000460	3,263.58	-1,064.40	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					5.703370	25 Feb 2041		
	16,468.240	Local		46.884731	7,721.09	7.656780	1,260.94	-6,460.15	0.00
Original Face:	100,000.000	Base		46.884731	7,721.09	7.656780	1,260.94	-6,460.15	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.500000	25 Dec 2039		
	258,988.310	Local		21.203698	54,915.10	3.680230	9,531.37	-45,383.73	0.00
Original Face:	1,100,000.000	Base		21.203698	54,915.10	3.680230	9,531.37	-45,383.73	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.431580	25 Sep 2022		
	5,608,434.710	Local		1.707631	95,771.37	1.301480	72,992.66	-22,778.71	0.01
Original Face:	10,375,000.000	Base		1.707631	95,771.37	1.301480	72,992.66	-22,778.71	0.01
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
	116,914.180	Local		115.739100	135,315.42	120.973310	141,434.95	6,119.53	0.01
Original Face:	700,000.000	Base		115.739100	135,315.42	120.973310	141,434.95	6,119.53	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
	285,503.000	Local		111.544986	318,464.28	115.023640	328,395.94	9,931.66	0.02
Original Face:	1,200,000.000	Base		111.544986	318,464.28	115.023640	328,395.94	9,931.66	0.02
3136AKTB9	FANNIE MAE FNR 2014 47 AI					2.212000	25 Aug 2044		
	185,255.270	Local		13.994803	25,926.11	6.277880	11,630.10	-14,296.01	0.00
Original Face:	800,000.000	Base		13.994803	25,926.11	6.277880	11,630.10	-14,296.01	0.00

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.462790	25 Dec 2024		
	7,451,199.220	Local		2.901908	216,226.97	1.823170	135,848.03	-80,378.94	0.01
Original Face:	9,885,000.000	Base		2.901908	216,226.97	1.823170	135,848.03	-80,378.94	0.01
3136APB68	FANNIE MAE FNR 2015 55 IO					1.900229	25 Aug 2055		
	28,821.080	Local		6.347958	1,829.55	5.106130	1,471.64	-357.91	0.00
Original Face:	100,000.000	Base		6.347958	1,829.55	5.106130	1,471.64	-357.91	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					5.203370	25 Aug 2045		
	227,956.440	Local		18.974849	43,254.39	22.101900	50,382.70	7,128.31	0.00
Original Face:	400,000.000	Base		18.974849	43,254.39	22.101900	50,382.70	7,128.31	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
	99,791.720	Local		101.879605	101,667.41	105.533500	105,313.69	3,646.28	0.01
Original Face:	100,000.000	Base		101.879605	101,667.41	105.533500	105,313.69	3,646.28	0.01
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027		
	100,000.000	Local		109.776810	109,776.81	108.649350	108,649.35	-1,127.46	0.01
Original Face:	100,000.000	Base		109.776810	109,776.81	108.649350	108,649.35	-1,127.46	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.124320	25 Apr 2028		
	100,000.000	Local		105.681220	105,681.22	109.634670	109,634.67	3,953.45	0.01
Original Face:	100,000.000	Base		105.681220	105,681.22	109.634670	109,634.67	3,953.45	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	200,000.000	Local		103.295335	206,590.67	113.697510	227,395.02	20,804.35	0.02
Original Face:	200,000.000	Base		103.295335	206,590.67	113.697510	227,395.02	20,804.35	0.02
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.554650	25 Sep 2028		
	140,000.000	Local		101.767443	142,474.42	117.366000	164,312.40	21,837.98	0.01
Original Face:	140,000.000	Base		101.767443	142,474.42	117.366000	164,312.40	21,837.98	0.01
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Jan 2029		
	370,000.000	Local		101.355878	375,016.75	110.967480	410,579.68	35,562.93	0.03
Original Face:	370,000.000	Base		101.355878	375,016.75	110.967480	410,579.68	35,562.93	0.03
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	420,000.000	Local		102.408843	430,117.14	111.525990	468,409.16	38,292.02	0.03
Original Face:	420,000.000	Base		102.408843	430,117.14	111.525990	468,409.16	38,292.02	0.03

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STATE STREET

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View Date: April 1, 2020

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3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3				2.720000	25 Oct 2031		
		199,981.580	Local	100.627788		211,098.86	9,861.82	0.02
Original Face:		200,000.000	Base	100.627788		211,098.86	9,861.82	0.01
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2				2.700000	25 Nov 2040		
		100,000.000	Local	100.334340		108,272.15	7,937.81	0.01
Original Face:		100,000.000	Base	100.334340		108,272.15	7,937.81	0.01
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A				2.500000	25 Oct 2037		
		99,652.400	Local	102.549392		107,308.98	5,116.05	0.01
Original Face:		100,000.000	Base	102.549392		107,308.98	5,116.05	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2				3.000000	25 Apr 2027		
		265,003.680	Local	8.322133		14,254.67	-7,799.29	0.00
Original Face:		1,400,000.000	Base	8.322133		14,254.67	-7,799.29	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13				3.500000	25 Nov 2041		
		189,712.000	Local	25.901572		23,102.39	-26,036.00	0.00
Original Face:		800,000.000	Base	25.901572		23,102.39	-26,036.00	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17				4.000000	25 Nov 2041		
		309,035.900	Local	28.443424		47,698.88	-40,201.51	0.00
Original Face:		1,600,000.000	Base	28.443424		47,698.88	-40,201.51	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22				4.500000	25 Nov 2039		
		71,278.720	Local	15.116181		9,058.62	-1,716.00	0.00
Original Face:		600,000.000	Base	15.116181		9,058.62	-1,716.00	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5				5.000000	01 Jul 2033		
		13,637.300	Local	104.975912		15,095.30	779.42	0.00
Original Face:		700,000.000	Base	104.975912		15,095.30	779.42	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR				5.000000	01 Jun 2038		
		44,221.880	Local	106.589543		49,000.48	1,864.58	0.00
Original Face:		861,059.000	Base	106.589543		49,000.48	1,864.58	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG				5.245370	15 Oct 2041		
		309,858.910	Local	56.111590		49,260.32	-124,606.44	0.00
Original Face:		1,300,000.000	Base	56.111590		49,260.32	-124,606.44	0.00

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View Date: April 1, 2020

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3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.478141	25 Oct 2021		
	96,531.450	Local		0.731720	706.34	1.875950	1,810.88	1,104.54	0.00
Original Face:	119,000.000	Base		0.731720	706.34	1.875950	1,810.88	1,104.54	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.295370	15 Aug 2042		
	193,446.210	Local		29.813600	57,673.28	16.329710	31,589.21	-26,084.07	0.00
Original Face:	500,000.000	Base		29.813600	57,673.28	16.329710	31,589.21	-26,084.07	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
	804,571.020	Local		3.528944	28,392.86	5.361870	43,140.05	14,747.19	0.00
Original Face:	3,000,000.000	Base		3.528944	28,392.86	5.361870	43,140.05	14,747.19	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
	240,353.520	Local		87.889389	211,245.24	99.404380	238,921.93	27,676.69	0.02
Original Face:	200,000.000	Base		87.889389	211,245.24	99.404380	238,921.93	27,676.69	0.02
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
	153,251.870	Local		13.213216	20,249.50	7.178620	11,001.37	-9,248.13	0.00
Original Face:	700,000.000	Base		13.213216	20,249.50	7.178620	11,001.37	-9,248.13	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.245370	15 Feb 2044		
	92,662.940	Local		19.432817	18,007.02	14.907850	13,814.05	-4,192.97	0.00
Original Face:	200,000.000	Base		19.432817	18,007.02	14.907850	13,814.05	-4,192.97	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.295370	15 May 2044		
	193,232.940	Local		21.485954	41,517.94	19.959030	38,567.42	-2,950.52	0.00
Original Face:	400,000.000	Base		21.485954	41,517.94	19.959030	38,567.42	-2,950.52	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.353808	15 Apr 2041		
	368,318.260	Local		16.654491	61,341.53	4.876710	17,961.81	-43,379.72	0.00
Original Face:	1,600,000.000	Base		16.654491	61,341.53	4.876710	17,961.81	-43,379.72	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	499,303.560	Local		96.339069	481,024.40	103.345410	516,007.31	34,982.91	0.04
Original Face:	1,100,000.000	Base		96.339069	481,024.40	103.345410	516,007.31	34,982.91	0.04
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2					3.505000	25 Mar 2029		
	420,000.000	Local		102.718193	431,416.41	116.094680	487,597.66	56,181.25	0.04
Original Face:	420,000.000	Base		102.718193	431,416.41	116.094680	487,597.66	56,181.25	0.03

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3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					0.880647	25 Jun 2029		
	999,549.680	Local		6.862583	68,594.93	6.677660	66,746.53	-1,848.40	0.00
Original Face:	1,000,000.000	Base		6.862583	68,594.93	6.677660	66,746.53	-1,848.40	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.311991	25 Jul 2026		
	1,999,684.300	Local		7.754950	155,074.51	6.517730	130,334.02	-24,740.49	0.01
Original Face:	2,000,000.000	Base		7.754950	155,074.51	6.517730	130,334.02	-24,740.49	0.01
3137FPJ97	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1513 A3					2.797000	25 Aug 2034		
	100,000.000	Local		109.185750	109,185.75	108.989250	108,989.25	-196.50	0.01
Original Face:	100,000.000	Base		109.185750	109,185.75	108.989250	108,989.25	-196.50	0.01
3137FPJJ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K099 X1					1.005770	25 Sep 2029		
	1,089,248.100	Local		7.083746	77,159.57	6.798950	74,057.43	-3,102.14	0.01
Original Face:	1,090,000.000	Base		7.083746	77,159.57	6.798950	74,057.43	-3,102.14	0.01
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3					4.746630	25 Mar 2025		
	439,731.780	Local		105.626519	464,473.37	95.406070	419,530.81	-44,942.56	0.03
Original Face:	760,000.000	Base		105.626519	464,473.37	95.406070	419,530.81	-44,942.56	0.03
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.846630	25 Dec 2027		
	720,000.000	Local		107.589201	774,642.25	97.995450	705,567.24	-69,075.01	0.05
Original Face:	720,000.000	Base		107.589201	774,642.25	97.995450	705,567.24	-69,075.01	0.05
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					10.296630	25 Apr 2028		
	1,514,237.260	Local		99.997037	1,514,192.39	68.533410	1,037,758.43	-476,433.96	0.08
Original Face:	1,530,000.000	Base		99.997037	1,514,192.39	68.533410	1,037,758.43	-476,433.96	0.07
3137G0HW2	FREDDIE MAC STACR STACR 2016 DNA1 M3					6.496630	25 Jul 2028		
	1,110,000.000	Local		110.900983	1,231,000.91	96.249910	1,068,374.00	-162,626.91	0.08
Original Face:	1,110,000.000	Base		110.900983	1,231,000.91	96.249910	1,068,374.00	-162,626.91	0.08
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					5.396630	25 Mar 2030		
	850,000.000	Local		100.000000	850,000.00	53.664600	456,149.10	-393,850.90	0.03
Original Face:	850,000.000	Base		100.000000	850,000.00	53.664600	456,149.10	-393,850.90	0.03

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 2033		
	14,887.640	Local	105.000255	15,632.06	110.702704	16,481.02		848.96	0.00
Original Face:	700,000.000	Base	105.000255	15,632.06	110.702704	16,481.02		848.96	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	160,106.740	Local	105.080810	168,241.46	109.579880	175,444.77		7,203.31	0.01
Original Face:	1,400,000.000	Base	105.080810	168,241.46	109.579880	175,444.77		7,203.31	0.01
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	31,652.690	Local	108.377740	34,304.47	108.110531	34,219.89		-84.58	0.00
Original Face:	100,000.000	Base	108.377740	34,304.47	108.110531	34,219.89		-84.58	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	130,690.540	Local	108.377607	141,639.28	106.626269	139,350.45		-2,288.83	0.01
Original Face:	500,000.000	Base	108.377607	141,639.28	106.626269	139,350.45		-2,288.83	0.01
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
	57,046.580	Local	110.430424	62,996.78	114.536987	65,339.43		2,342.65	0.00
Original Face:	300,000.000	Base	110.430424	62,996.78	114.536987	65,339.43		2,342.65	0.00
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
	47,740.880	Local	102.926674	49,138.10	109.592923	52,320.63		3,182.53	0.00
Original Face:	100,000.000	Base	102.926674	49,138.10	109.592923	52,320.63		3,182.53	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
	152,816.310	Local	108.155537	165,279.30	118.737968	181,450.98		16,171.68	0.01
Original Face:	900,000.000	Base	108.155537	165,279.30	118.737968	181,450.98		16,171.68	0.01
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
	44,478.430	Local	107.232584	47,695.37	111.039647	49,388.69		1,693.32	0.00
Original Face:	100,000.000	Base	107.232584	47,695.37	111.039647	49,388.69		1,693.32	0.00
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
	249,467.900	Local	108.702546	271,177.96	110.701039	276,163.56		4,985.60	0.02
Original Face:	800,000.000	Base	108.702546	271,177.96	110.701039	276,163.56		4,985.60	0.02
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
	72,806.560	Local	101.544311	73,930.92	105.498814	76,810.06		2,879.14	0.01
Original Face:	100,000.000	Base	101.544311	73,930.92	105.498814	76,810.06		2,879.14	0.01

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08				3.080000	01 Jan 2028		
		270,000.000	Local 98.341056	265,520.85	111.436805	300,879.37	35,358.52	0.02
Original Face:		270,000.000	Base 98.341056	265,520.85	111.436805	300,879.37	35,358.52	0.02
3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84				2.840000	01 Jan 2028		
		520,000.000	Local 99.358571	516,664.57	110.045748	572,237.89	55,573.32	0.04
Original Face:		520,000.000	Base 99.358571	516,664.57	110.045748	572,237.89	55,573.32	0.04
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4				4.000000	01 Sep 2042		
		38,109.020	Local 108.548055	41,366.60	108.129878	41,207.24	-159.36	0.00
Original Face:		100,000.000	Base 108.548055	41,366.60	108.129878	41,207.24	-159.36	0.00
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5				2.500000	01 Oct 2042		
		1,832.200	Local 101.530401	1,860.24	104.661643	1,917.61	57.37	0.00
Original Face:		3,937.940	Base 101.530401	1,860.24	104.661643	1,917.61	57.37	0.00
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4				4.000000	01 Jun 2043		
		43,505.530	Local 103.060002	44,836.80	109.589623	47,677.55	2,840.75	0.00
Original Face:		100,000.000	Base 103.060002	44,836.80	109.589623	47,677.55	2,840.75	0.00
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4				4.000000	01 Jun 2043		
		39,224.650	Local 102.927088	40,372.79	108.730027	42,648.97	2,276.18	0.00
Original Face:		100,000.000	Base 102.927088	40,372.79	108.730027	42,648.97	2,276.18	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4				4.000000	01 Dec 2042		
		64,277.390	Local 106.902427	68,714.09	108.130340	69,503.36	789.27	0.01
Original Face:		200,000.000	Base 106.902427	68,714.09	108.130340	69,503.36	789.27	0.00
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4				4.000000	01 Jan 2043		
		43,377.450	Local 108.910206	47,242.47	108.129449	46,903.80	-338.67	0.00
Original Face:		100,000.000	Base 108.910206	47,242.47	108.129449	46,903.80	-338.67	0.00
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4				4.000000	01 Dec 2042		
		29,359.780	Local 108.439028	31,837.46	108.129168	31,746.49	-90.97	0.00
Original Face:		100,000.000	Base 108.439028	31,837.46	108.129168	31,746.49	-90.97	0.00
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4				4.000000	01 Aug 2043		
		47,514.380	Local 102.578714	48,739.64	109.673080	52,110.48	3,370.84	0.00
Original Face:		100,000.000	Base 102.578714	48,739.64	109.673080	52,110.48	3,370.84	0.00

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FUND: HBCR



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As of: March 31, 2020

View Date: April 1, 2020

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3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
	117,143.640	Local		106.760487	125,063.12	109.023671	127,714.30	2,651.18	0.01
Original Face:	551,126.000	Base		106.760487	125,063.12	109.023671	127,714.30	2,651.18	0.01
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	297,123.010	Local		109.892859	326,516.97	110.800401	329,213.49	2,696.52	0.02
Original Face:	600,000.000	Base		109.892859	326,516.97	110.800401	329,213.49	2,696.52	0.02
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	152,473.880	Local		110.125905	167,913.24	111.537809	170,066.03	2,152.79	0.01
Original Face:	300,000.000	Base		110.125905	167,913.24	111.537809	170,066.03	2,152.79	0.01
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	46,791.590	Local		110.120066	51,526.93	111.528985	52,186.19	659.26	0.00
Original Face:	100,000.000	Base		110.120066	51,526.93	111.528985	52,186.19	659.26	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
	134,288.780	Local		106.344380	142,808.57	108.723568	146,003.55	3,194.98	0.01
Original Face:	300,000.000	Base		106.344380	142,808.57	108.723568	146,003.55	3,194.98	0.01
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	319,071.960	Local		109.887042	350,618.74	110.801314	353,535.92	2,917.18	0.03
Original Face:	700,000.000	Base		109.887042	350,618.74	110.801314	353,535.92	2,917.18	0.03
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
	1,103,326.850	Local		106.726057	1,177,537.24	109.584271	1,209,072.69	31,535.45	0.09
Original Face:	1,900,000.000	Base		106.726057	1,177,537.24	109.584271	1,209,072.69	31,535.45	0.09
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	2,016,682.150	Local		104.131180	2,099,994.92	105.764034	2,132,924.39	32,929.47	0.16
Original Face:	3,800,000.000	Base		104.131180	2,099,994.92	105.764034	2,132,924.39	32,929.47	0.15
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	315,492.090	Local		102.983457	324,904.66	106.717636	336,685.70	11,781.04	0.03
Original Face:	500,000.000	Base		102.983457	324,904.66	106.717636	336,685.70	11,781.04	0.02
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	1,193,501.830	Local		98.377651	1,174,139.07	105.601618	1,260,357.24	86,218.17	0.09
Original Face:	1,700,000.000	Base		98.377651	1,174,139.07	105.601618	1,260,357.24	86,218.17	0.09

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	241,435.370	Local		95.575611	230,753.33	105.704524	255,208.11	24,454.78	0.02
Original Face:	300,000.000	Base		95.575611	230,753.33	105.704524	255,208.11	24,454.78	0.02
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	69,534.060	Local		101.544222	70,607.82	105.548485	73,392.15	2,784.33	0.01
Original Face:	100,000.000	Base		101.544222	70,607.82	105.548485	73,392.15	2,784.33	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	260,150.250	Local		105.719180	275,028.71	107.548953	279,788.87	4,760.16	0.02
Original Face:	400,000.000	Base		105.719180	275,028.71	107.548953	279,788.87	4,760.16	0.02
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	43,520.570	Local		102.834545	44,754.18	109.593720	47,695.81	2,941.63	0.00
Original Face:	100,000.000	Base		102.834545	44,754.18	109.593720	47,695.81	2,941.63	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	87,791.440	Local		103.059900	90,477.77	109.593144	96,213.40	5,735.63	0.01
Original Face:	200,000.000	Base		103.059900	90,477.77	109.593144	96,213.40	5,735.63	0.01
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	46,268.060	Local		102.929148	47,623.32	108.731840	50,308.11	2,684.79	0.00
Original Face:	100,000.000	Base		102.929148	47,623.32	108.731840	50,308.11	2,684.79	0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	94,981.350	Local		103.062317	97,889.98	109.593122	104,093.03	6,203.05	0.01
Original Face:	200,000.000	Base		103.062317	97,889.98	109.593122	104,093.03	6,203.05	0.01
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	76,539.240	Local		102.868738	78,734.95	108.239683	82,845.83	4,110.88	0.01
Original Face:	200,000.000	Base		102.868738	78,734.95	108.239683	82,845.83	4,110.88	0.01
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
	2,254,482.520	Local		106.169432	2,393,571.29	110.331749	2,487,410.00	93,838.71	0.19
Original Face:	4,898,873.000	Base		106.169432	2,393,571.29	110.331749	2,487,410.00	93,838.71	0.18
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	196,953.890	Local		106.730337	210,209.55	109.522243	215,708.32	5,498.77	0.02
Original Face:	715,719.000	Base		106.730337	210,209.55	109.522243	215,708.32	5,498.77	0.02

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3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	15,584.660	Local		106.730336	16,633.56	108.340204	16,884.45	250.89	0.00
Original Face:	180,844.000	Base		106.730336	16,633.56	108.340204	16,884.45	250.89	0.00
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	34,982.610	Local		107.065711	37,454.38	107.562156	37,628.05	173.67	0.00
Original Face:	498,051.000	Base		107.065711	37,454.38	107.562156	37,628.05	173.67	0.00
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
	35,997.820	Local		106.773188	38,436.02	107.585768	38,728.53	292.51	0.00
Original Face:	602,226.000	Base		106.773188	38,436.02	107.585768	38,728.53	292.51	0.00
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	528,813.050	Local		103.824524	549,037.63	107.536113	568,665.00	19,627.37	0.04
Original Face:	982,188.000	Base		103.824524	549,037.63	107.536113	568,665.00	19,627.37	0.04
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
	307,623.280	Local		109.158501	335,796.96	118.285790	363,874.63	28,077.67	0.03
Original Face:	2,000,000.000	Base		109.158501	335,796.96	118.285790	363,874.63	28,077.67	0.03
31396LT75	FANNIE MAE FNR 2006 115 EI					5.693370	25 Dec 2036		
	352,588.210	Local		17.178626	60,569.81	21.337380	75,233.09	14,663.28	0.01
Original Face:	4,600,000.000	Base		17.178626	60,569.81	21.337380	75,233.09	14,663.28	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
	79,686.440	Local		110.178633	87,797.43	118.910210	94,755.31	6,957.88	0.01
Original Face:	300,000.000	Base		110.178633	87,797.43	118.910210	94,755.31	6,957.88	0.01
31397EWH4	FREDDIE MAC FHR 3281 AI					5.725370	15 Feb 2037		
	168,415.570	Local		12.612581	21,241.55	21.194010	35,694.01	14,452.46	0.00
Original Face:	2,100,000.000	Base		12.612581	21,241.55	21.194010	35,694.01	14,452.46	0.00
31397QCF3	FANNIE MAE FNR 2010 150 SK					5.583370	25 Jan 2041		
	157,408.460	Local		25.005797	39,361.24	22.611980	35,593.17	-3,768.07	0.00
Original Face:	1,500,000.000	Base		25.005797	39,361.24	22.611980	35,593.17	-3,768.07	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
	95,694.700	Local		106.046552	101,480.93	115.980300	110,987.00	9,506.07	0.01
Original Face:	100,000.000	Base		106.046552	101,480.93	115.980300	110,987.00	9,506.07	0.01

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31398W2M5	FREDDIE MAC FHR 3621 SB					5.525370	15 Jan 2040		
	7,561.300	Local		43.493711	3,288.69	19.889240	1,503.89	-1,784.80	0.00
Original Face:	100,000.000	Base		43.493711	3,288.69	19.889240	1,503.89	-1,784.80	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
	1,681.490	Local		109.251913	1,837.06	114.546836	1,926.09	89.03	0.00
Original Face:	100,000.000	Base		109.251913	1,837.06	114.546836	1,926.09	89.03	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	163,233.600	Local		95.607455	156,063.49	105.704393	172,545.09	16,481.60	0.01
Original Face:	200,000.000	Base		95.607455	156,063.49	105.704393	172,545.09	16,481.60	0.01
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	70,334.410	Local		101.544038	71,420.40	105.625252	74,290.90	2,870.50	0.01
Original Face:	100,000.000	Base		101.544038	71,420.40	105.625252	74,290.90	2,870.50	0.01
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	69,197.850	Local		101.544166	70,266.38	105.772971	73,192.62	2,926.24	0.01
Original Face:	100,000.000	Base		101.544166	70,266.38	105.772971	73,192.62	2,926.24	0.01
3140FMDF0	FNMA POOL BE1901 FN 12/46 FIXED 3					3.000000	01 Dec 2046		
	916,889.310	Local		97.775436	896,492.52	105.493243	967,256.27	70,763.75	0.07
Original Face:	1,153,344.000	Base		97.775436	896,492.52	105.493243	967,256.27	70,763.75	0.07
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	794,659.150	Local		102.062733	811,050.85	111.538418	886,350.24	75,299.39	0.07
Original Face:	1,200,000.000	Base		102.062733	811,050.85	111.538418	886,350.24	75,299.39	0.06
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
	493,867.910	Local		112.311023	554,668.10	110.942004	547,906.96	-6,761.14	0.04
Original Face:	800,000.000	Base		112.311023	554,668.10	110.942004	547,906.96	-6,761.14	0.04
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	1,486,896.140	Local		103.456631	1,538,292.66	107.781878	1,602,604.58	64,311.92	0.12
Original Face:	2,100,000.000	Base		103.456631	1,538,292.66	107.781878	1,602,604.58	64,311.92	0.11
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.500000	01 Apr 2056		
	133,609.640	Local		108.099288	144,431.07	111.495040	148,968.12	4,537.05	0.01
Original Face:	200,000.000	Base		108.099288	144,431.07	111.495040	148,968.12	4,537.05	0.01

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View Date: April 1, 2020

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3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	948,924.890	Local	101.933832	967,275.50	110.985168	1,053,165.88	85,890.38	0.08	
Original Face:	1,300,000.000	Base	101.933832	967,275.50	110.985168	1,053,165.88	85,890.38	0.07	
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	598,998.050	Local	108.611255	650,579.30	109.009371	652,964.01	2,384.71	0.05	
Original Face:	1,100,000.000	Base	108.611255	650,579.30	109.009371	652,964.01	2,384.71	0.05	
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
	504,269.400	Local	102.065146	514,683.30	111.538656	562,455.31	47,772.01	0.04	
Original Face:	700,000.000	Base	102.065146	514,683.30	111.538656	562,455.31	47,772.01	0.04	
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	592,007.800	Local	104.667986	619,642.64	111.444512	659,760.20	40,117.56	0.05	
Original Face:	800,000.000	Base	104.667986	619,642.64	111.444512	659,760.20	40,117.56	0.05	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	76,667.220	Local	97.988893	75,125.36	105.745935	81,072.47	5,947.11	0.01	
Original Face:	100,000.000	Base	97.988893	75,125.36	105.745935	81,072.47	5,947.11	0.01	
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	0.000	Local	0.000000	-3.15	0.000000	0.00	3.15	0.00	
		Base	0.000000	-3.15	0.000000	0.00	3.15	0.00	
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3					3.000000	01 Jun 2033		
	0.000	Local	0.000000	0.18	0.000000	0.00	-0.18	0.00	
		Base	0.000000	0.18	0.000000	0.00	-0.18	0.00	
3140HTHS1	FNMA POOL BL2040 FN 05/29 FIXED 3.19					3.190000	01 May 2029		
	98,680.880	Local	101.290706	99,954.56	112.385002	110,902.51	10,947.95	0.01	
Original Face:	100,000.000	Base	101.290706	99,954.56	112.385002	110,902.51	10,947.95	0.01	
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	01 May 2029		
	40,000.000	Local	101.716175	40,686.47	114.282941	45,713.18	5,026.71	0.00	
Original Face:	40,000.000	Base	101.716175	40,686.47	114.282941	45,713.18	5,026.71	0.00	
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	100,000.000	Local	101.427830	101,427.83	113.987131	113,987.13	12,559.30	0.01	
Original Face:	100,000.000	Base	101.427830	101,427.83	113.987131	113,987.13	12,559.30	0.01	

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View Date: April 1, 2020

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3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31					3.310000	01 May 2031		
	100,000.000	Local		101.435170	101,435.17	115.175377	115,175.38	13,740.21	0.01
Original Face:	100,000.000	Base		101.435170	101,435.17	115.175377	115,175.38	13,740.21	0.01
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24					3.240000	01 May 2029		
	110,000.000	Local		101.301791	111,431.97	113.555665	124,911.23	13,479.26	0.01
Original Face:	110,000.000	Base		101.301791	111,431.97	113.555665	124,911.23	13,479.26	0.01
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	118,746.400	Local		100.668408	119,540.11	112.344410	133,404.94	13,864.83	0.01
Original Face:	120,000.000	Base		100.668408	119,540.11	112.344410	133,404.94	13,864.83	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWT2	FNMA POOL BL2457 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	80,000.000	Local		101.308938	81,047.15	113.484106	90,787.28	9,740.13	0.01
Original Face:	80,000.000	Base		101.308938	81,047.15	113.484106	90,787.28	9,740.13	0.01
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
	40,000.000	Local		101.564300	40,625.72	107.835344	43,134.14	2,508.42	0.00
Original Face:	40,000.000	Base		101.564300	40,625.72	107.835344	43,134.14	2,508.42	0.00
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79					2.790000	01 Aug 2029		
	500,000.000	Local		102.043026	510,215.13	110.531827	552,659.14	42,444.01	0.04
Original Face:	500,000.000	Base		102.043026	510,215.13	110.531827	552,659.14	42,444.01	0.04
3140HU5X0	FNMA POOL BL3561 FN 08/29 FIXED 2.74					2.740000	01 Aug 2029		
	100,000.000	Local		101.719070	101,719.07	109.790043	109,790.04	8,070.97	0.01
Original Face:	100,000.000	Base		101.719070	101,719.07	109.790043	109,790.04	8,070.97	0.01
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84					2.840000	01 Aug 2031		
	100,000.000	Local		101.373630	101,373.63	111.161219	111,161.22	9,787.59	0.01
Original Face:	100,000.000	Base		101.373630	101,373.63	111.161219	111,161.22	9,787.59	0.01
3140HVB5	FNMA POOL BL3643 FN 08/31 FIXED 2.915					2.915000	01 Aug 2031		
	300,000.000	Local		102.222260	306,666.78	111.678841	335,036.52	28,369.74	0.02
Original Face:	300,000.000	Base		102.222260	306,666.78	111.678841	335,036.52	28,369.74	0.02

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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3140HVBN3	FNMA POOL BL3644 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031			
		300,000.000	Local 101.559613	304,678.84	111.343184	334,029.55	29,350.71		0.02
Original Face:		300,000.000	Base 101.559613	304,678.84	111.343184	334,029.55	29,350.71		0.02
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031			
		200,000.000	Local 101.581895	203,163.79	111.343184	222,686.37	19,522.58		0.02
Original Face:		200,000.000	Base 101.581895	203,163.79	111.343184	222,686.37	19,522.58		0.02
3140HVC77	FNMA POOL BL3693 FN 08/31 FIXED 2.8				2.800000	01 Aug 2031			
		100,000.000	Local 101.024420	101,024.42	110.846810	110,846.81	9,822.39		0.01
Original Face:		100,000.000	Base 101.024420	101,024.42	110.846810	110,846.81	9,822.39		0.01
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93				2.930000	01 Aug 2031			
		300,000.000	Local 102.060370	306,181.11	111.628110	334,884.33	28,703.22		0.02
Original Face:		300,000.000	Base 102.060370	306,181.11	111.628110	334,884.33	28,703.22		0.02
3140HVCT9	FNMA POOL BL3681 FN 08/31 FIXED 2.86				2.860000	01 Aug 2031			
		200,000.000	Local 101.448600	202,897.20	111.680009	223,360.02	20,462.82		0.02
Original Face:		200,000.000	Base 101.448600	202,897.20	111.680009	223,360.02	20,462.82		0.02
3140HVDE1	FNMA POOL BL3700 FN 08/31 FIXED 2.92				2.920000	01 Aug 2031			
		100,000.000	Local 101.915660	101,915.66	111.460058	111,460.06	9,544.40		0.01
Original Face:		100,000.000	Base 101.915660	101,915.66	111.460058	111,460.06	9,544.40		0.01
3140HVEA8	FNMA POOL BL3728 FN 08/31 FIXED 2.87				2.870000	01 Aug 2031			
		100,000.000	Local 101.767560	101,767.56	111.447485	111,447.49	9,679.93		0.01
Original Face:		100,000.000	Base 101.767560	101,767.56	111.447485	111,447.49	9,679.93		0.01
3140HVEB6	FNMA POOL BL3729 FN 08/31 FIXED 2.765				2.765000	01 Aug 2031			
		100,000.000	Local 100.809330	100,809.33	110.483946	110,483.95	9,674.62		0.01
Original Face:		100,000.000	Base 100.809330	100,809.33	110.483946	110,483.95	9,674.62		0.01
3140HVEF7	FNMA POOL BL3733 FN 08/31 FIXED 2.81				2.810000	01 Aug 2031			
		100,000.000	Local 101.219460	101,219.46	111.002788	111,002.79	9,783.33		0.01
Original Face:		100,000.000	Base 101.219460	101,219.46	111.002788	111,002.79	9,783.33		0.01
3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77				2.770000	01 Aug 2031			
		236,000.000	Local 100.757530	237,787.77	110.531394	260,854.09	23,066.32		0.02
Original Face:		236,000.000	Base 100.757530	237,787.77	110.531394	260,854.09	23,066.32		0.02

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View Date: April 1, 2020

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3140HVFR0	FNMA POOL BL3775 FN 08/31 FIXED 2.765				2.765000	01 Aug 2031		
		100,000.000	Local 100.809330	100,809.33	110.483946	110,483.95	9,674.62	0.01
Original Face:		100,000.000	Base 100.809330	100,809.33	110.483946	110,483.95	9,674.62	0.01
3140HVFS8	FNMA POOL BL3776 FN 08/31 FIXED 2.765				2.765000	01 Aug 2031		
		100,000.000	Local 100.809330	100,809.33	110.483946	110,483.95	9,674.62	0.01
Original Face:		100,000.000	Base 100.809330	100,809.33	110.483946	110,483.95	9,674.62	0.01
3140HVN4	FNMA POOL BL3994 FN 09/31 FIXED 2.67				2.670000	01 Sep 2031		
		100,000.000	Local 103.005840	103,005.84	109.562711	109,562.71	6,556.87	0.01
Original Face:		100,000.000	Base 103.005840	103,005.84	109.562711	109,562.71	6,556.87	0.01
3140HWA36	FNMA POOL BL4525 FN 10/31 FIXED 2.24				2.240000	01 Oct 2031		
		100,000.000	Local 105.876870	105,876.87	105.584606	105,584.61	-292.26	0.01
Original Face:		100,000.000	Base 105.876870	105,876.87	105.584606	105,584.61	-292.26	0.01
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26				2.260000	01 Feb 2030		
		100,000.000	Local 106.264170	106,264.17	106.274886	106,274.89	10.72	0.01
Original Face:		100,000.000	Base 106.264170	106,264.17	106.274886	106,274.89	10.72	0.01
3140HXL4	FNMA POOL BL5742 FN 02/32 FIXED 2.32				2.320000	01 Feb 2032		
		100,000.000	Local 106.760130	106,760.13	106.510896	106,510.90	-249.23	0.01
Original Face:		100,000.000	Base 106.760130	106,760.13	106.510896	106,510.90	-249.23	0.01
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3				2.300000	01 Feb 2030		
		100,000.000	Local 106.446700	106,446.70	106.780025	106,780.03	333.33	0.01
Original Face:		100,000.000	Base 106.446700	106,446.70	106.780025	106,780.03	333.33	0.01
3140HXXM7	FNMA POOL BL6083 FN 03/30 FIXED 2.06				2.060000	01 Mar 2030		
		100,000.000	Local 105.102650	105,102.65	104.626084	104,626.08	-476.57	0.01
Original Face:		100,000.000	Base 105.102650	105,102.65	104.626084	104,626.08	-476.57	0.01
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047		
		924,304.990	Local 97.143930	897,906.19	105.609992	976,158.43	78,252.24	0.07
Original Face:		1,200,000.000	Base 97.143930	897,906.19	105.609992	976,158.43	78,252.24	0.07
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.000000	01 May 2048		
		117,608.860	Local 105.334955	123,883.24	108.071622	127,101.80	3,218.56	0.01
Original Face:		200,000.000	Base 105.334955	123,883.24	108.071622	127,101.80	3,218.56	0.01

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	Units								
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR					3.500000	01 Feb 2045		
	84,783.870	Local	102.036673	86,510.64	107.267976	90,945.94		4,435.30	0.01
Original Face:	100,000.000	Base	102.036673	86,510.64	107.267976	90,945.94		4,435.30	0.01
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	162,355.820	Local	102.030768	165,652.89	107.268345	174,156.40		8,503.51	0.01
Original Face:	200,000.000	Base	102.030768	165,652.89	107.268345	174,156.40		8,503.51	0.01
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	251,326.060	Local	102.041472	256,456.81	107.254373	269,558.19		13,101.38	0.02
Original Face:	300,000.000	Base	102.041472	256,456.81	107.254373	269,558.19		13,101.38	0.02
3140J9SN2	FNMA POOL BM5024 FN 11/48 FIXED VAR					3.000000	01 Nov 2048		
	347,864.510	Local	95.866238	333,484.62	104.745037	364,370.81		30,886.19	0.03
Original Face:	401,864.000	Base	95.866238	333,484.62	104.745037	364,370.81		30,886.19	0.03
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
	4,282,990.140	Local	101.010086	4,326,252.04	106.396232	4,556,940.13		230,688.09	0.34
Original Face:	5,200,000.000	Base	101.010086	4,326,252.04	106.396232	4,556,940.13		230,688.09	0.32
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
	716,161.980	Local	100.572389	720,261.21	105.471934	755,349.89		35,088.68	0.06
Original Face:	900,000.000	Base	100.572389	720,261.21	105.471934	755,349.89		35,088.68	0.05
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR					3.500000	01 Feb 2048		
	1,585,681.060	Local	100.252170	1,589,679.67	105.936251	1,679,811.07		90,131.40	0.13
Original Face:	1,900,000.000	Base	100.252170	1,589,679.67	105.936251	1,679,811.07		90,131.40	0.12
3140JGLX1	FNMA POOL BN0341 FN 12/48 FIXED 5					5.000000	01 Dec 2048		
	483,142.670	Local	107.000158	516,963.42	107.817799	520,913.79		3,950.37	0.04
Original Face:	766,000.000	Base	107.000158	516,963.42	107.817799	520,913.79		3,950.37	0.04
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4					4.000000	01 Nov 2048		
	2,770,615.910	Local	99.887912	2,767,510.39	106.655147	2,955,004.47		187,494.08	0.22
Original Face:	3,700,000.000	Base	99.887912	2,767,510.39	106.655147	2,955,004.47		187,494.08	0.21
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	263,670.700	Local	100.773222	265,709.46	105.753666	278,841.43		13,131.97	0.02
Original Face:	300,000.000	Base	100.773222	265,709.46	105.753666	278,841.43		13,131.97	0.02

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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
3140JQQE6	FNMA POOL BN7652 FN 07/49 FIXED 3					3.000000	01 Jul 2049		
	865,220.180	Local		101.437530	877,657.98	104.962798	908,159.31	30,501.33	0.07
Original Face:	900,000.000	Base		101.437530	877,657.98	104.962798	908,159.31	30,501.33	0.06
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	985,264.890	Local		102.078660	1,005,745.20	105.694647	1,041,372.25	35,627.05	0.08
Original Face:	1,000,000.000	Base		102.078660	1,005,745.20	105.694647	1,041,372.25	35,627.05	0.07
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4					4.000000	01 Jun 2049		
	90,609.480	Local		103.568821	93,843.17	106.738451	96,715.16	2,871.99	0.01
Original Face:	100,000.000	Base		103.568821	93,843.17	106.738451	96,715.16	2,871.99	0.01
3140JVKT8	FNMA POOL BO1205 FN 06/49 FIXED 3					3.000000	01 Jun 2049		
	187,034.350	Local		101.606566	190,039.18	104.878069	196,158.01	6,118.83	0.01
Original Face:	200,000.000	Base		101.606566	190,039.18	104.878069	196,158.01	6,118.83	0.01
3140JWQB9	FNMA POOL BO2249 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	196,417.420	Local		103.873017	204,024.70	105.657857	207,530.44	3,505.74	0.02
Original Face:	200,000.000	Base		103.873017	204,024.70	105.657857	207,530.44	3,505.74	0.01
3140JWQE3	FNMA POOL BO2252 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	293,231.020	Local		104.219458	305,603.78	106.424030	312,068.27	6,464.49	0.02
Original Face:	300,000.000	Base		104.219458	305,603.78	106.424030	312,068.27	6,464.49	0.02
3140JWQJ2	FNMA POOL BO2256 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	1,662,490.610	Local		102.318036	1,701,027.74	105.077935	1,746,910.80	45,883.06	0.13
Original Face:	1,700,000.000	Base		102.318036	1,701,027.74	105.077935	1,746,910.80	45,883.06	0.12
3140JXFE3	FNMA POOL BO2864 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	7,180.150	Local		101.619604	7,296.44	104.772096	7,522.79	226.35	0.00
Original Face:	7,272.700	Base		101.619604	7,296.44	104.772096	7,522.79	226.35	0.00
3140JXMY1	FNMA POOL BO3074 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	158.390	Local		101.824610	161.28	104.749475	165.91	4.63	0.00
Original Face:	172.740	Base		101.824610	161.28	104.749475	165.91	4.63	0.00
3140JXNY0	FNMA POOL BO3106 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	325.200	Local		101.826568	331.14	104.814919	340.86	9.72	0.00
Original Face:	335.950	Base		101.826568	331.14	104.814919	340.86	9.72	0.00

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View Date: April 1, 2020

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3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	480.800	Local		100.788270	484.59	104.804323	503.90	19.31	0.00
Original Face:	504.280	Base		100.788270	484.59	104.804323	503.90	19.31	0.00
3140K0EW4	FNMA POOL BO4648 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
	588,018.350	Local		102.208735	601,006.12	105.139223	618,237.92	17,231.80	0.05
Original Face:	600,000.000	Base		102.208735	601,006.12	105.139223	618,237.92	17,231.80	0.04
3140K1F43	FNMA POOL BO5586 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	93,329.750	Local		101.968129	95,166.60	104.831249	97,838.74	2,672.14	0.01
Original Face:	100,000.000	Base		101.968129	95,166.60	104.831249	97,838.74	2,672.14	0.01
3140K2XP4	FNMA POOL BO6985 FN 11/49 FIXED 3.5					3.500000	01 Nov 2049		
	197,628.340	Local		105.115537	207,738.09	105.992444	209,471.11	1,733.02	0.02
Original Face:	200,000.000	Base		105.115537	207,738.09	105.992444	209,471.11	1,733.02	0.01
3140K44S6	FNMA POOL BO8932 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	99,595.420	Local		101.478582	101,068.02	105.216763	104,791.08	3,723.06	0.01
Original Face:	100,000.000	Base		101.478582	101,068.02	105.216763	104,791.08	3,723.06	0.01
3140K5AV9	FNMA POOL BO9019 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	299,437.140	Local		102.386394	306,582.89	104.857516	313,982.35	7,399.46	0.02
Original Face:	300,000.000	Base		102.386394	306,582.89	104.857516	313,982.35	7,399.46	0.02
3140K5BB2	FNMA POOL BO9033 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	99,819.970	Local		102.601574	102,416.86	104.981481	104,792.48	2,375.62	0.01
Original Face:	100,000.000	Base		102.601574	102,416.86	104.981481	104,792.48	2,375.62	0.01
3140K5XW2	FNMA POOL BO9692 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	40,103.480	Local		103.337641	41,441.99	105.139756	42,164.70	722.71	0.00
Original Face:	41,000.000	Base		103.337641	41,441.99	105.139756	42,164.70	722.71	0.00
3140K7GT4	FNMA POOL BP0209 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	299,528.030	Local		102.908800	308,240.70	104.857798	314,078.50	5,837.80	0.02
Original Face:	300,000.000	Base		102.908800	308,240.70	104.857798	314,078.50	5,837.80	0.02
3140K7ZE6	FNMA POOL BP0740 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	667.720	Local		101.806146	679.78	104.824324	699.93	20.15	0.00
Original Face:	673.740	Base		101.806146	679.78	104.824324	699.93	20.15	0.00

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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3140K8NK3	FNMA POOL BP1293 FN 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		99,860.150	Local 104.383560	104,237.58	105.708897	105,561.06	1,323.48	0.01
Original Face:		100,000.000	Base 104.383560	104,237.58	105.708897	105,561.06	1,323.48	0.01
3140K8Y54	FNMA POOL BP1631 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		1,687,145.810	Local 102.705345	1,732,788.93	105.673210	1,782,861.13	50,072.20	0.13
Original Face:		1,700,000.000	Base 102.705345	1,732,788.93	105.673210	1,782,861.13	50,072.20	0.13
3140K8Z46	FNMA POOL BP1662 FN 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		99,775.860	Local 104.482307	104,248.12	105.708927	105,471.99	1,223.87	0.01
Original Face:		100,000.000	Base 104.482307	104,248.12	105.708927	105,471.99	1,223.87	0.01
3140KAFG6	FNMA POOL BP2866 FN 03/50 FIXED 3				3.000000	01 Mar 2050		
		400,000.000	Local 103.848425	415,393.70	104.857679	419,430.72	4,037.02	0.03
Original Face:		400,000.000	Base 103.848425	415,393.70	104.857679	419,430.72	4,037.02	0.03
3140KAFH4	FNMA POOL BP2867 FN 03/50 FIXED 3.5				3.500000	01 Mar 2050		
		100,000.000	Local 105.193620	105,193.62	105.708956	105,708.96	515.34	0.01
Original Face:		100,000.000	Base 105.193620	105,193.62	105.708956	105,708.96	515.34	0.01
3140KAMY9	FNMA POOL BP3074 FN 03/50 FIXED 3				3.000000	01 Mar 2050		
		300,000.000	Local 103.914710	311,744.13	104.857717	314,573.15	2,829.02	0.02
Original Face:		300,000.000	Base 103.914710	311,744.13	104.857717	314,573.15	2,829.02	0.02
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5				3.500000	01 Dec 2047		
		237,417.200	Local 101.803193	241,698.29	106.045060	251,769.21	10,070.92	0.02
Original Face:		300,000.000	Base 101.803193	241,698.29	106.045060	251,769.21	10,070.92	0.02
3140Q92W2	FNMA POOL CA2588 FN 11/48 FIXED 4.5				4.500000	01 Nov 2048		
		132,798.070	Local 105.468747	140,060.46	107.508010	142,768.56	2,708.10	0.01
Original Face:		200,000.000	Base 105.468747	140,060.46	107.508010	142,768.56	2,708.10	0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
		982,865.250	Local 104.409761	1,026,207.26	107.827243	1,059,796.50	33,589.24	0.08
Original Face:		1,500,000.000	Base 104.409761	1,026,207.26	107.827243	1,059,796.50	33,589.24	0.08
3140Q9VM2	FNMA POOL CA2419 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		63,154.000	Local 105.609368	66,696.54	107.537629	67,914.31	1,217.77	0.01
Original Face:		100,000.000	Base 105.609368	66,696.54	107.537629	67,914.31	1,217.77	0.00

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	359,883.980	Local		106.000000	381,477.02	107.651406	387,420.16	5,943.14	0.03
Original Face:	500,000.000	Base		106.000000	381,477.02	107.651406	387,420.16	5,943.14	0.03
3140QA2D1	FNMA POOL CA3471 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	176,278.280	Local		100.860480	177,795.12	105.995823	186,847.61	9,052.49	0.01
Original Face:	200,000.000	Base		100.860480	177,795.12	105.995823	186,847.61	9,052.49	0.01
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	176,347.000	Local		104.725473	184,680.23	105.722040	186,437.65	1,757.42	0.01
Original Face:	200,000.000	Base		104.725473	184,680.23	105.722040	186,437.65	1,757.42	0.01
3140QA2L3	FNMA POOL CA3478 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	172,865.070	Local		100.830139	174,300.09	105.759787	182,821.73	8,521.64	0.01
Original Face:	200,000.000	Base		100.830139	174,300.09	105.759787	182,821.73	8,521.64	0.01
3140QADH0	FNMA POOL CA2803 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	184,698.090	Local		105.609376	195,058.50	107.537482	198,619.68	3,561.18	0.01
Original Face:	300,000.000	Base		105.609376	195,058.50	107.537482	198,619.68	3,561.18	0.01
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	1,166,933.200	Local		105.843750	1,235,125.86	107.523602	1,254,728.61	19,602.75	0.09
Original Face:	1,600,000.000	Base		105.843750	1,235,125.86	107.523602	1,254,728.61	19,602.75	0.09
3140QB4Q8	FNMA POOL CA4430 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	96,883.130	Local		103.800703	100,565.37	106.086957	102,780.36	2,214.99	0.01
Original Face:	100,000.000	Base		103.800703	100,565.37	106.086957	102,780.36	2,214.99	0.01
3140QBBC1	FNMA POOL CA3634 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	187,996.480	Local		101.604312	191,012.53	106.387818	200,005.35	8,992.82	0.01
Original Face:	200,000.000	Base		101.604312	191,012.53	106.387818	200,005.35	8,992.82	0.01
3140QBBF4	FNMA POOL CA3637 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	185,190.380	Local		101.786799	188,499.36	105.734203	195,809.57	7,310.21	0.01
Original Face:	200,000.000	Base		101.786799	188,499.36	105.734203	195,809.57	7,310.21	0.01
3140QBJE9	FNMA POOL CA3860 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
	1,990,040.370	Local		104.251074	2,074,638.45	105.990201	2,109,247.79	34,609.34	0.16
Original Face:	2,100,000.000	Base		104.251074	2,074,638.45	105.990201	2,109,247.79	34,609.34	0.15

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As of: March 31, 2020

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3140QBMD7	FNMA POOL CA3955 FN 08/49 FIXED 3.5					3.500000	01 Aug 2049		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QBPB8	FNMA POOL CA4017 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	485,497.410	Local		102.331051	496,814.60	104.864695	509,115.38	12,300.78	0.04
Original Face:	500,000.000	Base		102.331051	496,814.60	104.864695	509,115.38	12,300.78	0.04
3140QBQ84	FNMA POOL CA4078 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	97,004.020	Local		102.162488	99,101.72	104.831344	101,690.62	2,588.90	0.01
Original Face:	100,000.000	Base		102.162488	99,101.72	104.831344	101,690.62	2,588.90	0.01
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	779,058.640	Local		102.545891	798,892.62	105.138860	819,093.37	20,200.75	0.06
Original Face:	800,000.000	Base		102.545891	798,892.62	105.138860	819,093.37	20,200.75	0.06
3140QBSK5	FNMA POOL CA4121 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	772,228.040	Local		102.323511	790,170.84	105.053546	811,252.94	21,082.10	0.06
Original Face:	800,000.000	Base		102.323511	790,170.84	105.053546	811,252.94	21,082.10	0.06
3140QBSL3	FNMA POOL CA4122 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	855,505.360	Local		104.724549	895,924.13	105.841602	905,480.58	9,556.45	0.07
Original Face:	900,000.000	Base		104.724549	895,924.13	105.841602	905,480.58	9,556.45	0.06
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	483,188.020	Local		102.975312	497,564.37	105.386207	509,213.53	11,649.16	0.04
Original Face:	500,000.000	Base		102.975312	497,564.37	105.386207	509,213.53	11,649.16	0.04
3140QBSY5	FNMA POOL CA4134 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	582,563.470	Local		102.576560	597,573.57	105.059505	612,038.30	14,464.73	0.05
Original Face:	600,000.000	Base		102.576560	597,573.57	105.059505	612,038.30	14,464.73	0.04
3140QBTW8	FNMA POOL CA4164 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	93,249.510	Local		103.732974	96,730.49	105.683225	98,549.09	1,818.60	0.01
Original Face:	100,000.000	Base		103.732974	96,730.49	105.683225	98,549.09	1,818.60	0.01
3140QBWJ3	FNMA POOL CA4248 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	700.300	Local		101.407968	710.16	104.828071	734.11	23.95	0.00
Original Face:	720.660	Base		101.407968	710.16	104.828071	734.11	23.95	0.00

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3140QBZU5	FNMA POOL CA4354 FN 10/49 FIXED 3.5				3.500000	01 Oct 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QC3Q7	FNMA POOL CA5306 FN 03/50 FIXED 3				3.000000	01 Mar 2050			
		495,437.550	Local	102.838558	509,500.83	104.765423	519,047.24	9,546.41	0.04
Original Face:		497,000.000	Base	102.838558	509,500.83	104.765423	519,047.24	9,546.41	0.04
3140QC3R5	FNMA POOL CA5307 FN 03/50 FIXED 3				3.000000	01 Mar 2050			
		346,223.280	Local	103.290853	357,616.98	105.090113	363,846.44	6,229.46	0.03
Original Face:		347,000.000	Base	103.290853	357,616.98	105.090113	363,846.44	6,229.46	0.03
3140QCCA2	FNMA POOL CA4564 FN 11/49 FIXED 3.5				3.500000	01 Nov 2049			
		390,973.490	Local	104.655449	409,175.06	105.657864	413,094.24	3,919.18	0.03
Original Face:		400,000.000	Base	104.655449	409,175.06	105.657864	413,094.24	3,919.18	0.03
3140QCKG0	FNMA POOL CA4794 FN 12/49 FIXED 3				3.000000	01 Dec 2049			
		2,546,240.890	Local	102.395418	2,607,234.00	105.108781	2,676,322.76	69,088.76	0.20
Original Face:		2,600,000.000	Base	102.395418	2,607,234.00	105.108781	2,676,322.76	69,088.76	0.19
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4				4.000000	01 Dec 2049			
		385,021.160	Local	105.366357	405,682.77	106.799699	411,201.44	5,518.67	0.03
Original Face:		400,000.000	Base	105.366357	405,682.77	106.799699	411,201.44	5,518.67	0.03
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3				3.000000	01 Jan 2050			
		397,172.540	Local	101.985749	405,059.39	104.831450	416,361.73	11,302.34	0.03
Original Face:		400,000.000	Base	101.985749	405,059.39	104.831450	416,361.73	11,302.34	0.03
3140QCSK3	FNMA POOL CA5021 FN 01/50 FIXED 3.5				3.500000	01 Jan 2050			
		895,147.010	Local	104.803659	938,146.82	105.657888	945,793.43	7,646.61	0.07
Original Face:		900,000.000	Base	104.803659	938,146.82	105.657888	945,793.43	7,646.61	0.07
3140QCVN3	FNMA POOL CA5120 FN 02/50 FIXED 3				3.000000	01 Feb 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QCYN0	FNMA POOL CA5216 FN 02/50 FIXED 3				3.000000	01 Feb 2050			
		593,840.930	Local	103.587166	615,142.99	105.028057	623,699.59	8,556.60	0.05
Original Face:		596,000.000	Base	103.587166	615,142.99	105.028057	623,699.59	8,556.60	0.04

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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3140QCYP5	FNMA POOL CA5217 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	230,552.750	Local		103.259649	238,067.96	105.105647	242,323.96	4,256.00	0.02
Original Face:	232,000.000	Base		103.259649	238,067.96	105.105647	242,323.96	4,256.00	0.02
3140QCYT7	FNMA POOL CA5221 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
	897,488.640	Local		104.491756	937,801.64	106.080035	952,056.26	14,254.62	0.07
Original Face:	900,000.000	Base		104.491756	937,801.64	106.080035	952,056.26	14,254.62	0.07
3140QCYX8	FNMA POOL CA5225 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	1,192,535.280	Local		104.335793	1,244,241.14	105.415597	1,257,118.18	12,877.04	0.09
Original Face:	1,200,000.000	Base		104.335793	1,244,241.14	105.415597	1,257,118.18	12,877.04	0.09
3140QCY6	FNMA POOL CA5226 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	1,093,760.100	Local		105.287172	1,151,589.08	105.028054	1,148,754.95	-2,834.13	0.09
Original Face:	1,100,000.000	Base		105.287172	1,151,589.08	105.028054	1,148,754.95	-2,834.13	0.08
3140QCZG4	FNMA POOL CA5242 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	194,257.220	Local		104.086149	202,194.86	105.837353	205,596.70	3,401.84	0.02
Original Face:	200,000.000	Base		104.086149	202,194.86	105.837353	205,596.70	3,401.84	0.01
3140X47B6	FNMA POOL FM1789 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
	176,725.700	Local		103.493533	182,899.67	105.123857	185,780.87	2,881.20	0.01
Original Face:	182,000.000	Base		103.493533	182,899.67	105.123857	185,780.87	2,881.20	0.01
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
	243,699.720	Local		105.937500	258,169.39	107.975268	263,135.43	4,966.04	0.02
Original Face:	300,000.000	Base		105.937500	258,169.39	107.975268	263,135.43	4,966.04	0.02
3140X4P34	FNMA POOL FM1341 FN 08/49 FIXED VAR					3.000000	01 Aug 2049		
	96,623.040	Local		102.377073	98,919.84	105.076695	101,528.30	2,608.46	0.01
Original Face:	100,000.000	Base		102.377073	98,919.84	105.076695	101,528.30	2,608.46	0.01
3140X4TQ9	FNMA POOL FM1458 FN 04/49 FIXED VAR					4.500000	01 Apr 2049		
	255,813.880	Local		105.472600	269,813.55	107.569114	275,176.72	5,363.17	0.02
Original Face:	300,000.000	Base		105.472600	269,813.55	107.569114	275,176.72	5,363.17	0.02
3140X4U53	FNMA POOL FM1503 09/49 3					3.000000	01 Sep 2049		
	193,970.630	Local		101.568351	197,012.77	105.050383	203,766.89	6,754.12	0.02
Original Face:	200,000.000	Base		101.568351	197,012.77	105.050383	203,766.89	6,754.12	0.01

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View Date: April 1, 2020

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3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	690,787.600	Local		106.784596	737,654.75	108.445539	749,128.34	11,473.59	0.06
Original Face:	800,000.000	Base		106.784596	737,654.75	108.445539	749,128.34	11,473.59	0.05
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
	3,131.640	Local		101.604271	3,181.88	104.821738	3,282.64	100.76	0.00
Original Face:	3,181.680	Base		101.604271	3,181.88	104.821738	3,282.64	100.76	0.00
3140X5F99	FNMA POOL FM1991 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	430,120.840	Local		106.565762	458,361.55	107.722143	463,335.39	4,973.84	0.03
Original Face:	500,000.000	Base		106.565762	458,361.55	107.722143	463,335.39	4,973.84	0.03
3140X5FC2	FNMA POOL FM1962 FN 11/49 FIXED VAR					3.500000	01 Nov 2049		
	393,805.380	Local		103.692100	408,345.07	106.209306	418,257.96	9,912.89	0.03
Original Face:	400,000.000	Base		103.692100	408,345.07	106.209306	418,257.96	9,912.89	0.03
3140X5H48	FNMA POOL FM2050 FN 12/49 FIXED VAR					3.000000	01 Dec 2049		
	6,022.560	Local		102.130987	6,150.90	105.029004	6,325.43	174.53	0.00
Original Face:	6,102.450	Base		102.130987	6,150.90	105.029004	6,325.43	174.53	0.00
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR					3.000000	01 Dec 2049		
	592,694.090	Local		101.985706	604,463.25	105.114874	623,009.65	18,546.40	0.05
Original Face:	600,000.000	Base		101.985706	604,463.25	105.114874	623,009.65	18,546.40	0.04
3140X5KD4	FNMA POOL FM2091 FN 12/49 FIXED VAR					3.500000	01 Dec 2049		
	98,659.950	Local		104.281677	102,884.25	106.422693	104,996.58	2,112.33	0.01
Original Face:	100,000.000	Base		104.281677	102,884.25	106.422693	104,996.58	2,112.33	0.01
3140X5SV6	FNMA POOL FM2331 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
	692,607.930	Local		104.510968	723,851.25	105.900093	733,472.44	9,621.19	0.05
Original Face:	700,000.000	Base		104.510968	723,851.25	105.900093	733,472.44	9,621.19	0.05
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
	394,653.860	Local		104.557634	412,640.74	106.143882	418,900.93	6,260.19	0.03
Original Face:	400,000.000	Base		104.557634	412,640.74	106.143882	418,900.93	6,260.19	0.03
3140X5UC5	FNMA POOL FM2378 FN 01/50 FIXED VAR					4.500000	01 Jan 2050		
	574,466.120	Local		104.906249	602,650.86	107.469066	617,373.37	14,722.51	0.05
Original Face:	600,000.000	Base		104.906249	602,650.86	107.469066	617,373.37	14,722.51	0.04

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As of: March 31, 2020

View Date: April 1, 2020

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3140X5WX7	FNMA POOL FM2461 FN 03/50 FIXED VAR				3.500000	01 Mar 2050		
		494,369.540	Local 104.585359	517,038.16	105.708684	522,591.53	5,553.37	0.04
Original Face:		500,000.000	Base 104.585359	517,038.16	105.708684	522,591.53	5,553.37	0.04
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR				6.000000	01 Nov 2035		
		25,301.080	Local 109.631051	27,737.84	115.112626	29,124.74	1,386.90	0.00
Original Face:		500,000.000	Base 109.631051	27,737.84	115.112626	29,124.74	1,386.90	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR				5.000000	01 Oct 2035		
		38,151.490	Local 105.287447	40,168.73	110.726386	42,243.77	2,075.04	0.00
Original Face:		900,000.000	Base 105.287447	40,168.73	110.726386	42,243.77	2,075.04	0.00
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR				6.000000	01 Aug 2037		
		52,811.110	Local 110.011000	58,098.03	115.123694	60,798.10	2,700.07	0.00
Original Face:		600,000.000	Base 110.011000	58,098.03	115.123694	60,798.10	2,700.07	0.00
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.500000	01 Oct 2044		
		453,908.210	Local 107.962200	490,049.29	109.563642	497,318.37	7,269.08	0.04
Original Face:		1,200,000.000	Base 107.962200	490,049.29	109.563642	497,318.37	7,269.08	0.04
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
		2,654,570.460	Local 98.374976	2,611,433.04	105.564877	2,802,294.04	190,861.00	0.21
Original Face:		3,200,000.000	Base 98.374976	2,611,433.04	105.564877	2,802,294.04	190,861.00	0.20
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR				3.500000	01 Feb 2049		
		88,590.900	Local 100.753689	89,258.60	106.661325	94,492.23	5,233.63	0.01
Original Face:		100,000.000	Base 100.753689	89,258.60	106.661325	94,492.23	5,233.63	0.01
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7				7.000000	01 Oct 2037		
		643.870	Local 111.134235	715.56	116.048488	747.20	31.64	0.00
Original Face:		100,000.000	Base 111.134235	715.56	116.048488	747.20	31.64	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.000000	01 Dec 2037		
		3,200.210	Local 111.335819	3,562.98	122.186635	3,910.23	347.25	0.00
Original Face:		100,000.000	Base 111.335819	3,562.98	122.186635	3,910.23	347.25	0.00
31412TZW8	FNMA POOL 934648 FN 11/38 FIXED 7				7.000000	01 Nov 2038		
		7,216.130	Local 111.511433	8,046.81	123.424451	8,906.47	859.66	0.00
Original Face:		500,000.000	Base 111.511433	8,046.81	123.424451	8,906.47	859.66	0.00

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View Date: April 1, 2020

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31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
	39,649.100	Local		106.585194	42,260.07	111.014140	44,016.11	1,756.04	0.00
Original Face:	1,300,984.000	Base		106.585194	42,260.07	111.014140	44,016.11	1,756.04	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		
	42,537.020	Local		106.209579	45,178.39	111.046198	47,235.74	2,057.35	0.00
Original Face:	1,313,542.000	Base		106.209579	45,178.39	111.046198	47,235.74	2,057.35	0.00
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
	11,235.300	Local		109.048268	12,251.90	114.950859	12,915.07	663.17	0.00
Original Face:	200,000.000	Base		109.048268	12,251.90	114.950859	12,915.07	663.17	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	4,526.020	Local		111.332915	5,038.95	110.870368	5,018.02	-20.93	0.00
Original Face:	100,000.000	Base		111.332915	5,038.95	110.870368	5,018.02	-20.93	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
	20,898.160	Local		106.392237	22,234.02	113.302141	23,678.06	1,444.04	0.00
Original Face:	491,391.000	Base		106.392237	22,234.02	113.302141	23,678.06	1,444.04	0.00
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.000000	01 Sep 2042		
	43,855.370	Local		103.615156	45,440.81	105.890853	46,438.83	998.02	0.00
Original Face:	100,000.000	Base		103.615156	45,440.81	105.890853	46,438.83	998.02	0.00
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	76,227.970	Local		102.737657	78,314.83	108.221509	82,495.06	4,180.23	0.01
Original Face:	200,000.000	Base		102.737657	78,314.83	108.221509	82,495.06	4,180.23	0.01
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
	27,266.480	Local		103.535880	28,230.59	109.282911	29,797.60	1,567.01	0.00
Original Face:	200,000.000	Base		103.535880	28,230.59	109.282911	29,797.60	1,567.01	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	148,212.950	Local		105.080811	155,743.37	109.550529	162,368.07	6,624.70	0.01
Original Face:	700,000.000	Base		105.080811	155,743.37	109.550529	162,368.07	6,624.70	0.01
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
	78,441.490	Local		103.524206	81,205.93	109.297606	85,734.67	4,528.74	0.01
Original Face:	600,000.000	Base		103.524206	81,205.93	109.297606	85,734.67	4,528.74	0.01

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31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
	24,584.710	Local		103.512915	25,448.35	109.295991	26,870.10	1,421.75	0.00
Original Face:	200,000.000	Base		103.512915	25,448.35	109.295991	26,870.10	1,421.75	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	96,155.010	Local		107.252539	103,128.69	111.064222	106,793.81	3,665.12	0.01
Original Face:	200,000.000	Base		107.252539	103,128.69	111.064222	106,793.81	3,665.12	0.01
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
	40,093.250	Local		104.610153	41,941.61	109.795387	44,020.54	2,078.93	0.00
Original Face:	200,000.000	Base		104.610153	41,941.61	109.795387	44,020.54	2,078.93	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
	46,691.990	Local		104.623834	48,850.95	109.741134	51,240.32	2,389.37	0.00
Original Face:	200,000.000	Base		104.623834	48,850.95	109.741134	51,240.32	2,389.37	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
	76,411.950	Local		105.880258	80,905.17	109.564096	83,720.06	2,814.89	0.01
Original Face:	200,000.000	Base		105.880258	80,905.17	109.564096	83,720.06	2,814.89	0.01
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
	34,161.580	Local		107.149172	36,603.85	111.054776	37,938.07	1,334.22	0.00
Original Face:	100,000.000	Base		107.149172	36,603.85	111.054776	37,938.07	1,334.22	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
	162,956.840	Local		106.144271	172,969.35	109.582416	178,572.04	5,602.69	0.01
Original Face:	400,000.000	Base		106.144271	172,969.35	109.582416	178,572.04	5,602.69	0.01
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	51,579.600	Local		102.578694	52,909.68	109.574168	56,517.92	3,608.24	0.00
Original Face:	100,000.000	Base		102.578694	52,909.68	109.574168	56,517.92	3,608.24	0.00
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
	146,244.590	Local		107.256166	156,856.34	111.070982	162,435.30	5,578.96	0.01
Original Face:	300,000.000	Base		107.256166	156,856.34	111.070982	162,435.30	5,578.96	0.01
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	97,678.260	Local		107.261165	104,770.84	111.063846	108,485.23	3,714.39	0.01
Original Face:	200,000.000	Base		107.261165	104,770.84	111.063846	108,485.23	3,714.39	0.01

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
	98,269.260	Local		107.222543	105,366.80	110.976981	109,056.26	3,689.46	0.01
Original Face:	200,000.000	Base		107.222543	105,366.80	110.976981	109,056.26	3,689.46	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		
	348,794.630	Local		104.793299	365,513.40	107.839285	376,137.64	10,624.24	0.03
Original Face:	600,000.000	Base		104.793299	365,513.40	107.839285	376,137.64	10,624.24	0.03
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.000000	01 Nov 2046		
	71,969.660	Local		95.825088	68,964.99	105.472127	75,907.93	6,942.94	0.01
Original Face:	100,000.000	Base		95.825088	68,964.99	105.472127	75,907.93	6,942.94	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		
	586,261.280	Local		100.474434	589,042.70	105.866267	620,652.93	31,610.23	0.05
Original Face:	800,000.000	Base		100.474434	589,042.70	105.866267	620,652.93	31,610.23	0.04
31418DGK2	FNMA POOL MA3801 FN 10/49 FIXED 2.5					2.500000	01 Oct 2049		
	7,182.340	Local		98.940596	7,106.25	103.572257	7,438.91	332.66	0.00
Original Face:	7,307.230	Base		98.940596	7,106.25	103.572257	7,438.91	332.66	0.00
31418DGN6	FNMA POOL MA3804 FN 10/49 FIXED 4					4.000000	01 Oct 2049		
	1,112,329.730	Local		104.320851	1,160,391.84	106.586922	1,185,598.02	25,206.18	0.09
Original Face:	1,200,000.000	Base		104.320851	1,160,391.84	106.586922	1,185,598.02	25,206.18	0.08
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	2,269.480	Local		101.398118	2,301.21	104.799107	2,378.39	77.18	0.00
Original Face:	2,284.640	Base		101.398118	2,301.21	104.799107	2,378.39	77.18	0.00

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
	51,198.760	Local		111.028138	56,845.03	116.940390	59,872.03	3,027.00	0.00
Original Face:	900,000.000	Base		111.028138	56,845.03	116.940390	59,872.03	3,027.00	0.00
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.500000	15 Apr 2020		
	200,000.000	Local		100.013305	200,026.61	99.709000	199,418.00	-608.61	0.01
		Base		100.013305	200,026.61	99.709000	199,418.00	-608.61	0.01
31774BAD6	FINCO I LLC TERM LOAN						27 Dec 2022		
	200,000.000	Local		100.229600	200,459.20	90.300000	180,600.00	-19,859.20	0.01
		Base		100.229600	200,459.20	90.300000	180,600.00	-19,859.20	0.01
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	1,510,000.000	Local		121.559554	1,835,549.26	130.274991	1,967,152.36	131,603.10	0.15
		Base		121.559554	1,835,549.26	130.274991	1,967,152.36	131,603.10	0.14
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
	310,000.000	Local		100.220739	310,684.29	101.582818	314,906.74	4,222.45	0.02
		Base		100.220739	310,684.29	101.582818	314,906.74	4,222.45	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	200,000.000	Local		102.825465	205,650.93	109.309456	218,618.91	12,967.98	0.02
		Base		102.825465	205,650.93	109.309456	218,618.91	12,967.98	0.02
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
	307,601.650	Local		100.353200	308,688.10	90.000000	276,841.49	-31,846.61	0.02
		Base		100.353200	308,688.10	90.000000	276,841.49	-31,846.61	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
	420,000.000	Local		99.946490	419,775.26	94.840800	398,331.36	-21,443.90	0.03
Original Face:	420,000.000	Base		99.946490	419,775.26	94.840800	398,331.36	-21,443.90	0.03
345397VU4	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875					5.875000	02 Aug 2021		
	200,000.000	Local		104.258335	208,516.67	98.000000	196,000.00	-12,516.67	0.01
		Base		104.258335	208,516.67	98.000000	196,000.00	-12,516.67	0.01
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	184,545.230	Local		100.514600	185,494.90	90.428600	166,881.67	-18,613.23	0.01
		Base		100.514600	185,494.90	90.428600	166,881.67	-18,613.23	0.01

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	540,000.000	Local		116.404406	628,583.79	115.883331	625,769.99	-2,813.80	0.05
		Base		116.404406	628,583.79	115.883331	625,769.99	-2,813.80	0.04
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
	99,000.000	Local		98.940182	97,950.78	96.625000	95,658.75	-2,292.03	0.01
		Base		98.940182	97,950.78	96.625000	95,658.75	-2,292.03	0.01
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	96,000.000	Local		91.348938	87,694.98	89.500000	85,920.00	-1,774.98	0.01
		Base		91.348938	87,694.98	89.500000	85,920.00	-1,774.98	0.01
36164QMS4	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342					2.342000	15 Nov 2020		
	360,000.000	Local		100.147669	360,531.61	98.318565	353,946.83	-6,584.78	0.03
		Base		100.147669	360,531.61	98.318565	353,946.83	-6,584.78	0.03
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418000	15 Nov 2035		
	430,000.000	Local		117.207533	503,992.39	106.708063	458,844.67	-45,147.72	0.03
		Base		117.207533	503,992.39	106.708063	458,844.67	-45,147.72	0.03
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	76,363.700	Local		100.150451	76,478.59	106.768071	81,532.05	5,053.46	0.01
	Original Face:	200,000.000	Base	100.150451	76,478.59	106.768071	81,532.05	5,053.46	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	225,017.110	Local		99.357644	223,571.70	106.170994	238,902.90	15,331.20	0.02
	Original Face:	800,000.000	Base	99.357644	223,571.70	106.170994	238,902.90	15,331.20	0.02
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	102,654.740	Local		102.144256	104,855.92	106.171259	108,989.83	4,133.91	0.01
	Original Face:	300,000.000	Base	102.144256	104,855.92	106.171259	108,989.83	4,133.91	0.01
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	103,492.890	Local		102.546426	106,128.26	106.171259	109,879.70	3,751.44	0.01
	Original Face:	300,000.000	Base	102.546426	106,128.26	106.171259	109,879.70	3,751.44	0.01
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	92,158.490	Local		102.546732	94,505.52	106.171346	97,845.91	3,340.39	0.01
	Original Face:	300,000.000	Base	102.546732	94,505.52	106.171346	97,845.91	3,340.39	0.01

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View Date: April 1, 2020

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36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5						3.500000	20 Mar 2045		
		32,224.340	Local	101.790727	32,801.39	106.319092		34,260.63	1,459.24	0.00
Original Face:		100,000.000	Base	101.790727	32,801.39	106.319092		34,260.63	1,459.24	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
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5						3.500000	20 Sep 2046		
		163,726.320	Local	103.863612	170,052.07	106.967691		175,134.26	5,082.19	0.01
Original Face:		300,000.000	Base	103.863612	170,052.07	106.967691		175,134.26	5,082.19	0.01
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3						3.000000	20 Nov 2046		
		192,220.570	Local	102.902489	197,799.75	106.867127		205,420.60	7,620.85	0.02
Original Face:		300,000.000	Base	102.902489	197,799.75	106.867127		205,420.60	7,620.85	0.01
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5						4.500000	20 Jul 2048		
		208,771.820	Local	104.725729	218,637.81	107.263146		223,935.22	5,297.41	0.02
Original Face:		400,000.000	Base	104.725729	218,637.81	107.263146		223,935.22	5,297.41	0.02
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4						4.000000	20 Jun 2047		
		532,640.650	Local	104.849219	558,469.56	107.588597		573,060.60	14,591.04	0.04
Original Face:		1,000,000.000	Base	104.849219	558,469.56	107.588597		573,060.60	14,591.04	0.04
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3						3.000000	20 Sep 2047		
		14,998.910	Local	97.791906	14,667.72	105.881885		15,881.13	1,213.41	0.00
Original Face:		20,000.000	Base	97.791906	14,667.72	105.881885		15,881.13	1,213.41	0.00
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4						4.000000	20 Sep 2047		
		873,723.690	Local	103.423426	903,634.97	107.769287		941,605.79	37,970.82	0.07
Original Face:		1,500,000.000	Base	103.423426	903,634.97	107.769287		941,605.79	37,970.82	0.07
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3						3.000000	20 Nov 2047		
		29,979.400	Local	100.817361	30,224.44	106.602123		31,958.68	1,734.24	0.00
Original Face:		40,000.000	Base	100.817361	30,224.44	106.602123		31,958.68	1,734.24	0.00
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5						3.500000	20 Nov 2047		
		69,359.380	Local	103.692147	71,920.23	106.249121		73,693.73	1,773.50	0.01
Original Face:		100,000.000	Base	103.692147	71,920.23	106.249121		73,693.73	1,773.50	0.01

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36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047			
			655,839.950	Local	103.927774	681,599.86	107.333678	703,937.14	22,337.28	0.05
Original Face:			1,100,000.000	Base	103.927774	681,599.86	107.333678	703,937.14	22,337.28	0.05
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047			
			80,751.030	Local	97.149510	78,449.23	106.562622	86,050.41	7,601.18	0.01
Original Face:			106,490.000	Base	97.149510	78,449.23	106.562622	86,050.41	7,601.18	0.01
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047			
			296,348.350	Local	103.126297	305,613.08	106.526917	315,690.76	10,077.68	0.02
Original Face:			500,000.000	Base	103.126297	305,613.08	106.526917	315,690.76	10,077.68	0.02
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			
			183,928.950	Local	97.148633	178,684.46	106.515312	195,912.49	17,228.03	0.01
Original Face:			237,541.990	Base	97.148633	178,684.46	106.515312	195,912.49	17,228.03	0.01
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048			
			704,381.060	Local	103.455268	728,719.31	106.103016	747,369.55	18,650.24	0.06
Original Face:			1,000,000.000	Base	103.455268	728,719.31	106.103016	747,369.55	18,650.24	0.05
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048			
			243,163.680	Local	104.538128	254,198.76	107.760920	262,035.42	7,836.66	0.02
Original Face:			400,000.000	Base	104.538128	254,198.76	107.760920	262,035.42	7,836.66	0.02
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048			
			355,647.860	Local	104.112934	370,275.42	107.512600	382,366.26	12,090.84	0.03
Original Face:			600,000.000	Base	104.112934	370,275.42	107.512600	382,366.26	12,090.84	0.03
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048			
			231,917.320	Local	104.082619	241,385.62	107.514237	249,344.14	7,958.52	0.02
Original Face:			400,000.000	Base	104.082619	241,385.62	107.514237	249,344.14	7,958.52	0.02
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048			
			474,487.310	Local	104.581872	496,227.71	107.015684	507,775.84	11,548.13	0.04
Original Face:			913,336.000	Base	104.581872	496,227.71	107.015684	507,775.84	11,548.13	0.04

