



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8609
ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
223,744.268	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,664,657.35	1,716,946.34	3	6,835.92
23,107.15	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	526,843.02	542,608.65	1	0.00
79,137.584	CUSIP # 256210105 DODGE & COX INCOME FUND	1,049,364.36	1,134,261.60	2	0.00
535,852.133	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,154,125.57	2,232,124.26	4	5,149.88
294,013.337	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,328,230.97	3,472,511.10	6	11,199.83
87,490.54	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,116,379.29	1,163,794.86	2	0.00
46,728.787	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	518,222.25	572,673.75	1	1,017.32
		10,357,822.81	10,834,920.56	19	24,202.95
MUTUAL FUNDS - EQUITY					
156,668.495	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	4,894,323.78	4,126,097.53	9	0.00
189,283.485	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	8,705,147.48	8,122,022.85	16	0.00
24,136.619	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,806,586.18	2,744,510.62	7	0.00

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ABG GROWTH CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,226.762	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	2,232,838.41	2,086,315.18	4	0.00
72,285.869	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,180,864.67	1,674,882.71	4	0.00
188,546.569	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	2,106,065.18	2,070,295.22	4	0.00
77,893.8	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	2,202,836.66	2,251,909.86	4	0.00
18,247.679	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,710,327.76	2,665,222.13	5	0.00
65,311.707	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,802,447.58	3,316,606.28	7	0.00
20,816.55	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,798,966.25	1,087,571.83	3	0.00
6,953.068	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,068,130.31	805,997.38	2	0.00
5,192.023	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,105,693.22	765,244.84	2	0.00
15,858.362	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,615,649.92	1,229,299.57	3	0.00
		38,229,877.40	32,945,976.00	70	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,185,450.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,185,450.13	1,185,450.13	2	0.00
		1,185,450.13	1,185,450.13	2	0.00
COMMON TRUST FUNDS - EQUITY					
91,180.07	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,698,930.07	2,015,198.09	5	0.00
		2,698,930.07	2,015,198.09	5	0.00
COMMON TRUST FUNDS - OTHER					
206,461.1795	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,174,036.22	2,085,203.57	4	0.00
		2,174,036.22	2,085,203.57	4	0.00



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XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
108,276.084	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	805,574.06	817,986.68	2	3,501.71
16,414.085	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	374,241.14	387,573.58	1	0.00
27,784.327	CUSIP # 256210105 DODGE & COX INCOME FUND	368,420.18	399,491.52	1	0.00
106,499.676	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,205,576.33	1,265,677.54	3	4,259.99
30,198.319	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	385,330.55	402,201.77	1	0.00
		3,139,142.26	3,272,931.09	8	7,761.70
MUTUAL FUNDS - EQUITY					
121,205.312	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,786,453.95	3,159,879.21	10	0.00
158,741.693	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	7,300,530.46	6,937,804.02	19	0.00
20,048.9	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,161,912.02	2,284,328.68	8	0.00
30,205.328	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	2,029,798.04	1,966,091.96	5	0.00
62,487.716	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,885,254.39	1,500,084.57	5	0.00

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ABG AGGRESSIVE CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
160,264.758	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,790,157.35	1,786,735.11	5	0.00
69,765.782	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,972,976.31	2,060,050.80	5	0.00
16,162.925	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,400,679.25	2,396,178.04	6	0.00
52,491.18	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,056,036.50	2,691,282.79	8	0.00
21,485.576	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,856,783.48	1,281,100.54	5	0.00
7,425.494	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,140,704.39	866,254.56	3	0.00
3,374.7	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	718,676.11	474,451.21	2	0.00
18,491.784	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,883,942.95	1,477,621.03	5	0.00
		32,983,905.20	28,881,862.52	86	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
918,479.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	918,479.13	918,479.13	2	0.00
		918,479.13	918,479.13	2	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG AGGRESSIVE CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,713.468	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,501,118.65	1,131,120.14	4	0.00
		1,501,118.65	1,131,120.14	4	0.00



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ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
267,829.588	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,992,652.13	2,068,246.34	4	8,711.09
43,864.19	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	1,000,103.53	1,032,878.81	2	0.00
178,640.337	CUSIP # 256210105 DODGE & COX INCOME FUND	2,368,770.87	2,557,848.19	5	0.00
478,717.383	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,924,443.88	1,985,173.96	4	4,608.68
352,406.166	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,989,237.80	4,166,879.47	8	13,684.10
148,100.477	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,889,762.09	1,974,163.94	4	0.00
42,567.846	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	472,077.41	520,401.30	1	926.74
		13,637,047.71	14,305,592.01	28	27,930.61
MUTUAL FUNDS - EQUITY					
124,612.969	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,892,909.15	3,230,299.19	8	0.00
136,790.546	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,290,997.21	5,774,447.39	13	0.00
19,271.513	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,039,310.32	2,094,404.02	6	0.00

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ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,702.547	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,525,611.16	1,412,305.73	3	0.00
67,386.379	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,033,047.05	1,546,355.72	4	0.00
86,823.713	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	969,820.87	940,549.97	2	0.00
49,957.666	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,412,802.79	1,433,097.90	3	0.00
17,006.97	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,526,045.25	2,467,698.69	5	0.00
49,405.512	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,876,388.91	2,400,972.00	6	0.00
11,094.863	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	958,818.06	539,814.23	2	0.00
3,407.531	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	523,464.91	386,826.51	1	0.00
2,396.72	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	510,405.49	296,830.91	1	0.00
9,885.696	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,007,154.71	730,898.91	2	0.00
		27,566,775.88	23,254,501.17	56	0.00

COMMON TRUST FUNDS - FIXED INCOME

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ABG BALANCED CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,014,370.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,014,370.30	1,014,370.30	2	0.00
		1,014,370.30	1,014,370.30	2	0.00
COMMON TRUST FUNDS - EQUITY					
68,650.519	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,032,055.36	1,489,607.07	4	0.00
		2,032,055.36	1,489,607.07	4	0.00
COMMON TRUST FUNDS - OTHER					
473,156.017	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,982,332.86	4,803,623.99	10	0.00
		4,982,332.86	4,803,623.99	10	0.00



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ABG INCOME CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
198,733.292	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,478,575.69	1,523,886.16	6	6,427.14
42,481.346	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	968,574.69	1,007,250.19	4	0.00
127,029.237	CUSIP # 256210105 DODGE & COX INCOME FUND	1,684,407.68	1,817,254.58	7	0.00
183,934.86	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	739,418.14	757,601.77	3	1,767.73
200,181.764	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,266,057.57	2,361,544.91	9	7,733.91
139,215.98	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,776,395.90	1,844,536.64	7	0.00
43,006.944	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	476,947.01	522,910.48	2	936.29
		9,390,376.68	9,834,984.73	37	16,865.07
MUTUAL FUNDS - EQUITY					
56,493.238	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,764,848.76	1,446,620.16	7	0.00
44,405.008	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	2,042,186.32	1,821,672.77	8	0.00
6,527.398	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,029,435.94	751,396.58	4	0.00

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ABG INCOME CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,735.648	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	788,635.55	783,688.59	3	0.00
16,796.895	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	506,762.32	383,592.31	2	0.00
23,403.226	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	261,414.03	259,478.57	1	0.00
18,080.537	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	511,317.59	500,302.21	2	0.00
5,013.899	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	744,714.42	700,539.08	3	0.00
22,120.983	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,287,883.63	1,149,626.53	5	0.00
5,998.99	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	518,432.72	292,530.53	2	0.00
1,244.102	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	264,943.96	192,179.93	1	0.00
2,324.712	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	236,841.66	168,880.22	1	0.00
		9,957,416.90	8,450,507.48	40	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
525,570.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	525,570.72	525,570.72	2	0.00

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ABG INCOME CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		525,570.72	525,570.72	2	0.00
	COMMON TRUST FUNDS - EQUITY				
8,001.944	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	236,857.54	159,977.79	1	0.00
		236,857.54	159,977.79	1	0.00
	COMMON TRUST FUNDS - OTHER				
481,727.377	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	5,072,589.28	4,904,049.12	20	0.00
		5,072,589.28	4,904,049.12	20	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
119,426.977	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	888,536.71	890,276.50	8	3,777.88
29,074.422	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	662,896.82	691,625.96	6	0.00
74,575.353	CUSIP # 256210105 DODGE & COX INCOME FUND	988,869.18	1,068,234.24	9	0.00
54,826.55	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	220,402.73	226,774.10	2	514.43
97,762.488	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,106,671.36	1,139,062.86	10	3,830.43
85,033.625	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,085,029.06	1,127,773.00	10	0.00
29,534.965	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	327,542.76	357,056.43	3	625.54
		5,279,948.62	5,500,803.09	48	8,748.28
MUTUAL FUNDS - EQUITY					
14,311.028	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	447,076.51	396,201.78	4	0.00
11,978.853	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	550,907.45	515,424.05	5	0.00
1,422.662	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	224,368.02	186,301.43	2	0.00

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3,288.045	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	220,956.62	224,867.12	2	0.00
9,829.226	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	109,792.45	108,425.71	1	0.00
3,891.478	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	110,051.00	113,862.94	1	0.00
741.023	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	110,064.15	105,347.92	1	0.00
3,840.834	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	223,613.36	226,401.40	2	0.00
1,269.015	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	109,668.28	65,834.31	1	0.00
		2,106,497.84	1,942,666.66	19	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
243,511.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	243,511.85	243,511.85	2	0.00
		243,511.85	243,511.85	2	0.00
	COMMON TRUST FUNDS - EQUITY				
3,758.062	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	111,238.64	81,037.84	1	0.00
		111,238.64	81,037.84	1	0.00
	COMMON TRUST FUNDS - OTHER				

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315,057.829	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	3,317,558.94	3,210,654.57	30	0.00
		3,317,558.94	3,210,654.57	30	0.00

HB8F1000002 - AFL-CIO HIT DVF

3/31/2022

Shares/Par Security ID	Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,193.48	0.00	-4,193.48	0.00	0.00
	CASH		-4,459.06	0.00	-4,459.06	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-8,753.37	0.00	-8,753.37	-0.01	0.00
SUBTOTAL U.S. DOLLAR			-17,405.91	0.00	-17,405.91	-0.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-17,405.91	0.00	-17,405.91	-0.01	0.00
TOTAL CASH & CASH EQUIVALENTS			-17,405.91	0.00	-17,405.91	-0.01	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
88,584.020 99VVBHSM3	AFL CIO HSG INVT TR	1,063.2636	101,419,043.50	226,455.02	94,188,165.07	65.10	-7,230,878.43
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
1,047,063.170 99VVBJNY8	BLACKROCK FEDERAL FUND 30 0.110%	100.0000	1,047,063.17	110.47	1,047,063.17	0.72	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
4,073,566.667 09257F750	US DEBT INDEX FUND M	12.1416	48,622,202.53	0.00	49,459,617.04	34.19	837,414.51
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-553.58	0.00	-553.58	0.00	0.00
TOTAL ASSETS - BASE:			151,070,349.71	226,565.49	144,676,885.79	100.00	-6,393,463.92
NET ASSETS - BASE:					144,903,451.28		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
INDEX

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,689,532.98	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,689,532.98	1,689,532.98	2	0.00
		1,689,532.98	1,689,532.98	2	0.00
COMMON TRUST FUNDS - EQUITY					
2,393,652.644	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	94,504,757.50	58,191,794.54	98	0.00
		94,504,757.50	58,191,794.54	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
179,295.18	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	179,295.18	179,295.18	1	0.00
		179,295.18	179,295.18	1	0.00
COMMON TRUST FUNDS - EQUITY					
201,288.302	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	26,999,265.53	19,198,241.34	99	0.00
		26,999,265.53	19,198,241.34	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
59,549	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,549.00	59,549.00	1	0.00
		59,549.00	59,549.00	1	0.00
COMMON TRUST FUNDS - EQUITY					
794,729.073	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	11,267,033.01	9,837,952.26	99	0.00
		11,267,033.01	9,837,952.26	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
207,680.56	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	207,680.56	207,680.56	1	0.00
		207,680.56	207,680.56	1	0.00
COMMON TRUST FUNDS - EQUITY					
228,666.72	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	15,164,147.87	10,937,780.00	99	0.00
		15,164,147.87	10,937,780.00	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
289,572.369	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,295,130.86	3,260,633.22	98	0.00
79,631.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	79,631.28	79,631.28	2	0.00
		3,374,762.14	3,340,264.50	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,033,633.672	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	24,691,566.59	25,064,076.09	100	0.00
117,281.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	117,281.38	117,281.38	0	0.00
		24,808,847.97	25,181,357.47	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
457,284.84	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	457,284.84	457,284.84	10	0.00
		457,284.84	457,284.84	10	0.00
U S TREASURY BILLS					
300,000	CUSIP # 912796P37 U S TREASURY BILL 04/28/2022	299,967.92	299,967.92	7	2.08
		299,967.92	299,967.92	7	2.08
CORPORATE BONDS					
50,000	CUSIP # 29444UBF2 EQUINIX INC 1.25% 07/15/2025	46,667.00	49,299.00	1	131.94
50,000	CUSIP # 37045XDM5 GENERAL MOTORS FINL CO 1.2% 10/15/2024	47,509.50	49,805.00	1	276.67
50,000	CUSIP # 581557BQ7 MCKESSON CORP .9% 12/03/2025	45,984.00	48,614.50	1	147.50
50,000	CUSIP # 714046AK5 PERKINELMER INC .55% 09/15/2023	48,577.50	49,628.00	1	16.04
50,000	CUSIP # 931427AU2 WALGREENS BOOT ALLIANCE INC .95% 11/17/2023	48,750.50	49,927.00	1	176.81
		237,488.50	247,273.50	5	748.96
COMMON STOCK					
50	CUSIP # 02079K107 ALPHABET INC CL C	139,649.50	127,247.21	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,060	CUSIP # 037833100 APPLE INC	185,086.60	12,136.91	4	0.00
750	CUSIP # 053015103 AUTO DATA PROCESSING INC.	170,655.00	63,122.30	4	780.00
1,150	CUSIP # 09260D107 BLACKSTONE INC	145,981.00	130,973.50	3	0.00
365	CUSIP # 22160K105 COSTCO WHOLESALE CORP	210,185.25	115,467.12	5	0.00
980	CUSIP # 254687106 DISNEY WALT	134,416.80	31,849.69	3	0.00
1,450	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	170,694.00	177,349.50	4	0.00
485	CUSIP # 437076102 HOME DEPOT INC	145,175.05	47,643.80	3	0.00
795	CUSIP # 438516106 HONEYWELL INTERNATIONAL	154,691.10	78,155.22	3	0.00
685	CUSIP # 532457108 LILLY ELI & COMPANY	196,163.45	172,403.47	4	0.00
1,710	CUSIP # 579780206 MCCORMICK & CO	170,658.00	62,055.59	4	0.00
585	CUSIP # 594918104 MICROSOFT CORPORATION	180,361.35	62,922.56	4	0.00
1,070	CUSIP # 742718109 PROCTER & GAMBLE CO	163,496.00	132,899.35	4	0.00
390	CUSIP # 78409V104 S&P GLOBAL INC	159,970.20	34,335.51	4	0.00
1,720	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	145,013.20	129,996.40	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
415	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	196,141.45	20,680.93	4	0.00
890	CUSIP # 882508104 TEXAS INSTRUMENTS INC	163,297.20	45,673.19	4	0.00
700	CUSIP # 907818108 UNION PACIFIC CORP	191,247.00	173,772.97	4	0.00
730	CUSIP # 92826C839 VISA INC CL A	161,892.10	127,117.82	4	0.00
850	CUSIP # 98978V103 ZOETIS INC	160,301.50	111,228.02	4	0.00
		3,345,075.75	1,857,031.06	75	780.00
	FOREIGN STOCK				
2,550	CUSIP # 962879102 WHEATON PRECIOUS METALS CORP	121,329.00	122,221.50	3	382.50
		121,329.00	122,221.50	3	382.50

Holdings



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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.903955

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-9.570	Local	1.000000	-9.57	1.000000	-9.57	0.00	100.00	
	Base	1.110763	-10.63	1.106250	-10.59	0.04	0.00	

INTERNATIONAL Total

-9.570	Local	-9.57	-9.57	0.00	100.00
	Base	-10.63	-10.59	0.04	0.00

EURO CURRENCY Total

-9.570	Local	-9.57	-9.57	0.00	100.00
	Base	-10.63	-10.59	0.04	0.00

MEXICAN PESO

Exchange Rate: 19.890000

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.200	Local	1.000000	0.20	1.000000	0.20	0.00	0.00	
	Base	0.050000	0.01	0.050277	0.01	0.00	0.00	

MEXICAN PESO Total

0.200	Local	0.20	0.20	0.00	0.00
	Base	0.01	0.01	0.00	0.00

POUND STERLING

Exchange Rate: 0.761238

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.030	Local	1.000000	0.03	1.000000	0.03	0.00	0.00	
	Base	1.333333	0.04	1.313650	0.04	0.00	0.00	

POUND STERLING Total

0.030	Local	0.03	0.03	0.00	0.00
	Base	0.04	0.04	0.00	0.00

Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

Exchange Rate: 1,212.050000

KRW	SOUTH KOREAN WON							
		1,261.000	Local	1.000000	1,261.00	1.000000	1,261.00	0.00
			Base	0.000825	1.04	0.000825	1.04	0.00

SOUTH KOREAN WON Total

		1,261.000	Local		1,261.00		1,261.00	0.00
			Base		1.04		1.04	0.00

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR							
		1,143,961.700	Local	1.000000	1,143,961.70	1.000000	1,143,961.70	0.00
			Base	1.000000	1,143,961.70	1.000000	1,143,961.70	0.00

US DOLLAR Total

		1,143,961.700	Local		1,143,961.70		1,143,961.70	0.00
			Base		1,143,961.70		1,143,961.70	0.00

CASH Total

		1,145,213.360	Base		1,143,952.16		1,143,952.20	0.04
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.250974	31 Dec 2030		
		11,989,677.190	Local	100.000000	11,989,677.19	100.000000	11,989,677.19	0.00
			Base	100.000000	11,989,677.19	100.000000	11,989,677.19	0.00

912810TB4	US TREASURY N/B 11/51 1.875				1.875000	15 Nov 2051		
		5,045,000.000	Local	99.232289	5,006,268.97	87.656250	4,422,257.81	-584,011.16
			Base	99.232289	5,006,268.97	87.656250	4,422,257.81	-584,011.16

91282CAA9	US TREASURY FRN 07/22 VAR				0.660927	31 Jul 2022		
		21,980,000.000	Local	100.003707	21,980,814.88	100.057831	21,992,711.26	11,896.38
			Base	100.003707	21,980,814.88	100.057831	21,992,711.26	11,896.38

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CAS0	US TREASURY FRN 10/22 VAR				0.660927	31 Oct 2022			
		13,555,000.000	Local	100.003154	13,555,427.53	100.093944	13,567,734.12	12,306.59	8.41
			Base	100.003154	13,555,427.53	100.093944	13,567,734.12	12,306.59	5.89
91282CBK6	US TREASURY FRN 01/23 VAR				0.654927	31 Jan 2023			
		45,340,000.000	Local	100.012429	45,345,635.27	100.120152	45,394,476.90	48,841.63	28.13
			Base	100.012429	45,345,635.27	100.120152	45,394,476.90	48,841.63	19.70
91282CCQ2	US TREASURY FRN 07/23 VAR				0.634927	31 Jul 2023			
		8,555,000.000	Local	100.004317	8,555,369.31	100.149637	8,567,801.45	12,432.14	5.31
			Base	100.004317	8,555,369.31	100.149637	8,567,801.45	12,432.14	3.72
91282CDE8	US TREASURY FRN 10/23 VAR				0.640927	31 Oct 2023			
		6,970,000.000	Local	100.005557	6,970,387.29	100.180162	6,982,557.30	12,170.01	4.33
			Base	100.005557	6,970,387.29	100.180162	6,982,557.30	12,170.01	3.03
US DOLLAR Total		113,434,677.190	Local			112,917,216.03	-486,364.41	69.96	
	Base			113,403,580.44		112,917,216.03	-486,364.41	49.00	
CASH EQUIVALENT Total		113,434,677.190	Base			112,917,216.03	-486,364.41	49.00	

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.336362

ACI02GUD6	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/23 4				4.250000	21 Jul 2023			
		2,645,000.000	Local	105.298459	2,785,144.23	103.544573	2,738,753.96	-46,390.27	22.29
			Base	81.818243	2,164,092.53	77.482428	2,049,410.23	-114,682.30	0.89
ACI05YGQ1	NEW S WALES TREASURY CRP LOCAL GOVT G 04/23 4				4.000000	20 Apr 2023			
		1,325,000.000	Local	104.047363	1,378,627.56	103.037834	1,365,251.30	-13,376.26	11.11
			Base	79.409075	1,052,170.24	77.103236	1,021,617.87	-30,552.37	0.44
B1Y98KII0	WESTERN AUST TREAS CORP LOCAL GOVT G 10/23 6				6.000000	16 Oct 2023			
		2,790,000.000	Local	109.135854	3,044,890.33	106.612767	2,974,496.20	-70,394.13	24.21
			Base	83.999350	2,343,581.86	79.778359	2,225,816.21	-117,765.65	0.97

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B5SRJWII0	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75				5.750000	15 Jul 2022		
	5,130,000.000	Local	101.501731	5,207,038.78	101.556594	5,209,853.27	2,814.49	42.40
		Base	68.431860	3,510,554.44	75.994823	3,898,534.43	387,979.99	1.69
AUSTRALIAN DOLLAR Total								
	11,890,000.000	Local		12,415,700.90		12,288,354.73	-127,346.17	100.00
		Base		9,070,399.07		9,195,378.74	124,979.67	3.99
BRAZILIAN REAL							Exchange Rate:	4.761050
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
	11,540,000.000	Local	98.323088	11,346,484.34	100.489100	11,596,442.14	249,957.80	100.00
		Base	41.074654	4,740,015.06	21.106500	2,435,690.06	-2,304,325.00	1.06
BRAZILIAN REAL Total								
	11,540,000.000	Local		11,346,484.34		11,596,442.14	249,957.80	100.00
		Base		4,740,015.06		2,435,690.06	-2,304,325.00	1.06
MALAYSIAN RINGGIT							Exchange Rate:	4.204750
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48				3.480000	15 Mar 2023		
	12,030,000.000	Local	100.230886	12,057,775.61	101.246945	12,180,007.48	122,231.87	22.00
		Base	26.045712	3,133,299.13	24.079183	2,896,725.72	-236,573.41	1.26
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955				3.955000	15 Sep 2025		
	4,335,000.000	Local	100.739594	4,367,061.39	102.311899	4,435,220.82	68,159.43	8.01
		Base	23.550993	1,020,935.54	24.332457	1,054,812.01	33,876.47	0.46
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882				3.882000	10 Mar 2022		
	0.000	Local	0.000000	-18,850.85	0.000000	0.00	18,850.85	0.00
		Base	0.000000	-4,295.19	0.000000	0.00	4,295.19	0.00
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899				3.899000	16 Nov 2027		
	8,650,000.000	Local	100.828689	8,721,681.60	101.657806	8,793,400.22	71,718.62	15.88
		Base	23.569998	2,038,804.82	24.176897	2,091,301.56	52,496.74	0.91
ACI1N27G1	MALAYSIA GOVERNMENT BONDS 06/50 4.065				4.065000	15 Jun 2050		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		32,500,000.000	Local 97.780202	31,778,565.56	92.182000	29,959,150.00	-1,819,415.56	54.11
			Base 23.351303	7,589,173.32	21.923301	7,125,072.83	-464,100.49	3.09