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36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
			422,983.290	Local	104.458647		451,544.09	9,701.47	0.03
Original Face:			800,000.000	Base	104.458647		451,544.09	9,701.47	0.03
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
			854,887.430	Local	103.866679		908,237.14	20,293.96	0.07
Original Face:			1,680,001.000	Base	103.866679		908,237.14	20,293.96	0.06
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
			548,285.990	Local	104.264415		585,201.84	13,534.66	0.04
Original Face:			1,100,000.000	Base	104.264415		585,201.84	13,534.66	0.04
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
			329,649.960	Local	103.389589		347,622.56	6,798.82	0.03
Original Face:			500,000.000	Base	103.389589		347,622.56	6,798.82	0.02
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
			114,821.310	Local	104.368788		122,086.53	2,248.92	0.01
Original Face:			200,000.010	Base	104.368788		122,086.53	2,248.92	0.01
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049		
			197,345.840	Local	104.590900		209,479.43	3,073.64	0.02
Original Face:			314,000.000	Base	104.590900		209,479.43	3,073.64	0.01
36179VDB3	GNMA II POOL MA6398 G2 01/50 FIXED 2.5					2.500000	20 Jan 2050		
			0.010	Local	100.000000		0.01	0.00	0.00
Original Face:			0.010	Base	100.000000		0.01	0.00	0.00
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
			237,796.560	Local	103.824370		253,726.00	6,835.22	0.02
Original Face:			300,000.000	Base	103.824370		253,726.00	6,835.22	0.02
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
			226,895.620	Local	103.824371		242,598.93	7,025.98	0.02
Original Face:			300,000.000	Base	103.824371		242,598.93	7,025.98	0.02
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5					3.500000	20 Feb 2050		
			99,829.680	Local	105.433024		107,392.04	2,138.59	0.01
Original Face:			100,000.000	Base	105.433024		107,392.04	2,138.59	0.01

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049		
	99,298.650	Local	105.178379	104,440.71	107.878915	107,122.31		2,681.60	0.01
Original Face:	100,000.000	Base	105.178379	104,440.71	107.878915	107,122.31		2,681.60	0.01
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050		
	99,724.550	Local	105.963827	105,671.95	107.719949	107,423.23		1,751.28	0.01
Original Face:	100,000.000	Base	105.963827	105,671.95	107.719949	107,423.23		1,751.28	0.01
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
	99,860.840	Local	105.963839	105,816.38	108.650398	108,499.20		2,682.82	0.01
Original Face:	100,000.000	Base	105.963839	105,816.38	108.650398	108,499.20		2,682.82	0.01
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
	30,000.000	Local	100.876233	30,262.87	88.640000	26,592.00		-3,670.87	0.00
		Base	100.876233	30,262.87	88.640000	26,592.00		-3,670.87	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
	40,875.060	Local	107.571341	43,969.85	116.942948	47,800.50		3,830.65	0.00
Original Face:	1,600,000.000	Base	107.571341	43,969.85	116.942948	47,800.50		3,830.65	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		
	186,914.470	Local	108.322293	202,470.04	114.034826	213,147.59		10,677.55	0.02
Original Face:	7,900,000.000	Base	108.322293	202,470.04	114.034826	213,147.59		10,677.55	0.02
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
	37,486.530	Local	106.501482	39,923.71	110.152575	41,292.38		1,368.67	0.00
Original Face:	300,000.000	Base	106.501482	39,923.71	110.152575	41,292.38		1,368.67	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
	47,418.900	Local	106.532501	50,516.54	110.150445	52,232.13		1,715.59	0.00
Original Face:	400,000.000	Base	106.532501	50,516.54	110.150445	52,232.13		1,715.59	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
	12,878.620	Local	107.732583	13,874.47	113.992298	14,680.63		806.16	0.00
Original Face:	222,231.000	Base	107.732583	13,874.47	113.992298	14,680.63		806.16	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
	20,679.300	Local	107.555285	22,241.68	114.069101	23,588.69		1,347.01	0.00
Original Face:	302,944.000	Base	107.555285	22,241.68	114.069101	23,588.69		1,347.01	0.00

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
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	Units								
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
	23,303.850	Local	104.532470	24,360.09	110.643599	25,784.22	1,424.13	0.00	
Original Face:	200,000.000	Base	104.532470	24,360.09	110.643599	25,784.22	1,424.13	0.00	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
	14,983.040	Local	104.142217	15,603.67	110.161166	16,505.49	901.82	0.00	
Original Face:	100,000.000	Base	104.142217	15,603.67	110.161166	16,505.49	901.82	0.00	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
	23,646.340	Local	107.590435	25,441.20	114.021977	26,962.02	1,520.82	0.00	
Original Face:	347,788.000	Base	107.590435	25,441.20	114.021977	26,962.02	1,520.82	0.00	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
	357,856.020	Local	104.217682	372,949.25	110.154066	394,192.96	21,243.71	0.03	
Original Face:	2,800,000.000	Base	104.217682	372,949.25	110.154066	394,192.96	21,243.71	0.03	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
	56,218.200	Local	107.576995	60,477.85	114.020981	64,100.54	3,622.69	0.00	
Original Face:	437,880.000	Base	107.576995	60,477.85	114.020981	64,100.54	3,622.69	0.00	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
	18,143.920	Local	103.019855	18,691.84	108.935378	19,765.15	1,073.31	0.00	
Original Face:	100,000.000	Base	103.019855	18,691.84	108.935378	19,765.15	1,073.31	0.00	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
	33,018.740	Local	103.155451	34,060.63	111.333316	36,760.86	2,700.23	0.00	
Original Face:	200,000.000	Base	103.155451	34,060.63	111.333316	36,760.86	2,700.23	0.00	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					3.534000	20 Jul 2060		
	190,274.860	Local	104.198274	198,263.12	103.617520	197,158.09	-1,105.03	0.01	
Original Face:	430,000.000	Base	104.198274	198,263.12	103.617520	197,158.09	-1,105.03	0.01	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					3.450000	20 Nov 2060		
	140,540.660	Local	104.827934	147,325.87	102.973410	144,719.51	-2,606.36	0.01	
Original Face:	500,000.000	Base	104.827934	147,325.87	102.973410	144,719.51	-2,606.36	0.01	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	979,999.850	Local	101.873502	998,360.17	106.920663	1,047,822.34	49,462.17	0.08	
Original Face:	1,100,000.000	Base	101.873502	998,360.17	106.920663	1,047,822.34	49,462.17	0.07	

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
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3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
	479,780.030	Local		102.678307	492,630.01	103.744017	497,743.08	5,113.07	0.04
Original Face:	500,000.000	Base		102.678307	492,630.01	103.744017	497,743.08	5,113.07	0.04
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	299,493.200	Local		103.270134	309,287.03	105.787706	316,826.99	7,539.96	0.02
Original Face:	300,000.000	Base		103.270134	309,287.03	105.787706	316,826.99	7,539.96	0.02
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
	52,587.350	Local		104.981635	55,207.06	109.407775	57,534.65	2,327.59	0.00
Original Face:	500,000.000	Base		104.981635	55,207.06	109.407775	57,534.65	2,327.59	0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
	53,935.660	Local		106.933780	57,675.44	110.186092	59,429.60	1,754.16	0.00
Original Face:	400,000.000	Base		106.933780	57,675.44	110.186092	59,429.60	1,754.16	0.00
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046		
	90,000.000	Local		102.519611	92,267.65	103.944460	93,550.01	1,282.36	0.01
Original Face:	90,000.000	Base		102.519611	92,267.65	103.944460	93,550.01	1,282.36	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.005833	10 Feb 2048		
	3,080,017.540	Local		4.656760	143,429.01	3.879550	119,490.82	-23,938.19	0.01
Original Face:	4,130,000.000	Base		4.656760	143,429.01	3.879550	119,490.82	-23,938.19	0.01
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.057364	10 Apr 2047		
	1,797,373.320	Local		5.858685	105,302.45	2.737210	49,197.88	-56,104.57	0.00
Original Face:	2,770,000.000	Base		5.858685	105,302.45	2.737210	49,197.88	-56,104.57	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					2.004630	15 Sep 2031		
	860,000.000	Local		100.000000	860,000.00	93.579100	804,780.26	-55,219.74	0.06
Original Face:	860,000.000	Base		100.000000	860,000.00	93.579100	804,780.26	-55,219.74	0.06
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	60,000.000	Local		118.286983	70,972.19	125.919149	75,551.49	4,579.30	0.01
		Base		118.286983	70,972.19	125.919149	75,551.49	4,579.30	0.01
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.300000	11 Feb 2021		
	171,000.000	Local		102.477333	175,236.24	101.222562	173,090.58	-2,145.66	0.01
		Base		102.477333	175,236.24	101.222562	173,090.58	-2,145.66	0.01

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
	90,000.000	Local		112.884122	101,595.71	114.040139	102,636.13	1,040.42	0.01
		Base		112.884122	101,595.71	114.040139	102,636.13	1,040.42	0.01
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	280,000.000	Local		116.112843	325,115.96	115.215929	322,604.60	-2,511.36	0.02
		Base		116.112843	325,115.96	115.215929	322,604.60	-2,511.36	0.02
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	1,019,000.000	Local		135.369277	1,379,412.93	123.708975	1,260,594.46	-118,818.47	0.09
		Base		135.369277	1,379,412.93	123.708975	1,260,594.46	-118,818.47	0.09
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375000	16 Sep 2020		
	50,000.000	Local		100.159840	50,079.92	100.057780	50,028.89	-51.03	0.00
		Base		100.159840	50,079.92	100.057780	50,028.89	-51.03	0.00
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.650000	17 Oct 2021		
	106,000.000	Local		102.536321	108,688.50	101.746152	107,850.92	-837.58	0.01
		Base		102.536321	108,688.50	101.746152	107,850.92	-837.58	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	370,000.000	Local		112.933154	417,852.67	118.751251	439,379.63	21,526.96	0.03
		Base		112.933154	417,852.67	118.751251	439,379.63	21,526.96	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	50,000.000	Local		113.239260	56,619.63	78.970042	39,485.02	-17,134.61	0.00
		Base		113.239260	56,619.63	78.970042	39,485.02	-17,134.61	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
	30,000.000	Local		105.558667	31,667.60	72.322280	21,696.68	-9,970.92	0.00
		Base		105.558667	31,667.60	72.322280	21,696.68	-9,970.92	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local		94.196843	131,875.58	73.880403	103,432.56	-28,443.02	0.01
		Base		94.196843	131,875.58	73.880403	103,432.56	-28,443.02	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	240,000.000	Local		100.050663	240,121.59	94.083185	225,799.64	-14,321.95	0.02
		Base		100.050663	240,121.59	94.083185	225,799.64	-14,321.95	0.02

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37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
	40,000.000	Local		100.922700	40,369.08	79.968253	31,987.30	-8,381.78	0.00
		Base		100.922700	40,369.08	79.968253	31,987.30	-8,381.78	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	330,000.000	Local		101.426636	334,707.90	104.882559	346,112.44	11,404.54	0.03
		Base		101.426636	334,707.90	104.882559	346,112.44	11,404.54	0.02
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.550000	01 Sep 2020		
	50,000.000	Local		99.820860	49,910.43	100.298148	50,149.07	238.64	0.00
		Base		99.820860	49,910.43	100.298148	50,149.07	238.64	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local		102.499713	163,999.54	127.702005	204,323.21	40,323.67	0.02
		Base		102.499713	163,999.54	127.702005	204,323.21	40,323.67	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	10,000.000	Local		99.587500	9,958.75	102.662752	10,266.28	307.53	0.00
		Base		99.587500	9,958.75	102.662752	10,266.28	307.53	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
	20,000.000	Local		101.516250	20,303.25	92.135951	18,427.19	-1,876.06	0.00
		Base		101.516250	20,303.25	92.135951	18,427.19	-1,876.06	0.00
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875					2.875000	16 Apr 2020		
	50,000.000	Local		99.985460	49,992.73	99.994293	49,997.15	4.42	0.00
		Base		99.985460	49,992.73	99.994293	49,997.15	4.42	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	1,160,000.000	Local		100.056322	1,160,653.33	91.145536	1,057,288.22	-103,365.11	0.08
		Base		100.056322	1,160,653.33	91.145536	1,057,288.22	-103,365.11	0.07
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	480,000.000	Local		99.904629	479,542.22	91.926665	441,247.99	-38,294.23	0.03
		Base		99.904629	479,542.22	91.926665	441,247.99	-38,294.23	0.03
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.000000	15 Jun 2020		
	210,000.000	Local		100.248876	210,522.64	100.602000	211,264.20	741.56	0.02
		Base		100.248876	210,522.64	100.602000	211,264.20	741.56	0.01

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38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local	120.973352	653,256.10	132.376448	714,832.82	61,576.72	0.05	
		Base	120.973352	653,256.10	132.376448	714,832.82	61,576.72	0.05	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local	100.396375	321,268.40	134.592979	430,697.53	109,429.13	0.03	
		Base	100.396375	321,268.40	134.592979	430,697.53	109,429.13	0.03	
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
	1,040,000.000	Local	101.383222	1,054,385.51	104.518812	1,086,995.64	32,610.13	0.08	
		Base	101.383222	1,054,385.51	104.518812	1,086,995.64	32,610.13	0.08	
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	180,000.000	Local	97.383967	175,291.14	101.861694	183,351.05	8,059.91	0.01	
		Base	97.383967	175,291.14	101.861694	183,351.05	8,059.91	0.01	
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	1,500,000.000	Local	101.552171	1,523,282.57	103.281588	1,549,223.82	25,941.25	0.12	
		Base	101.552171	1,523,282.57	103.281588	1,549,223.82	25,941.25	0.11	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	890,000.000	Local	109.130478	971,261.25	106.424042	947,173.97	-24,087.28	0.07	
		Base	109.130478	971,261.25	106.424042	947,173.97	-24,087.28	0.07	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	8,000.000	Local	79.814375	6,385.15	73.000000	5,840.00	-545.15	0.00	
		Base	79.814375	6,385.15	73.000000	5,840.00	-545.15	0.00	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	570,000.000	Local	99.449723	566,863.42	101.479218	578,431.54	11,568.12	0.04	
		Base	99.449723	566,863.42	101.479218	578,431.54	11,568.12	0.04	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	1,140,000.000	Local	117.778022	1,342,669.45	115.470717	1,316,366.17	-26,303.28	0.10	
		Base	117.778022	1,342,669.45	115.470717	1,316,366.17	-26,303.28	0.09	
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					5.877120	20 Jan 2040		
	21,312.510	Local	18.600812	3,964.30	9.102030	1,939.87	-2,024.43	0.00	
	Original Face: 258,000.000	Base	18.600812	3,964.30	9.102030	1,939.87	-2,024.43	0.00	

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					2.612630	20 May 2060		
	255,386.870	Local	102.105660	260,764.45	100.054290	255,525.52	-5,238.93	0.02	
Original Face:	670,000.000	Base	102.105660	260,764.45	100.054290	255,525.52	-5,238.93	0.02	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					1.991880	20 Oct 2060		
	580,247.750	Local	100.000000	580,247.75	98.383690	570,869.15	-9,378.60	0.04	
Original Face:	1,150,000.000	Base	100.000000	580,247.75	98.383690	570,869.15	-9,378.60	0.04	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					2.161880	20 Mar 2061		
	87,355.090	Local	99.990018	87,346.37	98.946520	86,434.82	-911.55	0.01	
Original Face:	200,000.000	Base	99.990018	87,346.37	98.946520	86,434.82	-911.55	0.01	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					5.895370	16 Apr 2042		
	1,305,810.960	Local	25.572574	333,929.47	22.000590	287,286.12	-46,643.35	0.02	
Original Face:	4,700,000.000	Base	25.572574	333,929.47	22.000590	287,286.12	-46,643.35	0.02	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.091880	20 Oct 2064		
	1,682,732.550	Local	100.030374	1,683,243.67	98.258840	1,653,433.48	-29,810.19	0.12	
Original Face:	3,000,000.000	Base	100.030374	1,683,243.67	98.258840	1,653,433.48	-29,810.19	0.12	
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					5.727120	20 Mar 2039		
	4,740.650	Local	19.431934	921.20	2.982680	141.40	-779.80	0.00	
Original Face:	176,719.000	Base	19.431934	921.20	2.982680	141.40	-779.80	0.00	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					5.707120	20 Apr 2040		
	29,901.680	Local	38.781333	11,596.27	21.089260	6,306.04	-5,290.23	0.00	
Original Face:	300,000.000	Base	38.781333	11,596.27	21.089260	6,306.04	-5,290.23	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.277120	20 Mar 2042		
	1,566,363.840	Local	24.043911	376,615.13	21.725550	340,301.16	-36,313.97	0.03	
Original Face:	4,800,000.000	Base	24.043911	376,615.13	21.725550	340,301.16	-36,313.97	0.02	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
	278,506.580	Local	9.756322	27,172.00	3.581830	9,975.63	-17,196.37	0.00	
Original Face:	1,500,000.000	Base	9.756322	27,172.00	3.581830	9,975.63	-17,196.37	0.00	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.689300	16 Mar 2047		
	3,860,320.890	Local	5.424938	209,420.00	3.032100	117,048.79	-92,371.21	0.01	
Original Face:	5,680,000.000	Base	5.424938	209,420.00	3.032100	117,048.79	-92,371.21	0.01	

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As of: March 31, 2020

View Date: April 1, 2020

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38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.694780	16 Nov 2047		
	283,682.780	Local		102.806395	291,644.04	103.040010	292,306.76	662.72	0.02
Original Face:	600,000.000	Base		102.806395	291,644.04	103.040010	292,306.76	662.72	0.02
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					2.570230	16 Jun 2048		
	37,697.440	Local		102.671773	38,704.63	103.169690	38,892.33	187.70	0.00
Original Face:	100,000.000	Base		102.671773	38,704.63	103.169690	38,892.33	187.70	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.845480	16 Aug 2054		
	5,846,033.960	Local		6.184530	361,549.71	3.508570	205,112.19	-156,437.52	0.02
Original Face:	9,230,000.000	Base		6.184530	361,549.71	3.508570	205,112.19	-156,437.52	0.01
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					4.827120	20 Aug 2044		
	138,422.590	Local		25.388927	35,144.01	16.472710	22,801.95	-12,342.06	0.00
Original Face:	400,000.000	Base		25.388927	35,144.01	16.472710	22,801.95	-12,342.06	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	684,227.220	Local		59.867379	409,628.90	12.749860	87,238.01	-322,390.89	0.01
Original Face:	3,000,000.000	Base		59.867379	409,628.90	12.749860	87,238.01	-322,390.89	0.01
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	249,290.400	Local		98.471120	245,479.05	102.927070	256,587.30	11,108.25	0.02
Original Face:	250,000.000	Base		98.471120	245,479.05	102.927070	256,587.30	11,108.25	0.02
38380N3K3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 28 AH					2.300000	16 Nov 2061		
	299,611.720	Local		99.271113	297,427.89	99.925460	299,388.39	1,960.50	0.02
Original Face:	300,000.000	Base		99.271113	297,427.89	99.925460	299,388.39	1,960.50	0.02
38382AKD6	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 123 A					3.000000	20 Oct 2049		
	199,235.500	Local		101.139988	201,506.76	106.897640	212,978.05	11,471.29	0.02
Original Face:	200,000.000	Base		101.139988	201,506.76	106.897640	212,978.05	11,471.29	0.02
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
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	788,025.000	Local		100.989842	795,825.20	94.833300	747,310.11	-48,515.09	0.06
		Base		100.989842	795,825.20	94.833300	747,310.11	-48,515.09	0.05

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		
	180,000.000	Local		101.341794	182,415.23	104.877148	188,778.87	6,363.64	0.01
		Base		101.341794	182,415.23	104.877148	188,778.87	6,363.64	0.01
404119BT5	HCA INC SR SECURED 06/26 5.25					5.250000	15 Jun 2026		
	30,000.000	Local		100.530933	30,159.28	104.876861	31,463.06	1,303.78	0.00
		Base		100.530933	30,159.28	104.876861	31,463.06	1,303.78	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5					4.500000	15 Feb 2027		
	20,000.000	Local		96.475200	19,295.04	102.885865	20,577.17	1,282.13	0.00
		Base		96.475200	19,295.04	102.885865	20,577.17	1,282.13	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	40,000.000	Local		102.585800	41,034.32	108.665767	43,466.31	2,431.99	0.00
		Base		102.585800	41,034.32	108.665767	43,466.31	2,431.99	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	103.000000	82,400.00	2,400.00	0.01
		Base		100.000000	80,000.00	103.000000	82,400.00	2,400.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
	50,000.000	Local		99.781380	49,890.69	104.670000	52,335.00	2,444.31	0.00
		Base		99.781380	49,890.69	104.670000	52,335.00	2,444.31	0.00
404122BA0	HCA INC TERM LOAN B12						13 Mar 2025		
	97,750.130	Local		100.688480	98,423.12	94.750000	92,618.25	-5,804.87	0.01
		Base		100.688480	98,423.12	94.750000	92,618.25	-5,804.87	0.01
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.250000	18 Aug 2025		
	340,000.000	Local		99.515303	338,352.03	103.258586	351,079.19	12,727.16	0.03
		Base		99.515303	338,352.03	103.258586	351,079.19	12,727.16	0.02
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4					3.400000	08 Mar 2021		
	820,000.000	Local		99.954380	819,625.92	100.549894	824,509.13	4,883.21	0.06
		Base		99.954380	819,625.92	100.549894	824,509.13	4,883.21	0.06
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
	300,000.000	Local		100.000000	300,000.00	93.500000	280,500.00	-19,500.00	0.02
		Base		100.000000	300,000.00	93.500000	280,500.00	-19,500.00	0.02

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View Date: April 1, 2020

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404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	1,420,000.000	Local	100.484713	1,426,882.92	105.964907	1,504,701.68	77,818.76	0.11	
		Base	100.484713	1,426,882.92	105.964907	1,504,701.68	77,818.76	0.11	
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	1,390,000.000	Local	107.868106	1,499,366.68	102.433426	1,423,824.62	-75,542.06	0.11	
		Base	107.868106	1,499,366.68	102.433426	1,423,824.62	-75,542.06	0.10	
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	30,000.000	Local	100.421233	30,126.37	94.381977	28,314.59	-1,811.78	0.00	
		Base	100.421233	30,126.37	94.381977	28,314.59	-1,811.78	0.00	
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625000	15 May 2024		
	20,000.000	Local	98.231150	19,646.23	99.000000	19,800.00	153.77	0.00	
		Base	98.231150	19,646.23	99.000000	19,800.00	153.77	0.00	
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
	90,000.000	Local	97.080922	87,372.83	98.011000	88,209.90	837.07	0.01	
		Base	97.080922	87,372.83	98.011000	88,209.90	837.07	0.01	
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	120,000.000	Local	102.293150	122,751.78	110.322242	132,386.69	9,634.91	0.01	
		Base	102.293150	122,751.78	110.322242	132,386.69	9,634.91	0.01	
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A					2.354630	15 May 2038		
	2,090,000.000	Local	100.000000	2,090,000.00	73.736770	1,541,098.49	-548,901.51	0.11	
Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	73.736770	1,541,098.49	-548,901.51	0.11	
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875000	15 Feb 2025		
	103,000.000	Local	100.639835	103,659.03	100.224854	103,231.60	-427.43	0.01	
		Base	100.639835	103,659.03	100.224854	103,231.60	-427.43	0.01	
42806DCN7	HERTZ VEHICLE FINANCING LLC HERTZ 2019 3A A 144A					2.670000	26 Dec 2025		
	480,000.000	Local	99.999548	479,997.83	88.446290	424,542.19	-55,455.64	0.03	
Original Face:	480,000.000	Base	99.999548	479,997.83	88.446290	424,542.19	-55,455.64	0.03	
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125					5.125000	01 May 2026		
	50,000.000	Local	99.546180	49,773.09	94.000000	47,000.00	-2,773.09	0.00	
		Base	99.546180	49,773.09	94.000000	47,000.00	-2,773.09	0.00	

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432891AH2	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/25 4.625					4.625000	01 Apr 2025		
	10,000.000	Local		98.979500	9,897.95	93.000000	9,300.00	-597.95	0.00
		Base		98.979500	9,897.95	93.000000	9,300.00	-597.95	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	95.000000	123,500.00	-6,500.00	0.01
		Base		100.000000	130,000.00	95.000000	123,500.00	-6,500.00	0.01
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	502,666.750	Local		100.644210	505,904.98	92.666700	465,804.69	-40,100.29	0.03
		Base		100.644210	505,904.98	92.666700	465,804.69	-40,100.29	0.03
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	40,000.000	Local		109.444400	43,777.76	110.543975	44,217.59	439.83	0.00
		Base		109.444400	43,777.76	110.543975	44,217.59	439.83	0.00
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	200,000.000	Local		99.441265	198,882.53	101.681336	203,362.67	4,480.14	0.02
		Base		99.441265	198,882.53	101.681336	203,362.67	4,480.14	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	100,000.000	Local		99.209750	99,209.75	102.436428	102,436.43	3,226.68	0.01
		Base		99.209750	99,209.75	102.436428	102,436.43	3,226.68	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	120,000.000	Local		101.946467	122,335.76	104.480301	125,376.36	3,040.60	0.01
		Base		101.946467	122,335.76	104.480301	125,376.36	3,040.60	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	50,000.000	Local		101.412860	50,706.43	109.831771	54,915.89	4,209.46	0.00
		Base		101.412860	50,706.43	109.831771	54,915.89	4,209.46	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		104.643375	41,857.35	113.510369	45,404.15	3,546.80	0.00
		Base		104.643375	41,857.35	113.510369	45,404.15	3,546.80	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	220,000.000	Local		101.314677	222,892.29	101.460173	223,212.38	320.09	0.02
		Base		101.314677	222,892.29	101.460173	223,212.38	320.09	0.02

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444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local	103.228500	10,322.85	111.432621	11,143.26	820.41	0.00	
		Base	103.228500	10,322.85	111.432621	11,143.26	820.41	0.00	
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
	160,885.070	Local	100.000000	160,885.07	84.350000	135,706.56	-25,178.51	0.01	
		Base	100.000000	160,885.07	84.350000	135,706.56	-25,178.51	0.01	
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local	100.970935	201,941.87	110.588666	221,177.33	19,235.46	0.02	
		Base	100.970935	201,941.87	110.588666	221,177.33	19,235.46	0.02	
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	260,000.000	Local	99.660227	259,116.59	98.328791	255,654.86	-3,461.73	0.02	
		Base	99.660227	259,116.59	98.328791	255,654.86	-3,461.73	0.02	
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	590,000.000	Local	95.173788	561,525.35	102.314820	603,657.44	42,132.09	0.04	
		Base	95.173788	561,525.35	102.314820	603,657.44	42,132.09	0.04	
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
	100,000.000	Local	101.109330	101,109.33	110.271045	110,271.05	9,161.72	0.01	
		Base	101.109330	101,109.33	110.271045	110,271.05	9,161.72	0.01	
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040		
	120,000.000	Local	112.544775	135,053.73	122.458106	146,949.73	11,896.00	0.01	
		Base	112.544775	135,053.73	122.458106	146,949.73	11,896.00	0.01	
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	780,000.000	Local	107.058736	835,058.14	134.282345	1,047,402.29	212,344.15	0.08	
		Base	107.058736	835,058.14	134.282345	1,047,402.29	212,344.15	0.07	
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	260,000.000	Local	116.822346	303,738.10	138.044283	358,915.14	55,177.04	0.03	
		Base	116.822346	303,738.10	138.044283	358,915.14	55,177.04	0.03	
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	640,000.000	Local	99.681052	637,958.73	105.352666	674,257.06	36,298.33	0.05	
		Base	99.681052	637,958.73	105.352666	674,257.06	36,298.33	0.05	

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	170,000.000	Local	108.083906	183,742.64	99.608448	169,334.36	-14,408.28	0.01	
		Base	108.083906	183,742.64	99.608448	169,334.36	-14,408.28	0.01	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	900,000.000	Local	99.830323	898,472.91	97.949780	881,548.02	-16,924.89	0.07	
		Base	99.830323	898,472.91	97.949780	881,548.02	-16,924.89	0.06	
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	350,000.000	Local	94.884609	332,096.13	97.407364	340,925.77	8,829.64	0.03	
		Base	94.884609	332,096.13	97.407364	340,925.77	8,829.64	0.02	
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	200,000.000	Local	99.925665	199,851.33	95.409626	190,819.25	-9,032.08	0.01	
		Base	99.925665	199,851.33	95.409626	190,819.25	-9,032.08	0.01	
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023		
	200,000.000	Local	99.850040	199,700.08	95.136072	190,272.14	-9,427.94	0.01	
		Base	99.850040	199,700.08	95.136072	190,272.14	-9,427.94	0.01	
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	236,969.700	Local	99.814858	236,530.97	88.000000	208,533.34	-27,997.63	0.02	
		Base	99.814858	236,530.97	88.000000	208,533.34	-27,997.63	0.01	
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.350000	15 Aug 2021		
	150,000.000	Local	101.772067	152,658.10	102.560693	153,841.04	1,182.94	0.01	
		Base	101.772067	152,658.10	102.560693	153,841.04	1,182.94	0.01	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	450,000.000	Local	100.812722	453,657.25	125.244508	563,600.29	109,943.04	0.04	
		Base	100.812722	453,657.25	125.244508	563,600.29	109,943.04	0.04	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	200,000.000	Local	104.064265	208,128.53	108.862400	217,724.80	9,596.27	0.02	
		Base	104.064265	208,128.53	108.862400	217,724.80	9,596.27	0.02	
46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55					2.550000	01 Mar 2021		
	70,000.000	Local	99.433357	69,603.35	100.239158	70,167.41	564.06	0.01	
		Base	99.433357	69,603.35	100.239158	70,167.41	564.06	0.00	

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047			
		250,000.000	Local 102.483068	256,207.67	102.487380	256,218.45	10.78		0.02
Original Face:		250,000.000	Base 102.483068	256,207.67	102.487380	256,218.45	10.78		0.02
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				1.836750	27 Jul 2036			
		363,944.700	Local 96.612639	351,616.58	99.405030	361,779.34	10,162.76		0.03
Original Face:		1,560,000.000	Base 96.612639	351,616.58	99.405030	361,779.34	10,162.76		0.03
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				1.836750	27 Jul 2046			
		199,657.250	Local 96.495129	192,659.52	98.504800	196,671.97	4,012.45		0.01
Original Face:		1,590,000.000	Base 96.495129	192,659.52	98.504800	196,671.97	4,012.45		0.01
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				4.454630	15 May 2028			
		257,666.040	Local 98.738677	254,416.04	97.083420	250,151.00	-4,265.04		0.02
Original Face:		400,000.000	Base 98.738677	254,416.04	97.083420	250,151.00	-4,265.04		0.02
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
		960,000.000	Local 100.000000	960,000.00	102.952396	988,343.00	28,343.00		0.07
			Base 100.000000	960,000.00	102.952396	988,343.00	28,343.00		0.07
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
		260,000.000	Local 100.000000	260,000.00	109.744995	285,336.99	25,336.99		0.02
			Base 100.000000	260,000.00	109.744995	285,336.99	25,336.99		0.02
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		620,000.000	Local 111.422806	690,821.40	112.533962	697,710.56	6,889.16		0.05
			Base 111.422806	690,821.40	112.533962	697,710.56	6,889.16		0.05
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
		580,000.000	Local 100.000000	580,000.00	105.957629	614,554.25	34,554.25		0.05
			Base 100.000000	580,000.00	105.957629	614,554.25	34,554.25		0.04
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A				3.500000	25 Oct 2048			
		480,561.170	Local 97.672238	469,374.85	103.196900	495,924.23	26,549.38		0.04
Original Face:		660,000.000	Base 97.672238	469,374.85	103.196900	495,924.23	26,549.38		0.04
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048			
		393,952.480	Local 98.164885	386,723.00	96.235300	379,121.35	-7,601.65		0.03
Original Face:		532,000.000	Base 98.164885	386,723.00	96.235300	379,121.35	-7,601.65		0.03

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FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		
	1,283,049.770	Local	98.657234	1,265,821.42	102.646900	1,317,010.81	51,189.39	0.10	
Original Face:	1,700,000.000	Base	98.657234	1,265,821.42	102.646900	1,317,010.81	51,189.39	0.09	
46651JAA1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 BOLT A 144A					1.854630	15 Jul 2034		
	698,741.040	Local	100.000000	698,741.04	93.999500	656,813.08	-41,927.96	0.05	
Original Face:	770,000.000	Base	100.000000	698,741.04	93.999500	656,813.08	-41,927.96	0.05	
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
	308,878.990	Local	100.287430	309,766.80	95.291700	294,336.04	-15,430.76	0.02	
		Base	100.287430	309,766.80	95.291700	294,336.04	-15,430.76	0.02	
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN						31 Jan 2025		
	227,670.720	Local	99.787105	227,186.02	88.000000	200,350.23	-26,835.79	0.01	
		Base	99.787105	227,186.02	88.000000	200,350.23	-26,835.79	0.01	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	610,000.000	Local	117.208772	714,973.51	112.547154	686,537.64	-28,435.87	0.05	
		Base	117.208772	714,973.51	112.547154	686,537.64	-28,435.87	0.05	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	50,000.000	Local	101.662080	50,831.04	110.052949	55,026.47	4,195.43	0.00	
		Base	101.662080	50,831.04	110.052949	55,026.47	4,195.43	0.00	
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	98.000000	196,000.00	-4,000.00	0.01	
		Base	100.000000	200,000.00	98.000000	196,000.00	-4,000.00	0.01	
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	92.451200	184,902.40	-15,097.60	0.01	
		Base	100.000000	200,000.00	92.451200	184,902.40	-15,097.60	0.01	
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	70,000.000	Local	99.984300	69,989.01	98.709544	69,096.68	-892.33	0.01	
		Base	99.984300	69,989.01	98.709544	69,096.68	-892.33	0.00	
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
	20,000.000	Local	113.715250	22,743.05	99.310831	19,862.17	-2,880.88	0.00	
		Base	113.715250	22,743.05	99.310831	19,862.17	-2,880.88	0.00	

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View Date: April 1, 2020

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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
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	160,000.000	Local		107.841400	172,546.24	102.045072	163,272.12	-9,274.12	0.01
		Base		107.841400	172,546.24	102.045072	163,272.12	-9,274.12	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	130,000.000	Local		117.380746	152,594.97	101.922945	132,499.83	-20,095.14	0.01
		Base		117.380746	152,594.97	101.922945	132,499.83	-20,095.14	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
	90,000.000	Local		109.675322	98,707.79	97.110271	87,399.24	-11,308.55	0.01
		Base		109.675322	98,707.79	97.110271	87,399.24	-11,308.55	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	90,000.000	Local		109.459244	98,513.32	98.057314	88,251.58	-10,261.74	0.01
		Base		109.459244	98,513.32	98.057314	88,251.58	-10,261.74	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	210,000.000	Local		114.402610	240,245.48	99.074305	208,056.04	-32,189.44	0.02
		Base		114.402610	240,245.48	99.074305	208,056.04	-32,189.44	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	190,000.000	Local		96.347905	183,061.02	97.157675	184,599.58	1,538.56	0.01
		Base		96.347905	183,061.02	97.157675	184,599.58	1,538.56	0.01
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	30,000.000	Local		101.466300	30,439.89	99.518737	29,855.62	-584.27	0.00
		Base		101.466300	30,439.89	99.518737	29,855.62	-584.27	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	570,000.000	Local		100.149453	570,851.88	103.772800	591,504.96	20,653.08	0.04
		Base		100.149453	570,851.88	103.772800	591,504.96	20,653.08	0.04
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.500000	23 Dec 2036		
	128,648.800	Local		92.743453	119,313.34	97.963500	126,028.87	6,715.53	0.01
	Original Face: 710,000.000	Base		92.743453	119,313.34	97.963500	126,028.87	6,715.53	0.01
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026		
	160,000.000	Local		99.731281	159,570.05	101.738000	162,780.80	3,210.75	0.01
		Base		99.731281	159,570.05	101.738000	162,780.80	3,210.75	0.01

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View Date: April 1, 2020

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51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023			
		433,887.290	Local 100.262319	435,025.46	77.000000	334,093.21	-100,932.25		0.02
			Base 100.262319	435,025.46	77.000000	334,093.21	-100,932.25		0.02
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024			
		510,000.000	Local 99.930804	509,647.10	90.257653	460,314.03	-49,333.07		0.03
			Base 99.930804	509,647.10	90.257653	460,314.03	-49,333.07		0.03
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R					31 Dec 2020			
		311,556.720	Local 26.000001	81,004.75	1.350000	4,206.02	-76,798.73		0.00
			Base 26.000001	81,004.75	1.350000	4,206.02	-76,798.73		0.00
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A				3.200000	25 May 2059			
		1,022,174.550	Local 100.047437	1,022,659.44	99.539750	1,017,469.99	-5,189.45		0.08
Original Face:		1,100,000.000	Base 100.047437	1,022,659.44	99.539750	1,017,469.99	-5,189.45		0.07
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5				6.500000	19 Jul 2017			
		790,000.000	Local 98.502795	778,172.08	0.001000	7.90	-778,164.18		0.00
			Base 98.502795	778,172.08	0.001000	7.90	-778,164.18		0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024			
		80,000.000	Local 100.000000	80,000.00	98.000000	78,400.00	-1,600.00		0.01
			Base 100.000000	80,000.00	98.000000	78,400.00	-1,600.00		0.01
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027			
		150,000.000	Local 95.134440	142,701.66	99.750000	149,625.00	6,923.34		0.01
			Base 95.134440	142,701.66	99.750000	149,625.00	6,923.34		0.01
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5				5.000000	15 Jun 2027			
		20,000.000	Local 96.600150	19,320.03	91.500000	18,300.00	-1,020.03		0.00
			Base 96.600150	19,320.03	91.500000	18,300.00	-1,020.03		0.00
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027			
		458,765.850	Local 99.811939	457,903.09	93.000000	426,652.24	-31,250.85		0.03
			Base 99.811939	457,903.09	93.000000	426,652.24	-31,250.85		0.03
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028			
		200,000.000	Local 100.000000	200,000.00	99.222278	198,444.56	-1,555.44		0.01
			Base 100.000000	200,000.00	99.222278	198,444.56	-1,555.44		0.01

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539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	200,000.000	Local	99.706660	199,413.32	106.549304	213,098.61	13,685.29	0.02	
		Base	99.706660	199,413.32	106.549304	213,098.61	13,685.29	0.02	
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.500000	04 Nov 2024		
	250,000.000	Local	99.708912	249,272.28	100.731629	251,829.07	2,556.79	0.02	
		Base	99.708912	249,272.28	100.731629	251,829.07	2,556.79	0.02	
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9					3.900000	12 Mar 2024		
	200,000.000	Local	99.880870	199,761.74	101.197190	202,394.38	2,632.64	0.02	
		Base	99.880870	199,761.74	101.197190	202,394.38	2,632.64	0.01	
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.500000	14 Sep 2020		
	100,000.000	Local	100.091160	100,091.16	101.304467	101,304.47	1,213.31	0.01	
		Base	100.091160	100,091.16	101.304467	101,304.47	1,213.31	0.01	
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.100000	15 Jan 2023		
	40,000.000	Local	100.351950	40,140.78	101.426150	40,570.46	429.68	0.00	
		Base	100.351950	40,140.78	101.426150	40,570.46	429.68	0.00	
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	270,000.000	Local	112.347211	303,337.47	107.138811	289,274.79	-14,062.68	0.02	
		Base	112.347211	303,337.47	107.138811	289,274.79	-14,062.68	0.02	
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	100,000.000	Local	106.066660	106,066.66	105.689480	105,689.48	-377.18	0.01	
		Base	106.066660	106,066.66	105.689480	105,689.48	-377.18	0.01	
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	120,000.000	Local	99.518625	119,422.35	110.202492	132,242.99	12,820.64	0.01	
		Base	99.518625	119,422.35	110.202492	132,242.99	12,820.64	0.01	
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5					5.000000	15 Apr 2040		
	70,000.000	Local	99.533229	69,673.26	113.998722	79,799.11	10,125.85	0.01	
		Base	99.533229	69,673.26	113.998722	79,799.11	10,125.85	0.01	
548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125					5.125000	15 Apr 2050		
	270,000.000	Local	112.522115	303,809.71	120.734773	325,983.89	22,174.18	0.02	
		Base	112.522115	303,809.71	120.734773	325,983.89	22,174.18	0.02	

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WESTERN CORE PLUS BOND PORT  
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FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN					30 Dec 2026			
		790,000.000	Local	101.068556	798,441.59	95.375000	753,462.50	-44,979.09	0.06
			Base	101.068556	798,441.59	95.375000	753,462.50	-44,979.09	0.05
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023			
		606,462.790	Local	99.318337	602,328.76	89.500000	542,784.20	-59,544.56	0.04
			Base	99.318337	602,328.76	89.500000	542,784.20	-59,544.56	0.04
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025			
		50,000.000	Local	102.133280	51,066.64	82.337015	41,168.51	-9,898.13	0.00
			Base	102.133280	51,066.64	82.337015	41,168.51	-9,898.13	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038			
		180,000.000	Local	98.892078	178,005.74	78.084458	140,552.02	-37,453.72	0.01
			Base	98.892078	178,005.74	78.084458	140,552.02	-37,453.72	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048			
		250,000.000	Local	99.370136	248,425.34	77.401500	193,503.75	-54,921.59	0.01
			Base	99.370136	248,425.34	77.401500	193,503.75	-54,921.59	0.01
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029			
		640,000.000	Local	109.369283	699,963.41	88.061489	563,593.53	-136,369.88	0.04
			Base	109.369283	699,963.41	88.061489	563,593.53	-136,369.88	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049			
		150,000.000	Local	98.747673	148,121.51	84.334254	126,501.38	-21,620.13	0.01
			Base	98.747673	148,121.51	84.334254	126,501.38	-21,620.13	0.01
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7				2.700000	01 Apr 2025			
		150,000.000	Local	99.944347	149,916.52	102.801348	154,202.02	4,285.50	0.01
			Base	99.944347	149,916.52	102.801348	154,202.02	4,285.50	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2				3.200000	01 Apr 2030			
		90,000.000	Local	99.727900	89,755.11	104.379703	93,941.73	4,186.62	0.01
			Base	99.727900	89,755.11	104.379703	93,941.73	4,186.62	0.01
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				1.246630	25 May 2037			
		1,375,822.990	Local	93.060027	1,280,341.24	79.907570	1,099,386.72	-180,954.52	0.08
		Original Face: 10,140,000.000	Base	93.060027	1,280,341.24	79.907570	1,099,386.72	-180,954.52	0.08

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As of: March 31, 2020

View Date: April 1, 2020

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57906PAG4	MCAFEE LLC TERM LOAN B 1	575,070.030	Local	100.190144	576,163.49	92.166700	530,023.07	-46,140.42	0.04
			Base	100.190144	576,163.49	92.166700	530,023.07	-46,140.42	0.04
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7	320,000.000	Local	100.234878	320,751.61	104.600318	334,721.02	13,969.41	0.02
			Base	100.234878	320,751.61	104.600318	334,721.02	13,969.41	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125	350,000.000	Local	101.365260	354,778.41	92.380749	323,332.62	-31,445.79	0.02
			Base	101.365260	354,778.41	92.380749	323,332.62	-31,445.79	0.02
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6	180,000.000	Local	99.266817	178,680.27	104.993089	188,987.56	10,307.29	0.01
			Base	99.266817	178,680.27	104.993089	188,987.56	10,307.29	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2	110,000.000	Local	103.855418	114,240.96	111.854460	123,039.91	8,798.95	0.01
			Base	103.855418	114,240.96	111.854460	123,039.91	8,798.95	0.01
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1	1,376,105.420	Local	99.814818	1,373,557.12	91.979970	1,265,741.35	-107,815.77	0.09
		Original Face: 2,200,000.000	Base	99.814818	1,373,557.12	91.979970	1,265,741.35	-107,815.77	0.09
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4	760,000.000	Local	102.911905	782,130.48	104.360391	793,138.97	11,008.49	0.06
			Base	102.911905	782,130.48	104.360391	793,138.97	11,008.49	0.06
594088AQ9	MICHAELS STORES INC TERM LOAN	148,039.620	Local	100.077425	148,154.24	83.000000	122,872.88	-25,281.36	0.01
			Base	100.077425	148,154.24	83.000000	122,872.88	-25,281.36	0.01
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7	70,000.000	Local	98.330257	68,831.18	107.763418	75,434.39	6,603.21	0.01
			Base	98.330257	68,831.18	107.763418	75,434.39	6,603.21	0.01
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55	230,000.000	Local	98.377061	226,267.24	100.695465	231,599.57	5,332.33	0.02
			Base	98.377061	226,267.24	100.695465	231,599.57	5,332.33	0.02

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594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.400000	08 Aug 2026			
		1,190,000.000	Local 97.001555	1,154,318.50	106.158710	1,263,288.65	108,970.15	0.09	
			Base 97.001555	1,154,318.50	106.158710	1,263,288.65	108,970.15	0.09	
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036			
		20,000.000	Local 99.640950	19,928.19	111.411450	22,282.29	2,354.10	0.00	
			Base 99.640950	19,928.19	111.411450	22,282.29	2,354.10	0.00	
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056			
		60,000.000	Local 95.448783	57,269.27	126.024451	75,614.67	18,345.40	0.01	
			Base 95.448783	57,269.27	126.024451	75,614.67	18,345.40	0.01	
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022			
		330,000.000	Local 99.046433	326,853.23	102.785521	339,192.22	12,338.99	0.03	
			Base 99.046433	326,853.23	102.785521	339,192.22	12,338.99	0.02	
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024			
		370,000.000	Local 99.834046	369,385.97	106.393470	393,655.84	24,269.87	0.03	
			Base 99.834046	369,385.97	106.393470	393,655.84	24,269.87	0.03	
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027			
		1,660,000.000	Local 107.489043	1,784,318.11	110.967330	1,842,057.68	57,739.57	0.14	
			Base 107.489043	1,784,318.11	110.967330	1,842,057.68	57,739.57	0.13	
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.100000	06 Feb 2037			
		10,000.000	Local 100.602100	10,060.21	120.541968	12,054.20	1,993.99	0.00	
			Base 100.602100	10,060.21	120.541968	12,054.20	1,993.99	0.00	
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.802583	25 Jun 2056			
		1,580,000.000	Local 99.710289	1,575,422.56	89.263440	1,410,362.35	-165,060.21	0.11	
Original Face:		1,580,000.000	Base 99.710289	1,575,422.56	89.263440	1,410,362.35	-165,060.21	0.10	
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229				3.229000	15 May 2050			
		260,000.000	Local 100.000000	260,000.00	103.166000	268,231.60	8,231.60	0.02	
			Base 100.000000	260,000.00	103.166000	268,231.60	8,231.60	0.02	
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998000	22 Feb 2022			
		130,000.000	Local 100.253338	130,329.34	101.893437	132,461.47	2,132.13	0.01	
			Base 100.253338	130,329.34	101.893437	132,461.47	2,132.13	0.01	

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As of: March 31, 2020

View Date: April 1, 2020

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60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5					3.500000	01 May 2022		
	20,000.000	Local	100.051600	20,010.32	99.968053	19,993.61	-16.71	0.00	
		Base	100.051600	20,010.32	99.968053	19,993.61	-16.71	0.00	
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local	100.000000	10,000.00	111.015063	11,101.51	1,101.51	0.00	
		Base	100.000000	10,000.00	111.015063	11,101.51	1,101.51	0.00	
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	820,000.000	Local	102.342584	839,209.19	97.771839	801,729.08	-37,480.11	0.06	
		Base	102.342584	839,209.19	97.771839	801,729.08	-37,480.11	0.06	
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
	90,000.000	Local	130.288522	117,259.67	138.689915	124,820.92	7,561.25	0.01	
		Base	130.288522	117,259.67	138.689915	124,820.92	7,561.25	0.01	
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	940,000.000	Local	100.000000	940,000.00	104.594085	983,184.40	43,184.40	0.07	
		Base	100.000000	940,000.00	104.594085	983,184.40	43,184.40	0.07	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	570,000.000	Local	100.027649	570,157.60	105.348193	600,484.70	30,327.10	0.04	
		Base	100.027649	570,157.60	105.348193	600,484.70	30,327.10	0.04	
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	280,000.000	Local	100.000000	280,000.00	95.489000	267,369.20	-12,630.80	0.02	
		Base	100.000000	280,000.00	95.489000	267,369.20	-12,630.80	0.02	
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2034		
	990,000.000	Local	102.884210	1,018,553.68	96.031020	950,707.10	-67,846.58	0.07	
	Original Face:	990,000.000	Base	102.884210	1,018,553.68	96.031020	950,707.10	-67,846.58	0.07
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.350600	15 Aug 2034		
	7,710,000.000	Local	5.161212	397,929.43	5.044390	388,922.47	-9,006.96	0.03	
	Original Face:	7,710,000.000	Base	5.161212	397,929.43	5.044390	388,922.47	-9,006.96	0.03
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2034		
	1,140,000.000	Local	102.884498	1,172,883.28	90.193770	1,028,208.98	-144,674.30	0.08	
	Original Face:	1,140,000.000	Base	102.884498	1,172,883.28	90.193770	1,028,208.98	-144,674.30	0.07

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View Date: April 1, 2020

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	Units								
63939FAB6	NAVIENT STUDENT LOAN TRUST NAVSL 2015 1 A2					1.546630	25 Apr 2040		
	452,816.340	Local	99.293020	449,615.02	94.998360	430,168.10	-19,446.92	0.03	
Original Face:	560,000.000	Base	99.293020	449,615.02	94.998360	430,168.10	-19,446.92	0.03	
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A					2.196630	25 Jun 2065		
	771,340.690	Local	100.879709	778,126.24	95.325920	735,287.61	-42,838.63	0.05	
Original Face:	1,190,000.000	Base	100.879709	778,126.24	95.325920	735,287.61	-42,838.63	0.05	
63940YAB2	NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A					3.130000	15 Feb 2068		
	970,000.000	Local	99.951941	969,533.83	98.446880	954,934.74	-14,599.09	0.07	
Original Face:	970,000.000	Base	99.951941	969,533.83	98.446880	954,934.74	-14,599.09	0.07	
63941FAC0	NAVIENT STUDENT LOAN TRUST NAVSL 2020 A A2B 144A					1.604630	15 Nov 2068		
	870,000.000	Local	100.000000	870,000.00	95.785810	833,336.55	-36,663.45	0.06	
Original Face:	870,000.000	Base	100.000000	870,000.00	95.785810	833,336.55	-36,663.45	0.06	
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027		
	90,000.000	Local	100.361644	90,325.48	95.333300	85,799.97	-4,525.51	0.01	
		Base	100.361644	90,325.48	95.333300	85,799.97	-4,525.51	0.01	
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
	1,021,612.870	Local	100.000000	1,021,612.87	98.497170	1,006,259.77	-15,353.10	0.07	
Original Face:	1,140,000.000	Base	100.000000	1,021,612.87	98.497170	1,006,259.77	-15,353.10	0.07	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	814,831.480	Local	102.543757	835,558.81	103.568760	843,910.86	8,352.05	0.06	
Original Face:	1,520,000.000	Base	102.543757	835,558.81	103.568760	843,910.86	8,352.05	0.06	
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85					3.850000	01 Apr 2023		
	185,000.000	Local	101.380795	187,554.47	101.494889	187,765.54	211.07	0.01	
		Base	101.380795	187,554.47	101.494889	187,765.54	211.07	0.01	
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
	759,327.180	Local	100.343295	761,933.91	92.875000	705,225.12	-56,708.79	0.05	
		Base	100.343295	761,933.91	92.875000	705,225.12	-56,708.79	0.05	
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	260,000.000	Local	99.853173	259,618.25	105.658596	274,712.35	15,094.10	0.02	
		Base	99.853173	259,618.25	105.658596	274,712.35	15,094.10	0.02	

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654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	180,000.000	Local	99.374306	178,873.75	104.804221	188,647.60	9,773.85	0.01	
		Base	99.374306	178,873.75	104.804221	188,647.60	9,773.85	0.01	
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	420,000.000	Local	103.811276	436,007.36	109.090248	458,179.04	22,171.68	0.03	
		Base	103.811276	436,007.36	109.090248	458,179.04	22,171.68	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	68.960000	137,920.00	-62,080.00	0.01	
		Base	100.000000	200,000.00	68.960000	137,920.00	-62,080.00	0.01	
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143000	23 Feb 2030		
	200,000.000	Local	100.000000	200,000.00	69.008000	138,016.00	-61,984.00	0.01	
		Base	100.000000	200,000.00	69.008000	138,016.00	-61,984.00	0.01	
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.000000	01 Mar 2041		
	150,000.000	Local	104.438527	156,657.79	66.918939	100,378.41	-56,279.38	0.01	
		Base	104.438527	156,657.79	66.918939	100,378.41	-56,279.38	0.01	
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	40,000.000	Local	99.698025	39,879.21	58.239315	23,295.73	-16,583.48	0.00	
		Base	99.698025	39,879.21	58.239315	23,295.73	-16,583.48	0.00	
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	100,000.000	Local	105.241270	105,241.27	70.732862	70,732.86	-34,508.41	0.01	
		Base	105.241270	105,241.27	70.732862	70,732.86	-34,508.41	0.01	
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					2.146750	26 Feb 2046		
	159,925.990	Local	97.058883	155,222.38	98.996620	158,321.32	3,098.94	0.01	
Original Face:	2,410,000.000	Base	97.058883	155,222.38	98.996620	158,321.32	3,098.94	0.01	
65557FAA4	NORDEA BANK ABP SUBORDINATED 144A 05/21 4.875					4.875000	13 May 2021		
	300,000.000	Local	103.876057	311,628.17	101.841552	305,524.66	-6,103.51	0.02	
		Base	103.876057	311,628.17	101.841552	305,524.66	-6,103.51	0.02	
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	190,000.000	Local	96.375589	183,113.62	101.505807	192,861.03	9,747.41	0.01	
		Base	96.375589	183,113.62	101.505807	192,861.03	9,747.41	0.01	



# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	800,000.000	Local		103.948066	831,584.53	103.911905	831,295.24	-289.29	0.06
		Base		103.948066	831,584.53	103.911905	831,295.24	-289.29	0.06
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	220,000.000	Local		127.693909	280,926.60	135.228737	297,503.22	16,576.62	0.02
		Base		127.693909	280,926.60	135.228737	297,503.22	16,576.62	0.02
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
	140,000.000	Local		99.629086	139,480.72	104.361632	146,106.28	6,625.56	0.01
		Base		99.629086	139,480.72	104.361632	146,106.28	6,625.56	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	260,000.000	Local		101.691596	264,398.15	106.095882	275,849.29	11,451.14	0.02
		Base		101.691596	264,398.15	106.095882	275,849.29	11,451.14	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	460,000.000	Local		102.605722	471,986.32	108.733133	500,172.41	28,186.09	0.04
		Base		102.605722	471,986.32	108.733133	500,172.41	28,186.09	0.04
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	100,000.000	Local		108.777800	108,777.80	111.778109	111,778.11	3,000.31	0.01
		Base		108.777800	108,777.80	111.778109	111,778.11	3,000.31	0.01
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	280,000.000	Local		98.189357	274,930.20	94.381600	264,268.48	-10,661.72	0.02
		Base		98.189357	274,930.20	94.381600	264,268.48	-10,661.72	0.02
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875					6.875000	15 Jan 2023		
	20,000.000	Local		98.004950	19,600.99	20.500000	4,100.00	-15,500.99	0.00
		Base		98.004950	19,600.99	20.500000	4,100.00	-15,500.99	0.00
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875					6.875000	15 Mar 2022		
	610,000.000	Local		99.548648	607,246.75	19.750000	120,475.00	-486,771.75	0.01
		Base		99.548648	607,246.75	19.750000	120,475.00	-486,771.75	0.01
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125000	15 Feb 2022		
	100,000.000	Local		99.652120	99,652.12	72.990581	72,990.58	-26,661.54	0.01
		Base		99.652120	99,652.12	72.990581	72,990.58	-26,661.54	0.01

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WESTERN CORE PLUS BOND PORT  
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FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
	480,000.000	Local	102.381931	491,433.27	48.173895	231,234.70	-260,198.57	0.02	
		Base	102.381931	491,433.27	48.173895	231,234.70	-260,198.57	0.02	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	70,000.000	Local	99.142057	69,399.44	42.345357	29,641.75	-39,757.69	0.00	
		Base	99.142057	69,399.44	42.345357	29,641.75	-39,757.69	0.00	
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	350,000.000	Local	98.708211	345,478.74	42.189811	147,664.34	-197,814.40	0.01	
		Base	98.708211	345,478.74	42.189811	147,664.34	-197,814.40	0.01	
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	270,000.000	Local	99.370285	268,299.77	46.353006	125,153.12	-143,146.65	0.01	
		Base	99.370285	268,299.77	46.353006	125,153.12	-143,146.65	0.01	
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	30,000.000	Local	97.151167	29,145.35	42.854598	12,856.38	-16,288.97	0.00	
		Base	97.151167	29,145.35	42.854598	12,856.38	-16,288.97	0.00	
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
	190,000.000	Local	99.915179	189,838.84	71.304549	135,478.64	-54,360.20	0.01	
		Base	99.915179	189,838.84	71.304549	135,478.64	-54,360.20	0.01	
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	230,000.000	Local	101.017804	232,340.95	47.927425	110,233.08	-122,107.87	0.01	
		Base	101.017804	232,340.95	47.927425	110,233.08	-122,107.87	0.01	
674599CT0	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 VAR					2.684130	08 Feb 2021		
	450,000.000	Local	89.527933	402,875.70	79.250000	356,625.00	-46,250.70	0.03	
		Base	89.527933	402,875.70	79.250000	356,625.00	-46,250.70	0.03	
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6					2.600000	13 Aug 2021		
	350,000.000	Local	95.278226	333,473.79	78.629422	275,202.98	-58,270.81	0.02	
		Base	95.278226	333,473.79	78.629422	275,202.98	-58,270.81	0.02	
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	350,000.000	Local	100.212020	350,742.07	54.732512	191,563.79	-159,178.28	0.01	
		Base	100.212020	350,742.07	54.732512	191,563.79	-159,178.28	0.01	

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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674599CZ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/21 4.85					4.850000	15 Mar 2021		
	96,000.000	Local		101.997781	97,917.87	83.949087	80,591.12	-17,326.75	0.01
		Base		101.997781	97,917.87	83.949087	80,591.12	-17,326.75	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	670,000.000	Local		115.353788	772,870.38	56.227401	376,723.59	-396,146.79	0.03
		Base		115.353788	772,870.38	56.227401	376,723.59	-396,146.79	0.03
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	300,000.000	Local		110.820023	332,460.07	52.890657	158,671.97	-173,788.10	0.01
		Base		110.820023	332,460.07	52.890657	158,671.97	-173,788.10	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	40,000.000	Local		132.849150	53,139.66	53.068962	21,227.58	-31,912.08	0.00
		Base		132.849150	53,139.66	53.068962	21,227.58	-31,912.08	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		122.393425	391,658.96	47.899394	153,278.06	-238,380.90	0.01
		Base		122.393425	391,658.96	47.899394	153,278.06	-238,380.90	0.01
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	110,000.000	Local		127.685409	140,453.95	46.669132	51,336.05	-89,117.90	0.00
		Base		127.685409	140,453.95	46.669132	51,336.05	-89,117.90	0.00
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
	100,000.000	Local		99.255810	99,255.81	99.749000	99,749.00	493.19	0.01
		Base		99.255810	99,255.81	99.749000	99,749.00	493.19	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
68902VAD9	OTIS WORLDWIDE CORP COMPANY GUAR 144A 04/25 2.056					2.056000	05 Apr 2025		
	120,000.000	Local		99.999000	119,998.80	97.733703	117,280.44	-2,718.36	0.01
		Base		99.999000	119,998.80	97.733703	117,280.44	-2,718.36	0.01
68902VAE7	OTIS WORLDWIDE CORP COMPANY GUAR 144A 04/27 2.293					2.293000	05 Apr 2027		
	120,000.000	Local		99.998008	119,997.61	95.599839	114,719.81	-5,277.80	0.01
		Base		99.998008	119,997.61	95.599839	114,719.81	-5,277.80	0.01

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FUND: HBCR



STATE STREET

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View Date: April 1, 2020

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68902VAF4	OTIS WORLDWIDE CORP COMPANY GUAR 144A 02/30 2.565					2.565000	15 Feb 2030		
	340,000.000	Local	99.992068	339,973.03	97.189727	330,445.07	-9,527.96	0.02	
		Base	99.992068	339,973.03	97.189727	330,445.07	-9,527.96	0.02	
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5					3.500000	01 Oct 2020		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		
	330,000.000	Local	100.000000	330,000.00	108.250000	357,225.00	27,225.00	0.03	
		Base	100.000000	330,000.00	108.250000	357,225.00	27,225.00	0.03	
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	160,000.000	Local	101.306775	162,090.84	90.361603	144,578.56	-17,512.28	0.01	
		Base	101.306775	162,090.84	90.361603	144,578.56	-17,512.28	0.01	
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024		
	40,000.000	Local	100.222600	40,089.04	86.049989	34,420.00	-5,669.04	0.00	
		Base	100.222600	40,089.04	86.049989	34,420.00	-5,669.04	0.00	
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5					4.500000	15 Mar 2023		
	20,000.000	Local	99.342150	19,868.43	86.744538	17,348.91	-2,519.52	0.00	
		Base	99.342150	19,868.43	86.744538	17,348.91	-2,519.52	0.00	
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	127,891.790	Local	99.922560	127,792.75	49.100000	62,794.87	-64,997.88	0.00	
		Base	99.922560	127,792.75	49.100000	62,794.87	-64,997.88	0.00	
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						29 May 2026		
	131,740.390	Local	100.090451	131,859.55	78.500000	103,416.21	-28,443.34	0.01	
		Base	100.090451	131,859.55	78.500000	103,416.21	-28,443.34	0.01	
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		
	210,000.000	Local	108.014376	226,830.19	68.540000	143,934.00	-82,896.19	0.01	
		Base	108.014376	226,830.19	68.540000	143,934.00	-82,896.19	0.01	
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.000000	05 Mar 2042		
	50,000.000	Local	92.127980	46,063.99	109.817036	54,908.52	8,844.53	0.00	
		Base	92.127980	46,063.99	109.817036	54,908.52	8,844.53	0.00	

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713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		
	80,000.000	Local		119.348600	95,478.88	125.840267	100,672.21	5,193.33	0.01
		Base		119.348600	95,478.88	125.840267	100,672.21	5,193.33	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.450000	15 Jan 2022		
	340,000.000	Local		101.444794	344,912.30	102.743552	349,328.08	4,415.78	0.03
		Base		101.444794	344,912.30	102.743552	349,328.08	4,415.78	0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
	390,000.000	Local		132.166533	515,449.48	149.000000	581,100.00	65,650.52	0.04
		Base		132.166533	515,449.48	149.000000	581,100.00	65,650.52	0.04
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25					7.250000	17 Mar 2044		
	350,000.000	Local		90.838129	317,933.45	101.080000	353,780.00	35,846.55	0.03
		Base		90.838129	317,933.45	101.080000	353,780.00	35,846.55	0.03
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.250000	17 Mar 2024		
	482,000.000	Local		102.038463	491,825.39	98.900000	476,698.00	-15,127.39	0.04
		Base		102.038463	491,825.39	98.900000	476,698.00	-15,127.39	0.03
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125					6.125000	17 Jan 2022		
	79,000.000	Local		100.000000	79,000.00	99.750000	78,802.50	-197.50	0.01
		Base		100.000000	79,000.00	99.750000	78,802.50	-197.50	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	240,000.000	Local		100.762217	241,829.32	102.478000	245,947.20	4,117.88	0.02
		Base		100.762217	241,829.32	102.478000	245,947.20	4,117.88	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	2,633,000.000	Local		104.162613	2,742,601.60	95.250000	2,507,932.50	-234,669.10	0.19
		Base		104.162613	2,742,601.60	95.250000	2,507,932.50	-234,669.10	0.18
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	220,000.000	Local		98.339509	216,346.92	94.330000	207,526.00	-8,820.92	0.02
		Base		98.339509	216,346.92	94.330000	207,526.00	-8,820.92	0.01
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044		
	40,000.000	Local		101.728525	40,691.41	61.500000	24,600.00	-16,091.41	0.00
		Base		101.728525	40,691.41	61.500000	24,600.00	-16,091.41	0.00

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
	300,000.000	Local		99.310717	297,932.15	63.240000	189,720.00	-108,212.15	0.01
		Base		99.310717	297,932.15	63.240000	189,720.00	-108,212.15	0.01
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
	20,000.000	Local		99.873100	19,974.62	76.250000	15,250.00	-4,724.62	0.00
		Base		99.873100	19,974.62	76.250000	15,250.00	-4,724.62	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	170,000.000	Local		100.850906	171,446.54	105.146444	178,748.95	7,302.41	0.01
		Base		100.850906	171,446.54	105.146444	178,748.95	7,302.41	0.01
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.900000	15 Nov 2021		
	220,000.000	Local		99.986118	219,969.46	100.587697	221,292.93	1,323.47	0.02
		Base		99.986118	219,969.46	100.587697	221,292.93	1,323.47	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	90,000.000	Local		98.656289	88,790.66	111.488137	100,339.32	11,548.66	0.01
		Base		98.656289	88,790.66	111.488137	100,339.32	11,548.66	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		99.296300	9,929.63	100.269567	10,026.96	97.33	0.00
		Base		99.296300	9,929.63	100.269567	10,026.96	97.33	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	260,000.000	Local		98.924712	257,204.25	100.410537	261,067.40	3,863.15	0.02
		Base		98.924712	257,204.25	100.410537	261,067.40	3,863.15	0.02
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1						05 Mar 2026		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
	677,402.250	Local		100.292289	679,382.22	91.000000	616,436.05	-62,946.17	0.05
		Base		100.292289	679,382.22	91.000000	616,436.05	-62,946.17	0.04
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	130,000.000	Local		101.864869	132,424.33	98.000000	127,400.00	-5,024.33	0.01
		Base		101.864869	132,424.33	98.000000	127,400.00	-5,024.33	0.01

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742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	150,000.000	Local		99.760393	149,640.59	111.071461	166,607.19	16,966.60	0.01
		Base		99.760393	149,640.59	111.071461	166,607.19	16,966.60	0.01
742718FJ3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55					3.550000	25 Mar 2040		
	150,000.000	Local		105.222080	157,833.12	116.630212	174,945.32	17,112.20	0.01
		Base		105.222080	157,833.12	116.630212	174,945.32	17,112.20	0.01
742718FK0	PROCTER + GAMBLE CO/THE SR UNSECURED 03/50 3.6					3.600000	25 Mar 2050		
	220,000.000	Local		112.298200	247,056.04	122.880828	270,337.82	23,281.78	0.02
		Base		112.298200	247,056.04	122.880828	270,337.82	23,281.78	0.02
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4					4.000000	14 Mar 2029		
	360,000.000	Local		99.679586	358,846.51	106.928000	384,940.80	26,094.29	0.03
		Base		99.679586	358,846.51	106.928000	384,940.80	26,094.29	0.03
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	1,240,000.000	Local		111.032326	1,376,800.84	117.781600	1,460,491.84	83,691.00	0.11
		Base		111.032326	1,376,800.84	117.781600	1,460,491.84	83,691.00	0.10
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875					6.875000	01 Mar 2021		
	50,000.000	Local		100.556080	50,278.04	51.000000	25,500.00	-24,778.04	0.00
		Base		100.556080	50,278.04	51.000000	25,500.00	-24,778.04	0.00
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						01 Feb 2027		
	0.000	Local		0.000000	29.70	0.000000	0.00	-29.70	0.00
		Base		0.000000	29.70	0.000000	0.00	-29.70	0.00
74952PAJ6	RETL RETL 2019 RVP C 144A					2.804630	15 Mar 2036		
	420,000.000	Local		100.000000	420,000.00	86.086200	361,562.04	-58,437.96	0.03
	Original Face:	Base		100.000000	420,000.00	86.086200	361,562.04	-58,437.96	0.03
74969AAC5	RPI 2019 INTERMEDIATE FINANCE 2020 TERM LOAN B1						11 Feb 2027		
	558,600.000	Local		100.221982	559,839.99	91.666700	512,050.19	-47,789.80	0.04
		Base		100.221982	559,839.99	91.666700	512,050.19	-47,789.80	0.04
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	170,000.000	Local		97.778265	166,223.05	59.500000	101,150.00	-65,073.05	0.01
		Base		97.778265	166,223.05	59.500000	101,150.00	-65,073.05	0.01

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75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 Jul 2022		
	27,000.000	Local	101.092741	27,295.04	72.000000	19,440.00	-7,855.04	0.00	
		Base	101.092741	27,295.04	72.000000	19,440.00	-7,855.04	0.00	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	30,000.000	Local	93.087200	27,926.16	73.000000	21,900.00	-6,026.16	0.00	
		Base	93.087200	27,926.16	73.000000	21,900.00	-6,026.16	0.00	
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	89.911837	44,955.92	-5,044.08	0.00	
		Base	100.000000	50,000.00	89.911837	44,955.92	-5,044.08	0.00	
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						17 Nov 2025		
	523,836.340	Local	100.160690	524,678.09	92.750000	485,858.21	-38,819.88	0.04	
		Base	100.160690	524,678.09	92.750000	485,858.21	-38,819.88	0.03	
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	140,000.000	Local	99.859557	139,803.38	100.796228	141,114.72	1,311.34	0.01	
		Base	99.859557	139,803.38	100.796228	141,114.72	1,311.34	0.01	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.000000	25 Jul 2037		
	174,752.140	Local	80.919370	141,408.33	51.570970	90,121.37	-51,286.96	0.01	
	Original Face: 420,000.000	Base	80.919370	141,408.33	51.570970	90,121.37	-51,286.96	0.01	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	140,000.000	Local	107.322171	150,251.04	107.414971	150,380.96	129.92	0.01	
		Base	107.322171	150,251.04	107.414971	150,380.96	129.92	0.01	
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
	263,352.120	Local	100.325955	264,210.53	93.625000	246,563.42	-17,647.11	0.02	
		Base	100.325955	264,210.53	93.625000	246,563.42	-17,647.11	0.02	
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125000	15 Jul 2023		
	110,000.000	Local	100.981982	111,080.18	99.000000	108,900.00	-2,180.18	0.01	
		Base	100.981982	111,080.18	99.000000	108,900.00	-2,180.18	0.01	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	294,058.070	Local	100.106350	294,370.80	94.375000	277,517.30	-16,853.50	0.02	
		Base	100.106350	294,370.80	94.375000	277,517.30	-16,853.50	0.02	

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780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6				6.000000	19 Dec 2023		
		370,000.000	Local 111.595727	412,904.19	104.826910	387,859.57	-25,044.62	0.03
			Base 111.595727	412,904.19	104.826910	387,859.57	-25,044.62	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	100.694061	201,388.12	1,388.12	0.02
			Base 100.000000	200,000.00	100.694061	201,388.12	1,388.12	0.01
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	104.162881	281,239.78	11,239.78	0.02
			Base 100.000000	270,000.00	104.162881	281,239.78	11,239.78	0.02
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125000	28 May 2024		
		1,090,000.000	Local 101.156006	1,102,600.46	102.410917	1,116,279.00	13,678.54	0.08
			Base 101.156006	1,102,600.46	102.410917	1,116,279.00	13,678.54	0.08
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.150000	26 Oct 2020		
		150,000.000	Local 99.523360	149,285.04	99.949602	149,924.40	639.36	0.01
			Base 99.523360	149,285.04	99.949602	149,924.40	639.36	0.01
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.200000	30 Apr 2021		
		170,000.000	Local 99.973671	169,955.24	101.192757	172,027.69	2,072.45	0.01
			Base 99.973671	169,955.24	101.192757	172,027.69	2,072.45	0.01
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A				1.490500	15 Mar 2033		
		255,034.150	Local 99.630261	254,091.19	92.888730	236,897.98	-17,193.21	0.02
Original Face:		680,000.000	Base 99.630261	254,091.19	92.888730	236,897.98	-17,193.21	0.02
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A				3.500000	28 Oct 2029		
		63,124.360	Local 98.916330	62,440.30	99.496040	62,806.24	365.94	0.00
Original Face:		910,000.000	Base 98.916330	62,440.30	99.496040	62,806.24	365.94	0.00
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A				2.230000	15 Sep 2037		
		1,130,000.000	Local 99.996577	1,129,961.32	98.783700	1,116,255.81	-13,705.51	0.08
Original Face:		1,130,000.000	Base 99.996577	1,129,961.32	98.783700	1,116,255.81	-13,705.51	0.08
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		170,000.000	Local 99.962518	169,936.28	103.939349	176,696.89	6,760.61	0.01
			Base 99.962518	169,936.28	103.939349	176,696.89	6,760.61	0.01

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79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	150,000.000	Local		99.662533	149,493.80	110.704764	166,057.15	16,563.35	0.01
		Base		99.662533	149,493.80	110.704764	166,057.15	16,563.35	0.01
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	200,000.000	Local		102.734095	205,468.19	93.623000	187,246.00	-18,222.19	0.01
		Base		102.734095	205,468.19	93.623000	187,246.00	-18,222.19	0.01
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	360,000.000	Local		99.930767	359,750.76	95.871000	345,135.60	-14,615.16	0.03
		Base		99.930767	359,750.76	95.871000	345,135.60	-14,615.16	0.02
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625000	15 Sep 2045		
	260,000.000	Local		105.166538	273,433.00	114.055804	296,545.09	23,112.09	0.02
		Base		105.166538	273,433.00	114.055804	296,545.09	23,112.09	0.02
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		
	40,000.000	Local		100.721075	40,288.43	102.020696	40,808.28	519.85	0.00
		Base		100.721075	40,288.43	102.020696	40,808.28	519.85	0.00
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	480,295.980	Local		100.281957	481,650.21	80.250000	385,437.52	-96,212.69	0.03
		Base		100.281957	481,650.21	80.250000	385,437.52	-96,212.69	0.03
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
	160,000.000	Local		121.337538	194,140.06	138.052022	220,883.24	26,743.18	0.02
		Base		121.337538	194,140.06	138.052022	220,883.24	26,743.18	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
	90,000.000	Local		104.847089	94,362.38	115.994008	104,394.61	10,032.23	0.01
		Base		104.847089	94,362.38	115.994008	104,394.61	10,032.23	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	410,000.000	Local		100.727232	412,981.65	115.512373	473,600.73	60,619.08	0.04
		Base		100.727232	412,981.65	115.512373	473,600.73	60,619.08	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	260,000.000	Local		107.093062	278,441.96	103.034157	267,888.81	-10,553.15	0.02
		Base		107.093062	278,441.96	103.034157	267,888.81	-10,553.15	0.02

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822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.750000	12 Sep 2046			
		20,000.000	Local 92.657900	18,531.58	106.937962	21,387.59	2,856.01		0.00
			Base 92.657900	18,531.58	106.937962	21,387.59	2,856.01		0.00
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024			
		200,000.000	Local 101.685465	203,370.93	106.381487	212,762.97	9,392.04		0.02
			Base 101.685465	203,370.93	106.381487	212,762.97	9,392.04		0.02
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039			
		165,265.330	Local 100.000000	165,265.33	103.985620	171,852.18	6,586.85		0.01
Original Face:		170,000.000	Base 100.000000	165,265.33	103.985620	171,852.18	6,586.85		0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044			
		157,549.520	Local 100.000000	157,549.52	101.664310	160,171.63	2,622.11		0.01
Original Face:		160,000.000	Base 100.000000	157,549.52	101.664310	160,171.63	2,622.11		0.01
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1				3.548000	10 Sep 2028			
		104,291.530	Local 100.000000	104,291.53	106.324700	110,887.66	6,596.13		0.01
Original Face:		130,000.000	Base 100.000000	104,291.53	106.324700	110,887.66	6,596.13		0.01
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029			
		352,149.640	Local 100.000000	352,149.64	102.138460	359,680.22	7,530.58		0.03
Original Face:		390,000.000	Base 100.000000	352,149.64	102.138460	359,680.22	7,530.58		0.03
83401AAB4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018 D A2FX 144A				3.600000	25 Feb 2048			
		410,000.000	Local 102.092600	418,579.66	100.239530	410,982.07	-7,597.59		0.03
Original Face:		410,000.000	Base 102.092600	418,579.66	100.239530	410,982.07	-7,597.59		0.03
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN					11 Dec 2026			
		620,000.000	Local 99.033461	614,007.46	87.833300	544,566.46	-69,441.00		0.04
			Base 99.033461	614,007.46	87.833300	544,566.46	-69,441.00		0.04
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042			
		500,000.000	Local 98.299414	491,497.07	101.187945	505,939.73	14,442.66		0.04
			Base 98.299414	491,497.07	101.187945	505,939.73	14,442.66		0.04
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032			
		140,000.000	Local 112.578636	157,610.09	120.119005	168,166.61	10,556.52		0.01
			Base 112.578636	157,610.09	120.119005	168,166.61	10,556.52		0.01