MALAYSIAN RINGGIT Total

		57,515,000.000	Local	56,906,233.31		55,367,778.52	-1,538,454.79	100.00
			Base	13,777,917.62		13,167,912.12	-610,005.50	5.71

MEXICAN PESO

Exchange Rate: 19.890000

929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
		89,200,000.000	Local	109,497,509	100.642000	89,772,664.00	-7,899,113.89	23.82
			Base	7,739,677	5.059930	4,513,457.21	-2,390,334.33	1.96

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
		139,900,000.000	Local	108,704,781	93.186000	130,367,214.00	-21,710,774.23	34.58
			Base	6,939,978	4.685068	6,554,409.95	-3,154,619.87	2.84

ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
		43,200,000.000	Local	105,481,626	95.273000	41,157,936.00	-4,410,126.45	10.92
			Base	5,654,373	4.789995	2,069,277.83	-373,411.51	0.90

B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
		92,500,000.000	Local	116,635,025	101.499000	93,886,575.00	-14,000,822.75	24.91
			Base	7,494,535	5.103017	4,720,290.35	-2,212,154.85	2.05

P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
		14,900,000.000	Local	115,069,489	101.499000	15,123,351.00	-2,022,002.87	4.01
			Base	5,558,916	5.103017	760,349.47	-67,928.95	0.33

P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
		6,600,000.000	Local	111,628,323	100.642000	6,642,372.00	-725,097.29	1.76
			Base	5,619,567	5.059930	333,955.35	-36,936.07	0.14

MEXICAN PESO Total

		386,300,000.000	Local	427,718,049.48		376,950,112.00	-50,767,937.48	100.00
			Base	27,187,125.74		18,951,740.16	-8,235,385.58	8.22

NEW ZEALAND DOLLAR

Exchange Rate: 1.442897

& 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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI20G4S0	NEW ZEALAND GOVERNMENT BONDS 05/51 2.75				2.750000	15 May 2051		
		3,500,000.000	Local 98.127761	3,434,471.63	87.653000	3,067,855.00	-366,616.63	100.00
			Base 69.974370	2,449,102.96	60.747926	2,126,177.41	-322,925.55	0.92
NEW ZEALAND DOLLAR Total								
		3,500,000.000	Local	3,434,471.63		3,067,855.00	-366,616.63	100.00
			Base	2,449,102.96		2,126,177.41	-322,925.55	0.92
POLISH ZLOTY							Exchange Rate:	4.201750
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.000000	25 Oct 2023		
		7,040,000.000	Local 106.069335	7,467,281.21	97.900000	6,892,160.00	-575,121.21	100.00
			Base 28.143633	1,981,311.77	23.299816	1,640,307.01	-341,004.76	0.71
POLISH ZLOTY Total								
		7,040,000.000	Local	7,467,281.21		6,892,160.00	-575,121.21	100.00
			Base	1,981,311.77		1,640,307.01	-341,004.76	0.71
SOUTH AFRICAN RAND							Exchange Rate:	14.612500
989RJQI1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		64,200,000.000	Local 78.568427	50,440,930.20	66.940000	42,975,480.00	-7,465,450.20	44.63
			Base 7.158631	4,595,840.96	4.581009	2,941,008.04	-1,654,832.92	1.28
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		59,500,000.000	Local 93.603567	55,694,122.51	83.760000	49,837,200.00	-5,856,922.51	51.76
			Base 6.943113	4,131,152.12	5.732079	3,410,586.83	-720,565.29	1.48
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		5,200,000.000	Local 70.226139	3,651,759.22	66.940000	3,480,880.00	-170,879.22	3.61
			Base 4.869619	253,220.18	4.581009	238,212.49	-15,007.69	0.10
SOUTH AFRICAN RAND Total								
		128,900,000.000	Local	109,786,811.93		96,293,560.00	-13,493,251.93	100.00
			Base	8,980,213.26		6,589,807.36	-2,390,405.90	2.86
SOUTH KOREAN WON							Exchange Rate:	1,212.050000

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

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI1VN206	KOREA TREASURY BOND SR UNSECURED 03/51 1.875				1.875000	10 Mar 2051		
	5,870,000,000.000	Local	98.999627	5,811,278,120.00	80.501941	4,725,463,936.70	-1,085,814,183.30	26.16
		Base	0.086615	5,084,296.49	0.066418	3,898,736.80	-1,185,559.69	1.69
ACI1X9C46	KOREA TREASURY BOND SR UNSECURED 06/31 2				2.000000	10 Jun 2031		
	14,510,000,000.000	Local	101.086431	14,667,641,156.00	91.912428	13,336,493,302.80	-1,331,147,853.20	73.84
		Base	0.087828	12,743,838.05	0.075832	11,003,253.42	-1,740,584.63	4.77
SOUTH KOREAN WON Total								
	20,380,000,000.000	Local		20,478,919,276.00		18,061,957,239.50	-2,416,962,036.50	100.00
		Base		17,828,134.54		14,901,990.22	-2,926,144.32	6.47
US DOLLAR							Exchange Rate:	1.000000
04685A2X8	ATHENE GLOBAL FUNDING SR SECURED 144A 05/24 VAR				0.835008	24 May 2024		
	3,660,000.000	Local	100.102943	3,663,767.72	98.743319	3,614,005.48	-49,762.24	2.24
		Base	100.102943	3,663,767.72	98.743319	3,614,005.48	-49,762.24	1.57
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A				1.317000	15 Oct 2036		
	383,749.240	Local	97.629413	374,652.13	99.564530	382,078.13	7,426.00	0.24
Original Face:	460,000.000	Base	97.629413	374,652.13	99.564530	382,078.13	7,426.00	0.17
06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR				0.869100	10 Mar 2023		
	3,485,000.000	Local	100.000000	3,485,000.00	100.122934	3,489,284.25	4,284.25	2.16
		Base	100.000000	3,485,000.00	100.122934	3,489,284.25	4,284.25	1.51
064159YN0	BANK OF NOVA SCOTIA SR UNSECURED 09/23 VAR				0.761069	15 Sep 2023		
	4,425,000.000	Local	100.000000	4,425,000.00	99.921100	4,421,508.68	-3,491.32	2.74
		Base	100.000000	4,425,000.00	99.921100	4,421,508.68	-3,491.32	1.92
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2				2.210800	15 Mar 2053		
	495,000.000	Local	101.330398	501,585.47	96.449480	477,424.93	-24,160.54	0.30
Original Face:	495,000.000	Base	101.330398	501,585.47	96.449480	477,424.93	-24,160.54	0.21
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059		
	820,000.000	Local	92.338812	757,178.26	86.579796	709,954.33	-47,223.93	0.44
		Base	92.338812	757,178.26	86.579796	709,954.33	-47,223.93	0.31
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		475,000.000	Local 100.000000	475,000.00	112.529788	534,516.49	59,516.49	0.33
			Base 100.000000	475,000.00	112.529788	534,516.49	59,516.49	0.23
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
		1,405,000.000	Local 112.582669	1,581,786.50	115.419053	1,621,637.69	39,851.19	1.00
			Base 112.582669	1,581,786.50	115.419053	1,621,637.69	39,851.19	0.70
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
		810,000.000	Local 106.809359	865,155.81	115.397551	934,720.16	69,564.35	0.58
			Base 106.809359	865,155.81	115.397551	934,720.16	69,564.35	0.41
12592TAA3	COMM MORTGAGE TRUST COMM 2015 3BP A 144A				3.178000	10 Feb 2035		
		255,000.000	Local 102.132725	260,438.45	98.335330	250,755.09	-9,683.36	0.16
Original Face:		255,000.000	Base 102.132725	260,438.45	98.335330	250,755.09	-9,683.36	0.11
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR				1.084680	17 Mar 2023		
		2,820,000.000	Local 100.000000	2,820,000.00	100.200000	2,825,640.00	5,640.00	1.75
			Base 100.000000	2,820,000.00	100.200000	2,825,640.00	5,640.00	1.23
14040HCL7	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				0.880810	06 Dec 2024		
		4,130,000.000	Local 100.000000	4,130,000.00	99.448658	4,107,229.58	-22,770.42	2.54
			Base 100.000000	4,130,000.00	99.448658	4,107,229.58	-22,770.42	1.78
14913R2N6	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 VAR				0.271171	17 Nov 2022		
		2,795,000.000	Local 100.000000	2,795,000.00	99.832056	2,790,305.97	-4,694.03	1.73
			Base 100.000000	2,795,000.00	99.832056	2,790,305.97	-4,694.03	1.21
2027A0KG3	COMMONWEALTH BANK AUST SR UNSECURED 144A 07/25 VAR				0.485841	07 Jul 2025		
		4,660,000.000	Local 100.000000	4,660,000.00	99.026000	4,614,611.60	-45,388.40	2.86
			Base 100.000000	4,660,000.00	99.026000	4,614,611.60	-45,388.40	2.00
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043		
		485,000.000	Local 114.064464	553,212.65	113.880553	552,320.68	-891.97	0.34
			Base 114.064464	553,212.65	113.880553	552,320.68	-891.97	0.24
37045XDC7	GENERAL MOTORS FINL CO SR UNSECURED 11/23 VAR				1.321170	17 Nov 2023		
		3,115,000.000	Local 100.000000	3,115,000.00	100.343474	3,125,699.22	10,699.22	1.94
			Base 100.000000	3,115,000.00	100.343474	3,125,699.22	10,699.22	1.36
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				1.213860	23 Feb 2023		

& Issue has redenominated but Local is not converted
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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,030,000.000	Local 100.018318	5,030,921.42	100.184062	5,039,258.32	8,336.90	3.12
			Base 100.018318	5,030,921.42	100.184062	5,039,258.32	8,336.90	2.19
59217GEF2	MET LIFE GLOB FUNDING I SECURED 144A 01/23 VAR				0.658600	13 Jan 2023		
		1,965,000.000	Local 100.000000	1,965,000.00	100.063600	1,966,249.74	1,249.74	1.22
			Base 100.000000	1,965,000.00	100.063600	1,966,249.74	1,249.74	0.85
6325C0EA5	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/25 VAR				0.463124	12 Jan 2025		
		3,460,000.000	Local 99.944044	3,458,063.91	99.444503	3,440,779.80	-17,284.11	2.13
			Base 99.944044	3,458,063.91	99.444503	3,440,779.80	-17,284.11	1.49
71654QDD1	PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69				7.690000	23 Jan 2050		
		2,395,000.000	Local 101.988289	2,442,619.52	87.375000	2,092,631.25	-349,988.27	1.30
			Base 101.988289	2,442,619.52	87.375000	2,092,631.25	-349,988.27	0.91
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A				3.000000	25 Oct 2057		
		230,000.000	Local 97.158365	223,464.24	97.175980	223,504.75	40.51	0.14
Original Face:		230,000.000	Base 97.158365	223,464.24	97.175980	223,504.75	40.51	0.10
US DOLLAR Total		47,298,749.240	Local	47,582,846.08		47,214,116.14	-368,729.94	29.25
Original Face:		1,440,000.000	Base	47,582,846.08		47,214,116.14	-368,729.94	20.49
FIXED INCOME Total		21,033,983,749.240	Base	133,597,066.10		116,223,119.22	-17,373,946.88	50.43
Original Face:		1,440,000.000						

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		21,148,563,639.790	Base	248,144,598.70		230,284,287.45	-17,860,311.25	99.93
Original Face:		1,440,000.000						

Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

POUND STERLING

Exchange Rate: 0.761238

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
ADI217DK4	LONG GILT FUTURE JUN22 IFLL 20220628						28 Jun 2022			
77.000	7,700,000.000	Local	9,334,710.00	9,415,513.72	121.230000	-80,803.72		-113,143.72	32,340.00	
		Base	12,262,538.13		159.253742	-106,147.78		-148,631.20	42,483.42	0.02

POUND STERLING Total

77.000	7,700,000.000	Local	9,334,710.00	9,415,513.72		-80,803.72		-113,143.72	32,340.00	
		Base				-106,147.78		-148,631.20	42,483.42	0.02

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
ADI217CD1	US ULTRA BOND CBT JUN22 XCBT 20220621						21 Jun 2022			
113.000	11,300,000.000	Local	20,015,125.00	20,318,604.31	177.125000	-303,479.31		-423,541.81	120,062.50	
		Base	20,015,125.00		177.125000	-303,479.31		-423,541.81	120,062.50	0.05

US DOLLAR Total

113.000	11,300,000.000	Local	20,015,125.00	20,318,604.31		-303,479.31		-423,541.81	120,062.50	
		Base				-303,479.31		-423,541.81	120,062.50	0.05

FUTURES LONG Total

190.000	19,000,000.000	Base				-409,627.09		-572,173.01	162,545.92	0.07
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Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total									
190.000	19,000,000.000	Base				-409,627.09	-572,173.01	162,545.92	0.07

Holdings

As of: *March 31, 2022*



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

View Date: *April 1, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		490,155.320	Local	1.000000	490,155.32	1.000000	490,155.32	0.30
			Base	1.000000	490,155.32	1.000000	490,155.32	0.30

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	490,155.320	Local	490,155.32		490,155.32	0.00	0.30
		Base	490,155.32		490,155.32	0.00	0.30

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	490,155.320	Base	490,155.32		490,155.32	0.00	0.30

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,735,888.150	Local	100.000000	1,735,888.15	0.200859	31 Dec 2030	1.05
			Base	100.000000	1,735,888.15	100.000000	1,735,888.15	1.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,735,888.150	Local	1,735,888.15		1,735,888.15	0.00	1.05
		Base	1,735,888.15		1,735,888.15	0.00	1.05

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,735,888.150	Base	1,735,888.15		1,735,888.15	0.00	1.05

EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		8,870.000	Local	211.268651	1,873,952.93	455.620000	4,041,349.40	2.44
			Base	211.268651	1,873,952.93	455.620000	4,041,349.40	2.44

Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	11,300.000	Local 153.121327 Base 153.121327	1,730,270.99 1,730,270.99	206.960000 206.960000	2,338,648.00 2,338,648.00	608,377.01 608,377.01	1.41 1.41	
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	14,160.000	Local 186.452936 Base 186.452936	2,640,173.57 2,640,173.57	108.800000 108.800000	1,540,608.00 1,540,608.00	-1,099,565.57 -1,099,565.57	0.93 0.93	
023135106	AMAZON.COM INC COMMON STOCK USD.01	4,824.000	Local 1,604.287019 Base 1,604.287019	7,739,080.58 7,739,080.58	3,259.950000 3,259.950000	15,725,998.80 15,725,998.80	7,986,918.22 7,986,918.22	9.50 9.50	
037833100	APPLE INC COMMON STOCK USD.00001	43,240.000	Local 53.030819 Base 53.030819	2,293,052.63 2,293,052.63	174.610000 174.610000	7,550,136.40 7,550,136.40	5,257,083.77 5,257,083.77	4.56 4.56	
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	4,680.000	Local 87.766306 Base 87.766306	410,746.31 410,746.31	77.100000 77.100000	360,828.00 360,828.00	-49,918.31 -49,918.31	0.22 0.22	
252131107	DEXCOM INC COMMON STOCK USD.001	6,500.000	Local 441.944743 Base 441.944743	2,872,640.83 2,872,640.83	511.600000 511.600000	3,325,400.00 3,325,400.00	452,759.17 452,759.17	2.01 2.01	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	16,530.000	Local 113.920365 Base 113.920365	1,883,103.63 1,883,103.63	137.160000 137.160000	2,267,254.80 2,267,254.80	384,151.17 384,151.17	1.37 1.37	
29444U700	EQUINIX INC REIT USD.001	3,330.000	Local 449.520949 Base 449.520949	1,496,904.76 1,496,904.76	741.620000 741.620000	2,469,594.60 2,469,594.60	972,689.84 972,689.84	1.49 1.49	
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006	31,630.000	Local 171.812143 Base 171.812143	5,434,418.07 5,434,418.07	222.360000 222.360000	7,033,246.80 7,033,246.80	1,598,828.73 1,598,828.73	4.25 4.25	
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	14,580.000	Local 133.969992 Base 133.969992	1,953,282.48 1,953,282.48	100.420000 100.420000	1,464,123.60 1,464,123.60	-489,158.88 -489,158.88	0.88 0.88	

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
384802104	WW GRAINGER INC COMMON STOCK USD.5								
	6,870.000	Local		272.374518	1,871,212.94	515.790000	3,543,477.30	1,672,264.36	2.14
		Base		272.374518	1,871,212.94	515.790000	3,543,477.30	1,672,264.36	2.14
458140100	INTEL CORP COMMON STOCK USD.001								
	32,400.000	Local		50.174156	1,625,642.65	49.560000	1,605,744.00	-19,898.65	0.97
		Base		50.174156	1,625,642.65	49.560000	1,605,744.00	-19,898.65	0.97
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
	9,250.000	Local		287.630228	2,660,579.61	301.680000	2,790,540.00	129,960.39	1.69
		Base		287.630228	2,660,579.61	301.680000	2,790,540.00	129,960.39	1.69
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	31,800.000	Local		99.585058	3,166,804.86	308.310000	9,804,258.00	6,637,453.14	5.92
		Base		99.585058	3,166,804.86	308.310000	9,804,258.00	6,637,453.14	5.92
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	40,360.000	Local		69.416936	2,801,667.52	79.900000	3,224,764.00	423,096.48	1.95
		Base		69.416936	2,801,667.52	79.900000	3,224,764.00	423,096.48	1.95
64110L106	NETFLIX INC COMMON STOCK USD.001								
	11,500.000	Local		510.077786	5,865,894.54	374.590000	4,307,785.00	-1,558,109.54	2.60
		Base		510.077786	5,865,894.54	374.590000	4,307,785.00	-1,558,109.54	2.60
654106103	NIKE INC CL B COMMON STOCK								
	19,200.000	Local		151.744020	2,913,485.19	134.560000	2,583,552.00	-329,933.19	1.56
		Base		151.744020	2,913,485.19	134.560000	2,583,552.00	-329,933.19	1.56
67066G104	NVIDIA CORP COMMON STOCK USD.001								
	27,340.000	Local		45.880263	1,254,366.39	272.860000	7,459,992.40	6,205,626.01	4.51
		Base		45.880263	1,254,366.39	272.860000	7,459,992.40	6,205,626.01	4.51
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	9,970.000	Local		199.527766	1,989,291.83	622.510000	6,206,424.70	4,217,132.87	3.75
		Base		199.527766	1,989,291.83	622.510000	6,206,424.70	4,217,132.87	3.75
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	22,400.000	Local		179.246671	4,015,125.43	115.650000	2,590,560.00	-1,424,565.43	1.57
		Base		179.246671	4,015,125.43	115.650000	2,590,560.00	-1,424,565.43	1.57

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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	
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
		32,440.000	Local 70.521920	2,287,731.08	99.070000	3,213,830.80	926,099.72		1.94
			Base 70.521920	2,287,731.08	99.070000	3,213,830.80	926,099.72		1.94
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		8,106.000	Local 204.365228	1,656,584.54	410.180000	3,324,919.08	1,668,334.54		2.01
			Base 204.365228	1,656,584.54	410.180000	3,324,919.08	1,668,334.54		2.01
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		26,190.000	Local 192.736042	5,047,756.95	212.320000	5,560,660.80	512,903.85		3.36
			Base 192.736042	5,047,756.95	212.320000	5,560,660.80	512,903.85		3.36
81141R100	SEA LTD ADR ADR								
		12,550.000	Local 225.440685	2,829,280.60	119.790000	1,503,364.50	-1,325,916.10		0.91
			Base 225.440685	2,829,280.60	119.790000	1,503,364.50	-1,325,916.10		0.91
848637104	SPLUNK INC COMMON STOCK USD.001								
		19,385.000	Local 112.865980	2,187,907.03	148.610000	2,880,804.85	692,897.82		1.74
			Base 112.865980	2,187,907.03	148.610000	2,880,804.85	692,897.82		1.74
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		8,690.000	Local 226.833740	1,971,185.20	590.650000	5,132,748.50	3,161,563.30		3.10
			Base 226.833740	1,971,185.20	590.650000	5,132,748.50	3,161,563.30		3.10
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		11,800.000	Local 162.184833	1,913,781.03	233.370000	2,753,766.00	839,984.97		1.66
			Base 162.184833	1,913,781.03	233.370000	2,753,766.00	839,984.97		1.66
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		65,860.000	Local 39.292295	2,587,790.57	35.680000	2,349,884.80	-237,905.77		1.42
			Base 39.292295	2,587,790.57	35.680000	2,349,884.80	-237,905.77		1.42
90364P105	UIPATH INC CLASS A COMMON STOCK USD.00001								
		26,095.000	Local 62.015378	1,618,291.29	21.590000	563,391.05	-1,054,900.24		0.34
			Base 62.015378	1,618,291.29	21.590000	563,391.05	-1,054,900.24		0.34
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		4,507.000	Local 220.191602	992,403.55	398.220000	1,794,777.54	802,373.99		1.08
			Base 220.191602	992,403.55	398.220000	1,794,777.54	802,373.99		1.08

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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
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	20,590.000	Local	111.267048	2,290,988.51	214.460000	4,415,731.40	2,124,742.89	2.67	
		Base	111.267048	2,290,988.51	214.460000	4,415,731.40	2,124,742.89	2.67	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	13,120.000	Local	232.766111	3,053,891.37	509.970000	6,690,806.40	3,636,915.03	4.04	
		Base	232.766111	3,053,891.37	509.970000	6,690,806.40	3,636,915.03	4.04	
91332U101	UNITY SOFTWARE INC COMMON STOCK USD.000005								
	13,800.000	Local	115.627881	1,595,664.76	99.210000	1,369,098.00	-226,566.76	0.83	
		Base	115.627881	1,595,664.76	99.210000	1,369,098.00	-226,566.76	0.83	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	32,970.000	Local	141.089759	4,651,729.36	221.770000	7,311,756.90	2,660,027.54	4.42	
		Base	141.089759	4,651,729.36	221.770000	7,311,756.90	2,660,027.54	4.42	
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
	14,940.000	Local	244.596026	3,654,264.63	239.460000	3,577,532.40	-76,732.23	2.16	
		Base	244.596026	3,654,264.63	239.460000	3,577,532.40	-76,732.23	2.16	
98978V103	ZOETIS INC COMMON STOCK USD.01								
	23,090.000	Local	90.660284	2,093,345.95	188.590000	4,354,543.10	2,261,197.15	2.63	
		Base	90.660284	2,093,345.95	188.590000	4,354,543.10	2,261,197.15	2.63	
G06242104	ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1								
	10,340.000	Local	209.920425	2,170,577.19	293.830000	3,038,202.20	867,625.01	1.84	
		Base	209.920425	2,170,577.19	293.830000	3,038,202.20	867,625.01	1.84	
G29183103	EATON CORP PLC COMMON STOCK USD.01								
	22,530.000	Local	155.730348	3,508,604.74	151.760000	3,419,152.80	-89,451.94	2.07	
		Base	155.730348	3,508,604.74	151.760000	3,419,152.80	-89,451.94	2.07	
G6095L109	APTIV PLC COMMON STOCK USD.01								
	17,781.000	Local	76.986595	1,368,898.65	119.710000	2,128,563.51	759,664.86	1.29	
		Base	76.986595	1,368,898.65	119.710000	2,128,563.51	759,664.86	1.29	
H01301128	ALCON INC COMMON STOCK CHF.04								
	31,840.000	Local	54.429528	1,733,036.18	79.330000	2,525,867.20	792,831.02	1.53	
		Base	54.429528	1,733,036.18	79.330000	2,525,867.20	792,831.02	1.53	