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
	60,000.000	Local	102.082767	61,249.66	93.500000	56,100.00	-5,149.66	0.00	
		Base	102.082767	61,249.66	93.500000	56,100.00	-5,149.66	0.00	
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
	10,000.000	Local	101.182700	10,118.27	85.000000	8,500.00	-1,618.27	0.00	
		Base	101.182700	10,118.27	85.000000	8,500.00	-1,618.27	0.00	
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		
	10,000.000	Local	101.357500	10,135.75	114.220000	11,422.00	1,286.25	0.00	
		Base	101.357500	10,135.75	114.220000	11,422.00	1,286.25	0.00	
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	170,000.000	Local	112.535853	191,310.95	132.250000	224,825.00	33,514.05	0.02	
		Base	112.535853	191,310.95	132.250000	224,825.00	33,514.05	0.02	
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
	90,000.000	Local	94.856522	85,370.87	110.500000	99,450.00	14,079.13	0.01	
		Base	94.856522	85,370.87	110.500000	99,450.00	14,079.13	0.01	
85207UAL9	SPRINT CORP COMPANY GUAR 144A 02/28 7.25					7.250000	01 Feb 2028		
	60,000.000	Local	99.014967	59,408.98	100.500000	60,300.00	891.02	0.00	
		Base	99.014967	59,408.98	100.500000	60,300.00	891.02	0.00	
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B						02 Feb 2024		
	200,576.050	Local	99.259578	199,090.94	99.250000	199,071.73	-19.21	0.01	
		Base	99.259578	199,090.94	99.250000	199,071.73	-19.21	0.01	
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.360000	20 Mar 2023		
	75,000.000	Local	99.846573	74,884.93	99.500000	74,625.00	-259.93	0.01	
		Base	99.846573	74,884.93	99.500000	74,625.00	-259.93	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	102.000000	275,400.00	5,400.00	0.02	
Original Face:	210,000.000	Base	100.000000	270,000.00	102.000000	275,400.00	5,400.00	0.02	
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	1,050,000.000	Local	104.616950	1,098,477.97	108.790400	1,142,299.20	43,821.23	0.09	
		Base	104.616950	1,098,477.97	108.790400	1,142,299.20	43,821.23	0.08	

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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View Date: April 1, 2020

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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
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					1.666630	25 Sep 2035		
		787,853.940	Local	94.209274	742,231.48	95.238150	750,337.52	8,106.04	0.06
	Original Face:	1,370,000.000	Base	94.209274	742,231.48	95.238150	750,337.52	8,106.04	0.05
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058000	14 Jul 2021		
		160,000.000	Local	99.080181	158,528.29	99.188849	158,702.16	173.87	0.01
			Base	99.080181	158,528.29	99.188849	158,702.16	173.87	0.01
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3					5.300000	01 Apr 2044		
		20,000.000	Local	107.303100	21,460.62	78.636998	15,727.40	-5,733.22	0.00
			Base	107.303100	21,460.62	78.636998	15,727.40	-5,733.22	0.00
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35					3.350000	24 May 2021		
		250,000.000	Local	99.955532	249,888.83	101.201800	253,004.50	3,115.67	0.02
			Base	99.955532	249,888.83	101.201800	253,004.50	3,115.67	0.02
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	94.232624	235,581.56	-14,418.44	0.02
			Base	100.000000	250,000.00	94.232624	235,581.56	-14,418.44	0.02
87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
		69,277.440	Local	99.247374	68,756.04	79.000000	54,729.18	-14,026.86	0.00
			Base	99.247374	68,756.04	79.000000	54,729.18	-14,026.86	0.00
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.250000	15 Nov 2023		
		60,000.000	Local	97.836650	58,701.99	86.070000	51,642.00	-7,059.99	0.00
			Base	97.836650	58,701.99	86.070000	51,642.00	-7,059.99	0.00
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375					5.375000	01 Feb 2027		
		20,000.000	Local	101.759700	20,351.94	82.300000	16,460.00	-3,891.94	0.00
			Base	101.759700	20,351.94	82.300000	16,460.00	-3,891.94	0.00
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875					5.875000	15 Apr 2026		
		30,000.000	Local	102.271300	30,681.39	83.000000	24,900.00	-5,781.39	0.00
			Base	102.271300	30,681.39	83.000000	24,900.00	-5,781.39	0.00
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5					6.500000	15 Jul 2027		
		70,000.000	Local	100.000000	70,000.00	85.250000	59,675.00	-10,325.00	0.00
			Base	100.000000	70,000.00	85.250000	59,675.00	-10,325.00	0.00

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View Date: April 1, 2020

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87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875					6.875000	15 Jan 2029		
	40,000.000	Local	100.000000	40,000.00	80.500000	32,200.00	-7,800.00	0.00	
		Base	100.000000	40,000.00	80.500000	32,200.00	-7,800.00	0.00	
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
	16,000.000	Local	102.673500	16,427.76	138.813096	22,210.10	5,782.34	0.00	
		Base	102.673500	16,427.76	138.813096	22,210.10	5,782.34	0.00	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	160,000.000	Local	134.390763	215,025.22	113.648874	181,838.20	-33,187.02	0.01	
		Base	134.390763	215,025.22	113.648874	181,838.20	-33,187.02	0.01	
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	10,000.000	Local	102.819700	10,281.97	85.727987	8,572.80	-1,709.17	0.00	
		Base	102.819700	10,281.97	85.727987	8,572.80	-1,709.17	0.00	
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
	200,000.000	Local	100.281400	200,562.80	100.506000	201,012.00	449.20	0.01	
		Base	100.281400	200,562.80	100.506000	201,012.00	449.20	0.01	
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local	103.231740	154,847.61	112.075713	168,113.57	13,265.96	0.01	
		Base	103.231740	154,847.61	112.075713	168,113.57	13,265.96	0.01	
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
	340,000.000	Local	124.588641	423,601.38	110.779990	376,651.97	-46,949.41	0.03	
		Base	124.588641	423,601.38	110.779990	376,651.97	-46,949.41	0.03	
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	590,000.000	Local	100.785068	594,631.90	84.473233	498,392.07	-96,239.83	0.04	
		Base	100.785068	594,631.90	84.473233	498,392.07	-96,239.83	0.04	
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
	728,175.000	Local	100.607703	732,600.14	85.250000	620,769.19	-111,830.95	0.05	
		Base	100.607703	732,600.14	85.250000	620,769.19	-111,830.95	0.04	
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	110,000.000	Local	98.570882	108,427.97	95.358000	104,893.80	-3,534.17	0.01	
		Base	98.570882	108,427.97	95.358000	104,893.80	-3,534.17	0.01	

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View Date: April 1, 2020

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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
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	110,000.000	Local	94.801400	104,281.54	91.682000	100,850.20	-3,431.34	0.01	
		Base	94.801400	104,281.54	91.682000	100,850.20	-3,431.34	0.01	
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	30,000.000	Local	98.556233	29,566.87	96.183000	28,854.90	-711.97	0.00	
		Base	98.556233	29,566.87	96.183000	28,854.90	-711.97	0.00	
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.700000	19 Jul 2019		
	0.000	Local	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00	
		Base	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00	
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
	390,000.000	Local	97.277210	379,381.12	95.518000	372,520.20	-6,860.92	0.03	
		Base	97.277210	379,381.12	95.518000	372,520.20	-6,860.92	0.03	
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	450,000.000	Local	93.232202	419,544.91	91.249000	410,620.50	-8,924.41	0.03	
		Base	93.232202	419,544.91	91.249000	410,620.50	-8,924.41	0.03	
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	320,000.000	Local	89.756603	287,221.13	84.235000	269,552.00	-17,669.13	0.02	
		Base	89.756603	287,221.13	84.235000	269,552.00	-17,669.13	0.02	
88167AAM3	TEVA PHARMACEUTICALS NE COMPANY GUAR 144A 01/25 7.125					7.125000	31 Jan 2025		
	260,000.000	Local	100.000000	260,000.00	99.000000	257,400.00	-2,600.00	0.02	
		Base	100.000000	260,000.00	99.000000	257,400.00	-2,600.00	0.02	
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					1.755130	11 Nov 2034		
	421,241.740	Local	99.945521	421,012.25	94.487430	398,020.49	-22,991.76	0.03	
Original Face:	520,000.000	Base	99.945521	421,012.25	94.487430	398,020.49	-22,991.76	0.03	
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	160,000.000	Local	99.343294	158,949.27	100.361086	160,577.74	1,628.47	0.01	
		Base	99.343294	158,949.27	100.361086	160,577.74	1,628.47	0.01	
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
	60,000.000	Local	99.681367	59,808.82	104.183424	62,510.05	2,701.23	0.00	
		Base	99.681367	59,808.82	104.183424	62,510.05	2,701.23	0.00	

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88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	120,000.000	Local	107.423350	128,908.02	113.023540	135,628.25	6,720.23	0.01	
		Base	107.423350	128,908.02	113.023540	135,628.25	6,720.23	0.01	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	330,000.000	Local	117.244445	386,906.67	137.617084	454,136.38	67,229.71	0.03	
		Base	117.244445	386,906.67	137.617084	454,136.38	67,229.71	0.03	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	30,000.000	Local	122.155467	36,646.64	112.185213	33,655.56	-2,991.08	0.00	
		Base	122.155467	36,646.64	112.185213	33,655.56	-2,991.08	0.00	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	260,000.000	Local	119.077308	309,601.00	122.726424	319,088.70	9,487.70	0.02	
		Base	119.077308	309,601.00	122.726424	319,088.70	9,487.70	0.02	
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	70,000.000	Local	125.055257	87,538.68	113.239194	79,267.44	-8,271.24	0.01	
		Base	125.055257	87,538.68	113.239194	79,267.44	-8,271.24	0.01	
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
	70,000.000	Local	99.921800	69,945.26	95.000000	66,500.00	-3,445.26	0.00	
		Base	99.921800	69,945.26	95.000000	66,500.00	-3,445.26	0.00	
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	210,000.000	Local	99.981562	209,961.28	102.066610	214,339.88	4,378.60	0.02	
		Base	99.981562	209,961.28	102.066610	214,339.88	4,378.60	0.02	
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	0.060	Local	100.000000	0.06	100.075000	0.06	0.00	0.00	
		Base	100.000000	0.06	100.075000	0.06	0.00	0.00	
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
	177,097.880	Local	100.256869	177,552.79	95.416700	168,980.95	-8,571.84	0.01	
		Base	100.256869	177,552.79	95.416700	168,980.95	-8,571.84	0.01	
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	320,000.000	Local	112.133809	358,828.19	113.853651	364,331.68	5,503.49	0.03	
		Base	112.133809	358,828.19	113.853651	364,331.68	5,503.49	0.03	

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90266UAF0	UFC HOLDINGS, LLC TERM LOAN					29 Apr 2026			
		377,531.060	Local 100.422363	379,125.61	87.000000	328,452.02	-50,673.59		0.02
			Base 100.422363	379,125.61	87.000000	328,452.02	-50,673.59		0.02
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050			
		100,000.000	Local 102.739540	102,739.54	107.241410	107,241.41	4,501.87		0.01
Original Face:		100,000.000	Base 102.739540	102,739.54	107.241410	107,241.41	4,501.87		0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050			
		820,000.000	Local 102.772654	842,735.76	105.798700	867,549.34	24,813.58		0.06
Original Face:		820,000.000	Base 102.772654	842,735.76	105.798700	867,549.34	24,813.58		0.06
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15				3.150000	26 Apr 2021			
		250,000.000	Local 99.997796	249,994.49	100.842570	252,106.43	2,111.94		0.02
			Base 99.997796	249,994.49	100.842570	252,106.43	2,111.94		0.02
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125				4.125000	24 Sep 2025			
		240,000.000	Local 99.888150	239,731.56	103.872600	249,294.24	9,562.68		0.02
			Base 99.888150	239,731.56	103.872600	249,294.24	9,562.68		0.02
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491				3.491000	23 May 2023			
		340,000.000	Local 99.998221	339,993.95	101.097944	343,733.01	3,739.06		0.03
			Base 99.998221	339,993.95	101.097944	343,733.01	3,739.06		0.02
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253				4.253000	23 Mar 2028			
		590,000.000	Local 99.568731	587,455.51	104.802094	618,332.35	30,876.84		0.05
			Base 99.568731	587,455.51	104.802094	618,332.35	30,876.84		0.04
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099			
		1,030,000.000	Local 102.738365	1,058,205.16	94.000000	968,200.00	-90,005.16		0.07
			Base 102.738365	1,058,205.16	94.000000	968,200.00	-90,005.16		0.07
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022			
		780,000.000	Local 103.693506	808,809.35	101.876671	794,638.03	-14,171.32		0.06
			Base 103.693506	808,809.35	101.876671	794,638.03	-14,171.32		0.06
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025			
		120,000.000	Local 100.015775	120,018.93	107.447822	128,937.39	8,918.46		0.01
			Base 100.015775	120,018.93	107.447822	128,937.39	8,918.46		0.01

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	250,000.000	Local		99.937688	249,844.22	107.254222	268,135.56	18,291.34	0.02
		Base		99.937688	249,844.22	107.254222	268,135.56	18,291.34	0.02
907818FF0	UNION PACIFIC CORP SR UNSECURED 144A 03/60 3.839					3.839000	20 Mar 2060		
	270,000.000	Local		101.832163	274,946.84	104.370862	281,801.33	6,854.49	0.02
		Base		101.832163	274,946.84	104.370862	281,801.33	6,854.49	0.02
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
	680,000.000	Local		101.438484	689,781.69	97.138101	660,539.09	-29,242.60	0.05
		Base		101.438484	689,781.69	97.138101	660,539.09	-29,242.60	0.05
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	220,000.000	Local		99.930577	219,847.27	97.656232	214,843.71	-5,003.56	0.02
		Base		99.930577	219,847.27	97.656232	214,843.71	-5,003.56	0.02
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	250,000.000	Local		102.441832	256,104.58	103.132269	257,830.67	1,726.09	0.02
		Base		102.441832	256,104.58	103.132269	257,830.67	1,726.09	0.02
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	1,260,000.000	Local		98.385041	1,239,651.52	97.152000	1,224,115.20	-15,536.32	0.09
		Base		98.385041	1,239,651.52	97.152000	1,224,115.20	-15,536.32	0.09
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
	340,000.000	Local		89.620182	304,708.62	100.351000	341,193.40	36,484.78	0.03
		Base		89.620182	304,708.62	100.351000	341,193.40	36,484.78	0.02
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	100,000.000	Local		95.371720	95,371.72	97.000000	97,000.00	1,628.28	0.01
		Base		95.371720	95,371.72	97.000000	97,000.00	1,628.28	0.01
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5					6.500000	15 Dec 2026		
	20,000.000	Local		100.000000	20,000.00	101.500000	20,300.00	300.00	0.00
		Base		100.000000	20,000.00	101.500000	20,300.00	300.00	0.00
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
	130,000.000	Local		100.000000	130,000.00	99.970000	129,961.00	-39.00	0.01
		Base		100.000000	130,000.00	99.970000	129,961.00	-39.00	0.01

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875					3.875000	15 Nov 2027		
	30,000.000	Local		102.065400	30,619.62	94.500000	28,350.00	-2,269.62	0.00
		Base		102.065400	30,619.62	94.500000	28,350.00	-2,269.62	0.00
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
	716,034.000	Local		120.146444	860,289.39	139.700126	1,000,300.40	140,011.01	0.07
Original Face:	600,000.000	Base		120.146444	860,289.39	139.700126	1,000,300.40	140,011.01	0.07
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
	282,684.000	Local		116.708179	329,915.35	139.233524	393,590.89	63,675.54	0.03
Original Face:	240,000.000	Base		116.708179	329,915.35	139.233524	393,590.89	63,675.54	0.03
912810QV3	TSY INFL IX N/B 02/42 0.75					0.750000	15 Feb 2042		
	924,631.200	Local		95.948366	887,168.53	111.993165	1,035,523.75	148,355.22	0.08
Original Face:	810,000.000	Base		95.948366	887,168.53	111.993165	1,035,523.75	148,355.22	0.07
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	460,000.000	Local		149.169398	686,179.23	148.117188	681,339.06	-4,840.17	0.05
		Base		149.169398	686,179.23	148.117188	681,339.06	-4,840.17	0.05
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
	1,106,750.000	Local		104.704711	1,158,819.39	128.177929	1,418,609.23	259,789.84	0.11
Original Face:	1,000,000.000	Base		104.704711	1,158,819.39	128.177929	1,418,609.23	259,789.84	0.10
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	6,730,000.000	Local		97.844594	6,584,941.16	133.992188	9,017,674.25	2,432,733.09	0.67
		Base		97.844594	6,584,941.16	133.992188	9,017,674.25	2,432,733.09	0.64
912810RR1	TSY INFL IX N/B 02/46 1					1.000000	15 Feb 2046		
	979,740.000	Local		102.186449	1,001,161.52	121.528836	1,190,666.62	189,505.10	0.09
Original Face:	900,000.000	Base		102.186449	1,001,161.52	121.528836	1,190,666.62	189,505.10	0.08
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	5,030,000.000	Local		97.722480	4,915,440.73	132.492188	6,664,357.06	1,748,916.33	0.50
		Base		97.722480	4,915,440.73	132.492188	6,664,357.06	1,748,916.33	0.47
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
	3,470,000.000	Local		99.052616	3,437,125.79	138.828125	4,817,335.94	1,380,210.15	0.36
		Base		99.052616	3,437,125.79	138.828125	4,817,335.94	1,380,210.15	0.34

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STATE STREET

As of: March 31, 2020

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912810SB5	TSY INFL IX N/B 02/48 1				1.000000	15 Feb 2048			
		1,328,420.000	Local	111.151230	1,476,555.17	123.100632	1,635,293.42	158,738.25	0.12
Original Face:		1,270,000.000	Base	111.151230	1,476,555.17	123.100632	1,635,293.42	158,738.25	0.12
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048			
		8,710,000.000	Local	113.684901	9,901,954.85	141.675781	12,339,960.53	2,438,005.68	0.92
			Base	113.684901	9,901,954.85	141.675781	12,339,960.53	2,438,005.68	0.87
912810SF6	US TREASURY N/B 02/49 3				3.000000	15 Feb 2049			
		130,000.000	Local	108.617400	141,202.62	139.324219	181,121.48	39,918.86	0.01
			Base	108.617400	141,202.62	139.324219	181,121.48	39,918.86	0.01
912810SG4	TSY INFL IX N/B 02/49 1				1.000000	15 Feb 2049			
		7,985,139.500	Local	109.306840	8,728,303.65	124.239081	9,920,663.93	1,192,360.28	0.74
Original Face:		7,790,000.000	Base	109.306840	8,728,303.65	124.239081	9,920,663.93	1,192,360.28	0.70
912810SH2	US TREASURY N/B 05/49 2.875				2.875000	15 May 2049			
		910,000.000	Local	104.359271	949,669.37	136.449219	1,241,687.89	292,018.52	0.09
			Base	104.359271	949,669.37	136.449219	1,241,687.89	292,018.52	0.09
912810SJ8	US TREASURY N/B 08/49 2.25				2.250000	15 Aug 2049			
		7,120,000.000	Local	115.470082	8,221,469.85	121.824219	8,673,884.39	452,414.54	0.65
			Base	115.470082	8,221,469.85	121.824219	8,673,884.39	452,414.54	0.61
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050			
		6,080,000.000	Local	116.337978	7,073,349.09	115.847656	7,043,537.48	-29,811.61	0.52
			Base	116.337978	7,073,349.09	115.847656	7,043,537.48	-29,811.61	0.50
912810SM1	TSY INFL IX N/B 02/50 0.25				0.250000	15 Feb 2050			
		6,611,615.200	Local	104.796992	6,928,773.88	103.055436	6,813,628.87	-115,145.01	0.51
Original Face:		6,590,000.000	Base	104.796992	6,928,773.88	103.055436	6,813,628.87	-115,145.01	0.48
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
9128284N7	US TREASURY N/B 05/28 2.875				2.875000	15 May 2028			
		2,640,000.000	Local	99.560767	2,628,404.24	117.906250	3,112,725.00	484,320.76	0.23
			Base	99.560767	2,628,404.24	117.906250	3,112,725.00	484,320.76	0.22

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9128284Z0	US TREASURY N/B 08/25 2.75	1,430,000.000	Local	99.531699	1,423,303.30	112.378906	1,607,018.36	183,715.06	0.12
			Base	99.531699	1,423,303.30	112.378906	1,607,018.36	183,715.06	0.11
9128285D8	US TREASURY N/B 09/23 2.875	150,000.000	Local	99.526447	149,289.67	108.949219	163,423.83	14,134.16	0.01
			Base	99.526447	149,289.67	108.949219	163,423.83	14,134.16	0.01
9128286U9	US TREASURY N/B 05/22 2.125	10,000.000	Local	100.690600	10,069.06	104.011719	10,401.17	332.11	0.00
			Base	100.690600	10,069.06	104.011719	10,401.17	332.11	0.00
912828K74	US TREASURY N/B 08/25 2	150,000.000	Local	96.087953	144,131.93	108.277344	162,416.02	18,284.09	0.01
			Base	96.087953	144,131.93	108.277344	162,416.02	18,284.09	0.01
912828U24	US TREASURY N/B 11/26 2	1,860,000.000	Local	102.790986	1,911,912.34	109.519531	2,037,063.28	125,150.94	0.15
			Base	102.790986	1,911,912.34	109.519531	2,037,063.28	125,150.94	0.14
912828X47	US TREASURY N/B 04/22 1.875	40,000.000	Local	99.277075	39,710.83	103.421875	41,368.75	1,657.92	0.00
			Base	99.277075	39,710.83	103.421875	41,368.75	1,657.92	0.00
912828XZ8	US TREASURY N/B 06/25 2.75	2,021,000.000	Local	99.713893	2,015,217.78	112.085938	2,265,256.81	250,039.03	0.17
			Base	99.713893	2,015,217.78	112.085938	2,265,256.81	250,039.03	0.16
912828YB0	US TREASURY N/B 08/29 1.625	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
912828YG9	US TREASURY N/B 09/26 1.625	960,000.000	Local	99.950874	959,528.39	107.031250	1,027,500.00	67,971.61	0.08
			Base	99.950874	959,528.39	107.031250	1,027,500.00	67,971.61	0.07
912828YQ7	US TREASURY N/B 10/26 1.625	6,160,000.000	Local	99.801308	6,147,760.55	107.042969	6,593,846.89	446,086.34	0.49
			Base	99.801308	6,147,760.55	107.042969	6,593,846.89	446,086.34	0.47

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912828YV6	US TREASURY N/B 11/24 1.5					1.500000	30 Nov 2024		
	130,000.000	Local	99.008869	128,711.53	105.300781	136,891.02	8,179.49	0.01	
		Base	99.008869	128,711.53	105.300781	136,891.02	8,179.49	0.01	
912828YW4	US TREASURY N/B 12/22 1.625					1.625000	15 Dec 2022		
	3,110,000.000	Local	99.981522	3,109,425.32	103.671875	3,224,195.31	114,769.99	0.24	
		Base	99.981522	3,109,425.32	103.671875	3,224,195.31	114,769.99	0.23	
912828YY0	US TREASURY N/B 12/24 1.75					1.750000	31 Dec 2024		
	1,450,000.000	Local	100.016839	1,450,244.17	106.476562	1,543,910.15	93,665.98	0.12	
		Base	100.016839	1,450,244.17	106.476562	1,543,910.15	93,665.98	0.11	
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	170,000.000	Local	102.003906	173,406.64	115.517813	196,380.28	22,973.64	0.01	
		Base	102.003906	173,406.64	115.517813	196,380.28	22,973.64	0.01	
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	130,000.000	Local	100.180192	130,234.25	109.775271	142,707.85	12,473.60	0.01	
		Base	100.180192	130,234.25	109.775271	142,707.85	12,473.60	0.01	
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375000	15 Nov 2021		
	70,000.000	Local	99.898371	69,928.86	102.309616	71,616.73	1,687.87	0.01	
		Base	99.898371	69,928.86	102.309616	71,616.73	1,687.87	0.01	
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
	200,000.000	Local	100.475695	200,951.39	102.327910	204,655.82	3,704.43	0.02	
		Base	100.475695	200,951.39	102.327910	204,655.82	3,704.43	0.01	
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	100,000.000	Local	99.495640	99,495.64	101.927952	101,927.95	2,432.31	0.01	
		Base	99.495640	99,495.64	101.927952	101,927.95	2,432.31	0.01	
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.700000	15 Jul 2020		
	150,000.000	Local	99.943193	149,914.79	100.009490	150,014.24	99.45	0.01	
		Base	99.943193	149,914.79	100.009490	150,014.24	99.45	0.01	
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	320,000.000	Local	101.096753	323,509.61	108.065903	345,810.89	22,301.28	0.03	
		Base	101.096753	323,509.61	108.065903	345,810.89	22,301.28	0.02	

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91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	70,000.000	Local	101.499729	71,049.81	112.153558	78,507.49	7,457.68	0.01	
		Base	101.499729	71,049.81	112.153558	78,507.49	7,457.68	0.01	
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	100,000.000	Local	101.063530	101,063.53	110.785983	110,785.98	9,722.45	0.01	
		Base	101.063530	101,063.53	110.785983	110,785.98	9,722.45	0.01	
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	370,000.000	Local	105.875324	391,738.70	109.893321	406,605.29	14,866.59	0.03	
		Base	105.875324	391,738.70	109.893321	406,605.29	14,866.59	0.03	
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	262,101.210	Local	99.943629	261,953.46	83.333300	218,417.59	-43,535.87	0.02	
		Base	99.943629	261,953.46	83.333300	218,417.59	-43,535.87	0.02	
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
	139,240.510	Local	100.123520	139,412.50	91.000000	126,708.86	-12,703.64	0.01	
		Base	100.123520	139,412.50	91.000000	126,708.86	-12,703.64	0.01	
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local	97.220794	165,275.35	73.115000	124,295.50	-40,979.85	0.01	
		Base	97.220794	165,275.35	73.115000	124,295.50	-40,979.85	0.01	
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.000000	15 Mar 2024		
	20,000.000	Local	101.160700	20,232.14	101.874000	20,374.80	142.66	0.00	
		Base	101.160700	20,232.14	101.874000	20,374.80	142.66	0.00	
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	80,000.000	Local	102.109763	81,687.81	105.420000	84,336.00	2,648.19	0.01	
		Base	102.109763	81,687.81	105.420000	84,336.00	2,648.19	0.01	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	197,000.000	Local	96.982325	191,055.18	111.051000	218,770.47	27,715.29	0.02	
		Base	96.982325	191,055.18	111.051000	218,770.47	27,715.29	0.02	
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	60,000.000	Local	108.534800	65,120.88	105.680000	63,408.00	-1,712.88	0.00	
		Base	108.534800	65,120.88	105.680000	63,408.00	-1,712.88	0.00	

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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	190,000.000	Local		118.211521	224,601.89	130.504713	247,958.95	23,357.06	0.02
		Base		118.211521	224,601.89	130.504713	247,958.95	23,357.06	0.02
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local		96.444118	106,088.53	116.714177	128,385.59	22,297.06	0.01
		Base		96.444118	106,088.53	116.714177	128,385.59	22,297.06	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.500000	01 Nov 2024		
	40,000.000	Local		100.746175	40,298.47	106.389150	42,555.66	2,257.19	0.00
		Base		100.746175	40,298.47	106.389150	42,555.66	2,257.19	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local		95.425988	162,224.18	128.022950	217,639.02	55,414.84	0.02
		Base		95.425988	162,224.18	128.022950	217,639.02	55,414.84	0.02
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	160,000.000	Local		117.484281	187,974.85	115.636390	185,018.22	-2,956.63	0.01
		Base		117.484281	187,974.85	115.636390	185,018.22	-2,956.63	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.747255	205,494.51	127.012033	254,024.07	48,529.56	0.02
		Base		102.747255	205,494.51	127.012033	254,024.07	48,529.56	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		105.311000	21,062.20	136.909934	27,381.99	6,319.79	0.00
		Base		105.311000	21,062.20	136.909934	27,381.99	6,319.79	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		101.388790	101,388.79	111.184167	111,184.17	9,795.38	0.01
		Base		101.388790	101,388.79	111.184167	111,184.17	9,795.38	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	990,000.000	Local		111.253240	1,101,407.08	117.871422	1,166,927.08	65,520.00	0.09
		Base		111.253240	1,101,407.08	117.871422	1,166,927.08	65,520.00	0.08
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	406,000.000	Local		99.781074	405,111.16	106.820195	433,689.99	28,578.83	0.03
		Base		99.781074	405,111.16	106.820195	433,689.99	28,578.83	0.03

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View Date: April 1, 2020

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92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
	236,000.000	Local		100.473894	237,118.39	113.732026	268,407.58	31,289.19	0.02
		Base		100.473894	237,118.39	113.732026	268,407.58	31,289.19	0.02
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	300,000.000	Local		116.751617	350,254.85	110.591516	331,774.55	-18,480.30	0.02
		Base		116.751617	350,254.85	110.591516	331,774.55	-18,480.30	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	60,000.000	Local		115.444183	69,266.51	118.263543	70,958.13	1,691.62	0.01
		Base		115.444183	69,266.51	118.263543	70,958.13	1,691.62	0.01
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	220,000.000	Local		99.693859	219,326.49	107.715346	236,973.76	17,647.27	0.02
		Base		99.693859	219,326.49	107.715346	236,973.76	17,647.27	0.02
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	90,000.000	Local		99.956189	89,960.57	105.351984	94,816.79	4,856.22	0.01
		Base		99.956189	89,960.57	105.351984	94,816.79	4,856.22	0.01
92553PAT9	VIACOMCBS INC SR UNSECURED 09/23 4.25					4.250000	01 Sep 2023		
	90,000.000	Local		99.535511	89,581.96	101.977161	91,779.44	2,197.48	0.01
		Base		99.535511	89,581.96	101.977161	91,779.44	2,197.48	0.01
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875					3.875000	01 Apr 2024		
	10,000.000	Local		96.637200	9,663.72	97.853679	9,785.37	121.65	0.00
		Base		96.637200	9,663.72	97.853679	9,785.37	121.65	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	200,000.000	Local		100.500000	201,000.00	91.000000	182,000.00	-19,000.00	0.01
		Base		100.500000	201,000.00	91.000000	182,000.00	-19,000.00	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	540,000.000	Local		104.968574	566,830.30	108.915728	588,144.93	21,314.63	0.04
		Base		104.968574	566,830.30	108.915728	588,144.93	21,314.63	0.04
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	500,000.000	Local		102.881534	514,407.67	125.929495	629,647.48	115,239.81	0.05
		Base		102.881534	514,407.67	125.929495	629,647.48	115,239.81	0.04

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View Date: April 1, 2020

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92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375000	30 May 2028			
		380,000.000	Local	99.161055	376,812.01	105.613319	401,330.61	24,518.60	0.03
			Base	99.161055	376,812.01	105.613319	401,330.61	24,518.60	0.03
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024			
		300,000.000	Local	99.816780	299,450.34	95.274323	285,822.97	-13,627.37	0.02
			Base	99.816780	299,450.34	95.274323	285,822.97	-13,627.37	0.02
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				4.215279	25 Oct 2034			
		86,006.790	Local	96.521937	83,015.42	91.434400	78,639.79	-4,375.63	0.01
		Original Face: 2,100,000.000	Base	96.521937	83,015.42	91.434400	78,639.79	-4,375.63	0.01
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.335940	15 Jun 2045			
		921,178.740	Local	2.790478	25,705.29	2.069180	19,060.85	-6,644.44	0.00
		Original Face: 1,160,000.000	Base	2.790478	25,705.29	2.069180	19,060.85	-6,644.44	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.569750	29 Mar 2049			
		660,000.000	Local	97.887548	646,057.82	97.000000	640,200.00	-5,857.82	0.05
			Base	97.887548	646,057.82	97.000000	640,200.00	-5,857.82	0.05
931142EE9	WALMART INC SR UNSECURED 06/28 3.7				3.700000	26 Jun 2028			
		600,000.000	Local	104.572282	627,433.69	112.224074	673,344.44	45,910.75	0.05
			Base	104.572282	627,433.69	112.224074	673,344.44	45,910.75	0.05
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5				3.500000	15 May 2024			
		150,000.000	Local	100.943627	151,415.44	103.875080	155,812.62	4,397.18	0.01
			Base	100.943627	151,415.44	103.875080	155,812.62	4,397.18	0.01
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45				3.450000	15 Jun 2029			
		120,000.000	Local	100.564025	120,676.83	102.530433	123,036.52	2,359.69	0.01
			Base	100.564025	120,676.83	102.530433	123,036.52	2,359.69	0.01
94106LBH1	WASTE MANAGEMENT INC COMPANY GUAR 06/26 3.2				3.200000	15 Jun 2026			
		80,000.000	Local	99.975725	79,980.58	104.051197	83,240.96	3,260.38	0.01
			Base	99.975725	79,980.58	104.051197	83,240.96	3,260.38	0.01
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4				4.000000	15 Jul 2039			
		330,000.000	Local	113.661236	375,082.08	108.683564	358,655.76	-16,426.32	0.03
			Base	113.661236	375,082.08	108.683564	358,655.76	-16,426.32	0.03

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94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15				4.150000	15 Jul 2049			
		120,000.000	Local 101.409983	121,691.98	114.834071	137,800.89	16,108.91		0.01
			Base 101.409983	121,691.98	114.834071	137,800.89	16,108.91		0.01
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022			
		80,000.000	Local 99.877738	79,902.19	101.737382	81,389.91	1,487.72		0.01
			Base 99.877738	79,902.19	101.737382	81,389.91	1,487.72		0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.000000	23 Oct 2026			
		480,000.000	Local 99.914485	479,589.53	102.214230	490,628.30	11,038.77		0.04
			Base 99.914485	479,589.53	102.214230	490,628.30	11,038.77		0.03
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.600000	01 Apr 2021			
		50,000.000	Local 100.904020	50,452.01	102.170927	51,085.46	633.45		0.00
			Base 100.904020	50,452.01	102.170927	51,085.46	633.45		0.00
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45				3.450000	13 Feb 2023			
		510,000.000	Local 99.089800	505,357.98	102.609173	523,306.78	17,948.80		0.04
			Base 99.089800	505,357.98	102.609173	523,306.78	17,948.80		0.04
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043			
		130,000.000	Local 99.734623	129,655.01	117.226792	152,394.83	22,739.82		0.01
			Base 99.734623	129,655.01	117.226792	152,394.83	22,739.82		0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.300000	22 Jul 2027			
		1,160,000.000	Local 100.864063	1,170,023.13	106.519194	1,235,622.65	65,599.52		0.09
			Base 100.864063	1,170,023.13	106.519194	1,235,622.65	65,599.52		0.09
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046			
		70,000.000	Local 99.626886	69,738.82	107.395545	75,176.88	5,438.06		0.01
			Base 99.626886	69,738.82	107.395545	75,176.88	5,438.06		0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046			
		660,000.000	Local 101.791521	671,824.04	110.524788	729,463.60	57,639.56		0.05
			Base 101.791521	671,824.04	110.524788	729,463.60	57,639.56		0.05
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				1.376630	25 Jun 2037			
		125,228.380	Local 76.150326	95,361.82	73.969670	92,631.02	-2,730.80		0.01
Original Face:		1,110,000.000	Base 76.150326	95,361.82	73.969670	92,631.02	-2,730.80		0.01

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94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B				4.282510	15 Jul 2046		
		70,000.000	Local 103.162857	72,214.00	98.454970	68,918.48	-3,295.52	0.01
Original Face:		70,000.000	Base 103.162857	72,214.00	98.454970	68,918.48	-3,295.52	0.00
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5				3.817000	15 Aug 2050		
		20,000.000	Local 103.854400	20,770.88	103.887450	20,777.49	6.61	0.00
Original Face:		20,000.000	Base 103.854400	20,770.88	103.887450	20,777.49	6.61	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS				3.808000	15 Dec 2047		
		250,000.000	Local 102.517228	256,293.07	101.020060	252,550.15	-3,742.92	0.02
Original Face:		250,000.000	Base 102.517228	256,293.07	101.020060	252,550.15	-3,742.92	0.02
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS				3.467000	15 Apr 2050		
		220,000.000	Local 102.566991	225,647.38	99.500230	218,900.51	-6,746.87	0.02
Original Face:		220,000.000	Base 102.566991	225,647.38	99.500230	218,900.51	-6,746.87	0.02
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS				3.406000	15 May 2048		
		750,000.000	Local 102.548264	769,111.98	99.200680	744,005.10	-25,106.88	0.06
Original Face:		750,000.000	Base 102.548264	769,111.98	99.200680	744,005.10	-25,106.88	0.05
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA				1.114190	15 May 2048		
		3,965,473.040	Local 4.887900	193,828.36	4.309810	170,904.35	-22,924.01	0.01
Original Face:		5,169,000.000	Base 4.887900	193,828.36	4.309810	170,904.35	-22,924.01	0.01
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		
		1,420,000.000	Local 101.935842	1,447,488.96	105.682596	1,500,692.86	53,203.90	0.11
			Base 101.935842	1,447,488.96	105.682596	1,500,692.86	53,203.90	0.11
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15				4.150000	24 Jan 2029		
		400,000.000	Local 99.839508	399,358.03	109.380176	437,520.70	38,162.67	0.03
			Base 99.839508	399,358.03	109.380176	437,520.70	38,162.67	0.03
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR				2.879000	30 Oct 2030		
		100,000.000	Local 99.541540	99,541.54	99.049501	99,049.50	-492.04	0.01
			Base 99.541540	99,541.54	99.049501	99,049.50	-492.04	0.01

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95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR						4.478000	04 Apr 2031		
	200,000.000	Local		100.000000	200,000.00	113.194985	226,389.97		26,389.97	0.02
		Base		100.000000	200,000.00	113.194985	226,389.97		26,389.97	0.02
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR						5.013000	04 Apr 2051		
	2,310,000.000	Local		112.732407	2,604,118.61	127.680191	2,949,412.41		345,293.80	0.22
		Base		112.732407	2,604,118.61	127.680191	2,949,412.41		345,293.80	0.21
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4							29 Apr 2023		
	52,542.710	Local		100.409248	52,757.74	95.500000	50,178.29		-2,579.45	0.00
		Base		100.409248	52,757.74	95.500000	50,178.29		-2,579.45	0.00
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5						4.500000	01 Mar 2028		
	40,000.000	Local		103.069525	41,227.81	47.988480	19,195.39		-22,032.42	0.00
		Base		103.069525	41,227.81	47.988480	19,195.39		-22,032.42	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5						5.500000	15 Aug 2048		
	20,000.000	Local		85.681400	17,136.28	38.820402	7,764.08		-9,372.20	0.00
		Base		85.681400	17,136.28	38.820402	7,764.08		-9,372.20	0.00
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25						5.250000	01 Feb 2050		
	100,000.000	Local		98.589280	98,589.28	41.437269	41,437.27		-57,152.01	0.00
		Base		98.589280	98,589.28	41.437269	41,437.27		-57,152.01	0.00
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1						3.100000	01 Feb 2025		
	160,000.000	Local		100.084025	160,134.44	50.974408	81,559.05		-78,575.39	0.01
		Base		100.084025	160,134.44	50.974408	81,559.05		-78,575.39	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05						4.050000	01 Feb 2030		
	1,110,000.000	Local		99.972574	1,109,695.57	43.534171	483,229.30		-626,466.27	0.04
		Base		99.972574	1,109,695.57	43.534171	483,229.30		-626,466.27	0.03
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR						2.697880	13 Jan 2023		
	60,000.000	Local		100.000000	60,000.00	52.750000	31,650.00		-28,350.00	0.00
		Base		100.000000	60,000.00	52.750000	31,650.00		-28,350.00	0.00
961214CP6	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3						2.300000	26 May 2020		
	30,000.000	Local		99.884833	29,965.45	99.894213	29,968.26		2.81	0.00
		Base		99.884833	29,965.45	99.894213	29,968.26		2.81	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

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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			
		170,000.000	Local	99.669976	169,438.96	100.102971	170,175.05	736.09	0.01
			Base	99.669976	169,438.96	100.102971	170,175.05	736.09	0.01
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN					05 Mar 2026			
		0.000	Local	0.000000	-0.42	0.000000	0.00	0.42	0.00
			Base	0.000000	-0.42	0.000000	0.00	0.42	0.00
965XVFI6	ELANCO ANIMAL HEALTH INC TERM LOAN B					04 Feb 2027			
		640,000.000	Local	100.540403	643,458.58	94.750000	606,400.00	-37,058.58	0.05
			Base	100.540403	643,458.58	94.750000	606,400.00	-37,058.58	0.04
966BTNII9	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					05 Mar 2027			
		600,000.000	Local	99.000000	594,000.00	84.000000	504,000.00	-90,000.00	0.04
			Base	99.000000	594,000.00	84.000000	504,000.00	-90,000.00	0.04
966EBX909	FNMA BALLOON POOL				2.060000	01 Mar 2030			
		100,000.000	Local	104.537810	104,537.81	105.705000	105,705.00	1,167.19	0.01
		Original Face: 100,000.000	Base	104.537810	104,537.81	105.705000	105,705.00	1,167.19	0.01
966EBY907	FNMA BALLOON POOL				1.700000	01 Apr 2030			
		100,000.000	Local	102.023440	102,023.44	103.036000	103,036.00	1,012.56	0.01
		Original Face: 100,000.000	Base	102.023440	102,023.44	103.036000	103,036.00	1,012.56	0.01
966EBZ904	FNMA BALLOON POOL				1.950000	01 Apr 2032			
		100,000.000	Local	103.800780	103,800.78	104.769000	104,769.00	968.22	0.01
		Original Face: 100,000.000	Base	103.800780	103,800.78	104.769000	104,769.00	968.22	0.01
966EFUII2	FNMA BALLOON POOL				1.000000	01 Apr 2032			
		100,000.000	Local	102.125000	102,125.00	103.066000	103,066.00	941.00	0.01
		Original Face: 100,000.000	Base	102.125000	102,125.00	103.066000	103,066.00	941.00	0.01
966GUT902	FHLMC 30YR POOL				4.500000	25 Mar 2050			
		400,000.000	Local	107.687500	430,750.00	107.775000	431,100.00	350.00	0.03
			Base	107.687500	430,750.00	107.775000	431,100.00	350.00	0.03
966HKC908	FNMA BALLOON POOL				2.260000	01 Mar 2030			
		300,000.000	Local	103.578127	310,734.38	105.128000	315,384.00	4,649.62	0.02
		Original Face: 300,000.000	Base	103.578127	310,734.38	105.128000	315,384.00	4,649.62	0.02

# Holdings

WESTERN CORE PLUS BOND PORT  
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966HKD906	FNMA BALLOON POOL				2.140000	26 Mar 2030			
		100,000.000	Local	102.062500	102,062.50	103.490000	103,490.00	1,427.50	0.01
	Original Face:	100,000.000	Base	102.062500	102,062.50	103.490000	103,490.00	1,427.50	0.01
966HKGII0	FNMA 30YR POOL				3.000000	01 Mar 2050			
		500,000.000	Local	105.164064	525,820.32	105.174000	525,870.00	49.68	0.04
	Original Face:	500,000.000	Base	105.164064	525,820.32	105.174000	525,870.00	49.68	0.04
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031			
		60,000.000	Local	117.815500	70,689.30	116.194560	69,716.74	-972.56	0.01
			Base	117.815500	70,689.30	116.194560	69,716.74	-972.56	0.00
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031			
		720,000.000	Local	130.876556	942,311.20	106.260095	765,072.68	-177,238.52	0.06
			Base	130.876556	942,311.20	106.260095	765,072.68	-177,238.52	0.05
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875				7.875000	01 Sep 2021			
		130,000.000	Local	104.951731	136,437.25	100.179011	130,232.71	-6,204.54	0.01
			Base	104.951731	136,437.25	100.179011	130,232.71	-6,204.54	0.01
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032			
		200,000.000	Local	145.424270	290,848.54	108.658407	217,316.81	-73,531.73	0.02
			Base	145.424270	290,848.54	108.658407	217,316.81	-73,531.73	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7				3.700000	15 Jan 2023			
		70,000.000	Local	98.270000	68,789.00	92.456012	64,719.21	-4,069.79	0.00
			Base	98.270000	68,789.00	92.456012	64,719.21	-4,069.79	0.00
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85				4.850000	01 Mar 2048			
		30,000.000	Local	102.814067	30,844.22	93.232413	27,969.72	-2,874.50	0.00
			Base	102.814067	30,844.22	93.232413	27,969.72	-2,874.50	0.00
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6				6.000000	15 Jan 2022			
		10,000.000	Local	98.443000	9,844.30	80.000000	8,000.00	-1,844.30	0.00
			Base	98.443000	9,844.30	80.000000	8,000.00	-1,844.30	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.250000	01 Aug 2023			
		30,000.000	Local	107.995433	32,398.63	73.500000	22,050.00	-10,348.63	0.00
			Base	107.995433	32,398.63	73.500000	22,050.00	-10,348.63	0.00

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WESTERN CORE PLUS BOND PORT  
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98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	30,000.000	Local		48.328867	14,498.66	55.000000	16,500.00	2,001.34	0.00
		Base		48.328867	14,498.66	55.000000	16,500.00	2,001.34	0.00
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	20,000.000	Local		100.000000	20,000.00	54.300000	10,860.00	-9,140.00	0.00
		Base		100.000000	20,000.00	54.300000	10,860.00	-9,140.00	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	210,000.000	Local		115.116867	241,745.42	141.712729	297,596.73	55,851.31	0.02
		Base		115.116867	241,745.42	141.712729	297,596.73	55,851.31	0.02
98313DAC1	WYNN RESORTS LIMITED TERM LOAN A						20 Sep 2024		
	614,250.000	Local		99.633563	611,999.16	80.000000	491,400.00	-120,599.16	0.04
		Base		99.633563	611,999.16	80.000000	491,400.00	-120,599.16	0.03
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5					6.500000	15 Jun 2022		
	80,000.000	Local		100.311750	80,249.40	100.250000	80,200.00	-49.40	0.01
		Base		100.311750	80,249.40	100.250000	80,200.00	-49.40	0.01
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	160,000.000	Local		100.132144	160,211.43	100.208804	160,334.09	122.66	0.01
		Base		100.132144	160,211.43	100.208804	160,334.09	122.66	0.01
AC10N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875000	15 Jun 2027		
	260,000.000	Local		98.857869	257,030.46	26.000000	67,600.00	-189,430.46	0.01
	Original Face:	Base		98.857869	257,030.46	26.000000	67,600.00	-189,430.46	0.00
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B						30 Oct 2026		
	116,801.110	Local		98.594594	115,159.58	94.000000	109,793.04	-5,366.54	0.01
		Base		98.594594	115,159.58	94.000000	109,793.04	-5,366.54	0.01
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4						19 Nov 2026		
	641,534.760	Local		99.981466	641,415.86	92.000000	590,211.98	-51,203.88	0.04
		Base		99.981466	641,415.86	92.000000	590,211.98	-51,203.88	0.04
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025		
	47,697.060	Local		99.208463	47,319.52	96.625000	46,087.28	-1,232.24	0.00
		Base		99.208463	47,319.52	96.625000	46,087.28	-1,232.24	0.00

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WESTERN CORE PLUS BOND PORT  
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C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B						30 Apr 2026		
			278,600.000	Local	99.106992	276,112.08	91.000000	253,526.00	-22,586.08
			Base	99.106992	276,112.08	91.000000	253,526.00	-22,586.08	0.02
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025		
			214,069.990	Local	100.761984	215,701.17	95.000000	203,366.49	-12,334.68
			Base	100.761984	215,701.17	95.000000	203,366.49	-12,334.68	0.01
F6628DAL8	ALTICE FRANCE SA TERMB12						31 Jan 2026		
			138,727.760	Local	99.928904	138,629.13	93.000000	129,016.82	-9,612.31
			Base	99.928904	138,629.13	93.000000	129,016.82	-9,612.31	0.01
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						29 Jan 2027		
			160,000.000	Local	100.247975	160,396.76	94.750000	151,600.00	-8,796.76
			Base	100.247975	160,396.76	94.750000	151,600.00	-8,796.76	0.01
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
			884,664.640	Local	100.048663	885,095.14	93.750000	829,373.10	-55,722.04
			Base	100.048663	885,095.14	93.750000	829,373.10	-55,722.04	0.06
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
			17,182.580	Local	100.328705	17,239.06	94.583300	16,251.85	-987.21
			Base	100.328705	17,239.06	94.583300	16,251.85	-987.21	0.00
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I						30 Apr 2028		
			71,000.000	Local	100.000000	71,000.00	92.000000	65,320.00	-5,680.00
			Base	100.000000	71,000.00	92.000000	65,320.00	-5,680.00	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75					3.750000	25 Apr 2022		
			210,000.000	Local	98.803633	207,487.63	100.581178	211,220.47	3,732.84
			Base	98.803633	207,487.63	100.581178	211,220.47	3,732.84	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125					5.125000	15 Jan 2045		
			1,970,000.000	Local	117.141092	2,307,679.52	111.516905	2,196,883.03	-110,796.49
			Base	117.141092	2,307,679.52	111.516905	2,196,883.03	-110,796.49	0.16
<b>US DOLLAR Total</b>									
	644,657,509.050	Local			608,157,637.83		612,985,866.13	4,828,228.30	45.68
Original Face:	633,444,914.780	Base			608,157,637.83		612,985,866.13	4,828,228.30	43.42

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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

	39,746,588,809.050	Base		657,010,892.96		651,971,155.67	-5,039,737.29	46.18
Original Face:	633,444,914.780							

# Holdings

WESTERN CORE PLUS BOND PORT  
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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
<b>US DOLLAR</b>									
ADI1JZ0V5	EURO CURR 9AM	APR20C 1.11	APR20 1.11	CALL		03 Apr 2020			
250,000.000		2.000	Local	0.005820	1,455.00	0.003000	750.00	-705.00	0.00
			Base	0.005820	1,455.00	0.003000	750.00	-705.00	0.00
ADI1K0WD5	EURO CURR 9AM	APR20C 1.1	APR20 1.1	CALL		03 Apr 2020			
250,000.000		2.000	Local	0.006020	1,505.00	0.008000	2,000.00	495.00	0.00
			Base	0.006020	1,505.00	0.008000	2,000.00	495.00	0.00
ADI1K0WL7	AUDUSD EURO 9AM	APR20C 67.5	APR20 67.5	CALL		03 Apr 2020			
2,000.000		2.000	Local	0.682500	1,365.00	0.010000	20.00	-1,345.00	0.00
			Base	0.682500	1,365.00	0.010000	20.00	-1,345.00	0.00
ADI1LBSZ6	US 10YR FUT OPTN	MAY20C 163.5	APR20 163.5	CALL		24 Apr 2020			
50,000.000		50.000	Local	0.032980	1,649.00	0.015625	781.25	-867.75	0.00
			Base	0.032980	1,649.00	0.015625	781.25	-867.75	0.00
AEI812677	USEUC9810 USD CALL	EUR PUT APR20 1.1075	CALL			27 Apr 2020			
4,190,000.000	4,190,000.000		Local	0.009000	37,710.00	0.014762	61,852.78	24,142.78	0.00
			Base	0.009000	37,710.00	0.014762	61,852.78	24,142.78	0.00
AEI836122	USEUC9813 USD CALL	EUR PUT APR20 1.0888	CALL			15 Apr 2020			
7,130,000.000	7,130,000.000		Local	0.007890	56,255.70	0.004804	34,252.52	-22,003.18	0.00
			Base	0.007890	56,255.70	0.004804	34,252.52	-22,003.18	0.00
AEI841528	USEUC9814 USD CALL	EUR PUT APR20 1.0846	CALL			24 Apr 2020			
8,460,000.000	8,460,000.000		Local	0.008030	67,933.80	0.005294	44,787.24	-23,146.56	0.00
			Base	0.008030	67,933.80	0.005294	44,787.24	-23,146.56	0.00
AEI871046	9WR019788 SWAPTION	RECEIVER 65 200520 65	CALL			20 May 2020			
5,600,000.000	5,600,000.000		Local	0.250000	14,000.00	0.062201	3,483.26	-10,516.74	0.00
			Base	0.250000	14,000.00	0.062201	3,483.26	-10,516.74	0.00
<b>US DOLLAR Total</b>									
25,932,000.000	25,380,056.000		Local		181,873.50		147,927.05	-33,946.45	0.01
			Base		181,873.50		147,927.05	-33,946.45	0.01

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## OPTIONS PURCHASED - CALLS Total

25,932,000.000	25,380,056.000	Base		181,873.50		147,927.05	-33,946.45	0.01
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# Holdings

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Notional Par					Unit Price				% Fund

## OPTIONS PURCHASED - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1JDZ46	US 10YR FUT OPTN APR20P 130 MAR20 130 PUT					27 Mar 2020			
41,000.000		41.000	Local 0.595480	24,414.68	0.000001		0.04	-24,414.64	0.00
			Base 0.595480	24,414.68	0.000001		0.04	-24,414.64	0.00
ADI1JF023	US 10YR FUT OPTN APR20P 131.5 MAR20 131.5 PUT					27 Mar 2020			
6,000.000		6.000	Local 0.673605	4,041.63	0.000001		0.01	-4,041.62	0.00
			Base 0.673605	4,041.63	0.000001		0.01	-4,041.62	0.00
ADI1JGTL8	US BOND FUTR OPTN APR20P 160 MAR20 160 PUT					27 Mar 2020			
8,000.000		8.000	Local 1.591574	12,732.59	0.000001		0.01	-12,732.58	0.00
			Base 1.591574	12,732.59	0.000001		0.01	-12,732.58	0.00
ADI1JXZM2	US 2YR FUTR OPTN JUN20P 106.5 MAY20 106.5 PUT					22 May 2020			
698,000.000		349.000	Local 0.008678	6,057.24	0.000500		349.00	-5,708.24	0.00
			Base 0.008678	6,057.24	0.000500		349.00	-5,708.24	0.00
ADI1K5SV9	US 5YR FUTR OPTN JUN20P 114.7 MAY20 114.75 PUT					22 May 2020			
2,000,000.000		2,000.000	Local 0.017355	34,710.00	0.046875		93,750.00	59,040.00	0.01
			Base 0.017355	34,710.00	0.046875		93,750.00	59,040.00	0.01
ADI1KKN09	US BOND FUTR OPTN APR20P 171 MAR20 171 PUT					27 Mar 2020			
3,000.000		3.000	Local 1.142357	3,427.07	0.000001		0.00	-3,427.07	0.00
			Base 1.142357	3,427.07	0.000001		0.00	-3,427.07	0.00
ADI1KW2F3	US 2YR FUTR OPTN MAY20P 106 APR20 106 PUT					24 Apr 2020			
100,000.000		50.000	Local 0.016490	1,649.00	0.000500		50.00	-1,599.00	0.00
			Base 0.016490	1,649.00	0.000500		50.00	-1,599.00	0.00
ADI1KXDD4	US 5YR FUTR OPTN MAY20P 113.5 APR20 113.5 PUT					24 Apr 2020			
182,000.000		182.000	Local 0.025168	4,580.58	0.023438		4,265.72	-314.86	0.00
			Base 0.025168	4,580.58	0.023438		4,265.72	-314.86	0.00
ADI1KXDX0	US 5YR FUTR OPTN MAY20P 112.5 APR20 112.5 PUT					24 Apr 2020			
425,000.000		425.000	Local 0.025168	10,696.40	0.023438		9,961.15	-735.25	0.00
			Base 0.025168	10,696.40	0.023438		9,961.15	-735.25	0.00

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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1KZ5S5	US 5YR FUTR OPTN APR20P 114.5 MAR20 114.5 PUT					27 Mar 2020		
281,000.000		281.000	Local 0.025168	7,072.21	0.000001	0.28	-7,071.93	0.00
			Base 0.025168	7,072.21	0.000001	0.28	-7,071.93	0.00
ADI1KZ5T3	US 5YR FUTR OPTN APR20P 115 MAR20 115 PUT					27 Mar 2020		
251,000.000		251.000	Local 0.025168	6,317.17	0.000001	0.25	-6,316.92	0.00
			Base 0.025168	6,317.17	0.000001	0.25	-6,316.92	0.00
ADI1L1Z80	US 5YR FUTR OPTN MAY20P 112 APR20 112 PUT					24 Apr 2020		
462,000.000		462.000	Local 0.017355	8,018.01	0.023438	10,828.36	2,810.35	0.00
			Base 0.017355	8,018.01	0.023438	10,828.36	2,810.35	0.00
ADI1L20R4	US 5YR FUTR OPTN MAY20P 111 APR20 111 PUT					24 Apr 2020		
144,000.000		144.000	Local 0.017355	2,499.12	0.015625	2,250.00	-249.12	0.00
			Base 0.017355	2,499.12	0.015625	2,250.00	-249.12	0.00
ADI1L3423	US 2YR FUTR OPTN MAY20P 105.5 APR20 105.5 PUT					24 Apr 2020		
104,000.000		52.000	Local 0.016490	1,714.96	0.000500	52.00	-1,662.96	0.00
			Base 0.016490	1,714.96	0.000500	52.00	-1,662.96	0.00
ADI1L35V8	US 5YR FUTR OPTN MAY20P 109 APR20 109 PUT					24 Apr 2020		
226,000.000		226.000	Local 0.017355	3,922.23	0.015625	3,531.25	-390.98	0.00
			Base 0.017355	3,922.23	0.015625	3,531.25	-390.98	0.00
ADI1L9H18	US 2YR FUTR OPTN MAY20P 85 APR20 85 PUT					24 Apr 2020		
336,000.000		168.000	Local 0.032115	10,790.64	0.000500	168.00	-10,622.64	0.00
			Base 0.032115	10,790.64	0.000500	168.00	-10,622.64	0.00
ADI1L9WD5	US 5YR FUTR OPTN MAY20P 105 APR20 105 PUT					24 Apr 2020		
363,000.000		363.000	Local 0.032915	11,948.30	0.015625	5,671.88	-6,276.42	0.00
			Base 0.032915	11,948.30	0.015625	5,671.88	-6,276.42	0.00
ADI1LBRG9	US 2YR FUTR OPTN MAY20P 105.8 APR20 105.875 PUT					24 Apr 2020		
28,000.000		14.000	Local 0.032115	899.22	0.000500	14.00	-885.22	0.00
			Base 0.032115	899.22	0.000500	14.00	-885.22	0.00
AEI805622	USBRP0099 USD PUT BRL CALL APR20 4.1375 PUT					20 Apr 2020		
6,000,000.000		6,000,000.000	Local 0.011124	66,746.00	0.000001	6.00	-66,740.00	0.00
			Base 0.011124	66,746.00	0.000001	6.00	-66,740.00	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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View Date: April 1, 2020

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AEI807883	USBRP0100 USD PUT BRL CALL APR20 4.131 PUT					22 Apr 2020		
2,000,000.000	2,000,000.000	Local	0.011280	22,560.00	0.000001	2.00	-22,558.00	0.00
		Base	0.011280	22,560.00	0.000001	2.00	-22,558.00	0.00
AEI818393	9WP028401 SWAPTION PAYER 1.88 200730 1.88 PUT					30 Jul 2020		
450,000.000	450,000.000	Local	2.712500	12,206.25	0.373338	1,680.02	-10,526.23	0.00
		Base	2.712500	12,206.25	0.373338	1,680.02	-10,526.23	0.00
AEI818427	9WP028443 SWAPTION PAYER 1.88 200730 1.88 PUT					30 Jul 2020		
1,360,000.000	1,360,000.000	Local	2.603333	35,405.33	0.373338	5,077.40	-30,327.93	0.00
		Base	2.603333	35,405.33	0.373338	5,077.40	-30,327.93	0.00
AEI836247	9WP028740 SWAPTION PAYER 200730 1.9225 PUT					30 Jul 2020		
1,470,000.000	1,470,000.000	Local	2.303030	33,854.54	0.329267	4,840.22	-29,014.32	0.00
		Base	2.303030	33,854.54	0.329267	4,840.22	-29,014.32	0.00
AEI842104	9WP028807 SWAPTION PAY 200819 1.9125 PUT					19 Aug 2020		
2,070,000.000	2,070,000.000	Local	2.150000	44,505.00	0.415365	8,598.06	-35,906.94	0.00
		Base	2.150000	44,505.00	0.415365	8,598.06	-35,906.94	0.00
AEI873786	USMXP0227 USD P MXN C 19.32 JUN20 19.32 PUT					02 Jun 2020		
6,420,000.000	6,420,000.000	Local	0.011160	71,647.20	0.001102	7,074.84	-64,572.36	0.00
		Base	0.011160	71,647.20	0.001102	7,074.84	-64,572.36	0.00
<b>US DOLLAR Total</b>								
25,428,000.000	19,775,025.000	Local		442,415.37		158,170.49	-284,244.88	0.01
		Base		442,415.37		158,170.49	-284,244.88	0.01
<b>OPTIONS PURCHASED - PUTS Total</b>								
25,428,000.000	19,775,025.000	Base		442,415.37		158,170.49	-284,244.88	0.01

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WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

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View Date: April 1, 2020

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Notional Par					Unit Price				% Fund

## OPTIONS WRITTEN - CALLS

								Exchange Rate:	1.000000
ADI1J0LN7	US 10YR FUT OPTN APR20C 140 MAR20 140 CALL					27 Mar 2020			
-3,000.000		-3.000	Local 1.873270	-5,619.81	0.000001		0.00	5,619.81	0.00
			Base 1.873270	-5,619.81	0.000001		0.00	5,619.81	0.00
ADI1J1R66	US 10YR FUT OPTN APR20C 139.5 MAR20 139.5 CALL					27 Mar 2020			
-8,000.000		-8.000	Local 0.756083	-6,048.66	0.000001		-0.01	6,048.65	0.00
			Base 0.756083	-6,048.66	0.000001		-0.01	6,048.65	0.00
ADI1J2R49	US 10YR FUT OPTN APR20C 139 MAR20 139 CALL					27 Mar 2020			
-35,000.000		-35.000	Local 0.703181	-24,611.33	0.000001		-0.04	24,611.29	0.00
			Base 0.703181	-24,611.33	0.000001		-0.04	24,611.29	0.00
ADI1J2R64	US BOND FUTR OPTN APR20C 183 MAR20 183 CALL					27 Mar 2020			
-1,000.000		-1.000	Local 3.498270	-3,498.27	0.000001		0.00	3,498.27	0.00
			Base 3.498270	-3,498.27	0.000001		0.00	3,498.27	0.00
ADI1KG508	US BOND FUTR OPTN APR20C 180 MAR20 180 CALL					27 Mar 2020			
-4,000.000		-4.000	Local 2.404520	-9,618.08	0.000001		0.00	9,618.08	0.00
			Base 2.404520	-9,618.08	0.000001		0.00	9,618.08	0.00
ADI1KGGX4	US 10YR FUT OPTN MAY20C 137 APR20 137 CALL					24 Apr 2020			
-44,000.000		-44.000	Local 1.072844	-47,205.15	2.046875		-90,062.50	-42,857.35	0.01
			Base 1.072844	-47,205.15	2.046875		-90,062.50	-42,857.35	0.01
ADI1KHBS8	US 10YR FUT OPTN MAY20C 135.5 APR20 135.5 CALL					24 Apr 2020			
-18,000.000		-18.000	Local 0.816847	-14,703.24	3.359375		-60,468.75	-45,765.51	0.00
			Base 0.816847	-14,703.24	3.359375		-60,468.75	-45,765.51	0.00
ADI1KK699	US 10YR FUT OPTN MAY20C 136 APR20 136 CALL					24 Apr 2020			
-7,000.000		-7.000	Local 1.143360	-8,003.52	2.906250		-20,343.75	-12,340.23	0.00
			Base 1.143360	-8,003.52	2.906250		-20,343.75	-12,340.23	0.00
ADI1KNFK8	US 10YR FUT OPTN MAY20C 138 APR20 138 CALL					24 Apr 2020			
-94,000.000		-94.000	Local 0.996940	-93,712.38	1.312500		-123,375.00	-29,662.62	0.01
			Base 0.996940	-93,712.38	1.312500		-123,375.00	-29,662.62	0.01

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description					Rate	Maturity Date		% Curr
Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ADI1KNR90	EURO CURR 9AM MAY20C 1.12 MAY20 1.12 CALL						08 May 2020		
-750,000.000	-6.000	Local	0.009613	-7,210.00	0.006900	-5,175.00	2,035.00		0.00
		Base	0.009613	-7,210.00	0.006900	-5,175.00	2,035.00		0.00
ADI1KNSR9	US BOND FUTR OPTN MAY20C 172 APR20 172 CALL						24 Apr 2020		
-21,000.000	-21.000	Local	2.107645	-44,260.55	7.687500	-161,437.50	-117,176.95		0.01
		Base	2.107645	-44,260.55	7.687500	-161,437.50	-117,176.95		0.01
ADI1KPLF7	US 5YR FUTR OPTN MAY20C 125 APR20 125 CALL						24 Apr 2020		
-66,000.000	-66.000	Local	0.336220	-22,190.53	0.625000	-41,250.00	-19,059.47		0.00
		Base	0.336220	-22,190.53	0.625000	-41,250.00	-19,059.47		0.00
ADI1KQGB0	US 10YR FUT OPTN MAY20C 139 APR20 139 CALL						24 Apr 2020		
-13,000.000	-13.000	Local	1.501876	-19,524.39	0.750000	-9,750.00	9,774.39		0.00
		Base	1.501876	-19,524.39	0.750000	-9,750.00	9,774.39		0.00
ADI1KQGZ7	US 10YR FUT OPTN MAY20C 137.5 APR20 137.5 CALL						24 Apr 2020		
-13,000.000	-13.000	Local	0.998270	-12,977.51	1.656250	-21,531.25	-8,553.74		0.00
		Base	0.998270	-12,977.51	1.656250	-21,531.25	-8,553.74		0.00
ADI1KQM00	US BOND FUTR OPTN MAY20C 178 APR20 178 CALL						24 Apr 2020		
-38,000.000	-38.000	Local	4.373270	-166,184.26	3.140625	-119,343.75	46,840.51		0.01
		Base	4.373270	-166,184.26	3.140625	-119,343.75	46,840.51		0.01
ADI1L5F67	US BOND FUTR OPTN MAY20C 180 APR20 180 CALL						24 Apr 2020		
-9,000.000	-9.000	Local	4.769103	-42,921.93	2.140625	-19,265.63	23,656.30		0.00
		Base	4.769103	-42,921.93	2.140625	-19,265.63	23,656.30		0.00
ADI1L6NT6	US 5YR FUTR OPTN MAY20C 126 APR20 126 CALL						24 Apr 2020		
-4,000.000	-4.000	Local	0.193583	-774.33	0.164063	-656.25	118.08		0.00
		Base	0.193583	-774.33	0.164063	-656.25	118.08		0.00
ADI1L8YS2	US 5YR FUTR OPTN MAY20C 125.5 APR20 125.5 CALL						24 Apr 2020		
-44,000.000	-44.000	Local	0.235841	-10,377.01	0.335938	-14,781.27	-4,404.26		0.00
		Base	0.235841	-10,377.01	0.335938	-14,781.27	-4,404.26		0.00
ADI1L9YX9	AUDUSD EURO 9AM APR20C 60 APR20 60 CALL						03 Apr 2020		
-3,000.000	-3.000	Local	0.747500	-2,242.50	1.590000	-4,770.00	-2,527.50		0.00
		Base	0.747500	-2,242.50	1.590000	-4,770.00	-2,527.50		0.00

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ADI1LC3M0	EURO CURR 9AM	MAY20C 1.105	MAY20 1.105	CALL		08 May 2020			
-500,000.000		-4.000	Local	0.012480	-6,240.00	0.012900	-6,450.00	-210.00	0.00
			Base	0.012480	-6,240.00	0.012900	-6,450.00	-210.00	0.00
AEI873851	USMXC0133	USD C MXN P 20.94	JUN20 20.94	CALL		02 Jun 2020			
-6,420,000.000	-6,420,000.000		Local	0.011160	-71,647.20	0.121200	-778,104.00	-706,456.80	0.06
			Base	0.011160	-71,647.20	0.121200	-778,104.00	-706,456.80	0.06
<b>US DOLLAR Total</b>									
-8,095,000.000	-6,420,435.000		Local		-619,570.65		-1,476,764.70	-857,194.05	0.11
			Base		-619,570.65		-1,476,764.70	-857,194.05	0.10
<b>OPTIONS WRITTEN - CALLS Total</b>									
-8,095,000.000	-6,420,435.000		Base		-619,570.65		-1,476,764.70	-857,194.05	0.10

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Notional Par					Unit Price				% Fund

## OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1J9258	US 10YR FUT OPTN APR20P 128.5 MAR20 128.5 PUT					27 Mar 2020				
-5,000.000		-5.000	Local	0.454520	-2,272.60	0.000001	-0.01	2,272.59	0.00	
			Base	0.454520	-2,272.60	0.000001	-0.01	2,272.59	0.00	
ADI1JDSX0	US 10YR FUT OPTN APR20P 129 MAR20 129 PUT					27 Mar 2020				
-10,000.000		-10.000	Local	0.248271	-2,482.71	0.000001	-0.01	2,482.70	0.00	
			Base	0.248271	-2,482.71	0.000001	-0.01	2,482.70	0.00	
ADI1JDZ61	US 10YR FUT OPTN APR20P 129.5 MAR20 129.5 PUT					27 Mar 2020				
-4,000.000		-4.000	Local	0.279520	-1,118.08	0.000001	0.00	1,118.08	0.00	
			Base	0.279520	-1,118.08	0.000001	0.00	1,118.08	0.00	
ADI1JJXY9	US BOND FUTR OPTN APR20P 159 MAR20 159 PUT					27 Mar 2020				
-8,000.000		-8.000	Local	1.092020	-8,736.16	0.000001	-0.01	8,736.15	0.00	
			Base	1.092020	-8,736.16	0.000001	-0.01	8,736.15	0.00	
ADI1JX5G8	US 5YR FUTR OPTN APR20P 119.7 MAR20 119.75 PUT					27 Mar 2020				
-56,000.000		-56.000	Local	0.295145	-16,528.14	0.000001	-0.06	16,528.08	0.00	
			Base	0.295145	-16,528.14	0.000001	-0.06	16,528.08	0.00	
ADI1JX5J2	US 5YR FUTR OPTN APR20P 119.5 MAR20 119.5 PUT					27 Mar 2020				
-4,000.000		-4.000	Local	0.193583	-774.33	0.000001	0.00	774.33	0.00	
			Base	0.193583	-774.33	0.000001	0.00	774.33	0.00	
ADI1K0SX6	US 5YR FUTR OPTN APR20P 120 MAR20 120 PUT					27 Mar 2020				
-37,000.000		-37.000	Local	0.330196	-12,217.25	0.000001	-0.04	12,217.21	0.00	
			Base	0.330196	-12,217.25	0.000001	-0.04	12,217.21	0.00	
ADI1KBNT6	US 10YR FUT OPTN MAY20P 132 APR20 132 PUT					24 Apr 2020				
-11,000.000		-11.000	Local	0.248270	-2,730.97	0.062500	-687.50	2,043.47	0.00	
			Base	0.248270	-2,730.97	0.062500	-687.50	2,043.47	0.00	
ADI1KDCW7	US 10YR FUT OPTN MAY20P 134 APR20 134 PUT					24 Apr 2020				
-29,000.000		-29.000	Local	0.442775	-12,840.47	0.109375	-3,171.88	9,668.59	0.00	
			Base	0.442775	-12,840.47	0.109375	-3,171.88	9,668.59	0.00	

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ADI1KDF53	US 10YR FUT OPTN APR20P 134 MAR20 134 PUT					27 Mar 2020			
		-36,000.000							
			Local	0.504346	-18,156.47	0.000001	-0.04	18,156.43	0.00
			Base	0.504346	-18,156.47	0.000001	-0.04	18,156.43	0.00
ADI1KFT87	US 10YR FUT OPTN APR20P 133.7 MAR20 133.75 PUT					27 Mar 2020			
		-11,000.000							
			Local	0.560770	-6,168.47	0.000001	-0.01	6,168.46	0.00
			Base	0.560770	-6,168.47	0.000001	-0.01	6,168.46	0.00
ADI1KFTN4	US 10YR FUT OPTN APR20P 134.5 MAR20 134.5 PUT					27 Mar 2020			
		-33,000.000							
			Local	0.548460	-18,099.17	0.000001	-0.03	18,099.14	0.00
			Base	0.548460	-18,099.17	0.000001	-0.03	18,099.14	0.00
ADI1KH9P7	US 10YR FUT OPTN MAY20P 135 APR20 135 PUT					24 Apr 2020			
		-65,000.000							
			Local	0.572789	-37,231.31	0.140625	-9,140.63	28,090.68	0.00
			Base	0.572789	-37,231.31	0.140625	-9,140.63	28,090.68	0.00
ADI1KH9Z5	US 10YR FUT OPTN APR20P 134.7 MAR20 134.75 PUT					27 Mar 2020			
		-6,000.000							
			Local	0.826395	-4,958.37	0.000001	-0.01	4,958.36	0.00
			Base	0.826395	-4,958.37	0.000001	-0.01	4,958.36	0.00
ADI1KHRM4	US 10YR FUT OPTN APR20P 133.5 MAR20 133.5 PUT					27 Mar 2020			
		-23,000.000							
			Local	0.365797	-8,413.34	0.000001	-0.02	8,413.32	0.00
			Base	0.365797	-8,413.34	0.000001	-0.02	8,413.32	0.00
ADI1KKJR5	US BOND FUTR OPTN APR20P 169 MAR20 169 PUT					27 Mar 2020			
		-20,000.000							
			Local	0.610770	-12,215.40	0.000001	-0.02	12,215.38	0.00
			Base	0.610770	-12,215.40	0.000001	-0.02	12,215.38	0.00
ADI1KLY05	US 10YR FUT OPTN MAY20P 137 APR20 137 PUT					24 Apr 2020			
		-13,000.000							
			Local	1.435770	-18,665.01	0.359375	-4,671.88	13,993.13	0.00
			Base	1.435770	-18,665.01	0.359375	-4,671.88	13,993.13	0.00
ADI1KLY13	US 10YR FUT OPTN MAY20P 135.5 APR20 135.5 PUT					24 Apr 2020			
		-6,000.000							
			Local	0.513895	-3,083.37	0.171875	-1,031.25	2,052.12	0.00
			Base	0.513895	-3,083.37	0.171875	-1,031.25	2,052.12	0.00
ADI1KLZN4	US 5YR FUTR OPTN APR20P 122.5 MAR20 122.5 PUT					27 Mar 2020			
		-23,000.000							
			Local	0.347455	-7,991.46	0.000001	-0.02	7,991.44	0.00
			Base	0.347455	-7,991.46	0.000001	-0.02	7,991.44	0.00