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 FUND: HBC7



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
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09							
		3,220.000	Local 372.649907	1,199,932.70	667.930000	2,150,734.60	950,801.90	1.30
			Base 372.649907	1,199,932.70	667.930000	2,150,734.60	950,801.90	1.30
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		5,210.000	Local 118.827449	619,091.01	185.080000	964,266.80	345,175.79	0.58
			Base 118.827449	619,091.01	185.080000	964,266.80	345,175.79	0.58
US DOLLAR Total		795,788.000	Local	109,524,434.63		163,258,689.03	53,734,254.40	98.65
			Base	109,524,434.63		163,258,689.03	53,734,254.40	98.65
EQUITY Total		795,788.000	Base	109,524,434.63		163,258,689.03	53,734,254.40	98.65

Holdings

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



STATE STREET

As of: March 31, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		3,021,831.470	Base	111,750,478.10		165,484,732.50	53,734,254.40	100.00

Holdings

As of: March 31, 2022



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

View Date: April 1, 2022



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.200859	31 Dec 2030		
		381,138.190	Local	100.000000				1.59
			Base	100.000000			0.00	1.59
				381,138.19	100.000000	381,138.19		

US DOLLAR Total		381,138.190	Local			381,138.19	0.00	1.59
			Base			381,138.19	0.00	1.59

CASH EQUIVALENT Total

		381,138.190	Base			381,138.19	0.00	1.59
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		5,696.000	Local	29.314345		166,974.51	65.530000	1.55
			Base	29.314345		166,974.51	65.530000	1.55

00791N102	ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001							
		21,560.000	Local	9.221031		198,805.43	6.380000	0.57
			Base	9.221031		198,805.43	6.380000	0.57

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		2,684.000	Local	61.449419		164,930.24	86.080000	0.96
			Base	61.449419		164,930.24	86.080000	0.96

02208R106	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001							
		7,240.000	Local	46.903732		339,583.02	38.930000	1.17
			Base	46.903732		339,583.02	38.930000	1.17

023111206	AMARIN CORP PLC ADR ADR GBP.1							
		71,892.000	Local	6.668006		479,376.32	3.290000	0.98
			Base	6.668006		479,376.32	3.290000	0.98

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03676C100	ANTERIX INC COMMON STOCK USD.0001								
	3,790.000	Local	39.197963	148,560.28	57.900000	219,441.00	70,880.72	0.91	
		Base	39.197963	148,560.28	57.900000	219,441.00	70,880.72	0.91	
05368V106	AVIENT CORP COMMON STOCK USD.01								
	5,270.000	Local	32.698545	172,321.33	48.000000	252,960.00	80,638.67	1.05	
		Base	32.698545	172,321.33	48.000000	252,960.00	80,638.67	1.05	
05589G102	BRP GROUP INC A COMMON STOCK USD.01								
	7,380.000	Local	13.878733	102,425.05	26.830000	198,005.40	95,580.35	0.82	
		Base	13.878733	102,425.05	26.830000	198,005.40	95,580.35	0.82	
06417N103	BANK OZK COMMON STOCK								
	7,834.000	Local	27.539678	215,745.84	42.700000	334,511.80	118,765.96	1.39	
		Base	27.539678	215,745.84	42.700000	334,511.80	118,765.96	1.39	
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
	5,973.000	Local	59.825064	357,335.11	77.020000	460,040.46	102,705.35	1.92	
		Base	59.825064	357,335.11	77.020000	460,040.46	102,705.35	1.92	
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
	12,910.000	Local	21.697309	280,112.26	21.940000	283,245.40	3,133.14	1.18	
		Base	21.697309	280,112.26	21.940000	283,245.40	3,133.14	1.18	
10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01								
	10,910.000	Local	16.007407	174,640.81	25.550000	278,750.50	104,109.69	1.16	
		Base	16.007407	174,640.81	25.550000	278,750.50	104,109.69	1.16	
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
	17,110.000	Local	11.229870	192,143.07	20.720000	354,519.20	162,376.13	1.48	
		Base	11.229870	192,143.07	20.720000	354,519.20	162,376.13	1.48	
12740C103	CADENCE BANK COMMON STOCK USD2.5								
	10,702.000	Local	30.767591	329,274.76	29.260000	313,140.52	-16,134.24	1.30	
		Base	30.767591	329,274.76	29.260000	313,140.52	-16,134.24	1.30	
14171W103	CAREMAX INC COMMON STOCK USD.0001								
	10,290.000	Local	7.980583	82,120.20	7.470000	76,866.30	-5,253.90	0.32	
		Base	7.980583	82,120.20	7.470000	76,866.30	-5,253.90	0.32	

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		8,000.000	51.886691	415,093.53	53.570000	428,560.00	13,466.47	1.78
			51.886691	415,093.53	53.570000	428,560.00	13,466.47	1.78
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		7,097.000	17.581932	124,778.97	41.620000	295,377.14	170,598.17	1.23
			17.581932	124,778.97	41.620000	295,377.14	170,598.17	1.23
204166102	COMMVault SYSTEMS INC COMMON STOCK USD.01							
		4,780.000	47.312418	226,153.36	66.350000	317,153.00	90,999.64	1.32
			47.312418	226,153.36	66.350000	317,153.00	90,999.64	1.32
212873202	CONX CORP UNIT USD.0001							
		13,690.000	10.009470	137,029.64	9.980000	136,626.20	-403.44	0.57
			10.009470	137,029.64	9.980000	136,626.20	-403.44	0.57
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		9,660.000	26.944434	260,283.23	28.540000	275,696.40	15,413.17	1.15
			26.944434	260,283.23	28.540000	275,696.40	15,413.17	1.15
23204X103	CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001							
		10,880.000	10.849677	118,044.49	8.390000	91,283.20	-26,761.29	0.38
			10.849677	118,044.49	8.390000	91,283.20	-26,761.29	0.38
274681204	EAST RESOURCES ACQUISITION C UNIT USD.0001							
		11,850.000	10.000748	118,508.86	10.015000	118,677.75	168.89	0.49
			10.000748	118,508.86	10.015000	118,677.75	168.89	0.49
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		3,757.000	39.813372	149,578.84	62.730000	235,676.61	86,097.77	0.98
			39.813372	149,578.84	62.730000	235,676.61	86,097.77	0.98
29275Y102	ENERSYS COMMON STOCK USD.01							
		3,110.000	74.340357	231,198.51	74.570000	231,912.70	714.19	0.97
			74.340357	231,198.51	74.570000	231,912.70	714.19	0.97
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001							
		9,179.000	9.701219	89,047.49	21.000000	192,759.00	103,711.51	0.80
			9.701219	89,047.49	21.000000	192,759.00	103,711.51	0.80

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320551104	1STDIBS.COM INC COMMON STOCK USD.0001								
	8,700.000	Local	18.421937	160,270.85	7.990000	69,513.00	-90,757.85	0.29	
		Base	18.421937	160,270.85	7.990000	69,513.00	-90,757.85	0.29	
361448103	GATX CORP COMMON STOCK USD.625								
	2,621.000	Local	67.011839	175,638.03	123.330000	323,247.93	147,609.90	1.35	
		Base	67.011839	175,638.03	123.330000	323,247.93	147,609.90	1.35	
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
	15,980.000	Local	15.775081	252,085.80	14.290000	228,354.20	-23,731.60	0.95	
		Base	15.775081	252,085.80	14.290000	228,354.20	-23,731.60	0.95	
389375106	GRAY TELEVISION INC COMMON STOCK								
	19,685.000	Local	13.456836	264,897.81	22.070000	434,447.95	169,550.14	1.81	
		Base	13.456836	264,897.81	22.070000	434,447.95	169,550.14	1.81	
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
	1,000.000	Local	170.069090	170,069.09	167.830000	167,830.00	-2,239.09	0.70	
		Base	170.069090	170,069.09	167.830000	167,830.00	-2,239.09	0.70	
403949100	HF SINCLAIR CORP COMMON STOCK								
	6,470.000	Local	36.484570	236,055.17	39.850000	257,829.50	21,774.33	1.07	
		Base	36.484570	236,055.17	39.850000	257,829.50	21,774.33	1.07	
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001								
	6,486.000	Local	31.871314	206,717.34	26.130000	169,479.18	-37,238.16	0.71	
		Base	31.871314	206,717.34	26.130000	169,479.18	-37,238.16	0.71	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	6,749.000	Local	51.619301	348,378.66	67.440000	455,152.56	106,773.90	1.89	
		Base	51.619301	348,378.66	67.440000	455,152.56	106,773.90	1.89	
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
	6,060.000	Local	19.791254	119,935.00	42.780000	259,246.80	139,311.80	1.08	
		Base	19.791254	119,935.00	42.780000	259,246.80	139,311.80	1.08	
431636109	HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001								
	29,550.000	Local	10.651518	314,752.37	11.880000	351,054.00	36,301.63	1.46	
		Base	10.651518	314,752.37	11.880000	351,054.00	36,301.63	1.46	

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44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001	2,515.000	59.250648	149,015.38	94.140000	236,762.10	87,746.72	0.99	
			59.250648	149,015.38	94.140000	236,762.10	87,746.72	0.99	
45828L108	INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001	16,450.000	19.182103	315,545.59	13.800000	227,010.00	-88,535.59	0.95	
			19.182103	315,545.59	13.800000	227,010.00	-88,535.59	0.95	
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	3,841.000	18.271559	70,181.06	61.190000	235,030.79	164,849.73	0.98	
			18.271559	70,181.06	61.190000	235,030.79	164,849.73	0.98	
465741106	ITRON INC COMMON STOCK	3,770.000	59.971040	226,090.82	52.680000	198,603.60	-27,487.22	0.83	
			59.971040	226,090.82	52.680000	198,603.60	-27,487.22	0.83	
49803T300	KITE REALTY GROUP TRUST REIT USD.01	13,445.000	15.699267	211,076.65	22.770000	306,142.65	95,066.00	1.27	
			15.699267	211,076.65	22.770000	306,142.65	95,066.00	1.27	
500643200	KORN FERRY COMMON STOCK USD.01	3,650.000	41.942978	153,091.87	64.940000	237,031.00	83,939.13	0.99	
			41.942978	153,091.87	64.940000	237,031.00	83,939.13	0.99	
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	6,600.000	13.635111	89,991.73	55.310000	365,046.00	275,054.27	1.52	
			13.635111	89,991.73	55.310000	365,046.00	275,054.27	1.52	
529043101	LXP INDUSTRIAL TRUST REIT USD.0001	17,100.000	9.668673	165,334.30	15.700000	268,470.00	103,135.70	1.12	
			9.668673	165,334.30	15.700000	268,470.00	103,135.70	1.12	
553368101	MP MATERIALS CORP COMMON STOCK USD.0001	3,770.000	18.261485	68,845.80	57.340000	216,171.80	147,326.00	0.90	
			18.261485	68,845.80	57.340000	216,171.80	147,326.00	0.90	
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001	12,650.000	18.287658	231,338.87	23.650000	299,172.50	67,833.63	1.25	
			18.287658	231,338.87	23.650000	299,172.50	67,833.63	1.25	

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573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	12,480.000	Local		12.525578	156,319.21	17.760000	221,644.80	65,325.59	0.92
		Base		12.525578	156,319.21	17.760000	221,644.80	65,325.59	0.92
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK								
	2,650.000	Local		103.410668	274,038.27	88.940000	235,691.00	-38,347.27	0.98
		Base		103.410668	274,038.27	88.940000	235,691.00	-38,347.27	0.98
626755102	MURPHY USA INC COMMON STOCK								
	2,211.000	Local		80.399326	177,762.91	199.960000	442,111.56	264,348.65	1.84
		Base		80.399326	177,762.91	199.960000	442,111.56	264,348.65	1.84
62886E108	NCR CORPORATION COMMON STOCK USD.01								
	8,740.000	Local		32.069727	280,289.41	40.190000	351,260.60	70,971.19	1.46
		Base		32.069727	280,289.41	40.190000	351,260.60	70,971.19	1.46
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	14,420.000	Local		22.817018	329,021.40	20.620000	297,340.40	-31,681.00	1.24
		Base		22.817018	329,021.40	20.620000	297,340.40	-31,681.00	1.24
63009R109	NANOSTRING TECHNOLOGIES INC COMMON STOCK USD.0001								
	3,680.000	Local		45.126293	166,064.76	34.750000	127,880.00	-38,184.76	0.53
		Base		45.126293	166,064.76	34.750000	127,880.00	-38,184.76	0.53
65487K100	NLIGHT INC COMMON STOCK								
	9,995.000	Local		21.404011	213,933.09	17.340000	173,313.30	-40,619.79	0.72
		Base		21.404011	213,933.09	17.340000	173,313.30	-40,619.79	0.72
680665205	OLIN CORP COMMON STOCK USD1.0								
	6,770.000	Local		28.799397	194,971.92	52.280000	353,935.60	158,963.68	1.47
		Base		28.799397	194,971.92	52.280000	353,935.60	158,963.68	1.47
68213N109	OMNICELL INC COMMON STOCK USD.001								
	1,970.000	Local		80.664137	158,908.35	129.490000	255,095.30	96,186.95	1.06
		Base		80.664137	158,908.35	129.490000	255,095.30	96,186.95	1.06
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001								
	8,829.000	Local		15.114867	133,449.16	14.360000	126,784.44	-6,664.72	0.53
		Base		15.114867	133,449.16	14.360000	126,784.44	-6,664.72	0.53

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71601V105	PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001								
	12,880.000	Local	20.593047	265,238.44	19.570000	252,061.60	-13,176.84	1.05	
		Base	20.593047	265,238.44	19.570000	252,061.60	-13,176.84	1.05	
71943U104	PHYSICIANS REALTY TRUST REIT USD.01								
	14,887.000	Local	18.938086	281,931.29	17.540000	261,117.98	-20,813.31	1.09	
		Base	18.938086	281,931.29	17.540000	261,117.98	-20,813.31	1.09	
72815G108	PLAYSTUDIOS INC COMMON STOCK USD.0001								
	8,940.000	Local	4.460600	39,877.76	4.850000	43,359.00	3,481.24	0.18	
		Base	4.460600	39,877.76	4.850000	43,359.00	3,481.24	0.18	
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
	3,820.000	Local	46.635720	178,148.45	55.150000	210,673.00	32,524.55	0.88	
		Base	46.635720	178,148.45	55.150000	210,673.00	32,524.55	0.88	
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
	13,510.000	Local	33.329885	450,286.75	23.820000	321,808.20	-128,478.55	1.34	
		Base	33.329885	450,286.75	23.820000	321,808.20	-128,478.55	1.34	
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
	7,412.000	Local	33.974800	251,821.22	28.770000	213,243.24	-38,577.98	0.89	
		Base	33.974800	251,821.22	28.770000	213,243.24	-38,577.98	0.89	
749397105	R1 RCM INC COMMON STOCK USD.01								
	16,109.000	Local	12.688403	204,397.49	26.760000	431,076.84	226,679.35	1.79	
		Base	12.688403	204,397.49	26.760000	431,076.84	226,679.35	1.79	
74965L101	RLJ LODGING TRUST REIT								
	14,920.000	Local	9.351912	139,530.52	14.080000	210,073.60	70,543.08	0.87	
		Base	9.351912	139,530.52	14.080000	210,073.60	70,543.08	0.87	
753422104	RAPID7 INC COMMON STOCK USD.01								
	1,962.000	Local	31.254363	61,321.06	111.240000	218,252.88	156,931.82	0.91	
		Base	31.254363	61,321.06	111.240000	218,252.88	156,931.82	0.91	
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
	5,155.000	Local	27.806811	143,344.11	50.910000	262,441.05	119,096.94	1.09	
		Base	27.806811	143,344.11	50.910000	262,441.05	119,096.94	1.09	

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816850101	SEMTECH CORP COMMON STOCK USD.01							
		4,257.000	Local 52.961682	225,457.88	69.340000	295,180.38	69,722.50	1.23
			Base 52.961682	225,457.88	69.340000	295,180.38	69,722.50	1.23
82489W107	SHOALS TECHNOLOGIES GROUP A COMMON STOCK USD.00001							
		7,730.000	Local 22.530304	174,159.25	17.040000	131,719.20	-42,440.05	0.55
			Base 22.530304	174,159.25	17.040000	131,719.20	-42,440.05	0.55
830879102	SKYWEST INC COMMON STOCK							
		5,590.000	Local 48.273097	269,846.61	28.850000	161,271.50	-108,575.11	0.67
			Base 48.273097	269,846.61	28.850000	161,271.50	-108,575.11	0.67
83425V104	SOLO BRANDS INC CLASS A COMMON STOCK USD.001							
		15,270.000	Local 18.817134	287,337.63	8.530000	130,253.10	-157,084.53	0.54
			Base 18.817134	287,337.63	8.530000	130,253.10	-157,084.53	0.54
84612U107	SOVOS BRANDS INC COMMON STOCK USD.001							
		13,187.000	Local 13.451610	177,386.38	14.180000	186,991.66	9,605.28	0.78
			Base 13.451610	177,386.38	14.180000	186,991.66	9,605.28	0.78
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		8,973.000	Local 20.890712	187,452.36	31.980000	286,956.54	99,504.18	1.19
			Base 20.890712	187,452.36	31.980000	286,956.54	99,504.18	1.19
85917T109	STERLING CHECK CORP COMMON STOCK USD.01							
		10,266.000	Local 23.555110	241,816.76	26.430000	271,330.38	29,513.62	1.13
			Base 23.555110	241,816.76	26.430000	271,330.38	29,513.62	1.13
86333M108	STRIDE INC COMMON STOCK USD.0001							
		6,362.000	Local 24.909288	158,472.89	36.330000	231,131.46	72,658.57	0.96
			Base 24.909288	158,472.89	36.330000	231,131.46	72,658.57	0.96
86745K104	SUNNOVA ENERGY INTERNATIONAL COMMON STOCK USD.001							
		9,790.000	Local 20.017090	195,967.31	23.060000	225,757.40	29,790.09	0.94
			Base 20.017090	195,967.31	23.060000	225,757.40	29,790.09	0.94
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		2,813.000	Local 47.555126	133,772.57	80.950000	227,712.35	93,939.78	0.95
			Base 47.555126	133,772.57	80.950000	227,712.35	93,939.78	0.95

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88546E105	THOUGHTWORKS HOLDING INC COMMON STOCK USD.001		9,500.000	Local	24.640856	234,088.13	20.810000	197,695.00	-36,393.13	0.82
				Base	24.640856	234,088.13	20.810000	197,695.00	-36,393.13	0.82
88556E102	THREDUP INC CLASS A COMMON STOCK USD.0001		10,424.000	Local	15.631474	162,942.48	7.700000	80,264.80	-82,677.68	0.33
				Base	15.631474	162,942.48	7.700000	80,264.80	-82,677.68	0.33
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001		1,130.000	Local	69.310027	78,320.33	72.620000	82,060.60	3,740.27	0.34
				Base	69.310027	78,320.33	72.620000	82,060.60	3,740.27	0.34
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001		6,610.000	Local	29.435413	194,568.08	25.110000	165,977.10	-28,590.98	0.69
				Base	29.435413	194,568.08	25.110000	165,977.10	-28,590.98	0.69
918090101	UTZ BRANDS INC COMMON STOCK USD.0001		13,370.000	Local	16.578219	221,650.79	14.780000	197,608.60	-24,042.19	0.82
				Base	16.578219	221,650.79	14.780000	197,608.60	-24,042.19	0.82
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01		7,130.000	Local	40.828060	291,104.07	38.170000	272,152.10	-18,951.97	1.13
				Base	40.828060	291,104.07	38.170000	272,152.10	-18,951.97	1.13
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01		6,990.000	Local	30.501821	213,207.73	35.690000	249,473.10	36,265.37	1.04
				Base	30.501821	213,207.73	35.690000	249,473.10	36,265.37	1.04
92839U206	VISTEON CORP COMMON STOCK		2,540.000	Local	71.248386	180,970.90	109.130000	277,190.20	96,219.30	1.15
				Base	71.248386	180,970.90	109.130000	277,190.20	96,219.30	1.15
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01		6,180.000	Local	50.402503	311,487.47	46.620000	288,111.60	-23,375.87	1.20
				Base	50.402503	311,487.47	46.620000	288,111.60	-23,375.87	1.20
935MKS900	CONYERS PARK II ACQUISITIO		11,753.000	Local	10.000000	117,530.00	6.380000	74,984.14	-42,545.86	0.31
				Base	10.000000	117,530.00	6.380000	74,984.14	-42,545.86	0.31

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935WXX903	NESCOHOLDINGSINCPPRIVATEPLACEME	19,443.000	Local 5.000000	97,215.00	8.390000	163,126.77	65,911.77	0.68	
			Base 5.000000	97,215.00	8.390000	163,126.77	65,911.77	0.68	
937QMK904	ACIES ACQUISITION CORPPRIVATE	14,590.000	Local 10.000000	145,900.00	4.850000	70,761.50	-75,138.50	0.29	
			Base 10.000000	145,900.00	4.850000	70,761.50	-75,138.50	0.29	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	11,201.000	Local 31.376491	351,448.08	32.820000	367,616.82	16,168.74	1.53	
			Base 31.376491	351,448.08	32.820000	367,616.82	16,168.74	1.53	
942CTP009	DEERFIELD HEALTHCARE	9,670.000	Local 10.000000	96,700.00	7.470000	72,234.90	-24,465.10	0.30	
			Base 10.000000	96,700.00	7.470000	72,234.90	-24,465.10	0.30	
950810101	WESBANCO INC COMMON STOCK USD2.0833	8,111.000	Local 35.740706	289,892.87	34.360000	278,693.96	-11,198.91	1.16	
			Base 35.740706	289,892.87	34.360000	278,693.96	-11,198.91	1.16	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK	3,217.000	Local 61.777830	198,739.28	92.930000	298,955.81	100,216.53	1.24	
			Base 61.777830	198,739.28	92.930000	298,955.81	100,216.53	1.24	
F21107101	CONSTELLIUM SE COMMON STOCK EUR.02	11,510.000	Local 17.029336	196,007.66	18.000000	207,180.00	11,172.34	0.86	
			Base 17.029336	196,007.66	18.000000	207,180.00	11,172.34	0.86	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01	5,192.000	Local 39.288983	203,988.40	63.660000	330,522.72	126,534.32	1.38	
			Base 39.288983	203,988.40	63.660000	330,522.72	126,534.32	1.38	
G6674U108	NOVOCURE LTD COMMON STOCK	1,180.000	Local 71.904297	84,847.07	82.850000	97,763.00	12,915.93	0.41	
			Base 71.904297	84,847.07	82.850000	97,763.00	12,915.93	0.41	
G73268107	QUOTIENT LTD COMMON STOCK	61,649.000	Local 5.075190	312,880.41	1.200000	73,978.80	-238,901.61	0.31	
			Base 5.075190	312,880.41	1.200000	73,978.80	-238,901.61	0.31	