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# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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
ADI1KN495	US 10YR FUT OPTN APR20P 135 MAR20 135 PUT					27 Mar 2020			
-6,000.000	-6.000	Local	0.263895	-1,583.37	0.000001	-0.01	1,583.36		0.00
		Base	0.263895	-1,583.37	0.000001	-0.01	1,583.36		0.00
ADI1KNPB7	US 5YR FUTR OPTN MAY20P 122.5 APR20 122.5 PUT					24 Apr 2020			
-40,000.000	-40.000	Local	0.292216	-11,688.62	0.054688	-2,187.52	9,501.10		0.00
		Base	0.292216	-11,688.62	0.054688	-2,187.52	9,501.10		0.00
ADI1KNQM2	US 10YR FUT OPTN APR20P 137 MAR20 137 PUT					27 Mar 2020			
-3,000.000	-3.000	Local	0.373270	-1,119.81	0.000001	0.00	1,119.81		0.00
		Base	0.373270	-1,119.81	0.000001	0.00	1,119.81		0.00
ADI1KQC08	US 10YR FUT OPTN APR20P 136 MAR20 136 PUT					27 Mar 2020			
-7,000.000	-7.000	Local	0.741574	-5,191.02	0.000001	-0.01	5,191.01		0.00
		Base	0.741574	-5,191.02	0.000001	-0.01	5,191.01		0.00
ADI1KQC99	US 5YR FUTR OPTN APR20P 123.5 MAR20 123.5 PUT					27 Mar 2020			
-5,000.000	-5.000	Local	0.404520	-2,022.60	0.000001	-0.01	2,022.59		0.00
		Base	0.404520	-2,022.60	0.000001	-0.01	2,022.59		0.00
ADI1KQCX6	US 5YR FUTR OPTN MAY20P 123 APR20 123 PUT					24 Apr 2020			
-93,000.000	-93.000	Local	0.416029	-38,690.70	0.062500	-5,812.50	32,878.20		0.00
		Base	0.416029	-38,690.70	0.062500	-5,812.50	32,878.20		0.00
ADI1KQD98	US 5YR FUTR OPTN MAY20P 122.7 APR20 122.75 PUT					24 Apr 2020			
-24,000.000	-24.000	Local	0.324442	-7,786.61	0.062500	-1,500.00	6,286.61		0.00
		Base	0.324442	-7,786.61	0.062500	-1,500.00	6,286.61		0.00
ADI1KQDB3	US 10YR FUT OPTN APR20P 135.7 MAR20 135.75 PUT					27 Mar 2020			
-9,000.000	-9.000	Local	0.795146	-7,156.31	0.000001	-0.01	7,156.30		0.00
		Base	0.795146	-7,156.31	0.000001	-0.01	7,156.30		0.00
ADI1KQFX3	US 5YR FUTR OPTN APR20P 123 MAR20 123 PUT					27 Mar 2020			
-62,000.000	-62.000	Local	0.208451	-12,923.99	0.000001	-0.06	12,923.93		0.00
		Base	0.208451	-12,923.99	0.000001	-0.06	12,923.93		0.00
ADI1KQG12	US 10YR FUT OPTN MAY20P 136 APR20 136 PUT					24 Apr 2020			
-60,000.000	-60.000	Local	0.845666	-50,739.96	0.218750	-13,125.00	37,614.96		0.00
		Base	0.845666	-50,739.96	0.218750	-13,125.00	37,614.96		0.00

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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	
ADI1KQG95	US 10YR FUT OPTN APR20P 135.5 MAR20 135.5 PUT					27 Mar 2020			
		-17,000.000							
			Local	0.439446	-7,470.59	0.000001	-0.02	7,470.57	0.00
			Base	0.439446	-7,470.59	0.000001	-0.02	7,470.57	0.00
ADI1KQGX2	US 10YR FUT OPTN APR20P 137.5 MAR20 137.5 PUT					27 Mar 2020			
		-1,000.000							
			Local	0.717020	-717.02	0.000001	0.00	717.02	0.00
			Base	0.717020	-717.02	0.000001	0.00	717.02	0.00
ADI1KRXV5	US 5YR FUTR OPTN MAY20P 124 APR20 124 PUT					24 Apr 2020			
		-209,000.000							
			Local	0.713805	-149,185.32	0.101563	-21,226.67	127,958.65	0.00
			Base	0.713805	-149,185.32	0.101563	-21,226.67	127,958.65	0.00
ADI1KRXY9	US 5YR FUTR OPTN JUN20P 124 MAY20 124 PUT					22 May 2020			
		-216,000.000							
			Local	0.686602	-148,306.02	0.218750	-47,250.00	101,056.02	0.00
			Base	0.686602	-148,306.02	0.218750	-47,250.00	101,056.02	0.00
ADI1KSH41	US BOND FUTR OPTN APR20P 177 MAR20 177 PUT					27 Mar 2020			
		-3,000.000							
			Local	1.654523	-4,963.57	0.000001	0.00	4,963.57	0.00
			Base	1.654523	-4,963.57	0.000001	0.00	4,963.57	0.00
ADI1KSTT3	US BOND FUTR OPTN MAY20P 172 APR20 172 PUT					24 Apr 2020			
		-2,000.000							
			Local	1.373270	-2,746.54	0.625000	-1,250.00	1,496.54	0.00
			Base	1.373270	-2,746.54	0.625000	-1,250.00	1,496.54	0.00
ADI1KTFZ2	US 5YR FUTR OPTN MAY20P 124.2 APR20 124.25 PUT					24 Apr 2020			
		-146,000.000							
			Local	0.613317	-89,544.30	0.125000	-18,250.00	71,294.30	0.00
			Base	0.613317	-89,544.30	0.125000	-18,250.00	71,294.30	0.00
ADI1KVGFO	US 10YR FUT OPTN APR20P 138 MAR20 138 PUT					27 Mar 2020			
		-5,000.000							
			Local	0.904522	-4,522.61	0.000001	-0.01	4,522.60	0.00
			Base	0.904522	-4,522.61	0.000001	-0.01	4,522.60	0.00
ADI1KVHJ1	US 5YR FUTR OPTN APR20P 124.7 MAR20 124.75 PUT					27 Mar 2020			
		-55,000.000							
			Local	0.369577	-20,326.73	0.000001	-0.06	20,326.67	0.00
			Base	0.369577	-20,326.73	0.000001	-0.06	20,326.67	0.00
ADI1KQNV7	US BOND FUTR OPTN MAY20P 175 APR20 175 PUT					24 Apr 2020			
		-5,000.000							
			Local	1.598270	-7,991.35	1.093750	-5,468.75	2,522.60	0.00
			Base	1.598270	-7,991.35	1.093750	-5,468.75	2,522.60	0.00

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Notional Par	Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund		
ADI1KW1N7	US 5YR FUTR OPTN APR20P 124.2 MAR20 124.25 PUT					27 Mar 2020			
-13,000.000	-13.000	Local 0.357645	-4,649.39	0.000001	-0.01	4,649.38	0.00		
		Base 0.357645	-4,649.39	0.000001	-0.01	4,649.38	0.00		
ADI1KW354	US 5YR FUTR OPTN MAY20P 124.5 APR20 124.5 PUT					24 Apr 2020			
-19,000.000	-19.000	Local 0.424668	-8,068.70	0.156250	-2,968.75	5,099.95	0.00		
		Base 0.424668	-8,068.70	0.156250	-2,968.75	5,099.95	0.00		
ADI1L0R73	US 5YR FUTR OPTN MAY20P 123.7 APR20 123.75 PUT					24 Apr 2020			
-189,000.000	-189.000	Local 0.407882	-77,089.76	0.085938	-16,242.28	60,847.48	0.00		
		Base 0.407882	-77,089.76	0.085938	-16,242.28	60,847.48	0.00		
ADI1L1ZX5	US 5YR FUTR OPTN JUN20P 124.7 MAY20 124.75 PUT					22 May 2020			
-5,000.000	-5.000	Local 0.673270	-3,366.35	0.351563	-1,757.82	1,608.53	0.00		
		Base 0.673270	-3,366.35	0.351563	-1,757.82	1,608.53	0.00		
ADI1L20C7	US 5YR FUTR OPTN JUN20P 124.5 MAY20 124.5 PUT					22 May 2020			
-106,000.000	-106.000	Local 0.470853	-49,910.37	0.296875	-31,468.75	18,441.62	0.00		
		Base 0.470853	-49,910.37	0.296875	-31,468.75	18,441.62	0.00		
ADI1LF4K6	US BOND FUTR OPTN MAY20P 178 APR20 178 PUT					24 Apr 2020			
-10,000.000	-10.000	Local 2.148270	-21,482.70	2.078125	-20,781.25	701.45	0.00		
		Base 2.148270	-21,482.70	2.078125	-20,781.25	701.45	0.00		
AEI818385	9WP028385 SWAPTION PAYER 1.55 200730 1.55 PUT					30 Jul 2020			
-2,500,000.000	-2,500,000.000	Local 0.495000	-12,375.00	0.004043	-101.08	12,273.92	0.00		
		Base 0.495000	-12,375.00	0.004043	-101.08	12,273.92	0.00		
AEI818401	9WP028427 SWAPTION PAYER 1.55 200730 1.55 PUT					30 Jul 2020			
-7,500,000.000	-7,500,000.000	Local 0.460000	-34,500.00	0.004043	-303.23	34,196.77	0.00		
		Base 0.460000	-34,500.00	0.004043	-303.23	34,196.77	0.00		
AEI836239	9WP028724 SWAPTION PAYER 200803 1.6 PUT					03 Aug 2020			
-7,340,000.000	-7,340,000.000	Local 0.460606	-33,808.48	0.003156	-231.65	33,576.83	0.00		
		Base 0.460606	-33,808.48	0.003156	-231.65	33,576.83	0.00		
AEI841684	9WP028781 SWAPTION PAYER 1.6 200819 1.6 PUT					19 Aug 2020			
-10,340,000.000	-10,340,000.000	Local 0.430000	-44,462.00	0.004905	-507.18	43,954.82	0.00		
		Base 0.430000	-44,462.00	0.004905	-507.18	43,954.82	0.00		

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AEI871228	9WP028922 SWAPTION PAYER 85 200520 85 PUT					20 May 2020		
-5,600,000.000	-5,600,000.000	Local	0.260000	-14,560.00	1.472433	-82,456.25	-67,896.25	0.01
		Base	0.260000	-14,560.00	1.472433	-82,456.25	-67,896.25	0.01
AEI882621	9WP029102 SWAPTION PAY 0.6125 200605 .6125 PUT					05 Jun 2020		
-13,320,000.000	-13,320,000.000	Local	0.302500	-40,293.00	0.008398	-1,118.61	39,174.39	0.00
		Base	0.302500	-40,293.00	0.008398	-1,118.61	39,174.39	0.00
AEI882647	9WP029060 SWAPTION PAY 0.7325 200605 .7325 PUT					05 Jun 2020		
-13,320,000.000	-13,320,000.000	Local	0.827500	-110,223.00	0.153598	-20,459.25	89,763.75	0.00
		Base	0.827500	-110,223.00	0.153598	-20,459.25	89,763.75	0.00
AEI903526	USMXP0234 USD P MXN C 24.149 APR20 24.149 PUT					23 Apr 2020		
-3,072,225.000	-3,072,225.000	Local	0.019841	-60,956.02	0.052900	-162,520.70	-101,564.68	0.01
		Base	0.019841	-60,956.02	0.052900	-162,520.70	-101,564.68	0.01
<b>US DOLLAR Total</b>								
-64,702,225.000	-62,993,935.000	Local		-1,285,104.89		-475,690.86	809,414.03	0.04
		Base		-1,285,104.89		-475,690.86	809,414.03	0.03
<b>OPTIONS WRITTEN - PUTS Total</b>								
-64,702,225.000	-62,993,935.000	Base		-1,285,104.89		-475,690.86	809,414.03	0.03

## SWAPS FIXED INCOME

### BRAZILIAN REAL

Exchange Rate: 5.196100

99S135D93	0WP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020		
	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
99S190PI3	0WP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	4,600,000.000	Local	100.000000	4,600,000.00	100.215377	4,609,907.34	9,907.34	6.64
		Base	26.592916	1,223,274.12	19.286653	887,186.03	-336,088.09	0.06
99S190PJ1	0WP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-4,600,000.000	Local	100.000000	-4,600,000.00	100.000000	-4,600,000.00	0.00	6.62
		Base	26.592916	-1,223,274.12	19.245203	-885,279.34	337,994.78	0.06

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99S19OYU6	0WP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027			
		3,800,000.000	Local	100.000000	3,800,000.00	100.309445	3,811,758.91	11,758.91	5.49
			Base	26.592916	1,010,530.80	19.304756	733,580.75	-276,950.05	0.05
99S19OYV4	0WP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,800,000.000	Local	100.000000	-3,800,000.00	100.000000	-3,800,000.00	0.00	5.47
			Base	26.592916	-1,010,530.80	19.245203	-731,317.72	279,213.08	0.05
99S19P808	0WP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,500,000.000	Local	100.178885	5,509,838.68	100.215377	5,511,845.74	2,007.06	7.94
			Base	26.868959	1,477,792.75	19.286653	1,060,765.91	-417,026.84	0.08
99S19P816	0WP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,500,000.000	Local	100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00	7.92
			Base	26.820437	-1,475,124.05	19.245203	-1,058,486.17	416,637.88	0.07
99S19PV36	0WP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,923,000.000	Local	100.208106	5,935,326.09	100.215377	5,935,756.78	430.69	8.55
			Base	26.744219	1,584,060.08	19.286653	1,142,348.45	-441,711.63	0.08
99S19PV44	0WP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,923,000.000	Local	100.000000	-5,923,000.00	100.000000	-5,923,000.00	0.00	8.53
			Base	26.688076	-1,580,734.75	19.245203	-1,139,893.38	440,841.37	0.08
<b>BRAZILIAN REAL Total</b>									
		Local		22,164.75		46,268.77	24,104.02	57.15	
		Base		5,994.03		8,904.53	2,910.50	0.54	
<b>EURO CURRENCY</b>							Exchange Rate:	0.906701	
<b>GERMANY</b>									
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY CCP				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 CCP					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

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<b>GERMANY Total</b>								
		Base		20.69		0.00	-20.69	0.00
<b>UNITED STATES OF AMERICA (THE)</b>								
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		443,300.000 Local	100.083512	443,670.21	100.000000	443,300.00	-370.21	3.32
		Base	118.124347	523,645.23	110.289941	488,915.31	-34,729.92	0.03
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	135.685289	-601,492.89	-158,192.89	4.51
		Base	118.027058	-523,213.95	149.647225	-663,386.15	-140,172.20	0.05
<b>UNITED STATES OF AMERICA (THE) Total</b>								
		Base		431.28		-174,470.84	-174,902.12	0.08
<b>EURO CURRENCY Total</b>								
		Local		370.20		-158,192.89	-158,563.09	7.83
		Base		451.97		-174,470.84	-174,922.81	0.08
<b>JAPANESE YEN</b>								
							Exchange Rate:	107.525000
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA					09 May 2046		
		222,220,000.000 Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	42.52
		Base	0.925840	2,057,402.10	0.930016	2,066,682.17	9,280.07	0.15
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	112.257190	-249,457,927.62	-27,237,927.62	47.73
		Base	0.925840	-2,057,402.10	1.044010	-2,319,999.33	-262,597.23	0.16
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184 CCP				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 CCP				0.012000	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
<b>JAPANESE YEN Total</b>								
		Local		0.00		-27,237,927.62	-27,237,927.62	90.25

& Issue has redenominated but Local is not converted  
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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 31, 2020

View Date: April 1, 2020

Base Currency: 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		0.00		-253,317.16	-253,317.16	0.31

**MEXICAN PESO** Exchange Rate: 23.722500

99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	55,300,000.000	Local	100.770209	55,725,925.81	103.620595	57,302,189.04	1,576,263.23	10.43
		Base	5.202759	2,877,125.73	4.368030	2,415,520.67	-461,605.06	0.17

99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.226200	18 Jul 2029		
	-55,300,000.000	Local	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	10.06
		Base	5.163377	-2,855,347.32	4.215407	-2,331,120.24	524,227.08	0.17

99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	57,600,000.000	Local	100.930616	58,136,034.98	103.540903	59,639,560.13	1,503,525.15	10.85
		Base	5.179126	2,983,176.31	4.364671	2,514,050.38	-469,125.93	0.18

99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.218700	20 Jul 2029		
	-57,600,000.000	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	10.48
		Base	5.131429	-2,955,703.02	4.215407	-2,428,074.61	527,628.41	0.17

<b>MEXICAN PESO Total</b>		Local		961,960.79		4,041,749.17	3,079,788.38	41.82
		Base		49,251.70		170,376.20	121,124.50	0.69

**US DOLLAR** Exchange Rate: 1.000000

99S0XDCC9	SWS025809 IRS USD R F 1.67100 2 CCPVANILLA				1.671000	14 Jun 2020		
	8,160,000.000	Local	99.998054	8,159,841.22	100.189115	8,175,431.78	15,590.56	0.61
		Base	99.998054	8,159,841.22	100.189115	8,175,431.78	15,590.56	0.58

99S0XDCC7	SWS025809 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.843130	14 Jun 2020		
	-8,160,000.000	Local	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.61
		Base	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.58

99S1A3KF8	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.691630	15 Nov 2044		
	14,214,000.000	Local	100.039674	14,219,639.20	100.000000	14,214,000.00	-5,639.20	1.06
		Base	100.039674	14,219,639.20	100.000000	14,214,000.00	-5,639.20	1.01

99S1A3KG6	BWS032003 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	15 Nov 2044		
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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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-14,214,000.00	Local 100.000000	-14,214,000.00	121.865253	-17,321,927.06	-3,107,927.06	1.29	
			Base 100.000000	-14,214,000.00	121.865253	-17,321,927.06	-3,107,927.06	1.23	
99S1A4E0	BWS032045 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.691630	15 Nov 2044			
		1,479,000.00	Local 100.130447	1,480,929.31	100.000000	1,479,000.00	-1,929.31	0.11	
			Base 100.130447	1,480,929.31	100.000000	1,479,000.00	-1,929.31	0.10	
99S1A4EM8	BWS032045 IRS USD P F 1.81000 2 CCPVANILLA				1.810000	15 Nov 2044			
		-1,479,000.00	Local 100.000000	-1,479,000.00	120.947130	-1,788,808.05	-309,808.05	0.13	
			Base 100.000000	-1,479,000.00	120.947130	-1,788,808.05	-309,808.05	0.13	
99S1AUS60	BWS032300 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.450130	30 Jun 2026			
		35,788,000.00	Local 100.270413	35,884,775.50	100.000000	35,788,000.00	-96,775.50	2.67	
			Base 100.270413	35,884,775.50	100.000000	35,788,000.00	-96,775.50	2.53	
99S1AUS78	BWS032300 IRS USD P F 1.55000 2 CCPVANILLA				1.550000	30 Jun 2026			
		-35,788,000.00	Local 100.000000	-35,788,000.00	106.023398	-37,943,653.68	-2,155,653.68	2.83	
			Base 100.000000	-35,788,000.00	106.023398	-37,943,653.68	-2,155,653.68	2.69	
99S1AYO33	SWS032441 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2024			
		79,410,000.00	Local 100.705451	79,970,198.45	99.652700	79,134,209.07	-835,989.38	5.90	
			Base 100.705451	79,970,198.45	99.652700	79,134,209.07	-835,989.38	5.61	
99S1AYO41	SWS032441 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024			
		-79,410,000.00	Local 100.000000	-79,410,000.00	100.000000	-79,410,000.00	0.00	5.92	
			Base 100.000000	-79,410,000.00	100.000000	-79,410,000.00	0.00	5.62	
99S1B25L3	SWS032524 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2029			
		1,770,000.00	Local 99.381785	1,759,057.59	97.005700	1,717,000.89	-42,056.70	0.13	
			Base 99.381785	1,759,057.59	97.005700	1,717,000.89	-42,056.70	0.12	
99S1B25M1	SWS032524 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2029			
		-1,770,000.00	Local 100.000000	-1,770,000.00	100.000000	-1,770,000.00	0.00	0.13	
			Base 100.000000	-1,770,000.00	100.000000	-1,770,000.00	0.00	0.13	
99S1BFYR9	BWS032920 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.777130	31 Jul 2026			
		16,149,000.00	Local 100.344756	16,204,674.67	100.000000	16,149,000.00	-55,674.67	1.20	
			Base 100.344756	16,204,674.67	100.000000	16,149,000.00	-55,674.67	1.14	
99S1BFYS7	BWS032920 IRS USD P F 1.52000 2 CCPVANILLA				1.520000	31 Jul 2026			

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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-16,149,000.00	Local 100.000000	-16,149,000.00	105.811817	-17,087,550.33	-938,550.33	1.27	
			Base 100.000000	-16,149,000.00	105.811817	-17,087,550.33	-938,550.33	1.21	
99S1CRGR2	BWS033761 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.450130	15 Nov 2026			
		6,894,000.00	Local 99.631987	6,868,629.20	100.000000	6,894,000.00	25,370.80	0.51	
			Base 99.631987	6,868,629.20	100.000000	6,894,000.00	25,370.80	0.49	
99S1CRGS0	BWS033761 IRS USD P F 1.65000 2 CCPVANILLA				1.650000	15 Nov 2026			
		-6,894,000.00	Local 100.000000	-6,894,000.00	106.913085	-7,370,588.08	-476,588.08	0.55	
			Base 100.000000	-6,894,000.00	106.913085	-7,370,588.08	-476,588.08	0.52	
99S1CZQO0	BWS033845 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.450130	15 Nov 2026			
		19,395,000.00	Local 100.044220	19,403,576.44	100.000000	19,395,000.00	-8,576.44	1.45	
			Base 100.044220	19,403,576.44	100.000000	19,395,000.00	-8,576.44	1.37	
99S1CZQP7	BWS033845 IRS USD P F 1.60000 2 CCPVANILLA				1.600000	15 Nov 2026			
		-19,395,000.00	Local 100.000000	-19,395,000.00	106.584432	-20,672,050.59	-1,277,050.59	1.54	
			Base 100.000000	-19,395,000.00	106.584432	-20,672,050.59	-1,277,050.59	1.46	
99S1E5VO8	BWS034520 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	15 Feb 2027			
		7,153,000.00	Local 99.759250	7,135,779.17	100.000000	7,153,000.00	17,220.83	0.53	
			Base 99.759250	7,135,779.17	100.000000	7,153,000.00	17,220.83	0.51	
99S1E5VP5	BWS034520 IRS USD P F .75000 2 CCPVANILLA				0.750000	15 Feb 2027			
		-7,153,000.00	Local 100.000000	-7,153,000.00	101.135474	-7,234,220.46	-81,220.46	0.54	
			Base 100.000000	-7,153,000.00	101.135474	-7,234,220.46	-81,220.46	0.51	
99S1EDKL9	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.843130	17 Mar 2050			
		2,446,000.00	Local 101.693966	2,487,434.40	100.000000	2,446,000.00	-41,434.40	0.18	
			Base 101.693966	2,487,434.40	100.000000	2,446,000.00	-41,434.40	0.17	
99S1EDKM7	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050			
		-2,446,000.00	Local 100.000000	-2,446,000.00	99.932138	-2,444,340.10	1,659.90	0.18	
			Base 100.000000	-2,446,000.00	99.932138	-2,444,340.10	1,659.90	0.17	
99S1EEL93	BWS034744 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	18 Sep 2050			
		1,033,000.00	Local 100.000000	1,033,000.00	100.000000	1,033,000.00	0.00	0.08	
			Base 100.000000	1,033,000.00	100.000000	1,033,000.00	0.00	0.07	
99S1EELA0	BWS034744 IRS USD P F .83750 2 CCPVANILLA				0.837500	18 Sep 2050			

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# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-1,033,000.00	Local 100.000000	-1,033,000.00	98.121613	-1,013,596.26	19,403.74	0.08
			Base 100.000000	-1,033,000.00	98.121613	-1,013,596.26	19,403.74	0.07
99S1EELC6	BWS034785 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	18 Sep 2050		
		799,000.00	Local 99.803422	797,429.34	100.000000	799,000.00	1,570.66	0.06
			Base 99.803422	797,429.34	100.000000	799,000.00	1,570.66	0.06
99S1EELD4	BWS034785 IRS USD P F .85500 2 CCPVANILLA				0.855000	18 Sep 2050		
		-799,000.00	Local 100.000000	-799,000.00	98.600084	-787,814.67	11,185.33	0.06
			Base 100.000000	-799,000.00	98.600084	-787,814.67	11,185.33	0.06
99S1EELF9	SWS034769 IRS USD R F .64500 2 CCPVANILLA				0.645000	18 Sep 2025		
		5,678,000.00	Local 100.000000	5,678,000.00	100.685924	5,716,946.76	38,946.76	0.43
			Base 100.000000	5,678,000.00	100.685924	5,716,946.76	38,946.76	0.40
99S1EELG7	SWS034769 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	18 Sep 2025		
		-5,678,000.00	Local 100.000000	-5,678,000.00	100.000000	-5,678,000.00	0.00	0.42
			Base 100.000000	-5,678,000.00	100.000000	-5,678,000.00	0.00	0.40
99S1EELI3	SWS034801 IRS USD R F .65800 2 CCPVANILLA				0.658000	18 Sep 2025		
		4,405,000.00	Local 100.000000	4,405,000.00	100.750547	4,438,061.60	33,061.60	0.33
			Base 100.000000	4,405,000.00	100.750547	4,438,061.60	33,061.60	0.31
99S1EELJ1	SWS034801 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	18 Sep 2025		
		-4,405,000.00	Local 100.000000	-4,405,000.00	100.000000	-4,405,000.00	0.00	0.33
			Base 100.000000	-4,405,000.00	100.000000	-4,405,000.00	0.00	0.31
99S1EEQU1	BWS034827 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.051880	18 Mar 2050		
		1,230,000.00	Local 100.000000	1,230,000.00	100.000000	1,230,000.00	0.00	0.09
			Base 100.000000	1,230,000.00	100.000000	1,230,000.00	0.00	0.09
99S1EEQV9	BWS034827 IRS USD P F .79177 2 CCPVANILLA				0.791770	18 Mar 2050		
		-1,230,000.00	Local 100.000000	-1,230,000.00	96.959111	-1,192,597.07	37,402.93	0.09
			Base 100.000000	-1,230,000.00	96.959111	-1,192,597.07	37,402.93	0.08
99S1EGFR5	BWS034843 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.051880	19 Mar 2050		
		1,245,000.00	Local 100.000000	1,245,000.00	100.000000	1,245,000.00	0.00	0.09
			Base 100.000000	1,245,000.00	100.000000	1,245,000.00	0.00	0.09
99S1EGFS3	BWS034843 IRS USD P F .81801 2 CCPVANILLA				0.818010	19 Mar 2050		

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# Holdings

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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	
		-1,245,000.000	Local 100.000000	-1,245,000.00	97.644182	-1,215,670.07	29,329.93	0.09	
			Base 100.000000	-1,245,000.00	97.644182	-1,215,670.07	29,329.93	0.09	
99S1EIWO9	SWS034942 IRS USD R F .70000 2 CCPVANILLA				0.700000	23 Mar 2025			
		16,340,000.000	Local 99.919793	16,326,894.22	100.938444	16,493,341.75	166,447.53	1.23	
			Base 99.919793	16,326,894.22	100.938444	16,493,341.75	166,447.53	1.17	
99S1EIWP6	SWS034942 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.204130	23 Mar 2025			
		-16,340,000.000	Local 100.000000	-16,340,000.00	100.000000	-16,340,000.00	0.00	1.22	
			Base 100.000000	-16,340,000.00	100.000000	-16,340,000.00	0.00	1.16	
99S1EIZ32	SWS034967 IRS USD R F .60000 2 CCPVANILLA				0.600000	23 Mar 2022			
		28,043,000.000	Local 100.015372	28,047,310.73	100.291661	28,124,790.49	77,479.76	2.10	
			Base 100.015372	28,047,310.73	100.291661	28,124,790.49	77,479.76	1.99	
99S1EIZ40	SWS034967 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.204130	23 Mar 2022			
		-28,043,000.000	Local 100.000000	-28,043,000.00	100.000000	-28,043,000.00	0.00	2.09	
			Base 100.000000	-28,043,000.00	100.000000	-28,043,000.00	0.00	1.99	
99S1EK8U7	SWS035048 IRS USD R F .77000 2 CCPVANILLA				0.770000	24 Mar 2027			
		22,180,000.000	Local 100.737170	22,343,504.20	101.121130	22,428,666.63	85,162.43	1.67	
			Base 100.737170	22,343,504.20	101.121130	22,428,666.63	85,162.43	1.59	
99S1EK8V5	SWS035048 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.204130	24 Mar 2027			
		-22,180,000.000	Local 100.000000	-22,180,000.00	100.000000	-22,180,000.00	0.00	1.65	
			Base 100.000000	-22,180,000.00	100.000000	-22,180,000.00	0.00	1.57	
99S1ENUX0	SWS035188 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2025			
		33,360,000.000	Local 99.868847	33,316,247.25	99.334400	33,137,955.84	-178,291.41	2.47	
			Base 99.868847	33,316,247.25	99.334400	33,137,955.84	-178,291.41	2.35	
99S1ENUY8	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025			
		-33,360,000.000	Local 100.000000	-33,360,000.00	100.000000	-33,360,000.00	0.00	2.49	
			Base 100.000000	-33,360,000.00	100.000000	-33,360,000.00	0.00	2.36	
99S1ESUR2	SWS035220 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Jun 2025			
		6,310,000.000	Local 95.976444	6,056,113.63	93.580000	5,904,898.00	-151,215.63	0.44	
			Base 95.976444	6,056,113.63	93.580000	5,904,898.00	-151,215.63	0.42	
99S1ESUS0	SWS035220 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025			

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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

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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
		-6,310,000.000	Local 100.000000	-6,310,000.00	100.000000	-6,310,000.00	0.00	0.47
			Base 100.000000	-6,310,000.00	100.000000	-6,310,000.00	0.00	0.45
99S1ETQC8	BWS035261 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 Feb 2027		
		15,133,000.000	Local 100.306226	15,179,341.13	100.000000	15,133,000.00	-46,341.13	1.13
			Base 100.306226	15,179,341.13	100.000000	15,133,000.00	-46,341.13	1.07
99S1ETQD6	BWS035261 IRS USD P F .30000 2 CCPOIS				0.300000	15 Feb 2027		
		-15,133,000.000	Local 100.000000	-15,133,000.00	99.730354	-15,092,194.47	40,805.53	1.12
			Base 100.000000	-15,133,000.00	99.730354	-15,092,194.47	40,805.53	1.07
<b>US DOLLAR Total</b>								
			Local	618,375.65		-8,591,708.08	-9,210,083.73	49.56
			Base	618,375.65		-8,591,708.08	-9,210,083.73	47.11
<b>SWAPS FIXED INCOME Total</b>								
		0.000	Base	674,073.35		-8,840,215.35	-9,514,288.70	48.73



# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
-21,437,225.000	40,827,181,579.810	Base		724,295,472.69		709,077,474.13	-15,217,998.56	99.85
Original Face:	633,444,914.780							

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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: 0.906701

#### GERMANY

ADI1FRHL1	EURO-BTP FUTURE JUN20 XEUR 20200608	08 Jun 2020	155.000	15,500,000.000	Local 21,918,550.00 Base 24,173,955.91	22,752,926.00	141.410000 155.961006	-834,376.00 -920,232.80	-705,726.00 -778,344.79	-128,650.00 -141,888.01	0.01
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ADI1FRQC1	EURO-BOBL FUTURE JUN20 XEUR 20200608	08 Jun 2020	6.000	600,000.000	Local 811,260.00 Base 894,738.18	816,427.20	135.210000 149.123030	-5,167.20 -5,698.90	-3,367.20 -3,713.68	-1,800.00 -1,985.22	0.00
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ADI1FS7C0	EURO-OAT FUTURE JUN20 XEUR 20200608	08 Jun 2020	34.000	3,400,000.000	Local 5,685,140.00 Base 6,270,137.56	5,840,630.80	167.210000 184.415811	-155,490.80 -171,490.71	-111,970.80 -123,492.53	-43,520.00 -47,998.18	0.00
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AEI906842	RXK0C187.5 MAY20 187.5 CALL FSO	24 Apr 2020	41.000	4,100,000.000	Local 820.00 Base 904.38	869.20	0.020000 0.022058	-49.20 -54.26	-49.20 -54.26	0.00 0.00	0.00
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AEI912741	RXK0C193.000 MAY20 193 CALL FSO	24 Apr 2020	150.000	15,000,000.000	Local 1,500.00 Base 1,654.35	3,180.00	0.010000 0.0111029	-1,680.00 -1,852.87	-1,680.00 -1,852.87	0.00 0.00	0.00
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<b>GERMANY Total</b>			386.000	38,600,000.000	Local 28,417,270.00 Base	29,414,033.20		-996,763.20 -1,099,329.54	-822,793.20 -907,458.13	-173,970.00 -191,871.41	0.01
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<b>EURO CURRENCY Total</b>			386.000	38,600,000.000	Local 28,417,270.00 Base	29,414,033.20		-996,763.20 -1,099,329.54	-822,793.20 -907,458.13	-173,970.00 -191,871.41	0.01
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### US DOLLAR

Exchange Rate: 1.000000

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020	906.000	226,500,000.000	Local 225,310,875.00 Base 225,310,875.00	224,439,840.10	99.475000 99.475000	871,034.90 871,034.90	791,759.90 791,759.90	79,275.00 79,275.00	0.01
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# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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										
ADI0C2LM4	90DAY EUR FUTR DEC20 XCME 20201214						14 Dec 2020			
225.000	56,250,000.000	Local	56,058,750.00	55,412,823.75	99.660000	645,926.25	637,488.75	8,437.50		
		Base	56,058,750.00		99.660000	645,926.25	637,488.75	8,437.50		0.00
ADI14HX60	FED FUND 30DAY APR20 XCBT 20200430						30 Apr 2020			
138.000	57,504,600.000	Local	57,462,909.17	56,758,885.87	99.927500	704,023.30	701,148.07	2,875.23		
		Base	57,462,909.17		99.927500	704,023.30	701,148.07	2,875.23		0.00
ADI1D89S9	EURO FX CURR FUT JUN20 XCME 20200615						15 Jun 2020			
61.000	7,625,000.000	Local	8,425,243.75	8,741,961.25	1.104950	-316,717.50	-306,042.50	-10,675.00		
		Base	8,425,243.75		1.104950	-316,717.50	-306,042.50	-10,675.00		0.00
ADI1FRH98	US ULTRA BOND CBT JUN20 XCBT 20200619						19 Jun 2020			
162.000	16,200,000.000	Local	35,943,750.00	34,111,729.51	221.875000	1,832,020.49	2,358,520.49	-526,500.00		
		Base	35,943,750.00		221.875000	1,832,020.49	2,358,520.49	-526,500.00		0.04
ADI1G00H6	US 5YR NOTE (CBT) JUN20 XCBT 20200630						30 Jun 2020			
2,907.000	290,700,000.000	Local	364,419,703.13	354,641,405.10	125.359375	9,778,298.03	9,914,563.65	-136,265.62		
		Base	364,419,703.13		125.359375	9,778,298.03	9,914,563.65	-136,265.62		0.01
ADI1G04T6	US 2YR NOTE (CBT) JUN20 XCBT 20200630						30 Jun 2020			
633.000	126,600,000.000	Local	139,502,320.00	137,864,204.55	110.191406	1,638,115.45	1,657,896.70	-19,781.25		
		Base	139,502,320.00		110.191406	1,638,115.45	1,657,896.70	-19,781.25		0.00
ADI1GVKM5	BP CURRENCY FUT JUN20 XCME 20200615						15 Jun 2020			
65.000	4,062,500.000	Local	5,060,250.00	5,201,256.25	1.245600	-141,006.25	-162,131.25	21,125.00		
		Base	5,060,250.00		1.245600	-141,006.25	-162,131.25	21,125.00		0.00
ADI1K0Y68	AUDUSD CRNCY FUT JUN20 XCME 20200615						15 Jun 2020			
97.000	9,700,000.000	Local	5,958,710.00	6,175,034.32	0.614300	-216,324.32	-205,654.32	-10,670.00		
		Base	5,958,710.00		0.614300	-216,324.32	-205,654.32	-10,670.00		0.00
ADI1K1LL7	CAD CURRENCY FUT JUN20 XCME 20200616						16 Jun 2020			
83.000	8,300,000.000	Local	5,896,735.00	6,088,744.50	0.710450	-192,009.50	-221,889.50	29,880.00		
		Base	5,896,735.00		0.710450	-192,009.50	-221,889.50	29,880.00		0.00
ADI1K3J36	CHF CURRENCY FUT JUN20 XCME 20200615						15 Jun 2020			
5.000	625,000.000	Local	651,062.50	679,762.50	1.041700	-28,700.00	-26,012.50	-2,687.50		
		Base	651,062.50		1.041700	-28,700.00	-26,012.50	-2,687.50		0.00

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

Books Open

Prepared by State Street

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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										
ADI1KPC59	MEXICAN PESO FUT JUN20 XCME 20200615						15 Jun 2020			
348.000	174,000,000.000	Local	7,292,340.00	7,954,145.19	0.041910	-661,805.19		-860,165.19	198,360.00	
		Base	7,292,340.00		0.041910	-661,805.19		-860,165.19	198,360.00	0.01
ADI1KPFY3	RUSSIAN RUBLE FUT JUN20 XCME 20200615						15 Jun 2020			
35.000	87,500,000.000	Local	1,103,812.50	1,283,925.00	0.012615	-180,112.50		-198,925.00	18,812.50	
		Base	1,103,812.50		0.012615	-180,112.50		-198,925.00	18,812.50	0.00
<b>US DOLLAR Total</b>										
5,665.000	1,065,567,100.000	Local	913,086,461.05	899,353,717.89		13,732,743.16		14,080,557.30	-347,814.14	
		Base				13,732,743.16		14,080,557.30	-347,814.14	0.08
<b>FUTURES LONG Total</b>										
6,051.000	1,104,167,100.000	Base				12,633,413.62		13,173,099.17	-539,685.55	0.09

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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

### AUSTRALIAN DOLLAR

Exchange Rate: 1.625752

ADI1HQP8	AUST 10Y BOND FUT JUN20 XSFE 20200615						15 Jun 2020			
-6.000	-600,000.000	Local	-903,664.62	-902,790.68	99.260000	-873.94		593.54	-1,467.48	
		Base	-555,844.08		61.054823	-537.56		365.09	-902.65	0.00

### AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-903,664.62	-902,790.68		-873.94		593.54	-1,467.48	
		Base				-537.56		365.09	-902.65	0.00

### EURO CURRENCY

Exchange Rate: 0.906701

#### GERMANY

ADI1FRQR8	EURO-BUXL 30Y BND JUN20 XEUR 20200608						08 Jun 2020			
-12.000	-1,200,000.000	Local	-2,518,800.00	-2,578,185.60	209.900000	59,385.60		4,665.60	54,720.00	
		Base	-2,777,983.04		231.498587	65,496.34		5,145.69	60,350.65	0.00

ADI1FRQT4	EURO-BUND FUTURE JUN20 XEUR 20200608						08 Jun 2020			
-283.000	-28,300,000.000	Local	-48,820,330.00	-49,433,860.40	172.510000	613,530.40		305,060.40	308,470.00	
		Base	-53,843,913.26		190.261178	676,662.32		336,450.94	340,211.38	0.02

### GERMANY Total

-295.000	-29,500,000.000	Local	-51,339,130.00	-52,012,046.00		672,916.00		309,726.00	363,190.00	
		Base				742,158.66		341,596.63	400,562.03	0.03

### EURO CURRENCY Total

-295.000	-29,500,000.000	Local	-51,339,130.00	-52,012,046.00		672,916.00		309,726.00	363,190.00	
		Base				742,158.66		341,596.63	400,562.03	0.03

### JAPANESE YEN

Exchange Rate: 107.525000

ADI1FRH56	JPN 10Y BOND(OSE) JUN20 XOSE 20200615						15 Jun 2020			
-7.000	-700,000,000.000	Local	-1,067,990,000.00	-1,087,884,400.00	152.570000	19,894,400.00		18,774,400.00	1,120,000.00	
		Base	-9,932,480.82		1.418926	185,021.16		174,604.98	10,416.18	0.00

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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										
<b>JAPANESE YEN Total</b>										
-7.000	-700,000,000.000		Local -1,067,990,000.00	-1,087,884,400.00		19,894,400.00	26 Jun 2020	18,774,400.00	1,120,000.00	
			Base			185,021.16		174,604.98	10,416.18	0.00
<b>POUND STERLING</b>										
									Exchange Rate:	0.805088
ADI1G3XD3	LONG GILT FUTURE JUN20 IFLL 20200626						26 Jun 2020			
-103.000	-10,300,000.000		Local -14,027,570.00	-13,813,647.86	136.190000	-213,922.14		-265,422.14	51,500.00	
			Base -17,423,648.10		169.161632	-265,712.74		-329,680.90	63,968.16	0.00
<b>POUND STERLING Total</b>										
-103.000	-10,300,000.000		Local -14,027,570.00	-13,813,647.86		-213,922.14		-265,422.14	51,500.00	
			Base			-265,712.74		-329,680.90	63,968.16	0.00
<b>US DOLLAR</b>										
									Exchange Rate:	1.000000
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
-238.000	-59,500,000.000		Local -59,330,425.00	-59,256,550.20	99.715000	-73,874.80		-64,949.80	-8,925.00	
			Base -59,330,425.00		99.715000	-73,874.80		-64,949.80	-8,925.00	0.00
ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021			
-369.000	-92,250,000.000		Local -91,950,187.50	-91,466,262.60	99.675000	-483,924.90		-479,312.40	-4,612.50	
			Base -91,950,187.50		99.675000	-483,924.90		-479,312.40	-4,612.50	0.00
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021			
-315.000	-78,750,000.000		Local -78,521,625.00	-77,626,651.00	99.710000	-894,974.00		-883,161.50	-11,812.50	
			Base -78,521,625.00		99.710000	-894,974.00		-883,161.50	-11,812.50	0.00
ADI1FRGV0	US LONG BOND(CBT) JUN20 XCBT 20200619						19 Jun 2020			
-116.000	-11,600,000.000		Local -20,771,250.00	-20,503,430.16	179.062500	-267,819.84		-459,944.84	192,125.00	
			Base -20,771,250.00		179.062500	-267,819.84		-459,944.84	192,125.00	0.01
ADI1FRQ80	US 10YR NOTE (CBT) JUN20 XCBT 20200619						19 Jun 2020			
-379.000	-37,900,000.000		Local -52,562,562.50	-50,575,152.46	138.687500	-1,987,410.04		-2,040,706.92	53,296.88	
			Base -52,562,562.50		138.687500	-1,987,410.04		-2,040,706.92	53,296.88	0.00
ADI1GFMF3	US 10YR ULTRA FUT JUN20 XCBT 20200619						19 Jun 2020			
-134.000	-13,400,000.000		Local -20,908,187.50	-19,480,924.44	156.031250	-1,427,263.06		-1,471,231.81	43,968.75	

& 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 31, 2020

View Date: April 1, 2020

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 -20,908,187.50		156.031250	-1,427,263.06		-1,471,231.81	43,968.75	0.00
ADI1GVJT2	JPN YEN CURR FUT JUN20 XCME 20200615						15 Jun 2020			
-16.000	-20,000.000	Local	-1,863,900.00	-1,914,060.00	93.195000	50,160.00		54,660.00	-4,500.00	
		Base	-1,863,900.00		93.195000	50,160.00		54,660.00	-4,500.00	0.00
<b>US DOLLAR Total</b>										
-1,567.000	-293,420,000.000	Local	-325,908,137.50	-320,823,030.86		-5,085,106.64		-5,344,647.27	259,540.63	
		Base				-5,085,106.64		-5,344,647.27	259,540.63	0.02
<b>FUTURES SHORT Total</b>										
-1,978.000	-1,033,820,000.000	Base				-4,424,177.12		-5,157,761.47	733,584.35	0.06

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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								
<b>FUTURES Total</b>									
4,073.000	70,347,100.000	Base			8,209,236.50		8,015,337.70	193,898.80	0.15





As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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: 64.312400

ARS	ARGENTINE PESO								
		13,201,571.370	Local	1.000000	13,201,571.37	1.000000	13,201,571.37	0.00	31.47
			Base	0.016480	217,555.97	0.015549	205,272.57	-12,283.40	0.06

**ARGENTINE PESO Total**

		13,201,571.370	Local		13,201,571.37		13,201,571.37	0.00	31.47
			Base		217,555.97		205,272.57	-12,283.40	0.06

**AUSTRALIAN DOLLAR**

Exchange Rate: 1.625752

AUD	AUSTRALIAN DOLLAR								
		284,225.410	Local	1.000000	284,225.41	1.000000	284,225.41	0.00	98.56
			Base	0.620092	176,245.86	0.615100	174,827.04	-1,418.82	0.05

**AUSTRALIAN DOLLAR Total**

		284,225.410	Local		284,225.41		284,225.41	0.00	98.56
			Base		176,245.86		174,827.04	-1,418.82	0.05

**BRAZILIAN REAL**

Exchange Rate: 5.196100

BRL	BRAZILIAN REAL								
		1,637,585.670	Local	1.000000	1,637,585.67	1.000000	1,637,585.67	0.00	2.81
			Base	0.247588	405,447.11	0.192452	315,156.69	-90,290.42	0.09

**BRAZILIAN REAL Total**

		1,637,585.670	Local		1,637,585.67		1,637,585.67	0.00	2.81
			Base		405,447.11		315,156.69	-90,290.42	0.09

**CANADIAN DOLLAR**

Exchange Rate: 1.407300

CAD	CANADIAN DOLLAR								
		31,414.730	Local	1.000000	31,414.73	1.000000	31,414.73	0.00	0.23
			Base	0.704101	22,119.15	0.710581	22,322.70	203.55	0.01

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CANADIAN DOLLAR Total</b>								
		31,414.730	Local	31,414.73		31,414.73	0.00	0.23
			Base	22,119.15		22,322.70	203.55	0.01
							Exchange Rate:	15.740000
<b>EGYPTIAN POUND</b>								
EGP	EGYPTIAN POUND							
		246,554.000	Local	246,554.00	1.000000	246,554.00	0.00	100.00
			Base	15,677.65	0.063532	15,664.17	-13.48	0.00
<b>EGYPTIAN POUND Total</b>								
		246,554.000	Local	246,554.00		246,554.00	0.00	100.00
			Base	15,677.65		15,664.17	-13.48	0.00
							Exchange Rate:	0.906701
<b>EURO CURRENCY</b>								
<b>INTERNATIONAL</b>								
EUR	EURO CURRENCY							
		318,988.240	Local	318,988.24	1.000000	318,988.24	0.00	4.03
			Base	352,485.76	1.102899	351,811.94	-673.82	0.11
<b>INTERNATIONAL Total</b>								
		318,988.240	Local	318,988.24		318,988.24	0.00	4.03
			Base	352,485.76		351,811.94	-673.82	0.11
<b>EURO CURRENCY Total</b>								
		318,988.240	Local	318,988.24		318,988.24	0.00	4.03
			Base	352,485.76		351,811.94	-673.82	0.11
							Exchange Rate:	107.525000
<b>JAPANESE YEN</b>								
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	19,340.76	0.009300	19,761.04	420.28	0.01
<b>JAPANESE YEN Total</b>								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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		19,340.76		19,761.04	420.28	0.01	
<b>MEXICAN PESO</b>							Exchange Rate:	23.722500	
MXN	MEXICAN PESO (NEW)								
		-5,087,968.260	Local	1.000000	-5,087,968.26	1.000000	-5,087,968.26	0.00	0.91
			Base	0.042370	-215,576.66	0.042154	-214,478.59	1,098.07	0.06
<b>MEXICAN PESO Total</b>									
		-5,087,968.260	Local		-5,087,968.26		-5,087,968.26	0.00	0.91
			Base		-215,576.66		-214,478.59	1,098.07	0.06
<b>NEW ZEALAND DOLLAR</b>							Exchange Rate:	1.675884	
NZD	NEW ZEALAND DOLLAR								
		798.940	Local	1.000000	798.94	1.000000	798.94	0.00	100.00
			Base	0.671915	536.82	0.596700	476.73	-60.09	0.00
<b>NEW ZEALAND DOLLAR Total</b>									
		798.940	Local		798.94		798.94	0.00	100.00
			Base		536.82		476.73	-60.09	0.00
<b>POUND STERLING</b>							Exchange Rate:	0.805088	
GBP	POUND STERLING								
		412,156.780	Local	1.000000	412,156.78	1.000000	412,156.78	0.00	37.34
			Base	1.290406	531,849.43	1.242100	511,940.04	-19,909.39	0.15
<b>POUND STERLING Total</b>									
		412,156.780	Local		412,156.78		412,156.78	0.00	37.34
			Base		531,849.43		511,940.04	-19,909.39	0.15
<b>RUSSIAN RUBLE</b>							Exchange Rate:	78.540000	
RUB	RUSSIAN RUBLE								
		15,084,161.600	Local	1.000000	15,084,161.60	1.000000	15,084,161.60	0.00	3.33
			Base	0.015626	235,709.51	0.012732	192,057.06	-43,652.45	0.06

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<b>RUSSIAN RUBLE Total</b>								
		15,084,161.600	Local	15,084,161.60		15,084,161.60	0.00	3.33
			Base	235,709.51		192,057.06	-43,652.45	0.06
							Exchange Rate:	9.892550
<b>SWEDISH KRONA</b>								
SEK	SWEDISH KRONA							
		97,265.460	Local	97,265.46	1.000000	97,265.46	0.00	100.00
			Base	10,585.84	0.101086	9,832.19	-753.65	0.00
<b>SWEDISH KRONA Total</b>								
		97,265.460	Local	97,265.46		97,265.46	0.00	100.00
			Base	10,585.84		9,832.19	-753.65	0.00
							Exchange Rate:	6.613250
<b>TURKISH LIRA</b>								
TRY	TURKISH LIRA							
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	13,667.38	0.151212	12,021.32	-1,646.06	0.00
<b>TURKISH LIRA Total</b>								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	13,667.38		12,021.32	-1,646.06	0.00
							Exchange Rate:	1.000000
<b>US DOLLAR</b>								
USD	US DOLLAR							
		3,320,153.190	Local	3,320,153.19	1.000000	3,320,153.19	0.00	1.24
			Base	3,320,153.19	1.000000	3,320,153.19	0.00	0.99
<b>US DOLLAR Total</b>								
		3,320,153.190	Local	3,320,153.19		3,320,153.19	0.00	1.24
			Base	3,320,153.19		3,320,153.19	0.00	0.99
<b>CASH Total</b>								
		31,751,213.130	Base	5,105,797.77		4,936,818.09	-168,979.68	1.61

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## CASH EQUIVALENT

US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				1.535297	31 Dec 2030			
	6,332,123.830	Local	100.000000	6,332,123.83	100.000000	6,332,123.83	0.00	2.37	
		Base	100.000000	6,332,123.83	100.000000	6,332,123.83	0.00	1.90	
912828Z52	US TREASURY N/B 01/25 1.375				1.375000	31 Jan 2025			
	155,000.000	Local	99.961735	154,940.69	104.761716	162,380.66	7,439.97	0.06	
		Base	99.961735	154,940.69	104.761716	162,380.66	7,439.97	0.05	
<b>US DOLLAR Total</b>									
	6,487,123.830	Local		6,487,064.52		6,494,504.49	7,439.97	2.43	
		Base		6,487,064.52		6,494,504.49	7,439.97	1.94	
<b>CASH EQUIVALENT Total</b>									
	6,487,123.830	Base		6,487,064.52		6,494,504.49	7,439.97	1.94	

## EQUITY

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	20.280000	64,896.00	-15,104.00	0.02	
		Base	25.000000	80,000.00	20.280000	64,896.00	-15,104.00	0.02	
05580M801	B RILEY FINANCIAL INC PREFERRED STOCK 09/26 6.5								
	11,500.000	Local	25.000000	287,500.00	18.360000	211,140.00	-76,360.00	0.08	
		Base	25.000000	287,500.00	18.360000	211,140.00	-76,360.00	0.06	
08579X101	BERRY CORP COMMON STOCK USD.001								
	8,521.000	Local	12.252206	104,401.05	2.410000	20,535.61	-83,865.44	0.01	
		Base	12.252206	104,401.05	2.410000	20,535.61	-83,865.44	0.01	
36168Q120	GFL ENVIRONMENTAL INC PREFERRED STOCK 03/23 6								
	5,250.000	Local	49.092505	257,735.65	45.790000	240,397.50	-17,338.15	0.09	
		Base	49.092505	257,735.65	45.790000	240,397.50	-17,338.15	0.07	

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FUND: HBCY



STATE STREET

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View Date: April 1, 2020

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61179L100	MONTAGE RESOURCES CORP COMMON STOCK USD.01							
		13,981.000	Local 16.436747	229,802.16	2.250000	31,457.25	-198,344.91	0.01
			Base 16.436747	229,802.16	2.250000	31,457.25	-198,344.91	0.01
65339F770	NEXTERA ENERGY INC PREFERRED STOCK 03/23 5.279							
		4,750.000	Local 48.743263	231,530.50	44.090000	209,427.50	-22,103.00	0.08
			Base 48.743263	231,530.50	44.090000	209,427.50	-22,103.00	0.06
<b>US DOLLAR Total</b>		47,202.000	Local	1,190,969.36		777,853.86	-413,115.50	0.29
			Base	1,190,969.36		777,853.86	-413,115.50	0.23
<b>EQUITY Total</b>		47,202.000	Base	1,190,969.36		777,853.86	-413,115.50	0.23
<b>FIXED INCOME</b>								
<b>ARGENTINE PESO</b>							Exchange Rate:	64.312400
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				38.038636	21 Jun 2020		
		44,090,000.000	Local 91.499935	40,342,321.23	65.200000	28,746,680.00	-11,595,641.23	68.53
			Base 3.239740	1,428,401.45	1.013801	446,985.03	-981,416.42	0.13
ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4				4.000000	06 Mar 2020		
		0.000	Local 0.000000	-6,150.00	0.000000	0.00	6,150.00	0.00
			Base 0.000000	-98.52	0.000000	0.00	98.52	0.00
<b>ARGENTINE PESO Total</b>		44,090,000.000	Local	40,336,171.23		28,746,680.00	-11,589,491.23	68.53
			Base	1,428,302.93		446,985.03	-981,317.90	0.13
<b>BRAZILIAN REAL</b>							Exchange Rate:	5.196100
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
		4,295,000.000	Local 96.021710	4,124,132.43	115.824319	4,974,654.50	850,522.07	8.54
			Base 27.210730	1,168,700.87	22.290625	957,382.36	-211,318.51	0.29

# Holdings

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STATE STREET

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ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10				10.000000	01 Jan 2029		
		1,500,000.000	Local 125.027655	1,875,414.83	116.310141	1,744,652.12	-130,762.71	3.00
			Base 31.016744	465,251.16	22.384123	335,761.84	-129,489.32	0.10

**BRAZILIAN REAL Total**

		5,795,000.000	Local	5,999,547.26		6,719,306.62	719,759.36	11.54
			Base	1,633,952.03		1,293,144.20	-340,807.83	0.39

**CANADIAN DOLLAR**

Exchange Rate: 1.407300

135087E59	CANADIAN GOVERNMENT BONDS 09/20 0.75				0.750000	01 Sep 2020		
		4,150,000.000	Local 99.635131	4,134,857.93	100.151000	4,156,266.50	21,408.57	30.08
			Base 75.120074	3,117,483.08	71.165352	2,953,362.11	-164,120.97	0.88

135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.750000	01 May 2020		
		9,620,000.000	Local 99.985006	9,618,557.62	100.109000	9,630,485.80	11,928.18	69.69
			Base 76.120436	7,322,785.95	71.135508	6,843,235.84	-479,550.11	2.05

**CANADIAN DOLLAR Total**

		13,770,000.000	Local	13,753,415.55		13,786,752.30	33,336.75	99.77
			Base	10,440,269.03		9,796,597.95	-643,671.08	2.93

**EURO CURRENCY**

Exchange Rate: 0.906701

**INTERNATIONAL**

ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				6.375000	31 Dec 2049		
		800,000.000	Local 100.042140	800,337.12	91.537000	732,296.00	-68,041.12	9.25
			Base 115.587034	924,696.27	100.956104	807,648.83	-117,047.44	0.24

ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR				6.500000	29 Apr 2049		
		400,000.000	Local 102.746243	410,984.97	94.924800	379,699.20	-31,285.77	4.80
			Base 117.387538	469,550.15	104.692506	418,770.02	-50,780.13	0.13

ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
		550,000.000	Local 101.367696	557,522.33	88.250000	485,375.00	-72,147.33	6.13
			Base 117.134985	644,242.42	97.330873	535,319.80	-108,922.62	0.16

ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		
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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
	640,000.000	Local		99.367688	635,953.20	91.446000	585,254.40	-50,698.80	7.39
		Base		109.011677	697,674.73	100.855740	645,476.73	-52,198.00	0.19
ACI1J42G7	CYRUSONE LP/CYRUSONE FIN COMPANY GUAR 01/27 1.45					1.450000	22 Jan 2027		
	300,000.000	Local		100.931160	302,793.48	87.221600	261,664.80	-41,128.68	3.31
		Base		112.412390	337,237.17	96.196651	288,589.95	-48,647.22	0.09
<b>INTERNATIONAL Total</b>									
	2,690,000.000	Local			2,707,591.10		2,444,289.40	-263,301.70	30.88
		Base			3,073,400.74		2,695,805.33	-377,595.41	0.81
<b>SPAIN</b>									
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR					5.875000	31 Dec 2099		
	600,000.000	Local		94.128157	564,768.94	84.500000	507,000.00	-57,768.94	6.40
		Base		108.233085	649,398.51	93.195000	559,170.00	-90,228.51	0.17
<b>SPAIN Total</b>									
	600,000.000	Local			564,768.94		507,000.00	-57,768.94	6.40
		Base			649,398.51		559,170.00	-90,228.51	0.17
<b>UNITED KINGDOM</b>									
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN						29 Jan 2027		
	260,000.000	Local		100.000000	260,000.00	92.833300	241,366.58	-18,633.42	3.05
		Base		110.329977	286,857.94	102.385792	266,203.06	-20,654.88	0.08
<b>UNITED KINGDOM Total</b>									
	260,000.000	Local			260,000.00		241,366.58	-18,633.42	3.05
		Base			286,857.94		266,203.06	-20,654.88	0.08
<b>EURO CURRENCY Total</b>									
	3,550,000.000	Local			3,532,360.04		3,192,655.98	-339,704.06	40.33
		Base			4,009,657.19		3,521,178.39	-488,478.80	1.05
<b>INDONESIAN RUPIAH</b>									
								Exchange Rate:	16,310.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
	84,033,000,000.000	Local		96.721961	81,278,365,236.91	95.217189	80,013,860,432.37	-1,264,504,804.54	86.37
		Base		0.006839	5,746,858.29	0.005838	4,905,816.09	-841,042.20	1.47

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ACI014D27	INDONESIA GOVERNMENT BONDS 05/22 7				7.000000	15 May 2022			
		1,000,000,000.000	Local	101.497743	1,014,977,425.75	101.740000	1,017,400,000.00	2,422,574.25	1.10
			Base	0.007392	73,916.44	0.006238	62,378.91	-11,537.53	0.02
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375				8.375000	15 Mar 2034			
		342,000,000.000	Local	107.374003	367,219,091.37	99.000000	338,580,000.00	-28,639,091.37	0.37
			Base	0.008256	28,235.81	0.006070	20,759.04	-7,476.77	0.01
B4NPD2I14	INDONESIA GOVERNMENT BONDS 09/26 8.375				8.375000	15 Sep 2026			
		10,940,000,000.000	Local	108.237417	11,841,173,453.58	102.981618	11,266,189,009.20	-574,984,444.38	12.16
			Base	0.008241	901,603.72	0.006314	690,753.46	-210,850.26	0.21
<b>INDONESIAN RUPIAH Total</b>									
	96,315,000,000.000	Local		94,501,735,207.61		92,636,029,441.57	-1,865,705,766.04	100.00	
		Base		6,750,614.26		5,679,707.50	-1,070,906.76	1.70	
<b>POUND STERLING</b>							Exchange Rate:	0.805088	
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049			
		200,000.000	Local	100.766045	201,532.09	81.750000	163,500.00	-38,032.09	14.81
			Base	153.900180	307,800.36	101.541695	203,083.39	-104,716.97	0.06
ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028			
		402,000.000	Local	103.548724	416,265.87	94.343800	379,262.08	-37,003.79	34.36
			Base	135.241948	543,672.63	117.184457	471,081.52	-72,591.11	0.14
B3XR42I11	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026			
		140,000.000	Local	105.230007	147,322.01	104.153876	145,815.43	-1,506.58	13.21
			Base	162.570486	227,598.68	129.369555	181,117.38	-46,481.30	0.05
<b>POUND STERLING Total</b>									
	742,000.000	Local		765,119.97		688,577.51	-76,542.46	62.39	
		Base		1,079,071.67		855,282.29	-223,789.38	0.26	
<b>RUSSIAN RUBLE</b>							Exchange Rate:	78.540000	
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028			
		426,848,000.000	Local	95.280634	406,703,481.38	102.580000	437,860,678.40	31,157,197.02	96.67

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		Base	1.494426	6,378,929.14	1.306086	5,575,002.27	-803,926.87	1.67
<b>RUSSIAN RUBLE Total</b>								
	426,848,000.000	Local		406,703,481.38		437,860,678.40	31,157,197.02	96.67
		Base		6,378,929.14		5,575,002.27	-803,926.87	1.67
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00164DAQ6	AMC ENTMT INC SYNDICATED LNS TERM LOAN B					22 Apr 2026		
	0.000	Local	0.000000	233.71	0.000000	0.00	-233.71	0.00
		Base	0.000000	233.71	0.000000	0.00	-233.71	0.00
00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
	224,299.980	Local	99.971409	224,235.85	90.833300	203,739.07	-20,496.78	0.08
		Base	99.971409	224,235.85	90.833300	203,739.07	-20,496.78	0.06
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
	680,000.000	Local	100.000340	680,002.31	90.250000	613,700.00	-66,302.31	0.23
		Base	100.000340	680,002.31	90.250000	613,700.00	-66,302.31	0.18
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5				6.500000	30 Jun 2027		
	480,000.000	Local	100.000000	480,000.00	85.890000	412,272.00	-67,728.00	0.15
		Base	100.000000	480,000.00	85.890000	412,272.00	-67,728.00	0.12
00215JAA7	ASP AMC MERGER SUB SR UNSECURED 144A 05/25 8				8.000000	15 May 2025		
	475,000.000	Local	88.706276	421,354.81	58.780000	279,205.00	-142,149.81	0.10
		Base	88.706276	421,354.81	58.780000	279,205.00	-142,149.81	0.08
00215NAJ9	VERRA MOBILITY CORPORATION 2020 TERM LOAN B					28 Feb 2025		
	220,429.100	Local	100.980043	222,589.40	89.000000	196,181.90	-26,407.50	0.07
		Base	100.980043	222,589.40	89.000000	196,181.90	-26,407.50	0.06
00287YBR9	ABBVIE INC SR UNSECURED 144A 11/39 4.05				4.050000	21 Nov 2039		
	600,000.000	Local	99.740263	598,441.58	102.860905	617,165.43	18,723.85	0.23
		Base	99.740263	598,441.58	102.860905	617,165.43	18,723.85	0.18
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
	206,802.950	Local	93.776017	193,931.57	53.083300	109,777.83	-84,153.74	0.04
		Base	93.776017	193,931.57	53.083300	109,777.83	-84,153.74	0.03

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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00488PAL9	ACRISURE, LLC 2020 TERM LOAN B						15 Feb 2027		
	300,000.000	Local	99.753307	299,259.92	83.000000	249,000.00	-50,259.92	0.09	
		Base	99.753307	299,259.92	83.000000	249,000.00	-50,259.92	0.07	
00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45					3.450000	15 Mar 2022		
	10,000.000	Local	99.956700	9,995.67	103.833812	10,383.38	387.71	0.00	
		Base	99.956700	9,995.67	103.833812	10,383.38	387.71	0.00	
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1					1.376630	25 Dec 2035		
	500,000.000	Local	97.938984	489,694.92	83.507790	417,538.95	-72,155.97	0.16	
Original Face:	500,000.000	Base	97.938984	489,694.92	83.507790	417,538.95	-72,155.97	0.12	
00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B						23 Jul 2021		
	48,711.310	Local	98.290726	47,878.70	81.375000	39,638.83	-8,239.87	0.01	
		Base	98.290726	47,878.70	81.375000	39,638.83	-8,239.87	0.01	
00772BAR2	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/22 3.95					3.950000	01 Feb 2022		
	180,000.000	Local	90.426000	162,766.80	90.566446	163,019.60	252.80	0.06	
		Base	90.426000	162,766.80	90.566446	163,019.60	252.80	0.05	
00774MAA3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/22 3.5					3.500000	26 May 2022		
	180,000.000	Local	85.390000	153,702.00	88.527643	159,349.76	5,647.76	0.06	
		Base	85.390000	153,702.00	88.527643	159,349.76	5,647.76	0.05	
007903AX5	ADVANCED MICRO DEVICES SR UNSECURED 08/22 7.5					7.500000	15 Aug 2022		
	250,000.000	Local	109.068732	272,671.83	106.000000	265,000.00	-7,671.83	0.10	
		Base	109.068732	272,671.83	106.000000	265,000.00	-7,671.83	0.08	
00912YAL6	AIR METHODS CORP TERM LOAN B						22 Apr 2024		
	136,464.880	Local	100.355974	136,950.66	70.000000	95,525.42	-41,425.24	0.04	
		Base	100.355974	136,950.66	70.000000	95,525.42	-41,425.24	0.03	
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN						30 Aug 2024		
	175,500.000	Local	100.835037	176,965.49	87.750000	154,001.25	-22,964.24	0.06	
		Base	100.835037	176,965.49	87.750000	154,001.25	-22,964.24	0.05	
01310TAW9	ALBERTSONS LLC 2019 USD TERM LOAN B8						17 Aug 2026		
	0.010	Local	-400.000000	-0.04	90.000000	0.01	0.05	0.00	
		Base	-400.000000	-0.04	90.000000	0.01	0.05	0.00	

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View Date: April 1, 2020

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013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		
	200,000.000	Local		100.245245	200,490.49	96.970000	193,940.00	-6,550.49	0.07
		Base		100.245245	200,490.49	96.970000	193,940.00	-6,550.49	0.06
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125					6.125000	15 May 2028		
	200,000.000	Local		98.460290	196,920.58	91.000000	182,000.00	-14,920.58	0.07
		Base		98.460290	196,920.58	91.000000	182,000.00	-14,920.58	0.05
01771JAE3	ALLEN MEDIA LLC 2020 TERM LOAN B						10 Feb 2027		
	420,000.000	Local		99.506333	417,926.60	86.000000	361,200.00	-56,726.60	0.14
		Base		99.506333	417,926.60	86.000000	361,200.00	-56,726.60	0.11
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028		
	620,000.000	Local		99.036165	614,024.22	81.865000	507,563.00	-106,461.22	0.19
		Base		99.036165	614,024.22	81.865000	507,563.00	-106,461.22	0.15
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	450,000.000	Local		100.406104	451,827.47	98.250000	442,125.00	-9,702.47	0.17
		Base		100.406104	451,827.47	98.250000	442,125.00	-9,702.47	0.13
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B						10 Jul 2026		
	1,052,026.180	Local		99.640924	1,048,248.61	91.250000	959,973.89	-88,274.72	0.36
		Base		99.640924	1,048,248.61	91.250000	959,973.89	-88,274.72	0.29
01957TAD9	ALLIED UNIVERSAL HOLDCO LLC 2019 DELAYED DRAW TERM LOAN						10 Jul 2026		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
02034DAC1	ALMONDE INC TERM LOAN B						13 Jun 2024		
	642,540.530	Local		97.644616	627,406.23	85.375000	548,568.98	-78,837.25	0.21
		Base		97.644616	627,406.23	85.375000	548,568.98	-78,837.25	0.16
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5					10.500000	15 May 2027		
	720,000.000	Local		114.465753	824,153.42	105.500000	759,600.00	-64,553.42	0.28
		Base		114.465753	824,153.42	105.500000	759,600.00	-64,553.42	0.23
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	90,000.000	Local		99.820556	89,838.50	105.233112	94,709.80	4,871.30	0.04
		Base		99.820556	89,838.50	105.233112	94,709.80	4,871.30	0.03

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View Date: April 1, 2020

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02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	90,000.000	Local		128.303000	115,472.70	115.634008	104,070.61	-11,402.09	0.04
		Base		128.303000	115,472.70	115.634008	104,070.61	-11,402.09	0.03
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS						14 Dec 2023		
	203,700.000	Local		100.000000	203,700.00	81.200000	165,404.40	-38,295.60	0.06
		Base		100.000000	203,700.00	81.200000	165,404.40	-38,295.60	0.05
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	327,408.280	Local		99.768198	326,649.34	82.875000	271,339.61	-55,309.73	0.10
		Base		99.768198	326,649.34	82.875000	271,339.61	-55,309.73	0.08
02406PAU4	AMERICAN AXLE + MFG INC COMPANY GUAR 04/27 6.5					6.500000	01 Apr 2027		
	420,000.000	Local		95.208998	399,877.79	75.485000	317,037.00	-82,840.79	0.12
		Base		95.208998	399,877.79	75.485000	317,037.00	-82,840.79	0.09
02744LAQ3	AMERICAN MEDIA LLC SECURED 144A 12/26 10.5					10.500000	31 Dec 2026		
	1,140,000.000	Local		95.520091	1,088,929.04	105.500000	1,202,700.00	113,770.96	0.45
		Base		95.520091	1,088,929.04	105.500000	1,202,700.00	113,770.96	0.36
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A					3.070000	15 Mar 2048		
	850,000.000	Local		97.552719	829,198.11	98.265810	835,259.39	6,061.28	0.31
Original Face:	850,000.000	Base		97.552719	829,198.11	98.265810	835,259.39	6,061.28	0.25
03078CAC8	AMERILIFE GROUP LLC 2020 TERM LOAN						18 Mar 2027		
	115,227.270	Local		99.749998	114,939.20	81.000000	93,334.09	-21,605.11	0.03
		Base		99.749998	114,939.20	81.000000	93,334.09	-21,605.11	0.03
03078CAE4	AMERILIFE GROUP LLC 2020 DDTL						18 Mar 2027		
	14,772.730	Local		100.000000	14,772.73	81.000000	11,965.91	-2,806.82	0.00
		Base		100.000000	14,772.73	81.000000	11,965.91	-2,806.82	0.00
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	190,000.000	Local		99.672358	189,377.48	117.539500	223,325.05	33,947.57	0.08
		Base		99.672358	189,377.48	117.539500	223,325.05	33,947.57	0.07
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	90,000.000	Local		99.647811	89,683.03	122.316446	110,084.80	20,401.77	0.04
		Base		99.647811	89,683.03	122.316446	110,084.80	20,401.77	0.03

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037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	80,000.000	Local		88.021825	70,417.46	43.299905	34,639.92	-35,777.54	0.01
		Base		88.021825	70,417.46	43.299905	34,639.92	-35,777.54	0.01
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	310,000.000	Local		93.895461	291,075.93	53.420226	165,602.70	-125,473.23	0.06
		Base		93.895461	291,075.93	53.420226	165,602.70	-125,473.23	0.05
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						23 Sep 2026		
	1,137,328.550	Local		98.902511	1,124,846.49	89.500000	1,017,909.05	-106,937.44	0.38
		Base		98.902511	1,124,846.49	89.500000	1,017,909.05	-106,937.44	0.30
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	415,789.480	Local		100.557118	418,105.92	88.500000	367,973.69	-50,132.23	0.14
		Base		100.557118	418,105.92	88.500000	367,973.69	-50,132.23	0.11
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	89.460800	366,789.28	-43,210.72	0.14
		Base		100.000000	410,000.00	89.460800	366,789.28	-43,210.72	0.11
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
	165,185.750	Local		100.619866	166,209.68	92.500000	152,796.82	-13,412.86	0.06
		Base		100.619866	166,209.68	92.500000	152,796.82	-13,412.86	0.05
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125					6.125000	01 Jun 2025		
	250,000.000	Local		110.996900	277,492.25	98.990749	247,476.87	-30,015.38	0.09
		Base		110.996900	277,492.25	98.990749	247,476.87	-30,015.38	0.07
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
	10,000.000	Local		102.502700	10,250.27	91.147805	9,114.78	-1,135.49	0.00
		Base		102.502700	10,250.27	91.147805	9,114.78	-1,135.49	0.00
03967YAB6	GANNETT HOLDINGS LLC FIXED TERM LOAN						19 Nov 2024		
	690,762.870	Local		95.275434	658,127.32	91.875000	634,638.39	-23,488.93	0.24
		Base		95.275434	658,127.32	91.875000	634,638.39	-23,488.93	0.19
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					1.806630	25 Jan 2034		
	293,836.280	Local		87.273413	256,440.95	83.107510	244,200.02	-12,240.93	0.09
	Original Face:	22,150,000.000	Base	87.273413	256,440.95	83.107510	244,200.02	-12,240.93	0.07

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040114GW4	REPUBLIC OF ARGENTINA SR UNSECURED 04/21 6.875					6.875000	22 Apr 2021		
	250,000.000	Local		89.940212	224,850.53	29.650000	74,125.00	-150,725.53	0.03
		Base		89.940212	224,850.53	29.650000	74,125.00	-150,725.53	0.02
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625					4.625000	11 Jan 2023		
	360,000.000	Local		87.374942	314,549.79	29.101000	104,763.60	-209,786.19	0.04
		Base		87.374942	314,549.79	29.101000	104,763.60	-209,786.19	0.03
04021LAA8	PETSMART INC COMPANY GUAR 144A 03/23 7.125					7.125000	15 Mar 2023		
	750,000.000	Local		93.773029	703,297.72	93.125000	698,437.50	-4,860.22	0.26
		Base		93.773029	703,297.72	93.125000	698,437.50	-4,860.22	0.21
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	190,124.650	Local		100.315561	190,724.61	89.333300	169,844.62	-20,879.99	0.06
		Base		100.315561	190,724.61	89.333300	169,844.62	-20,879.99	0.05
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	260,320.920	Local		100.000000	260,320.92	91.500000	238,193.64	-22,127.28	0.09
		Base		100.000000	260,320.92	91.500000	238,193.64	-22,127.28	0.07
04649VAU4	ASURION LLC SECOND LIEN						04 Aug 2025		
	420,000.000	Local		101.750000	427,350.00	92.000000	386,400.00	-40,950.00	0.14
		Base		101.750000	427,350.00	92.000000	386,400.00	-40,950.00	0.12
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	671,457.300	Local		99.587917	668,690.34	92.666700	622,217.32	-46,473.02	0.23
		Base		99.587917	668,690.34	92.666700	622,217.32	-46,473.02	0.19
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	752,797.980	Local		99.138652	746,313.77	93.000000	700,102.12	-46,211.65	0.26
		Base		99.138652	746,313.77	93.000000	700,102.12	-46,211.65	0.21
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		
	500,000.000	Local		99.994508	499,972.54	91.529260	457,646.30	-42,326.24	0.17
Original Face:	500,000.000	Base		99.994508	499,972.54	91.529260	457,646.30	-42,326.24	0.14
05400KAE0	AVOLON TLB BORROWER 1 ( US ) TERM LOAN B 3						15 Jan 2025		
	0.000	Local		0.000000	-55.72	0.000000	0.00	55.72	0.00
		Base		0.000000	-55.72	0.000000	0.00	55.72	0.00

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05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	220,000.000	Local	98.501145	216,702.52	86.367868	190,009.31	-26,693.21	0.07	
		Base	98.501145	216,702.52	86.367868	190,009.31	-26,693.21	0.06	
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
	710,000.000	Local	102.965593	731,055.71	102.532780	727,982.74	-3,072.97	0.27	
Original Face:	710,000.000	Base	102.965593	731,055.71	102.532780	727,982.74	-3,072.97	0.22	
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A					3.275000	05 Jun 2036		
	880,000.000	Local	103.524595	911,016.44	94.418870	830,886.06	-80,130.38	0.31	
Original Face:	880,000.000	Base	103.524595	911,016.44	94.418870	830,886.06	-80,130.38	0.25	
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027		
	49,500.010	Local	100.367192	49,681.77	83.250000	41,208.76	-8,473.01	0.02	
		Base	100.367192	49,681.77	83.250000	41,208.76	-8,473.01	0.01	
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A					4.075460	09 Dec 2041		
	1,250,000.000	Local	96.929572	1,211,619.65	74.463710	930,796.38	-280,823.27	0.35	
Original Face:	1,250,000.000	Base	96.929572	1,211,619.65	74.463710	930,796.38	-280,823.27	0.28	
05608BAQ3	BX TRUST BX 2019 IMC F 144A					3.604630	15 Apr 2034		
	1,370,000.000	Local	100.000000	1,370,000.00	83.999320	1,150,790.68	-219,209.32	0.43	
Original Face:	1,370,000.000	Base	100.000000	1,370,000.00	83.999320	1,150,790.68	-219,209.32	0.34	
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	470,000.000	Local	94.900938	446,034.41	76.250000	358,375.00	-87,659.41	0.13	
		Base	94.900938	446,034.41	76.250000	358,375.00	-87,659.41	0.11	
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	200,000.000	Local	100.000000	200,000.00	87.700000	175,400.00	-24,600.00	0.07	
		Base	100.000000	200,000.00	87.700000	175,400.00	-24,600.00	0.05	
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	580,000.000	Local	100.000000	580,000.00	92.740000	537,892.00	-42,108.00	0.20	
		Base	100.000000	580,000.00	92.740000	537,892.00	-42,108.00	0.16	
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625000	21 Nov 2022		
	200,000.000	Local	102.689490	205,378.98	102.300000	204,600.00	-778.98	0.08	
		Base	102.689490	205,378.98	102.300000	204,600.00	-778.98	0.06	

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
07014QAK7	BASS PRO GROUP LLC TERM LOAN B					25 Sep 2024		
		639,303.800	Local 99.024947	633,070.25	84.000000	537,015.19	-96,055.06	0.20
			Base 99.024947	633,070.25	84.000000	537,015.19	-96,055.06	0.16
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				1.586630	25 Dec 2034		
		391,092.110	Local 95.732302	374,401.48	94.092610	367,988.77	-6,412.71	0.14
Original Face:		10,280,000.000	Base 95.732302	374,401.48	94.092610	367,988.77	-6,412.71	0.11
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875000	15 May 2044		
		40,000.000	Local 108.858350	43,543.34	102.326820	40,930.73	-2,612.61	0.02
			Base 108.858350	43,543.34	102.326820	40,930.73	-2,612.61	0.01
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA				1.048996	15 May 2052		
		8,607,261.360	Local 7.093750	610,577.60	7.073270	608,814.84	-1,762.76	0.23
Original Face:		8,620,000.000	Base 7.093750	610,577.60	7.073270	608,814.84	-1,762.76	0.18
08579JBD3	BERRY GLOBAL INC TERM LOAN W					01 Oct 2022		
		593,327.900	Local 99.816705	592,240.36	95.100000	564,254.83	-27,985.53	0.21
			Base 99.816705	592,240.36	95.100000	564,254.83	-27,985.53	0.17
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026		
		750,000.000	Local 96.986777	727,400.83	40.000000	300,000.00	-427,400.83	0.11
			Base 96.986777	727,400.83	40.000000	300,000.00	-427,400.83	0.09
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B					06 Aug 2026		
		770,000.000	Local 99.056975	762,738.71	84.000000	646,800.00	-115,938.71	0.24
			Base 99.056975	762,738.71	84.000000	646,800.00	-115,938.71	0.19
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125				6.125000	15 Nov 2022		
		840,000.000	Local 94.499855	793,798.78	75.000000	630,000.00	-163,798.78	0.24
			Base 94.499855	793,798.78	75.000000	630,000.00	-163,798.78	0.19
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625				6.625000	15 Jul 2026		
		100,000.000	Local 100.000000	100,000.00	58.000000	58,000.00	-42,000.00	0.02
			Base 100.000000	100,000.00	58.000000	58,000.00	-42,000.00	0.02
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A				2.744630	20 Nov 2028		
		280,000.000	Local 99.864629	279,620.96	97.115900	271,924.52	-7,696.44	0.10
Original Face:		280,000.000	Base 99.864629	279,620.96	97.115900	271,924.52	-7,696.44	0.08

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View Date: April 1, 2020

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09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A					3.869130	18 Jul 2027		
		700,000.000	Local	99.776434	698,435.04	88.579500	620,056.50	-78,378.54	0.23
	Original Face:	700,000.000	Base	99.776434	698,435.04	88.579500	620,056.50	-78,378.54	0.19
097023BM6	BOEING CO SR UNSECURED 10/20 1.65					1.650000	30 Oct 2020		
		740,000.000	Local	91.388204	676,272.71	97.625403	722,427.98	46,155.27	0.27
			Base	91.388204	676,272.71	97.625403	722,427.98	46,155.27	0.22
09709THH7	BOFA FINANCE LLC BANK GUARANT 09/22 0.125					0.125000	01 Sep 2022		
		120,000.000	Local	103.250000	123,900.00	98.600500	118,320.60	-5,579.40	0.04
			Base	103.250000	123,900.00	98.600500	118,320.60	-5,579.40	0.04
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
		137,986.760	Local	100.500925	138,677.97	86.666700	119,588.57	-19,089.40	0.04
			Base	100.500925	138,677.97	86.666700	119,588.57	-19,089.40	0.04
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
		570,000.000	Local	95.639923	545,147.56	79.926000	455,578.20	-89,569.36	0.17
			Base	95.639923	545,147.56	79.926000	455,578.20	-89,569.36	0.14
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
		1,070,000.000	Local	84.740116	906,719.24	95.000000	1,016,500.00	109,780.76	0.38
			Base	84.740116	906,719.24	95.000000	1,016,500.00	109,780.76	0.30
11284EAL7	BROOKFIELD WEC HOLDINGS INC 2020 TERM LOAN						01 Aug 2025		
		927,506.310	Local	100.186370	929,234.90	94.000000	871,855.93	-57,378.97	0.33
			Base	100.186370	929,234.90	94.000000	871,855.93	-57,378.97	0.26
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A					1.700130	16 Feb 2037		
		1,070,000.000	Local	100.000000	1,070,000.00	89.178240	954,207.17	-115,792.83	0.36
	Original Face:	1,070,000.000	Base	100.000000	1,070,000.00	89.178240	954,207.17	-115,792.83	0.29
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
		600,000.000	Local	103.282273	619,693.64	100.250000	601,500.00	-18,193.64	0.23
			Base	103.282273	619,693.64	100.250000	601,500.00	-18,193.64	0.18
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
		320,000.000	Local	100.000000	320,000.00	97.520000	312,064.00	-7,936.00	0.12
			Base	100.000000	320,000.00	97.520000	312,064.00	-7,936.00	0.09

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View Date: April 1, 2020

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12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
		110,765.500	Local 100.285125	111,081.32	88.500000	98,027.47	-13,053.85	0.04
			Base 100.285125	111,081.32	88.500000	98,027.47	-13,053.85	0.03
12508EAJ0	CDK GLOBAL INC SR UNSECURED 144A 05/29 5.25				5.250000	15 May 2029		
		400,000.000	Local 100.000000	400,000.00	102.000000	408,000.00	8,000.00	0.15
			Base 100.000000	400,000.00	102.000000	408,000.00	8,000.00	0.12
12513VAF3	CEC ENTERTAINMENT INC 2019 TERM LOAN B					30 Aug 2026		
		225,513.070	Local 95.630679	215,659.68	53.000000	119,521.93	-96,137.75	0.04
			Base 95.630679	215,659.68	53.000000	119,521.93	-96,137.75	0.04
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.447159	10 Dec 2047		
		280,000.000	Local 98.049264	274,537.94	86.785070	242,998.20	-31,539.74	0.09
Original Face:		280,000.000	Base 98.049264	274,537.94	86.785070	242,998.20	-31,539.74	0.07
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.700000	01 May 2034		
		1,010,000.000	Local 99.581533	1,005,773.48	85.000000	858,500.00	-147,273.48	0.32
			Base 99.581533	1,005,773.48	85.000000	858,500.00	-147,273.48	0.26
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5				6.500000	01 Feb 2029		
		1,160,000.000	Local 100.267086	1,163,098.20	107.849000	1,251,048.40	87,950.20	0.47
			Base 100.267086	1,163,098.20	107.849000	1,251,048.40	87,950.20	0.37
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.579734	15 Nov 2048		
		1,000,000.000	Local 99.974270	999,742.70	84.975880	849,758.80	-149,983.90	0.32
Original Face:		1,000,000.000	Base 99.974270	999,742.70	84.975880	849,758.80	-149,983.90	0.25
12653BAL4	CREDIT SUISSE COMMERCIAL MORTG CSWF 2018 TOP D 144A				2.504630	15 Aug 2035		
		1,209,531.630	Local 100.330278	1,213,526.45	80.350100	971,859.87	-241,666.58	0.36
Original Face:		1,380,000.000	Base 100.330278	1,213,526.45	80.350100	971,859.87	-241,666.58	0.29
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		40,000.000	Local 102.020000	40,808.00	115.061119	46,024.45	5,216.45	0.02
			Base 102.020000	40,808.00	115.061119	46,024.45	5,216.45	0.01
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038		
		440,000.000	Local 98.928050	435,283.42	110.574068	486,525.90	51,242.48	0.18
			Base 98.928050	435,283.42	110.574068	486,525.90	51,242.48	0.15

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126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				0.824630	15 Apr 2037			
		124,679.620	Local	89.913741	112,104.11	88.972960	110,931.15	-1,172.96	0.04
Original Face:		2,630,000.000	Base	89.913741	112,104.11	88.972960	110,931.15	-1,172.96	0.03
12670UAB3	CWGS GROUP LLC TERM LOAN					08 Nov 2023			
		0.020	Local	-633,450.000000	-126.69	64.666700	0.01	126.70	0.00
			Base	-633,450.000000	-126.69	64.666700	0.01	126.70	0.00
12768PAB7	CAESARS ENTMT OPERATING CO LLC TERM LOAN B					07 Oct 2024			
		695,709.900	Local	100.159130	696,816.98	81.000000	563,525.02	-133,291.96	0.21
			Base	100.159130	696,816.98	81.000000	563,525.02	-133,291.96	0.17
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024			
		627,932.360	Local	100.203270	629,208.76	80.357100	504,588.23	-124,620.53	0.19
			Base	100.203270	629,208.76	80.357100	504,588.23	-124,620.53	0.15
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25				5.250000	01 Jun 2026			
		100,000.000	Local	96.870690	96,870.69	92.625000	92,625.00	-4,245.69	0.03
			Base	96.870690	96,870.69	92.625000	92,625.00	-4,245.69	0.03
13079WAQ1	SYMPHONY CLO LTD SYMP 2012 9A AR2 144A				3.162630	16 Jul 2032			
		250,000.000	Local	100.000000	250,000.00	92.741000	231,852.50	-18,147.50	0.09
Original Face:		250,000.000	Base	100.000000	250,000.00	92.741000	231,852.50	-18,147.50	0.07
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A				2.741750	15 May 2031			
		920,000.000	Local	99.152985	912,207.46	94.128100	865,978.52	-46,228.94	0.32
Original Face:		920,000.000	Base	99.152985	912,207.46	94.128100	865,978.52	-46,228.94	0.26
14315JAE9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017 2A A2A 144A				3.519130	20 Jul 2031			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B					29 Jan 2027			
		300,000.000	Local	100.000000	300,000.00	86.375000	259,125.00	-40,875.00	0.10
			Base	100.000000	300,000.00	86.375000	259,125.00	-40,875.00	0.08
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A				3.519130	20 Apr 2029			
		950,000.000	Local	99.954375	949,566.56	93.022400	883,712.80	-65,853.76	0.33
Original Face:		950,000.000	Base	99.954375	949,566.56	93.022400	883,712.80	-65,853.76	0.26

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15135BAS0	CENTENE CORP SR UNSECURED 144A 12/29 4.625				4.625000	15 Dec 2029			
		270,000.000	Local	100.000000	270,000.00	100.500000	271,350.00	1,350.00	0.10
			Base	100.000000	270,000.00	100.500000	271,350.00	1,350.00	0.08
15135BAU5	CENTENE CORP SR UNSECURED 144A 02/30 3.375				3.375000	15 Feb 2030			
		120,000.000	Local	100.000000	120,000.00	93.000000	111,600.00	-8,400.00	0.04
			Base	100.000000	120,000.00	93.000000	111,600.00	-8,400.00	0.03
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026			
		300,000.000	Local	102.214810	306,644.43	103.011000	309,033.00	2,388.57	0.12
			Base	102.214810	306,644.43	103.011000	309,033.00	2,388.57	0.09
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024			
		670,940.170	Local	99.703134	668,948.38	90.666700	608,319.31	-60,629.07	0.23
			Base	99.703134	668,948.38	90.666700	608,319.31	-60,629.07	0.18
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038			
		50,000.000	Local	98.912400	49,456.20	107.825170	53,912.59	4,456.39	0.02
			Base	98.912400	49,456.20	107.825170	53,912.59	4,456.39	0.02
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048			
		180,000.000	Local	96.030150	172,854.27	113.388290	204,098.92	31,244.65	0.08
			Base	96.030150	172,854.27	113.388290	204,098.92	31,244.65	0.06
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2					01 Feb 2027			
		517,400.000	Local	100.359859	519,261.91	95.583300	494,547.99	-24,713.92	0.19
			Base	100.359859	519,261.91	95.583300	494,547.99	-24,713.92	0.15
16411QAE1	CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 10/29 4.5				4.500000	01 Oct 2029			
		370,000.000	Local	100.000000	370,000.00	87.000000	321,900.00	-48,100.00	0.12
			Base	100.000000	370,000.00	87.000000	321,900.00	-48,100.00	0.10
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25				4.250000	15 Mar 2045			
		550,000.000	Local	79.467582	437,071.70	49.015239	269,583.81	-167,487.89	0.10
			Base	79.467582	437,071.70	49.015239	269,583.81	-167,487.89	0.08
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125000	15 Feb 2021			
		200,000.000	Local	97.091170	194,182.34	14.000000	28,000.00	-166,182.34	0.01
			Base	97.091170	194,182.34	14.000000	28,000.00	-166,182.34	0.01

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16516FAH2	CHESAPEAKE ENERGY CORPORATION 2019 LAST OUT TERM LOAN					24 Jun 2024			
		1,030,000.000	Local	83.902477	864,195.51	37.900000	390,370.00	-473,825.51	0.15
			Base	83.902477	864,195.51	37.900000	390,370.00	-473,825.51	0.12
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027			
		310,000.000	Local	93.944265	291,227.22	66.962117	207,582.56	-83,644.66	0.08
			Base	93.944265	291,227.22	66.962117	207,582.56	-83,644.66	0.06
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039			
		201,000.000	Local	138.836463	279,061.29	156.854791	315,278.13	36,216.84	0.12
			Base	138.836463	279,061.29	156.854791	315,278.13	36,216.84	0.09
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024			
		0.000	Local	0.000000	14.60	0.000000	0.00	-14.60	0.00
			Base	0.000000	14.60	0.000000	0.00	-14.60	0.00
185401AG1	CLEAVER BROOKS INC SR SECURED 144A 03/23 7.875				7.875000	01 Mar 2023			
		420,000.000	Local	98.381293	413,201.43	83.000000	348,600.00	-64,601.43	0.13
			Base	98.381293	413,201.43	83.000000	348,600.00	-64,601.43	0.10
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375				5.375000	01 Mar 2022			
		420,000.000	Local	100.759362	423,189.32	100.500000	422,100.00	-1,089.32	0.16
			Base	100.759362	423,189.32	100.500000	422,100.00	-1,089.32	0.13
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026			
		776,100.000	Local	99.140850	769,432.14	94.000000	729,534.00	-39,898.14	0.27
			Base	99.140850	769,432.14	94.000000	729,534.00	-39,898.14	0.22
20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5				5.000000	15 Mar 2027			
		140,000.000	Local	93.679257	131,150.96	86.750000	121,450.00	-9,700.96	0.05
			Base	93.679257	131,150.96	86.750000	121,450.00	-9,700.96	0.04
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25				8.250000	01 Mar 2027			
		250,000.000	Local	94.307172	235,767.93	96.390000	240,975.00	5,207.07	0.09
			Base	94.307172	235,767.93	96.390000	240,975.00	5,207.07	0.07
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A				3.346630	25 Apr 2031			
		466,340.800	Local	100.000000	466,340.80	85.493200	398,689.67	-67,651.13	0.15
		Original Face:	570,000.000	Base	100.000000	466,340.80	85.493200	398,689.67	-67,651.13

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WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

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212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
		400,000.000	Local 94.648468	378,593.87	46.223766	184,895.06	-193,698.81	0.07
			Base 94.648468	378,593.87	46.223766	184,895.06	-193,698.81	0.06
21871QAF1	CORECIVIC INC 2019 TERM LOAN					12 Dec 2024		
		306,125.000	Local 95.214984	291,476.87	87.750000	268,624.69	-22,852.18	0.10
			Base 95.214984	291,476.87	87.750000	268,624.69	-22,852.18	0.08
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625				4.625000	01 May 2023		
		800,000.000	Local 95.295130	762,361.04	91.000000	728,000.00	-34,361.04	0.27
			Base 95.295130	762,361.04	91.000000	728,000.00	-34,361.04	0.22
221597BV8	COSTA RICA GOVERNMENT SR UNSECURED 144A 03/45 7.158				7.158000	12 Mar 2045		
		250,000.000	Local 98.930672	247,326.68	80.000000	200,000.00	-47,326.68	0.07
			Base 98.930672	247,326.68	80.000000	200,000.00	-47,326.68	0.06
22304LAA8	COMSTOCK RESOURCES INC COMPANY GUAR 144A 05/25 7.5				7.500000	15 May 2025		
		620,000.000	Local 84.531808	524,097.21	65.000000	403,000.00	-121,097.21	0.15
			Base 84.531808	524,097.21	65.000000	403,000.00	-121,097.21	0.12
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049		
		240,000.000	Local 107.226025	257,342.46	103.000000	247,200.00	-10,142.46	0.09
			Base 107.226025	257,342.46	103.000000	247,200.00	-10,142.46	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	92.160000	193,536.00	-16,464.00	0.07
			Base 100.000000	210,000.00	92.160000	193,536.00	-16,464.00	0.06
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	90.750000	181,500.00	-18,500.00	0.07
			Base 100.000000	200,000.00	90.750000	181,500.00	-18,500.00	0.05
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A				4.519130	20 Jul 2028		
		750,000.000	Local 99.213460	744,100.95	81.428600	610,714.50	-133,386.45	0.23
Original Face:		750,000.000	Base 99.213460	744,100.95	81.428600	610,714.50	-133,386.45	0.18
23311VAD9	DCP MIDSTREAM OPERATING COMPANY GUAR 03/23 3.875				3.875000	15 Mar 2023		
		200,000.000	Local 101.305215	202,610.43	79.970000	159,940.00	-42,670.43	0.06
			Base 101.305215	202,610.43	79.970000	159,940.00	-42,670.43	0.05

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View Date: April 1, 2020

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23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	950,000.000	Local		97.459471	925,864.97	83.507200	793,318.40	-132,546.57	0.30
		Base		97.459471	925,864.97	83.507200	793,318.40	-132,546.57	0.24
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	1,210,000.000	Local		99.411040	1,202,873.59	93.000000	1,125,300.00	-77,573.59	0.42
		Base		99.411040	1,202,873.59	93.000000	1,125,300.00	-77,573.59	0.34
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	810,000.000	Local		99.728240	807,798.74	88.666700	718,200.27	-89,598.47	0.27
		Base		99.728240	807,798.74	88.666700	718,200.27	-89,598.47	0.21
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B						19 Sep 2025		
	199,001.250	Local		100.115014	199,230.13	95.250000	189,548.69	-9,681.44	0.07
		Base		100.115014	199,230.13	95.250000	189,548.69	-9,681.44	0.06
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 Apr 2021		
	260,000.000	Local		85.915185	223,379.48	91.052649	236,736.89	13,357.41	0.09
		Base		85.915185	223,379.48	91.052649	236,736.89	13,357.41	0.07
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
	1,040,000.000	Local		75.231997	782,412.77	80.025881	832,269.16	49,856.39	0.31
		Base		75.231997	782,412.77	80.025881	832,269.16	49,856.39	0.25
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	10,000.000	Local		101.158900	10,115.89	61.530516	6,153.05	-3,962.84	0.00
		Base		101.158900	10,115.89	61.530516	6,153.05	-3,962.84	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	130,000.000	Local		99.114315	128,848.61	63.919100	83,094.83	-45,753.78	0.03
		Base		99.114315	128,848.61	63.919100	83,094.83	-45,753.78	0.02
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	420,000.000	Local		100.851855	423,577.79	73.729868	309,665.45	-113,912.34	0.12
		Base		100.851855	423,577.79	73.729868	309,665.45	-113,912.34	0.09
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
	390,000.000	Local		88.606231	345,564.30	81.185150	316,622.09	-28,942.21	0.12
		Base		88.606231	345,564.30	81.185150	316,622.09	-28,942.21	0.09

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View Date: April 1, 2020

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25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	1,665,000.000	Local		90.571864	1,508,021.53	102.750000	1,710,787.50	202,765.97	0.64
		Base		90.571864	1,508,021.53	102.750000	1,710,787.50	202,765.97	0.51
257867BA8	RR DONNELLEY + SONS CO SR UNSECURED 11/23 6.5					6.500000	15 Nov 2023		
	470,000.000	Local		101.329540	476,248.84	100.000000	470,000.00	-6,248.84	0.18
		Base		101.329540	476,248.84	100.000000	470,000.00	-6,248.84	0.14
26907YAB0	ESH HOSPITALITY INC COMPANY GUAR 144A 10/27 4.625					4.625000	01 Oct 2027		
	340,000.000	Local		100.000000	340,000.00	78.000000	265,200.00	-74,800.00	0.10
		Base		100.000000	340,000.00	78.000000	265,200.00	-74,800.00	0.08
27890GAB6	MONTAGE RESOURCES CORP COMPANY GUAR 07/23 8.875					8.875000	15 Jul 2023		
	1,320,000.000	Local		94.509322	1,247,523.05	67.500000	891,000.00	-356,523.05	0.33
		Base		94.509322	1,247,523.05	67.500000	891,000.00	-356,523.05	0.27
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
	197,995.000	Local		100.339514	198,667.22	84.500000	167,305.78	-31,361.44	0.06
		Base		100.339514	198,667.22	84.500000	167,305.78	-31,361.44	0.05
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					2.046630	25 May 2037		
	288,948.970	Local		100.486293	290,354.11	95.419800	275,714.53	-14,639.58	0.10
	Original Face: 410,000.000	Base		100.486293	290,354.11	95.419800	275,714.53	-14,639.58	0.08
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
	960,000.000	Local		94.922989	911,260.69	108.230400	1,039,011.84	127,751.15	0.39
		Base		94.922989	911,260.69	108.230400	1,039,011.84	127,751.15	0.31
29135LAD2	ABU DHABI GOVT INT L SR UNSECURED 144A 09/24 2.125					2.125000	30 Sep 2024		
	1,430,000.000	Local		99.544185	1,423,481.85	98.600000	1,409,980.00	-13,501.85	0.53
		Base		99.544185	1,423,481.85	98.600000	1,409,980.00	-13,501.85	0.42
29260FAD2	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/26 5.5					5.500000	30 Jan 2026		
	150,000.000	Local		103.153860	154,730.79	69.021000	103,531.50	-51,199.29	0.04
		Base		103.153860	154,730.79	69.021000	103,531.50	-51,199.29	0.03
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75					5.750000	30 Jan 2028		
	430,000.000	Local		101.269688	435,459.66	68.000000	292,400.00	-143,059.66	0.11
		Base		101.269688	435,459.66	68.000000	292,400.00	-143,059.66	0.09

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As of: March 31, 2020

View Date: April 1, 2020

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29446CAP9	EQUINOX HLDGS INC TERM LOAN B 1					08 Mar 2024			
		308,418.360	Local 100.119312	308,786.34	73.166700	225,659.54	-83,126.80		0.08
			Base 100.119312	308,786.34	73.166700	225,659.54	-83,126.80		0.07
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050			
		210,000.000	Local 100.000000	210,000.00	122.398168	257,036.15	47,036.15		0.10
			Base 100.000000	210,000.00	122.398168	257,036.15	47,036.15		0.08
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					05 Feb 2027			
		494,594.590	Local 99.875973	493,981.16	80.666700	398,973.13	-95,008.03		0.15
			Base 99.875973	493,981.16	80.666700	398,973.13	-95,008.03		0.12
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN					18 Feb 2027			
		115,405.410	Local 99.876150	115,262.48	80.666700	93,093.74	-22,168.74		0.03
			Base 99.876150	115,262.48	80.666700	93,093.74	-22,168.74		0.03
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				2.946630	25 Mar 2031			
		1,103,822.380	Local 100.000000	1,103,822.38	87.973990	971,076.59	-132,745.79		0.36
Original Face:		1,310,000.000	Base 100.000000	1,103,822.38	87.973990	971,076.59	-132,745.79		0.29
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				5.346630	25 Jan 2024			
		328,691.160	Local 109.693108	360,551.55	93.113760	306,056.70	-54,494.85		0.11
Original Face:		360,000.000	Base 109.693108	360,551.55	93.113760	306,056.70	-54,494.85		0.09
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				3.946630	25 Jul 2024			
		515,598.200	Local 105.134882	542,073.56	91.500030	471,772.51	-70,301.05		0.18
Original Face:		710,000.000	Base 105.134882	542,073.56	91.500030	471,772.51	-70,301.05		0.14
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2				6.946630	25 Sep 2028			
		621,211.870	Local 109.993518	683,292.79	97.578450	606,168.91	-77,123.88		0.23
Original Face:		820,000.000	Base 109.993518	683,292.79	97.578450	606,168.91	-77,123.88		0.18
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				5.196630	25 Jan 2029			
		1,289,628.350	Local 109.902178	1,417,329.64	93.986340	1,212,074.49	-205,255.15		0.45
Original Face:		1,390,000.000	Base 109.902178	1,417,329.64	93.986340	1,212,074.49	-205,255.15		0.36
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				4.696630	25 Oct 2030			
		1,250,000.000	Local 100.000000	1,250,000.00	50.432650	630,408.13	-619,591.87		0.24
Original Face:		1,250,000.000	Base 100.000000	1,250,000.00	50.432650	630,408.13	-619,591.87		0.19

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View Date: April 1, 2020

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30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2				3.596630	25 Feb 2030		
		373,134.990	Local 104.006708	388,085.42	88.004510	328,375.62	-59,709.80	0.12
Original Face:		390,000.000	Base 104.006708	388,085.42	88.004510	328,375.62	-59,709.80	0.10
3137BF4Y4	FREDDIE MAC FHR 4415 IO				2.353808	15 Apr 2041		
		46,039.780	Local 11.026095	5,076.39	4.876710	2,245.23	-2,831.16	0.00
Original Face:		200,000.000	Base 11.026095	5,076.39	4.876710	2,245.23	-2,831.16	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				5.696630	25 Oct 2024		
		340,852.500	Local 101.459385	345,826.85	96.791630	329,916.69	-15,910.16	0.12
Original Face:		600,000.000	Base 101.459385	345,826.85	96.791630	329,916.69	-15,910.16	0.10
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2				3.546630	25 Dec 2027		
		4,840.040	Local 100.907431	4,883.96	99.708800	4,825.95	-58.01	0.00
Original Face:		800,000.000	Base 100.907431	4,883.96	99.708800	4,825.95	-58.01	0.00
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				8.496630	25 Dec 2027		
		327,582.490	Local 99.996496	327,571.01	64.024240	209,732.20	-117,838.81	0.08
Original Face:		330,000.000	Base 99.996496	327,571.01	64.024240	209,732.20	-117,838.81	0.06
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2				3.796630	25 Apr 2028		
		113,385.160	Local 101.908645	115,549.28	97.847170	110,944.17	-4,605.11	0.04
Original Face:		570,000.000	Base 101.908645	115,549.28	97.847170	110,944.17	-4,605.11	0.03
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3				5.596630	25 Oct 2028		
		496,176.940	Local 102.318471	507,680.66	94.999950	471,367.84	-36,312.82	0.18
Original Face:		570,000.000	Base 102.318471	507,680.66	94.999950	471,367.84	-36,312.82	0.14
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2				4.396630	25 Oct 2029		
		380,000.000	Local 108.220316	411,237.20	88.990540	338,164.05	-73,073.15	0.13
Original Face:		380,000.000	Base 108.220316	411,237.20	88.990540	338,164.05	-73,073.15	0.10
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				3.446630	25 Mar 2030		
		410,000.000	Local 104.625995	428,966.58	81.160700	332,758.87	-96,207.71	0.12
Original Face:		410,000.000	Base 104.625995	428,966.58	81.160700	332,758.87	-96,207.71	0.10
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2				2.746630	25 Jul 2030		
		600,000.000	Local 100.000000	600,000.00	83.000000	498,000.00	-102,000.00	0.19
Original Face:		600,000.000	Base 100.000000	600,000.00	83.000000	498,000.00	-102,000.00	0.15

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3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					4.096630	25 Jul 2030		
	600,000.000	Local		100.000000	600,000.00	47.914800	287,488.80	-312,511.20	0.11
Original Face:	600,000.000	Base		100.000000	600,000.00	47.914800	287,488.80	-312,511.20	0.09
31394UEC2	FANNIE MAE FNR 2005 88 IP					2.124676	25 Oct 2035		
	61,768.170	Local		1.998651	1,234.53	9.757620	6,027.10	4,792.57	0.00
Original Face:	1,400,000.000	Base		1.998651	1,234.53	9.757620	6,027.10	4,792.57	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					2.363284	25 Mar 2036		
	43,029.870	Local		12.104429	5,208.52	8.959420	3,855.23	-1,353.29	0.00
Original Face:	2,700,000.000	Base		12.102593	5,207.73	8.959420	3,855.23	-1,352.50	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					3.003589	25 Jul 2036		
	62,313.270	Local		18.766982	11,694.32	10.494190	6,539.27	-5,155.05	0.00
Original Face:	1,400,000.000	Base		18.766982	11,694.32	10.494190	6,539.27	-5,155.05	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					1.630525	25 Dec 2036		
	54,239.740	Local		26.630696	14,444.42	8.017430	4,348.63	-10,095.79	0.00
Original Face:	1,700,000.000	Base		26.630696	14,444.42	8.017430	4,348.63	-10,095.79	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.630525	25 Dec 2036		
	59,327.440	Local		0.000084	0.05	7.518720	4,460.66	4,460.61	0.00
Original Face:	1,600,000.000	Base		0.000084	0.05	7.518720	4,460.66	4,460.61	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
	17,579.840	Local		1.163606	204.56	0.846800	148.87	-55.69	0.00
Original Face:	425,601.240	Base		1.163606	204.56	0.846800	148.87	-55.69	0.00
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68					2.680000	01 Jan 2035		
	250,000.000	Local		101.599084	253,997.71	108.145940	270,364.85	16,367.14	0.10
Original Face:	250,000.000	Base		101.599084	253,997.71	108.145940	270,364.85	16,367.14	0.08
3140HXMR8	FNMA POOL BL5767 FN 02/35 FIXED 2.68					2.680000	01 Feb 2035		
	250,000.000	Local		101.426184	253,565.46	108.193766	270,484.42	16,918.96	0.10
Original Face:	250,000.000	Base		101.426184	253,565.46	108.193766	270,484.42	16,918.96	0.08
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE					2.790000	01 Jan 2035		
	239,813.130	Local		102.904616	246,778.78	110.937263	266,042.12	19,263.34	0.10
Original Face:	240,000.000	Base		102.904616	246,778.78	110.937263	266,042.12	19,263.34	0.08

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As of: March 31, 2020

View Date: April 1, 2020

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32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					1.816630	25 Sep 2034		
	292,486.310	Local		98.745005	288,815.62	96.500260	282,250.05	-6,565.57	0.11
Original Face:	1,029,400.000	Base		98.745005	288,815.62	96.500260	282,250.05	-6,565.57	0.08
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
	300,000.000	Local		95.526657	286,579.97	84.187500	252,562.50	-34,017.47	0.09
		Base		95.526657	286,579.97	84.187500	252,562.50	-34,017.47	0.08
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5					7.500000	01 Apr 2025		
	1,230,000.000	Local		103.094941	1,268,067.77	83.219000	1,023,593.70	-244,474.07	0.38
		Base		103.094941	1,268,067.77	83.219000	1,023,593.70	-244,474.07	0.31
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	250,000.000	Local		121.514064	303,785.16	130.274991	325,687.48	21,902.32	0.12
		Base		121.514064	303,785.16	130.274991	325,687.48	21,902.32	0.10
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025		
	550,000.000	Local		97.692680	537,309.74	86.000000	473,000.00	-64,309.74	0.18
		Base		97.692680	537,309.74	86.000000	473,000.00	-64,309.74	0.14
33882GAA6	FLATIRON CLO LTD FLAT 2017 1A A 144A					2.941750	15 May 2030		
	410,000.000	Local		99.908446	409,624.63	95.210400	390,362.64	-19,261.99	0.15
Original Face:	410,000.000	Base		99.908446	409,624.63	95.210400	390,362.64	-19,261.99	0.12
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
	664,924.260	Local		100.360925	667,324.14	90.000000	598,431.83	-68,892.31	0.22
		Base		100.360925	667,324.14	90.000000	598,431.83	-68,892.31	0.18
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2					3.200000	15 Jan 2021		
	220,000.000	Local		91.149741	200,529.43	96.625000	212,575.00	12,045.57	0.08
		Base		91.149741	200,529.43	96.625000	212,575.00	12,045.57	0.06
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	0.000	Local		0.000000	1.31	0.000000	0.00	-1.31	0.00
		Base		0.000000	1.31	0.000000	0.00	-1.31	0.00
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A					4.500000	25 Feb 2059		
	1,220,000.000	Local		100.369099	1,224,503.01	77.328860	943,412.09	-281,090.92	0.35
Original Face:	1,220,000.000	Base		100.369099	1,224,503.01	77.328860	943,412.09	-281,090.92	0.28

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	1,290,000.000	Local	88.766022	1,145,081.69	89.500000	1,154,550.00	9,468.31	0.43	
		Base	88.766022	1,145,081.69	89.500000	1,154,550.00	9,468.31	0.35	
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875					5.875000	15 Jan 2022		
	360,000.000	Local	98.590581	354,926.09	90.000000	324,000.00	-30,926.09	0.12	
		Base	98.590581	354,926.09	90.000000	324,000.00	-30,926.09	0.10	
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
	110,000.000	Local	91.912109	101,103.32	70.000000	77,000.00	-24,103.32	0.03	
		Base	91.912109	101,103.32	70.000000	77,000.00	-24,103.32	0.02	
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
	540,000.000	Local	93.839774	506,734.78	64.937500	350,662.50	-156,072.28	0.13	
		Base	93.839774	506,734.78	64.937500	350,662.50	-156,072.28	0.10	
36168QAE4	GFL ENVIRONMENTAL INC SR UNSECURED 144A 05/27 8.5					8.500000	01 May 2027		
	414,000.000	Local	105.328998	436,062.05	100.470000	415,945.80	-20,116.25	0.16	
		Base	105.328998	436,062.05	100.470000	415,945.80	-20,116.25	0.12	
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125					5.125000	15 Dec 2026		
	190,000.000	Local	100.000000	190,000.00	97.500000	185,250.00	-4,750.00	0.07	
		Base	100.000000	190,000.00	97.500000	185,250.00	-4,750.00	0.06	
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					1.986630	25 Aug 2033		
	325,374.440	Local	96.607920	314,337.48	90.631890	294,893.00	-19,444.48	0.11	
Original Face:	3,970,000.000	Base	96.607920	314,337.48	90.631890	294,893.00	-19,444.48	0.09	
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2					1.486630	25 Dec 2035		
	734,941.970	Local	95.091958	698,870.71	80.297990	590,143.63	-108,727.08	0.22	
Original Face:	2,210,000.000	Base	95.091958	698,870.71	80.297990	590,143.63	-108,727.08	0.18	
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					3.993440	10 Oct 2049		
	430,000.000	Local	99.209251	426,599.78	80.217800	344,936.54	-81,663.24	0.13	
Original Face:	430,000.000	Base	99.209251	426,599.78	80.217800	344,936.54	-81,663.24	0.10	
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					1.731130	26 Sep 2037		
	1,038,804.420	Local	97.961545	1,017,628.86	94.579770	982,498.83	-35,130.03	0.37	
Original Face:	2,660,000.000	Base	97.961545	1,017,628.86	94.579770	982,498.83	-35,130.03	0.29	

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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A				1.804630	15 Dec 2036		
		1,470,000.000	Local 100.000000	1,470,000.00	81.100900	1,192,183.23	-277,816.77	0.45
Original Face:		1,470,000.000	Base 100.000000	1,470,000.00	81.100900	1,192,183.23	-277,816.77	0.36
36874VAM0	GENERAC POWER SYSTEMS INC 2019 TERM LOAN B					13 Dec 2026		
		215,764.260	Local 100.480840	216,801.74	95.000000	204,976.05	-11,825.69	0.08
			Base 100.480840	216,801.74	95.000000	204,976.05	-11,825.69	0.06
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
		1,200,000.000	Local 113.877458	1,366,529.50	123.708975	1,484,507.70	117,978.20	0.56
			Base 113.877458	1,366,529.50	123.708975	1,484,507.70	117,978.20	0.44
374422AG8	REPUBLIC OF GHANA SR UNSECURED 144A 05/29 7.625				7.625000	16 May 2029		
		500,000.000	Local 97.167568	485,837.84	71.500000	357,500.00	-128,337.84	0.13
Original Face:		500,000.000	Base 97.167568	485,837.84	71.500000	357,500.00	-128,337.84	0.11
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125				8.125000	26 Mar 2032		
		300,000.000	Local 99.986650	299,959.95	70.464000	211,392.00	-88,567.95	0.08
			Base 99.986650	299,959.95	70.464000	211,392.00	-88,567.95	0.06
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
		50,000.000	Local 92.332760	46,166.38	91.145536	45,572.77	-593.61	0.02
			Base 92.332760	46,166.38	91.145536	45,572.77	-593.61	0.01
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027		
		450,000.000	Local 94.777191	426,497.36	89.183714	401,326.71	-25,170.65	0.15
			Base 94.777191	426,497.36	89.183714	401,326.71	-25,170.65	0.12
37959BAC2	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN					15 May 2026		
		434,993.590	Local 98.193332	427,134.70	75.000000	326,245.19	-100,889.51	0.12
			Base 98.193332	427,134.70	75.000000	326,245.19	-100,889.51	0.10
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN					29 Nov 2025		
		475,735.200	Local 98.156615	466,965.57	84.500000	401,996.24	-64,969.33	0.15
			Base 98.156615	466,965.57	84.500000	401,996.24	-64,969.33	0.12
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024		
		1,100,000.000	Local 100.000000	1,100,000.00	64.400000	708,400.00	-391,600.00	0.27
			Base 100.000000	1,100,000.00	64.400000	708,400.00	-391,600.00	0.21

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View Date: April 1, 2020

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38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	100,000.000	Local		126.360100	126,360.10	132.376448	132,376.45	6,016.35	0.05
		Base		126.360100	126,360.10	132.376448	132,376.45	6,016.35	0.04
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	130,000.000	Local		96.621800	125,608.34	115.470717	150,111.93	24,503.59	0.06
		Base		96.621800	125,608.34	115.470717	150,111.93	24,503.59	0.04
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					1.272810	20 Nov 2042		
	55,123.050	Local		0.000145	0.08	3.366530	1,855.73	1,855.65	0.00
Original Face:	300,000.000	Base		0.000145	0.08	3.366530	1,855.73	1,855.65	0.00
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	380,000.000	Local		100.451984	381,717.54	94.833300	360,366.54	-21,351.00	0.13
		Base		100.451984	381,717.54	94.833300	360,366.54	-21,351.00	0.11
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	600,000.000	Local		98.373188	590,239.13	108.665767	651,994.60	61,755.47	0.24
		Base		98.373188	590,239.13	108.665767	651,994.60	61,755.47	0.20
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
	900,000.000	Local		99.963853	899,674.68	104.670000	942,030.00	42,355.32	0.35
		Base		99.963853	899,674.68	104.670000	942,030.00	42,355.32	0.28
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A					3.290000	25 Feb 2024		
	660,000.000	Local		97.738465	645,073.87	94.350640	622,714.22	-22,359.65	0.23
Original Face:	660,000.000	Base		97.738465	645,073.87	94.350640	622,714.22	-22,359.65	0.19
431475AB8	HILL ROM HOLDINGS INC COMPANY GUAR 144A 02/25 5					5.000000	15 Feb 2025		
	170,000.000	Local		96.273918	163,665.66	101.000000	171,700.00	8,034.34	0.06
		Base		96.273918	163,665.66	101.000000	171,700.00	8,034.34	0.05
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	340,000.000	Local		100.679350	342,309.79	92.666700	315,066.78	-27,243.01	0.12
		Base		100.679350	342,309.79	92.666700	315,066.78	-27,243.01	0.09
44055EAB7	HORNBLOWER SUB LLC TERM LOAN B						27 Apr 2025		
	330,000.000	Local		100.237203	330,782.77	60.000000	198,000.00	-132,782.77	0.07
		Base		100.237203	330,782.77	60.000000	198,000.00	-132,782.77	0.06

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443628AG7	HUBBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625					7.625000	15 Jan 2025		
	350,000.000	Local	100.177523	350,621.33	87.000000	304,500.00	-46,121.33	0.11	
		Base	100.177523	350,621.33	87.000000	304,500.00	-46,121.33	0.09	
45174HBG1	IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75					4.750000	15 Jan 2028		
	340,000.000	Local	100.037912	340,128.90	90.000000	306,000.00	-34,128.90	0.11	
		Base	100.037912	340,128.90	90.000000	306,000.00	-34,128.90	0.09	
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
	460,518.150	Local	100.000000	460,518.15	84.350000	388,447.06	-72,071.09	0.15	
		Base	100.000000	460,518.15	84.350000	388,447.06	-72,071.09	0.12	
452526AB2	IMMUCOR INC COMPANY GUAR 144A 02/22 11.125					11.125000	15 Feb 2022		
	630,000.000	Local	100.481429	633,033.00	90.000000	567,000.00	-66,033.00	0.21	
		Base	100.481429	633,033.00	90.000000	567,000.00	-66,033.00	0.17	
45252HAH5	IMMUCOR INC TERM LOAN B 3						15 Jun 2021		
	219,437.340	Local	100.045485	219,537.15	86.500000	189,813.30	-29,723.85	0.07	
		Base	100.045485	219,537.15	86.500000	189,813.30	-29,723.85	0.06	
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	930,000.000	Local	103.925241	966,504.74	98.328791	914,457.76	-52,046.98	0.34	
		Base	103.925241	966,504.74	98.328791	914,457.76	-52,046.98	0.27	
45778EAG9	INNOPHOS INC 2020 TERM LOAN B						04 Feb 2027		
	420,000.000	Local	100.625000	422,625.00	82.500000	346,500.00	-76,125.00	0.13	
		Base	100.625000	422,625.00	82.500000	346,500.00	-76,125.00	0.10	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	800,000.000	Local	93.956866	751,654.93	97.949780	783,598.24	31,943.31	0.29	
		Base	93.956866	751,654.93	97.949780	783,598.24	31,943.31	0.23	
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	600,000.000	Local	93.923362	563,540.17	97.407364	584,444.18	20,904.01	0.22	
		Base	93.923362	563,540.17	97.407364	584,444.18	20,904.01	0.17	
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	679,214.400	Local	99.223638	673,941.24	88.000000	597,708.67	-76,232.57	0.22	
		Base	99.223638	673,941.24	88.000000	597,708.67	-76,232.57	0.18	

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46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B						02 Jan 2026		
	225,400.000	Local	99.806983	224,964.94	95.000000	214,130.00	-10,834.94	0.08	
		Base	99.806983	224,964.94	95.000000	214,130.00	-10,834.94	0.06	
468367AQ0	JACKSON MILL CLO LTD JAXM 2015 1A DR 144A					4.631250	15 Apr 2027		
	500,000.000	Local	99.241230	496,206.15	80.695400	403,477.00	-92,729.15	0.15	
Original Face:	500,000.000	Base	99.241230	496,206.15	80.695400	403,477.00	-92,729.15	0.12	
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
	392,480.760	Local	100.252198	393,470.59	95.291700	374,001.59	-19,469.00	0.14	
		Base	100.252198	393,470.59	95.291700	374,001.59	-19,469.00	0.11	
47077DAC4	JANE STR GROUP LLC TERM LOAN B						25 Aug 2022		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00	
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00	
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN						31 Jan 2025		
	613,788.310	Local	99.772392	612,391.28	88.000000	540,133.71	-72,257.57	0.20	
		Base	99.772392	612,391.28	88.000000	540,133.71	-72,257.57	0.16	
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A					4.469130	20 Oct 2027		
	250,000.000	Local	99.237128	248,092.82	76.847800	192,119.50	-55,973.32	0.07	
Original Face:	250,000.000	Base	99.237128	248,092.82	76.847800	192,119.50	-55,973.32	0.06	
48250MAK3	KKR FINANCIAL CLO LTD KKR 11 AR 144A					3.011250	15 Jan 2031		
	300,000.000	Local	99.815453	299,446.36	93.608400	280,825.20	-18,621.16	0.11	
Original Face:	300,000.000	Base	99.815453	299,446.36	93.608400	280,825.20	-18,621.16	0.08	
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A					4.931250	15 Oct 2030		
	750,000.000	Local	100.000000	750,000.00	75.697800	567,733.50	-182,266.50	0.21	
Original Face:	750,000.000	Base	100.000000	750,000.00	75.697800	567,733.50	-182,266.50	0.17	
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A					3.069130	20 Jan 2029		
	530,000.000	Local	100.000000	530,000.00	96.155400	509,623.62	-20,376.38	0.19	
Original Face:	530,000.000	Base	100.000000	530,000.00	96.155400	509,623.62	-20,376.38	0.15	
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A					3.619130	20 Jan 2029		
	250,000.000	Local	100.000000	250,000.00	91.576100	228,940.25	-21,059.75	0.09	
Original Face:	250,000.000	Base	100.000000	250,000.00	91.576100	228,940.25	-21,059.75	0.07	

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View Date: April 1, 2020

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48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A				5.319130	20 Jan 2029			
		750,000.000	Local 100.000000	750,000.00	81.022000	607,665.00	-142,335.00	0.23	
Original Face:		750,000.000	Base 100.000000	750,000.00	81.022000	607,665.00	-142,335.00	0.18	
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027			
		950,000.000	Local 97.345818	924,785.27	95.543200	907,660.40	-17,124.87	0.34	
			Base 97.345818	924,785.27	95.543200	907,660.40	-17,124.87	0.27	
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027			
		950,000.000	Local 95.355808	905,880.18	89.646000	851,637.00	-54,243.18	0.32	
			Base 95.355808	905,880.18	89.646000	851,637.00	-54,243.18	0.25	
49579GAF9	KINGPIN INTER HLDGS LLC TERM LOAN B					03 Jul 2024			
		760,350.900	Local 99.397261	755,767.97	69.000000	524,642.12	-231,125.85	0.20	
			Base 99.397261	755,767.97	69.000000	524,642.12	-231,125.85	0.16	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027			
		920,000.000	Local 99.191920	912,565.66	103.772800	954,709.76	42,144.10	0.36	
			Base 99.191920	912,565.66	103.772800	954,709.76	42,144.10	0.29	
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25				5.250000	01 Feb 2028			
		850,000.000	Local 90.173992	766,478.93	76.390000	649,315.00	-117,163.93	0.24	
			Base 90.173992	766,478.93	76.390000	649,315.00	-117,163.93	0.19	
501797AQ7	L BRANDS INC COMPANY GUAR 01/27 6.694				6.694000	15 Jan 2027			
		460,000.000	Local 105.824078	486,790.76	72.200000	332,120.00	-154,670.76	0.12	
			Base 105.824078	486,790.76	72.200000	332,120.00	-154,670.76	0.10	
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A				3.281130	01 Mar 2024			
		398,938.110	Local 100.000000	398,938.11	94.970830	378,874.83	-20,063.28	0.14	
Original Face:		670,000.000	Base 100.000000	398,938.11	94.970830	378,874.83	-20,063.28	0.11	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023			
		396,212.440	Local 100.396747	397,784.40	77.000000	305,083.58	-92,700.82	0.11	
			Base 100.396747	397,784.40	77.000000	305,083.58	-92,700.82	0.09	
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024			
		320,000.000	Local 99.930800	319,778.56	90.257653	288,824.49	-30,954.07	0.11	
			Base 99.930800	319,778.56	90.257653	288,824.49	-30,954.07	0.09	

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View Date: April 1, 2020

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52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A				4.000000	25 Apr 2058			
		1,481,425.870	Local	99.800386	1,478,468.74	91.161250	1,350,486.34	-127,982.40	0.51
Original Face:		1,690,000.000	Base	99.800386	1,478,468.74	91.161250	1,350,486.34	-127,982.40	0.40
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023			
		75,814.890	Local	100.422463	76,135.18	82.250000	62,357.75	-13,777.43	0.02
			Base	100.422463	76,135.18	82.250000	62,357.75	-13,777.43	0.02
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027			
		344,074.400	Local	99.621503	342,772.09	93.000000	319,989.19	-22,782.90	0.12
			Base	99.621503	342,772.09	93.000000	319,989.19	-22,782.90	0.10
53219LAS8	LIFEPOINT HEALTH INC SR SECURED 144A 02/27 4.375				4.375000	15 Feb 2027			
		360,000.000	Local	100.000000	360,000.00	94.200000	339,120.00	-20,880.00	0.13
			Base	100.000000	360,000.00	94.200000	339,120.00	-20,880.00	0.10
53627NAA9	LIONS GATE CAPITAL HOLD COMPANY GUAR 144A 11/24 5.875				5.875000	01 Nov 2024			
		320,000.000	Local	84.007731	268,824.74	85.500000	273,600.00	4,775.26	0.10
			Base	84.007731	268,824.74	85.500000	273,600.00	4,775.26	0.08
538034AT6	LIVE NATION ENTERTAINMEN SR UNSECURED 144A 02/25 2				2.000000	15 Feb 2025			
		300,000.000	Local	96.321703	288,965.11	79.555046	238,665.14	-50,299.97	0.09
			Base	96.321703	288,965.11	79.555046	238,665.14	-50,299.97	0.07
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049			
		200,000.000	Local	101.921080	203,842.16	85.870000	171,740.00	-32,102.16	0.06
			Base	101.921080	203,842.16	85.870000	171,740.00	-32,102.16	0.05
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1				1.846630	25 Oct 2034			
		642,391.080	Local	99.817006	641,215.54	90.875220	583,774.31	-57,441.23	0.22
Original Face:		1,270,000.000	Base	99.817006	641,215.54	90.875220	583,774.31	-57,441.23	0.17
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7				7.000000	31 Mar 2024			
		528,000.000	Local	96.304032	508,485.29	46.125000	243,540.00	-264,945.29	0.09
			Base	96.304032	508,485.29	46.125000	243,540.00	-264,945.29	0.07
552704AE8	MEG ENERGY CORP SR UNSECURED 144A 02/27 7.125				7.125000	01 Feb 2027			
		500,000.000	Local	100.135976	500,679.88	49.412000	247,060.00	-253,619.88	0.09
			Base	100.135976	500,679.88	49.412000	247,060.00	-253,619.88	0.07

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View Date: April 1, 2020

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55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
	11,098.850	Local	99.840344	11,081.13	89.333300	9,914.97	-1,166.16	0.00	
		Base	99.840344	11,081.13	89.333300	9,914.97	-1,166.16	0.00	
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
	540,000.000	Local	100.748783	544,043.43	95.375000	515,025.00	-29,018.43	0.19	
		Base	100.748783	544,043.43	95.375000	515,025.00	-29,018.43	0.15	
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	606,527.030	Local	98.837152	599,474.04	89.500000	542,841.69	-56,632.35	0.20	
		Base	98.837152	599,474.04	89.500000	542,841.69	-56,632.35	0.16	
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	365,000.000	Local	96.606375	352,613.27	97.000000	354,050.00	1,436.73	0.13	
		Base	96.606375	352,613.27	97.000000	354,050.00	1,436.73	0.11	
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	186,000.000	Local	104.125156	193,672.79	93.000000	172,980.00	-20,692.79	0.06	
		Base	104.125156	193,672.79	93.000000	172,980.00	-20,692.79	0.05	
55819YAA8	MADISON PARK FUNDING LTD MDPK 2017 26A AR 144A					2.974500	29 Jul 2030		
	580,000.000	Local	99.908181	579,467.45	95.531300	554,081.54	-25,385.91	0.21	
Original Face:	580,000.000	Base	99.908181	579,467.45	95.531300	554,081.54	-25,385.91	0.17	
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A					3.531250	15 Apr 2029		
	400,000.000	Local	98.310690	393,242.76	88.639800	354,559.20	-38,683.56	0.13	
Original Face:	400,000.000	Base	98.310690	393,242.76	88.639800	354,559.20	-38,683.56	0.11	
55821TAG2	MADISON PARK FUNDING LTD MDPK 2018 30A D 144A					4.331250	15 Apr 2029		
	700,000.000	Local	98.573614	690,015.30	76.722700	537,058.90	-152,956.40	0.20	
Original Face:	700,000.000	Base	98.573614	690,015.30	76.722700	537,058.90	-152,956.40	0.16	
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A					5.202500	20 Jan 2033		
	270,000.000	Local	98.532630	266,038.10	85.400900	230,582.43	-35,455.67	0.09	
Original Face:	270,000.000	Base	98.532630	266,038.10	85.400900	230,582.43	-35,455.67	0.07	
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
	260,000.000	Local	100.948285	262,465.54	81.650354	212,290.92	-50,174.62	0.08	
		Base	100.948285	262,465.54	81.650354	212,290.92	-50,174.62	0.06	

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57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	120,000.000	Local		99.576125	119,491.35	122.544658	147,053.59	27,562.24	0.06
		Base		99.576125	119,491.35	122.544658	147,053.59	27,562.24	0.04
57665RAG1	MATCH GROUP INC SR UNSECURED 144A 12/27 5					5.000000	15 Dec 2027		
	270,000.000	Local		94.439619	254,986.97	95.500000	257,850.00	2,863.03	0.10
		Base		94.439619	254,986.97	95.500000	257,850.00	2,863.03	0.08
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B						01 Feb 2027		
	440,000.000	Local		99.507641	437,833.62	93.000000	409,200.00	-28,633.62	0.15
		Base		99.507641	437,833.62	93.000000	409,200.00	-28,633.62	0.12
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	700,237.050	Local		100.145114	701,253.19	92.166700	645,385.38	-55,867.81	0.24
		Base		100.145114	701,253.19	92.166700	645,385.38	-55,867.81	0.19
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
	750,000.000	Local		100.000000	750,000.00	85.946286	644,597.15	-105,402.85	0.24
		Base		100.000000	750,000.00	85.946286	644,597.15	-105,402.85	0.19
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					1.466630	25 Jun 2035		
	133,829.440	Local		99.724560	133,460.82	95.795340	128,202.37	-5,258.45	0.05
Original Face:	8,410,000.000	Base		99.724560	133,460.82	95.795340	128,202.37	-5,258.45	0.04
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.211750	25 Aug 2036		
	880,000.000	Local		94.827714	834,483.88	95.959290	844,441.75	9,957.87	0.32
Original Face:	880,000.000	Base		94.827714	834,483.88	95.959290	844,441.75	9,957.87	0.25
594087AU2	MICHAELS STORES INC COMPANY GUAR 144A 07/27 8					8.000000	15 Jul 2027		
	380,000.000	Local		91.935445	349,354.69	74.000000	281,200.00	-68,154.69	0.11
		Base		91.935445	349,354.69	74.000000	281,200.00	-68,154.69	0.08
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	967,478.860	Local		97.665922	944,897.15	83.000000	803,007.45	-141,889.70	0.30
		Base		97.665922	944,897.15	83.000000	803,007.45	-141,889.70	0.24
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					5.711250	15 Jul 2029		
	750,000.000	Local		99.886420	749,148.15	80.236300	601,772.25	-147,375.90	0.23
Original Face:	750,000.000	Base		99.886420	749,148.15	80.236300	601,772.25	-147,375.90	0.18

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59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	728,582.420	Local		99.963083	728,313.45	96.578970	703,657.40	-24,656.05	0.26
Original Face:	880,000.000	Base		99.963083	728,313.45	96.578970	703,657.40	-24,656.05	0.21
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	89.500000	716,000.00	-84,000.00	0.27
		Base		100.000000	800,000.00	89.500000	716,000.00	-84,000.00	0.21
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875					7.875000	15 Oct 2024		
	800,000.000	Local		100.543543	804,348.34	74.000000	592,000.00	-212,348.34	0.22
		Base		100.543543	804,348.34	74.000000	592,000.00	-212,348.34	0.18
608330AQ9	MOHEGAN TRIBAL GAMING AUTH TERM LOAN B						13 Oct 2023		
	966,195.910	Local		97.544738	942,473.27	74.400000	718,849.76	-223,623.51	0.27
		Base		97.544738	942,473.27	74.400000	718,849.76	-223,623.51	0.22
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	550,000.000	Local		98.927913	544,103.52	95.489000	525,189.50	-18,914.02	0.20
		Base		98.927913	544,103.52	95.489000	525,189.50	-18,914.02	0.16
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625					3.625000	15 Dec 2024		
	480,000.000	Local		97.626050	468,605.04	63.780000	306,144.00	-162,461.04	0.11
		Base		97.626050	468,605.04	63.780000	306,144.00	-162,461.04	0.09
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
	1,060,000.000	Local		119.606183	1,267,825.54	99.551349	1,055,244.30	-212,581.24	0.40
		Base		119.606183	1,267,825.54	99.551349	1,055,244.30	-212,581.24	0.32
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
	300,000.000	Local		105.177447	315,532.34	104.750000	314,250.00	-1,282.34	0.12
		Base		105.177447	315,532.34	104.750000	314,250.00	-1,282.34	0.09
64072TAA3	CSC HOLDINGS LLC SR UNSECURED 144A 10/25 10.875					10.875000	15 Oct 2025		
	425,000.000	Local		108.004581	459,019.47	108.125000	459,531.25	511.78	0.17
		Base		108.004581	459,019.47	108.125000	459,531.25	511.78	0.14
64110LAT3	NETFLIX INC SR UNSECURED 11/28 5.875					5.875000	15 Nov 2028		
	550,000.000	Local		100.678322	553,730.77	106.850000	587,675.00	33,944.23	0.22
		Base		100.678322	553,730.77	106.850000	587,675.00	33,944.23	0.18

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64110LAX4	NETFLIX INC SR UNSECURED 05/29 6.375				6.375000	15 May 2029		
		340,000.000	Local 100.000000	340,000.00	108.970000	370,498.00	30,498.00	0.14
			Base 100.000000	340,000.00	108.970000	370,498.00	30,498.00	0.11
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				1.576630	25 Sep 2035		
		750,000.000	Local 72.858895	546,441.71	83.619030	627,142.73	80,701.02	0.23
Original Face:		750,000.000	Base 72.858895	546,441.71	83.619030	627,142.73	80,701.02	0.19
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059		
		649,661.970	Local 102.277675	664,459.16	101.815610	661,457.30	-3,001.86	0.25
Original Face:		690,000.000	Base 102.277675	664,459.16	101.815610	661,457.30	-3,001.86	0.20
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		519,991.140	Local 102.543757	533,218.45	103.568760	538,548.38	5,329.93	0.20
Original Face:		970,000.000	Base 102.543757	533,218.45	103.568760	538,548.38	5,329.93	0.16
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052		
		282,618.280	Local 100.118520	282,953.24	102.778780	290,471.62	7,518.38	0.11
Original Face:		1,050,000.000	Base 100.118520	282,953.24	102.778780	290,471.62	7,518.38	0.09
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2				4.200000	01 Apr 2026		
		420,000.000	Local 102.858860	432,007.21	98.179757	412,354.98	-19,652.23	0.15
			Base 102.858860	432,007.21	98.179757	412,354.98	-19,652.23	0.12
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026		
		682,043.810	Local 99.914674	681,461.85	92.875000	633,448.19	-48,013.66	0.24
			Base 99.914674	681,461.85	92.875000	633,448.19	-48,013.66	0.19
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047		
		338,889.350	Local 100.712412	341,303.64	93.270810	316,084.84	-25,218.80	0.12
Original Face:		1,280,000.000	Base 100.712412	341,303.64	93.270810	316,084.84	-25,218.80	0.09
665531AE9	NORTHERN OIL AND GAS INC SECURED 05/23 8.5				8.500000	15 May 2023		
		205,817.000	Local 102.464869	210,890.12	68.000000	139,955.56	-70,934.56	0.05
			Base 102.464869	210,890.12	68.000000	139,955.56	-70,934.56	0.04
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125				7.125000	01 Nov 2022		
		780,000.000	Local 78.280983	610,591.67	49.000000	382,200.00	-228,391.67	0.14
			Base 78.280983	610,591.67	49.000000	382,200.00	-228,391.67	0.11

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As of: March 31, 2020

View Date: April 1, 2020

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67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375000	01 May 2026		
	1,695,000.000	Local		98.197653	1,664,450.21	99.265000	1,682,541.75	18,091.54	0.63
		Base		98.197653	1,664,450.21	99.265000	1,682,541.75	18,091.54	0.50
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	380,000.000	Local		99.742013	379,019.65	108.733133	413,185.91	34,166.26	0.15
		Base		99.742013	379,019.65	108.733133	413,185.91	34,166.26	0.12
67108WBG3	OZLM LTD OZLM 2014 7RA A2R 144A					3.436130	17 Jul 2029		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
67109BCW2	OHA LOAN FUNDING LTD OHALF 2015 1A DR2 144A					5.691750	15 Nov 2032		
	250,000.000	Local		100.000000	250,000.00	75.305700	188,264.25	-61,735.75	0.07
	Original Face: 250,000.000	Base		100.000000	250,000.00	75.305700	188,264.25	-61,735.75	0.06
67111KAG5	OZLM LTD OZLM 2017 16A C 144A					5.241750	16 May 2030		
	350,000.000	Local		99.654443	348,790.55	77.438400	271,034.40	-77,756.15	0.10
	Original Face: 350,000.000	Base		99.654443	348,790.55	77.438400	271,034.40	-77,756.15	0.08
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A					5.602130	22 Apr 2030		
	600,000.000	Local		100.000000	600,000.00	71.553900	429,323.40	-170,676.60	0.16
	Original Face: 600,000.000	Base		100.000000	600,000.00	71.553900	429,323.40	-170,676.60	0.13
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875					6.875000	15 Jan 2023		
	370,000.000	Local		76.089292	281,530.38	20.500000	75,850.00	-205,680.38	0.03
		Base		76.089292	281,530.38	20.500000	75,850.00	-205,680.38	0.02
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875					6.875000	15 Mar 2022		
	800,000.000	Local		95.407985	763,263.88	19.750000	158,000.00	-605,263.88	0.06
		Base		95.407985	763,263.88	19.750000	158,000.00	-605,263.88	0.05
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	30,000.000	Local		99.280833	29,784.25	42.383494	12,715.05	-17,069.20	0.00
		Base		99.280833	29,784.25	42.383494	12,715.05	-17,069.20	0.00
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	390,000.000	Local		96.111185	374,833.62	42.854598	167,132.93	-207,700.69	0.06
		Base		96.111185	374,833.62	42.854598	167,132.93	-207,700.69	0.05

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View Date: April 1, 2020

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674599CT0	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 VAR					2.684130	08 Feb 2021		
	130,000.000	Local	64.405662	83,727.36	79.250000	103,025.00	19,297.64	0.04	
		Base	64.405662	83,727.36	79.250000	103,025.00	19,297.64	0.03	
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6					2.600000	13 Aug 2021		
	460,000.000	Local	94.957024	436,802.31	78.629422	361,695.34	-75,106.97	0.14	
		Base	94.957024	436,802.31	78.629422	361,695.34	-75,106.97	0.11	
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	80,000.000	Local	54.348763	43,479.01	54.732512	43,786.01	307.00	0.02	
		Base	54.348763	43,479.01	54.732512	43,786.01	307.00	0.01	
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	100,000.000	Local	100.611150	100,611.15	43.031914	43,031.91	-57,579.24	0.02	
		Base	100.611150	100,611.15	43.031914	43,031.91	-57,579.24	0.01	
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	100,000.000	Local	127.685420	127,685.42	46.669132	46,669.13	-81,016.29	0.02	
		Base	127.685420	127,685.42	46.669132	46,669.13	-81,016.29	0.01	
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					4.419130	20 Jan 2031		
	1,600,000.000	Local	96.479270	1,543,668.32	72.317000	1,157,072.00	-386,596.32	0.43	
Original Face:	1,600,000.000	Base	96.479270	1,543,668.32	72.317000	1,157,072.00	-386,596.32	0.35	
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875					3.875000	15 Jan 2028		
	500,000.000	Local	100.000000	500,000.00	95.000000	475,000.00	-25,000.00	0.18	
		Base	100.000000	500,000.00	95.000000	475,000.00	-25,000.00	0.14	
683715AC0	OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875					3.875000	15 Feb 2028		
	180,000.000	Local	100.000000	180,000.00	94.000000	169,200.00	-10,800.00	0.06	
		Base	100.000000	180,000.00	94.000000	169,200.00	-10,800.00	0.05	
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125					4.125000	15 Feb 2030		
	290,000.000	Local	100.000000	290,000.00	94.025000	272,672.50	-17,327.50	0.10	
		Base	100.000000	290,000.00	94.025000	272,672.50	-17,327.50	0.08	
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.250000	19 Jun 2024		
	810,000.000	Local	100.546235	814,424.50	102.736371	832,164.61	17,740.11	0.31	
		Base	100.546235	814,424.50	102.736371	832,164.61	17,740.11	0.25	

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View Date: April 1, 2020

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69121KAB0	OWL ROCK CAPITAL CORP SR UNSECURED 03/25 4					4.000000	30 Mar 2025		
	740,000.000	Local		99.517716	736,431.10	77.106755	570,589.99	-165,841.11	0.21
		Base		99.517716	736,431.10	77.106755	570,589.99	-165,841.11	0.17
69355EAA3	PPM CLO 3 LTD. PPMC 2019 3A A 144A					3.236130	17 Jul 2030		
	300,000.000	Local		100.000000	300,000.00	93.806800	281,420.40	-18,579.60	0.11
	Original Face: 300,000.000	Base		100.000000	300,000.00	93.806800	281,420.40	-18,579.60	0.08
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		
	300,000.000	Local		100.000000	300,000.00	108.250000	324,750.00	24,750.00	0.12
		Base		100.000000	300,000.00	108.250000	324,750.00	24,750.00	0.10
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625000	15 Apr 2027		
	500,000.000	Local		99.236226	496,181.13	79.041500	395,207.50	-100,973.63	0.15
		Base		99.236226	496,181.13	79.041500	395,207.50	-100,973.63	0.12
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	577,364.490	Local		99.816845	576,307.02	49.100000	283,485.96	-292,821.06	0.11
		Base		99.816845	576,307.02	49.100000	283,485.96	-292,821.06	0.08
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
	48,289.490	Local		100.320877	48,444.44	69.200000	33,416.33	-15,028.11	0.01
		Base		100.320877	48,444.44	69.200000	33,416.33	-15,028.11	0.01
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
	90,000.000	Local		79.712167	71,740.95	94.500000	85,050.00	13,309.05	0.03
		Base		79.712167	71,740.95	94.500000	85,050.00	13,309.05	0.03
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	1,120,000.000	Local		95.208704	1,066,337.49	95.250000	1,066,800.00	462.51	0.40
		Base		95.208704	1,066,337.49	95.250000	1,066,800.00	462.51	0.32
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	340,000.000	Local		92.568956	314,734.45	94.330000	320,722.00	5,987.55	0.12
		Base		92.568956	314,734.45	94.330000	320,722.00	5,987.55	0.10
716768AD8	PETSMART INC COMPANY GUAR 144A 06/25 8.875					8.875000	01 Jun 2025		
	320,000.000	Local		92.389616	295,646.77	90.500000	289,600.00	-6,046.77	0.11
		Base		92.389616	295,646.77	90.500000	289,600.00	-6,046.77	0.09

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71677HAG0	PETSMART INC CONSENTING TERM LOAN					11 Mar 2022		
		461,545.460	Local 94.252131	435,016.43	95.875000	442,506.71	7,490.28	0.17
			Base 94.252131	435,016.43	95.875000	442,506.71	7,490.28	0.13
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B					05 Mar 2026		
		585,376.590	Local 100.070626	585,790.02	91.000000	532,692.70	-53,097.32	0.20
			Base 100.070626	585,790.02	91.000000	532,692.70	-53,097.32	0.16
72431HAB6	PISCES MIDCO INC TERM LOAN B					12 Apr 2025		
		226,550.000	Local 100.729009	228,201.57	86.000000	194,833.00	-33,368.57	0.07
			Base 100.729009	228,201.57	86.000000	194,833.00	-33,368.57	0.06
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A				3.612630	27 Mar 2024		
		750,462.000	Local 100.000000	750,462.00	96.087810	721,102.50	-29,359.50	0.27
Original Face:		870,000.000	Base 100.000000	750,462.00	96.087810	721,102.50	-29,359.50	0.22
73107GAA1	POLARIS INTERMEDIATE SR UNSECURED 144A 12/22 8.5				8.500000	01 Dec 2022		
		370,000.000	Local 98.856849	365,770.34	77.500000	286,750.00	-79,020.34	0.11
			Base 98.856849	365,770.34	77.500000	286,750.00	-79,020.34	0.09
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	98.779000	108,656.90	-1,343.10	0.04
			Base 100.000000	110,000.00	98.779000	108,656.90	-1,343.10	0.03
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026		
		250,000.000	Local 100.906532	252,266.33	98.000000	245,000.00	-7,266.33	0.09
			Base 100.906532	252,266.33	98.000000	245,000.00	-7,266.33	0.07
74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25				6.250000	15 Jan 2028		
		260,000.000	Local 100.000000	260,000.00	86.250000	224,250.00	-35,750.00	0.08
			Base 100.000000	260,000.00	86.250000	224,250.00	-35,750.00	0.07
74339DAD0	PROJECT ALPHA INTERMEDIATE HL TERM LOAN B 1					26 Apr 2024		
		199,498.750	Local 100.000000	199,498.75	89.500000	178,551.38	-20,947.37	0.07
			Base 100.000000	199,498.75	89.500000	178,551.38	-20,947.37	0.05
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875				7.875000	15 Jun 2027		
		150,000.000	Local 79.686673	119,530.01	26.000000	39,000.00	-80,530.01	0.01
Original Face:		150,000.000	Base 79.686673	119,530.01	26.000000	39,000.00	-80,530.01	0.01

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744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125000	16 Mar 2024		
	450,000.000	Local		86.752069	390,384.31	26.000000	117,000.00	-273,384.31	0.04
Original Face:	450,000.000	Base		86.752069	390,384.31	26.000000	117,000.00	-273,384.31	0.04
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
	840,000.000	Local		104.811661	880,417.95	121.254000	1,018,533.60	138,115.65	0.38
		Base		104.811661	880,417.95	121.254000	1,018,533.60	138,115.65	0.30
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	117.781600	447,570.08	67,570.08	0.17
		Base		100.000000	380,000.00	117.781600	447,570.08	67,570.08	0.13
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75					5.750000	01 May 2025		
	20,000.000	Local		103.035200	20,607.04	99.500000	19,900.00	-707.04	0.01
		Base		103.035200	20,607.04	99.500000	19,900.00	-707.04	0.01
74840LAB8	QUICKEN LOANS INC COMPANY GUAR 144A 01/28 5.25					5.250000	15 Jan 2028		
	40,000.000	Local		103.953550	41,581.42	97.780000	39,112.00	-2,469.42	0.01
		Base		103.953550	41,581.42	97.780000	39,112.00	-2,469.42	0.01
74952PAJ6	RETL RETL 2019 RVP C 144A					2.804630	15 Mar 2036		
	1,340,000.000	Local		100.000000	1,340,000.00	86.086200	1,153,555.08	-186,444.92	0.43
Original Face:	1,340,000.000	Base		100.000000	1,340,000.00	86.086200	1,153,555.08	-186,444.92	0.35
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25					9.250000	01 Feb 2028		
	500,000.000	Local		100.000000	500,000.00	86.574932	432,874.66	-67,125.34	0.16
		Base		100.000000	500,000.00	86.574932	432,874.66	-67,125.34	0.13
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
	730,361.360	Local		99.868063	729,397.74	87.500000	639,066.19	-90,331.55	0.24
		Base		99.868063	729,397.74	87.500000	639,066.19	-90,331.55	0.19
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 Jul 2022		
	157,000.000	Local		86.446325	135,720.73	72.000000	113,040.00	-22,680.73	0.04
		Base		86.446325	135,720.73	72.000000	113,040.00	-22,680.73	0.03
75281AA5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
	240,000.000	Local		67.666454	162,399.49	74.970000	179,928.00	17,528.51	0.07
		Base		67.666454	162,399.49	74.970000	179,928.00	17,528.51	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	640,000.000	Local		92.582463	592,527.76	73.000000	467,200.00	-125,327.76	0.17
		Base		92.582463	592,527.76	73.000000	467,200.00	-125,327.76	0.14
75281ABC2	RANGE RESOURCES CORP COMPANY GUAR 144A 02/26 9.25					9.250000	01 Feb 2026		
	330,000.000	Local		100.000000	330,000.00	60.000000	198,000.00	-132,000.00	0.07
		Base		100.000000	330,000.00	60.000000	198,000.00	-132,000.00	0.06
754730AG4	RAYMOND JAMES FINANCIAL SR UNSECURED 04/30 4.65					4.650000	01 Apr 2030		
	100,000.000	Local		99.668070	99,668.07	104.025056	104,025.06	4,356.99	0.04
		Base		99.668070	99,668.07	104.025056	104,025.06	4,356.99	0.03
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						17 Nov 2025		
	969,911.980	Local		100.450447	974,280.92	92.750000	899,593.36	-74,687.56	0.34
		Base		100.450447	974,280.92	92.750000	899,593.36	-74,687.56	0.27
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059		
	638,780.230	Local		100.263086	640,460.77	97.688940	624,017.64	-16,443.13	0.23
	Original Face: 840,000.000	Base		100.263086	640,460.77	97.688940	624,017.64	-16,443.13	0.19
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
	204,653.130	Local		100.223515	205,110.56	93.625000	191,606.49	-13,504.07	0.07
		Base		100.223515	205,110.56	93.625000	191,606.49	-13,504.07	0.06
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	721,996.250	Local		99.709402	719,898.14	94.375000	681,383.96	-38,514.18	0.26
		Base		99.709402	719,898.14	94.375000	681,383.96	-38,514.18	0.20
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B						31 Oct 2024		
	223,831.650	Local		100.273469	224,443.76	85.000000	190,256.90	-34,186.86	0.07
		Base		100.273469	224,443.76	85.000000	190,256.90	-34,186.86	0.06
77447JAH0	ROCKWOOD SERVICE CORPORATION 2020 TERM LOAN B						23 Jan 2027		
	60,000.000	Local		101.000000	60,600.00	90.875000	54,525.00	-6,075.00	0.02
		Base		101.000000	60,600.00	90.875000	54,525.00	-6,075.00	0.02
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A					1.939000	15 Jun 2033		
	1,010,000.000	Local		99.658298	1,006,548.81	87.762100	886,397.21	-120,151.60	0.33
	Original Face: 1,010,000.000	Base		99.658298	1,006,548.81	87.762100	886,397.21	-120,151.60	0.27

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As of: March 31, 2020

View Date: April 1, 2020

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780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	200,000.000	Local	99.902145	199,804.29	97.500000	195,000.00	-4,804.29	0.07	
		Base	99.902145	199,804.29	97.500000	195,000.00	-4,804.29	0.06	
78410QAB8	SECURUS TECH HOLDINGS INC 2017 1ST LIEN TERM LOAN						01 Nov 2024		
	0.020	Local	-2,361,400.000000	-472.28	77.000000	0.02	472.30	0.00	
		Base	-2,361,400.000000	-472.28	77.000000	0.02	472.30	0.00	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	300,000.000	Local	99.930767	299,792.30	95.871000	287,613.00	-12,179.30	0.11	
		Base	99.930767	299,792.30	95.871000	287,613.00	-12,179.30	0.09	
80862QAG6	SCIENCE APP INTERNATL CORP 2020 INCREMENTAL TL B						05 Mar 2027		
	280,000.000	Local	99.004514	277,212.64	93.500000	261,800.00	-15,412.64	0.10	
		Base	99.004514	277,212.64	93.500000	261,800.00	-15,412.64	0.08	
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	668,350.650	Local	99.054043	662,028.34	80.250000	536,351.40	-125,676.94	0.20	
		Base	99.054043	662,028.34	80.250000	536,351.40	-125,676.94	0.16	
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
	74,953.280	Local	99.840594	74,833.80	89.333300	66,958.24	-7,875.56	0.03	
		Base	99.840594	74,833.80	89.333300	66,958.24	-7,875.56	0.02	
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B						31 Dec 2025		
	706,423.180	Local	97.510951	688,839.96	87.166700	615,765.77	-73,074.19	0.23	
		Base	97.510951	688,839.96	87.166700	615,765.77	-73,074.19	0.18	
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
	240,000.000	Local	86.226150	206,942.76	81.848000	196,435.20	-10,507.56	0.07	
Original Face:	240,000.000	Base	86.226150	206,942.76	81.848000	196,435.20	-10,507.56	0.06	
81728UAA2	SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375					4.375000	15 Feb 2030		
	190,000.000	Local	100.000000	190,000.00	90.000000	171,000.00	-19,000.00	0.06	
		Base	100.000000	190,000.00	90.000000	171,000.00	-19,000.00	0.05	
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	0.010	Local	100.000000	0.01	99.875000	0.01	0.00	0.00	
		Base	100.000000	0.01	99.875000	0.01	0.00	0.00	