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		12,660.000	Local 24.021111	304,107.26	25.830000	327,007.80	22,900.54	1.36
			Base 24.021111	304,107.26	25.830000	327,007.80	22,900.54	1.36
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01							
		11,556.000	Local 16.518980	190,893.33	38.070000	439,936.92	249,043.59	1.83
			Base 16.518980	190,893.33	38.070000	439,936.92	249,043.59	1.83
M97628107	WALKME LTD COMMON STOCK							
		13,830.000	Local 25.137840	347,656.33	15.090000	208,694.70	-138,961.63	0.87
			Base 25.137840	347,656.33	15.090000	208,694.70	-138,961.63	0.87
US DOLLAR Total								
		985,350.000	Local	20,181,848.22		23,640,485.72	3,458,637.50	98.41
			Base	20,181,848.22		23,640,485.72	3,458,637.50	98.41
EQUITY Total								
		985,350.000	Base	20,181,848.22		23,640,485.72	3,458,637.50	98.41

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		1,366,488.190	Base	20,562,986.41		24,021,623.91	3,458,637.50	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
69,225.88	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	69,225.88	69,225.88	2	0.00
		69,225.88	69,225.88	2	0.00
COMMON STOCK					
546	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	76,958.70	85,225.98	2	0.00
1,436	CUSIP # 011659109 ALASKA AIR GROUP INC	83,302.36	93,261.90	2	0.00
3,411	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	91,551.24	73,598.37	3	0.00
2,503	CUSIP # 03852U106 ARAMARK	94,112.80	95,854.09	3	0.00
1,937	CUSIP # 05368V106 AVIENT CORP	92,976.00	94,500.93	3	460.04
1,557	CUSIP # 084423102 BERKLEY (W R) CORPORATION	103,680.63	86,695.43	3	0.00
1,250	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	109,800.00	103,466.53	3	0.00
947	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	73,259.92	82,736.17	2	0.00
3,832	CUSIP # 131193104 CALLAWAY GOLF CO	89,745.44	92,188.02	2	0.00
297	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	84,339.09	91,815.93	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,374	CUSIP # 171779309 CIENA CORP	83,305.62	78,693.77	2	0.00
2,543	CUSIP # 194014106 COLFAX CORP	101,185.97	107,933.90	3	0.00
1,253	CUSIP # 237266101 DARLING INTERNATIONAL INC	100,716.14	89,349.57	3	0.00
1,711	CUSIP # 24906P109 DENTSPLY SIRONA INC	84,215.42	102,845.43	2	213.88
571	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	78,272.68	47,913.92	2	0.00
5,999	CUSIP # 410345102 HANESBRANDS INC	89,325.11	112,497.42	2	0.00
671	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	100,327.92	90,164.43	3	0.00
3,253	CUSIP # 421946104 HEALTHCARE REALTY TRUST INC	89,392.44	90,165.07	2	0.00
	CUSIP # 45073V108 ITT INC	0.00	0.00	0	269.54
1,233	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	73,869.03	84,786.16	2	0.00
278	CUSIP # 536797103 LITHIA MOTORS INC	83,433.36	82,469.38	2	0.00
851	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	83,057.60	77,580.16	2	0.00
546	CUSIP # 55306N104 MKS INSTRUMENTS INC	81,900.00	94,327.77	2	0.00
1,331	CUSIP # 55826T102 MADISON SQUARE GARDEN ENTERT CO	110,885.61	103,380.08	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
70	CUSIP # 570535104 MARKEL CORP	103,266.80	82,154.14	3	0.00
1,580	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	92,193.00	58,200.14	3	0.00
1,332	CUSIP # 626717102 MURPHY OIL CORP	53,799.48	55,236.89	1	0.00
3,628	CUSIP # 62955J103 NOV INC	71,145.08	55,677.49	2	0.00
539	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	101,590.72	81,106.30	3	0.00
5,127	CUSIP # 71943U104 PHYSICIANS REALTY TRUST	89,927.58	88,093.70	2	1,179.21
934	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	86,002.72	83,289.64	2	0.00
613	CUSIP # 758750103 REGAL REXNORD CORP	91,202.14	31,390.20	3	202.29
1,076	CUSIP # 840441109 SOUTH STATE CORP	87,790.84	89,839.32	2	0.00
1,321	CUSIP # 860630102 STIFEL FINANCIAL CORP	89,695.90	87,849.93	2	0.00
1,820	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	89,180.00	83,566.33	2	669.80
1,045	CUSIP # 87166B102 SYNEOS HEALTH INC	84,592.75	94,069.39	2	0.00
1,276	CUSIP # 887389104 TIMKEN COMPANY	77,453.20	110,359.68	2	0.00
1,349	CUSIP # 902104108 II-VI INC	97,789.01	87,970.89	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,071	CUSIP # 929740108 WABTEC CORP	102,998.07	85,239.31	3	0.00
1,388	CUSIP # 983793100 XPO LOGISTICS INC	101,046.40	145,245.97	3	0.00
2,635	CUSIP # 98983L108 ZURN WATER SOLUTIONS CORP	93,279.00	116,755.82	3	0.00
		3,572,565.77	3,497,495.55	98	2,994.76



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
31,570.74	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	31,570.74	31,570.74	0	0.00
10.74	CUSIP # 999BLK226 BLACKROCK FEDERAL FD INSTL 81 CDW	10.74	10.74	0	0.00
		31,581.48	31,581.48	0	0.00
FOREIGN STOCK					
6,500	CUSIP # 02364W105 AMERICA MOVIL SAB DE CV ADR	137,475.00	74,239.08	1	0.00
2,600	CUSIP # 035128206 ANGLOGOLD ASHANTI SPON ADR	61,594.00	58,707.58	1	356.47
600	CUSIP # 056752108 BAIDU INC ADR	79,380.00	161,103.52	1	0.00
7,300	CUSIP # 151290889 CEMEX SAB DE CV ADR	38,617.00	29,997.79	0	0.00
14,952	CUSIP # 201662905 GAZPROM PJSC	16,447.20	74,782.09	0	0.00
5,200	CUSIP # 43289P106 HIMAX TECHNOLOGIES INC ADR	56,472.00	57,776.43	1	0.00
7,050	CUSIP # 45104G104 ICICI BANK LTD ADR	133,527.00	88,921.69	1	0.00
6,000	CUSIP # 456788108 INFOSYS LTD ADR	149,340.00	110,915.43	1	0.00
8,700	CUSIP # 465562106 ITAU UNIBANCO HOLDING SA ADR	49,677.00	46,077.34	0	24.58

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,000	CUSIP # 6137720T0 UNIMICRON TECHNOLOGY CORP	86,981.00	78,047.24	1	0.00
1,800	CUSIP # 62914V106 NIO INC ADR	37,890.00	82,226.10	0	0.00
112,700	CUSIP # 6727121I7 BANK NEGARA INDONESIA PERSER	64,779.96	60,766.40	1	0.00
11,000	CUSIP # 71654V101 PETROLEO BRASILEIRO SA ADR	153,780.00	100,742.87	2	0.00
300	CUSIP # 722304102 PINDUODUO INC ADR	12,033.00	44,335.10	0	0.00
6,600	CUSIP # 874039100 TAIWAN SEMICONDUCTOR MFG ADR	688,116.00	458,464.76	7	2,553.15
9,700	CUSIP # 91912E105 VALE SA ADR	193,903.00	166,881.01	2	0.00
4,595	CUSIP # BFX05H3X2 ABSA GROUP LTD	59,789.22	44,593.84	1	0.00
20,800	CUSIP # BK6YZP5H9 ALIBABA GROUP HOLDING LTD	297,685.44	669,868.46	3	0.00
1,892	CUSIP # BKPQZT6H6 JD.COM INC CL A	56,523.12	47,845.31	1	0.00
7,964	CUSIP # BL0L913X0 SIBANYE STILLWATER LTD	32,539.31	24,347.45	0	190.79
8,462	CUSIP # BL6B9P1X5 WUXI BIOLOGICS CAYMAN INC	70,276.06	95,482.57	1	0.00
2,800	CUSIP # BM93SF4H1 NETEASE INC	51,404.92	47,123.25	1	0.00
412	CUSIP # BMG3GS6X1 SK SQUARE CO LTD	19,274.23	28,338.20	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,000	CUSIP # BMMV2K8X2 TENCENT HLDGS LTD	382,192.80	585,364.08	4	0.00
22,500	CUSIP # BNM1NF7H0 CHINA CONCH ENVIRO	26,839.35	1.00	0	0.00
100	CUSIP # BP40HF4X2 GLOBANT SA	26,207.00	32,103.04	0	0.00
965	CUSIP # BYZDW2702 LUKOIL PJSC	694.80	78,519.30	0	0.00
1,600	CUSIP # G04011105 ANTA SPORTS PRODUCTS LTD	20,544.00	15,631.41	0	0.00
57,000	CUSIP # G1368B102 BRILLIANCE CHINA AUTOMOTIVE HLDG	33,185.40	51,579.14	0	0.00
9,000	CUSIP # G21096105 CHINA MENGNIU DAIRY CO LTD	52,560.00	39,999.76	1	0.00
34,000	CUSIP # G2110A103 CHINASOFT INTERNATIONAL LTD	28,172.40	54,459.08	0	0.00
26,500	CUSIP # G21150100 CHINA HONGQIAO GROUP LTD	25,705.00	27,477.80	0	0.00
22,500	CUSIP # G2116J108 CHINA CONCH VENTURE HLDGS L	106,200.00	105,347.14	1	0.00
3,500	CUSIP # G4818G101 INNOVENT BIOLOGICS INC	12,005.00	28,268.40	0	0.00
12,500	CUSIP # G5496K124 LI NING CO LTD	109,125.00	125,591.46	1	0.00
4,800	CUSIP # G59669104 MEITUAN	92,160.00	144,363.47	1	0.00
27,000	CUSIP # G65318100 NINE DRAGONS PAPER HLDGS LT	24,147.45	42,932.74	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,500	CUSIP # G9894K108 ZHONGSHENG GROUP HLDGS LTD	71,925.00	76,326.57	1	0.00
3,553	CUSIP # M2014F102 BIM BIRLESIK MAGAZALAR AS	20,500.81	32,867.90	0	0.00
13,900	CUSIP # P11427112 BANCO DO BRAZIL SA	102,520.84	80,288.71	1	0.00
4,400	CUSIP # P1505Z160 BANCO SANTANDER BRASIL SA	34,296.68	41,994.97	0	0.00
33,874	CUSIP # P2205J100 CENCOSUD SA	66,863.89	53,560.00	1	0.00
7,100	CUSIP # P2867P113 GERDAU SA	46,233.78	29,725.38	0	0.00
20,900	CUSIP # P49538112 GRUPO MEXICO SAB DE CV	125,400.00	75,385.11	1	0.00
28,200	CUSIP # P64386116 MARFRIG GLOBAL FOODS SA	127,548.60	92,134.91	1	0.00
10,000	CUSIP # P8661X103 CIA SIDERURGICA NACIONAL SA	55,015.00	34,648.79	1	286.67
1,903	CUSIP # S37840113 IMPALA PLATINUM HLDGS LTD	29,387.08	17,931.65	0	129.90
1,990	CUSIP # S5518R104 NEDBANK GROUP LTD	31,004.20	21,483.72	0	0.00
17,680	CUSIP # S5790B132 OLD MUTUAL LTD	11,492.00	21,447.56	0	0.00
4,436	CUSIP # S76263102 SHOPRITE HOLDINGS LTD	62,680.68	65,748.97	1	0.00
3,536	CUSIP # S8039R108 MTN GROUP LTD	47,506.16	44,047.30	0	732.13

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,822	CUSIP # S80605140 STANDARD BANK GROUP LTD	41,086.50	32,270.80	0	0.00
2,439	CUSIP # X0R77T117 BANK POLSKA KASA OPIEKI SA	118,340.04	68,899.37	1	0.00
3,368	CUSIP # X5S32S129 MOL HUNGARIAN OIL & GAS PLC	29,744.16	30,048.28	0	0.00
158,000	CUSIP # Y00289119 AGRICULTURAL BANK OF CHINA LTD	58,791.80	61,301.63	1	0.00
12,000	CUSIP # Y01373102 ANHUI CONCH CEMENT CO LTD	61,440.00	83,254.59	1	0.00
22,000	CUSIP # Y0249T100 ASE TECHNOLOGY HLDG CO LTD	79,541.00	60,817.83	1	0.00
1,154	CUSIP # Y05506129 BALKRISHNA INDUSTRIES LTD	32,473.68	22,100.16	0	0.00
77,000	CUSIP # Y06988102 BANK OF COMMUNICATIONS CO LTD	53,926.95	44,653.51	1	0.00
510,000	CUSIP # Y0698A107 BANK OF CHINA LTD	198,594.00	206,903.91	2	0.00
1,500	CUSIP # Y1023R104 BYD CO LTD	41,790.00	33,873.81	0	0.00
31,000	CUSIP # Y1293Y102 ZOOMLION HEAVY INDUSTRY SCIENC	32,466.30	40,672.99	0	0.00
114,000	CUSIP # Y1397N101 CHINA CONSTRUCTION BANK	87,039.00	88,020.42	1	0.00
63,000	CUSIP # Y1434M116 CHINA CITIC BANK CORP LTD	29,269.80	34,089.67	0	0.00
40,710	CUSIP # Y1455B114 COSCO SHIPPING HLDGS CO LTD	99,527.81	34,446.13	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28,000	CUSIP # Y1477R204 CHINA LIFE INSURANCE CO LTD	41,720.00	62,055.75	0	0.00
52,000	CUSIP # Y15045100 CHINA NATIONAL BUILDING MATERI	58,240.00	55,489.57	1	0.00
31,000	CUSIP # Y1504C113 CHINA SHENHUA ENERGY CO LTD	101,215.00	61,493.09	1	0.00
84,000	CUSIP # Y15093100 CTBC FINANCIAL HLDG CO LTD	86,268.00	57,180.78	1	0.00
227,300	CUSIP # Y1509D116 CHINA RAILWAY GROUP LTD	125,560.52	124,241.29	1	0.00
32,000	CUSIP # Y15657102 CHIPBOND TECHNOLOGY CORP	77,241.60	84,649.65	1	0.00
8,203	CUSIP # Y1633P142 CIPLA LTD/INDIA	110,007.97	90,314.16	1	0.00
107,500	CUSIP # Y1636J101 CIMB GROUP HLDGS BHD	139,750.00	123,983.73	1	3,204.47
62,000	CUSIP # Y1639J116 CITIC LTD	61,367.91	69,551.81	1	0.00
33,440	CUSIP # Y1837N109 CSPC PHARMACEUTICAL GROUP LTD	38,790.40	36,000.72	0	0.00
63,900	CUSIP # Y1R16Z106 CHINA STATE CONSTRUCTION ENG	54,826.20	176,053.71	1	0.00
803	CUSIP # Y2076F112 DIVI'S LABORATORIES LTD	46,564.36	37,516.51	0	0.00
76,160	CUSIP # Y2169H108 YUANTA FINANCIAL HLDG CO LT	70,234.75	45,972.35	1	0.00
6,000	CUSIP # Y23632105 EVERGREEN MARINE CORP TAIWAN	28,294.80	31,091.14	0	0.00

ACCOUNT STATEMENT

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Account Number

01/01/2022 through 03/31/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
44,300	CUSIP # Y26528102 FUBON FINANCIAL HLDG CO LTD	118,281.00	74,131.65	1	0.00
4,184	CUSIP # Y29975102 HANA FINANCIAL GROUP INC	167,478.41	147,107.59	2	0.00
4,698	CUSIP # Y3121G147 HCL TECHNOLOGIES LTD	72,020.34	57,253.36	1	0.00
22,134	CUSIP # Y3196V185 HINDALCO INDUSTRIES LTD	166,049.27	59,656.33	2	0.00
12,688	CUSIP # Y3224R123 HINDUSTAN PETROLEUM CORP LTD	45,018.29	40,228.83	0	0.00
27,000	CUSIP # Y36861105 HON HAI PRECISION INDUSTRY CO	112,860.00	73,219.15	1	0.00
38,200	CUSIP # Y37426114 HUATAI SECURITIES CO LTD	70,955.74	62,020.88	1	0.00
55	CUSIP # Y374EL100 HYOSUNG TNC CORP	21,064.29	34,565.87	0	0.00
179	CUSIP # Y38472109 HYUNDAI MOTOR CO	15,931.00	21,539.75	0	0.00
351	CUSIP # Y3849A109 HYUNDAI MOBIS CO LTD	62,263.89	81,669.26	1	0.00
82,000	CUSIP # Y3990B112 INDUSTRIAL & COMMERCIAL BANK O	47,264.80	55,135.14	0	0.00
16,600	CUSIP # Y4591R118 KASIKORNBANK PCL	81,672.00	59,091.62	1	0.00
2,417	CUSIP # Y46007103 KB FINANCIAL GROUP INC	122,030.46	86,158.07	1	0.00
961	CUSIP # Y47601102 KIA CORP	29,118.30	41,035.16	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,000	CUSIP # Y4804T109 KINSUS INTERCONNECT TECHNOLOGY	40,765.80	49,724.15	0	0.00
638	CUSIP # Y4935N104 SK TELECOM CO LTD	29,899.49	42,644.52	0	0.00
4,099	CUSIP # Y49915104 KT CORP	120,524.95	114,577.68	1	0.00
44,000	CUSIP # Y5257Y107 LENOVO GROUP LTD	47,960.00	54,243.78	0	0.00
641	CUSIP # Y5275H177 LG ELECTRONICS INC	63,617.46	84,754.79	1	0.00
43,100	CUSIP # Y54671105 MALAYAN BANKING BHD	81,028.00	93,837.51	1	3,079.37
3,000	CUSIP # Y5945U103 MEDIATEK INC	21,900.00	95,863.00	0	0.00
297	CUSIP # Y5S159113 KUMHO PETROCHEMICAL CO LTD	37,915.73	31,447.13	0	0.00
3,000	CUSIP # Y6205K108 NAN YA PRINTED CIRCUIT BOARD C	54,913.20	19,044.32	1	0.00
7,000	CUSIP # Y64153102 NOVATEK MICROELECTRONICS CORP	104,289.50	80,684.16	1	0.00
282,000	CUSIP # Y6883Q104 PETROCHINA CO LTD	152,928.60	113,107.36	2	0.00
22,000	CUSIP # Y6S18H102 CHIPMOS TECHNOLOGIES INC	39,501.00	43,676.35	0	0.00
13,800	CUSIP # Y7082R109 POWER FINANCE CORP LTD	20,469.54	25,241.03	0	0.00
7,100	CUSIP # Y7145P165 PTT EXPLORATION & PRODUCTION P	24,211.00	27,604.29	0	652.85

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,265	CUSIP # Y74718100 SAMSUNG ELECTRONICS CO LTD	361,803.75	357,242.11	4	0.00
24,000	CUSIP # Y76810103 SHANDONG WEIGAO GROUP MEDICAL	28,800.00	27,905.86	0	0.00
900	CUSIP # Y774E3101 SHENZHEN MINDRAY BIO-MEDICAL E	43,615.89	42,413.52	0	0.00
14,000	CUSIP # Y8008N107 SINOPHARM GROUP CO LTD	30,940.00	44,934.88	0	0.00
2,322	CUSIP # Y8085F100 SK HYNIX INC	225,670.77	239,710.50	2	0.00
13,366	CUSIP # Y8155P103 STATE BANK OF INDIA	86,899.05	54,293.70	1	0.00
4,604	CUSIP # Y8523Y158 SUN PHARACEUTICALS INDUSTRIAL	55,478.20	54,785.05	1	0.00
94,700	CUSIP # Y8730K116 THAI UNION GROUP PCL	41,668.00	44,469.43	0	0.00
448	CUSIP # Y9046E109 ULTRATECH CEMENT LTD	38,963.37	27,614.68	0	0.00
2,390	CUSIP # Y92311128 UNITED SPIRITS LTD	27,968.26	27,284.91	0	0.00
46,000	CUSIP # Y92370108 UNITED MICROELECTRONICS CORP	86,769.80	36,093.08	1	0.00
2,300	CUSIP # Y9520G109 WANHUA CHEMICAL GROUP CO LTD	29,345.01	40,530.59	0	0.00
8,000	CUSIP # Y9531A109 WEICHAI POWER CO LTD	12,320.00	15,168.09	0	0.00
4,820	CUSIP # Y9727F102 LONGI GREEN ENERGY TECHNOLOGY	54,882.45	36,176.06	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,027	CUSIP # Y972JZ105 WOORI FINANCIAL GROUP INC	76,197.55	57,223.40	1	0.00
		9,496,984.09	9,442,868.82	95	11,210.38
	MUTUAL FUNDS - EQUITY				
7,600	CUSIP # 46434V423 ISHARES MSCI SAUDI ARABIA ETF	360,696.00	333,603.03	4	0.00
		360,696.00	333,603.03	4	0.00
	COMMODITIES				
669,155.09	CUSIP # INR222010 INDIAN RUPEE CURRENCY CONTRACT VS US DOLLAR	8,699.02	8,881.22	0	0.00
39,222	CUSIP # KRW222012 SOUTH KOREAN WON CURRENCY VS US DOLLARS	32.16	32.15	0	0.00
39,422.94	CUSIP # SAF222010 SOUTH AFRICAN RAND CURRENCY VS US DOLLARS	2,720.18	2,542.43	0	0.00
3,775,237.98	CUSIP # TWD222013 NEW TAIWAN DOLLARS CURRENCY VS US DOLLARS	132,133.33	135,792.39	1	0.00
		143,584.69	147,248.19	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,507.57	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	10,507.57	10,507.57	0	0.00
		10,507.57	10,507.57	0	0.00
COMMON STOCK					
38	CUSIP # 02079K305 ALPHABET INC	105,691.30	107,187.73	4	0.00
1,434	CUSIP # 032095101 AMPHENOL CORP CL A	108,051.90	107,829.13	4	0.00
1,018	CUSIP # 126650100 CVS HEALTH CORP	103,031.78	103,988.56	4	0.00
1,090	CUSIP # 171340102 CHURCH & DWIGHT CO INC	108,324.20	109,379.94	4	0.00
1,192	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	106,886.64	103,077.57	4	0.00
369	CUSIP # 235851102 DANAHER CORP	108,238.77	113,498.35	4	92.25
760	CUSIP # 254687106 DISNEY WALT	104,241.60	115,043.43	4	0.00
604	CUSIP # 278865100 ECOLAB INC	106,642.24	132,348.41	4	302.94
1,020	CUSIP # 302130109 EXPEDITORS INTL WASH INC	105,223.20	127,919.19	4	0.00
1,858	CUSIP # 311900104 FASTENAL COMPANY	110,365.20	112,529.60	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
473	CUSIP # 31428X106 FEDEX CORPORATION	109,447.47	119,113.79	4	348.00
1,064	CUSIP # 337738108 FISERV INC	107,889.60	112,988.97	4	0.00
499	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	104,490.60	118,876.44	4	608.78
803	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	106,092.36	107,306.25	4	0.00
605	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	107,224.15	102,504.26	4	0.00
358	CUSIP # 594918104 MICROSOFT CORPORATION	110,374.98	114,989.18	4	0.00
692	CUSIP # 747525103 QUALCOMM INC	105,751.44	122,149.80	4	0.00
228	CUSIP # 776696106 ROPER INDUSTRIES INC	107,668.44	107,134.63	4	0.00
426	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	106,338.12	135,369.97	4	0.00
413	CUSIP # 863667101 STRYKER CORP	110,415.55	107,197.62	4	287.04
188	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	111,042.20	117,736.28	4	56.70
490	CUSIP # 92826C839 VISA INC CL A	108,667.30	106,216.50	4	0.00
742	CUSIP # 931142103 WAL-MART STORES INC	110,498.64	104,450.52	4	426.16
		2,472,597.68	2,608,836.12	90	2,121.87
FOREIGN STOCK					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
326	CUSIP # G1151C101 ACCENTURE PLC	109,936.98	124,311.70	4	0.00
778	CUSIP # M22465104 CHECK POINT SOFTWARE TECH LTD	107,566.28	91,771.75	4	0.00
		217,503.26	216,083.45	8	0.00
COMMON TRUST FUNDS - FIXED INCOME					
61,902.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	61,902.85	61,902.85	2	0.00
		61,902.85	61,902.85	2	0.00

Holdings

CONNING-GOODWIN CPT CR PLS BND



CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-741,812.360	Local	1.000000	-741,812.36	1.000000	-741,812.36	0.00	0.85
			Base	1.000000	-741,812.36	1.000000	-741,812.36	0.00	0.85

US DOLLAR Total		-741,812.360	Local		-741,812.36		-741,812.36	0.00	0.85
			Base		-741,812.36		-741,812.36	0.00	0.85

CASH Total		-741,812.360	Base		-741,812.36		-741,812.36	0.00	0.85
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.250974	31 Dec 2030			
		2,476,906.150	Local	100.000000	2,476,906.15	100.000000	2,476,906.15	0.00	2.85
			Base	100.000000	2,476,906.15	100.000000	2,476,906.15	0.00	2.85

US DOLLAR Total		2,476,906.150	Local		2,476,906.15		2,476,906.15	0.00	2.85
			Base		2,476,906.15		2,476,906.15	0.00	2.85

CASH EQUIVALENT Total		2,476,906.150	Base		2,476,906.15		2,476,906.15	0.00	2.85
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464288513	ISHARES IBOXX HIGH YIELD CORPO ISHARES IBOXX HIGH YLD CORP								
		9,325.000	Local	85.757001	799,684.03	82.290000	767,354.25	-32,329.78	0.88
			Base	85.757001	799,684.03	82.290000	767,354.25	-32,329.78	0.88

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92189F437	VANECK FALLEN ANGEL HIGH YIELD VANECK FALLEN ANGEL HIGH YLD							
		78,584.000	Local 28.251754	2,220,135.84	30.400000	2,388,953.60	168,817.76	2.75
			Base 28.251754	2,220,135.84	30.400000	2,388,953.60	168,817.76	2.75
US DOLLAR Total								
		87,909.000	Local	3,019,819.87		3,156,307.85	136,487.98	3.63
			Base	3,019,819.87		3,156,307.85	136,487.98	3.63
EQUITY Total								
		87,909.000	Base	3,019,819.87		3,156,307.85	136,487.98	3.63
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65				5.650000	15 Feb 2047		
		95,000.000	Local 99.789600	94,800.12	122.520073	116,394.07	21,593.95	0.13
			Base 99.789600	94,800.12	122.520073	116,394.07	21,593.95	0.13
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
		200,000.000	Local 100.044000	200,088.00	88.700306	177,400.61	-22,687.39	0.20
			Base 100.044000	200,088.00	88.700306	177,400.61	-22,687.39	0.20
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026		
		25,000.000	Local 99.879440	24,969.86	101.485592	25,371.40	401.54	0.03
			Base 99.879440	24,969.86	101.485592	25,371.40	401.54	0.03
00774MAB1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/27 3.65				3.650000	21 Jul 2027		
		180,000.000	Local 106.851228	192,332.21	97.072054	174,729.70	-17,602.51	0.20
			Base 106.851228	192,332.21	97.072054	174,729.70	-17,602.51	0.20
008513AA1	AGREE LP COMPANY GUAR 10/30 2.9				2.900000	01 Oct 2030		
		80,000.000	Local 99.938163	79,950.53	93.357712	74,686.17	-5,264.36	0.09
			Base 99.938163	79,950.53	93.357712	74,686.17	-5,264.36	0.09
009089AA1	AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125				4.125000	15 Nov 2026		
		15,461.130	Local 100.000000	15,461.13	97.189800	15,026.64	-434.49	0.02
Original Face:		25,000.000	Base 100.000000	15,461.13	97.189800	15,026.64	-434.49	0.02

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

Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
009090AA9	AIR CANADA 2015 1A PTT PASS THRU CE 144A 09/28 3.6					3.600000	15 Sep 2028		
	20,846.210	Local		99.999952	20,846.20	96.120180	20,037.41	-808.79	0.02
Original Face:	30,000.000	Base		99.999952	20,846.20	96.120180	20,037.41	-808.79	0.02
00914AAK8	AIR LEASE CORP SR UNSECURED 12/30 3.125					3.125000	01 Dec 2030		
	270,000.000	Local		103.006970	278,118.82	92.464537	249,654.25	-28,464.57	0.29
		Base		103.006970	278,118.82	92.464537	249,654.25	-28,464.57	0.29
00928QAU5	AIRCATTLE LTD SR UNSECURED 144A 01/28 2.85					2.850000	26 Jan 2028		
	300,000.000	Local		98.767797	296,303.39	89.984708	269,954.12	-26,349.27	0.31
		Base		98.767797	296,303.39	89.984708	269,954.12	-26,349.27	0.31
013822AE1	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 12/27 5.5					5.500000	15 Dec 2027		
	200,000.000	Local		100.166245	200,332.49	103.508000	207,016.00	6,683.51	0.24
		Base		100.166245	200,332.49	103.508000	207,016.00	6,683.51	0.24
015271AL3	ALEXANDRIA REAL ESTATE E COMPANY GUAR 04/25 3.45					3.450000	30 Apr 2025		
	190,000.000	Local		99.916021	189,840.44	100.743068	191,411.83	1,571.39	0.22
		Base		99.916021	189,840.44	100.743068	191,411.83	1,571.39	0.22
02376WAA9	AMER AIRLINE 16 1 A PTT PASS THRU CE 07/29 4.1					4.100000	15 Jul 2029		
	51,667.890	Local		100.000000	51,667.89	92.008450	47,538.82	-4,129.07	0.05
Original Face:	70,000.000	Base		100.000000	51,667.89	92.008450	47,538.82	-4,129.07	0.05
02377DAA0	AMER AIRLINE 17 2B PTT PASS THRU CE 04/27 3.7					3.700000	15 Apr 2027		
	122,764.380	Local		100.000000	122,764.38	94.001400	115,400.24	-7,364.14	0.13
Original Face:	190,000.000	Base		100.000000	122,764.38	94.001400	115,400.24	-7,364.14	0.13
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95					4.950000	15 Aug 2026		
	86,916.250	Local		100.896116	87,695.12	95.907540	83,359.24	-4,335.88	0.10
Original Face:	155,000.000	Base		100.896116	87,695.12	95.907540	83,359.24	-4,335.88	0.10
026874DR5	AMERICAN INTL GROUP SR UNSECURED 06/30 3.4					3.400000	30 Jun 2030		
	300,000.000	Local		99.993677	299,981.03	99.741279	299,223.84	-757.19	0.34
		Base		99.993677	299,981.03	99.741279	299,223.84	-757.19	0.34
03076CAF3	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4					4.000000	15 Oct 2023		
	70,000.000	Local		99.900486	69,930.34	102.101007	71,470.70	1,540.36	0.08
		Base		99.900486	69,930.34	102.101007	71,470.70	1,540.36	0.08

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 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805					2.805000	11 Mar 2031		
	300,000.000	Local		100.166437	300,499.31	92.337943	277,013.83	-23,485.48	0.32
		Base		100.166437	300,499.31	92.337943	277,013.83	-23,485.48	0.32
032095AJ0	AMPHENOL CORP SR UNSECURED 02/30 2.8					2.800000	15 Feb 2030		
	300,000.000	Local		99.936997	299,810.99	94.823180	284,469.54	-15,341.45	0.33
		Base		99.936997	299,810.99	94.823180	284,469.54	-15,341.45	0.33
03463WAA1	ANGEL OAK MORTGAGE TRUST AOMT 2019 2 A1 144A					3.628000	25 Mar 2049		
	3,625.620	Local		99.675090	3,613.84	99.915620	3,622.56	8.72	0.00
	Original Face: 50,000.000	Base		99.675090	3,613.84	99.915620	3,622.56	8.72	0.00
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	150,000.000	Local		97.033993	145,550.99	102.312898	153,469.35	7,918.36	0.18
		Base		97.033993	145,550.99	102.312898	153,469.35	7,918.36	0.18
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	150,000.000	Local		123.225713	184,838.57	108.500386	162,750.58	-22,087.99	0.19
		Base		123.225713	184,838.57	108.500386	162,750.58	-22,087.99	0.19
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	75,000.000	Local		99.988573	74,991.43	100.853444	75,640.08	648.65	0.09
		Base		99.988573	74,991.43	100.853444	75,640.08	648.65	0.09
04010LAV5	ARES CAPITAL CORP SR UNSECURED 03/25 4.25					4.250000	01 Mar 2025		
	190,000.000	Local		99.833979	189,684.56	100.055139	190,104.76	420.20	0.22
		Base		99.833979	189,684.56	100.055139	190,104.76	420.20	0.22
042735BE9	ARROW ELECTRONICS INC SR UNSECURED 04/25 4					4.000000	01 Apr 2025		
	85,000.000	Local		99.759000	84,795.15	101.598157	86,358.43	1,563.28	0.10
		Base		99.759000	84,795.15	101.598157	86,358.43	1,563.28	0.10
04621WAC4	ASSURED GUARANTY US HLDG COMPANY GUAR 07/24 5					5.000000	01 Jul 2024		
	55,000.000	Local		100.730127	55,401.57	103.753619	57,064.49	1,662.92	0.07
		Base		100.730127	55,401.57	103.753619	57,064.49	1,662.92	0.07
04686JAA9	ATHENE HOLDING LTD SR UNSECURED 01/28 4.125					4.125000	12 Jan 2028		
	190,000.000	Local		99.903758	189,817.14	100.830011	191,577.02	1,759.88	0.22
		Base		99.903758	189,817.14	100.830011	191,577.02	1,759.88	0.22

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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
04686JAD3	ATHENE HOLDING LTD SR UNSECURED 05/51 3.95					3.950000	25 May 2051		
	45,000.000	Local		99.364644	44,714.09	91.192620	41,036.68	-3,677.41	0.05
		Base		99.364644	44,714.09	91.192620	41,036.68	-3,677.41	0.05
052414RV3	AUSTIN TX ELEC UTILITY SYS REV AUSPWR 11/29 FIXED 2.987					2.987000	15 Nov 2029		
	225,000.000	Local		100.000000	225,000.00	97.592520	219,583.17	-5,416.83	0.25
		Base		100.000000	225,000.00	97.592520	219,583.17	-5,416.83	0.25
05329RAA1	AUTONATION INC SR UNSECURED 03/32 3.85					3.850000	01 Mar 2032		
	205,000.000	Local		99.836190	204,664.19	96.819935	198,480.87	-6,183.32	0.23
		Base		99.836190	204,664.19	96.819935	198,480.87	-6,183.32	0.23
05377RDC5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2018 2A A 144A					4.000000	20 Mar 2025		
	190,000.000	Local		100.000000	190,000.00	101.574800	192,992.12	2,992.12	0.22
	Original Face:	Base		100.000000	190,000.00	101.574800	192,992.12	2,992.12	0.22
05523RAF4	BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9					1.900000	15 Feb 2031		
	134,000.000	Local		99.335828	133,110.01	86.837343	116,362.04	-16,747.97	0.13
		Base		99.335828	133,110.01	86.837343	116,362.04	-16,747.97	0.13
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
	300,000.000	Local		100.555733	301,667.20	97.478807	292,436.42	-9,230.78	0.34
		Base		100.555733	301,667.20	97.478807	292,436.42	-9,230.78	0.34
05531FBG7	TRUIST FINANCIAL CORP SR UNSECURED 06/22 3.05					3.050000	20 Jun 2022		
	210,000.000	Local		99.999614	209,999.19	100.231218	210,485.56	486.37	0.24
		Base		99.999614	209,999.19	100.231218	210,485.56	486.37	0.24
059626AC5	BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5					2.500000	11 Aug 2030		
	250,000.000	Local		99.924352	249,810.88	88.313000	220,782.50	-29,028.38	0.25
		Base		99.924352	249,810.88	88.313000	220,782.50	-29,028.38	0.25
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.000000	22 Jan 2025		
	100,000.000	Local		99.797990	99,797.99	101.936007	101,936.01	2,138.02	0.12
		Base		99.797990	99,797.99	101.936007	101,936.01	2,138.02	0.12
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	95,000.000	Local		99.952242	94,954.63	103.484942	98,310.69	3,356.06	0.11
		Base		99.952242	94,954.63	103.484942	98,310.69	3,356.06	0.11

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

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06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	250,000.000	Local		110.506196	276,265.49	100.331147	250,827.87	-25,437.62	0.29
		Base		110.506196	276,265.49	100.331147	250,827.87	-25,437.62	0.29
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	50,000.000	Local		102.332340	51,166.17	100.938590	50,469.30	-696.87	0.06
	Original Face: 50,000.000	Base		102.332340	51,166.17	100.938590	50,469.30	-696.87	0.06
06406HCS6	BANK OF NY MELLON CORP SR UNSECURED 02/24 3.65					3.650000	04 Feb 2024		
	75,000.000	Local		100.234387	75,175.79	101.810574	76,357.93	1,182.14	0.09
		Base		100.234387	75,175.79	101.810574	76,357.93	1,182.14	0.09
06654DAC1	BANNER HEALTH UNSECURED 01/50 3.181					3.181000	01 Jan 2050		
	270,000.000	Local		100.000000	270,000.00	90.754943	245,038.35	-24,961.65	0.28
		Base		100.000000	270,000.00	90.754943	245,038.35	-24,961.65	0.28
072024NU2	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918					6.918000	01 Apr 2040		
	315,000.000	Local		142.314165	448,289.62	137.006650	431,570.95	-16,718.67	0.50
	Original Face: 315,000.000	Base		142.314165	448,289.62	137.006650	431,570.95	-16,718.67	0.50
07274NAJ2	BAYER US FINANCE II LLC COMPANY GUAR 144A 12/25 4.25					4.250000	15 Dec 2025		
	215,000.000	Local		99.897777	214,780.22	101.808139	218,887.50	4,107.28	0.25
		Base		99.897777	214,780.22	101.808139	218,887.50	4,107.28	0.25
08162BBD3	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 A4					3.280500	15 May 2052		
	325,000.000	Local		100.900486	327,926.58	98.953750	321,599.69	-6,326.89	0.37
	Original Face: 325,000.000	Base		100.900486	327,926.58	98.953750	321,599.69	-6,326.89	0.37
085209AG9	GOVT OF BERMUDA SR UNSECURED 144A 08/30 2.375					2.375000	20 Aug 2030		
	200,000.000	Local		99.902400	199,804.80	91.500000	183,000.00	-16,804.80	0.21
		Base		99.902400	199,804.80	91.500000	183,000.00	-16,804.80	0.21
092113AL3	BLACK HILLS CORP SR UNSECURED 01/26 3.95					3.950000	15 Jan 2026		
	50,000.000	Local		99.872180	49,936.09	101.726079	50,863.04	926.95	0.06
		Base		99.872180	49,936.09	101.726079	50,863.04	926.95	0.06
092113AR0	BLACK HILLS CORP SR UNSECURED 10/29 3.05					3.050000	15 Oct 2029		
	300,000.000	Local		99.732420	299,197.26	95.826008	287,478.02	-11,719.24	0.33
		Base		99.732420	299,197.26	95.826008	287,478.02	-11,719.24	0.33

Holdings

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093662AJ3	BLOCK FINANCIAL COMPANY GUAR 07/28 2.5					2.500000	15 Jul 2028		
	160,000.000	Local	99.583794	159,334.07	91.401540	146,242.46	-13,091.61	0.17	
		Base	99.583794	159,334.07	91.401540	146,242.46	-13,091.61	0.17	
096630AF5	BOARDWALK PIPELINES LP COMPANY GUAR 07/27 4.45					4.450000	15 Jul 2027		
	140,000.000	Local	101.458764	142,042.27	102.172819	143,041.95	999.68	0.16	
		Base	101.458764	142,042.27	102.172819	143,041.95	999.68	0.16	
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
	300,000.000	Local	100.000000	300,000.00	105.451000	316,353.00	16,353.00	0.36	
		Base	100.000000	300,000.00	105.451000	316,353.00	16,353.00	0.36	
10112RBB9	BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4					3.400000	21 Jun 2029		
	150,000.000	Local	99.861073	149,791.61	99.141484	148,712.23	-1,079.38	0.17	
		Base	99.861073	149,791.61	99.141484	148,712.23	-1,079.38	0.17	
101137AW7	BOSTON SCIENTIFIC CORP SR UNSECURED 03/26 3.75					3.750000	01 Mar 2026		
	210,000.000	Local	99.837371	209,658.48	102.264635	214,755.73	5,097.25	0.25	
		Base	99.837371	209,658.48	102.264635	214,755.73	5,097.25	0.25	
10922NAC7	BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/27 3.7					3.700000	22 Jun 2027		
	150,000.000	Local	99.954653	149,931.98	100.038103	150,057.15	125.17	0.17	
		Base	99.954653	149,931.98	100.038103	150,057.15	125.17	0.17	
11042AAA2	BRITISH AIR 13 1 A PTT PASS THRU CE 144A 12/25 4.625					4.625000	20 Dec 2025		
	46,920.400	Local	100.000000	46,920.40	100.485060	47,147.99	227.59	0.05	
	Original Face: 100,000.000	Base	100.000000	46,920.40	100.485060	47,147.99	227.59	0.05	
11271LAC6	BROOKFIELD FINANCE INC COMPANY GUAR 01/28 3.9					3.900000	25 Jan 2028		
	240,000.000	Local	99.031321	237,675.17	100.586414	241,407.39	3,732.22	0.28	
		Base	99.031321	237,675.17	100.586414	241,407.39	3,732.22	0.28	
115637AS9	BROWN FORMAN CORP SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
	40,000.000	Local	99.791375	39,916.55	101.496702	40,598.68	682.13	0.05	
		Base	99.791375	39,916.55	101.496702	40,598.68	682.13	0.05	
118217CG1	BUCKEYE OH TOBACCO SETTLEMENT BUCGEN 06/27 FIXED 2					2.000000	01 Jun 2027		
	100,000.000	Local	100.000000	100,000.00	94.240630	94,240.63	-5,759.37	0.11	
		Base	100.000000	100,000.00	94.240630	94,240.63	-5,759.37	0.11	

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12189LAQ4	BURLINGTN NORTH SANTA FE SR UNSECURED 09/23 3.85					3.850000	01 Sep 2023		
	60,000.000	Local	99.936667	59,962.00	102.205312	61,323.19	1,361.19	0.07	
		Base	99.936667	59,962.00	102.205312	61,323.19	1,361.19	0.07	
12510HAC4	CAPITAL AUTOMOTIVE REIT CAUTO 2020 1A A3 144A					3.250000	15 Feb 2050		
	103,120.970	Local	99.944841	103,064.09	97.289060	100,325.42	-2,738.67	0.12	
Original Face:	115,000.000	Base	99.944841	103,064.09	97.289060	100,325.42	-2,738.67	0.12	
12514MBC8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 A4					2.724000	10 Aug 2049		
	300,000.000	Local	102.413317	307,239.95	97.663310	292,989.93	-14,250.02	0.34	
Original Face:	300,000.000	Base	102.413317	307,239.95	97.663310	292,989.93	-14,250.02	0.34	
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4					3.631000	10 Feb 2050		
	320,000.000	Local	102.389525	327,646.48	100.995710	323,186.27	-4,460.21	0.37	
Original Face:	320,000.000	Base	102.389525	327,646.48	100.995710	323,186.27	-4,460.21	0.37	
12563LAS6	CLI FUNDING LLC CLIF 2020 3A A 144A					2.070000	18 Oct 2045		
	235,837.500	Local	99.986478	235,805.61	92.954990	219,222.72	-16,582.89	0.25	
Original Face:	285,000.000	Base	99.986478	235,805.61	92.954990	219,222.72	-16,582.89	0.25	
12625UBF9	COMM MORTGAGE TRUST COMM 2013 CR9 A4					4.253876	10 Jul 2045		
	69,087.660	Local	101.833294	70,354.24	101.254740	69,954.53	-399.71	0.08	
Original Face:	70,000.000	Base	101.833294	70,354.24	101.254740	69,954.53	-399.71	0.08	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	78,000.000	Local	100.552154	78,430.68	104.781433	81,729.52	3,298.84	0.09	
		Base	100.552154	78,430.68	104.781433	81,729.52	3,298.84	0.09	
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25					3.250000	15 Aug 2029		
	70,000.000	Local	99.307857	69,515.50	98.746919	69,122.84	-392.66	0.08	
		Base	99.307857	69,515.50	98.746919	69,122.84	-392.66	0.08	
134429BF5	CAMPBELL SOUP CO SR UNSECURED 03/25 3.95					3.950000	15 Mar 2025		
	300,000.000	Local	104.969247	314,907.74	101.862014	305,586.04	-9,321.70	0.35	
		Base	104.969247	314,907.74	101.862014	305,586.04	-9,321.70	0.35	
13645RAV6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/35 4.8					4.800000	15 Sep 2035		
	30,000.000	Local	99.625100	29,887.53	109.557036	32,867.11	2,979.58	0.04	
		Base	99.625100	29,887.53	109.557036	32,867.11	2,979.58	0.04	