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View Date: April 1, 2020

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82088KAE8	SHEA HOMES LP/FNDG CP SR UNSECURED 144A 02/28 4.75				4.750000	15 Feb 2028		
		400,000.000	Local 100.000000	400,000.00	85.375000	341,500.00	-58,500.00	0.13
			Base 100.000000	400,000.00	85.375000	341,500.00	-58,500.00	0.10
822538AE4	SHELF DRILL HOLD LTD COMPANY GUAR 144A 02/25 8.25				8.250000	15 Feb 2025		
		380,000.000	Local 96.094708	365,159.89	47.800000	181,640.00	-183,519.89	0.07
			Base 96.094708	365,159.89	47.800000	181,640.00	-183,519.89	0.05
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25				7.250000	01 Feb 2025		
		400,000.000	Local 105.142975	420,571.90	85.000000	340,000.00	-80,571.90	0.13
			Base 105.142975	420,571.90	85.000000	340,000.00	-80,571.90	0.10
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027		
		115,765.720	Local 100.000000	115,765.72	103.037600	119,282.22	3,516.50	0.04
Original Face:		150,000.000	Base 100.000000	115,765.72	103.037600	119,282.22	3,516.50	0.04
83578BAJ2	SOPHIA L P TERM LOAN B					30 Sep 2022		
		570,323.110	Local 99.280981	566,222.38	94.333300	538,004.61	-28,217.77	0.20
			Base 99.280981	566,222.38	94.333300	538,004.61	-28,217.77	0.16
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN					11 Dec 2026		
		700,000.000	Local 99.033461	693,234.23	87.833300	614,833.10	-78,401.13	0.23
			Base 99.033461	693,234.23	87.833300	614,833.10	-78,401.13	0.18
83614BAA7	SOUND POINT CLO LTD SNDPT 2019 2A A1 144A				3.231250	15 Apr 2032		
		580,000.000	Local 100.000000	580,000.00	92.709800	537,716.84	-42,283.16	0.20
Original Face:		580,000.000	Base 100.000000	580,000.00	92.709800	537,716.84	-42,283.16	0.16
84779MAA2	SPEEDWAY MOT/SPEEDWAY FD SR UNSECURED 144A 11/27 4.875				4.875000	01 Nov 2027		
		280,000.000	Local 100.000000	280,000.00	90.000000	252,000.00	-28,000.00	0.09
			Base 100.000000	280,000.00	90.000000	252,000.00	-28,000.00	0.08
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875				6.875000	15 Nov 2028		
		200,000.000	Local 103.011590	206,023.18	114.220000	228,440.00	22,416.82	0.09
			Base 103.011590	206,023.18	114.220000	228,440.00	22,416.82	0.07
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032		
		1,190,000.000	Local 111.393395	1,325,581.40	132.250000	1,573,775.00	248,193.60	0.59
			Base 111.393395	1,325,581.40	132.250000	1,573,775.00	248,193.60	0.47

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View Date: April 1, 2020

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85207UAL9	SPRINT CORP COMPANY GUAR 144A 02/28 7.25					7.250000	01 Feb 2028		
	160,000.000	Local	99.014956	158,423.93	100.500000	160,800.00	2,376.07	0.06	
		Base	99.014956	158,423.93	100.500000	160,800.00	2,376.07	0.05	
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B						02 Feb 2024		
	69,820.510	Local	99.302483	69,333.50	99.250000	69,296.86	-36.64	0.03	
		Base	99.302483	69,333.50	99.250000	69,296.86	-36.64	0.02	
853254BS8	STANDARD CHARTERED PLC SR UNSECURED 144A 04/31 VAR					4.644000	01 Apr 2031		
	480,000.000	Local	100.000000	480,000.00	102.544000	492,211.20	12,211.20	0.18	
		Base	100.000000	480,000.00	102.544000	492,211.20	12,211.20	0.15	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					1.666630	25 Sep 2035		
	356,547.040	Local	94.209269	335,900.36	95.238150	339,568.80	3,668.44	0.13	
	Original Face: 620,000.000	Base	94.209269	335,900.36	95.238150	339,568.80	3,668.44	0.10	
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
	850,949.870	Local	100.631446	856,323.16	89.417790	760,900.57	-95,422.59	0.28	
	Original Face: 900,000.000	Base	100.631446	856,323.16	89.417790	760,900.57	-95,422.59	0.23	
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
	506,828.890	Local	99.952256	506,586.91	75.671875	383,526.92	-123,059.99	0.14	
	Original Face: 510,000.000	Base	99.952256	506,586.91	75.671875	383,526.92	-123,059.99	0.11	
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN						05 Mar 2027		
	380,000.000	Local	100.746489	382,836.66	88.500000	336,300.00	-46,536.66	0.13	
		Base	100.746489	382,836.66	88.500000	336,300.00	-46,536.66	0.10	
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	890,000.000	Local	100.929652	898,273.90	93.375000	831,037.50	-67,236.40	0.31	
		Base	100.929652	898,273.90	93.375000	831,037.50	-67,236.40	0.25	
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					2.802630	16 Apr 2031		
	500,000.000	Local	99.028988	495,144.94	94.081100	470,405.50	-24,739.44	0.18	
	Original Face: 500,000.000	Base	99.028988	495,144.94	94.081100	470,405.50	-24,739.44	0.14	
87229WAL5	TCI SYMPHONY CLO TSYP 2016 1A DR 144A					4.847880	13 Oct 2029		
	250,000.000	Local	99.544236	248,860.59	77.585700	193,964.25	-54,896.34	0.07	
	Original Face: 250,000.000	Base	99.544236	248,860.59	77.585700	193,964.25	-54,896.34	0.06	

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87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
	566,590.440	Local	99.263442	562,417.17	79.000000	447,606.45	-114,810.72	0.17	
		Base	99.263442	562,417.17	79.000000	447,606.45	-114,810.72	0.13	
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5					6.500000	15 Jan 2026		
	500,000.000	Local	103.277434	516,387.17	105.000000	525,000.00	8,612.83	0.20	
		Base	103.277434	516,387.17	105.000000	525,000.00	8,612.83	0.16	
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	104.180000	145,852.00	5,852.00	0.05	
		Base	100.000000	140,000.00	104.180000	145,852.00	5,852.00	0.04	
87422VAE8	TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5					10.500000	15 Jan 2026		
	450,000.000	Local	103.832096	467,244.43	72.000000	324,000.00	-143,244.43	0.12	
		Base	103.832096	467,244.43	72.000000	324,000.00	-143,244.43	0.10	
87724RAE2	TAYLOR MORRISON COMM COMPANY GUAR 144A 01/25 5.875					5.875000	31 Jan 2025		
	350,000.000	Local	102.683049	359,390.67	93.000000	325,500.00	-33,890.67	0.12	
		Base	102.683049	359,390.67	93.000000	325,500.00	-33,890.67	0.10	
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	150,000.000	Local	102.891800	154,337.70	85.727987	128,591.98	-25,745.72	0.05	
		Base	102.891800	154,337.70	85.727987	128,591.98	-25,745.72	0.04	
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		
	390,000.000	Local	96.458279	376,187.29	79.223912	308,973.26	-67,214.03	0.12	
		Base	96.458279	376,187.29	79.223912	308,973.26	-67,214.03	0.09	
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027		
	230,000.000	Local	104.420457	240,167.05	104.000000	239,200.00	-967.05	0.09	
		Base	104.420457	240,167.05	104.000000	239,200.00	-967.05	0.07	
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
	768,075.000	Local	99.514383	764,345.10	85.250000	654,783.94	-109,561.16	0.25	
		Base	99.514383	764,345.10	85.250000	654,783.94	-109,561.16	0.20	
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25					0.250000	01 Feb 2026		
	1,280,000.000	Local	93.426220	1,195,855.61	92.554018	1,184,691.43	-11,164.18	0.44	
		Base	93.426220	1,195,855.61	92.554018	1,184,691.43	-11,164.18	0.35	

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88167AAM3	TEVA PHARMACEUTICALS NE COMPANY GUAR 144A 01/25 7.125					7.125000	31 Jan 2025		
	340,000.000	Local		100.000000	340,000.00	99.000000	336,600.00	-3,400.00	0.13
		Base		100.000000	340,000.00	99.000000	336,600.00	-3,400.00	0.10
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					3.005130	11 Nov 2034		
	850,584.270	Local		100.674204	856,318.94	84.117770	715,492.52	-140,826.42	0.27
Original Face:	1,050,000.000	Base		100.674204	856,318.94	84.117770	715,492.52	-140,826.42	0.21
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	60,000.000	Local		96.520650	57,912.39	105.272384	63,163.43	5,251.04	0.02
		Base		96.520650	57,912.39	105.272384	63,163.43	5,251.04	0.02
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
	301,673.460	Local		100.024948	301,748.72	95.416700	287,846.86	-13,901.86	0.11
		Base		100.024948	301,748.72	95.416700	287,846.86	-13,901.86	0.09
893647BJ5	TRANSDIGM INC COMPANY GUAR 144A 11/27 5.5					5.500000	15 Nov 2027		
	470,000.000	Local		91.818409	431,546.52	89.750000	421,825.00	-9,721.52	0.16
		Base		91.818409	431,546.52	89.750000	421,825.00	-9,721.52	0.13
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
	1,090,000.000	Local		93.082923	1,014,603.86	71.876000	783,448.40	-231,155.46	0.29
		Base		93.082923	1,014,603.86	71.876000	783,448.40	-231,155.46	0.23
89473LAP9	TREMAM PARK CLO LTD TRMPK 2015 1A DRR 144A					4.469130	20 Oct 2028		
	250,000.000	Local		98.984832	247,462.08	79.877200	199,693.00	-47,769.08	0.07
Original Face:	250,000.000	Base		98.984832	247,462.08	79.877200	199,693.00	-47,769.08	0.06
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875					3.875000	15 Dec 2027		
	710,000.000	Local		100.000000	710,000.00	96.187500	682,931.25	-27,068.75	0.26
		Base		100.000000	710,000.00	96.187500	682,931.25	-27,068.75	0.20
90266UAF0	UFC HOLDINGS, LLC TERM LOAN						29 Apr 2026		
	498,558.050	Local		100.145692	499,284.41	87.000000	433,745.50	-65,538.91	0.16
		Base		100.145692	499,284.41	87.000000	433,745.50	-65,538.91	0.13
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B						26 Jun 2026		
	815,900.000	Local		97.642248	796,663.10	88.500000	722,071.50	-74,591.60	0.27
		Base		97.642248	796,663.10	88.500000	722,071.50	-74,591.60	0.22

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90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	560,000.000	Local		100.000000	560,000.00	94.000000	526,400.00	-33,600.00	0.20
		Base		100.000000	560,000.00	94.000000	526,400.00	-33,600.00	0.16
90385KAB7	ULTIMATE SOFTWARE GROUP INC TERM LOAN B						04 May 2026		
	348,250.000	Local		100.541430	350,135.53	93.250000	324,743.13	-25,392.40	0.12
		Base		100.541430	350,135.53	93.250000	324,743.13	-25,392.40	0.10
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	540,000.000	Local		100.000000	540,000.00	94.895755	512,437.08	-27,562.92	0.19
		Base		100.000000	540,000.00	94.895755	512,437.08	-27,562.92	0.15
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,090,000.000	Local		92.830252	1,011,849.75	100.651000	1,097,095.90	85,246.15	0.41
		Base		92.830252	1,011,849.75	100.651000	1,097,095.90	85,246.15	0.33
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.600000	30 Jan 2025		
	240,000.000	Local		101.044221	242,506.13	101.394000	243,345.60	839.47	0.09
		Base		101.044221	242,506.13	101.394000	243,345.60	839.47	0.07
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	1,845,000.000	Local		93.314123	1,721,645.57	97.000000	1,789,650.00	68,004.43	0.67
		Base		93.314123	1,721,645.57	97.000000	1,789,650.00	68,004.43	0.54
912828YS3	US TREASURY N/B 11/29 1.75					1.750000	15 Nov 2029		
	13,300.000	Local		99.685789	13,258.21	109.859375	14,611.30	1,353.09	0.01
		Base		99.685789	13,258.21	109.859375	14,611.30	1,353.09	0.00
914906AR3	UNIVISION COMMUNICATIONS SR SECURED 144A 05/23 5.125					5.125000	15 May 2023		
	700,000.000	Local		96.365687	674,559.81	88.500000	619,500.00	-55,059.81	0.23
		Base		96.365687	674,559.81	88.500000	619,500.00	-55,059.81	0.19
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	874,562.560	Local		97.673539	854,216.20	83.333300	728,801.84	-125,414.36	0.27
		Base		97.673539	854,216.20	83.333300	728,801.84	-125,414.36	0.22
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
	249,493.680	Local		100.049769	249,617.85	91.000000	227,039.25	-22,578.60	0.09
		Base		100.049769	249,617.85	91.000000	227,039.25	-22,578.60	0.07

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View Date: April 1, 2020

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91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	690,000.000	Local		91.922528	634,265.44	73.115000	504,493.50	-129,771.94	0.19
		Base		91.922528	634,265.44	73.115000	504,493.50	-129,771.94	0.15
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	370,000.000	Local		101.481741	375,482.44	110.251000	407,928.70	32,446.26	0.15
		Base		101.481741	375,482.44	110.251000	407,928.70	32,446.26	0.12
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	440,000.000	Local		105.789627	465,474.36	108.002000	475,208.80	9,734.44	0.18
		Base		105.789627	465,474.36	108.002000	475,208.80	9,734.44	0.14
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	830,000.000	Local		102.547973	851,148.18	104.500000	867,350.00	16,201.82	0.32
		Base		102.547973	851,148.18	104.500000	867,350.00	16,201.82	0.26
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					2.849130	20 Apr 2031		
	560,000.000	Local		98.819721	553,390.44	93.254600	522,225.76	-31,164.68	0.20
	Original Face:	Base		98.819721	553,390.44	93.254600	522,225.76	-31,164.68	0.16
92531HAB3	VERSCEND HLDG CORP TERM LOAN B						27 Aug 2025		
	179,090.900	Local		100.118387	179,302.92	94.000000	168,345.45	-10,957.47	0.06
		Base		100.118387	179,302.92	94.000000	168,345.45	-10,957.47	0.05
92564RAB1	VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/29 4.625					4.625000	01 Dec 2029		
	1,090,000.000	Local		91.710475	999,644.18	91.238000	994,494.20	-5,149.98	0.37
		Base		91.710475	999,644.18	91.238000	994,494.20	-5,149.98	0.30
92564RAE5	VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125					4.125000	15 Aug 2030		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	235,000.000	Local		100.383387	235,900.96	91.000000	213,850.00	-22,050.96	0.08
		Base		100.383387	235,900.96	91.000000	213,850.00	-22,050.96	0.06
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875					5.875000	15 Sep 2027		
	610,000.000	Local		98.599085	601,454.42	58.511000	356,917.10	-244,537.32	0.13
		Base		98.599085	601,454.42	58.511000	356,917.10	-244,537.32	0.11

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92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375					5.375000	01 Nov 2027		
	170,000.000	Local		100.000000	170,000.00	84.000000	142,800.00	-27,200.00	0.05
		Base		100.000000	170,000.00	84.000000	142,800.00	-27,200.00	0.04
928298AP3	VISHAY INTERTECHNOLOGY SR UNSECURED 06/25 2.25					2.250000	15 Jun 2025		
	520,000.000	Local		94.414540	490,955.61	88.812500	461,825.00	-29,130.61	0.17
		Base		94.414540	490,955.61	88.812500	461,825.00	-29,130.61	0.14
92886TAH5	VONAGE HOLDINGS CORP SR UNSECURED 144A 06/24 1.75					1.750000	01 Jun 2024		
	150,000.000	Local		97.193360	145,790.04	80.679246	121,018.87	-24,771.17	0.05
		Base		97.193360	145,790.04	80.679246	121,018.87	-24,771.17	0.04
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		
	400,000.000	Local		99.986068	399,944.27	92.305620	369,222.48	-30,721.79	0.14
	Original Face:	400,000.000	Base	99.986068	399,944.27	92.305620	369,222.48	-30,721.79	0.11
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.759650	15 Sep 2057		
	900,000.000	Local		96.511879	868,606.91	84.626060	761,634.54	-106,972.37	0.29
	Original Face:	900,000.000	Base	96.511879	868,606.91	84.626060	761,634.54	-106,972.37	0.23
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A					5.386130	17 Apr 2030		
	600,000.000	Local		100.000000	600,000.00	77.823800	466,942.80	-133,057.20	0.17
	Original Face:	600,000.000	Base	100.000000	600,000.00	77.823800	466,942.80	-133,057.20	0.14
92915UAC8	VOYA CLO LTD VOYA 2017 2A A2A 144A					3.541250	07 Jun 2030		
	650,000.000	Local		100.027515	650,178.85	89.145400	579,445.10	-70,733.75	0.22
	Original Face:	650,000.000	Base	100.027515	650,178.85	89.145400	579,445.10	-70,733.75	0.17
92940KAG0	WP CITYMD BIDCO LLC 2019 TERM LOAN B						13 Aug 2026		
	710,000.000	Local		98.800817	701,485.80	89.000000	631,900.00	-69,585.80	0.24
		Base		98.800817	701,485.80	89.000000	631,900.00	-69,585.80	0.19
938KBQI16	EYECARE PARTNERS LLC 2020 2ND LIEN TERM LOAN						04 Feb 2028		
	440,000.000	Local		99.000000	435,600.00	85.000000	374,000.00	-61,600.00	0.14
		Base		99.000000	435,600.00	85.000000	374,000.00	-61,600.00	0.11
938SUWII5	DUFF + PHELPS CORPORATION 2020 2ND LIEN TERM LOAN						06 Mar 2028		
	660,000.000	Local		98.500000	650,100.00	98.609000	650,819.40	719.40	0.24
		Base		98.500000	650,100.00	98.609000	650,819.40	719.40	0.19

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View Date: April 1, 2020

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948626AA4	WW INTERNATIONAL INC COMPANY GUAR 144A 12/25 8.625				8.625000	01 Dec 2025			
		470,000.000	Local 101.568657	477,372.69	85.750000	403,025.00	-74,347.69		0.15
			Base 101.568657	477,372.69	85.750000	403,025.00	-74,347.69		0.12
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C				4.458000	15 Aug 2050			
		1,900,000.000	Local 99.228068	1,885,333.29	87.679210	1,665,904.99	-219,428.30		0.62
Original Face:		1,900,000.000	Base 99.228068	1,885,333.29	87.679210	1,665,904.99	-219,428.30		0.50
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR				4.478000	04 Apr 2031			
		120,000.000	Local 100.000000	120,000.00	113.194985	135,833.98	15,833.98		0.05
			Base 100.000000	120,000.00	113.194985	135,833.98	15,833.98		0.04
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051			
		320,000.000	Local 109.763456	351,243.06	127.680191	408,576.61	57,333.55		0.15
			Base 109.763456	351,243.06	127.680191	408,576.61	57,333.55		0.12
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7				7.000000	15 Dec 2025			
		620,000.000	Local 104.607084	648,563.92	99.500000	616,900.00	-31,663.92		0.23
			Base 104.607084	648,563.92	99.500000	616,900.00	-31,663.92		0.18
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4					29 Apr 2023			
		120,032.370	Local 100.226614	120,304.38	95.500000	114,630.91	-5,673.47		0.04
			Base 100.226614	120,304.38	95.500000	114,630.91	-5,673.47		0.03
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4				4.000000	01 Jul 2022			
		200,000.000	Local 78.466140	156,932.28	64.483152	128,966.30	-27,965.98		0.05
			Base 78.466140	156,932.28	64.483152	128,966.30	-27,965.98		0.04
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044			
		1,140,000.000	Local 91.859831	1,047,202.07	38.773861	442,022.02	-605,180.05		0.17
			Base 91.859831	1,047,202.07	38.773861	442,022.02	-605,180.05		0.13
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3				5.300000	01 Mar 2048			
		370,000.000	Local 89.687062	331,842.13	39.972228	147,897.24	-183,944.89		0.06
			Base 89.687062	331,842.13	39.972228	147,897.24	-183,944.89		0.04
965XVFII6	ELANCO ANIMAL HEALTH INC TERM LOAN B					04 Feb 2027			
		310,000.000	Local 100.000000	310,000.00	94.750000	293,725.00	-16,275.00		0.11
			Base 100.000000	310,000.00	94.750000	293,725.00	-16,275.00		0.09

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966BTNII9	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						05 Mar 2027		
	200,000.000	Local		99.000000	198,000.00	84.000000	168,000.00	-30,000.00	0.06
		Base		99.000000	198,000.00	84.000000	168,000.00	-30,000.00	0.05
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	160,000.000	Local		125.496669	200,794.67	108.658407	173,853.45	-26,941.22	0.07
		Base		125.496669	200,794.67	108.658407	173,853.45	-26,941.22	0.05
97417AAB6	WINK HOLDCO INC TERM LOAN						02 Dec 2024		
	751.330	Local		-204.730278	-1,538.20	84.125000	632.06	2,170.26	0.00
		Base		-204.730278	-1,538.20	84.125000	632.06	2,170.26	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	250,000.000	Local		107.173160	267,932.90	73.500000	183,750.00	-84,182.90	0.07
		Base		107.173160	267,932.90	73.500000	183,750.00	-84,182.90	0.06
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	580,000.000	Local		68.798291	399,030.09	55.000000	319,000.00	-80,030.09	0.12
		Base		68.798291	399,030.09	55.000000	319,000.00	-80,030.09	0.10
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	325,050.000	Local		100.150512	325,539.24	86.083300	279,813.77	-45,725.47	0.10
		Base		100.150512	325,539.24	86.083300	279,813.77	-45,725.47	0.08
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	340,000.000	Local		100.000000	340,000.00	84.000000	285,600.00	-54,400.00	0.11
		Base		100.000000	340,000.00	84.000000	285,600.00	-54,400.00	0.09
983793AF7	XPO LOGISTICS INC COMPANY GUAR 144A 09/23 6.125					6.125000	01 Sep 2023		
	120,000.000	Local		98.633267	118,359.92	97.875000	117,450.00	-909.92	0.04
		Base		98.633267	118,359.92	97.875000	117,450.00	-909.92	0.04
983793AG5	XPO LOGISTICS INC COMPANY GUAR 144A 08/24 6.75					6.750000	15 Aug 2024		
	90,000.000	Local		90.227533	81,204.78	97.780000	88,002.00	6,797.22	0.03
		Base		90.227533	81,204.78	97.780000	88,002.00	6,797.22	0.03
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.500000	23 Mar 2021		
	230,000.000	Local		99.163230	228,075.43	67.450000	155,135.00	-72,940.43	0.06
		Base		99.163230	228,075.43	67.450000	155,135.00	-72,940.43	0.05

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988498AM3	YUM BRANDS INC SR UNSECURED 144A 04/25 7.75				7.750000	01 Apr 2025			
		130,000.000	Local	100.000000	130,000.00	105.000000	136,500.00	6,500.00	0.05
			Base	100.000000	130,000.00	105.000000	136,500.00	6,500.00	0.04
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75				5.750000	14 Jul 2026			
		450,000.000	Local	101.274693	455,736.12	97.041500	436,686.75	-19,049.37	0.16
			Base	101.274693	455,736.12	97.041500	436,686.75	-19,049.37	0.13
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625				4.625000	12 Nov 2023			
		250,000.000	Local	102.513460	256,283.65	106.081883	265,204.71	8,921.06	0.10
			Base	102.513460	256,283.65	106.081883	265,204.71	8,921.06	0.08
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375				4.375000	19 Jun 2024			
		400,000.000	Local	100.792183	403,168.73	108.302000	433,208.00	30,039.27	0.16
			Base	100.792183	403,168.73	108.302000	433,208.00	30,039.27	0.13
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026			
		210,000.000	Local	102.050767	214,306.61	78.150000	164,115.00	-50,191.61	0.06
		Original Face: 210,000.000	Base	102.050767	214,306.61	78.150000	164,115.00	-50,191.61	0.05
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025			
		430,000.000	Local	99.651514	428,501.51	94.381600	405,840.88	-22,660.63	0.15
			Base	99.651514	428,501.51	94.381600	405,840.88	-22,660.63	0.12
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025			
		410,000.000	Local	99.775139	409,078.07	107.540000	440,914.00	31,835.93	0.17
			Base	99.775139	409,078.07	107.540000	440,914.00	31,835.93	0.13
BYZ39BII9	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/21 9.95				9.950000	09 Jun 2021			
		1,870,000.000	Local	58.779683	1,099,180.08	30.000000	561,000.00	-538,180.08	0.21
		Original Face: 1,870,000.000	Base	58.779683	1,099,180.08	30.000000	561,000.00	-538,180.08	0.17
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026			
		968,762.170	Local	98.087973	950,239.18	94.000000	910,636.44	-39,602.74	0.34
			Base	98.087973	950,239.18	94.000000	910,636.44	-39,602.74	0.27
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625				7.625000	15 Jan 2025			
		320,000.000	Local	104.532425	334,503.76	87.000000	278,400.00	-56,103.76	0.10
			Base	104.532425	334,503.76	87.000000	278,400.00	-56,103.76	0.08

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4	0.000	Local	0.000000	0.37	0.000000	19 Nov 2026	0.00	-0.37	0.00
			Base	0.000000	0.37	0.000000	0.00	0.00	-0.37	0.00
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN	524,126.450	Local	99.344450	520,690.54	96.625000	30 May 2025	506,437.18	-14,253.36	0.19
			Base	99.344450	520,690.54	96.625000	506,437.18	506,437.18	-14,253.36	0.15
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B	708,225.000	Local	99.279034	703,118.94	91.000000	30 Apr 2026	644,484.75	-58,634.19	0.24
			Base	99.279034	703,118.94	91.000000	644,484.75	644,484.75	-58,634.19	0.19
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM	142,702.690	Local	100.542702	143,477.14	95.000000	02 Jun 2025	135,567.56	-7,909.58	0.05
			Base	100.542702	143,477.14	95.000000	135,567.56	135,567.56	-7,909.58	0.04
C94143AM3	BAUSCH HEALTH COS INC COMPANY GUAR REGS 12/25 9	700,000.000	Local	100.000000	700,000.00	9.000000	15 Dec 2025	737,940.00	37,940.00	0.28
			Base	100.000000	700,000.00	105.420000	737,940.00	737,940.00	37,940.00	0.22
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375	250,000.000	Local	101.581116	253,952.79	7.375000	01 May 2026	248,162.50	-5,790.29	0.09
			Base	101.581116	253,952.79	99.265000	248,162.50	248,162.50	-5,790.29	0.07
G1738KAB1	BUZZ MERGER SUB LTD TERM LOAN B	0.000	Local	0.000000	-344.21	0.000000	29 Jan 2027	0.00	344.21	0.00
			Base	0.000000	-344.21	0.000000	0.00	0.00	344.21	0.00
G24524AH6	COUNTRY GARDEN HLDGS SR SECURED REGS 04/21 7.25	250,000.000	Local	100.000000	250,000.00	7.250000	04 Apr 2021	250,650.00	650.00	0.09
			Base	100.000000	250,000.00	100.260000	250,650.00	250,650.00	650.00	0.08
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN	380,000.000	Local	99.753139	379,061.93	94.750000	29 Jan 2027	360,050.00	-19,011.93	0.13
			Base	99.753139	379,061.93	94.750000	360,050.00	360,050.00	-19,011.93	0.11
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5	210,000.000	Local	102.921186	216,134.49	5.500000	15 Feb 2024	180,704.98	-35,429.51	0.07
			Base	102.921186	216,134.49	86.049989	180,704.98	180,704.98	-35,429.51	0.05

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G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375000	17 Oct 2023		
	350,000.000	Local	101.263760	354,423.16	105.489216	369,212.26	14,789.10	0.14	
		Base	101.263760	354,423.16	105.489216	369,212.26	14,789.10	0.11	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	565,495.000	Local	100.203894	566,648.01	93.750000	530,151.56	-36,496.45	0.20	
		Base	100.203894	566,648.01	93.750000	530,151.56	-36,496.45	0.16	
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B						29 Apr 2024		
	219,435.900	Local	97.796910	214,601.53	88.333300	193,834.97	-20,766.56	0.07	
		Base	97.796910	214,601.53	88.333300	193,834.97	-20,766.56	0.06	
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7					7.000000	30 Sep 2026		
	220,000.000	Local	105.540623	232,189.37	93.000000	204,600.00	-27,589.37	0.08	
		Base	105.540623	232,189.37	93.000000	204,600.00	-27,589.37	0.06	
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
	230,000.000	Local	100.153796	230,353.73	101.267200	232,914.56	2,560.83	0.09	
		Base	100.153796	230,353.73	101.267200	232,914.56	2,560.83	0.07	
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
	533,003.470	Local	99.314265	529,348.48	94.583300	504,132.27	-25,216.21	0.19	
		Base	99.314265	529,348.48	94.583300	504,132.27	-25,216.21	0.15	
P1910W NX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					6.500000	15 Feb 2023		
	2,430,000.000	Local	88.428825	2,148,820.44	26.000000	631,800.00	-1,517,020.44	0.24	
Original Face:	2,430,000.000	Base	88.428825	2,148,820.44	26.000000	631,800.00	-1,517,020.44	0.19	
P19110AC2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 01/21 10.875					10.875000	26 Jan 2021		
	66,673.330	Local	64.061492	42,711.93	30.500000	20,335.37	-22,376.56	0.01	
Original Face:	200,000.000	Base	64.061492	42,711.93	30.500000	20,335.37	-22,376.56	0.01	
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95					9.950000	09 Jun 2021		
	500,000.000	Local	80.773552	403,867.76	30.000000	150,000.00	-253,867.76	0.06	
Original Face:	500,000.000	Base	80.773552	403,867.76	30.000000	150,000.00	-253,867.76	0.04	
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5					8.500000	23 Mar 2021		
	740,000.000	Local	99.820523	738,671.87	67.450000	499,130.00	-239,541.87	0.19	
		Base	99.820523	738,671.87	67.450000	499,130.00	-239,541.87	0.15	

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	Units								
U2201LAA1	COMSTOCK RESOURCES INC COMPANY GUAR REGS 05/25 7.5					7.500000	15 May 2025		
	500,000.000	Local	101.278384	506,391.92	65.000000	325,000.00		-181,391.92	0.12
		Base	101.278384	506,391.92	65.000000	325,000.00		-181,391.92	0.10
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875					4.875000	15 May 2026		
	550,000.000	Local	99.276865	546,022.76	98.011000	539,060.50		-6,962.26	0.20
		Base	99.276865	546,022.76	98.011000	539,060.50		-6,962.26	0.16
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625					6.625000	15 Oct 2025		
	200,000.000	Local	104.241390	208,482.78	105.131000	210,262.00		1,779.22	0.08
		Base	104.241390	208,482.78	105.131000	210,262.00		1,779.22	0.06
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.750000	01 May 2025		
	400,000.000	Local	97.742353	390,969.41	99.500000	398,000.00		7,030.59	0.15
		Base	97.742353	390,969.41	99.500000	398,000.00		7,030.59	0.12
U75111AG6	ROCKIES EXPRESS PIPELINE SR UNSECURED REGS 04/40 6.875					6.875000	15 Apr 2040		
	750,000.000	Local	117.057523	877,931.42	60.095133	450,713.50		-427,217.92	0.17
		Base	117.057523	877,931.42	60.095133	450,713.50		-427,217.92	0.13
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	340,000.000	Local	99.534012	338,415.64	78.150000	265,710.00		-72,705.64	0.10
Original Face:	340,000.000	Base	99.534012	338,415.64	78.150000	265,710.00		-72,705.64	0.08
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	300,000.000	Local	97.225143	291,675.43	94.381600	283,144.80		-8,530.63	0.11
		Base	97.225143	291,675.43	94.381600	283,144.80		-8,530.63	0.08
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.250000	17 Jan 2042		
	2,140,000.000	Local	100.360826	2,147,721.68	113.909430	2,437,661.80		289,940.12	0.91
		Base	100.360826	2,147,721.68	113.909430	2,437,661.80		289,940.12	0.73
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125					8.125000	15 Nov 2021		
	500,000.000	Local	96.375870	481,879.35	52.000000	260,000.00		-221,879.35	0.10
		Base	96.375870	481,879.35	52.000000	260,000.00		-221,879.35	0.08
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	360,000.000	Local	105.055867	378,201.12	107.540000	387,144.00		8,942.88	0.14
		Base	105.055867	378,201.12	107.540000	387,144.00		8,942.88	0.12

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<b>US DOLLAR Total</b>								
		246,006,987.210	Local	233,189,688.75		204,958,269.67	-28,231,419.08	76.76
Original Face:		142,355,001.240	Base	233,189,687.96		204,958,269.67	-28,231,418.29	61.35
<b>FIXED INCOME Total</b>								
		97,055,801,987.210	Base	264,910,484.21		232,126,167.30	-32,784,316.91	69.49
Original Face:		142,355,001.240						

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Notional Par					Unit Price				% Fund

## OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

AEI841528	USEUC9814 USD CALL EUR PUT APR20 1.0846 CALL					24 Apr 2020			
4,460,000.000	4,460,000.000	Local	0.008030	35,813.80	0.005294	23,611.24	-12,202.56	0.01	
		Base	0.008030	35,813.80	0.005294	23,611.24	-12,202.56	0.01	

AEI882548	USEUC9816 USD CALL EUR PUT JUN20 1.1256 CALL					05 Jun 2020			
3,050,000.000	3,050,000.000	Local	0.012884	39,294.98	0.029079	88,690.95	49,395.97	0.03	
		Base	0.012884	39,294.98	0.029079	88,690.95	49,395.97	0.03	

AEI887232	USCAC0030 USD CALL CAD PUT JUN20 1.383 CALL					09 Jun 2020			
4,200,000.000	4,200,000.000	Local	0.013476	56,599.20	0.033924	142,480.80	85,881.60	0.05	
		Base	0.013476	56,599.20	0.033924	142,480.80	85,881.60	0.04	

AEI889014	USEUC9818 USD CALL EUR PUT APR20 1.1155 CALL					08 Apr 2020			
8,030,000.000	8,030,000.000	Local	0.003930	31,557.90	0.017671	141,898.13	110,340.23	0.05	
		Base	0.003930	31,557.90	0.017671	141,898.13	110,340.23	0.04	

<b>US DOLLAR Total</b>									
19,740,000.000	19,740,000.000	Local		163,265.88		396,681.12	233,415.24	0.15	
		Base		163,265.88		396,681.12	233,415.24	0.12	

## OPTIONS PURCHASED - CALLS Total

19,740,000.000	19,740,000.000	Base		163,265.88		396,681.12	233,415.24	0.12
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Notional Par					Unit Price				% Fund

## OPTIONS PURCHASED - PUTS

								Exchange Rate:	1.000000
<b>US DOLLAR</b>									
ADI1JDZ61	US 10YR FUT OPTN APR20P 129.5 MAR20 129.5 PUT					27 Mar 2020			
83,000.000		83.000	Local	0.131625	10,924.84	0.000001	0.08	-10,924.76	0.00
			Base	0.131625	10,924.84	0.000001	0.08	-10,924.76	0.00
ADI1KBHW6	US 5YR FUTR OPTN APR20P 121.2 MAR20 121.25 PUT					27 Mar 2020			
20,000.000		20.000	Local	0.525168	10,503.36	0.000001	0.02	-10,503.34	0.00
			Base	0.525168	10,503.36	0.000001	0.02	-10,503.34	0.00
ADI1KFPC2	S+P EMINI 3RD WK APR20P 2800 APR20 2800 PUT					17 Apr 2020			
900.000		18.000	Local	122.042000	109,837.80	243.250000	218,925.00	109,087.20	0.08
			Base	122.042000	109,837.80	243.250000	218,925.00	109,087.20	0.07
ADI1KWMG9	S+P EMINI 3RD WK APR20P 2300 APR20 2300 PUT					17 Apr 2020			
1,350.000		27.000	Local	141.122170	190,514.93	38.250000	51,637.50	-138,877.43	0.02
			Base	141.122170	190,514.93	38.250000	51,637.50	-138,877.43	0.02
ADI1L0TB2	S+P EMINI 3RD WK APR20P 2000 APR20 2000 PUT					17 Apr 2020			
4,500.000		90.000	Local	112.750333	507,376.50	12.000000	54,000.00	-453,376.50	0.02
			Base	112.750333	507,376.50	12.000000	54,000.00	-453,376.50	0.02
ADI1L6B77	S+P EMINI 3RD WK MAY20P 2200 MAY20 2200 PUT					15 May 2020			
4,300.000		86.000	Local	131.862126	567,007.14	61.000000	262,300.00	-304,707.14	0.10
			Base	131.862126	567,007.14	61.000000	262,300.00	-304,707.14	0.08
AEI811117	USRUP0053 USD PUT RUB CALL APR20 62.864 PUT					24 Apr 2020			
2,980,000.000		2,980,000.000	Local	0.016170	48,186.60	0.000080	238.40	-47,948.20	0.00
			Base	0.016170	48,186.60	0.000080	238.40	-47,948.20	0.00
AEI818377	USBRP0103 USD PUT BRL CALL APR20 4.275 PUT					01 Apr 2020			
4,310,000.000		4,310,000.000	Local	0.016930	72,968.30	0.000001	4.31	-72,963.99	0.00
			Base	0.016930	72,968.30	0.000001	4.31	-72,963.99	0.00
AEI847020	USMXP0225 USD P MXN C 18.948 MAY20 18.948 PUT					21 May 2020			
3,060,000.000		3,060,000.000	Local	0.009255	28,320.30	0.000530	1,621.80	-26,698.50	0.00
			Base	0.009255	28,320.30	0.000530	1,621.80	-26,698.50	0.00

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AEI847053	USRUP0057 USD P RUB C 63.9645 MAY20 63.9645 PUT					26 May 2020		
3,060,000.000	3,060,000.000	Local	0.011220	34,333.20	0.000361	1,104.66	-33,228.54	0.00
		Base	0.011220	34,333.20	0.000361	1,104.66	-33,228.54	0.00
AEI884205	USJPP0138 USD P JPY C 104.8 JUN20 104.8 PUT					03 Jun 2020		
8,540,000.000	8,540,000.000	Local	0.020380	174,045.20	0.011381	97,193.74	-76,851.46	0.04
		Base	0.020380	174,045.20	0.011381	97,193.74	-76,851.46	0.03
AEI894402	9WP029227 SWAPTION 200520 90 PUT					20 May 2020		
2,842,000.000	2,842,000.000	Local	3.350000	95,207.00	2.622634	74,535.26	-20,671.74	0.03
		Base	3.350000	95,207.00	2.622634	74,535.26	-20,671.74	0.02
<b>US DOLLAR Total</b>								
24,906,050.000	24,792,324.000	Local		1,849,225.17		761,560.77	-1,087,664.40	0.29
		Base		1,849,225.17		761,560.77	-1,087,664.40	0.23
<b>OPTIONS PURCHASED - PUTS Total</b>								
24,906,050.000	24,792,324.000	Base		1,849,225.17		761,560.77	-1,087,664.40	0.23

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Notional Par					Unit Price				% Fund

## OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI1J2R49	US 10YR FUT OPTN APR20C 139 MAR20 139 CALL					27 Mar 2020				
-39,000.000		-39.000	Local	0.904520	-35,276.28	0.000001	-0.04	35,276.24	0.00	
			Base	0.904520	-35,276.28	0.000001	-0.04	35,276.24	0.00	
AEI791483	USAUC0036 USD CALL AUD PUT APR20 .672 CALL					08 Apr 2020				
-3,000,000.000		-3,000,000.000	Local	0.005570	-16,710.00	0.089221	-267,663.00	-250,953.00	0.10	
			Base	0.005570	-16,710.00	0.089221	-267,663.00	-250,953.00	0.08	
AEI807347	USCAC0027 USD CALL CAD PUT APR20 1.3325 CALL					22 Apr 2020				
-2,320,000.000		-2,320,000.000	Local	0.003100	-7,192.00	0.064056	-148,609.92	-141,417.92	0.06	
			Base	0.003100	-7,192.00	0.064056	-148,609.92	-141,417.92	0.04	
AEI816850	USAUC0037 USD CALL AUD PUT APR20 .6605 CALL					28 Apr 2020				
-3,200,000.000		-3,200,000.000	Local	0.005341	-17,091.20	0.074279	-237,692.80	-220,601.60	0.09	
			Base	0.005341	-17,091.20	0.074279	-237,692.80	-220,601.60	0.07	
AEI825661	USCAC0028 USD CALL CAD PUT APR20 1.3455 CALL					03 Apr 2020				
-3,220,000.000		-3,220,000.000	Local	0.002610	-8,404.20	0.044986	-144,854.92	-136,450.72	0.05	
			Base	0.002610	-8,404.20	0.044986	-144,854.92	-136,450.72	0.04	
AEI847012	USAUC0038 USD C/AUD P 0.6465 MAY20 .6465 CALL					22 May 2020				
-3,060,000.000		-3,060,000.000	Local	0.006120	-18,727.20	0.057742	-176,690.52	-157,963.32	0.07	
			Base	0.006120	-18,727.20	0.057742	-176,690.52	-157,963.32	0.05	
AEI856476	USCAC0029 USD CALL CAD PUT MAY20 1.351 CALL					22 May 2020				
-3,210,000.000		-3,210,000.000	Local	0.003667	-11,771.07	0.052115	-167,289.15	-155,518.08	0.06	
			Base	0.003667	-11,771.07	0.052115	-167,289.15	-155,518.08	0.05	
AEI856484	USAUC0039 USD CALL AUD PUT MAY20 .644 CALL					22 May 2020				
-3,210,000.000		-3,210,000.000	Local	0.005978	-19,189.38	0.054733	-175,692.93	-156,503.55	0.07	
			Base	0.005978	-19,189.38	0.054733	-175,692.93	-156,503.55	0.05	
AEI882563	USEUC9817 USD CALL EUR PUT JUN20 1.1072 CALL					05 Jun 2020				
-6,100,000.000		-6,100,000.000	Local	0.006126	-37,369.21	0.018423	-112,380.30	-75,011.09	0.04	
			Base	0.006126	-37,369.21	0.018423	-112,380.30	-75,011.09	0.03	

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
-27,359,000.000	-27,320,039.000	Local		-171,730.54		-1,430,873.58	-1,259,143.04	0.54
		Base		-171,730.54		-1,430,873.58	-1,259,143.04	0.43
<b>OPTIONS WRITTEN - CALLS Total</b>								
-27,359,000.000	-27,320,039.000	Base		-171,730.54		-1,430,873.58	-1,259,143.04	0.43

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: March 31, 2020

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

## OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1KK004	S+P EMINI 3RD WK APR20P 2600 APR20 2600 PUT					17 Apr 2020				
-200.000		-4.000	Local 69.958000	-13,991.60	120.000000		-24,000.00	-10,008.40	0.01	
			Base 69.958000	-13,991.60	120.000000		-24,000.00	-10,008.40	0.01	
ADI1KRXV5	US 5YR FUTR OPTN MAY20P 124 APR20 124 PUT					24 Apr 2020				
-72,000.000		-72.000	Local 0.751525	-54,109.82	0.101563		-7,312.54	46,797.28	0.00	
			Base 0.751525	-54,109.82	0.101563		-7,312.54	46,797.28	0.00	
AEI787549	USCAP0039 USD PUT CAD CALL APR20 1.278 PUT					03 Apr 2020				
-3,150,000.000		-3,150,000.000	Local 0.003500	-11,025.00	0.000001		-3.15	11,021.85	0.00	
			Base 0.003500	-11,025.00	0.000001		-3.15	11,021.85	0.00	
AEI787556	USJPP0130 USD PUT JPY CALL APR20 104.95 PUT					03 Apr 2020				
-3,000,000.000		-3,000,000.000	Local 0.005010	-15,030.00	0.000784		-2,352.00	12,678.00	0.00	
			Base 0.005010	-15,030.00	0.000784		-2,352.00	12,678.00	0.00	
AEI791475	USRUP0052 USD PUT RUB CALL APR20 60.2 PUT					08 Apr 2020				
-3,210,000.000		-3,210,000.000	Local 0.005865	-18,826.65	0.000004		-12.84	18,813.81	0.00	
			Base 0.005865	-18,826.65	0.000004		-12.84	18,813.81	0.00	
AEI796615	USMXP0221 USD PUT MXN CALL APR20 18.6289 PUT					13 Apr 2020				
-2,320,000.000		-2,320,000.000	Local 0.004875	-11,310.00	0.000634		-1,470.88	9,839.12	0.00	
			Base 0.004875	-11,310.00	0.000634		-1,470.88	9,839.12	0.00	
AEI820266	USGBP0030 USD PUT GBP CALL APR20 1.35 PUT					30 Apr 2020				
-3,690,000.000		-3,690,000.000	Local 0.004674	-17,247.06	0.000837		-3,088.53	14,158.53	0.00	
			Base 0.004674	-17,247.06	0.000837		-3,088.53	14,158.53	0.00	
AEI820274	USEUP0175 USD PUT EUR CALL APR20 1.133 PUT					29 Apr 2020				
-4,612,500.000		-4,612,500.000	Local 0.003524	-16,254.45	0.002107		-9,718.54	6,535.91	0.00	
			Base 0.003524	-16,254.45	0.002107		-9,718.54	6,535.91	0.00	
AEI877647	USIDP0018 USD PUT IDR CALL JUN20 13816 PUT					03 Jun 2020				
-2,990,000.000		-2,990,000.000	Local 0.006401	-19,138.99	0.000983		-2,939.17	16,199.82	0.00	
			Base 0.006401	-19,138.99	0.000983		-2,939.17	16,199.82	0.00	

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

**Base Currency: USD - US DOLLAR**

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEI884213	USJPP0139 USD P JPY C 100.5 JUN20 100.5 PUT					03 Jun 2020		
-8,540,000.000	-8,540,000.000	Local	0.009695	-82,795.30	0.005837	-49,847.98	32,947.32	0.02
		Base	0.009695	-82,795.30	0.005837	-49,847.98	32,947.32	0.01
AEI887216	USCAP0040 USD PUT CAD CALL JUN20 1.3335 PUT					09 Jun 2020		
-4,200,000.000	-4,200,000.000	Local	0.010336	-43,411.20	0.001588	-6,669.60	36,741.60	0.00
		Base	0.010336	-43,411.20	0.001588	-6,669.60	36,741.60	0.00
<b>US DOLLAR Total</b>								
-35,784,700.000	-35,712,576.000	Local		-303,140.07		-107,415.23	195,724.84	0.04
		Base		-303,140.07		-107,415.23	195,724.84	0.03
<b>OPTIONS WRITTEN - PUTS Total</b>								
-35,784,700.000	-35,712,576.000	Base		-303,140.07		-107,415.23	195,724.84	0.03

**SWAPS FIXED INCOME**

**BRAZILIAN REAL**

Exchange Rate: 5.196100

99S19OPI3	OWP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.215377	3,006,461.31	6,461.31	5.16
		Base	26.592916	797,787.48	19.286653	578,599.59	-219,187.89	0.17
99S19OPJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-3,000,000.000	Local	100.000000	-3,000,000.00	100.000000	-3,000,000.00	0.00	5.15
		Base	26.592916	-797,787.48	19.245203	-577,356.09	220,431.39	0.17
99S19OYU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027		
	2,400,000.000	Local	100.000000	2,400,000.00	100.309445	2,407,426.68	7,426.68	4.14
		Base	26.592916	638,229.99	19.304756	463,314.15	-174,915.84	0.14
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-2,400,000.000	Local	100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00	4.12
		Base	26.592916	-638,229.99	19.245203	-461,884.88	176,345.11	0.14
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	3,500,000.000	Local	100.178885	3,506,260.98	100.215377	3,507,538.20	1,277.22	6.02
		Base	26.868959	940,413.55	19.286653	675,032.85	-265,380.70	0.20

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Books Open

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# Holdings

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WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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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	
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
	-3,500,000.00	Local	100.000000	-3,500,000.00	100.000000	-3,500,000.00	0.00	6.01	
		Base	26.820437	-938,715.30	19.245203	-673,582.11	265,133.19	0.20	
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	3,799,000.00	Local	100.208106	3,806,905.93	100.215377	3,807,182.17	276.24	6.54	
		Base	26.744181	1,016,011.45	19.286653	732,699.94	-283,311.51	0.22	
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
	-3,799,000.00	Local	100.000000	-3,799,000.00	100.000000	-3,799,000.00	0.00	6.53	
		Base	26.688037	-1,013,878.53	19.245203	-731,125.27	282,753.26	0.22	
99S19SWF2	OWP296890 IRS BRL R F 6.87000 IRS JPM 20270104 L				6.870000	04 Jan 2027			
	12,270,000.00	Local	100.000000	12,270,000.00	99.149521	12,165,646.23	-104,353.77	20.90	
		Base	26.538222	3,256,239.81	19.081527	2,341,303.33	-914,936.48	0.70	
99S19SWG0	OWP296890 IRS BRL P V 00MCETIP IRS JPM 20270104 S				1.000000	04 Jan 2027			
	-12,270,000.00	Local	100.000000	-12,270,000.00	100.000000	-12,270,000.00	0.00	21.08	
		Base	26.538222	-3,256,239.81	19.245203	-2,361,386.42	894,853.39	0.71	
<b>BRAZILIAN REAL Total</b>									
		Local		14,166.91		-74,745.41	-88,912.32	85.65	
		Base		3,831.17		-14,384.91	-18,216.08	2.87	
<b>EURO CURRENCY</b>							Exchange Rate:	0.906701	
<b>GERMANY</b>									
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY CCP				1.498000	23 Aug 2047			
	78,200.00	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 CCP				0.356000	23 Aug 2047			
	-78,200.00	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	
<b>GERMANY Total</b>									
		Base		9.31		0.00	-9.31	0.00	

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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
<b>UNITED STATES OF AMERICA (THE)</b>								
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		78,200.000	Local 100.066432	78,251.95	100.000000	78,200.00	-51.95	0.99
			Base 118.138887	92,384.61	110.289941	86,246.73	-6,137.88	0.03
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	135.685289	-106,105.90	-27,905.90	1.34
			Base 118.063760	-92,325.86	149.647225	-117,024.13	-24,698.27	0.04
99S1C6H30	0WP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
		1,050,000.000	Local 101.076933	1,061,307.80	95.082680	998,368.14	-62,939.66	12.61
			Base 111.189260	1,167,487.23	104.866632	1,101,099.63	-66,387.60	0.33
99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
		-1,050,000.000	Local 100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	13.26
			Base 110.004951	-1,155,051.99	110.289941	-1,158,044.38	-2,992.39	0.35
99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
		1,050,000.000	Local 97.766271	1,026,545.85	103.158674	1,083,166.08	56,620.23	13.68
			Base 107.548494	1,129,259.19	113.773641	1,194,623.23	65,364.04	0.36
99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
		-1,050,000.000	Local 100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	13.26
			Base 110.004951	-1,155,051.99	110.289941	-1,158,044.38	-2,992.39	0.35
<b>UNITED STATES OF AMERICA (THE) Total</b>								
			Base	-13,298.81		-51,143.30	-37,844.49	1.44
<b>EURO CURRENCY Total</b>								
			Local	-12,094.40		-46,371.68	-34,277.28	55.15
			Base	-13,289.50		-51,143.30	-37,853.80	1.44
<b>MEXICAN PESO</b>								
						Exchange Rate:	23.722500	
99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA				7.200000	17 Jul 2024		
		211,305,600.000	Local 100.000000	211,305,600.00	103.943924	219,639,332.27	8,333,732.27	39.22
			Base 5.213153	11,015,683.77	4.381660	9,258,692.48	-1,756,991.29	2.77
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.265000	17 Jul 2024		

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STATE STREET

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	-211,305,600.000	Local	100.000000		-211,305,600.00	100.000000	-211,305,600.00	0.00	37.73
		Base	5.213153		-11,015,683.77	4.215407	-8,907,391.72	2,108,292.05	2.67
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA					7.450000	18 Jul 2029		
	29,840,000.000	Local	100.769632		30,069,658.15	103.620595	30,920,385.55	850,727.40	5.52
		Base	5.202788		1,552,511.84	4.368030	1,303,420.19	-249,091.65	0.39
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA					7.226200	18 Jul 2029		
	-29,840,000.000	Local	100.000000		-29,840,000.00	100.000000	-29,840,000.00	0.00	5.33
		Base	5.163436		-1,540,769.34	4.215407	-1,257,877.54	282,891.80	0.38
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA					7.440000	20 Jul 2029		
	31,050,000.000	Local	100.931145		31,339,120.60	103.540903	32,149,450.38	810,329.78	5.74
		Base	5.179116		1,608,115.63	4.364671	1,355,230.28	-252,885.35	0.41
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA					7.218700	20 Jul 2029		
	-31,050,000.000	Local	100.000000		-31,050,000.00	100.000000	-31,050,000.00	0.00	5.54
		Base	5.131392		-1,593,297.36	4.215407	-1,308,883.97	284,413.39	0.39
<b>MEXICAN PESO Total</b>									
		Local			518,778.75		10,513,568.20	9,994,789.45	99.09
		Base			26,560.77		443,189.72	416,628.95	7.00
<b>SWEDISH KRONA</b>								Exchange Rate:	9.892550
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
<b>SWEDISH KRONA Total</b>									
		Local			0.02		0.00	-0.02	0.00
		Base			0.00		0.00	0.00	0.00
<b>US DOLLAR</b>								Exchange Rate:	1.000000
99S11ATC0	OWP292139 CDS USD R V 03MEVENT OWP292139-OWR292137_PRO					1.000000	20 Jun 2023		
	0.000	Local	0.000000		-9.41	0.000000	0.00	9.41	0.00
		Base	0.000000		-9.41	0.000000	0.00	9.41	0.00

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S16CT07	BWS029702 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.691630	15 May 2044		
		3,404,000.000	Local 100.451930	3,419,383.71	100.000000	3,404,000.00	-15,383.71	1.27
			Base 100.451930	3,419,383.71	100.000000	3,404,000.00	-15,383.71	1.02
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	144.599336	-4,922,161.40	-1,518,161.40	1.84
			Base 100.000000	-3,404,000.00	144.599336	-4,922,161.40	-1,518,161.40	1.47
99S1A3KF8	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.691630	15 Nov 2044		
		3,880,000.000	Local 100.193626	3,887,512.68	100.000000	3,880,000.00	-7,512.68	1.45
			Base 100.193626	3,887,512.68	100.000000	3,880,000.00	-7,512.68	1.16
99S1A3KG6	BWS032003 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	15 Nov 2044		
		-3,880,000.000	Local 100.000000	-3,880,000.00	121.865253	-4,728,371.82	-848,371.82	1.77
			Base 100.000000	-3,880,000.00	121.865253	-4,728,371.82	-848,371.82	1.42
99S1BLMU2	SWS032706 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Dec 2024		
		0.010	Local 100.000000	0.01	93.663200	0.01	0.00	0.00
			Base 100.000000	0.01	93.663200	0.01	0.00	0.00
99S1BLMV0	SWS032706 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024		
		-0.010	Local 100.000000	-0.01	100.000000	-0.01	0.00	0.00
			Base 100.000000	-0.01	100.000000	-0.01	0.00	0.00
99S1EEL93	BWS034744 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	18 Sep 2050		
		416,000.000	Local 100.000000	416,000.00	100.000000	416,000.00	0.00	0.16
			Base 100.000000	416,000.00	100.000000	416,000.00	0.00	0.12
99S1EELA0	BWS034744 IRS USD P F .83750 2 CCPVANILLA				0.837500	18 Sep 2050		
		-416,000.000	Local 100.000000	-416,000.00	98.121613	-408,185.91	7,814.09	0.15
			Base 100.000000	-416,000.00	98.121613	-408,185.91	7,814.09	0.12
99S1EELC6	BWS034785 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	18 Sep 2050		
		321,000.000	Local 99.803327	320,368.68	100.000000	321,000.00	631.32	0.12
			Base 99.803327	320,368.68	100.000000	321,000.00	631.32	0.10
99S1EELD4	BWS034785 IRS USD P F .85500 2 CCPVANILLA				0.855000	18 Sep 2050		
		-321,000.000	Local 100.000000	-321,000.00	98.600084	-316,506.27	4,493.73	0.12
			Base 100.000000	-321,000.00	98.600084	-316,506.27	4,493.73	0.09

& 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 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1EELF9	SWS034769 IRS USD R F	.64500 2 CCPVANILLA			0.645000	18 Sep 2025		
		2,285,000.000	Local 100.000000	2,285,000.00	100.685924	2,300,673.36	15,673.36	0.86
			Base 100.000000	2,285,000.00	100.685924	2,300,673.36	15,673.36	0.69
99S1EELG7	SWS034769 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	18 Sep 2025		
		-2,285,000.000	Local 100.000000	-2,285,000.00	100.000000	-2,285,000.00	0.00	0.86
			Base 100.000000	-2,285,000.00	100.000000	-2,285,000.00	0.00	0.68
99S1EELI3	SWS034801 IRS USD R F	.65800 2 CCPVANILLA			0.658000	18 Sep 2025		
		1,772,000.000	Local 100.000000	1,772,000.00	100.750547	1,785,299.69	13,299.69	0.67
			Base 100.000000	1,772,000.00	100.750547	1,785,299.69	13,299.69	0.53
99S1EELJ1	SWS034801 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	18 Sep 2025		
		-1,772,000.000	Local 100.000000	-1,772,000.00	100.000000	-1,772,000.00	0.00	0.66
			Base 100.000000	-1,772,000.00	100.000000	-1,772,000.00	0.00	0.53
99S1EK8U7	SWS035048 IRS USD R F	.77000 2 CCPVANILLA			0.770000	24 Mar 2027		
		8,180,000.000	Local 100.833610	8,248,189.32	101.121130	8,271,708.43	23,519.11	3.10
			Base 100.833610	8,248,189.32	101.121130	8,271,708.43	23,519.11	2.48
99S1EK8V5	SWS035048 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.204130	24 Mar 2027		
		-8,180,000.000	Local 100.000000	-8,180,000.00	100.000000	-8,180,000.00	0.00	3.06
			Base 100.000000	-8,180,000.00	100.000000	-8,180,000.00	0.00	2.45
99S1ETMR9	BWS035220 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025		
		2,744,000.010	Local 105.746985	2,901,697.27	100.000000	2,744,000.01	-157,697.26	1.03
			Base 105.746985	2,901,697.27	100.000000	2,744,000.01	-157,697.26	0.82
99S1ETMS7	BWS035220 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Jun 2025		
		-2,744,000.010	Local 100.000000	-2,744,000.01	93.580000	-2,567,835.21	176,164.80	0.96
			Base 100.000000	-2,744,000.01	93.580000	-2,567,835.21	176,164.80	0.77
<b>US DOLLAR Total</b>								
			Local	248,142.24		-2,057,379.12	-2,305,521.36	18.09
			Base	248,142.24		-2,057,379.12	-2,305,521.36	14.46
<b>SWAPS FIXED INCOME Total</b>								
		0.000	Base	265,244.68		-1,679,717.61	-1,944,962.29	25.78

& 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 31, 2020

View Date: April 1, 2020

Base Currency: 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 ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
-18,497,650.000	97,075,587,235.170	Base		279,497,180.98		242,275,579.21	-37,221,601.77	99.85
Original Face:	142,355,001.240							

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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 LONG

### AUSTRALIAN DOLLAR

Exchange Rate: 1.625752

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI1HQP8	AUST 10Y BOND FUT JUN20 XSFE 20200615	15 Jun 2020							
17.000	1,700,000.000	Local	2,560,383.09	2,556,796.77	99.260000	3,586.32	-571.54	4,157.86	
		Base	1,574,891.55	61.054823		2,205.95	-351.55	2,557.50	0.00

### AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,560,383.09	2,556,796.77		3,586.32	-571.54	4,157.86	
		Base				2,205.95	-351.55	2,557.50	0.00

### US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020							
163.000	40,750,000.000	Local	40,536,062.50	40,267,850.80	99.475000	268,211.70	253,949.20	14,262.50	
		Base	40,536,062.50		99.475000	268,211.70	253,949.20	14,262.50	0.00

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI1FRH98	US ULTRA BOND CBT JUN20 XCBT 20200619	19 Jun 2020							
90.000	9,000,000.000	Local	19,968,750.00	17,684,946.09	221.875000	2,283,803.91	2,576,303.91	-292,500.00	
		Base	19,968,750.00		221.875000	2,283,803.91	2,576,303.91	-292,500.00	0.09

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI1G04T6	US 2YR NOTE (CBT) JUN20 XCBT 20200630	30 Jun 2020							
428.000	85,600,000.000	Local	94,323,843.54	92,722,115.36	110.191406	1,601,728.18	1,615,103.18	-13,375.00	
		Base	94,323,843.54		110.191406	1,601,728.18	1,615,103.18	-13,375.00	0.00

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI1GFMF3	US 10YR ULTRA FUT JUN20 XCBT 20200619	19 Jun 2020							
3.000	300,000.000	Local	468,093.75	438,098.94	156.031250	29,994.81	30,979.19	-984.38	
		Base	468,093.75		156.031250	29,994.81	30,979.19	-984.38	0.00

### US DOLLAR Total

684.000	135,650,000.000	Local	155,296,749.79	151,113,011.19		4,183,738.60	4,476,335.48	-292,596.88	
		Base				4,183,738.60	4,476,335.48	-292,596.88	0.10

## FUTURES LONG Total

701.000	137,350,000.000	Base				4,185,944.55	4,475,983.93	-290,039.38	0.10
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# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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 SHORT

### EURO CURRENCY

Exchange Rate: 0.906701

#### GERMANY

ADI1FRQR8	EURO-BUXL 30Y BND JUN20 XEUR 20200608	08 Jun 2020							
-1.000	-100,000.000	Local	-209,900.00	-217,878.80	209.900000	7,978.80	3,418.80	4,560.00	
		Base	-231,498.59		231.498587	8,799.81	3,770.59	5,029.22	0.00

ADI1FRQT4	EURO-BUND FUTURE JUN20 XEUR 20200608	08 Jun 2020							
-31.000	-3,100,000.000	Local	-5,347,810.00	-5,404,482.80	172.510000	56,672.80	22,882.80	33,790.00	
		Base	-5,898,096.51		190.261178	62,504.40	25,237.43	37,266.97	0.01

<b>GERMANY Total</b>									
-32.000	-3,200,000.000	Local	-5,557,710.00	-5,622,361.60		64,651.60	26,301.60	38,350.00	
		Base				71,304.21	29,008.02	42,296.19	0.01

<b>EURO CURRENCY Total</b>									
-32.000	-3,200,000.000	Local	-5,557,710.00	-5,622,361.60		64,651.60	26,301.60	38,350.00	
		Base				71,304.21	29,008.02	42,296.19	0.01

### POUND STERLING

Exchange Rate: 0.805088

ADI1G3XD3	LONG GILT FUTURE JUN20 IFLL 20200626	26 Jun 2020							
-6.000	-600,000.000	Local	-817,140.00	-804,731.72	136.190000	-12,408.28	-15,408.28	3,000.00	
		Base	-1,014,969.79		169.161632	-15,412.33	-19,138.63	3,726.30	0.00

<b>POUND STERLING Total</b>									
-6.000	-600,000.000	Local	-817,140.00	-804,731.72		-12,408.28	-15,408.28	3,000.00	
		Base				-15,412.33	-19,138.63	3,726.30	0.00

### US DOLLAR

Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021							
-76.000	-19,000,000.000	Local	-18,945,850.00	-18,922,840.40	99.715000	-23,009.60	-20,159.60	-2,850.00	
		Base	-18,945,850.00		99.715000	-23,009.60	-20,159.60	-2,850.00	0.00

ADI1FRGV0	US LONG BOND(CBT) JUN20 XCBT 20200619	19 Jun 2020							
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& Issue has redenominated but Local is not converted  
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Books Open

Prepared by State Street

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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								
-55.000	-5,500,000.000	Local -9,848,437.50	-9,170,264.26	179.062500	-678,173.24		-769,266.99	91,093.75	
		Base -9,848,437.50		179.062500	-678,173.24		-769,266.99	91,093.75	0.03
ADI1FRQ80	US 10YR NOTE (CBT)JUN20 XCBT 20200619					19 Jun 2020			
-193.000	-19,300,000.000	Local -26,766,687.50	-25,950,290.64	138.687500	-816,396.86		-843,537.49	27,140.63	
		Base -26,766,687.50		138.687500	-816,396.86		-843,537.49	27,140.63	0.01
ADI1G00H6	US 5YR NOTE (CBT) JUN20 XCBT 20200630					30 Jun 2020			
-146.000	-14,600,000.000	Local -18,302,468.75	-17,747,766.78	125.359375	-554,701.97		-561,545.72	6,843.75	
		Base -18,302,468.75		125.359375	-554,701.97		-561,545.72	6,843.75	0.00
<b>US DOLLAR Total</b>									
-470.000	-58,400,000.000	Local -73,863,443.75	-71,791,162.08		-2,072,281.67		-2,194,509.80	122,228.13	
		Base			-2,072,281.67		-2,194,509.80	122,228.13	0.04
<b>FUTURES SHORT Total</b>									
-508.000	-62,200,000.000	Base			-2,016,389.79		-2,184,640.41	168,250.62	0.05

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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								
<b>FUTURES Total</b>									
193.000	75,150,000.000	Base			2,169,554.76		2,291,343.52	-121,788.76	0.15

# Holdings



WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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: 64.312400

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,823,708.680	Local	1.000000	2,823,708.68	1.000000	2,823,708.68	0.00	34.84
			Base	0.017161	48,458.71	0.015549	43,906.13	-4,552.58	0.01

### ARGENTINE PESO Total

		2,823,708.680	Local		2,823,708.68		2,823,708.68	0.00	34.84
			Base		48,458.71		43,906.13	-4,552.58	0.01

### EGYPTIAN POUND

Exchange Rate: 15.740000

EGP	EGYPTIAN POUND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		16,200,000.000	Local	1.000000	16,200,000.00	1.000000	16,200,000.00	0.00	100.00
			Base	0.063492	1,028,571.43	0.063532	1,029,224.90	653.47	0.34

### EGYPTIAN POUND Total

		16,200,000.000	Local		16,200,000.00		16,200,000.00	0.00	100.00
			Base		1,028,571.43		1,029,224.90	653.47	0.34

### EURO CURRENCY

Exchange Rate: 0.906701

### INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,065.820	Local	1.000000	50,065.82	1.000000	50,065.82	0.00	15.62
			Base	1.113228	55,734.69	1.102899	55,217.56	-517.13	0.02

### INTERNATIONAL Total

		50,065.820	Local		50,065.82		50,065.82	0.00	15.62
			Base		55,734.69		55,217.56	-517.13	0.02

### EURO CURRENCY Total

		50,065.820	Local		50,065.82		50,065.82	0.00	15.62
			Base		55,734.69		55,217.56	-517.13	0.02

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Books Open

Prepared by State Street



# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>POUND STERLING</b>							Exchange Rate:	0.805088	
GBP	POUND STERLING								
		78,076.730	Local	1.000000	78,076.73	1.000000	78,076.73	0.00	19.03
			Base	1.276921	99,697.79	1.242100	96,979.13	-2,718.66	0.03
<b>POUND STERLING Total</b>									
		78,076.730	Local		78,076.73		78,076.73	0.00	19.03
			Base		99,697.79		96,979.13	-2,718.66	0.03
<b>RUSSIAN RUBLE</b>							Exchange Rate:	78.540000	
RUB	RUSSIAN RUBLE								
		1,356,442.200	Local	1.000000	1,356,442.20	1.000000	1,356,442.20	0.00	3.27
			Base	0.015594	21,151.86	0.012732	17,270.72	-3,881.14	0.01
<b>RUSSIAN RUBLE Total</b>									
		1,356,442.200	Local		1,356,442.20		1,356,442.20	0.00	3.27
			Base		21,151.86		17,270.72	-3,881.14	0.01
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
USD	US DOLLAR								
		618,905.060	Local	1.000000	618,905.06	1.000000	618,905.06	0.00	0.21
			Base	1.000000	618,905.06	1.000000	618,905.06	0.00	0.20
<b>US DOLLAR Total</b>									
		618,905.060	Local		618,905.06		618,905.06	0.00	0.21
			Base		618,905.06		618,905.06	0.00	0.20
<b>CASH Total</b>									
		21,127,198.490	Base		1,872,519.54		1,861,503.50	-11,016.04	0.62
<b>EQUITY</b>							Exchange Rate:	1.000000	
<b>US DOLLAR</b>							Exchange Rate:	1.000000	

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Books Open

Prepared by State Street

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
		3,200.000	Local 24.990000	79,968.00	22.250000	71,200.00	-8,768.00	0.02
			Base 24.990000	79,968.00	22.250000	71,200.00	-8,768.00	0.02
<b>US DOLLAR Total</b>								
		3,200.000	Local	79,968.00		71,200.00	-8,768.00	0.02
			Base	79,968.00		71,200.00	-8,768.00	0.02
<b>EQUITY Total</b>								
		3,200.000	Base	79,968.00		71,200.00	-8,768.00	0.02
<b>FIXED INCOME</b>								
<b>ARGENTINE PESO</b>							Exchange Rate:	64.312400
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				38.038636	21 Jun 2020		
		8,100,000.000	Local 100.296064	8,123,981.21	65.200000	5,281,200.00	-2,842,781.21	65.16
			Base 6.199308	502,143.94	1.013801	82,117.91	-420,026.03	0.03
<b>ARGENTINE PESO Total</b>								
		8,100,000.000	Local	8,123,981.21		5,281,200.00	-2,842,781.21	65.16
			Base	502,143.94		82,117.91	-420,026.03	0.03
<b>EURO CURRENCY</b>							Exchange Rate:	0.906701
<b>INTERNATIONAL</b>								
B2Q3BCI4	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025				6.025000	01 Mar 2038		
		240,000.000	Local 151.440342	363,456.82	111.289320	267,094.37	-96,362.45	83.35
			Base 168.688254	404,851.81	122.740926	294,578.22	-110,273.59	0.10
<b>INTERNATIONAL Total</b>								
		240,000.000	Local	363,456.82		267,094.37	-96,362.45	83.35
			Base	404,851.81		294,578.22	-110,273.59	0.10
<b>EURO CURRENCY Total</b>								
		240,000.000	Local	363,456.82		267,094.37	-96,362.45	83.35

& 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 31, 2020

View Date: April 1, 2020

Base Currency: 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		404,851.81		294,578.22	-110,273.59	0.10
<b>POUND STERLING</b>							Exchange Rate:	0.805088
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8				8.000000	14 Jan 2039		
	240,000.000	Local	158.199942	379,679.86	137.586200	330,206.88	-49,472.98	80.48
		Base	208.957483	501,497.96	170.895852	410,150.05	-91,347.91	0.14
<b>POUND STERLING Total</b>								
	240,000.000	Local		379,679.86		330,206.88	-49,472.98	80.48
		Base		501,497.96		410,150.05	-91,347.91	0.14
<b>RUSSIAN RUBLE</b>							Exchange Rate:	78.540000
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
	39,420,000.000	Local	97.727796	38,524,297.09	101.844000	40,146,904.80	1,622,607.71	96.73
		Base	1.542618	608,100.17	1.296715	511,165.07	-96,935.10	0.17
<b>RUSSIAN RUBLE Total</b>								
	39,420,000.000	Local		38,524,297.09		40,146,904.80	1,622,607.71	96.73
		Base		608,100.17		511,165.07	-96,935.10	0.17
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
	140,000.000	Local	105.707643	147,990.70	108.452263	151,833.17	3,842.47	0.05
		Base	105.707643	147,990.70	108.452263	151,833.17	3,842.47	0.05
00115AAM1	AP TRANSMISSION CO LLC 04/50 3.65				3.650000	01 Apr 2050		
	130,000.000	Local	99.964000	129,953.20	102.996667	133,895.67	3,942.47	0.04
		Base	99.964000	129,953.20	102.996667	133,895.67	3,942.47	0.04
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
	210,000.000	Local	113.636724	238,637.12	113.742954	238,860.20	223.08	0.08
		Base	113.636724	238,637.12	113.742954	238,860.20	223.08	0.08
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
	30,000.000	Local	92.238533	27,671.56	105.604341	31,681.30	4,009.74	0.01

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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View Date: April 1, 2020

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		Base	92.238533	27,671.56	105.604341	31,681.30	4,009.74	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.800000	15 Jun 2044		
		330,000.000	98.890385	326,338.27	109.045198	359,849.15	33,510.88	0.12
		Base	98.890385	326,338.27	109.045198	359,849.15	33,510.88	0.12
00206RDE9	AT+T INC SR UNSECURED 03/40 6.35				6.350000	15 Mar 2040		
		70,000.000	109.361057	76,552.74	126.534094	88,573.87	12,021.13	0.03
		Base	109.361057	76,552.74	126.534094	88,573.87	12,021.13	0.03
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15				5.150000	15 Mar 2042		
		20,000.000	97.703150	19,540.63	114.960225	22,992.05	3,451.42	0.01
		Base	97.703150	19,540.63	114.960225	22,992.05	3,451.42	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048		
		3,440,000.000	94.966148	3,266,835.50	108.292478	3,725,261.24	458,425.74	1.24
		Base	94.966148	3,266,835.50	108.292478	3,725,261.24	458,425.74	1.23
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
		330,000.000	104.735476	345,627.07	127.423577	420,497.80	74,870.73	0.14
		Base	104.735476	345,627.07	127.423577	420,497.80	74,870.73	0.14
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.900000	30 Nov 2046		
		490,000.000	113.894712	558,084.09	136.470170	668,703.83	110,619.74	0.22
		Base	113.894712	558,084.09	136.470170	668,703.83	110,619.74	0.22
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7				4.700000	14 May 2045		
		250,000.000	101.503688	253,759.22	112.319040	280,797.60	27,038.38	0.09
		Base	101.503688	253,759.22	112.319040	280,797.60	27,038.38	0.09
00287YBR9	ABBVIE INC SR UNSECURED 144A 11/39 4.05				4.050000	21 Nov 2039		
		1,510,000.000	102.245978	1,543,914.27	102.860905	1,553,199.67	9,285.40	0.52
		Base	102.245978	1,543,914.27	102.860905	1,553,199.67	9,285.40	0.51
00287YBS7	ABBVIE INC SR UNSECURED 144A 11/49 4.25				4.250000	21 Nov 2049		
		2,620,000.000	99.570075	2,608,735.97	106.234121	2,783,333.97	174,598.00	0.93
		Base	99.570075	2,608,735.97	106.234121	2,783,333.97	174,598.00	0.92
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2				3.200000	21 Nov 2029		
		1,540,000.000	99.975776	1,539,626.95	100.410776	1,546,325.95	6,699.00	0.52

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		Base	99.975776	1,539,626.95	100.410776	1,546,325.95	6,699.00	0.51
00388WAG6	ABU DHABI NATIONAL ENER SR UNSECURED 144A 04/30 4.875				4.875000	23 Apr 2030		
	400,000.000	Local	99.960633	399,842.53	103.250000	413,000.00	13,157.47	0.14
		Base	99.960633	399,842.53	103.250000	413,000.00	13,157.47	0.14
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.550000	15 Mar 2035		
	350,000.000	Local	102.035446	357,124.06	109.986369	384,952.29	27,828.23	0.13
		Base	102.035446	357,124.06	109.986369	384,952.29	27,828.23	0.13
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.750000	15 Mar 2045		
	31,000.000	Local	98.964355	30,678.95	107.783072	33,412.75	2,733.80	0.01
		Base	98.964355	30,678.95	107.783072	33,412.75	2,733.80	0.01
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5				3.500000	15 Jan 2025		
	300,000.000	Local	99.165610	297,496.83	81.084455	243,253.37	-54,243.46	0.08
		Base	99.165610	297,496.83	81.084455	243,253.37	-54,243.46	0.08
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047		
	363,000.000	Local	98.429926	357,300.63	102.200070	370,986.25	13,685.62	0.12
		Base	98.429926	357,300.63	102.200070	370,986.25	13,685.62	0.12
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	114.270000	137,124.00	17,124.00	0.05
		Base	100.000000	120,000.00	114.270000	137,124.00	17,124.00	0.05
01400EAB9	ALCON FINANCE CORP COMPANY GUAR 144A 09/29 3				3.000000	23 Sep 2029		
	560,000.000	Local	99.648670	558,032.55	99.712630	558,390.73	358.18	0.19
		Base	99.648670	558,032.55	99.712630	558,390.73	358.18	0.18
01400EAC7	ALCON FINANCE CORP COMPANY GUAR 144A 09/49 3.8				3.800000	23 Sep 2049		
	200,000.000	Local	99.823695	199,647.39	99.764581	199,529.16	-118.23	0.07
		Base	99.823695	199,647.39	99.764581	199,529.16	-118.23	0.07
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.500000	15 May 2067		
	110,000.000	Local	90.358945	99,394.84	108.000000	118,800.00	19,405.16	0.04
		Base	90.358945	99,394.84	108.000000	118,800.00	19,405.16	0.04
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.250000	09 Aug 2042		
	150,000.000	Local	95.805787	143,708.68	99.403597	149,105.40	5,396.72	0.05