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14040HCJ2	CAPITAL ONE FINANCIAL CO SR UNSECURED 11/32 VAR					2.618000	02 Nov 2032		
	350,000.000	Local	100.236634	350,828.22	90.059733	315,209.07	-35,619.15	0.36	
		Base	100.236634	350,828.22	90.059733	315,209.07	-35,619.15	0.36	
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	70,000.000	Local	99.992400	69,994.68	94.000119	65,800.08	-4,194.60	0.08	
		Base	99.992400	69,994.68	94.000119	65,800.08	-4,194.60	0.08	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	60,000.000	Local	102.535867	61,521.52	106.905179	64,143.11	2,621.59	0.07	
		Base	102.535867	61,521.52	106.905179	64,143.11	2,621.59	0.07	
172967LD1	CITIGROUP INC SR UNSECURED 01/28 VAR					3.887000	10 Jan 2028		
	300,000.000	Local	99.682620	299,047.86	101.268141	303,804.42	4,756.56	0.35	
		Base	99.682620	299,047.86	101.268141	303,804.42	4,756.56	0.35	
17308CC53	CITIGROUP INC SR UNSECURED 11/30 VAR					2.976000	05 Nov 2030		
	140,000.000	Local	107.264271	150,169.98	95.199170	133,278.84	-16,891.14	0.15	
		Base	107.264271	150,169.98	95.199170	133,278.84	-16,891.14	0.15	
174610AW5	CITIZENS FINANCIAL GROUP SUBORDINATED 09/32 2.638					2.638000	30 Sep 2032		
	185,000.000	Local	99.949568	184,906.70	88.223059	163,212.66	-21,694.04	0.19	
		Base	99.949568	184,906.70	88.223059	163,212.66	-21,694.04	0.19	
19565CAA8	COLONIAL ENTERPRISES INC COMPANY GUAR 144A 05/30 3.25					3.250000	15 May 2030		
	75,000.000	Local	99.958000	74,968.50	98.062511	73,546.88	-1,421.62	0.08	
		Base	99.958000	74,968.50	98.062511	73,546.88	-1,421.62	0.08	
20030NDN8	COMCAST CORP COMPANY GUAR 02/31 1.5					1.500000	15 Feb 2031		
	150,000.000	Local	97.848313	146,772.47	87.142711	130,714.07	-16,058.40	0.15	
		Base	97.848313	146,772.47	87.142711	130,714.07	-16,058.40	0.15	
20267UAA7	COMMONBOND STUDENT LOAN TRUST CBSLT 2016 B A1 144A					2.730000	25 Oct 2040		
	16,981.790	Local	99.986044	16,979.42	100.385340	17,047.23	67.81	0.02	
	Original Face:	165,000.000	Base	99.986044	16,979.42	100.385340	17,047.23	67.81	0.02
20268KAA8	COMMONBOND STUDENT LOAN TRUST CBSLT 2017 BGS A1 144A					2.680000	25 Sep 2042		
	32,132.870	Local	99.991068	32,130.00	99.292560	31,905.55	-224.45	0.04	
	Original Face:	155,000.000	Base	99.991068	32,130.00	99.292560	31,905.55	-224.45	0.04

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202795JK7	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/27 2.95						2.950000	15 Aug 2027		
	270,000.000	Local		109.464433	295,553.97	98.737976	266,592.54		-28,961.43	0.31
		Base		109.464433	295,553.97	98.737976	266,592.54		-28,961.43	0.31
20369EAA0	COMMUNITY HOSPITALS OF I SECURED 05/25 4.237						4.237000	01 May 2025		
	50,000.000	Local		100.000000	50,000.00	102.687803	51,343.90		1,343.90	0.06
		Base		100.000000	50,000.00	102.687803	51,343.90		1,343.90	0.06
20402CAA3	COMMUNITY PRESERVATION C SR UNSECURED 02/30 2.867						2.867000	01 Feb 2030		
	150,000.000	Local		100.000000	150,000.00	95.060027	142,590.04		-7,409.96	0.16
		Base		100.000000	150,000.00	95.060027	142,590.04		-7,409.96	0.16
205887CD2	CONAGRA BRANDS INC SR UNSECURED 11/38 5.3						5.300000	01 Nov 2038		
	315,000.000	Local		106.166689	334,425.07	110.020036	346,563.11		12,138.04	0.40
		Base		106.166689	334,425.07	110.020036	346,563.11		12,138.04	0.40
21036PBF4	CONSTELLATION BRANDS INC SR UNSECURED 05/30 2.875						2.875000	01 May 2030		
	55,000.000	Local		99.838309	54,911.07	93.811171	51,596.14		-3,314.93	0.06
		Base		99.838309	54,911.07	93.811171	51,596.14		-3,314.93	0.06
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625						3.625000	01 Aug 2027		
	230,000.000	Local		98.976304	227,645.50	100.352326	230,810.35		3,164.85	0.27
		Base		98.976304	227,645.50	100.352326	230,810.35		3,164.85	0.27
22003BAP1	CORPORATE OFFICE PROP LP COMPANY GUAR 12/33 2.9						2.900000	01 Dec 2033		
	300,000.000	Local		99.538277	298,614.83	88.290579	264,871.74		-33,743.09	0.30
		Base		99.538277	298,614.83	88.290579	264,871.74		-33,743.09	0.30
224044CA3	COX COMMUNICATIONS INC SR UNSECURED 144A 06/23 2.95						2.950000	30 Jun 2023		
	65,000.000	Local		99.197554	64,478.41	100.393681	65,255.89		777.48	0.08
		Base		99.197554	64,478.41	100.393681	65,255.89		777.48	0.08
22966RAG1	CUBESMART LP COMPANY GUAR 02/31 2						2.000000	15 Feb 2031		
	215,000.000	Local		99.193460	213,265.94	87.014352	187,080.86		-26,185.08	0.22
		Base		99.193460	213,265.94	87.014352	187,080.86		-26,185.08	0.22
23312LAS7	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4						3.276000	10 May 2049		
	315,000.000	Local		105.685276	332,908.62	99.796220	314,358.09		-18,550.53	0.36
Original Face:	315,000.000	Base		105.685276	332,908.62	99.796220	314,358.09		-18,550.53	0.36

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2350364X5	DALLAS FORT WORTH TX INTERNATI DALAPT 11/45 FIXED 3.144				3.144000	01 Nov 2045			
		350,000.000	Local	100.000000	350,000.00	91.134850	318,971.98	-31,028.02	0.37
Original Face:		350,000.000	Base	100.000000	350,000.00	91.134850	318,971.98	-31,028.02	0.37
235241LS3	DALLAS TX AREA RAPID TRANSIT S DALTRN 12/44 FIXED 5.999				5.999000	01 Dec 2044			
		315,000.000	Local	140.114797	441,361.61	131.973100	415,715.27	-25,646.34	0.48
Original Face:		315,000.000	Base	140.114797	441,361.61	131.973100	415,715.27	-25,646.34	0.48
23542JRC1	DALLAS TX WTRWKS SWR SYS REV DALUTL 10/40 FIXED 2.772				2.772000	01 Oct 2040			
		75,000.000	Local	100.000000	75,000.00	90.990090	68,242.57	-6,757.43	0.08
Original Face:		75,000.000	Base	100.000000	75,000.00	90.990090	68,242.57	-6,757.43	0.08
237194AM7	DARDEN RESTAURANTS INC SR UNSECURED 02/48 4.55				4.550000	15 Feb 2048			
		180,000.000	Local	111.898611	201,417.50	95.973676	172,752.62	-28,664.88	0.20
			Base	111.898611	201,417.50	95.973676	172,752.62	-28,664.88	0.20
24703TAG1	DELL INT LLC / EMC CORP SR UNSECURED 10/29 5.3				5.300000	01 Oct 2029			
		275,000.000	Local	118.213247	325,086.43	108.936969	299,576.66	-25,509.77	0.34
			Base	118.213247	325,086.43	108.936969	299,576.66	-25,509.77	0.34
25389JAU0	DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6				3.600000	01 Jul 2029			
		300,000.000	Local	99.866830	299,600.49	99.558284	298,674.85	-925.64	0.34
			Base	99.866830	299,600.49	99.558284	298,674.85	-925.64	0.34
254010AD3	DIGNITY HEALTH SECURED 11/24 3.812				3.812000	01 Nov 2024			
		75,000.000	Local	100.000000	75,000.00	101.019630	75,764.72	764.72	0.09
			Base	100.000000	75,000.00	101.019630	75,764.72	764.72	0.09
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024			
		75,000.000	Local	100.000000	75,000.00	99.750000	74,812.50	-187.50	0.09
			Base	100.000000	75,000.00	99.750000	74,812.50	-187.50	0.09
254845RM4	DIST OF COLUMBIA WTR SWR AUT DISUTL 10/48 FIXED 3.207				3.207000	01 Oct 2048			
		125,000.000	Local	100.000000	125,000.00	89.289350	111,611.69	-13,388.31	0.13
Original Face:		125,000.000	Base	100.000000	125,000.00	89.289350	111,611.69	-13,388.31	0.13
260543CY7	DOW CHEMICAL CO/THE SR UNSECURED 11/28 4.8				4.800000	30 Nov 2028			
		65,000.000	Local	99.930338	64,954.72	107.277204	69,730.18	4,775.46	0.08
			Base	99.930338	64,954.72	107.277204	69,730.18	4,775.46	0.08

Holdings

CONNING-GOODWIN CPT CR PLS BND

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263534CP2	E.I. DU PONT DE NEMOURS SR UNSECURED 07/30 2.3				2.300000	15 Jul 2030		
		75,000.000	Local 99.700307	74,775.23	93.074986	69,806.24	-4,968.99	0.08
			Base 99.700307	74,775.23	93.074986	69,806.24	-4,968.99	0.08
26441CBE4	DUKE ENERGY CORP SR UNSECURED 06/29 3.4				3.400000	15 Jun 2029		
		290,000.000	Local 99.885814	289,668.86	99.580381	288,783.10	-885.76	0.33
			Base 99.885814	289,668.86	99.580381	288,783.10	-885.76	0.33
281020AP2	EDISON INTERNATIONAL SR UNSECURED 11/22 3.125				3.125000	15 Nov 2022		
		75,000.000	Local 99.987373	74,990.53	100.518310	75,388.73	398.20	0.09
			Base 99.987373	74,990.53	100.518310	75,388.73	398.20	0.09
29245JAK8	EMPRESA NACIONAL DEL PET SR UNSECURED 144A 09/47 4.5				4.500000	14 Sep 2047		
		200,000.000	Local 97.354140	194,708.28	84.376000	168,752.00	-25,956.28	0.19
			Base 97.354140	194,708.28	84.376000	168,752.00	-25,956.28	0.19
29248HAB9	EMPOWER FINANCE 2020 LP COMPANY GUAR 144A 03/31 1.776				1.776000	17 Mar 2031		
		50,000.000	Local 100.000000	50,000.00	86.561652	43,280.83	-6,719.17	0.05
			Base 100.000000	50,000.00	86.561652	43,280.83	-6,719.17	0.05
29250NBF1	ENBRIDGE INC COMPANY GUAR 08/33 2.5				2.500000	01 Aug 2033		
		325,000.000	Local 99.607271	323,723.63	88.924719	289,005.34	-34,718.29	0.33
			Base 99.607271	323,723.63	88.924719	289,005.34	-34,718.29	0.33
29270CL37	ENERGY N W WA ELEC REVENUE ENEPWR 07/24 FIXED 2.814				2.814000	01 Jul 2024		
		5,000.000	Local 100.000000	5,000.00	100.234060	5,011.70	11.70	0.01
Original Face:		5,000.000	Base 100.000000	5,000.00	100.234060	5,011.70	11.70	0.01
29273RAY5	ENERGY TRANSFER LP SR UNSECURED 02/24 4.9				4.900000	01 Feb 2024		
		70,000.000	Local 101.444000	71,010.80	102.720443	71,904.31	893.51	0.08
			Base 101.444000	71,010.80	102.720443	71,904.31	893.51	0.08
29278DAA3	ENEL CHILE SA SR UNSECURED 06/28 4.875				4.875000	12 Jun 2028		
		50,000.000	Local 99.210280	49,605.14	103.591000	51,795.50	2,190.36	0.06
			Base 99.210280	49,605.14	103.591000	51,795.50	2,190.36	0.06
29336TAC4	ENLINK MIDSTREAM LLC COMPANY GUAR 144A 01/28 5.625				5.625000	15 Jan 2028		
		230,000.000	Local 102.520622	235,797.43	102.080000	234,784.00	-1,013.43	0.27
			Base 102.520622	235,797.43	102.080000	234,784.00	-1,013.43	0.27

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CONNING INC

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29364WAK4	ENTERGY LOUISIANA LLC 1ST MORTGAGE 11/24 5.4				5.400000	01 Nov 2024		
		40,000.000	Local 104.311775	41,724.71	105.503610	42,201.44	476.73	0.05
			Base 104.311775	41,724.71	105.503610	42,201.44	476.73	0.05
29379VBE2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75				3.750000	15 Feb 2025		
		45,000.000	Local 99.882689	44,947.21	101.892418	45,851.59	904.38	0.05
			Base 99.882689	44,947.21	101.892418	45,851.59	904.38	0.05
29766DAF1	ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646				2.646000	12 May 2026		
		22,349.990	Local 100.000000	22,349.99	99.646300	22,270.94	-79.05	0.03
Original Face:		60,000.000	Base 100.000000	22,349.99	99.646300	22,270.94	-79.05	0.03
30217AAB9	EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25				4.250000	01 Feb 2029		
		200,000.000	Local 99.942090	199,884.18	104.471997	208,943.99	9,059.81	0.24
			Base 99.942090	199,884.18	104.471997	208,943.99	9,059.81	0.24
30285FAE9	FREMF MORTGAGE TRUST FREMF 2014 K40 B 144A				4.073839	25 Nov 2047		
		86,000.000	Local 105.611430	90,825.83	101.387740	87,193.46	-3,632.37	0.10
Original Face:		86,000.000	Base 105.611430	90,825.83	101.387740	87,193.46	-3,632.37	0.10
3128M9ED0	FED HM LN PC POOL G07032 FG 06/42 FIXED 3				3.000000	01 Jun 2042		
		60,424.280	Local 101.901587	61,573.30	100.084349	60,475.25	-1,098.05	0.07
Original Face:		350,000.000	Base 101.901587	61,573.30	100.084349	60,475.25	-1,098.05	0.07
3128M9KG6	FED HM LN PC POOL G07195 FG 03/42 FIXED 4.5				4.500000	01 Mar 2042		
		19,356.000	Local 105.229851	20,368.29	106.552311	20,624.27	255.98	0.02
Original Face:		280,000.000	Base 105.229851	20,368.29	106.552311	20,624.27	255.98	0.02
3128MJ2H2	FED HM LN PC POOL G08775 FG 08/47 FIXED 4				4.000000	01 Aug 2047		
		139,943.340	Local 104.308515	145,972.82	102.884979	143,980.68	-1,992.14	0.17
Original Face:		750,000.000	Base 104.308515	145,972.82	102.884979	143,980.68	-1,992.14	0.17
3128MJD3	FED HM LN PC POOL G08515 FG 12/42 FIXED 3				3.000000	01 Dec 2042		
		29,067.520	Local 102.939088	29,921.84	100.075127	29,089.36	-832.48	0.03
Original Face:		125,000.000	Base 102.939088	29,921.84	100.075127	29,089.36	-832.48	0.03
3128MJU81	FED HM LN PC POOL G08606 FG 09/44 FIXED 4				4.000000	01 Sep 2044		
		27,270.320	Local 104.841967	28,590.74	104.289555	28,440.10	-150.64	0.03
Original Face:		250,000.000	Base 104.841967	28,590.74	104.289555	28,440.10	-150.64	0.03

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Holdings

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CONNING INC

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STATE STREET

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	Units	Unit Cost	Total Cost	Unit Price					% Fund
3128MJWB2	FED HM LN PC POOL G08641 FG 05/45 FIXED 3.5			3.500000	01 May 2045				
	89,884.540	Local	102.876401	92,469.98	101.939672	91,628.01	-841.97		0.11
Original Face:	540,000.000	Base	102.876401	92,469.98	101.939672	91,628.01	-841.97		0.11
3128MJYM6	FED HM LN PC POOL G08715 FG 08/46 FIXED 3			3.000000	01 Aug 2046				
	618,185.530	Local	101.799966	629,312.66	99.552292	615,417.86	-13,894.80		0.71
Original Face:	2,500,000.000	Base	101.799966	629,312.66	99.552292	615,417.86	-13,894.80		0.71
31292LGX7	FED HM LN PC POOL C03814 FG 03/42 FIXED 4			4.000000	01 Mar 2042				
	27,326.430	Local	105.560697	28,845.97	104.783421	28,633.57	-212.40		0.03
Original Face:	235,000.000	Base	105.560697	28,845.97	104.783421	28,633.57	-212.40		0.03
31292SA67	FED HM LN PC POOL C09029 FG 03/43 FIXED 3			3.000000	01 Mar 2043				
	71,761.870	Local	100.659961	72,235.47	100.044237	71,793.62	-441.85		0.08
Original Face:	300,000.000	Base	100.659961	72,235.47	100.044237	71,793.62	-441.85		0.08
3132A5GL3	FED HM LN PC POOL ZS4703 FR 02/47 FIXED 3			3.000000	01 Feb 2047				
	182,036.520	Local	105.453922	191,964.65	99.359287	180,870.19	-11,094.46		0.21
Original Face:	560,000.000	Base	105.453922	191,964.65	99.359287	180,870.19	-11,094.46		0.21
3132AD6N3	FED HM LN PC POOL ZT1777 FR 03/49 FIXED 4			4.000000	01 Mar 2049				
	42,572.540	Local	102.769814	43,751.72	102.293994	43,549.15	-202.57		0.05
Original Face:	378,000.000	Base	102.769814	43,751.72	102.293994	43,549.15	-202.57		0.05
3132AEB96	FED HM LN PC POOL ZT1864 FR 04/49 FIXED 4			4.000000	01 Apr 2049				
	38,106.990	Local	103.133887	39,301.22	102.293360	38,980.92	-320.30		0.04
Original Face:	305,000.000	Base	103.133887	39,301.22	102.293360	38,980.92	-320.30		0.04
3132AEEY8	FED HM LN PC POOL ZT1951 FR 05/49 FIXED 3.5			3.500000	01 May 2049				
	23,838.520	Local	102.672691	24,475.65	100.621922	23,986.78	-488.87		0.03
Original Face:	180,000.000	Base	102.672691	24,475.65	100.621922	23,986.78	-488.87		0.03
3132AEJ80	FED HM LN PC POOL ZT2087 FR 06/49 FIXED 4			4.000000	01 Jun 2049				
	74,101.450	Local	103.156740	76,440.64	102.297084	75,803.62	-637.02		0.09
Original Face:	445,000.000	Base	103.156740	76,440.64	102.297084	75,803.62	-637.02		0.09
3132DMG25	FED HM LN PC POOL SD0217 FR 05/49 FIXED 4			4.000000	01 May 2049				
	36,955.110	Local	103.897377	38,395.39	102.296440	37,803.76	-591.63		0.04
Original Face:	140,000.000	Base	103.897377	38,395.39	102.296440	37,803.76	-591.63		0.04

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3132DMGT6	FED HM LN PC POOL SD0210 FR 12/49 FIXED 3						3.000000	01 Dec 2049		
	150,590.220	Local		105.030758	158,166.05	98.418050		148,207.96	-9,958.09	0.17
Original Face:	325,000.000	Base		105.030758	158,166.05	98.418050		148,207.96	-9,958.09	0.17
3132DV3J2	FED HM LN PC POOL SD8001 FR 07/49 FIXED 3.5						3.500000	01 Jul 2049		
	52,989.350	Local		102.176607	54,142.72	100.622590		53,319.26	-823.46	0.06
Original Face:	347,000.000	Base		102.176607	54,142.72	100.622590		53,319.26	-823.46	0.06
3132DV7B5	FED HM LN PC POOL SD8090 FR 09/50 FIXED 2						2.000000	01 Sep 2050		
	268,426.900	Local		102.953627	276,355.23	93.186289		250,137.07	-26,218.16	0.29
Original Face:	355,000.000	Base		102.953627	276,355.23	93.186289		250,137.07	-26,218.16	0.29
3132DWC76	FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5						2.500000	01 Feb 2052		
	179,345.400	Local		100.396531	180,056.56	95.664299		171,569.52	-8,487.04	0.20
Original Face:	181,000.000	Base		100.396531	180,056.56	95.664299		171,569.52	-8,487.04	0.20
3132GMKC5	FED HM LN PC POOL Q05991 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	38,741.560	Local		102.473700	39,699.91	102.147360		39,573.48	-126.43	0.05
Original Face:	345,000.000	Base		102.473700	39,699.91	102.147360		39,573.48	-126.43	0.05
3132GUKK9	FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5						3.500000	01 Jun 2042		
	44,294.220	Local		102.753768	45,513.98	102.158021		45,250.10	-263.88	0.05
Original Face:	335,000.000	Base		102.753768	45,513.98	102.158021		45,250.10	-263.88	0.05
31339UJN1	FED HM LN PC POOL QA3869 FR 10/49 FIXED 3.5						3.500000	01 Oct 2049		
	232,491.560	Local		102.562072	238,448.16	100.665279		234,038.28	-4,409.88	0.27
Original Face:	611,000.000	Base		102.562072	238,448.16	100.665279		234,038.28	-4,409.88	0.27
3133AMEP7	FED HM LN PC POOL QC2842 FR 06/51 FIXED 2.5						2.500000	01 Jun 2051		
	404,964.280	Local		103.287559	418,277.72	95.664299		387,406.24	-30,871.48	0.45
Original Face:	435,000.000	Base		103.287559	418,277.72	95.664299		387,406.24	-30,871.48	0.45
3133KKD63	FED HM LN PC POOL RA3725 FR 10/50 FIXED 2						2.000000	01 Oct 2050		
	282,142.500	Local		103.273700	291,379.00	93.171677		262,876.90	-28,502.10	0.30
Original Face:	353,000.000	Base		103.273700	291,379.00	93.171677		262,876.90	-28,502.10	0.30
3133KKZN2	FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5						2.500000	01 Jan 2051		
	267,084.190	Local		104.525187	279,170.25	95.712170		255,632.07	-23,538.18	0.29
Original Face:	350,000.000	Base		104.525187	279,170.25	95.712170		255,632.07	-23,538.18	0.29

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3133KLXT9	FED HM LN PC POOL RA5190 FR 05/51 FIXED 2.5						2.500000	01 May 2051		
		358,363.000	Local	103.081046	369,404.33	95.669034	342,842.42	-26,561.91	0.39	
Original Face:		385,000.000	Base	103.081046	369,404.33	95.669034	342,842.42	-26,561.91	0.39	
31368HK44	FNMA POOL 190315 FN 11/31 FIXED VAR						6.000000	01 Nov 2031		
		2,242.820	Local	106.827119	2,395.94	110.701725	2,482.84	86.90	0.00	
Original Face:		856,000.000	Base	106.827119	2,395.94	110.701725	2,482.84	86.90	0.00	
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A						2.898000	25 Jun 2027		
		218,869.080	Local	100.000000	218,869.08	100.444310	219,841.54	972.46	0.25	
Original Face:		220,000.000	Base	100.000000	218,869.08	100.444310	219,841.54	972.46	0.25	
31371HLT3	FNMA POOL 252438 FN 05/29 FIXED 6						6.000000	01 May 2029		
		2,685.370	Local	105.807393	2,841.32	108.660525	2,917.94	76.62	0.00	
Original Face:		897,000.000	Base	105.807393	2,841.32	108.660525	2,917.94	76.62	0.00	
31371KWJ6	FNMA POOL 254549 FN 12/32 FIXED 6						6.000000	01 Dec 2032		
		1,736.470	Local	107.259555	1,862.53	110.676885	1,921.87	59.34	0.00	
Original Face:		309,000.000	Base	107.259555	1,862.53	110.676885	1,921.87	59.34	0.00	
31371NGG4	FNMA POOL 256799 FN 07/37 FIXED 5.5						5.500000	01 Jul 2037		
		2,641.100	Local	106.738480	2,819.07	109.739374	2,898.33	79.26	0.00	
Original Face:		287,000.000	Base	106.738480	2,819.07	109.739374	2,898.33	79.26	0.00	
31371NSL0	FNMA POOL 257123 FN 03/38 FIXED 5.5						5.500000	01 Mar 2038		
		776.030	Local	106.790975	828.73	110.195380	855.15	26.42	0.00	
Original Face:		68,000.000	Base	106.790975	828.73	110.195380	855.15	26.42	0.00	
3137BVZ82	FHLMC MULTIFAMILY STRUCTURED P FHMS K063 A2						3.430000	25 Jan 2027		
		295,000.000	Local	101.560620	299,603.83	102.929010	303,640.58	4,036.75	0.35	
Original Face:		295,000.000	Base	101.560620	299,603.83	102.929010	303,640.58	4,036.75	0.35	
3137FCJG0	FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3						3.089000	25 Nov 2027		
		135,000.000	Local	100.578644	135,781.17	98.291050	132,692.92	-3,088.25	0.15	
Original Face:		135,000.000	Base	100.578644	135,781.17	98.291050	132,692.92	-3,088.25	0.15	
3137FDER9	FHLMC MULTIFAMILY STRUCTURED P FHMS K154 A1						3.176000	25 Nov 2028		
		64,359.940	Local	101.191673	65,126.90	101.647810	65,420.47	293.57	0.08	
Original Face:		120,000.000	Base	101.191673	65,126.90	101.647810	65,420.47	293.57	0.08	

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	Units								
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P FHMS K087 A2					3.771000	25 Dec 2028		
	300,000.000	Local	107.260357	321,781.07	105.733030	317,199.09		-4,581.98	0.37
Original Face:	300,000.000	Base	107.260357	321,781.07	105.733030	317,199.09		-4,581.98	0.37
3137FL6P4	FHLMC MULTIFAMILY STRUCTURED P FHMS K089 A2					3.563000	25 Jan 2029		
	300,000.000	Local	106.150467	318,451.40	104.531490	313,594.47		-4,856.93	0.36
Original Face:	300,000.000	Base	106.150467	318,451.40	104.531490	313,594.47		-4,856.93	0.36
3137FLMV3	FHLMC MULTIFAMILY STRUCTURED P FHMS K090 A2					3.422000	25 Feb 2029		
	300,000.000	Local	105.378960	316,136.88	103.652970	310,958.91		-5,177.97	0.36
Original Face:	300,000.000	Base	105.378960	316,136.88	103.652970	310,958.91		-5,177.97	0.36
3138A2W47	FNMA POOL AH1566 FN 12/40 FIXED 5					5.000000	01 Dec 2040		
	28,825.560	Local	106.132994	30,593.43	108.197081	31,188.41		594.98	0.04
Original Face:	287,000.000	Base	106.132994	30,593.43	108.197081	31,188.41		594.98	0.04
3138A8UT1	FNMA POOL AH6893 FN 03/41 FIXED 4.5					4.500000	01 Mar 2041		
	4,523.550	Local	104.801981	4,740.77	103.967483	4,703.02		-37.75	0.01
Original Face:	101,000.000	Base	104.801981	4,740.77	103.967483	4,703.02		-37.75	0.01
3138AJNH1	FNMA POOL AI4891 FN 06/41 FIXED 4.5					4.500000	01 Jun 2041		
	5,215.890	Local	104.926293	5,472.84	106.244076	5,541.57		68.73	0.01
Original Face:	115,000.000	Base	104.926293	5,472.84	106.244076	5,541.57		68.73	0.01
3138AWCN1	FNMA POOL AJ4576 FN 11/41 FIXED 3.5					3.500000	01 Nov 2041		
	12,004.300	Local	101.729047	12,211.86	101.980583	12,242.06		30.20	0.01
Original Face:	150,000.000	Base	101.729047	12,211.86	101.980583	12,242.06		30.20	0.01
3138E0L56	FNMA POOL AJ7547 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
	31,450.290	Local	104.675855	32,920.86	104.668631	32,918.59		-2.27	0.04
Original Face:	400,000.000	Base	104.675855	32,920.86	104.668631	32,918.59		-2.27	0.04
3138EENK1	FNMA POOL AK9393 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	44,510.950	Local	103.027929	45,858.71	101.914841	45,363.26		-495.45	0.05
Original Face:	365,000.000	Base	103.027929	45,858.71	101.914841	45,363.26		-495.45	0.05
3138EJC97	FNMA POOL AL1895 FN 06/42 FIXED VAR					3.500000	01 Jun 2042		
	69,162.440	Local	104.781887	72,469.71	102.335246	70,777.55		-1,692.16	0.08
Original Face:	335,000.000	Base	104.781887	72,469.71	102.335246	70,777.55		-1,692.16	0.08

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3138EKVM4	FNMA POOL AL3319 FN 03/43 FIXED VAR						3.500000	01 Mar 2043		
	18,040.630	Local		104.015769	18,765.10	101.639695		18,336.44	-428.66	0.02
Original Face:	115,000.000	Base		104.015769	18,765.10	101.639695		18,336.44	-428.66	0.02
3138EKYV1	FNMA POOL AL3423 FN 05/40 FIXED VAR						5.000000	01 May 2040		
	38,888.550	Local		107.930226	41,972.50	108.192910		42,074.65	102.15	0.05
Original Face:	415,000.000	Base		107.930226	41,972.50	108.192910		42,074.65	102.15	0.05
3138ENM55	FNMA POOL AL5779 FN 09/43 FIXED VAR						3.000000	01 Sep 2043		
	71,596.570	Local		100.824118	72,186.61	99.995646		71,593.45	-593.16	0.08
Original Face:	250,000.000	Base		100.824118	72,186.61	99.995646		71,593.45	-593.16	0.08
3138EQT36	FNMA POOL AL7769 FN 12/43 FIXED VAR						3.000000	01 Dec 2043		
	49,793.160	Local		101.867405	50,723.00	99.914158		49,750.42	-972.58	0.06
Original Face:	170,000.000	Base		101.867405	50,723.00	99.914158		49,750.42	-972.58	0.06
3138EQWR9	FNMA POOL AL7855 FN 10/43 FIXED VAR						3.000000	01 Oct 2043		
	43,603.300	Local		102.854348	44,847.89	99.924317		43,570.30	-1,277.59	0.05
Original Face:	150,000.000	Base		102.854348	44,847.89	99.924317		43,570.30	-1,277.59	0.05
3138ERDL1	FNMA POOL AL9106 FN 02/46 FIXED VAR						4.500000	01 Feb 2046		
	105,235.790	Local		106.243959	111,806.67	105.564260		111,091.38	-715.29	0.13
Original Face:	590,000.000	Base		106.243959	111,806.67	105.564260		111,091.38	-715.29	0.13
3138ERDM9	FNMA POOL AL9107 FN 03/46 FIXED VAR						4.500000	01 Mar 2046		
	199,595.230	Local		106.086618	211,743.83	103.757753		207,095.53	-4,648.30	0.24
Original Face:	935,000.000	Base		106.086618	211,743.83	103.757753		207,095.53	-4,648.30	0.24
3138NXJ57	FNMA POOL AR1183 FN 01/43 FIXED 3						3.000000	01 Jan 2043		
	69,712.180	Local		102.365397	71,361.15	100.006028		69,716.38	-1,644.77	0.08
Original Face:	190,000.000	Base		102.365397	71,361.15	100.006028		69,716.38	-1,644.77	0.08
3138W4CR0	FNMA POOL AR6379 FN 02/43 FIXED 3						3.000000	01 Feb 2043		
	88,789.960	Local		102.612525	91,109.62	99.975153		88,767.90	-2,341.72	0.10
Original Face:	260,000.000	Base		102.612525	91,109.62	99.975153		88,767.90	-2,341.72	0.10
3138W9A26	FNMA POOL AS0024 FN 07/43 FIXED 3.5						3.500000	01 Jul 2043		
	170,569.850	Local		103.089397	175,839.43	102.081951		174,121.03	-1,718.40	0.20
Original Face:	935,000.000	Base		103.089397	175,839.43	102.081951		174,121.03	-1,718.40	0.20

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	Units								
3138WFXD3	FNMA POOL AS6075 FN 10/45 FIXED 4					4.000000	01 Oct 2045		
	217,815.420	Local	105.729053	230,294.18	103.861071	226,225.43		-4,068.75	0.26
Original Face:	1,760,000.000	Base	105.729053	230,294.18	103.861071	226,225.43		-4,068.75	0.26
3138WGG65	FNMA POOL AS6520 FN 01/46 FIXED 3.5					3.500000	01 Jan 2046		
	478,120.790	Local	103.110109	492,990.87	101.342011	484,537.22		-8,453.65	0.56
Original Face:	2,600,000.000	Base	103.110109	492,990.87	101.342011	484,537.22		-8,453.65	0.56
3138WMFR7	FNMA POOL AT0175 FN 03/43 FIXED 3.5					3.500000	01 Mar 2043		
	80,361.730	Local	101.240118	81,358.31	102.088070	82,039.74		681.43	0.09
Original Face:	240,000.000	Base	101.240118	81,358.31	102.088070	82,039.74		681.43	0.09
3138WNBL2	FNMA POOL AT0942 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
	87,688.360	Local	102.828072	90,168.25	99.892819	87,594.37		-2,573.88	0.10
Original Face:	230,000.000	Base	102.828072	90,168.25	99.892819	87,594.37		-2,573.88	0.10
3138WRJN1	FNMA POOL AT3868 FN 06/43 FIXED 3.5					3.500000	01 Jun 2043		
	52,246.380	Local	102.539008	53,572.92	102.066771	53,326.19		-246.73	0.06
Original Face:	270,000.000	Base	102.539008	53,572.92	102.066771	53,326.19		-246.73	0.06
3138YKFW8	FNMA POOL AY5580 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	126,298.820	Local	103.148565	130,275.42	101.821037	128,598.77		-1,676.65	0.15
Original Face:	550,000.000	Base	103.148565	130,275.42	101.821037	128,598.77		-1,676.65	0.15
3138YR5G9	FNMA POOL AZ0846 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
	106,856.680	Local	105.073665	112,278.23	104.005798	111,137.14		-1,141.09	0.13
Original Face:	805,000.000	Base	105.073665	112,278.23	104.005798	111,137.14		-1,141.09	0.13
31400QP98	FNMA POOL 694448 FN 04/33 FIXED 5.5					5.500000	01 Apr 2033		
	5,238.810	Local	106.237676	5,565.59	109.477820	5,735.33		169.74	0.01
Original Face:	576,000.000	Base	106.237676	5,565.59	109.477820	5,735.33		169.74	0.01
31400QWQ2	FNMA POOL 694655 FN 04/33 FIXED 5.5					5.500000	01 Apr 2033		
	6,356.120	Local	106.233677	6,752.34	109.476778	6,958.48		206.14	0.01
Original Face:	1,028,000.000	Base	106.233677	6,752.34	109.476778	6,958.48		206.14	0.01
31401AUP0	FNMA POOL 702690 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	2,838.860	Local	105.366591	2,991.21	105.461610	2,993.91		2.70	0.00
Original Face:	263,000.000	Base	105.366591	2,991.21	105.461610	2,993.91		2.70	0.00

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	Units								
31402CV58	FNMA POOL 725236 FN 03/34 FIXED VAR					4.500000	01 Mar 2034		
	9,361.200	Local	104.198500	9,754.23	106.472691	9,967.12		212.89	0.01
Original Face:	390,000.000	Base	104.198500	9,754.23	106.472691	9,967.12		212.89	0.01
31403DT33	FNMA POOL 745870 FN 10/36 FIXED VAR					5.000000	01 Oct 2036		
	25,332.780	Local	105.306997	26,677.19	108.132036	27,392.85		715.66	0.03
Original Face:	1,320,000.000	Base	105.306997	26,677.19	108.132036	27,392.85		715.66	0.03
31407FF39	FNMA POOL 829186 FN 07/35 FIXED 5					5.000000	01 Jul 2035		
	3,589.890	Local	105.646413	3,792.59	108.143362	3,882.23		89.64	0.00
Original Face:	331,000.000	Base	105.646413	3,792.59	108.143362	3,882.23		89.64	0.00
31408FUB3	FNMA POOL 850278 FN 12/35 FIXED 5.5					5.500000	01 Dec 2035		
	3,328.060	Local	106.652825	3,549.47	106.777391	3,553.62		4.15	0.00
Original Face:	387,000.000	Base	106.652825	3,549.47	106.777391	3,553.62		4.15	0.00
3140FMSZ0	FNMA POOL BE2335 FN 02/47 FIXED 3.5					3.500000	01 Feb 2047		
	84,811.220	Local	101.675922	86,232.59	102.215323	86,690.06		457.47	0.10
Original Face:	300,000.000	Base	101.675922	86,232.59	102.215323	86,690.06		457.47	0.10
3140FQS73	FNMA POOL BE5041 FN 11/46 FIXED 3.5					3.500000	01 Nov 2046		
	142,735.510	Local	102.150215	145,804.63	101.966539	145,542.46		-262.17	0.17
Original Face:	430,000.000	Base	102.150215	145,804.63	101.966539	145,542.46		-262.17	0.17
3140J9FS5	FNMA POOL BM4676 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	188,713.160	Local	102.471497	193,377.20	103.782520	195,851.27		2,474.07	0.23
Original Face:	470,000.000	Base	102.471497	193,377.20	103.782520	195,851.27		2,474.07	0.23
3140JGLQ6	FNMA POOL BN0334 FN 12/48 FIXED 4					4.000000	01 Dec 2048		
	49,556.540	Local	103.360747	51,222.01	102.373731	50,732.88		-489.13	0.06
Original Face:	400,000.000	Base	103.360747	51,222.01	102.373731	50,732.88		-489.13	0.06
3140JPKH7	FNMA POOL BN6595 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	67,576.510	Local	101.875282	68,843.76	100.595427	67,978.88		-864.88	0.08
Original Face:	364,000.000	Base	101.875282	68,843.76	100.595427	67,978.88		-864.88	0.08
3140JWNS5	FNMA POOL BO2200 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	107,786.460	Local	102.752869	110,753.68	100.597257	108,430.22		-2,323.46	0.12
Original Face:	346,000.000	Base	102.752869	110,753.68	100.597257	108,430.22		-2,323.46	0.12

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3140JWQR4	FNMA POOL BO2263 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	171,769.680	Local		102.588128	176,215.30	100.607648	172,813.44	-3,401.86	0.20
Original Face:	605,000.000	Base		102.588128	176,215.30	100.607648	172,813.44	-3,401.86	0.20
3140JXRN0	FNMA POOL BO3192 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	205,949.310	Local		102.233797	210,549.80	98.392320	202,638.30	-7,911.50	0.23
Original Face:	690,000.000	Base		102.233797	210,549.80	98.392320	202,638.30	-7,911.50	0.23
3140KNKN7	FNMA POOL BQ3000 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	451,687.900	Local		103.229323	466,274.36	93.196512	420,957.37	-45,316.99	0.48
Original Face:	525,000.000	Base		103.229323	466,274.36	93.196512	420,957.37	-45,316.99	0.48
3140KRCZ0	FNMA POOL BQ5487 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	276,699.950	Local		104.457702	289,034.41	95.730250	264,885.55	-24,148.86	0.30
Original Face:	340,000.000	Base		104.457702	289,034.41	95.730250	264,885.55	-24,148.86	0.30
3140KUVQ2	FNMA POOL BQ8722 FN 11/50 FIXED 2					2.000000	01 Nov 2050		
	384,503.490	Local		102.856934	395,488.50	93.990563	361,397.00	-34,091.50	0.42
Original Face:	435,000.000	Base		102.856934	395,488.50	93.990563	361,397.00	-34,091.50	0.42
3140Q9XC2	FNMA POOL CA2474 FN 07/48 FIXED 4					4.000000	01 Jul 2048		
	56,319.910	Local		102.933030	57,971.79	102.447466	57,698.32	-273.47	0.07
Original Face:	495,000.000	Base		102.933030	57,971.79	102.447466	57,698.32	-273.47	0.07
3140QAJH4	FNMA POOL CA2963 FN 01/49 FIXED 4.5					4.500000	01 Jan 2049		
	53,971.840	Local		104.635880	56,473.91	103.998357	56,129.83	-344.08	0.06
Original Face:	420,000.000	Base		104.635880	56,473.91	103.998357	56,129.83	-344.08	0.06
3140QCQ66	FNMA POOL CA4976 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	224,154.760	Local		105.326110	236,093.49	98.062165	219,811.01	-16,282.48	0.25
Original Face:	490,000.000	Base		105.326110	236,093.49	98.062165	219,811.01	-16,282.48	0.25
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
	298,070.690	Local		104.648659	311,926.98	98.016759	292,159.23	-19,767.75	0.34
Original Face:	470,000.000	Base		104.648659	311,926.98	98.016759	292,159.23	-19,767.75	0.34
3140QERX2	FNMA POOL CA6801 FN 08/50 FIXED 2.5					2.500000	01 Aug 2050		
	352,586.760	Local		102.849449	362,633.54	95.710390	337,462.16	-25,171.38	0.39
Original Face:	495,000.000	Base		102.849449	362,633.54	95.710390	337,462.16	-25,171.38	0.39

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	Units								
3140QFA25	FNMA POOL CA7224 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	300,536.170	Local	103.372662	310,672.24	93.194112	280,082.01		-30,590.23	0.32
Original Face:	354,000.000	Base	103.372662	310,672.24	93.194112	280,082.01		-30,590.23	0.32
3140QFND7	FNMA POOL CA7587 FN 11/50 FIXED 1.5					1.500000	01 Nov 2050		
	906,597.420	Local	100.924041	914,974.75	89.447415	810,927.96		-104,046.79	0.93
Original Face:	995,000.000	Base	100.924041	914,974.75	89.447415	810,927.96		-104,046.79	0.93
3140QFS42	FNMA POOL CA7738 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	263,959.160	Local	104.625306	276,168.08	95.690025	252,582.59		-23,585.49	0.29
Original Face:	355,000.000	Base	104.625306	276,168.08	95.690025	252,582.59		-23,585.49	0.29
3140QHHG3	FNMA POOL CA9230 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	477,369.830	Local	102.858685	491,016.33	95.664299	456,672.50		-34,343.83	0.53
Original Face:	595,000.000	Base	102.858685	491,016.33	95.664299	456,672.50		-34,343.83	0.53
3140QKSA7	FNMA POOL CB0512 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	405,200.350	Local	103.883079	420,934.60	95.664299	387,632.07		-33,302.53	0.45
Original Face:	440,000.000	Base	103.883079	420,934.60	95.664299	387,632.07		-33,302.53	0.45
3140QLNA0	FNMA POOL CB1284 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	359,131.770	Local	103.205475	370,643.65	95.664299	343,560.89		-27,082.76	0.40
Original Face:	390,000.000	Base	103.205475	370,643.65	95.664299	343,560.89		-27,082.76	0.40
3140X4EA0	FNMA POOL FM1028 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
	41,858.860	Local	102.258805	42,804.37	100.684154	42,145.24		-659.13	0.05
Original Face:	300,000.000	Base	102.258805	42,804.37	100.684154	42,145.24		-659.13	0.05
3140X54P5	FNMA POOL FM2629 FN 03/50 FIXED VAR					2.500000	01 Mar 2050		
	352,583.750	Local	103.197473	363,857.52	95.707072	337,447.58		-26,409.94	0.39
Original Face:	575,000.000	Base	103.197473	363,857.52	95.707072	337,447.58		-26,409.94	0.39
3140X62N0	FNMA POOL FM3480 FN 06/50 FIXED VAR					2.500000	01 Jun 2050		
	319,791.650	Local	103.659126	331,493.23	95.843744	306,500.29		-24,992.94	0.35
Original Face:	475,000.000	Base	103.659126	331,493.23	95.843744	306,500.29		-24,992.94	0.35
3140X6AQ4	FNMA POOL FM2714 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	148,511.260	Local	105.263870	156,328.70	98.291759	145,974.33		-10,354.37	0.17
Original Face:	310,000.000	Base	105.263870	156,328.70	98.291759	145,974.33		-10,354.37	0.17