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View Date: April 1, 2020

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		Base	95.805787	143,708.68	99.403597	149,105.40	5,396.72	0.05
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046		
	450,000.000	Local	98.662022	443,979.10	90.109235	405,491.56	-38,487.54	0.14
		Base	98.662022	443,979.10	90.109235	405,491.56	-38,487.54	0.13
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039		
	1,130,000.000	Local	104.271468	1,178,267.59	109.472144	1,237,035.23	58,767.64	0.41
		Base	104.271468	1,178,267.59	109.472144	1,237,035.23	58,767.64	0.41
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
	1,330,000.000	Local	109.917857	1,461,907.50	115.634008	1,537,932.31	76,024.81	0.51
		Base	109.917857	1,461,907.50	115.634008	1,537,932.31	76,024.81	0.51
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059		
	820,000.000	Local	102.713874	842,253.77	109.997590	901,980.24	59,726.47	0.30
		Base	102.713874	842,253.77	109.997590	901,980.24	59,726.47	0.30
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037		
	310,000.000	Local	101.803668	315,591.37	119.457194	370,317.30	54,725.93	0.12
		Base	101.803668	315,591.37	119.457194	370,317.30	54,725.93	0.12
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047		
	500,000.000	Local	104.800004	524,000.02	130.292851	651,464.26	127,464.24	0.22
		Base	104.800004	524,000.02	130.292851	651,464.26	127,464.24	0.22
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375000	01 Mar 2035		
	200,000.000	Local	125.614880	251,229.76	134.215000	268,430.00	17,200.24	0.09
		Base	125.614880	251,229.76	134.215000	268,430.00	17,200.24	0.09
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125000	15 Nov 2037		
	130,000.000	Local	96.085623	124,911.31	128.394630	166,913.02	42,001.71	0.06
		Base	96.085623	124,911.31	128.394630	166,913.02	42,001.71	0.06
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25				6.250000	15 Mar 2087		
	125,000.000	Local	82.650912	103,313.64	80.000000	100,000.00	-3,313.64	0.03
		Base	82.650912	103,313.64	80.000000	100,000.00	-3,313.64	0.03
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5				4.500000	16 Jul 2044		
	80,000.000	Local	103.137200	82,509.76	101.405635	81,124.51	-1,385.25	0.03

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View Date: April 1, 2020

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		Base	103.137200	82,509.76	101.405635	81,124.51	-1,385.25	0.03
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75				4.750000	01 Apr 2048		
	240,000.000	Local	99.703342	239,288.02	105.535575	253,285.38	13,997.36	0.08
		Base	99.703342	239,288.02	105.535575	253,285.38	13,997.36	0.08
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045		
	130,000.000	Local	97.952654	127,338.45	117.386773	152,602.80	25,264.35	0.05
		Base	97.952654	127,338.45	117.386773	152,602.80	25,264.35	0.05
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
	237,000.000	Local	104.194785	246,941.64	125.746871	298,020.08	51,078.44	0.10
		Base	104.194785	246,941.64	125.746871	298,020.08	51,078.44	0.10
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
	270,000.000	Local	101.330426	273,592.15	97.621227	263,577.31	-10,014.84	0.09
		Base	101.330426	273,592.15	97.621227	263,577.31	-10,014.84	0.09
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
	400,000.000	Local	99.705210	398,820.84	94.427367	377,709.47	-21,111.37	0.13
		Base	99.705210	398,820.84	94.427367	377,709.47	-21,111.37	0.12
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7				4.700000	01 Feb 2036		
	140,000.000	Local	96.846121	135,584.57	104.724173	146,613.84	11,029.27	0.05
		Base	96.846121	135,584.57	104.724173	146,613.84	11,029.27	0.05
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
	300,000.000	Local	95.726213	287,178.64	108.916383	326,749.15	39,570.51	0.11
		Base	95.726213	287,178.64	108.916383	326,749.15	39,570.51	0.11
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439000	06 Oct 2048		
	107,000.000	Local	105.213654	112,578.61	102.014846	109,155.89	-3,422.72	0.04
		Base	105.213654	112,578.61	102.014846	109,155.89	-3,422.72	0.04
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049		
	1,380,000.000	Local	112.139363	1,547,523.21	117.539500	1,622,045.10	74,521.89	0.54
		Base	112.139363	1,547,523.21	117.539500	1,622,045.10	74,521.89	0.54
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8				5.800000	23 Jan 2059		
	1,820,000.000	Local	103.841459	1,889,914.55	122.316446	2,226,159.32	336,244.77	0.74

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		Base	103.841459	1,889,914.55	122.316446	2,226,159.32	336,244.77	0.74
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375000	15 Apr 2038		
	460,000.000	Local	100.857193	463,943.09	100.665919	463,063.23	-879.86	0.15
		Base	100.857193	463,943.09	100.665919	463,063.23	-879.86	0.15
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.600000	15 Apr 2048		
	250,000.000	Local	99.452288	248,630.72	105.795432	264,488.58	15,857.86	0.09
		Base	99.452288	248,630.72	105.795432	264,488.58	15,857.86	0.09
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375				4.375000	01 Dec 2047		
	130,000.000	Local	101.199646	131,559.54	107.501019	139,751.32	8,191.78	0.05
		Base	101.199646	131,559.54	107.501019	139,751.32	8,191.78	0.05
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55				4.550000	01 Mar 2048		
	270,000.000	Local	104.794941	282,946.34	112.412447	303,513.61	20,567.27	0.10
		Base	104.794941	282,946.34	112.412447	303,513.61	20,567.27	0.10
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.000000	15 Jan 2037		
	28,000.000	Local	115.687714	32,392.56	55.892821	15,649.99	-16,742.57	0.01
		Base	115.687714	32,392.56	55.892821	15,649.99	-16,742.57	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.100000	01 Sep 2040		
	460,000.000	Local	100.823472	463,787.97	44.171828	203,190.41	-260,597.56	0.07
		Base	100.823472	463,787.97	44.171828	203,190.41	-260,597.56	0.07
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.250000	01 Feb 2042		
	590,000.000	Local	101.606266	599,476.97	45.422332	267,991.76	-331,485.21	0.09
		Base	101.606266	599,476.97	45.422332	267,991.76	-331,485.21	0.09
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.750000	15 Apr 2043		
	410,000.000	Local	99.492927	407,921.00	44.250492	181,427.02	-226,493.98	0.06
		Base	99.492927	407,921.00	44.250492	181,427.02	-226,493.98	0.06
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044		
	660,000.000	Local	95.602677	630,977.67	43.299905	285,779.37	-345,198.30	0.10
		Base	95.602677	630,977.67	43.299905	285,779.37	-345,198.30	0.09
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35				5.350000	01 Jul 2049		
	240,000.000	Local	102.543567	246,104.56	50.315406	120,756.97	-125,347.59	0.04

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		Base	102.543567	246,104.56	50.315406	120,756.97	-125,347.59	0.04
037833BA7	APPLE INC SR UNSECURED 02/45 3.45				3.450000	09 Feb 2045		
	370,000.000	Local	93.487795	345,904.84	113.222094	418,921.75	73,016.91	0.14
		Base	93.487795	345,904.84	113.222094	418,921.75	73,016.91	0.14
037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.850000	04 Aug 2046		
	80,000.000	Local	100.906663	80,725.33	120.464291	96,371.43	15,646.10	0.03
		Base	100.906663	80,725.33	120.464291	96,371.43	15,646.10	0.03
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.000000	15 Oct 2039		
	540,000.000	Local	115.603009	624,256.25	101.669029	549,012.76	-75,243.49	0.18
		Base	115.603009	624,256.25	101.669029	549,012.76	-75,243.49	0.18
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75				6.750000	01 Mar 2041		
	290,000.000	Local	111.412345	323,095.80	98.373120	285,282.05	-37,813.75	0.10
		Base	111.412345	323,095.80	98.373120	285,282.05	-37,813.75	0.09
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55				4.550000	11 Mar 2026		
	570,000.000	Local	101.638961	579,342.08	89.679002	511,170.31	-68,171.77	0.17
		Base	101.638961	579,342.08	89.679002	511,170.31	-68,171.77	0.17
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625				7.625000	22 Apr 2046		
	940,000.000	Local	103.295763	970,980.17	26.001000	244,409.40	-726,570.77	0.08
		Base	103.295763	970,980.17	26.001000	244,409.40	-726,570.77	0.08
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875				6.875000	26 Jan 2027		
	620,000.000	Local	84.582771	524,413.18	28.001000	173,606.20	-350,806.98	0.06
		Base	84.582771	524,413.18	28.001000	173,606.20	-350,806.98	0.06
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875				5.875000	11 Jan 2028		
	2,310,000.000	Local	84.032452	1,941,149.63	27.351000	631,808.10	-1,309,341.53	0.21
		Base	84.032452	1,941,149.63	27.351000	631,808.10	-1,309,341.53	0.21
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875				6.875000	11 Jan 2048		
	50,000.000	Local	99.082800	49,541.40	26.501000	13,250.50	-36,290.90	0.00
		Base	99.082800	49,541.40	26.501000	13,250.50	-36,290.90	0.00
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35				5.350000	01 Sep 2040		
	3,000.000	Local	107.076000	3,212.28	115.382770	3,461.48	249.20	0.00

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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View Date: April 1, 2020

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		Base	107.076000	3,212.28	115.382770	3,461.48	249.20	0.00
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023		
	370,000.000	Local	100.027230	370,100.75	86.367868	319,561.11	-50,539.64	0.11
		Base	100.027230	370,100.75	86.367868	319,561.11	-50,539.64	0.11
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95				3.950000	01 Jul 2024		
	300,000.000	Local	99.980803	299,942.41	80.616482	241,849.45	-58,092.96	0.08
		Base	99.980803	299,942.41	80.616482	241,849.45	-58,092.96	0.08
05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375				4.375000	01 May 2026		
	150,000.000	Local	99.581433	149,372.15	80.014926	120,022.39	-29,349.76	0.04
		Base	99.581433	149,372.15	80.014926	120,022.39	-29,349.76	0.04
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39				4.390000	15 Aug 2037		
	120,000.000	Local	101.710233	122,052.28	92.181013	110,617.22	-11,435.06	0.04
		Base	101.710233	122,052.28	92.181013	110,617.22	-11,435.06	0.04
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047		
	280,000.000	Local	99.838682	279,548.31	91.013825	254,838.71	-24,709.60	0.08
		Base	99.838682	279,548.31	91.013825	254,838.71	-24,709.60	0.08
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR				6.750000	19 Oct 2075		
	600,000.000	Local	105.424308	632,545.85	106.026000	636,156.00	3,610.15	0.21
		Base	105.424308	632,545.85	106.026000	636,156.00	3,610.15	0.21
05565AGF4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
	350,000.000	Local	100.000000	350,000.00	96.813000	338,845.50	-11,154.50	0.11
		Base	100.000000	350,000.00	96.813000	338,845.50	-11,154.50	0.11
05875MAC6	BALLYROCK LTD BALLY 2019 2A A1B 144A				3.647690	20 Nov 2030		
	720,000.000	Local	100.000000	720,000.00	93.971300	676,593.36	-43,406.64	0.23
Original Face:	720,000.000	Base	100.000000	720,000.00	93.971300	676,593.36	-43,406.64	0.22
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099		
	300,000.000	Local	105.226503	315,679.51	76.250000	228,750.00	-86,929.51	0.08
		Base	105.226503	315,679.51	76.250000	228,750.00	-86,929.51	0.08
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306				3.306000	27 Jun 2029		
	200,000.000	Local	100.000000	200,000.00	98.159296	196,318.59	-3,681.41	0.07

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		Base	100.000000	200,000.00	98.159296	196,318.59	-3,681.41	0.06
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
		1,000,000.000 Local	112.170987	1,121,709.87	127.052994	1,270,529.94	148,820.07	0.42
		Base	112.170987	1,121,709.87	127.052994	1,270,529.94	148,820.07	0.42
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR				4.443000	20 Jan 2048		
		1,010,000.000 Local	107.859465	1,089,380.60	112.073744	1,131,944.81	42,564.21	0.38
		Base	107.859465	1,089,380.60	112.073744	1,131,944.81	42,564.21	0.37
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR				4.271000	23 Jul 2029		
		230,000.000 Local	100.131504	230,302.46	108.106266	248,644.41	18,341.95	0.08
		Base	100.131504	230,302.46	108.106266	248,644.41	18,341.95	0.08
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR				3.974000	07 Feb 2030		
		470,000.000 Local	108.615560	510,493.13	107.793069	506,627.42	-3,865.71	0.17
		Base	108.615560	510,493.13	107.793069	506,627.42	-3,865.71	0.17
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR				4.330000	15 Mar 2050		
		470,000.000 Local	101.468945	476,904.04	117.916866	554,209.27	77,305.23	0.18
		Base	101.468945	476,904.04	117.916866	554,209.27	77,305.23	0.18
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051		
		640,000.000 Local	100.000000	640,000.00	114.468564	732,598.81	92,598.81	0.24
		Base	100.000000	640,000.00	114.468564	732,598.81	92,598.81	0.24
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099		
		540,000.000 Local	100.000000	540,000.00	87.700000	473,580.00	-66,420.00	0.16
		Base	100.000000	540,000.00	87.700000	473,580.00	-66,420.00	0.16
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR				8.000000	31 Dec 2099		
		490,000.000 Local	100.285610	491,399.49	92.740000	454,426.00	-36,973.49	0.15
		Base	100.285610	491,399.49	92.740000	454,426.00	-36,973.49	0.15
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030		
		1,590,000.000 Local	103.139687	1,639,921.02	104.500132	1,661,552.10	21,631.08	0.55
		Base	103.139687	1,639,921.02	104.500132	1,661,552.10	21,631.08	0.55
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625				7.625000	21 Nov 2022		
		250,000.000 Local	107.500640	268,751.60	102.300000	255,750.00	-13,001.60	0.09

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		Base	107.500640	268,751.60	102.300000	255,750.00	-13,001.60	0.08
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043		
	550,000.000	Local	118.528540	651,906.97	128.076852	704,422.69	52,515.72	0.23
		Base	118.528540	651,906.97	128.076852	704,422.69	52,515.72	0.23
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039		
	430,000.000	Local	114.092958	490,599.72	123.115308	529,395.82	38,796.10	0.18
		Base	114.092958	490,599.72	123.115308	529,395.82	38,796.10	0.18
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
	508,000.000	Local	107.560213	546,405.88	105.080042	533,806.61	-12,599.27	0.18
		Base	107.560213	546,405.88	105.080042	533,806.61	-12,599.27	0.18
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875000	15 May 2044		
	21,000.000	Local	108.858429	22,860.27	102.326820	21,488.63	-1,371.64	0.01
		Base	108.858429	22,860.27	102.326820	21,488.63	-1,371.64	0.01
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669000	06 Jun 2047		
	310,000.000	Local	106.184648	329,172.41	107.757149	334,047.16	4,874.75	0.11
		Base	106.184648	329,172.41	107.757149	334,047.16	4,874.75	0.11
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2				4.200000	15 Aug 2048		
	940,000.000	Local	103.896361	976,625.79	117.420348	1,103,751.27	127,125.48	0.37
		Base	103.896361	976,625.79	117.420348	1,103,751.27	127,125.48	0.36
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.000000	15 Jun 2044		
	110,000.000	Local	98.710336	108,581.37	107.901793	118,691.97	10,110.60	0.04
		Base	98.710336	108,581.37	107.901793	118,691.97	10,110.60	0.04
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR				3.052000	13 Jan 2031		
	540,000.000	Local	100.000000	540,000.00	93.508311	504,944.88	-35,055.12	0.17
		Base	100.000000	540,000.00	93.508311	504,944.88	-35,055.12	0.17
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125000	15 Feb 2033		
	70,000.000	Local	103.127943	72,189.56	109.614331	76,730.03	4,540.47	0.03
		Base	103.127943	72,189.56	109.614331	76,730.03	4,540.47	0.03
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875000	15 Mar 2039		
	200,000.000	Local	144.095045	288,190.09	104.503731	209,007.46	-79,182.63	0.07

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		Base	144.095045	288,190.09	104.503731	209,007.46	-79,182.63	0.07
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875000	15 Feb 2040		
		50,000.000	Local 121.151800	60,575.90	97.094652	48,547.33	-12,028.57	0.02
			Base 121.151800	60,575.90	97.094652	48,547.33	-12,028.57	0.02
097023CK9	BOEING CO SR UNSECURED 05/49 3.9				3.900000	01 May 2049		
		690,000.000	Local 98.391846	678,903.74	90.247366	622,706.83	-56,196.91	0.21
			Base 98.391846	678,903.74	90.247366	622,706.83	-56,196.91	0.21
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050		
		50,000.000	Local 99.165000	49,582.50	91.261544	45,630.77	-3,951.73	0.02
			Base 99.165000	49,582.50	91.261544	45,630.77	-3,951.73	0.02
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059		
		1,100,000.000	Local 101.613596	1,117,749.56	89.748902	987,237.92	-130,511.64	0.33
			Base 101.613596	1,117,749.56	89.748902	987,237.92	-130,511.64	0.33
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
		2,370,000.000	Local 98.596124	2,336,728.15	92.891620	2,201,531.39	-135,196.76	0.73
			Base 98.596124	2,336,728.15	92.891620	2,201,531.39	-135,196.76	0.73
110122BT4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/44 4.625				4.625000	15 May 2044		
		90,000.000	Local 120.001300	108,001.17	127.373503	114,636.15	6,634.98	0.04
			Base 120.001300	108,001.17	127.373503	114,636.15	6,634.98	0.04
110122BU1	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/45 5				5.000000	15 Aug 2045		
		260,000.000	Local 127.316962	331,024.10	133.726112	347,687.89	16,663.79	0.12
			Base 127.316962	331,024.10	133.726112	347,687.89	16,663.79	0.11
110122BV9	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 11/47 4.35				4.350000	15 Nov 2047		
		70,000.000	Local 117.718786	82,403.15	125.927182	88,149.03	5,745.88	0.03
			Base 117.718786	82,403.15	125.927182	88,149.03	5,745.88	0.03
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4				3.400000	26 Jul 2029		
		200,000.000	Local 99.235230	198,470.46	110.367279	220,734.56	22,264.10	0.07
			Base 99.235230	198,470.46	110.367279	220,734.56	22,264.10	0.07
110122CD8	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 10/49 4.25				4.250000	26 Oct 2049		
		970,000.000	Local 106.513856	1,033,184.40	125.255602	1,214,979.34	181,794.94	0.41

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		Base	106.513856	1,033,184.40	125.255602	1,214,979.34	181,794.94	0.40
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625000	15 Dec 2030		
	260,000.000	Local	139.991565	363,978.07	156.263342	406,284.69	42,306.62	0.14
		Base	139.991565	363,978.07	156.263342	406,284.69	42,306.62	0.13
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.950000	15 Sep 2041		
	280,000.000	Local	103.202475	288,966.93	121.610676	340,509.89	51,542.96	0.11
		Base	103.202475	288,966.93	121.610676	340,509.89	51,542.96	0.11
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.550000	01 Sep 2044		
	30,000.000	Local	99.522500	29,856.75	119.406861	35,822.06	5,965.31	0.01
		Base	99.522500	29,856.75	119.406861	35,822.06	5,965.31	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4				7.400000	01 Dec 2031		
	40,000.000	Local	134.182425	53,672.97	129.669723	51,867.89	-1,805.08	0.02
		Base	134.182425	53,672.97	129.669723	51,867.89	-1,805.08	0.02
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5				4.500000	01 May 2032		
	1,300,000.000	Local	100.000000	1,300,000.00	97.520000	1,267,760.00	-32,240.00	0.42
		Base	100.000000	1,300,000.00	97.520000	1,267,760.00	-32,240.00	0.42
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
	1,210,000.000	Local	104.708031	1,266,967.17	112.273852	1,358,513.61	91,546.44	0.45
		Base	104.708031	1,266,967.17	112.273852	1,358,513.61	91,546.44	0.45
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048		
	1,150,000.000	Local	103.345097	1,188,468.62	119.978901	1,379,757.36	191,288.74	0.46
		Base	103.345097	1,188,468.62	119.978901	1,379,757.36	191,288.74	0.46
125523BJ8	CIGNA CORP COMPANY GUAR 144A 10/47 3.875				3.875000	15 Oct 2047		
	100,000.000	Local	95.751110	95,751.11	99.933859	99,933.86	4,182.75	0.03
		Base	95.751110	95,751.11	99.933859	99,933.86	4,182.75	0.03
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2				3.200000	15 Mar 2040		
	140,000.000	Local	99.853229	139,794.52	92.530232	129,542.32	-10,252.20	0.04
		Base	99.853229	139,794.52	92.530232	129,542.32	-10,252.20	0.04
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050		
	420,000.000	Local	99.813157	419,215.26	94.377916	396,387.25	-22,828.01	0.13

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		Base	99.813157	419,215.26	94.377916	396,387.25	-22,828.01	0.13
12572QA8	CME GROUP INC SR UNSECURED 06/48 4.15				4.150000	15 Jun 2048		
		220,000.000 Local	99.555282	219,021.62	126.975784	279,346.72	60,325.10	0.09
		Base	99.555282	219,021.62	126.975784	279,346.72	60,325.10	0.09
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.300000	05 Dec 2043		
		210,000.000 Local	103.821038	218,024.18	117.876630	247,540.92	29,516.74	0.08
		Base	103.821038	218,024.18	117.876630	247,540.92	29,516.74	0.08
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		520,000.000 Local	107.979012	561,490.86	115.061119	598,317.82	36,826.96	0.20
		Base	107.979012	561,490.86	115.061119	598,317.82	36,826.96	0.20
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038		
		1,700,000.000 Local	104.614528	1,778,446.98	110.574068	1,879,759.16	101,312.18	0.63
		Base	104.614528	1,778,446.98	110.574068	1,879,759.16	101,312.18	0.62
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
		2,060,000.000 Local	101.500509	2,090,910.49	114.252798	2,353,607.64	262,697.15	0.78
		Base	101.500509	2,090,910.49	114.252798	2,353,607.64	262,697.15	0.78
126650DF4	CVS HEALTH CORP SR UNSECURED 08/26 3				3.000000	15 Aug 2026		
		180,000.000 Local	99.896178	179,813.12	101.184376	182,131.88	2,318.76	0.06
		Base	99.896178	179,813.12	101.184376	182,131.88	2,318.76	0.06
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25				3.250000	15 Aug 2029		
		360,000.000 Local	99.145231	356,922.83	97.289808	350,243.31	-6,679.52	0.12
		Base	99.145231	356,922.83	97.289808	350,243.31	-6,679.52	0.12
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.700000	01 Nov 2111		
		150,000.000 Local	99.087673	148,631.51	129.940018	194,910.03	46,278.52	0.06
		Base	99.087673	148,631.51	129.940018	194,910.03	46,278.52	0.06
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65				3.650000	01 Sep 2119		
		490,000.000 Local	99.747090	488,760.74	103.465643	506,981.65	18,220.91	0.17
		Base	99.747090	488,760.74	103.465643	506,981.65	18,220.91	0.17
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5				7.500000	01 Apr 2034		
		390,000.000 Local	143.938485	561,360.09	157.707000	615,057.30	53,697.21	0.21

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As of: March 31, 2020

View Date: April 1, 2020

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		Base	143.938485	561,360.09	157.707000	615,057.30	53,697.21	0.20
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.550000	01 Apr 2039		
	1,295,000.000	Local	146.041934	1,891,243.04	162.270000	2,101,396.50	210,153.46	0.70
		Base	146.041934	1,891,243.04	162.270000	2,101,396.50	210,153.46	0.69
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.300000	01 Oct 2039		
	220,000.000	Local	108.247473	238,144.44	153.655000	338,041.00	99,896.56	0.11
		Base	108.247473	238,144.44	153.655000	338,041.00	99,896.56	0.11
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035		
	140,000.000	Local	100.000000	140,000.00	86.544993	121,162.99	-18,837.01	0.04
		Base	100.000000	140,000.00	86.544993	121,162.99	-18,837.01	0.04
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701				3.701000	15 Jan 2039		
	200,000.000	Local	100.000000	200,000.00	88.609820	177,219.64	-22,780.36	0.06
		Base	100.000000	200,000.00	88.609820	177,219.64	-22,780.36	0.06
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625000	30 Mar 2043		
	500,000.000	Local	111.062070	555,310.35	111.214027	556,070.14	759.79	0.19
		Base	111.062070	555,310.35	111.214027	556,070.14	759.79	0.18
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65				5.650000	15 Sep 2048		
	180,000.000	Local	99.915794	179,848.43	110.318138	198,572.65	18,724.22	0.07
		Base	99.915794	179,848.43	110.318138	198,572.65	18,724.22	0.07
14314DAA1	CARLYLE FINANCE SUB LLC COMPANY GUAR 144A 09/29 3.5				3.500000	19 Sep 2029		
	160,000.000	Local	99.848181	159,757.09	89.521264	143,234.02	-16,523.07	0.05
		Base	99.848181	159,757.09	89.521264	143,234.02	-16,523.07	0.05
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1				4.100000	15 Mar 2043		
	160,000.000	Local	107.043125	171,269.00	110.520097	176,832.16	5,563.16	0.06
		Base	107.043125	171,269.00	110.520097	176,832.16	5,563.16	0.06
14448CAA2	CARRIER GLOBAL CORP COMPANY GUAR 144A 02/30 2.722				2.722000	15 Feb 2030		
	430,000.000	Local	99.992065	429,965.88	92.143312	396,216.24	-33,749.64	0.13
		Base	99.992065	429,965.88	92.143312	396,216.24	-33,749.64	0.13
14448CAB0	CARRIER GLOBAL CORP COMPANY GUAR 144A 04/40 3.377				3.377000	05 Apr 2040		
	570,000.000	Local	100.912937	575,203.74	87.675309	499,749.26	-75,454.48	0.17

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View Date: April 1, 2020

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		Base	100.912937	575,203.74	87.675309	499,749.26	-75,454.48	0.17
14448CAC8	CARRIER GLOBAL CORP COMPANY GUAR 144A 04/50 3.577				3.577000	05 Apr 2050		
	990,000.000	Local	100.279315	992,765.22	85.656668	848,001.01	-144,764.21	0.28
		Base	100.279315	992,765.22	85.656668	848,001.01	-144,764.21	0.28
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35				4.350000	01 Nov 2042		
	440,000.000	Local	96.949895	426,579.54	97.894339	430,735.09	4,155.55	0.14
		Base	96.949895	426,579.54	97.894339	430,735.09	4,155.55	0.14
15135BAN1	CENTENE CORP SR UNSECURED 144A 01/25 4.75				4.750000	15 Jan 2025		
	470,000.000	Local	102.592360	482,184.09	100.249000	471,170.30	-11,013.79	0.16
		Base	102.592360	482,184.09	100.249000	471,170.30	-11,013.79	0.16
15135BAQ4	CENTENE CORP SR UNSECURED 144A 12/27 4.25				4.250000	15 Dec 2027		
	200,000.000	Local	99.188320	198,376.64	98.000000	196,000.00	-2,376.64	0.07
		Base	99.188320	198,376.64	98.000000	196,000.00	-2,376.64	0.06
15135BAS0	CENTENE CORP SR UNSECURED 144A 12/29 4.625				4.625000	15 Dec 2029		
	740,000.000	Local	101.759630	753,021.26	100.500000	743,700.00	-9,321.26	0.25
		Base	101.759630	753,021.26	100.500000	743,700.00	-9,321.26	0.25
15135BAU5	CENTENE CORP SR UNSECURED 144A 02/30 3.375				3.375000	15 Feb 2030		
	1,090,000.000	Local	100.100902	1,091,099.83	93.000000	1,013,700.00	-77,399.83	0.34
		Base	100.100902	1,091,099.83	93.000000	1,013,700.00	-77,399.83	0.34
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.500000	01 Apr 2044		
	240,000.000	Local	103.746875	248,992.50	116.828102	280,387.44	31,394.94	0.09
		Base	103.746875	248,992.50	116.828102	280,387.44	31,394.94	0.09
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25				4.250000	01 Feb 2049		
	250,000.000	Local	100.016640	250,041.60	114.937406	287,343.52	37,301.92	0.10
		Base	100.016640	250,041.60	114.937406	287,343.52	37,301.92	0.10
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375000	01 May 2047		
	1,640,000.000	Local	103.669205	1,700,174.97	107.930559	1,770,061.17	69,886.20	0.59
		Base	103.669205	1,700,174.97	107.930559	1,770,061.17	69,886.20	0.59
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
	1,880,000.000	Local	106.404538	2,000,405.32	113.388290	2,131,699.85	131,294.53	0.71

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		Base	106.404538	2,000,405.32	113.388290	2,131,699.85	131,294.53	0.70
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		220,000.000	100.174027	220,382.86	66.962117	147,316.66	-73,066.20	0.05
		Base	100.174027	220,382.86	66.962117	147,316.66	-73,066.20	0.05
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029		
		120,000.000	106.154575	127,385.49	66.957198	80,348.64	-47,036.85	0.03
		Base	106.154575	127,385.49	66.957198	80,348.64	-47,036.85	0.03
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
		410,000.000	119.988098	491,951.20	120.377630	493,548.28	1,597.08	0.16
		Base	119.988098	491,951.20	120.377630	493,548.28	1,597.08	0.16
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125000	25 Aug 2036		
		212,000.000	93.630627	198,496.93	118.562370	251,352.22	52,855.29	0.08
		Base	93.630627	198,496.93	118.562370	251,352.22	52,855.29	0.08
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		1,520,000.000	154.826397	2,353,361.23	156.854791	2,384,192.82	30,831.59	0.79
		Base	154.826397	2,353,361.23	156.854791	2,384,192.82	30,831.59	0.79
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
		140,000.000	103.786279	145,300.79	109.503837	153,305.37	8,004.58	0.05
		Base	103.786279	145,300.79	109.503837	153,305.37	8,004.58	0.05
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		
		600,000.000	111.650263	669,901.58	120.214598	721,287.59	51,386.01	0.24
		Base	111.650263	669,901.58	120.214598	721,287.59	51,386.01	0.24
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625000	01 Dec 2036		
		450,000.000	117.547433	528,963.45	145.897788	656,540.05	127,576.60	0.22
		Base	117.547433	528,963.45	145.897788	656,540.05	127,576.60	0.22
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623000	15 Nov 2043		
		390,000.000	115.113449	448,942.45	134.476899	524,459.91	75,517.46	0.17
		Base	115.113449	448,942.45	134.476899	524,459.91	75,517.46	0.17
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858000	01 Jan 2114		
		30,000.000	100.000000	30,000.00	123.838514	37,151.55	7,151.55	0.01

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		Base	100.000000	30,000.00	123.838514	37,151.55	7,151.55	0.01
191216CP3	COCA COLA CO/THE SR UNSECURED 03/40 4.125				4.125000	25 Mar 2040		
		230,000.000 Local	99.824109	229,595.45	121.878795	280,321.23	50,725.78	0.09
		Base	99.824109	229,595.45	121.878795	280,321.23	50,725.78	0.09
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2				4.200000	25 Mar 2050		
		370,000.000 Local	99.358205	367,625.36	130.596670	483,207.68	115,582.32	0.16
		Base	99.358205	367,625.36	130.596670	483,207.68	115,582.32	0.16
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125000	18 Jan 2041		
		590,000.000 Local	118.218654	697,490.06	114.938000	678,134.20	-19,355.86	0.23
		Base	118.218654	697,490.06	114.938000	678,134.20	-19,355.86	0.22
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2				5.200000	15 May 2049		
		740,000.000 Local	101.272469	749,416.27	104.833000	775,764.20	26,347.93	0.26
		Base	101.272469	749,416.27	104.833000	775,764.20	26,347.93	0.26
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033		
		110,000.000 Local	129.665982	142,632.58	140.691475	154,760.62	12,128.04	0.05
		Base	129.665982	142,632.58	140.691475	154,760.62	12,128.04	0.05
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.400000	15 May 2038		
		389,000.000 Local	128.183835	498,635.12	144.548098	562,292.10	63,656.98	0.19
		Base	128.183835	498,635.12	144.548098	562,292.10	63,656.98	0.19
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.650000	15 Jul 2042		
		250,000.000 Local	107.893140	269,732.85	126.375774	315,939.44	46,206.59	0.11
		Base	107.893140	269,732.85	126.375774	315,939.44	46,206.59	0.10
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969000	01 Nov 2047		
		300,000.000 Local	87.391680	262,175.04	113.730229	341,190.69	79,015.65	0.11
		Base	87.391680	262,175.04	113.730229	341,190.69	79,015.65	0.11
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999000	01 Nov 2049		
		603,000.000 Local	103.101896	621,704.43	117.952504	711,253.60	89,549.17	0.24
		Base	103.101896	621,704.43	117.952504	711,253.60	89,549.17	0.24
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049				4.049000	01 Nov 2052		
		686,000.000 Local	99.464191	682,324.35	118.996537	816,316.24	133,991.89	0.27

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		Base	99.464191	682,324.35	118.996537	816,316.24	133,991.89	0.27
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6				4.600000	15 Oct 2038		
	1,980,000.000	Local	104.843206	2,075,895.47	122.401843	2,423,556.49	347,661.02	0.81
		Base	104.843206	2,075,895.47	122.401843	2,423,556.49	347,661.02	0.80
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048		
	200,000.000	Local	106.279450	212,558.90	129.550029	259,100.06	46,541.16	0.09
		Base	106.279450	212,558.90	129.550029	259,100.06	46,541.16	0.09
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95				4.950000	15 Oct 2058		
	950,000.000	Local	101.444227	963,720.16	135.346799	1,285,794.59	322,074.43	0.43
		Base	101.444227	963,720.16	135.346799	1,285,794.59	322,074.43	0.43
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		
	150,000.000	Local	100.644387	150,966.58	116.388024	174,582.04	23,615.46	0.06
		Base	100.644387	150,966.58	116.388024	174,582.04	23,615.46	0.06
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030		
	70,000.000	Local	99.823200	69,876.24	108.389949	75,872.96	5,996.72	0.03
		Base	99.823200	69,876.24	108.389949	75,872.96	5,996.72	0.03
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040		
	200,000.000	Local	99.456250	198,912.50	112.889704	225,779.41	26,866.91	0.08
		Base	99.456250	198,912.50	112.889704	225,779.41	26,866.91	0.07
202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743				3.743000	12 Sep 2039		
	420,000.000	Local	100.000000	420,000.00	84.333830	354,202.09	-65,797.91	0.12
		Base	100.000000	420,000.00	84.333830	354,202.09	-65,797.91	0.12
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4				4.000000	01 Mar 2048		
	340,000.000	Local	101.703676	345,792.50	112.217028	381,537.90	35,745.40	0.13
		Base	101.703676	345,792.50	112.217028	381,537.90	35,745.40	0.13
20605PAJ0	CONCHO RESOURCES INC COMPANY GUAR 10/47 4.875				4.875000	01 Oct 2047		
	120,000.000	Local	108.380325	130,056.39	77.017290	92,420.75	-37,635.64	0.03
		Base	108.380325	130,056.39	77.017290	92,420.75	-37,635.64	0.03
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85				4.850000	15 Aug 2048		
	170,000.000	Local	111.253776	189,131.42	75.240033	127,908.06	-61,223.36	0.04

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		Base	111.253776	189,131.42	75.240033	127,908.06	-61,223.36	0.04
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3				4.300000	15 Apr 2044		
		40,000.000	Local 100.000000	40,000.00	114.295540	45,718.22	5,718.22	0.02
			Base 100.000000	40,000.00	114.295540	45,718.22	5,718.22	0.02
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		
		160,000.000	Local 110.988256	177,581.21	123.080765	196,929.22	19,348.01	0.07
			Base 110.988256	177,581.21	123.080765	196,929.22	19,348.01	0.07
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5				6.500000	01 Feb 2039		
		30,000.000	Local 129.902000	38,970.60	124.930730	37,479.22	-1,491.38	0.01
			Base 129.902000	38,970.60	124.930730	37,479.22	-1,491.38	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
		560,000.000	Local 101.386666	567,765.33	43.464853	243,403.18	-324,362.15	0.08
			Base 101.386666	567,765.33	43.464853	243,403.18	-324,362.15	0.08
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
		340,000.000	Local 100.000000	340,000.00	46.223766	157,160.80	-182,839.20	0.05
			Base 100.000000	340,000.00	46.223766	157,160.80	-182,839.20	0.05
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25				5.250000	04 Aug 2045		
		730,000.000	Local 111.687367	815,317.78	121.357886	885,912.57	70,594.79	0.30
			Base 111.687367	815,317.78	121.357886	885,912.57	70,594.79	0.29
21871QAF1	CORECIVIC INC 2019 TERM LOAN				1.000000	12 Dec 2024		
		434,500.000	Local 97.000000	421,465.00	87.750000	381,273.75	-40,191.25	0.13
			Base 97.000000	421,465.00	87.750000	381,273.75	-40,191.25	0.13
219350BP9	CORNING INC SR UNSECURED 11/49 3.9				3.900000	15 Nov 2049		
		260,000.000	Local 99.721835	259,276.77	97.229157	252,795.81	-6,480.96	0.08
			Base 99.721835	259,276.77	97.229157	252,795.81	-6,480.96	0.08
221602AC9	COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7				7.000000	04 Apr 2044		
		200,000.000	Local 100.237185	200,474.37	80.000000	160,000.00	-40,474.37	0.05
			Base 100.237185	200,474.37	80.000000	160,000.00	-40,474.37	0.05
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049		
		290,000.000	Local 110.061228	319,177.56	103.000000	298,700.00	-20,477.56	0.10

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STATE STREET

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		Base	110.061228	319,177.56	103.000000	298,700.00	-20,477.56	0.10
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR				6.375000	31 Dec 2099		
	1,400,000.000	Local	101.888857	1,426,444.00	87.770000	1,228,780.00	-197,664.00	0.41
		Base	101.888857	1,426,444.00	87.770000	1,228,780.00	-197,664.00	0.41
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031		
	560,000.000	Local	100.000000	560,000.00	102.401172	573,446.56	13,446.56	0.19
		Base	100.000000	560,000.00	102.401172	573,446.56	13,446.56	0.19
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125				7.125000	15 Jul 2032		
	120,000.000	Local	123.183483	147,820.18	142.003879	170,404.65	22,584.47	0.06
		Base	123.183483	147,820.18	142.003879	170,404.65	22,584.47	0.06
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25				3.250000	15 Nov 2039		
	180,000.000	Local	99.811744	179,661.14	98.853083	177,935.55	-1,725.59	0.06
		Base	99.811744	179,661.14	98.853083	177,935.55	-1,725.59	0.06
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4				3.400000	15 Nov 2049		
	10,000.000	Local	99.757800	9,975.78	97.282535	9,728.25	-247.53	0.00
		Base	99.757800	9,975.78	97.282535	9,728.25	-247.53	0.00
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR				7.375000	31 Dec 2099		
	170,000.000	Local	94.750259	161,075.44	40.000000	68,000.00	-93,075.44	0.02
		Base	94.750259	161,075.44	40.000000	68,000.00	-93,075.44	0.02
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75				3.750000	15 Aug 2047		
	230,000.000	Local	99.948674	229,881.95	105.072693	241,667.19	11,785.24	0.08
		Base	99.948674	229,881.95	105.072693	241,667.19	11,785.24	0.08
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5				5.000000	12 Jan 2022		
	470,000.000	Local	99.828945	469,196.04	102.683727	482,613.52	13,417.48	0.16
		Base	99.828945	469,196.04	102.683727	482,613.52	13,417.48	0.16
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375				5.375000	12 Jan 2024		
	710,000.000	Local	101.161192	718,244.46	103.105151	732,046.57	13,802.11	0.24
		Base	101.161192	718,244.46	103.105151	732,046.57	13,802.11	0.24
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR				3.001000	20 Sep 2022		
	200,000.000	Local	100.000000	200,000.00	99.550522	199,101.04	-898.96	0.07

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		Base	100.000000	200,000.00	99.550522	199,101.04	-898.96	0.07
23636AAV3	DANSKE BANK A/S SR UNSECURED 144A 12/25 VAR				3.244000	20 Dec 2025		
		200,000.000 Local	100.000000	200,000.00	92.939750	185,879.50	-14,120.50	0.06
		Base	100.000000	200,000.00	92.939750	185,879.50	-14,120.50	0.06
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6				2.600000	04 Dec 2020		
		300,000.000 Local	93.819143	281,457.43	95.502733	286,508.20	5,050.77	0.10
		Base	93.819143	281,457.43	95.502733	286,508.20	5,050.77	0.09
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4				3.400000	19 Apr 2021		
		80,000.000 Local	85.915188	68,732.15	91.052649	72,842.12	4,109.97	0.02
		Base	85.915188	68,732.15	91.052649	72,842.12	4,109.97	0.02
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75				3.750000	28 Oct 2029		
		280,000.000 Local	99.609350	278,906.18	80.502555	225,407.15	-53,499.03	0.08
		Base	99.609350	278,906.18	80.502555	225,407.15	-53,499.03	0.07
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75				8.750000	15 Jun 2030		
		350,000.000 Local	142.358709	498,255.48	134.996400	472,487.40	-25,768.08	0.16
		Base	142.358709	498,255.48	134.996400	472,487.40	-25,768.08	0.16
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
		740,000.000 Local	111.931584	828,293.72	61.530516	455,325.82	-372,967.90	0.15
		Base	111.931584	828,293.72	61.530516	455,325.82	-372,967.90	0.15
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
		90,000.000 Local	81.243967	73,119.57	59.898629	53,908.77	-19,210.80	0.02
		Base	81.243967	73,119.57	59.898629	53,908.77	-19,210.80	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
		910,000.000 Local	108.844843	990,488.07	63.919100	581,663.81	-408,824.26	0.19
		Base	108.844843	990,488.07	63.919100	581,663.81	-408,824.26	0.19
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2				6.200000	15 Dec 2034		
		10,000.000 Local	125.689200	12,568.92	138.754615	13,875.46	1,306.54	0.00
		Base	125.689200	12,568.92	138.754615	13,875.46	1,306.54	0.00
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4				6.400000	15 Dec 2035		
		54,000.000 Local	127.317704	68,751.56	140.247041	75,733.40	6,981.84	0.03

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		Base	127.317704	68,751.56	140.247041	75,733.40	6,981.84	0.03
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037		
	370,000.000	Local	132.689530	490,951.26	144.085507	533,116.38	42,165.12	0.18
		Base	132.689530	490,951.26	144.085507	533,116.38	42,165.12	0.18
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4				5.400000	01 Oct 2043		
	280,000.000	Local	119.010079	333,228.22	133.419839	373,575.55	40,347.33	0.12
		Base	119.010079	333,228.22	133.419839	373,575.55	40,347.33	0.12
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95				5.950000	15 Jun 2035		
	100,000.000	Local	113.050610	113,050.61	114.492962	114,492.96	1,442.35	0.04
		Base	113.050610	113,050.61	114.492962	114,492.96	1,442.35	0.04
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9				4.900000	01 Aug 2041		
	290,000.000	Local	109.621845	317,903.35	104.214847	302,223.06	-15,680.29	0.10
		Base	109.621845	317,903.35	104.214847	302,223.06	-15,680.29	0.10
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2				4.200000	15 Mar 2042		
	150,000.000	Local	99.835027	149,752.54	108.974425	163,461.64	13,709.10	0.05
		Base	99.835027	149,752.54	108.974425	163,461.64	13,709.10	0.05
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		
	100,000.000	Local	104.947000	104,947.00	47.970000	47,970.00	-56,977.00	0.02
		Base	104.947000	104,947.00	47.970000	47,970.00	-56,977.00	0.02
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.100000	01 Jun 2037		
	540,000.000	Local	124.532209	672,473.93	133.542851	721,131.40	48,657.47	0.24
		Base	124.532209	672,473.93	133.542851	721,131.40	48,657.47	0.24
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4				4.000000	30 Sep 2042		
	10,000.000	Local	99.293000	9,929.30	112.464273	11,246.43	1,317.13	0.00
		Base	99.293000	9,929.30	112.464273	11,246.43	1,317.13	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3				4.300000	01 Feb 2049		
	570,000.000	Local	107.880788	614,920.49	115.579799	658,804.85	43,884.36	0.22
		Base	107.880788	614,920.49	115.579799	658,804.85	43,884.36	0.22
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375				4.375000	30 Mar 2044		
	190,000.000	Local	100.312384	190,593.53	114.742691	218,011.11	27,417.58	0.07

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		Base	100.312384	190,593.53	114.742691	218,011.11	27,417.58	0.07
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25				3.250000	01 Oct 2049		
		220,000.000 Local	97.785323	215,127.71	99.620426	219,164.94	4,037.23	0.07
		Base	97.785323	215,127.71	99.620426	219,164.94	4,037.23	0.07
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
		230,000.000 Local	100.525952	231,209.69	110.729807	254,678.56	23,468.87	0.08
		Base	100.525952	231,209.69	110.729807	254,678.56	23,468.87	0.08
278865BE9	ECOLAB INC SR UNSECURED 03/30 4.8				4.800000	24 Mar 2030		
		180,000.000 Local	99.906161	179,831.09	112.328619	202,191.51	22,360.42	0.07
		Base	99.906161	179,831.09	112.328619	202,191.51	22,360.42	0.07
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		
		498,000.000 Local	100.368918	499,837.21	88.601000	441,232.98	-58,604.23	0.15
		Base	100.368918	499,837.21	88.601000	441,232.98	-58,604.23	0.15
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375				5.375000	26 Jun 2026		
		840,000.000 Local	100.840156	847,057.31	97.200000	816,480.00	-30,577.31	0.27
		Base	100.840156	847,057.31	97.200000	816,480.00	-30,577.31	0.27
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8				7.800000	01 Aug 2031		
		60,000.000 Local	141.408383	84,845.03	113.711934	68,227.16	-16,617.87	0.02
		Base	141.408383	84,845.03	113.711934	68,227.16	-16,617.87	0.02
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047		
		470,000.000 Local	102.136823	480,043.07	108.230400	508,682.88	28,639.81	0.17
		Base	102.136823	480,043.07	108.230400	508,682.88	28,639.81	0.17
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049		
		740,000.000 Local	97.713901	723,082.87	93.000000	688,200.00	-34,882.87	0.23
		Base	97.713901	723,082.87	93.000000	688,200.00	-34,882.87	0.23
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625				6.625000	15 Oct 2036		
		120,000.000 Local	111.421875	133,706.25	92.677249	111,212.70	-22,493.55	0.04
		Base	111.421875	133,706.25	92.677249	111,212.70	-22,493.55	0.04
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5				7.500000	01 Jul 2038		
		30,000.000 Local	112.447667	33,734.30	105.632195	31,689.66	-2,044.64	0.01

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		Base	112.447667	33,734.30	105.632195	31,689.66	-2,044.64	0.01
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9				4.900000	15 Mar 2035		
		120,000.000 Local	93.566608	112,279.93	78.021242	93,625.49	-18,654.44	0.03
		Base	93.566608	112,279.93	78.021242	93,625.49	-18,654.44	0.03
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8				5.800000	15 Jun 2038		
		210,000.000 Local	103.043448	216,391.24	86.681157	182,030.43	-34,360.81	0.06
		Base	103.043448	216,391.24	86.681157	182,030.43	-34,360.81	0.06
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6				6.000000	15 Jun 2048		
		400,000.000 Local	98.925090	395,700.36	83.880956	335,523.82	-60,176.54	0.11
		Base	98.925090	395,700.36	83.880956	335,523.82	-60,176.54	0.11
29278NAR4	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/50 5				5.000000	15 May 2050		
		1,000,000.000 Local	100.929099	1,009,290.99	77.844465	778,444.65	-230,846.34	0.26
		Base	100.929099	1,009,290.99	77.844465	778,444.65	-230,846.34	0.26
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
		700,000.000 Local	100.312839	702,189.87	61.000000	427,000.00	-275,189.87	0.14
		Base	100.312839	702,189.87	61.000000	427,000.00	-275,189.87	0.14
29278NAT0	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR				7.125000	31 Dec 2099		
		1,130,000.000 Local	100.281234	1,133,177.94	60.183000	680,067.90	-453,110.04	0.23
		Base	100.281234	1,133,177.94	60.183000	680,067.90	-453,110.04	0.22
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049		
		360,000.000 Local	116.035000	417,726.00	85.696814	308,508.53	-109,217.47	0.10
		Base	116.035000	417,726.00	85.696814	308,508.53	-109,217.47	0.10
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125				6.125000	15 Oct 2039		
		390,000.000 Local	109.974385	428,900.10	102.439450	399,513.86	-29,386.24	0.13
		Base	109.974385	428,900.10	102.439450	399,513.86	-29,386.24	0.13
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
		28,000.000 Local	142.823286	39,990.52	115.680345	32,390.50	-7,600.02	0.01
		Base	142.823286	39,990.52	115.680345	32,390.50	-7,600.02	0.01
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95				5.950000	01 Feb 2041		
		40,000.000 Local	99.382975	39,753.19	108.157939	43,263.18	3,509.99	0.01

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		Base	99.382975	39,753.19	108.157939	43,263.18	3,509.99	0.01
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9				4.900000	15 May 2046		
	210,000.000	Local	101.458595	213,063.05	95.730886	201,034.86	-12,028.19	0.07
		Base	101.458595	213,063.05	95.730886	201,034.86	-12,028.19	0.07
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25				4.250000	15 Feb 2048		
	570,000.000	Local	100.974465	575,554.45	92.823422	529,093.51	-46,460.94	0.18
		Base	100.974465	575,554.45	92.823422	529,093.51	-46,460.94	0.17
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR				5.375000	15 Feb 2078		
	140,000.000	Local	82.557407	115,580.37	70.000000	98,000.00	-17,580.37	0.03
		Base	82.557407	115,580.37	70.000000	98,000.00	-17,580.37	0.03
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
	1,190,000.000	Local	106.546983	1,267,909.10	99.987675	1,189,853.33	-78,055.77	0.40
		Base	106.546983	1,267,909.10	99.987675	1,189,853.33	-78,055.77	0.39
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051		
	70,000.000	Local	98.779629	69,145.74	88.186767	61,730.74	-7,415.00	0.02
		Base	98.779629	69,145.74	88.186767	61,730.74	-7,415.00	0.02
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95				3.950000	31 Jan 2060		
	360,000.000	Local	102.769469	369,970.09	84.031421	302,513.12	-67,456.97	0.10
		Base	102.769469	369,970.09	84.031421	302,513.12	-67,456.97	0.10
29736RAM2	ESTEE LAUDER CO INC SR UNSECURED 12/49 3.125				3.125000	01 Dec 2049		
	280,000.000	Local	98.777936	276,578.22	96.970848	271,518.37	-5,059.85	0.09
		Base	98.777936	276,578.22	96.970848	271,518.37	-5,059.85	0.09
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375				2.375000	01 Dec 2029		
	160,000.000	Local	99.076450	158,522.32	96.895064	155,032.10	-3,490.22	0.05
		Base	99.076450	158,522.32	96.895064	155,032.10	-3,490.22	0.05
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625000	15 Jun 2035		
	680,000.000	Local	106.393816	723,477.95	114.728462	780,153.54	56,675.59	0.26
		Base	106.393816	723,477.95	114.728462	780,153.54	56,675.59	0.26
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.450000	15 Apr 2046		
	260,000.000	Local	103.792015	269,859.24	100.099758	260,259.37	-9,599.87	0.09

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View Date: April 1, 2020

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		Base	103.792015	269,859.24	100.099758	260,259.37	-9,599.87	0.09
30161NAX9	EXELON CORP SR UNSECURED 04/30 4.05				4.050000	15 Apr 2030		
		170,000.000 Local	99.794000	169,649.80	101.000018	171,700.03	2,050.23	0.06
		Base	99.794000	169,649.80	101.000018	171,700.03	2,050.23	0.06
30161NAY7	EXELON CORP SR UNSECURED 04/50 4.7				4.700000	15 Apr 2050		
		110,000.000 Local	99.886000	109,874.60	103.004926	113,305.42	3,430.82	0.04
		Base	99.886000	109,874.60	103.004926	113,305.42	3,430.82	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		140,000.000 Local	104.462393	146,247.35	118.216332	165,502.86	19,255.51	0.06
		Base	104.462393	146,247.35	118.216332	165,502.86	19,255.51	0.05
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995				2.995000	16 Aug 2039		
		200,000.000 Local	100.000000	200,000.00	100.021193	200,042.39	42.39	0.07
		Base	100.000000	200,000.00	100.021193	200,042.39	42.39	0.07
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095				3.095000	16 Aug 2049		
		140,000.000 Local	100.000000	140,000.00	101.264787	141,770.70	1,770.70	0.05
		Base	100.000000	140,000.00	101.264787	141,770.70	1,770.70	0.05
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227				4.227000	19 Mar 2040		
		410,000.000 Local	100.000000	410,000.00	117.166814	480,383.94	70,383.94	0.16
		Base	100.000000	410,000.00	117.166814	480,383.94	70,383.94	0.16
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
		340,000.000 Local	100.000000	340,000.00	122.398168	416,153.77	76,153.77	0.14
		Base	100.000000	340,000.00	122.398168	416,153.77	76,153.77	0.14
315786AC7	FIDELITY + GUARANTY LIFE COMPANY GUAR 144A 05/25 5.5				5.500000	01 May 2025		
		400,000.000 Local	99.459093	397,836.37	98.780000	395,120.00	-2,716.37	0.13
		Base	99.459093	397,836.37	98.780000	395,120.00	-2,716.37	0.13
335934AH8	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 05/22 7.25				7.250000	15 May 2022		
		620,000.000 Local	98.309823	609,520.90	88.065000	546,003.00	-63,517.90	0.18
		Base	98.309823	609,520.90	88.065000	546,003.00	-63,517.90	0.18
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25				7.250000	01 Apr 2023		
		710,000.000 Local	100.822475	715,839.57	84.187500	597,731.25	-118,108.32	0.20

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		Base	100.822475	715,839.57	84.187500	597,731.25	-118,108.32	0.20
335934AR6	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/26 6.875				6.875000	01 Mar 2026		
	220,000.000	Local	94.405595	207,692.31	80.250000	176,550.00	-31,142.31	0.06
		Base	94.405595	207,692.31	80.250000	176,550.00	-31,142.31	0.06
337358BD6	WELLS FARGO + COMPANY SUBORDINATED 10/35 6.55				6.550000	15 Oct 2035		
	750,000.000	Local	125.354253	940,156.90	124.615465	934,615.99	-5,540.91	0.31
		Base	125.354253	940,156.90	124.615465	934,615.99	-5,540.91	0.31
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
	2,062,000.000	Local	126.844187	2,615,527.13	130.274991	2,686,270.31	70,743.18	0.90
		Base	126.844187	2,615,527.13	130.274991	2,686,270.31	70,743.18	0.89
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047		
	850,000.000	Local	111.741288	949,800.95	109.309456	929,130.38	-20,670.57	0.31
		Base	111.741288	949,800.95	109.309456	929,130.38	-20,670.57	0.31
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15				3.150000	01 Oct 2049		
	250,000.000	Local	99.370044	248,425.11	103.578718	258,946.80	10,521.69	0.09
		Base	99.370044	248,425.11	103.578718	258,946.80	10,521.69	0.09
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5				3.500000	16 Jan 2050		
	330,000.000	Local	98.038712	323,527.75	93.672643	309,119.72	-14,408.03	0.10
		Base	98.038712	323,527.75	93.672643	309,119.72	-14,408.03	0.10
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.450000	16 Jul 2031		
	270,000.000	Local	121.823659	328,923.88	72.000000	194,400.00	-134,523.88	0.06
		Base	121.823659	328,923.88	72.000000	194,400.00	-134,523.88	0.06
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.750000	15 Jan 2043		
	60,000.000	Local	97.702033	58,621.22	56.750000	34,050.00	-24,571.22	0.01
		Base	97.702033	58,621.22	56.750000	34,050.00	-24,571.22	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039		
	1,370,000.000	Local	108.620911	1,488,106.48	115.883331	1,587,601.63	99,495.15	0.53
		Base	108.620911	1,488,106.48	115.883331	1,587,601.63	99,495.15	0.52
35137LAK1	FOX CORP SR UNSECURED 01/49 5.576				5.576000	25 Jan 2049		
	510,000.000	Local	110.243373	562,241.20	119.597926	609,949.42	47,708.22	0.20

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		Base	110.243373	562,241.20	119.597926	609,949.42	47,708.22	0.20
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		40,000.000 Local	85.723950	34,289.58	89.500000	35,800.00	1,510.42	0.01
		Base	85.723950	34,289.58	89.500000	35,800.00	1,510.42	0.01
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040		
		390,000.000 Local	98.830713	385,439.78	119.305923	465,293.10	79,853.32	0.16
		Base	98.830713	385,439.78	119.305923	465,293.10	79,853.32	0.15
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050		
		200,000.000 Local	98.530465	197,060.93	125.919149	251,838.30	54,777.37	0.08
		Base	98.530465	197,060.93	125.919149	251,838.30	54,777.37	0.08
369550BM9	GENERAL DYNAMICS CORP COMPANY GUAR 04/30 3.625				3.625000	01 Apr 2030		
		510,000.000 Local	98.948675	504,638.24	111.172257	566,978.51	62,340.27	0.19
		Base	98.948675	504,638.24	111.172257	566,978.51	62,340.27	0.19
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.150000	07 Aug 2037		
		497,000.000 Local	115.603322	574,548.51	114.040139	566,779.49	-7,769.02	0.19
		Base	115.603322	574,548.51	114.040139	566,779.49	-7,769.02	0.19
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875				5.875000	14 Jan 2038		
		840,000.000 Local	121.549186	1,021,013.16	115.215929	967,813.80	-53,199.36	0.32
		Base	121.549186	1,021,013.16	115.215929	967,813.80	-53,199.36	0.32
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
		4,501,000.000 Local	132.745830	5,974,889.81	123.708975	5,568,140.96	-406,748.85	1.86
		Base	132.745830	5,974,889.81	123.708975	5,568,140.96	-406,748.85	1.84
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
		150,000.000 Local	106.252780	159,379.17	118.751251	178,126.88	18,747.71	0.06
		Base	106.252780	159,379.17	118.751251	178,126.88	18,747.71	0.06
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
		350,000.000 Local	112.566491	393,982.72	86.963604	304,372.61	-89,610.11	0.10
		Base	112.566491	393,982.72	86.963604	304,372.61	-89,610.11	0.10
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.750000	01 Apr 2046		
		490,000.000 Local	118.302969	579,684.55	79.889579	391,458.94	-188,225.61	0.13

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		Base	118.302969	579,684.55	79.889579	391,458.94	-188,225.61	0.13
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
	140,000.000	Local	96.757043	135,459.86	73.880403	103,432.56	-32,027.30	0.03
		Base	96.757043	135,459.86	73.880403	103,432.56	-32,027.30	0.03
374422AH6	REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627				8.627000	16 Jun 2049		
	630,000.000	Local	97.944822	617,052.38	69.600000	438,480.00	-178,572.38	0.15
Original Face:	630,000.000	Base	97.944822	617,052.38	69.600000	438,480.00	-178,572.38	0.14
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875				7.875000	26 Mar 2027		
	400,000.000	Local	102.140505	408,562.02	73.785000	295,140.00	-113,422.02	0.10
Original Face:	200,000.000	Base	102.140505	408,562.02	73.785000	295,140.00	-113,422.02	0.10
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95				8.950000	26 Mar 2051		
	400,000.000	Local	100.043238	400,172.95	70.043200	280,172.80	-120,000.15	0.09
Original Face:	200,000.000	Base	100.043238	400,172.95	70.043200	280,172.80	-120,000.15	0.09
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.650000	01 Dec 2041		
	130,000.000	Local	106.351454	138,256.89	136.031399	176,840.82	38,583.93	0.06
		Base	106.351454	138,256.89	136.031399	176,840.82	38,583.93	0.06
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.800000	01 Apr 2044		
	100,000.000	Local	99.823750	99,823.75	128.284718	128,284.72	28,460.97	0.04
		Base	99.823750	99,823.75	128.284718	128,284.72	28,460.97	0.04
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.500000	01 Feb 2045		
	330,000.000	Local	105.771473	349,045.86	121.553142	401,125.37	52,079.51	0.13
		Base	105.771473	349,045.86	121.553142	401,125.37	52,079.51	0.13
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.000000	01 Sep 2036		
	410,000.000	Local	102.436227	419,988.53	112.875334	462,788.87	42,800.34	0.15
		Base	102.436227	419,988.53	112.875334	462,788.87	42,800.34	0.15
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027		
	220,000.000	Local	100.531755	221,169.86	89.183714	196,204.17	-24,965.69	0.07
		Base	100.531755	221,169.86	89.183714	196,204.17	-24,965.69	0.06
37940XAB8	GLOBAL PAYMENTS INC SR UNSECURED 08/29 3.2				3.200000	15 Aug 2029		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00

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		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024		
		940,000.000	Local 100.054126	940,508.78	64.400000	605,360.00	-335,148.78	0.20
			Base 100.054126	940,508.78	64.400000	605,360.00	-335,148.78	0.20
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8				4.800000	08 Jul 2044		
		250,000.000	Local 99.555800	248,889.50	111.972349	279,930.87	31,041.37	0.09
			Base 99.555800	248,889.50	111.972349	279,930.87	31,041.37	0.09
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
		1,400,000.000	Local 117.081411	1,639,139.76	132.376448	1,853,270.27	214,130.51	0.62
			Base 117.081411	1,639,139.76	132.376448	1,853,270.27	214,130.51	0.61
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041		
		370,000.000	Local 99.406832	367,805.28	134.592979	497,994.02	130,188.74	0.17
			Base 99.406832	367,805.28	134.592979	497,994.02	130,188.74	0.16
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.750000	21 Oct 2045		
		740,000.000	Local 108.059404	799,639.59	118.555009	877,307.07	77,667.48	0.29
			Base 108.059404	799,639.59	118.555009	877,307.07	77,667.48	0.29
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8				3.800000	15 Mar 2030		
		440,000.000	Local 99.206330	436,507.85	104.123330	458,142.65	21,634.80	0.15
			Base 99.206330	436,507.85	104.123330	458,142.65	21,634.80	0.15
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
		1,740,000.000	Local 109.416052	1,903,839.31	115.470717	2,009,190.48	105,351.17	0.67
			Base 109.416052	1,903,839.31	115.470717	2,009,190.48	105,351.17	0.66
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184				5.184000	01 Oct 2042		
		60,000.000	Local 100.000000	60,000.00	125.175000	75,105.00	15,105.00	0.03
			Base 100.000000	60,000.00	125.175000	75,105.00	15,105.00	0.02
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
		260,000.000	Local 101.271242	263,305.23	108.665767	282,530.99	19,225.76	0.09
			Base 101.271242	263,305.23	108.665767	282,530.99	19,225.76	0.09
404119BY4	HCA INC SR SECURED 06/39 5.125				5.125000	15 Jun 2039		
		240,000.000	Local 102.266829	245,440.39	103.182780	247,638.67	2,198.28	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
		Base	102.266829	245,440.39	103.182780	247,638.67	2,198.28	0.08
404119BZ1	HCA INC SR SECURED 06/49 5.25				5.250000	15 Jun 2049		
	600,000.000	Local	101.499207	608,995.24	106.614316	639,685.90	30,690.66	0.21
		Base	101.499207	608,995.24	106.614316	639,685.90	30,690.66	0.21
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625				7.625000	17 May 2032		
	150,000.000	Local	140.473893	210,710.84	136.351242	204,526.86	-6,183.98	0.07
		Base	140.473893	210,710.84	136.351242	204,526.86	-6,183.98	0.07
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.500000	15 Sep 2037		
	600,000.000	Local	127.010513	762,063.08	120.242219	721,453.31	-40,609.77	0.24
		Base	127.010513	762,063.08	120.242219	721,453.31	-40,609.77	0.24
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030		
	1,340,000.000	Local	102.525765	1,373,845.25	102.433426	1,372,607.91	-1,237.34	0.46
		Base	102.525765	1,373,845.25	102.433426	1,372,607.91	-1,237.34	0.45
404280CF4	HSBC HOLDINGS PLC SR UNSECURED 03/30 4.95				4.950000	31 Mar 2030		
	320,000.000	Local	99.875028	319,600.09	109.199834	349,439.47	29,839.38	0.12
		Base	99.875028	319,600.09	109.199834	349,439.47	29,839.38	0.12
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.750000	01 Aug 2043		
	320,000.000	Local	99.553175	318,570.16	76.784942	245,711.81	-72,858.35	0.08
		Base	99.553175	318,570.16	76.784942	245,711.81	-72,858.35	0.08
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035		
	240,000.000	Local	106.115979	254,678.35	77.513192	186,031.66	-68,646.69	0.06
		Base	106.115979	254,678.35	77.513192	186,031.66	-68,646.69	0.06
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.000000	15 Nov 2045		
	50,000.000	Local	106.934500	53,467.25	77.238928	38,619.46	-14,847.79	0.01
		Base	106.934500	53,467.25	77.238928	38,619.46	-14,847.79	0.01
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92				2.920000	01 Mar 2030		
	260,000.000	Local	99.974177	259,932.86	77.266442	200,892.75	-59,040.11	0.07
		Base	99.974177	259,932.86	77.266442	200,892.75	-59,040.11	0.07
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035		
	780,000.000	Local	108.847459	849,010.18	108.206039	844,007.10	-5,003.08	0.28

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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		Base	108.847459	849,010.18	108.206039	844,007.10	-5,003.08	0.28
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
	260,000.000	Local	107.588542	279,730.21	110.322242	286,837.83	7,107.62	0.10
		Base	107.588542	279,730.21	110.322242	286,837.83	7,107.62	0.09
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.400000	15 Mar 2045		
	120,000.000	Local	101.452442	121,742.93	116.912986	140,295.58	18,552.65	0.05
		Base	101.452442	121,742.93	116.912986	140,295.58	18,552.65	0.05
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.250000	01 Apr 2046		
	200,000.000	Local	109.084035	218,168.07	118.853739	237,707.48	19,539.41	0.08
		Base	109.084035	218,168.07	118.853739	237,707.48	19,539.41	0.08
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.500000	06 Dec 2048		
	440,000.000	Local	107.540325	473,177.43	124.282667	546,843.73	73,666.30	0.18
		Base	107.540325	473,177.43	124.282667	546,843.73	73,666.30	0.18
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040		
	140,000.000	Local	99.114171	138,759.84	102.436428	143,411.00	4,651.16	0.05
		Base	99.114171	138,759.84	102.436428	143,411.00	4,651.16	0.05
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050		
	100,000.000	Local	98.858120	98,858.12	104.480301	104,480.30	5,622.18	0.03
		Base	98.858120	98,858.12	104.480301	104,480.30	5,622.18	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
	150,000.000	Local	101.169573	151,754.36	109.831771	164,747.66	12,993.30	0.05
		Base	101.169573	151,754.36	109.831771	164,747.66	12,993.30	0.05
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
	890,000.000	Local	110.091107	979,810.85	113.510369	1,010,242.28	30,431.43	0.34
		Base	110.091107	979,810.85	113.510369	1,010,242.28	30,431.43	0.33
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
	620,000.000	Local	106.642266	661,182.05	111.432621	690,882.25	29,700.20	0.23
		Base	106.642266	661,182.05	111.432621	690,882.25	29,700.20	0.23
44485HAA2	GFL ENVIRONMENTAL INC SR UNSECURED 144A 06/26 7				7.000000	01 Jun 2026		
	132,000.000	Local	101.055485	133,393.24	96.791500	127,764.78	-5,628.46	0.04

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		Base	101.055485	133,393.24	96.791500	127,764.78	-5,628.46	0.04
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483				3.483000	01 Dec 2027		
	250,000.000	Local	100.000000	250,000.00	98.377610	245,944.03	-4,055.97	0.08
		Base	100.000000	250,000.00	98.377610	245,944.03	-4,055.97	0.08
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				3.330000	21 Dec 2065		
	240,000.000	Local	78.640196	188,736.47	45.750000	109,800.00	-78,936.47	0.04
		Base	78.640196	188,736.47	45.750000	109,800.00	-78,936.47	0.04
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				3.570000	21 Dec 2065		
	110,000.000	Local	97.736836	107,510.52	40.000000	44,000.00	-63,510.52	0.01
		Base	97.736836	107,510.52	40.000000	44,000.00	-63,510.52	0.01
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.100000	01 Jun 2033		
	20,000.000	Local	96.965500	19,393.10	99.263000	19,852.60	459.50	0.01
		Base	96.965500	19,393.10	99.263000	19,852.60	459.50	0.01
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.630000	01 Feb 2035		
	305,000.000	Local	102.564479	312,821.66	107.638000	328,295.90	15,474.24	0.11
		Base	102.564479	312,821.66	107.638000	328,295.90	15,474.24	0.11
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.650000	01 Dec 2038		
	90,000.000	Local	103.375500	93,037.95	104.615000	94,153.50	1,115.55	0.03
		Base	103.375500	93,037.95	104.615000	94,153.50	1,115.55	0.03
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
	640,000.000	Local	102.696109	657,255.10	102.314820	654,814.85	-2,440.25	0.22
		Base	102.696109	657,255.10	102.314820	654,814.85	-2,440.25	0.22
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7				3.700000	30 Oct 2049		
	230,000.000	Local	99.110900	227,955.07	99.587685	229,051.68	1,096.61	0.08
		Base	99.110900	227,955.07	99.587685	229,051.68	1,096.61	0.08
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7				5.700000	15 Jul 2043		
	40,000.000	Local	110.187550	44,075.02	116.126512	46,450.60	2,375.58	0.02
		Base	110.187550	44,075.02	116.126512	46,450.60	2,375.58	0.02
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734				3.734000	08 Dec 2047		
	174,000.000	Local	100.472466	174,822.09	116.623427	202,924.76	28,102.67	0.07

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		Base	100.472466	174,822.09	116.623427	202,924.76	28,102.67	0.07
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75				4.750000	25 Mar 2050		
	380,000.000	Local	99.889032	379,578.32	134.282345	510,272.91	130,694.59	0.17
		Base	99.889032	379,578.32	134.282345	510,272.91	130,694.59	0.17
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95				4.950000	25 Mar 2060		
	380,000.000	Local	98.171276	373,050.85	138.044283	524,568.28	151,517.43	0.17
		Base	98.171276	373,050.85	138.044283	524,568.28	151,517.43	0.17
45866FAH7	INTERCONTINENTALEXCHANGE SR UNSECURED 09/48 4.25				4.250000	21 Sep 2048		
	150,000.000	Local	99.349727	149,024.59	110.153240	165,229.86	16,205.27	0.06
		Base	99.349727	149,024.59	110.153240	165,229.86	16,205.27	0.05
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625000	15 Jan 2022		
	210,000.000	Local	107.711271	226,193.67	99.608448	209,177.74	-17,015.93	0.07
		Base	107.711271	226,193.67	99.608448	209,177.74	-17,015.93	0.07
460690BR0	INTERPUBLIC GROUP COS SR UNSECURED 03/30 4.75				4.750000	30 Mar 2030		
	310,000.000	Local	99.418248	308,196.57	99.084583	307,162.21	-1,034.36	0.10
		Base	99.418248	308,196.57	99.084583	307,162.21	-1,034.36	0.10
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5				6.500000	24 Feb 2021		
	240,000.000	Local	98.074942	235,379.86	101.342400	243,221.76	7,841.90	0.08
		Base	98.074942	235,379.86	101.342400	243,221.76	7,841.90	0.08
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017000	26 Jun 2024		
	200,000.000	Local	100.475085	200,950.17	97.949780	195,899.56	-5,050.61	0.07
		Base	100.475085	200,950.17	97.949780	195,899.56	-5,050.61	0.06
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875				3.875000	14 Jul 2027		
	290,000.000	Local	96.860169	280,894.49	92.532194	268,343.36	-12,551.13	0.09
		Base	96.860169	280,894.49	92.532194	268,343.36	-12,551.13	0.09
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375				4.375000	12 Jan 2048		
	1,360,000.000	Local	89.036525	1,210,896.74	76.895240	1,045,775.26	-165,121.48	0.35
		Base	89.036525	1,210,896.74	76.895240	1,045,775.26	-165,121.48	0.35
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7				4.700000	23 Sep 2049		
	670,000.000	Local	101.256530	678,418.75	85.883691	575,420.73	-102,998.02	0.19

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		Base	101.256530	678,418.75	85.883691	575,420.73	-102,998.02	0.19
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125				4.125000	17 Jan 2048		
		340,000.000 Local	99.133079	337,052.47	107.048400	363,964.56	26,912.09	0.12
		Base	99.133079	337,052.47	107.048400	363,964.56	26,912.09	0.12
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045		
		1,400,000.000 Local	110.287683	1,544,027.56	125.244508	1,753,423.11	209,395.55	0.58
		Base	110.287683	1,544,027.56	125.244508	1,753,423.11	209,395.55	0.58
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		
		840,000.000 Local	106.385781	893,640.56	115.670187	971,629.57	77,989.01	0.32
		Base	106.385781	893,640.56	115.670187	971,629.57	77,989.01	0.32
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR				3.964000	15 Nov 2048		
		250,000.000 Local	98.181348	245,453.37	115.704089	289,260.22	43,806.85	0.10
		Base	98.181348	245,453.37	115.704089	289,260.22	43,806.85	0.10
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR				3.897000	23 Jan 2049		
		200,000.000 Local	96.973280	193,946.56	114.570727	229,141.45	35,194.89	0.08
		Base	96.973280	193,946.56	114.570727	229,141.45	35,194.89	0.08
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029		
		140,000.000 Local	100.000000	140,000.00	109.744995	153,642.99	13,642.99	0.05
		Base	100.000000	140,000.00	109.744995	153,642.99	13,642.99	0.05
47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532000	01 Jan 2035		
		190,000.000 Local	109.390842	207,842.60	119.729000	227,485.10	19,642.50	0.08
		Base	109.390842	207,842.60	119.729000	227,485.10	19,642.50	0.08
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.950000	15 Aug 2037		
		20,000.000 Local	104.601000	20,920.20	149.400509	29,880.10	8,959.90	0.01
		Base	104.601000	20,920.20	149.400509	29,880.10	8,959.90	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.500000	01 Sep 2040		
		20,000.000 Local	105.098850	21,019.77	125.244299	25,048.86	4,029.09	0.01

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		Base	105.098850	21,019.77	125.244299	25,048.86	4,029.09	0.01
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4				3.400000	15 Jan 2038		
	210,000.000	Local	99.728552	209,429.96	113.802955	238,986.21	29,556.25	0.08
		Base	99.728552	209,429.96	113.802955	238,986.21	29,556.25	0.08
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4				5.400000	06 Jan 2042		
	330,000.000	Local	121.279152	400,221.20	132.397857	436,912.93	36,691.73	0.15
		Base	121.279152	400,221.20	132.397857	436,912.93	36,691.73	0.14
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
	570,000.000	Local	113.433342	646,570.05	110.052949	627,301.81	-19,268.24	0.21
		Base	113.433342	646,570.05	110.052949	627,301.81	-19,268.24	0.21
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625				3.625000	25 Feb 2050		
	110,000.000	Local	98.757273	108,633.00	82.237664	90,461.43	-18,171.57	0.03
		Base	98.757273	108,633.00	82.237664	90,461.43	-18,171.57	0.03
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.150000	01 May 2047		
	300,000.000	Local	102.608113	307,824.34	116.077417	348,232.25	40,407.91	0.12
		Base	102.608113	307,824.34	116.077417	348,232.25	40,407.91	0.12
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266				3.266000	01 Nov 2049		
	310,000.000	Local	100.137845	310,427.32	99.444759	308,278.75	-2,148.57	0.10
		Base	100.137845	310,427.32	99.444759	308,278.75	-2,148.57	0.10
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3				7.300000	15 Aug 2033		
	100,000.000	Local	117.866340	117,866.34	114.071328	114,071.33	-3,795.01	0.04
		Base	117.866340	117,866.34	114.071328	114,071.33	-3,795.01	0.04
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95				6.950000	15 Jan 2038		
	450,000.000	Local	119.410727	537,348.27	104.009750	468,043.88	-69,304.39	0.16
		Base	119.410727	537,348.27	104.009750	468,043.88	-69,304.39	0.15
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625				5.625000	01 Sep 2041		
	410,000.000	Local	111.658627	457,800.37	94.219274	386,299.02	-71,501.35	0.13
		Base	111.658627	457,800.37	94.219274	386,299.02	-71,501.35	0.13
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3				5.300000	01 Dec 2034		
	105,000.000	Local	116.756095	122,593.90	96.262288	101,075.40	-21,518.50	0.03

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View Date: April 1, 2020

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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	116.756095	122,593.90	96.262288	101,075.40	-21,518.50	0.03
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045		
	260,000.000	Local	123.527258	321,170.87	101.922945	264,999.66	-56,171.21	0.09
		Base	123.527258	321,170.87	101.922945	264,999.66	-56,171.21	0.09
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048		
	140,000.000	Local	116.786707	163,501.39	99.074305	138,704.03	-24,797.36	0.05
		Base	116.786707	163,501.39	99.074305	138,704.03	-24,797.36	0.05
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.200000	15 Jul 2045		
	20,000.000	Local	102.970300	20,594.06	96.139267	19,227.85	-1,366.21	0.01
		Base	102.970300	20,594.06	96.139267	19,227.85	-1,366.21	0.01
501044DK4	KROGER CO SR UNSECURED 01/48 4.65				4.650000	15 Jan 2048		
	110,000.000	Local	99.306873	109,237.56	113.096612	124,406.27	15,168.71	0.04
		Base	99.306873	109,237.56	113.096612	124,406.27	15,168.71	0.04
501044DN8	KROGER CO SR UNSECURED 01/50 3.95				3.950000	15 Jan 2050		
	60,000.000	Local	99.669250	59,801.55	103.324454	61,994.67	2,193.12	0.02
		Base	99.669250	59,801.55	103.324454	61,994.67	2,193.12	0.02
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5				3.500000	18 Aug 2026		
	1,230,000.000	Local	100.109359	1,231,345.12	91.467769	1,125,053.56	-106,291.56	0.38
		Base	100.109359	1,231,345.12	91.467769	1,125,053.56	-106,291.56	0.37
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024		
	290,000.000	Local	101.051852	293,050.37	98.000000	284,200.00	-8,850.37	0.09
		Base	101.051852	293,050.37	98.000000	284,200.00	-8,850.37	0.09
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049		
	350,000.000	Local	106.937426	374,280.99	85.870000	300,545.00	-73,735.99	0.10
		Base	106.937426	374,280.99	85.870000	300,545.00	-73,735.99	0.10
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
	320,000.000	Local	99.811816	319,397.81	106.549304	340,957.77	21,559.96	0.11
		Base	99.811816	319,397.81	106.549304	340,957.77	21,559.96	0.11
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099		
	570,000.000	Local	100.000000	570,000.00	89.880000	512,316.00	-57,684.00	0.17

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# Holdings

WESTERN ASSET LONG DURATION CR  
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STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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		Base	100.000000	570,000.00	89.880000	512,316.00	-57,684.00	0.17
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
		260,000.000 Local	100.000000	260,000.00	82.250000	213,850.00	-46,150.00	0.07
		Base	100.000000	260,000.00	82.250000	213,850.00	-46,150.00	0.07
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042		
		20,000.000 Local	98.056950	19,611.39	115.491029	23,098.21	3,486.82	0.01
		Base	98.056950	19,611.39	115.491029	23,098.21	3,486.82	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		50,000.000 Local	98.390360	49,195.18	105.689480	52,844.74	3,649.56	0.02
		Base	98.390360	49,195.18	105.689480	52,844.74	3,649.56	0.02
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09				4.090000	15 Sep 2052		
		131,000.000 Local	101.698076	133,224.48	120.155652	157,403.90	24,179.42	0.05
		Base	101.698076	133,224.48	120.155652	157,403.90	24,179.42	0.05
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	153.659000	30,731.80	10,731.80	0.01
		Base	100.000000	20,000.00	153.659000	30,731.80	10,731.80	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030		
		90,000.000 Local	99.518633	89,566.77	110.202492	99,182.24	9,615.47	0.03
		Base	99.518633	89,566.77	110.202492	99,182.24	9,615.47	0.03
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5				5.000000	15 Apr 2040		
		160,000.000 Local	99.533225	159,253.16	113.998722	182,397.96	23,144.80	0.06
		Base	99.533225	159,253.16	113.998722	182,397.96	23,144.80	0.06
548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125				5.125000	15 Apr 2050		
		130,000.000 Local	99.814046	129,758.26	120.734773	156,955.20	27,196.94	0.05
		Base	99.814046	129,758.26	120.734773	156,955.20	27,196.94	0.05
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	101.108000	232,548.40	2,548.40	0.08
		Base	100.000000	230,000.00	101.108000	232,548.40	2,548.40	0.08
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
		400,000.000 Local	100.586135	402,344.54	94.550000	378,200.00	-24,144.54	0.13

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		Base	100.586135	402,344.54	94.550000	378,200.00	-24,144.54	0.13
552704AE8	MEG ENERGY CORP SR UNSECURED 144A 02/27 7.125				7.125000	01 Feb 2027		
		480,000.000 Local	100.141642	480,679.88	49.412000	237,177.60	-243,502.28	0.08
		Base	100.141642	480,679.88	49.412000	237,177.60	-243,502.28	0.08
55276VAK8	MDGH GMTN BV COMPANY GUAR 144A 11/49 3.7				3.700000	07 Nov 2049		
		430,000.000 Local	100.000000	430,000.00	92.500000	397,750.00	-32,250.00	0.13
		Base	100.000000	430,000.00	92.500000	397,750.00	-32,250.00	0.13
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047		
		160,000.000 Local	101.930844	163,089.35	82.501606	132,002.57	-31,086.78	0.04
		Base	101.930844	163,089.35	82.501606	132,002.57	-31,086.78	0.04
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
		920,000.000 Local	98.658367	907,656.98	78.084458	718,377.01	-189,279.97	0.24
		Base	98.658367	907,656.98	78.084458	718,377.01	-189,279.97	0.24
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
		530,000.000 Local	107.290411	568,639.18	84.334254	446,971.55	-121,667.63	0.15
		Base	107.290411	568,639.18	84.334254	446,971.55	-121,667.63	0.15
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027		
		290,000.000 Local	100.058679	290,170.17	97.000000	281,300.00	-8,870.17	0.09
		Base	100.058679	290,170.17	97.000000	281,300.00	-8,870.17	0.09
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029		
		300,000.000 Local	99.527213	298,581.64	93.000000	279,000.00	-19,581.64	0.09
		Base	99.527213	298,581.64	93.000000	279,000.00	-19,581.64	0.09
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9				4.900000	22 Sep 2024		
		1,050,000.000 Local	98.541237	1,034,682.99	92.000000	966,000.00	-68,682.99	0.32
		Base	98.541237	1,034,682.99	92.000000	966,000.00	-68,682.99	0.32
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25				4.250000	15 Sep 2046		
		322,000.000 Local	99.861661	321,554.55	83.210233	267,936.95	-53,617.60	0.09
		Base	99.861661	321,554.55	83.210233	267,936.95	-53,617.60	0.09
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6				3.600000	01 Apr 2034		
		80,000.000 Local	99.650975	79,720.78	106.350460	85,080.37	5,359.59	0.03

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View Date: April 1, 2020

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		Base	99.650975	79,720.78	106.350460	85,080.37	5,359.59	0.03
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875				3.875000	01 Apr 2039		
	290,000.000	Local	104.733172	303,726.20	106.169832	307,892.51	4,166.31	0.10
		Base	104.733172	303,726.20	106.169832	307,892.51	4,166.31	0.10
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2				4.200000	01 Apr 2059		
	310,000.000	Local	100.442545	311,371.89	109.316038	338,879.72	27,507.83	0.11
		Base	100.442545	311,371.89	109.316038	338,879.72	27,507.83	0.11
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6				5.600000	31 Dec 2099		
	255,000.000	Local	135.866843	346,460.45	163.326057	416,481.45	70,021.00	0.14
		Base	135.866843	346,460.45	163.326057	416,481.45	70,021.00	0.14
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077		
	350,000.000	Local	103.359163	361,757.07	105.994529	370,980.85	9,223.78	0.12
		Base	103.359163	361,757.07	105.994529	370,980.85	9,223.78	0.12
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729				3.729000	15 Oct 2070		
	420,000.000	Local	99.210290	416,683.22	92.542210	388,677.28	-28,005.94	0.13
		Base	99.210290	416,683.22	92.542210	388,677.28	-28,005.94	0.13
57636QAP9	MASTERCARD INC SR UNSECURED 03/30 3.35				3.350000	26 Mar 2030		
	230,000.000	Local	99.806270	229,554.42	110.742888	254,708.64	25,154.22	0.08
		Base	99.806270	229,554.42	110.742888	254,708.64	25,154.22	0.08
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
	500,000.000	Local	107.535318	537,676.59	122.544658	612,723.29	75,046.70	0.20
		Base	107.535318	537,676.59	122.544658	612,723.29	75,046.70	0.20
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047		
	40,000.000	Local	100.000000	40,000.00	115.870791	46,348.32	6,348.32	0.02
		Base	100.000000	40,000.00	115.870791	46,348.32	6,348.32	0.02
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.700000	09 Dec 2035		
	160,000.000	Local	103.613425	165,781.48	112.825381	180,520.61	14,739.13	0.06
		Base	103.613425	165,781.48	112.825381	180,520.61	14,739.13	0.06
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045		
	280,000.000	Local	107.784657	301,797.04	116.781522	326,988.26	25,191.22	0.11

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		Base	107.784657	301,797.04	116.781522	326,988.26	25,191.22	0.11
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047		
	190,000.000	Local	99.841974	189,699.75	108.160438	205,504.83	15,805.08	0.07
		Base	99.841974	189,699.75	108.160438	205,504.83	15,805.08	0.07
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048		
	1,350,000.000	Local	103.446639	1,396,529.63	110.818915	1,496,055.35	99,525.72	0.50
		Base	103.446639	1,396,529.63	110.818915	1,496,055.35	99,525.72	0.49
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045		
	19,000.000	Local	109.164316	20,741.22	133.554653	25,375.38	4,634.16	0.01
		Base	109.164316	20,741.22	133.554653	25,375.38	4,634.16	0.01
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029		
	760,000.000	Local	100.000000	760,000.00	85.946286	653,191.77	-106,808.23	0.22
		Base	100.000000	760,000.00	85.946286	653,191.77	-106,808.23	0.22
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
	255,000.000	Local	86.413380	220,354.12	104.360391	266,119.00	45,764.88	0.09
		Base	86.413380	220,354.12	104.360391	266,119.00	45,764.88	0.09
59156RBZ0	METLIFE INC SR UNSECURED 03/30 4.55				4.550000	23 Mar 2030		
	410,000.000	Local	99.595790	408,342.74	110.050220	451,205.90	42,863.16	0.15
		Base	99.595790	408,342.74	110.050220	451,205.90	42,863.16	0.15
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75				3.750000	12 Feb 2045		
	600,000.000	Local	96.670167	580,021.00	120.390258	722,341.55	142,320.55	0.24
		Base	96.670167	580,021.00	120.390258	722,341.55	142,320.55	0.24
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.700000	08 Aug 2046		
	190,000.000	Local	103.793458	197,207.57	120.043831	228,083.28	30,875.71	0.08
		Base	103.793458	197,207.57	120.043831	228,083.28	30,875.71	0.08
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056		
	250,000.000	Local	95.834492	239,586.23	126.024451	315,061.13	75,474.90	0.11
		Base	95.834492	239,586.23	126.024451	315,061.13	75,474.90	0.10
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.100000	06 Feb 2037		
	670,000.000	Local	105.156590	704,549.15	120.541968	807,631.19	103,082.04	0.27

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		Base	105.156590	704,549.15	120.541968	807,631.19	103,082.04	0.27
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25				4.250000	15 Jul 2049		
		340,000.000 Local	112.060035	381,004.12	116.188628	395,041.34	14,037.22	0.13
		Base	112.060035	381,004.12	116.188628	395,041.34	14,037.22	0.13
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15				3.150000	15 Apr 2050		
		270,000.000 Local	99.441119	268,491.02	101.645502	274,442.86	5,951.84	0.09
		Base	99.441119	268,491.02	101.645502	274,442.86	5,951.84	0.09
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125				6.125000	01 Apr 2036		
		875,000.000 Local	115.002469	1,006,271.60	131.774694	1,153,028.57	146,756.97	0.38
		Base	115.002469	1,006,271.60	131.774694	1,153,028.57	146,756.97	0.38
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875				7.875000	15 Oct 2024		
		130,000.000 Local	101.880892	132,445.16	74.000000	96,200.00	-36,245.16	0.03
		Base	101.880892	132,445.16	74.000000	96,200.00	-36,245.16	0.03
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4				5.400000	15 Dec 2043		
		230,000.000 Local	99.834457	229,619.25	111.549316	256,563.43	26,944.18	0.09
		Base	99.834457	229,619.25	111.549316	256,563.43	26,944.18	0.08
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031		
		1,560,000.000 Local	100.000000	1,560,000.00	97.771839	1,525,240.69	-34,759.31	0.51
		Base	100.000000	1,560,000.00	97.771839	1,525,240.69	-34,759.31	0.50
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR				5.597000	24 Mar 2051		
		540,000.000 Local	100.000000	540,000.00	138.689915	748,925.54	208,925.54	0.25
		Base	100.000000	540,000.00	138.689915	748,925.54	208,925.54	0.25
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375				4.375000	22 Jan 2047		
		200,000.000 Local	101.252715	202,505.43	121.990518	243,981.04	41,475.61	0.08
		Base	101.252715	202,505.43	121.990518	243,981.04	41,475.61	0.08
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	89.004080	44,502.04	-5,497.96	0.01

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		Base	100.000000	50,000.00	89.004080	44,502.04	-5,497.96	0.01
629377CL4	NRG ENERGY INC SR SECURED 144A 06/29 4.45				4.450000	15 Jun 2029		
		130,000.000 Local	99.877931	129,841.31	101.173228	131,525.20	1,683.89	0.04
		Base	99.877931	129,841.31	101.173228	131,525.20	1,683.89	0.04
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375				9.375000	15 Aug 2039		
		20,000.000 Local	147.297700	29,459.54	156.270748	31,254.15	1,794.61	0.01
		Base	147.297700	29,459.54	156.270748	31,254.15	1,794.61	0.01
6461366R7	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/39 FIXED 4.081				4.081000	15 Jun 2039		
		220,000.000 Local	100.000000	220,000.00	96.913000	213,208.60	-6,791.40	0.07
		Base	100.000000	220,000.00	96.913000	213,208.60	-6,791.40	0.07
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45				4.450000	15 May 2069		
		130,000.000 Local	99.441477	129,273.92	104.493002	135,840.90	6,566.98	0.05
		Base	99.441477	129,273.92	104.493002	135,840.90	6,566.98	0.04
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696				7.696000	23 Feb 2038		
		340,000.000 Local	100.000000	340,000.00	67.219600	228,546.64	-111,453.36	0.08
		Base	100.000000	340,000.00	67.219600	228,546.64	-111,453.36	0.08
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR				3.400000	23 Jan 2050		
		200,000.000 Local	100.000000	200,000.00	96.000000	192,000.00	-8,000.00	0.06
		Base	100.000000	200,000.00	96.000000	192,000.00	-8,000.00	0.06
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25				5.250000	15 Nov 2043		
		250,000.000 Local	99.596936	248,992.34	58.747145	146,867.86	-102,124.48	0.05
		Base	99.596936	248,992.34	58.747145	146,867.86	-102,124.48	0.05
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05				5.050000	15 Nov 2044		
		500,000.000 Local	104.788506	523,942.53	61.711123	308,555.62	-215,386.91	0.10
		Base	104.788506	523,942.53	61.711123	308,555.62	-215,386.91	0.10
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.950000	15 Aug 2047		
		120,000.000 Local	107.466083	128,959.30	58.239315	69,887.18	-59,072.12	0.02
		Base	107.466083	128,959.30	58.239315	69,887.18	-59,072.12	0.02
655664AT7	NORDSTROM INC SR UNSECURED 04/30 4.375				4.375000	01 Apr 2030		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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	0.000000	-0.01	0.000000	0.00	0.01	0.00
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15				4.150000	28 Feb 2048		
		140,000.000	Local 98.211036	137,495.45	105.515039	147,721.05	10,225.60	0.05
			Base 98.211036	137,495.45	105.515039	147,721.05	10,225.60	0.05
655844CB2	NORFOLK SOUTHERN CORP SR UNSECURED 12/49 5.1				5.100000	31 Dec 2049		
		370,000.000	Local 99.810381	369,298.41	112.729124	417,097.76	47,799.35	0.14
			Base 99.810381	369,298.41	112.729124	417,097.76	47,799.35	0.14
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75				4.750000	01 Jun 2043		
		340,000.000	Local 115.371876	392,264.38	119.813677	407,366.50	15,102.12	0.14
			Base 115.371876	392,264.38	119.813677	407,366.50	15,102.12	0.13
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03				4.030000	15 Oct 2047		
		740,000.000	Local 100.864608	746,398.10	114.808539	849,583.19	103,185.09	0.28
			Base 100.864608	746,398.10	114.808539	849,583.19	103,185.09	0.28
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85				3.850000	30 Sep 2047		
		1,190,000.000	Local 99.064270	1,178,864.81	84.545204	1,006,087.93	-172,776.88	0.34
			Base 99.064270	1,178,864.81	84.545204	1,006,087.93	-172,776.88	0.33
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625				3.625000	30 Sep 2059		
		380,000.000	Local 100.519218	381,973.03	87.721036	333,339.94	-48,633.09	0.11
			Base 100.519218	381,973.03	87.721036	333,339.94	-48,633.09	0.11
66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2				2.200000	14 Aug 2030		
		300,000.000	Local 99.870437	299,611.31	102.359858	307,079.57	7,468.26	0.10
			Base 99.870437	299,611.31	102.359858	307,079.57	7,468.26	0.10
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040		
		140,000.000	Local 99.800021	139,720.03	106.095882	148,534.23	8,814.20	0.05
			Base 99.800021	139,720.03	106.095882	148,534.23	8,814.20	0.05
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5				3.500000	01 Apr 2050		
		480,000.000	Local 100.274638	481,318.26	108.733133	521,919.04	40,600.78	0.17
			Base 100.274638	481,318.26	108.733133	521,919.04	40,600.78	0.17
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060		
		220,000.000	Local 101.578550	223,472.81	111.778109	245,911.84	22,439.03	0.08

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		Base	101.578550	223,472.81	111.778109	245,911.84	22,439.03	0.08
674599BY0	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1				4.100000	01 Feb 2021		
	150,000.000	Local	97.886867	146,830.30	84.998571	127,497.86	-19,332.44	0.04
		Base	97.886867	146,830.30	84.998571	127,497.86	-19,332.44	0.04
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045		
	250,000.000	Local	99.356076	248,390.19	42.383494	105,958.74	-142,431.45	0.04
		Base	99.356076	248,390.19	42.383494	105,958.74	-142,431.45	0.04
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
	380,000.000	Local	101.194329	384,538.45	42.345357	160,912.36	-223,626.09	0.05
		Base	101.194329	384,538.45	42.345357	160,912.36	-223,626.09	0.05
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
	510,000.000	Local	100.921996	514,702.18	42.189811	215,168.04	-299,534.14	0.07
		Base	100.921996	514,702.18	42.189811	215,168.04	-299,534.14	0.07
674599CS2	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/29 3.5				3.500000	15 Aug 2029		
	160,000.000	Local	99.863456	159,781.53	47.253249	75,605.20	-84,176.33	0.03
		Base	99.863456	159,781.53	47.253249	75,605.20	-84,176.33	0.02
674599CT0	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 VAR				2.684130	08 Feb 2021		
	630,000.000	Local	78.913105	497,152.56	79.250000	499,275.00	2,122.44	0.17
		Base	78.913105	497,152.56	79.250000	499,275.00	2,122.44	0.17
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6				2.600000	13 Aug 2021		
	590,000.000	Local	94.417280	557,061.95	78.629422	463,913.59	-93,148.36	0.15
		Base	94.417280	557,061.95	78.629422	463,913.59	-93,148.36	0.15
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3				4.300000	15 Aug 2039		
	830,000.000	Local	102.450843	850,342.00	41.913692	347,883.64	-502,458.36	0.12
		Base	102.450843	850,342.00	41.913692	347,883.64	-502,458.36	0.12
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4				4.400000	15 Aug 2049		
	440,000.000	Local	100.608670	442,678.15	43.208708	190,118.32	-252,559.83	0.06
		Base	100.608670	442,678.15	43.208708	190,118.32	-252,559.83	0.06
674599CZ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/21 4.85				4.850000	15 Mar 2021		
	100,000.000	Local	98.575910	98,575.91	83.949087	83,949.09	-14,626.82	0.03

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	98.575910	98,575.91	83.949087	83,949.09	-14,626.82	0.03
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024		
	315,000.000	Local	115.353787	363,364.43	56.227401	177,116.31	-186,248.12	0.06
		Base	115.353787	363,364.43	56.227401	177,116.31	-186,248.12	0.06
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031		
	60,000.000	Local	135.625933	81,375.56	53.068962	31,841.38	-49,534.18	0.01
		Base	135.625933	81,375.56	53.068962	31,841.38	-49,534.18	0.01
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
	320,000.000	Local	122.411631	391,717.22	47.899394	153,278.06	-238,439.16	0.05
		Base	122.411631	391,717.22	47.899394	153,278.06	-238,439.16	0.05
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95				7.950000	15 Jun 2039		
	500,000.000	Local	135.034966	675,174.83	50.229286	251,146.43	-424,028.40	0.08
		Base	135.034966	675,174.83	50.229286	251,146.43	-424,028.40	0.08
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2				6.200000	15 Mar 2040		
	200,000.000	Local	120.659925	241,319.85	45.144307	90,288.61	-151,031.24	0.03
		Base	120.659925	241,319.85	45.144307	90,288.61	-151,031.24	0.03
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044		
	410,000.000	Local	100.611154	412,505.73	43.031914	176,430.85	-236,074.88	0.06
		Base	100.611154	412,505.73	43.031914	176,430.85	-236,074.88	0.06
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
	1,540,000.000	Local	127.685413	1,966,355.36	46.669132	718,704.63	-1,247,650.73	0.24
		Base	127.685413	1,966,355.36	46.669132	718,704.63	-1,247,650.73	0.24
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25				8.250000	15 Oct 2038		
	80,000.000	Local	145.002950	116,002.36	167.121536	133,697.23	17,694.87	0.04
		Base	145.002950	116,002.36	167.121536	133,697.23	17,694.87	0.04
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8				4.800000	01 Jun 2111		
	70,000.000	Local	98.995800	69,297.06	120.454000	84,317.80	15,020.74	0.03
		Base	98.995800	69,297.06	120.454000	84,317.80	15,020.74	0.03
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1				3.100000	15 Sep 2049		
	90,000.000	Local	99.501700	89,551.53	96.989952	87,290.96	-2,260.57	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
		Base	99.501700	89,551.53	96.989952	87,290.96	-2,260.57	0.03
68233JBT0	ONCOR ELECTRIC DELIVERY SR SECURED 144A 05/50 3.7				3.700000	15 May 2050		
	320,000.000	Local	99.705178	319,056.57	117.090854	374,690.73	55,634.16	0.12
		Base	99.705178	319,056.57	117.090854	374,690.73	55,634.16	0.12
68902VAA5	OTIS WORLDWIDE CORP COMPANY GUAR 144A 02/40 3.112				3.112000	15 Feb 2040		
	380,000.000	Local	99.986047	379,946.98	93.805902	356,462.43	-23,484.55	0.12
		Base	99.986047	379,946.98	93.805902	356,462.43	-23,484.55	0.12
68902VAB3	OTIS WORLDWIDE CORP COMPANY GUAR 144A 02/50 3.362				3.362000	15 Feb 2050		
	280,000.000	Local	99.982032	279,949.69	97.094087	271,863.44	-8,086.25	0.09
		Base	99.982032	279,949.69	97.094087	271,863.44	-8,086.25	0.09
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022		
	110,000.000	Local	100.955109	111,050.62	90.361603	99,397.76	-11,652.86	0.03
		Base	100.955109	111,050.62	90.361603	99,397.76	-11,652.86	0.03
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027		
	240,000.000	Local	106.435158	255,444.38	70.500000	169,200.00	-86,244.38	0.06
		Base	106.435158	255,444.38	70.500000	169,200.00	-86,244.38	0.06
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125				4.125000	15 Feb 2028		
	440,000.000	Local	100.000000	440,000.00	68.000000	299,200.00	-140,800.00	0.10
		Base	100.000000	440,000.00	68.000000	299,200.00	-140,800.00	0.10
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625000	15 Jun 2035		
	240,000.000	Local	106.266492	255,039.58	68.540000	164,496.00	-90,543.58	0.05
		Base	106.266492	255,039.58	68.540000	164,496.00	-90,543.58	0.05
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.150000	15 Apr 2025		
	130,000.000	Local	99.871500	129,832.95	99.077530	128,800.79	-1,032.16	0.04
		Base	99.871500	129,832.95	99.077530	128,800.79	-1,032.16	0.04
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375				3.375000	29 Jul 2049		
	330,000.000	Local	99.280555	327,625.83	112.400668	370,922.20	43,296.37	0.12
		Base	99.280555	327,625.83	112.400668	370,922.20	43,296.37	0.12
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875000	20 Jan 2040		
	26,000.000	Local	98.720269	25,667.27	97.625000	25,382.50	-284.77	0.01

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		Base	98.720269	25,667.27	97.625000	25,382.50	-284.77	0.01
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375000	27 Jan 2021		
	30,000.000	Local	100.385667	30,115.70	99.828000	29,948.40	-167.30	0.01
		Base	100.385667	30,115.70	99.828000	29,948.40	-167.30	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
	700,000.000	Local	105.864211	741,049.48	102.478000	717,346.00	-23,703.48	0.24
		Base	105.864211	741,049.48	102.478000	717,346.00	-23,703.48	0.24
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9				6.900000	19 Mar 2049		
	580,000.000	Local	101.749690	590,148.20	97.125000	563,325.00	-26,823.20	0.19
		Base	101.749690	590,148.20	97.125000	563,325.00	-26,823.20	0.19
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5				6.500000	02 Jun 2041		
	420,000.000	Local	112.915326	474,244.37	63.587000	267,065.40	-207,178.97	0.09
		Base	112.915326	474,244.37	63.587000	267,065.40	-207,178.97	0.09
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		
	260,000.000	Local	98.848623	257,006.42	63.240000	164,424.00	-92,582.42	0.05
		Base	98.848623	257,006.42	63.240000	164,424.00	-92,582.42	0.05
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		
	150,000.000	Local	99.873053	149,809.58	76.250000	114,375.00	-35,434.58	0.04
		Base	99.873053	149,809.58	76.250000	114,375.00	-35,434.58	0.04
71654QCG5	PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5				6.500000	13 Mar 2027		
	120,000.000	Local	104.941825	125,930.19	73.769000	88,522.80	-37,407.39	0.03
		Base	104.941825	125,930.19	73.769000	88,522.80	-37,407.39	0.03
71654QCW0	PETROLEOS MEXICANOS COMPANY GUAR 144A 01/50 7.69				7.690000	23 Jan 2050		
	430,000.000	Local	99.899458	429,567.67	69.000000	296,700.00	-132,867.67	0.10
		Base	99.899458	429,567.67	69.000000	296,700.00	-132,867.67	0.10
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4				4.400000	15 May 2044		
	30,000.000	Local	99.738267	29,921.48	122.315338	36,694.60	6,773.12	0.01
		Base	99.738267	29,921.48	122.315338	36,694.60	6,773.12	0.01
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375				6.375000	16 May 2038		
	290,000.000	Local	121.450686	352,206.99	126.911122	368,042.25	15,835.26	0.12

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View Date: April 1, 2020

Base Currency: 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	121.450686	352,206.99	126.911122	368,042.25	15,835.26	0.12
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875				3.875000	21 Aug 2042		
	90,000.000	Local	99.220411	89,298.37	100.385460	90,346.91	1,048.54	0.03
		Base	99.220411	89,298.37	100.385460	90,346.91	1,048.54	0.03
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25				4.250000	10 Nov 2044		
	40,000.000	Local	108.993550	43,597.42	110.593283	44,237.31	639.89	0.01
		Base	108.993550	43,597.42	110.593283	44,237.31	639.89	0.01
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458				4.458000	01 Oct 2062		
	770,000.000	Local	108.380878	834,532.76	110.470000	850,619.00	16,086.24	0.28
		Base	108.380878	834,532.76	110.470000	850,619.00	16,086.24	0.28
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55				5.550000	05 Mar 2037		
	15,000.000	Local	97.268400	14,590.26	137.705677	20,655.85	6,065.59	0.01
		Base	97.268400	14,590.26	137.705677	20,655.85	6,065.59	0.01
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5				3.500000	25 Oct 2047		
	210,000.000	Local	98.760905	207,397.90	107.832834	226,448.95	19,051.05	0.08
		Base	98.760905	207,397.90	107.832834	226,448.95	19,051.05	0.07
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3				3.000000	25 Mar 2030		
	150,000.000	Local	99.760393	149,640.59	111.071461	166,607.19	16,966.60	0.06
		Base	99.760393	149,640.59	111.071461	166,607.19	16,966.60	0.06
742718FJ3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55				3.550000	25 Mar 2040		
	130,000.000	Local	99.503331	129,354.33	116.630212	151,619.28	22,264.95	0.05
		Base	99.503331	129,354.33	116.630212	151,619.28	22,264.95	0.05
742718FK0	PROCTER + GAMBLE CO/THE SR UNSECURED 03/50 3.6				3.600000	25 Mar 2050		
	130,000.000	Local	99.364223	129,173.49	122.880828	159,745.08	30,571.59	0.05
		Base	99.364223	129,173.49	122.880828	159,745.08	30,571.59	0.05
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75				7.750000	01 Mar 2031		
	200,000.000	Local	135.124580	270,249.16	135.986581	271,973.16	1,724.00	0.09
		Base	135.124580	270,249.16	135.986581	271,973.16	1,724.00	0.09
743863AA0	PROVIDENT FINANCING TR I LIMITD GUARA 03/38 7.405				7.405000	15 Mar 2038		
	330,000.000	Local	98.000730	323,402.41	104.000000	343,200.00	19,797.59	0.11

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View Date: April 1, 2020

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		Base	98.000730	323,402.41	104.000000	343,200.00	19,797.59	0.11
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125000	16 Mar 2024		
		420,000.000	Local 94.500564	396,902.37	26.000000	109,200.00	-287,702.37	0.04
Original Face:		420,000.000	Base 94.500564	396,902.37	26.000000	109,200.00	-287,702.37	0.04
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125				7.125000	10 Jun 2021		
		230,000.000	Local 91.905070	211,381.66	64.876000	149,214.80	-62,166.86	0.05
			Base 91.905070	211,381.66	64.876000	149,214.80	-62,166.86	0.05
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7				5.700000	14 Dec 2036		
		50,000.000	Local 108.929160	54,464.58	116.638990	58,319.50	3,854.92	0.02
			Base 108.929160	54,464.58	116.638990	58,319.50	3,854.92	0.02
74432QCF0	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7				3.700000	13 Mar 2051		
		410,000.000	Local 99.324368	407,229.91	91.160894	373,759.67	-33,470.24	0.12
			Base 99.324368	407,229.91	91.160894	373,759.67	-33,470.24	0.12
74432QCJ2	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/40 3				3.000000	10 Mar 2040		
		1,260,000.000	Local 99.746559	1,256,806.64	90.678490	1,142,548.97	-114,257.67	0.38
			Base 99.746559	1,256,806.64	90.678490	1,142,548.97	-114,257.67	0.38
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
		420,000.000	Local 100.000000	420,000.00	117.781600	494,682.72	74,682.72	0.16
			Base 100.000000	420,000.00	117.781600	494,682.72	74,682.72	0.16
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
		290,000.000	Local 89.102631	258,397.63	59.500000	172,550.00	-85,847.63	0.06
			Base 89.102631	258,397.63	59.500000	172,550.00	-85,847.63	0.06
75281AA5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022		
		180,000.000	Local 93.459028	168,226.25	74.970000	134,946.00	-33,280.25	0.04
			Base 93.459028	168,226.25	74.970000	134,946.00	-33,280.25	0.04
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
		90,000.000	Local 93.314322	83,982.89	73.000000	65,700.00	-18,282.89	0.02
			Base 93.314322	83,982.89	73.000000	65,700.00	-18,282.89	0.02
75281ABC2	RANGE RESOURCES CORP COMPANY GUAR 144A 02/26 9.25				9.250000	01 Feb 2026		
		610,000.000	Local 100.000000	610,000.00	60.000000	366,000.00	-244,000.00	0.12

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		Base	100.000000	610,000.00	60.000000	366,000.00	-244,000.00	0.12
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.950000	15 Jul 2046		
		510,000.000 Local	112.578731	574,151.53	115.038545	586,696.58	12,545.05	0.20
		Base	112.578731	574,151.53	115.038545	586,696.58	12,545.05	0.19
754730AG4	RAYMOND JAMES FINANCIAL SR UNSECURED 04/30 4.65				4.650000	01 Apr 2030		
		180,000.000 Local	99.668072	179,402.53	104.025056	187,245.10	7,842.57	0.06
		Base	99.668072	179,402.53	104.025056	187,245.10	7,842.57	0.06
75606DAC5	REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 12/21 5.25				5.250000	01 Dec 2021		
		210,000.000 Local	97.815195	205,411.91	92.500000	194,250.00	-11,161.91	0.06
		Base	97.815195	205,411.91	92.500000	194,250.00	-11,161.91	0.06
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		300,000.000 Local	107.070047	321,210.14	113.126000	339,378.00	18,167.86	0.11
Original Face:		300,000.000 Base	107.070047	321,210.14	113.126000	339,378.00	18,167.86	0.11
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		440,000.000 Local	113.189395	498,033.34	107.414971	472,625.87	-25,407.47	0.16
		Base	113.189395	498,033.34	107.414971	472,625.87	-25,407.47	0.16
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125000	01 May 2040		
		50,000.000 Local	125.024360	62,512.18	112.746058	56,373.03	-6,139.15	0.02
		Base	125.024360	62,512.18	112.746058	56,373.03	-6,139.15	0.02
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.200000	02 Nov 2040		
		160,000.000 Local	118.782938	190,052.70	129.777196	207,643.51	17,590.81	0.07
		Base	118.782938	190,052.70	129.777196	207,643.51	17,590.81	0.07
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625000	29 Dec 2049		
		1,670,000.000 Local	99.891195	1,668,182.95	97.500000	1,628,250.00	-39,932.95	0.54
		Base	99.891195	1,668,182.95	97.500000	1,628,250.00	-39,932.95	0.54
780097BM2	ROYAL BK SCOTLND GRP PLC SUBORDINATED 11/29 VAR				3.754000	01 Nov 2029		
		530,000.000 Local	100.000000	530,000.00	92.473081	490,107.33	-39,892.67	0.16
		Base	100.000000	530,000.00	92.473081	490,107.33	-39,892.67	0.16
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	99.615646	199,231.29	-768.71	0.07

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		Base	100.000000	200,000.00	99.615646	199,231.29	-768.71	0.07
78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5				2.500000	01 Dec 2029		
	60,000.000	Local	99.838117	59,902.87	97.753622	58,652.17	-1,250.70	0.02
		Base	99.838117	59,902.87	97.753622	58,652.17	-1,250.70	0.02
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25				3.250000	01 Dec 2049		
	340,000.000	Local	99.245221	337,433.75	98.844512	336,071.34	-1,362.41	0.11
		Base	99.245221	337,433.75	98.844512	336,071.34	-1,362.41	0.11
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138000	01 May 2049		
	180,000.000	Local	127.192861	228,947.15	137.961000	248,329.80	19,382.65	0.08
		Base	127.192861	228,947.15	137.961000	248,329.80	19,382.65	0.08
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042		
	360,000.000	Local	102.173667	367,825.20	106.019590	381,670.52	13,845.32	0.13
		Base	102.173667	367,825.20	106.019590	381,670.52	13,845.32	0.13
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047		
	250,000.000	Local	101.864788	254,661.97	101.172818	252,932.05	-1,729.92	0.08
		Base	101.864788	254,661.97	101.172818	252,932.05	-1,729.92	0.08
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/39 FIXED 3.303				3.303000	01 Nov 2039		
	170,000.000	Local	100.000000	170,000.00	93.450000	158,865.00	-11,135.00	0.05
		Base	100.000000	170,000.00	93.450000	158,865.00	-11,135.00	0.05
80007RAB1	SANDS CHINA LTD SR UNSECURED 08/23 4.6				4.600000	08 Aug 2023		
	260,000.000	Local	99.984700	259,960.22	102.249000	265,847.40	5,887.18	0.09
		Base	99.984700	259,960.22	102.249000	265,847.40	5,887.18	0.09
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
	1,120,000.000	Local	105.859334	1,185,624.54	93.623000	1,048,577.60	-137,046.94	0.35
		Base	105.859334	1,185,624.54	93.623000	1,048,577.60	-137,046.94	0.35
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
	670,000.000	Local	100.751204	675,033.07	95.871000	642,335.70	-32,697.37	0.21
		Base	100.751204	675,033.07	95.871000	642,335.70	-32,697.37	0.21
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.750000	15 Sep 2025		
	250,000.000	Local	100.763968	251,909.92	98.565200	246,413.00	-5,496.92	0.08

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		Base	100.763968	251,909.92	98.565200	246,413.00	-5,496.92	0.08
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045		
		950,000.000	Local 107.933926	1,025,372.30	114.055804	1,083,530.14	58,157.84	0.36
			Base 107.933926	1,025,372.30	114.055804	1,083,530.14	58,157.84	0.36
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.700000	15 Jun 2028		
		140,000.000	Local 121.850879	170,591.23	112.419068	157,386.70	-13,204.53	0.05
			Base 121.850879	170,591.23	112.419068	157,386.70	-13,204.53	0.05
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
		20,000.000	Local 102.419700	20,483.94	115.512373	23,102.47	2,618.53	0.01
			Base 102.419700	20,483.94	115.512373	23,102.47	2,618.53	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
		980,000.000	Local 102.043788	1,000,029.12	111.041497	1,088,206.67	88,177.55	0.36
			Base 102.043788	1,000,029.12	111.041497	1,088,206.67	88,177.55	0.36
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040		
		170,000.000	Local 106.672618	181,343.45	103.151682	175,357.86	-5,985.59	0.06
			Base 106.672618	181,343.45	103.151682	175,357.86	-5,985.59	0.06
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.050000	15 Mar 2042		
		370,000.000	Local 103.221635	381,920.05	104.065403	385,041.99	3,121.94	0.13
			Base 103.221635	381,920.05	104.065403	385,041.99	3,121.94	0.13
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.650000	01 Oct 2043		
		430,000.000	Local 110.276223	474,187.76	109.651704	471,502.33	-2,685.43	0.16
			Base 110.276223	474,187.76	109.651704	471,502.33	-2,685.43	0.16
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.000000	01 Apr 2047		
		30,000.000	Local 94.749500	28,424.85	104.155940	31,246.78	2,821.93	0.01
			Base 94.749500	28,424.85	104.155940	31,246.78	2,821.93	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125000	01 Mar 2048		
		10,000.000	Local 95.499100	9,549.91	106.616757	10,661.68	1,111.77	0.00
			Base 95.499100	9,549.91	106.616757	10,661.68	1,111.77	0.00
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65				3.650000	01 Feb 2050		
		330,000.000	Local 105.454024	347,998.28	97.030710	320,201.34	-27,796.94	0.11

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		Base	105.454024	347,998.28	97.030710	320,201.34	-27,796.94	0.11
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.750000	16 Apr 2040		
	150,000.000	Local	100.811980	151,217.97	116.624664	174,937.00	23,719.03	0.06
		Base	100.811980	151,217.97	116.624664	174,937.00	23,719.03	0.06
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
	540,000.000	Local	102.027183	550,946.79	101.187945	546,414.90	-4,531.89	0.18
		Base	102.027183	550,946.79	101.187945	546,414.90	-4,531.89	0.18
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032		
	370,000.000	Local	105.238546	389,382.62	120.119005	444,440.32	55,057.70	0.15
		Base	105.238546	389,382.62	120.119005	444,440.32	55,057.70	0.15
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8				4.800000	15 Mar 2047		
	300,000.000	Local	115.241687	345,725.06	91.256255	273,768.77	-71,956.29	0.09
		Base	115.241687	345,725.06	91.256255	273,768.77	-71,956.29	0.09
853254BS8	STANDARD CHARTERED PLC SR UNSECURED 144A 04/31 VAR				4.644000	01 Apr 2031		
	570,000.000	Local	100.000000	570,000.00	102.544000	584,500.80	14,500.80	0.19
		Base	100.000000	570,000.00	102.544000	584,500.80	14,500.80	0.19
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	112.414000	157,379.60	17,379.60	0.05
		Base	100.000000	140,000.00	112.414000	157,379.60	17,379.60	0.05
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35				5.350000	15 May 2045		
	180,000.000	Local	99.116961	178,410.53	78.423184	141,161.73	-37,248.80	0.05
		Base	99.116961	178,410.53	78.423184	141,161.73	-37,248.80	0.05
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7				7.000000	16 Mar 2047		
	200,000.000	Local	109.699890	219,399.78	94.625000	189,250.00	-30,149.78	0.06
		Base	109.699890	219,399.78	94.625000	189,250.00	-30,149.78	0.06
86964WAH5	SUZANO AUSTRIA GMBH COMPANY GUAR 01/30 5				5.000000	15 Jan 2030		
	330,000.000	Local	98.622767	325,455.13	88.000000	290,400.00	-35,055.13	0.10
		Base	98.622767	325,455.13	88.000000	290,400.00	-35,055.13	0.10
871829BL0	SYSCO CORPORATION COMPANY GUAR 04/30 5.95				5.950000	01 Apr 2030		
	470,000.000	Local	99.792000	469,022.40	104.984004	493,424.82	24,402.42	0.16

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# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.792000	469,022.40	104.984004	493,424.82	24,402.42	0.16
871829BN6	SYSCO CORPORATION COMPANY GUAR 04/50 6.6				6.600000	01 Apr 2050		
		520,000.000 Local	99.767000	518,788.40	104.849683	545,218.35	26,429.95	0.18
		Base	99.767000	518,788.40	104.849683	545,218.35	26,429.95	0.18
87612EBA3	TARGET CORP SR UNSECURED 07/42 4				4.000000	01 Jul 2042		
		60,000.000 Local	98.099400	58,859.64	113.460269	68,076.16	9,216.52	0.02
		Base	98.099400	58,859.64	113.460269	68,076.16	9,216.52	0.02
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9				3.900000	15 Nov 2047		
		120,000.000 Local	97.082992	116,499.59	117.569209	141,083.05	24,583.46	0.05
		Base	97.082992	116,499.59	117.569209	141,083.05	24,583.46	0.05
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
		580,000.000 Local	107.371841	622,756.68	113.648874	659,163.47	36,406.79	0.22
		Base	107.371841	622,756.68	113.648874	659,163.47	36,406.79	0.22
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.270000	15 May 2047		
		300,000.000 Local	102.822657	308,467.97	96.003317	288,009.95	-20,458.02	0.10
		Base	102.822657	308,467.97	96.003317	288,009.95	-20,458.02	0.10
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25				6.250000	15 Jul 2041		
		90,000.000 Local	108.053744	97,248.37	86.441230	77,797.11	-19,451.26	0.03
		Base	108.053744	97,248.37	86.441230	77,797.11	-19,451.26	0.03
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2				7.200000	18 Jul 2036		
		190,000.000 Local	103.896453	197,403.26	103.500000	196,650.00	-753.26	0.07
		Base	103.896453	197,403.26	103.500000	196,650.00	-753.26	0.07
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721				7.721000	04 Jun 2038		
		120,000.000 Local	108.110150	129,732.18	105.721000	126,865.20	-2,866.98	0.04
		Base	108.110150	129,732.18	105.721000	126,865.20	-2,866.98	0.04
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036		
		220,000.000 Local	122.128832	268,683.43	119.154327	262,139.52	-6,543.91	0.09
		Base	122.128832	268,683.43	119.154327	262,139.52	-6,543.91	0.09
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		300,000.000 Local	104.460413	313,381.24	112.075713	336,227.14	22,845.90	0.11

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		Base	104.460413	313,381.24	112.075713	336,227.14	22,845.90	0.11
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038		
	570,000.000	Local	101.755986	580,009.12	104.202580	593,954.71	13,945.59	0.20
		Base	101.755986	580,009.12	104.202580	593,954.71	13,945.59	0.20
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
	150,000.000	Local	96.221353	144,332.03	110.779990	166,169.99	21,837.96	0.06
		Base	96.221353	144,332.03	110.779990	166,169.99	21,837.96	0.05
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25				0.250000	01 Feb 2026		
	160,000.000	Local	96.791363	154,866.18	92.554018	148,086.43	-6,779.75	0.05
		Base	96.791363	154,866.18	92.554018	148,086.43	-6,779.75	0.05
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
	630,000.000	Local	98.613138	621,262.77	95.358000	600,755.40	-20,507.37	0.20
		Base	98.613138	621,262.77	95.358000	600,755.40	-20,507.37	0.20
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022		
	40,000.000	Local	92.019725	36,807.89	91.682000	36,672.80	-135.09	0.01
		Base	92.019725	36,807.89	91.682000	36,672.80	-135.09	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021		
	740,000.000	Local	97.013435	717,899.42	95.518000	706,833.20	-11,066.22	0.24
		Base	97.013435	717,899.42	95.518000	706,833.20	-11,066.22	0.23
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
	110,000.000	Local	91.800636	100,980.70	91.249000	100,373.90	-606.80	0.03
		Base	91.800636	100,980.70	91.249000	100,373.90	-606.80	0.03
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1				4.100000	01 Oct 2046		
	610,000.000	Local	72.026564	439,362.04	71.750000	437,675.00	-1,687.04	0.15
		Base	72.026564	439,362.04	71.750000	437,675.00	-1,687.04	0.14
88167AAM3	TEVA PHARMACEUTICALS NE COMPANY GUAR 144A 01/25 7.125				7.125000	31 Jan 2025		
	290,000.000	Local	100.000000	290,000.00	99.000000	287,100.00	-2,900.00	0.10
		Base	100.000000	290,000.00	99.000000	287,100.00	-2,900.00	0.09
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875				3.875000	15 Mar 2039		
	950,000.000	Local	103.637516	984,556.40	115.032550	1,092,809.23	108,252.83	0.36

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		Base	103.637516	984,556.40	115.032550	1,092,809.23	108,252.83	0.36
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922				3.922000	31 Dec 2049		
	150,000.000	Local	100.000000	150,000.00	98.832000	148,248.00	-1,752.00	0.05
		Base	100.000000	150,000.00	98.832000	148,248.00	-1,752.00	0.05
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
	1,110,000.000	Local	131.127280	1,455,512.81	137.617084	1,527,549.63	72,036.82	0.51
		Base	131.127280	1,455,512.81	137.617084	1,527,549.63	72,036.82	0.51
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
	60,000.000	Local	110.733133	66,439.88	112.185213	67,311.13	871.25	0.02
		Base	110.733133	66,439.88	112.185213	67,311.13	871.25	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
	1,140,000.000	Local	115.533773	1,317,085.01	122.726424	1,399,081.23	81,996.22	0.47
		Base	115.533773	1,317,085.01	122.726424	1,399,081.23	81,996.22	0.46
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
	570,000.000	Local	118.557039	675,775.12	113.239194	645,463.41	-30,311.71	0.22
		Base	118.557039	675,775.12	113.239194	645,463.41	-30,311.71	0.21
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
	80,000.000	Local	108.338000	86,670.40	105.272384	84,217.91	-2,452.49	0.03
		Base	108.338000	86,670.40	105.272384	84,217.91	-2,452.49	0.03
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5				4.500000	15 Sep 2042		
	410,000.000	Local	93.901885	384,997.73	93.896589	384,976.01	-21.72	0.13
		Base	93.901885	384,997.73	93.896589	384,976.01	-21.72	0.13
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4				5.400000	15 Aug 2041		
	140,000.000	Local	99.404143	139,165.80	103.061358	144,285.90	5,120.10	0.05
		Base	99.404143	139,165.80	103.061358	144,285.90	5,120.10	0.05
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042		
	80,000.000	Local	103.031263	82,425.01	95.930040	76,744.03	-5,680.98	0.03
		Base	103.031263	82,425.01	95.930040	76,744.03	-5,680.98	0.03
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75				7.750000	15 Apr 2026		
	60,000.000	Local	123.064417	73,838.65	125.162324	75,097.39	1,258.74	0.03

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		Base	123.064417	73,838.65	125.162324	75,097.39	1,258.74	0.02
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875				3.875000	15 Dec 2027		
	340,000.000	Local	100.000000	340,000.00	96.187500	327,037.50	-12,962.50	0.11
		Base	100.000000	340,000.00	96.187500	327,037.50	-12,962.50	0.11
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5				4.500000	26 Jun 2048		
	200,000.000	Local	123.233150	246,466.30	119.586681	239,173.36	-7,292.94	0.08
		Base	123.233150	246,466.30	119.586681	239,173.36	-7,292.94	0.08
90345WAE4	US AIRWAYS 2012 2B PTT PASS THRU CE 12/22 6.75				6.750000	03 Dec 2022		
	364,059.980	Local	101.471947	369,418.75	96.821790	352,489.39	-16,929.36	0.12
		Base	101.471947	369,418.75	96.821790	352,489.39	-16,929.36	0.12
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
	1,340,000.000	Local	102.041237	1,367,352.57	94.000000	1,259,600.00	-107,752.57	0.42
		Base	102.041237	1,367,352.57	94.000000	1,259,600.00	-107,752.57	0.42
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022		
	550,000.000	Local	100.000000	550,000.00	101.876671	560,321.69	10,321.69	0.19
		Base	100.000000	550,000.00	101.876671	560,321.69	10,321.69	0.19
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034		
	2,690,000.000	Local	105.176557	2,829,249.38	94.895755	2,552,695.81	-276,553.57	0.85
		Base	105.176557	2,829,249.38	94.895755	2,552,695.81	-276,553.57	0.84
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375				4.375000	15 Nov 2065		
	460,000.000	Local	102.752665	472,662.26	106.773693	491,158.99	18,496.73	0.16
		Base	102.752665	472,662.26	106.773693	491,158.99	18,496.73	0.16
907818EV6	UNION PACIFIC CORP SR UNSECURED 09/38 4.375				4.375000	10 Sep 2038		
	170,000.000	Local	99.857788	169,758.24	110.888150	188,509.86	18,751.62	0.06
		Base	99.857788	169,758.24	110.888150	188,509.86	18,751.62	0.06
907818FF0	UNION PACIFIC CORP SR UNSECURED 144A 03/60 3.839				3.839000	20 Mar 2060		
	720,000.000	Local	102.198322	735,827.92	104.370862	751,470.21	15,642.29	0.25
		Base	102.198322	735,827.92	104.370862	751,470.21	15,642.29	0.25
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25				3.250000	05 Feb 2050		
	440,000.000	Local	99.961123	439,828.94	99.416731	437,433.62	-2,395.32	0.15

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		Base	99.961123	439,828.94	99.416731	437,433.62	-2,395.32	0.14
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070		
	290,000.000	Local	100.942810	292,734.15	103.132269	299,083.58	6,349.43	0.10
		Base	100.942810	292,734.15	103.132269	299,083.58	6,349.43	0.10
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625000	03 Mar 2024		
	58,087.670	Local	100.000000	58,087.67	93.561050	54,347.43	-3,740.24	0.02
		Base	100.000000	58,087.67	93.561050	54,347.43	-3,740.24	0.02
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.050000	11 Jan 2040		
	122,000.000	Local	115.968230	141,481.24	118.482000	144,548.04	3,066.80	0.05
		Base	115.968230	141,481.24	118.482000	144,548.04	3,066.80	0.05
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044		
	1,716,000.000	Local	99.920624	1,714,637.91	100.651000	1,727,171.16	12,533.25	0.58
		Base	99.920624	1,714,637.91	100.651000	1,727,171.16	12,533.25	0.57
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
	340,000.000	Local	98.538538	335,031.03	97.152000	330,316.80	-4,714.23	0.11
		Base	98.538538	335,031.03	97.152000	330,316.80	-4,714.23	0.11
91159HHW3	US BANCORP SUBORDINATED 07/29 3				3.000000	30 Jul 2029		
	230,000.000	Local	99.991491	229,980.43	99.373525	228,559.11	-1,421.32	0.08
		Base	99.991491	229,980.43	99.373525	228,559.11	-1,421.32	0.08
912810SJ8	US TREASURY N/B 08/49 2.25				2.250000	15 Aug 2049		
	5,000.000	Local	99.501400	4,975.07	121.824219	6,091.21	1,116.14	0.00
		Base	99.501400	4,975.07	121.824219	6,091.21	1,116.14	0.00
912828YD6	US TREASURY N/B 08/26 1.375				1.375000	31 Aug 2026		
	270,000.000	Local	98.098530	264,866.03	105.359375	284,470.31	19,604.28	0.09
		Base	98.098530	264,866.03	105.359375	284,470.31	19,604.28	0.09
912828YM6	US TREASURY N/B 10/24 1.5				1.500000	31 Oct 2024		
	300,000.000	Local	99.264937	297,794.81	105.167969	315,503.91	17,709.10	0.11
		Base	99.264937	297,794.81	105.167969	315,503.91	17,709.10	0.10
912828YV6	US TREASURY N/B 11/24 1.5				1.500000	30 Nov 2024		
	590,000.000	Local	99.012546	584,174.02	105.300781	621,274.61	37,100.59	0.21

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		Base	99.012546	584,174.02	105.300781	621,274.61	37,100.59	0.21
912828Z94	US TREASURY N/B 02/30 1.5				1.500000	15 Feb 2030		
	60,000.000	Local	108.122800	64,873.68	107.667969	64,600.78	-272.90	0.02
		Base	108.122800	64,873.68	107.667969	64,600.78	-272.90	0.02
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
	210,000.000	Local	102.774629	215,826.72	115.517813	242,587.41	26,760.69	0.08
		Base	102.774629	215,826.72	115.517813	242,587.41	26,760.69	0.08
913017CP2	UNITED TECHNOLOGIES CORP SR UNSECURED 05/47 4.05				4.050000	04 May 2047		
	590,000.000	Local	113.800681	671,424.02	109.695520	647,203.57	-24,220.45	0.22
		Base	113.800681	671,424.02	109.695520	647,203.57	-24,220.45	0.21
913017CW7	UNITED TECHNOLOGIES CORP SR UNSECURED 11/38 4.45				4.450000	16 Nov 2038		
	380,000.000	Local	99.989726	379,960.96	113.830933	432,557.55	52,596.59	0.14
		Base	99.989726	379,960.96	113.830933	432,557.55	52,596.59	0.14
913017CX5	UNITED TECHNOLOGIES CORP SR UNSECURED 11/48 4.625				4.625000	16 Nov 2048		
	150,000.000	Local	108.707127	163,060.69	118.176620	177,264.93	14,204.24	0.06
		Base	108.707127	163,060.69	118.176620	177,264.93	14,204.24	0.06
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5				6.500000	15 Jun 2037		
	130,000.000	Local	93.857100	122,014.23	138.142000	179,584.60	57,570.37	0.06
		Base	93.857100	122,014.23	138.142000	179,584.60	57,570.37	0.06
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875				6.875000	15 Feb 2038		
	40,000.000	Local	104.928225	41,971.29	146.647578	58,659.03	16,687.74	0.02
		Base	104.928225	41,971.29	146.647578	58,659.03	16,687.74	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625				4.625000	15 Nov 2041		
	80,000.000	Local	98.887150	79,109.72	123.595885	98,876.71	19,766.99	0.03
		Base	98.887150	79,109.72	123.595885	98,876.71	19,766.99	0.03
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625				4.625000	15 Jul 2035		
	150,000.000	Local	110.904907	166,357.36	119.012760	178,519.14	12,161.78	0.06
		Base	110.904907	166,357.36	119.012760	178,519.14	12,161.78	0.06
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048		
	440,000.000	Local	99.333061	437,065.47	117.898291	518,752.48	81,687.01	0.17

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.333061	437,065.47	117.898291	518,752.48	81,687.01	0.17
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048		
		440,000.000 Local	111.768720	491,782.37	121.138237	533,008.24	41,225.87	0.18
		Base	111.768720	491,782.37	121.138237	533,008.24	41,225.87	0.18
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875				2.875000	15 Aug 2029		
		400,000.000 Local	100.209938	400,839.75	104.690464	418,761.86	17,922.11	0.14
		Base	100.209938	400,839.75	104.690464	418,761.86	17,922.11	0.14
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5				3.500000	15 Aug 2039		
		640,000.000 Local	100.605863	643,877.52	107.843460	690,198.14	46,320.62	0.23
		Base	100.605863	643,877.52	107.843460	690,198.14	46,320.62	0.23
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875				3.875000	15 Aug 2059		
		950,000.000 Local	101.304963	962,397.15	109.893321	1,043,986.55	81,589.40	0.35
		Base	101.304963	962,397.15	109.893321	1,043,986.55	81,589.40	0.35
913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006				3.006000	15 May 2050		
		180,000.000 Local	100.000000	180,000.00	90.926000	163,666.80	-16,333.20	0.05
		Base	100.000000	180,000.00	90.926000	163,666.80	-16,333.20	0.05
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256				3.256000	15 May 2060		
		370,000.000 Local	100.000000	370,000.00	93.624000	346,408.80	-23,591.20	0.12
		Base	100.000000	370,000.00	93.624000	346,408.80	-23,591.20	0.11
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706				3.706000	15 May 2120		
		40,000.000 Local	100.000000	40,000.00	102.984000	41,193.60	1,193.60	0.01
		Base	100.000000	40,000.00	102.984000	41,193.60	1,193.60	0.01
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767				4.767000	15 May 2115		
		430,000.000 Local	101.517265	436,524.24	125.511000	539,697.30	103,173.06	0.18
		Base	101.517265	436,524.24	125.511000	539,697.30	103,173.06	0.18
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858				4.858000	15 May 2112		
		280,000.000 Local	102.108586	285,904.04	129.382000	362,269.60	76,365.56	0.12
		Base	102.108586	285,904.04	129.382000	362,269.60	76,365.56	0.12
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	111.009000	77,706.30	7,706.30	0.03

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Original Face:		70,000.000	Base	100.000000	70,000.00	111.009000	77,706.30	7,706.30	0.03
91889DAE6	VALARIS PLC SR UNSECURED 02/26 7.75					7.750000	01 Feb 2026		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
		269,000.000	Local	102.234740	275,011.45	111.051000	298,727.19	23,715.74	0.10
			Base	102.234740	275,011.45	111.051000	298,727.19	23,715.74	0.10
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
		300,000.000	Local	95.484510	286,453.53	116.299863	348,899.59	62,446.06	0.12
			Base	95.484510	286,453.53	116.299863	348,899.59	62,446.06	0.12
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
		120,000.000	Local	87.889325	105,467.19	111.830038	134,196.05	28,728.86	0.04
			Base	87.889325	105,467.19	111.830038	134,196.05	28,728.86	0.04
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043		
		90,000.000	Local	134.816678	121,335.01	125.111369	112,600.23	-8,734.78	0.04
			Base	134.816678	121,335.01	125.111369	112,600.23	-8,734.78	0.04
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
		260,000.000	Local	99.366704	258,353.43	116.714177	303,456.86	45,103.43	0.10
			Base	99.366704	258,353.43	116.714177	303,456.86	45,103.43	0.10
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
		3,575,000.000	Local	102.781605	3,674,442.37	128.022950	4,576,820.46	902,378.09	1.53
			Base	102.781605	3,674,442.37	128.022950	4,576,820.46	902,378.09	1.51
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672000	15 Mar 2055		
		37,000.000	Local	94.843703	35,092.17	127.174824	47,054.68	11,962.51	0.02
			Base	94.843703	35,092.17	127.174824	47,054.68	11,962.51	0.02
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
		530,000.000	Local	88.314145	468,064.97	115.636390	612,872.87	144,807.90	0.20
			Base	88.314145	468,064.97	115.636390	612,872.87	144,807.90	0.20
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
		690,000.000	Local	104.767361	722,894.79	127.012033	876,383.03	153,488.24	0.29

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		Base	104.767361	722,894.79	127.012033	876,383.03	153,488.24	0.29
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
		20,000.000 Local	110.862250	22,172.45	136.909934	27,381.99	5,209.54	0.01
		Base	110.862250	22,172.45	136.909934	27,381.99	5,209.54	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4				4.000000	22 Mar 2050		
		470,000.000 Local	99.961640	469,819.71	118.263543	555,838.65	86,018.94	0.19
		Base	99.961640	469,819.71	118.263543	555,838.65	86,018.94	0.18
92564RAD7	VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 3.75				3.750000	15 Feb 2027		
		60,000.000 Local	100.000000	60,000.00	94.250000	56,550.00	-3,450.00	0.02
		Base	100.000000	60,000.00	94.250000	56,550.00	-3,450.00	0.02
92564RAE5	VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125				4.125000	15 Aug 2030		
		190,000.000 Local	100.000000	190,000.00	93.625000	177,887.50	-12,112.50	0.06
		Base	100.000000	190,000.00	93.625000	177,887.50	-12,112.50	0.06
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875				8.875000	15 Nov 2038		
		236,000.000 Local	120.603924	284,625.26	157.714984	372,207.36	87,582.10	0.12
		Base	120.603924	284,625.26	157.714984	372,207.36	87,582.10	0.12
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
		640,000.000 Local	108.441398	694,024.95	125.929495	805,948.77	111,923.82	0.27
		Base	108.441398	694,024.95	125.929495	805,948.77	111,923.82	0.27
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15				6.150000	27 Feb 2037		
		160,000.000 Local	112.577750	180,124.40	115.981173	185,569.88	5,445.48	0.06
		Base	112.577750	180,124.40	115.981173	185,569.88	5,445.48	0.06
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.250000	30 May 2048		
		620,000.000 Local	99.518034	617,011.81	120.520216	747,225.34	130,213.53	0.25
		Base	99.518034	617,011.81	120.520216	747,225.34	130,213.53	0.25
931142DG5	WALMART INC SR UNSECURED 04/43 4				4.000000	11 Apr 2043		
		320,000.000 Local	104.973984	335,916.75	122.012681	390,440.58	54,523.83	0.13
		Base	104.973984	335,916.75	122.012681	390,440.58	54,523.83	0.13
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3				4.300000	22 Apr 2044		
		46,000.000 Local	100.084348	46,038.80	123.130901	56,640.21	10,601.41	0.02

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		Base	100.084348	46,038.80	123.130901	56,640.21	10,601.41	0.02
931142EC3	WALMART INC SR UNSECURED 06/48 4.05				4.050000	29 Jun 2048		
	840,000.000	Local	108.198754	908,869.53	124.768030	1,048,051.45	139,181.92	0.35
		Base	108.198754	908,869.53	124.768030	1,048,051.45	139,181.92	0.35
94106BAB7	WASTE CONNECTIONS INC SR UNSECURED 04/50 3.05				3.050000	01 Apr 2050		
	590,000.000	Local	99.411617	586,528.54	89.034736	525,304.94	-61,223.60	0.18
		Base	99.411617	586,528.54	89.034736	525,304.94	-61,223.60	0.17
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45				3.450000	15 Jun 2029		
	110,000.000	Local	99.818264	109,800.09	102.530433	112,783.48	2,983.39	0.04
		Base	99.818264	109,800.09	102.530433	112,783.48	2,983.39	0.04
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4				4.000000	15 Jul 2039		
	260,000.000	Local	105.955054	275,483.14	108.683564	282,577.27	7,094.13	0.09
		Base	105.955054	275,483.14	108.683564	282,577.27	7,094.13	0.09
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15				4.150000	15 Jul 2049		
	340,000.000	Local	100.432609	341,470.87	114.834071	390,435.84	48,964.97	0.13
		Base	100.432609	341,470.87	114.834071	390,435.84	48,964.97	0.13
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375				6.375000	15 Jun 2037		
	180,000.000	Local	94.351072	169,831.93	128.871565	231,968.82	62,136.89	0.08
		Base	94.351072	169,831.93	128.871565	231,968.82	62,136.89	0.08
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625				4.625000	15 May 2042		
	100,000.000	Local	107.611690	107,611.69	109.807818	109,807.82	2,196.13	0.04
		Base	107.611690	107,611.69	109.807818	109,807.82	2,196.13	0.04
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606000	15 Jan 2044		
	638,000.000	Local	106.130978	677,115.64	119.715379	763,784.12	86,668.48	0.25
		Base	106.130978	677,115.64	119.715379	763,784.12	86,668.48	0.25
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
	540,000.000	Local	115.082206	621,443.91	117.226792	633,024.68	11,580.77	0.21
		Base	115.082206	621,443.91	117.226792	633,024.68	11,580.77	0.21
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.650000	04 Nov 2044		
	280,000.000	Local	97.568107	273,190.70	109.710360	307,189.01	33,998.31	0.10

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		Base	97.568107	273,190.70	109.710360	307,189.01	33,998.31	0.10
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9				4.900000	17 Nov 2045		
		380,000.000 Local	103.282226	392,472.46	114.002774	433,210.54	40,738.08	0.14
		Base	103.282226	392,472.46	114.002774	433,210.54	40,738.08	0.14
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
		500,000.000 Local	100.689110	503,445.55	107.395545	536,977.73	33,532.18	0.18
		Base	100.689110	503,445.55	107.395545	536,977.73	33,532.18	0.18
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
		1,700,000.000 Local	110.998422	1,886,973.18	110.524788	1,878,921.40	-8,051.78	0.63
		Base	110.998422	1,886,973.18	110.524788	1,878,921.40	-8,051.78	0.62
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D				4.466850	15 Sep 2048		
		100,000.000 Local	87.137110	87,137.11	79.482560	79,482.56	-7,654.55	0.03
Original Face:		100,000.000 Base	87.137110	87,137.11	79.482560	79,482.56	-7,654.55	0.03
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR				4.478000	04 Apr 2031		
		460,000.000 Local	100.000000	460,000.00	113.194985	520,696.93	60,696.93	0.17
		Base	100.000000	460,000.00	113.194985	520,696.93	60,696.93	0.17
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051		
		1,310,000.000 Local	106.916403	1,400,604.88	127.680191	1,672,610.50	272,005.62	0.56
		Base	106.916403	1,400,604.88	127.680191	1,672,610.50	272,005.62	0.55
958254AA2	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/21 5.375				5.375000	01 Jun 2021		
		280,000.000 Local	97.123954	271,947.07	79.904958	223,733.88	-48,213.19	0.07
		Base	97.123954	271,947.07	79.904958	223,733.88	-48,213.19	0.07
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4				4.000000	01 Jul 2022		
		40,000.000 Local	80.397200	32,158.88	64.483152	25,793.26	-6,365.62	0.01
		Base	80.397200	32,158.88	64.483152	25,793.26	-6,365.62	0.01
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044		
		690,000.000 Local	96.012478	662,486.10	38.773861	267,539.64	-394,946.46	0.09
		Base	96.012478	662,486.10	38.773861	267,539.64	-394,946.46	0.09
958254AE4	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/25 3.95				3.950000	01 Jun 2025		
		140,000.000 Local	99.113686	138,759.16	50.584644	70,818.50	-67,940.66	0.02

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			Base	99.113686	138,759.16	50.584644	70,818.50	-67,940.66	0.02
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	190,000.000	Local		103.637995	196,912.19	50.932416	96,771.59	-100,140.60	0.03
		Base		103.637995	196,912.19	50.932416	96,771.59	-100,140.60	0.03
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	840,000.000	Local		93.264929	783,425.40	39.972228	335,766.72	-447,658.68	0.11
		Base		93.264929	783,425.40	39.972228	335,766.72	-447,658.68	0.11
958254AK0	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/28 4.75					4.750000	15 Aug 2028		
	430,000.000	Local		99.965023	429,849.60	46.938199	201,834.26	-228,015.34	0.07
		Base		99.965023	429,849.60	46.938199	201,834.26	-228,015.34	0.07
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	510,000.000	Local		96.690827	493,123.22	38.820402	197,984.05	-295,139.17	0.07
		Base		96.690827	493,123.22	38.820402	197,984.05	-295,139.17	0.07
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25					5.250000	01 Feb 2050		
	840,000.000	Local		100.166407	841,397.82	41.437269	348,073.06	-493,324.76	0.12
		Base		100.166407	841,397.82	41.437269	348,073.06	-493,324.76	0.12
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05					4.050000	01 Feb 2030		
	420,000.000	Local		99.855600	419,393.52	43.534171	182,843.52	-236,550.00	0.06
		Base		99.855600	419,393.52	43.534171	182,843.52	-236,550.00	0.06
961214EG4	WESTPAC BANKING CORP SUBORDINATED 07/39 4.421					4.421000	24 Jul 2039		
	190,000.000	Local		100.000000	190,000.00	97.553114	185,350.92	-4,649.08	0.06
		Base		100.000000	190,000.00	97.553114	185,350.92	-4,649.08	0.06
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	1,040,000.000	Local		121.566879	1,264,295.54	116.194560	1,208,423.42	-55,872.12	0.40
		Base		121.566879	1,264,295.54	116.194560	1,208,423.42	-55,872.12	0.40
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local		115.100771	80,570.54	106.260095	74,382.07	-6,188.47	0.02
		Base		115.100771	80,570.54	106.260095	74,382.07	-6,188.47	0.02
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	940,000.000	Local		129.586396	1,218,112.12	108.658407	1,021,389.03	-196,723.09	0.34

& 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 31, 2020

View Date: April 1, 2020

Base Currency: 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	129.586396	1,218,112.12	108.658407	1,021,389.03	-196,723.09	0.34
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9				4.900000	15 Jan 2045		
	580,000.000	Local	106.017886	614,903.74	87.484097	507,407.76	-107,495.98	0.17
		Base	106.017886	614,903.74	87.484097	507,407.76	-107,495.98	0.17
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		
	120,000.000	Local	99.873000	119,847.60	102.178638	122,614.37	2,766.77	0.04
		Base	99.873000	119,847.60	102.178638	122,614.37	2,766.77	0.04
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027		
	40,000.000	Local	48.316300	19,326.52	55.000000	22,000.00	2,673.48	0.01
		Base	48.316300	19,326.52	55.000000	22,000.00	2,673.48	0.01
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5				4.500000	15 Jan 2030		
	190,000.000	Local	100.000000	190,000.00	54.300000	103,170.00	-86,830.00	0.03
		Base	100.000000	190,000.00	54.300000	103,170.00	-86,830.00	0.03
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
	370,000.000	Local	125.028765	462,606.43	141.712729	524,337.10	61,730.67	0.17
		Base	125.028765	462,606.43	141.712729	524,337.10	61,730.67	0.17
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125				5.125000	15 Dec 2029		
	310,000.000	Local	100.000000	310,000.00	84.000000	260,400.00	-49,600.00	0.09
		Base	100.000000	310,000.00	84.000000	260,400.00	-49,600.00	0.09
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9				6.900000	15 Nov 2037		
	70,000.000	Local	115.053671	80,537.57	97.159000	68,011.30	-12,526.27	0.02
		Base	115.053671	80,537.57	97.159000	68,011.30	-12,526.27	0.02
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6				6.000000	15 Nov 2041		
	740,000.000	Local	104.481442	773,162.67	89.000000	658,600.00	-114,562.67	0.22
		Base	104.481442	773,162.67	89.000000	658,600.00	-114,562.67	0.22
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3				5.550000	25 Oct 2042		
	640,000.000	Local	105.634222	676,059.02	80.306787	513,963.44	-162,095.58	0.17
		Base	105.634222	676,059.02	80.306787	513,963.44	-162,095.58	0.17
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
	1,210,000.000	Local	100.721310	1,218,727.85	100.208804	1,212,526.53	-6,201.32	0.40

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Books Open

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# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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	100.721310	1,218,727.85	100.208804	1,212,526.53	-6,201.32	0.40	
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7				4.700000	01 Feb 2043			
	30,000.000	Local	99.340867	29,802.26	112.436625	33,730.99	3,928.73	0.01	
		Base	99.340867	29,802.26	112.436625	33,730.99	3,928.73	0.01	
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125000	16 Mar 2024			
	860,000.000	Local	102.809681	884,163.26	26.000000	223,600.00	-660,563.26	0.07	
Original Face:	860,000.000	Base	102.809681	884,163.26	26.000000	223,600.00	-660,563.26	0.07	
ACI0PG9W3	BARCLAYS PLC JR SUBORDINA REGS 12/49 VAR				7.875000	29 Dec 2049			
	310,000.000	Local	105.661687	327,551.23	91.500000	283,650.00	-43,901.23	0.09	
		Base	105.661687	327,551.23	91.500000	283,650.00	-43,901.23	0.09	
<b>US DOLLAR Total</b>									
	278,317,647.650	Local		292,197,092.78		282,808,991.32	-9,388,101.46	94.30	
Original Face:	3,500,000.000	Base		292,197,092.78		282,808,991.32	-9,388,101.46	93.51	
<b>FIXED INCOME Total</b>									
	326,317,647.650	Base		294,213,686.66		284,107,002.57	-10,106,684.09	93.94	
Original Face:	3,500,000.000								
<b>SWAPS FIXED INCOME</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
99S1AYO33	SWS032441 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2024			
	8,040,000.000	Local	99.260501	7,980,544.32	99.652700	8,012,077.08	31,532.76	2.67	
		Base	99.260501	7,980,544.32	99.652700	8,012,077.08	31,532.76	2.65	
99S1AYO41	SWS032441 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024			
	-8,040,000.000	Local	100.000000	-8,040,000.00	100.000000	-8,040,000.00	0.00	2.68	
		Base	100.000000	-8,040,000.00	100.000000	-8,040,000.00	0.00	2.66	
<b>US DOLLAR Total</b>									
		Local		-59,455.68		-27,922.92	31,532.76	5.35	
		Base		-59,455.68		-27,922.92	31,532.76	5.31	

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Books Open

Prepared by State Street

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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	-59,455.68		-27,922.92	31,532.76	5.31
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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

Base Currency: 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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<b>FUND Total</b>								
	347,448,046.140	Base		296,106,718.52		286,011,783.15	-10,094,935.37	99.88
Original Face:	3,500,000.000							

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# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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

ADI1FRGV0	US LONG BOND(CBT) JUN20 XCBT 20200619						19 Jun 2020			
175.000	17,500,000.000	Local	31,335,937.50	29,675,974.68	179.062500	1,659,962.82		1,949,806.57	-289,843.75	
		Base	31,335,937.50		179.062500	1,659,962.82		1,949,806.57	-289,843.75	0.10

ADI1G00H6	US 5YR NOTE (CBT) JUN20 XCBT 20200630						30 Jun 2020			
200.000	20,000,000.000	Local	25,071,875.00	24,128,340.67	125.359375	943,534.33		952,909.33	-9,375.00	
		Base	25,071,875.00		125.359375	943,534.33		952,909.33	-9,375.00	0.00

ADI1G04T6	US 2YR NOTE (CBT) JUN20 XCBT 20200630						30 Jun 2020			
6.000	1,200,000.000	Local	1,322,296.87	1,299,033.82	110.191406	23,263.05		23,450.55	-187.50	
		Base	1,322,296.87		110.191406	23,263.05		23,450.55	-187.50	0.00

<b>US DOLLAR Total</b>										
381.000	38,700,000.000	Local	57,730,109.37	55,103,349.17		2,626,760.20		2,926,166.45	-299,406.25	
		Base				2,626,760.20		2,926,166.45	-299,406.25	0.10

<b>FUTURES LONG Total</b>										
381.000	38,700,000.000	Base				2,626,760.20		2,926,166.45	-299,406.25	0.10

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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: 0.906701

#### GERMANY

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1FRQT4	EURO-BUND FUTURE JUN20 XEUR 20200608						08 Jun 2020			
-3.000	-300,000.000	Local	-517,530.00	-523,806.40	172.510000	6,276.40		3,006.40	3,270.00	
		Base	-570,783.53		190.261178	6,922.24		3,315.76	3,606.48	0.00

#### GERMANY Total

-3.000	-300,000.000	Local	-517,530.00	-523,806.40		6,276.40		3,006.40	3,270.00	
		Base				6,922.24		3,315.76	3,606.48	0.00

#### EURO CURRENCY Total

-3.000	-300,000.000	Local	-517,530.00	-523,806.40		6,276.40		3,006.40	3,270.00	
		Base				6,922.24		3,315.76	3,606.48	0.00

### POUND STERLING

Exchange Rate: 0.805088

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
ADI1G3XD3	LONG GILT FUTURE JUN20 IFLL 20200626						26 Jun 2020			
-4.000	-400,000.000	Local	-544,760.00	-536,504.48	136.190000	-8,255.52		-10,255.52	2,000.00	
		Base	-676,646.53		169.161632	-10,254.18		-12,738.38	2,484.20	0.00

#### POUND STERLING Total

-4.000	-400,000.000	Local	-544,760.00	-536,504.48		-8,255.52		-10,255.52	2,000.00	
		Base				-10,254.18		-12,738.38	2,484.20	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
ADI1FRH98	US ULTRA BOND CBT JUN20 XCBT 20200619						19 Jun 2020			
-10.000	-1,000,000.000	Local	-2,218,750.00	-2,238,133.83	221.875000	19,383.83		-13,116.17	32,500.00	
		Base	-2,218,750.00		221.875000	19,383.83		-13,116.17	32,500.00	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
ADI1FRQ80	US 10YR NOTE (CBT)JUN20 XCBT 20200619						19 Jun 2020			
-124.000	-12,400,000.000	Local	-17,197,250.00	-16,525,823.64	138.687500	-671,426.36		-688,863.86	17,437.50	
		Base	-17,197,250.00		138.687500	-671,426.36		-688,863.86	17,437.50	0.01

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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								
<b>US DOLLAR Total</b>									
-134.000	-13,400,000.000	Local	-19,416,000.00	-18,763,957.47			-652,042.53	-701,980.03	49,937.50
		Base					-652,042.53	-701,980.03	49,937.50
									0.02
<b>FUTURES SHORT Total</b>									
-141.000	-14,100,000.000	Base					-655,374.47	-711,402.65	56,028.18
									0.02

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2020

View Date: April 1, 2020

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								
<b>FUTURES Total</b>									
240.000	24,600,000.000	Base			1,971,385.73		2,214,763.80	-243,378.07	0.12