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FUND: HBQ4



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140X6S77	FNMA POOL FM3241 FN 03/50 FIXED VAR						3.000000	01 Mar 2050		
		155,762.170	Local	105.194349	163,853.00	98.423173	153,306.07	-10,546.93	0.18	
Original Face:		310,000.000	Base	105.194349	163,853.00	98.423173	153,306.07	-10,546.93	0.18	
3140X72G3	FNMA POOL FM4374 FN 09/50 FIXED VAR						2.000000	01 Sep 2050		
		291,886.800	Local	103.158649	301,106.48	93.274020	272,254.55	-28,851.93	0.31	
Original Face:		353,000.000	Base	103.158649	301,106.48	93.274020	272,254.55	-28,851.93	0.31	
3140X7D97	FNMA POOL FM3727 FN 07/50 FIXED VAR						3.000000	01 Jul 2050		
		171,437.960	Local	104.975252	179,967.43	98.147168	168,261.50	-11,705.93	0.19	
Original Face:		305,000.000	Base	104.975252	179,967.43	98.147168	168,261.50	-11,705.93	0.19	
3140X8EH6	FNMA POOL FM4635 FN 11/50 FIXED VAR						2.000000	01 Nov 2050		
		472,386.870	Local	103.498234	488,912.07	93.209791	440,310.81	-48,601.26	0.51	
Original Face:		525,000.000	Base	103.498234	488,912.07	93.209791	440,310.81	-48,601.26	0.51	
3140X8EM5	FNMA POOL FM4639 FN 11/50 FIXED VAR						2.500000	01 Nov 2050		
		339,715.680	Local	103.782693	352,566.08	95.667352	324,997.00	-27,569.08	0.37	
Original Face:		465,000.000	Base	103.782693	352,566.08	95.667352	324,997.00	-27,569.08	0.37	
3140XALY6	FNMA POOL FM6642 FN 03/51 FIXED VAR						2.500000	01 Mar 2051		
		487,309.570	Local	102.855123	501,222.86	95.664299	466,181.28	-35,041.58	0.54	
Original Face:		595,000.000	Base	102.855123	501,222.86	95.664299	466,181.28	-35,041.58	0.54	
3140XAMW9	FNMA POOL FM6672 FN 03/51 FIXED VAR						2.500000	01 Mar 2051		
		514,467.080	Local	102.834185	529,048.03	95.744566	492,574.27	-36,473.76	0.57	
Original Face:		595,000.000	Base	102.834185	529,048.03	95.744566	492,574.27	-36,473.76	0.57	
3140XBZC7	FNMA POOL FM7938 FN 07/51 FIXED VAR						2.500000	01 Jul 2051		
		418,087.830	Local	102.810244	429,837.12	95.664299	399,960.79	-29,876.33	0.46	
Original Face:		450,000.000	Base	102.810244	429,837.12	95.664299	399,960.79	-29,876.33	0.46	
31410RRY7	FNMA POOL 895203 FN 08/36 FIXED 6.5						6.500000	01 Aug 2036		
		1,043.890	Local	108.338043	1,130.93	107.380095	1,120.93	-10.00	0.00	
Original Face:		338,000.000	Base	108.338043	1,130.93	107.380095	1,120.93	-10.00	0.00	
31410V5G1	FNMA POOL 899147 FN 04/37 FIXED 5.5						5.500000	01 Apr 2037		
		1,057.160	Local	106.599758	1,126.93	109.132965	1,153.71	26.78	0.00	
Original Face:		169,000.000	Base	106.599758	1,126.93	109.132965	1,153.71	26.78	0.00	

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STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31411UG96	FNMA POOL 914724 FN 04/37 FIXED 5.5					5.500000	01 Apr 2037		
	1,938.440	Local	106.670312	2,067.74	109.420333	2,121.05	53.31	0.00	
Original Face:	301,000.000	Base	106.670312	2,067.74	109.420333	2,121.05	53.31	0.00	
31412MZA9	FNMA POOL 929637 FN 06/38 FIXED 5.5					5.500000	01 Jun 2038		
	4,036.530	Local	106.799157	4,310.98	110.135527	4,445.65	134.67	0.01	
Original Face:	628,000.000	Base	106.799157	4,310.98	110.135527	4,445.65	134.67	0.01	
31412SR80	FNMA POOL 933511 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
	2,693.770	Local	107.660268	2,900.12	108.013692	2,909.64	9.52	0.00	
Original Face:	243,000.000	Base	107.660268	2,900.12	108.013692	2,909.64	9.52	0.00	
31413DFE2	FNMA POOL 942165 FN 07/37 FIXED 6					6.000000	01 Jul 2037		
	6,404.880	Local	107.525200	6,886.86	110.595942	7,083.54	196.68	0.01	
Original Face:	694,000.000	Base	107.525200	6,886.86	110.595942	7,083.54	196.68	0.01	
31413JC77	FNMA POOL 946594 FN 09/37 FIXED 6					6.000000	01 Sep 2037		
	1,021.240	Local	107.342055	1,096.22	111.594209	1,139.64	43.42	0.00	
Original Face:	98,000.000	Base	107.342055	1,096.22	111.594209	1,139.64	43.42	0.00	
31413MDE4	FNMA POOL 949301 FN 10/37 FIXED 6					6.000000	01 Oct 2037		
	1,259.810	Local	107.298720	1,351.76	108.038834	1,361.08	9.32	0.00	
Original Face:	300,000.000	Base	107.298720	1,351.76	108.038834	1,361.08	9.32	0.00	
31414QMH7	FNMA POOL 972960 FN 03/38 FIXED 5					5.000000	01 Mar 2038		
	3,258.090	Local	106.009042	3,453.87	105.266494	3,429.68	-24.19	0.00	
Original Face:	355,000.000	Base	106.009042	3,453.87	105.266494	3,429.68	-24.19	0.00	
31414RWL5	FNMA POOL 974151 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
	3,280.120	Local	107.574113	3,528.56	111.103443	3,644.33	115.77	0.00	
Original Face:	331,000.000	Base	107.574113	3,528.56	111.103443	3,644.33	115.77	0.00	
31415XA92	FNMA POOL 992032 FN 10/38 FIXED 5.5					5.500000	01 Oct 2038		
	2,623.290	Local	106.828829	2,802.43	109.814883	2,880.76	78.33	0.00	
Original Face:	835,000.000	Base	106.828829	2,802.43	109.814883	2,880.76	78.33	0.00	
31415XKE0	FNMA POOL 992293 FN 01/39 FIXED 5					5.000000	01 Jan 2039		
	1,829.600	Local	105.922606	1,937.96	107.639847	1,969.38	31.42	0.00	
Original Face:	324,000.000	Base	105.922606	1,937.96	107.639847	1,969.38	31.42	0.00	

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STATE STREET

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Base Currency: USD - US DOLLAR									
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31416YLG1	FNMA POOL AB3026 FN 05/41 FIXED 4					4.000000	01 May 2041		
	44,389.160	Local		103.974597	46,153.45	104.675975	46,464.79	311.34	0.05
Original Face:	420,000.000	Base		103.974597	46,153.45	104.675975	46,464.79	311.34	0.05
31417B7A9	FNMA POOL AB5388 FN 06/42 FIXED 4					4.000000	01 Jun 2042		
	17,189.990	Local		105.195582	18,083.11	103.956183	17,870.06	-213.05	0.02
Original Face:	320,000.000	Base		105.195582	18,083.11	103.956183	17,870.06	-213.05	0.02
31417DLP6	FNMA POOL AB6633 FN 10/42 FIXED 3.5					3.500000	01 Oct 2042		
	44,721.920	Local		103.974248	46,499.28	102.082811	45,653.39	-845.89	0.05
Original Face:	265,000.000	Base		103.974248	46,499.28	102.082811	45,653.39	-845.89	0.05
31417GTF3	FNMA POOL AB9549 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	23,283.520	Local		100.144179	23,317.09	99.934182	23,268.20	-48.89	0.03
Original Face:	110,000.000	Base		100.144179	23,317.09	99.934182	23,268.20	-48.89	0.03
31417GWV4	FNMA POOL AB9659 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	81,020.740	Local		100.333902	81,291.27	99.933953	80,967.23	-324.04	0.09
Original Face:	245,000.000	Base		100.333902	81,291.27	99.933953	80,967.23	-324.04	0.09
31417MUZ4	FNMA POOL AC3299 FN 10/39 FIXED 4.5					4.500000	01 Oct 2039		
	2,840.030	Local		104.667908	2,972.60	106.495728	3,024.51	51.91	0.00
Original Face:	64,000.000	Base		104.667908	2,972.60	106.495728	3,024.51	51.91	0.00
31417YFL6	FNMA POOL MA0170 FN 09/39 FIXED 5					5.000000	01 Sep 2039		
	21,542.210	Local		105.970464	22,828.38	108.270279	23,323.81	495.43	0.03
Original Face:	507,000.000	Base		105.970464	22,828.38	108.270279	23,323.81	495.43	0.03
31418AAH1	FNMA POOL MA0907 FN 11/41 FIXED 4					4.000000	01 Nov 2041		
	26,883.150	Local		104.451078	28,079.74	104.695729	28,145.51	65.77	0.03
Original Face:	290,000.000	Base		104.451078	28,079.74	104.695729	28,145.51	65.77	0.03
31418B6H4	FNMA POOL MA2671 FN 07/46 FIXED 3.5					3.500000	01 Jul 2046		
	57,130.600	Local		104.609369	59,763.96	101.673627	58,086.75	-1,677.21	0.07
Original Face:	290,000.000	Base		104.609369	59,763.96	101.673627	58,086.75	-1,677.21	0.07
31418BD86	FNMA POOL MA1926 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	77,973.500	Local		106.465786	83,015.10	106.547114	83,078.51	63.41	0.10
Original Face:	525,000.000	Base		106.465786	83,015.10	106.547114	83,078.51	63.41	0.10

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STATE STREET

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View Date: April 1, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31418BZP4	FNMA POOL MA2549 FN 03/46 FIXED 3.5				3.500000	01 Mar 2046		
		123,472.310	Local 104.237071	128,703.92	101.699809	125,571.10	-3,132.82	0.14
Original Face:		750,000.000	Base 104.237071	128,703.92	101.699809	125,571.10	-3,132.82	0.14
31418C3D4	FNMA POOL MA3495 FN 10/48 FIXED 4				4.000000	01 Oct 2048		
		331,685.030	Local 102.338562	339,441.69	102.450425	339,812.72	371.03	0.39
Original Face:		2,625,000.000	Base 102.338562	339,441.69	102.450425	339,812.72	371.03	0.39
31418C4F8	FNMA POOL MA3521 FN 11/48 FIXED 4				4.000000	01 Nov 2048		
		51,730.640	Local 103.372044	53,475.02	102.326756	52,934.29	-540.73	0.06
Original Face:		402,000.000	Base 103.372044	53,475.02	102.326756	52,934.29	-540.73	0.06
31418C4X9	FNMA POOL MA3537 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048		
		44,609.650	Local 104.348992	46,549.72	104.098580	46,438.01	-111.71	0.05
Original Face:		340,000.000	Base 104.348992	46,549.72	104.098580	46,438.01	-111.71	0.05
31418CZ98	FNMA POOL MA3467 FN 09/48 FIXED 4				4.000000	01 Sep 2048		
		37,444.200	Local 103.210217	38,646.24	102.443481	38,359.14	-287.10	0.04
Original Face:		315,000.000	Base 103.210217	38,646.24	102.443481	38,359.14	-287.10	0.04
31418CZJ6	FNMA POOL MA3444 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		64,064.100	Local 104.627303	67,028.54	103.908552	66,568.08	-460.46	0.08
Original Face:		438,000.000	Base 104.627303	67,028.54	103.908552	66,568.08	-460.46	0.08
31418D3H3	FNMA POOL MA4399 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051		
		167,294.380	Local 103.466560	173,093.74	95.664299	160,041.00	-13,052.74	0.18
Original Face:		180,000.000	Base 103.466560	173,093.74	95.664299	160,041.00	-13,052.74	0.18
31418DAQ5	FNMA POOL MA3614 FN 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		49,050.740	Local 102.288304	50,173.17	100.660486	49,374.71	-798.46	0.06
Original Face:		390,000.000	Base 102.288304	50,173.17	100.660486	49,374.71	-798.46	0.06
31418DAS1	FNMA POOL MA3616 FN 03/49 FIXED 4.5				4.500000	01 Mar 2049		
		65,980.650	Local 103.899113	68,553.31	103.943006	68,582.27	28.96	0.08
Original Face:		465,000.000	Base 103.899113	68,553.31	103.943006	68,582.27	28.96	0.08
31418DBF8	FNMA POOL MA3637 FN 04/49 FIXED 3.5				3.500000	01 Apr 2049		
		60,137.060	Local 102.301825	61,521.31	100.622948	60,511.68	-1,009.63	0.07
Original Face:		453,000.000	Base 102.301825	61,521.31	100.622948	60,511.68	-1,009.63	0.07

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31418DC67	FNMA POOL MA3692 FN 07/49 FIXED 3.5				3.500000	01 Jul 2049		
		69,750.870	Local 102.015774	71,156.89	100.622735	70,185.23	-971.66	0.08
Original Face:		455,000.000	Base 102.015774	71,156.89	100.622735	70,185.23	-971.66	0.08
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5				3.500000	01 Jun 2049		
		366,582.050	Local 101.283732	371,287.98	100.622217	368,862.99	-2,424.99	0.42
Original Face:		2,500,000.000	Base 101.283732	371,287.98	100.622217	368,862.99	-2,424.99	0.42
31418DES7	FNMA POOL MA3744 FN 08/49 FIXED 3				3.000000	01 Aug 2049		
		66,822.110	Local 100.454550	67,125.85	98.147490	65,584.22	-1,541.63	0.08
Original Face:		364,000.000	Base 100.454550	67,125.85	98.147490	65,584.22	-1,541.63	0.08
31418DFR8	FNMA POOL MA3775 FN 09/49 FIXED 3.5				3.500000	01 Sep 2049		
		46,745.940	Local 102.207507	47,777.86	100.623294	47,037.30	-740.56	0.05
Original Face:		245,000.000	Base 102.207507	47,777.86	100.623294	47,037.30	-740.56	0.05
31418DHL9	FNMA POOL MA3834 FN 11/49 FIXED 3				3.000000	01 Nov 2049		
		87,446.560	Local 101.135082	88,439.15	98.225486	85,894.81	-2,544.34	0.10
Original Face:		345,000.000	Base 101.135082	88,439.15	98.225486	85,894.81	-2,544.34	0.10
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		98,200.910	Local 101.212942	99,392.03	98.182222	96,415.84	-2,976.19	0.11
Original Face:		345,000.000	Base 101.212942	99,392.03	98.182222	96,415.84	-2,976.19	0.11
31418DSH6	FNMA POOL MA4119 FN 09/50 FIXED 2				2.000000	01 Sep 2050		
		272,220.830	Local 102.991557	280,364.47	93.218967	253,761.45	-26,603.02	0.29
Original Face:		354,000.000	Base 102.991557	280,364.47	93.218967	253,761.45	-26,603.02	0.29
31418DTQ5	FNMA POOL MA4158 FN 10/50 FIXED 2				2.000000	01 Oct 2050		
		286,130.540	Local 103.015512	294,758.84	93.212161	266,708.46	-28,050.38	0.31
Original Face:		354,000.000	Base 103.015512	294,758.84	93.212161	266,708.46	-28,050.38	0.31
31418DWS7	FNMA POOL MA4256 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		253,277.970	Local 103.126063	261,195.60	95.731718	242,467.35	-18,728.25	0.28
Original Face:		340,000.000	Base 103.126063	261,195.60	95.731718	242,467.35	-18,728.25	0.28
31418DYC0	FNMA POOL MA4306 FN 04/51 FIXED 2.5				2.500000	01 Apr 2051		
		289,300.940	Local 103.191058	298,532.70	95.696842	276,851.86	-21,680.84	0.32
Original Face:		335,000.000	Base 103.191058	298,532.70	95.696842	276,851.86	-21,680.84	0.32

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Books Open

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31418DYY2	FNMA POOL MA4326 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	385,484.630	Local	102.802506	396,287.86	95.683408	368,844.83		-27,443.03	0.42
Original Face:	445,000.000	Base	102.802506	396,287.86	95.683408	368,844.83		-27,443.03	0.42
31418ECA6	FNMA POOL MA4564 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
	373,468.370	Local	100.390823	374,927.97	98.040166	366,149.01		-8,778.96	0.42
Original Face:	375,000.000	Base	100.390823	374,927.97	98.040166	366,149.01		-8,778.96	0.42
31418ECR9	FNMA POOL MA4579 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
	225,000.000	Local	99.008964	222,770.17	98.040094	220,590.21		-2,179.96	0.25
Original Face:	225,000.000	Base	99.008964	222,770.17	98.040094	220,590.21		-2,179.96	0.25
31418QS95	FNMA POOL AD3243 FN 04/40 FIXED 4.5					4.500000	01 Apr 2040		
	14,978.670	Local	104.713369	15,684.67	106.491510	15,951.01		266.34	0.02
Original Face:	274,000.000	Base	104.713369	15,684.67	106.491510	15,951.01		266.34	0.02
31418RVR9	FNMA POOL AD4223 FN 08/40 FIXED 4.5					4.500000	01 Aug 2040		
	31,091.690	Local	104.728305	32,561.80	106.472892	33,104.22		542.42	0.04
Original Face:	675,000.000	Base	104.728305	32,561.80	106.472892	33,104.22		542.42	0.04
31419E5G0	FNMA POOL AE4446 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	16,649.260	Local	103.452586	17,224.09	104.670931	17,426.94		202.85	0.02
Original Face:	169,000.000	Base	103.452586	17,224.09	104.670931	17,426.94		202.85	0.02
31419KGQ2	FNMA POOL AE8306 FN 11/40 FIXED 4					4.000000	01 Nov 2040		
	31,853.180	Local	103.441101	32,949.28	104.675360	33,342.43		393.15	0.04
Original Face:	473,000.000	Base	103.441101	32,949.28	104.675360	33,342.43		393.15	0.04
31419KWQ4	FNMA POOL AE8754 FN 10/40 FIXED 4					4.000000	01 Oct 2040		
	15,729.500	Local	103.437045	16,270.13	104.672280	16,464.43		194.30	0.02
Original Face:	331,000.000	Base	103.437045	16,270.13	104.672280	16,464.43		194.30	0.02
31428XBV7	FEDEX CORP COMPANY GUAR 08/29 3.1					3.100000	05 Aug 2029		
	270,000.000	Local	109.255326	294,989.38	98.564770	266,124.88		-28,864.50	0.31
		Base	109.255326	294,989.38	98.564770	266,124.88		-28,864.50	0.31
337738AU2	FISERV INC SR UNSECURED 07/29 3.5					3.500000	01 Jul 2029		
	300,000.000	Local	99.872853	299,618.56	98.446598	295,339.79		-4,278.77	0.34
		Base	99.872853	299,618.56	98.446598	295,339.79		-4,278.77	0.34

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
33938MAA7	FLEXENTIAL ISSUER, LLC FLX 2021 1A A2 144A					3.250000	27 Nov 2051		
	395,000.000	Local		99.330752	392,356.47	94.794060	374,436.54	-17,919.93	0.43
Original Face:	395,000.000	Base		99.330752	392,356.47	94.794060	374,436.54	-17,919.93	0.43
341271AF1	FLORIDA ST BRD OF ADMIN FIN CO FLSGEN 07/30 FIXED 2.154					2.154000	01 Jul 2030		
	225,000.000	Local		100.000000	225,000.00	91.281740	205,383.92	-19,616.08	0.24
		Base		100.000000	225,000.00	91.281740	205,383.92	-19,616.08	0.24
345370CR9	FORD MOTOR COMPANY SR UNSECURED 12/26 4.346					4.346000	08 Dec 2026		
	80,000.000	Local		100.000000	80,000.00	100.625000	80,500.00	500.00	0.09
		Base		100.000000	80,000.00	100.625000	80,500.00	500.00	0.09
351837AA7	FRANCISCAN HEALTH SYS SECURED 07/49 3.914					3.914000	01 Jul 2049		
	350,000.000	Local		100.000000	350,000.00	97.367388	340,785.86	-9,214.14	0.39
		Base		100.000000	350,000.00	97.367388	340,785.86	-9,214.14	0.39
35805BAB4	FRESENIUS MED CARE III COMPANY GUAR 144A 02/31 2.375					2.375000	16 Feb 2031		
	175,000.000	Local		99.738303	174,542.03	87.048139	152,334.24	-22,207.79	0.18
		Base		99.738303	174,542.03	87.048139	152,334.24	-22,207.79	0.18
36167VAA2	GCAT GCAT 2019 NQM3 A1 144A					2.686000	25 Nov 2059		
	81,615.330	Local		99.919880	81,549.94	98.122370	80,082.90	-1,467.04	0.09
Original Face:	295,000.000	Base		99.919880	81,549.94	98.122370	80,082.90	-1,467.04	0.09
36178WGP8	GNMA POOL AB9206 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	23,021.090	Local		99.093136	22,812.32	99.441457	22,892.51	80.19	0.03
Original Face:	145,300.000	Base		99.093136	22,812.32	99.441457	22,892.51	80.19	0.03
36179M2R0	GNMA II POOL MA0784 G2 02/43 FIXED 4					4.000000	20 Feb 2043		
	21,912.230	Local		103.979376	22,784.20	105.132713	23,036.92	252.72	0.03
Original Face:	170,000.000	Base		103.979376	22,784.20	105.132713	23,036.92	252.72	0.03
36179NBC1	GNMA II POOL MA0935 G2 04/43 FIXED 4					4.000000	20 Apr 2043		
	23,354.870	Local		103.204342	24,103.24	105.134116	24,553.94	450.70	0.03
Original Face:	180,000.000	Base		103.204342	24,103.24	105.134116	24,553.94	450.70	0.03
36179NF94	GNMA II POOL MA1092 G2 06/43 FIXED 4.5					4.500000	20 Jun 2043		
	20,017.510	Local		105.050528	21,028.50	106.552220	21,329.10	300.60	0.02
Original Face:	180,000.000	Base		105.050528	21,028.50	106.552220	21,329.10	300.60	0.02

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Holdings

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CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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36179NLF3	GNMA II POOL MA1226 G2 08/43 FIXED 4.5						4.500000	20 Aug 2043		
	13,881.180	Local		106.196735	14,741.36	107.528057		14,926.16	184.80	0.02
Original Face:	180,000.000	Base		106.196735	14,741.36	107.528057		14,926.16	184.80	0.02
36179NVQ8	GNMA II POOL MA1523 G2 12/43 FIXED 4.5						4.500000	20 Dec 2043		
	7,161.740	Local		105.571411	7,560.75	107.407559		7,692.25	131.50	0.01
Original Face:	65,000.000	Base		105.571411	7,560.75	107.407559		7,692.25	131.50	0.01
36179QJU6	GNMA II POOL MA2075 G2 07/44 FIXED 4.5						4.500000	20 Jul 2044		
	26,900.320	Local		107.420395	28,896.43	107.163167		28,827.23	-69.20	0.03
Original Face:	255,000.000	Base		107.420395	28,896.43	107.163167		28,827.23	-69.20	0.03
36179QL41	GNMA II POOL MA2147 G2 08/44 FIXED 3						3.000000	20 Aug 2044		
	27,193.950	Local		100.447600	27,315.67	99.831936		27,148.25	-167.42	0.03
Original Face:	135,000.000	Base		100.447600	27,315.67	99.831936		27,148.25	-167.42	0.03
36181AYM8	GNMA POOL AE7016 GN 06/43 FIXED 3.5						3.500000	15 Jun 2043		
	77,378.610	Local		102.799533	79,544.85	102.638141		79,419.97	-124.88	0.09
Original Face:	270,000.000	Base		102.799533	79,544.85	102.638141		79,419.97	-124.88	0.09
36181BKM1	GNMA POOL AE7500 GN 06/43 FIXED 3.5						3.500000	15 Jun 2043		
	19,773.360	Local		102.757195	20,318.55	101.774556		20,124.25	-194.30	0.02
Original Face:	150,000.000	Base		102.757195	20,318.55	101.774556		20,124.25	-194.30	0.02
361841AQ2	GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4						4.000000	15 Jan 2031		
	270,000.000	Local		108.353581	292,554.67	96.988000		261,867.60	-30,687.07	0.30
		Base		108.353581	292,554.67	96.988000		261,867.60	-30,687.07	0.30
36230TFJ6	GNMA POOL 758269 GN 04/41 FIXED 4						4.000000	15 Apr 2041		
	33,774.810	Local		105.511267	35,636.23	105.961517		35,788.30	152.07	0.04
Original Face:	421,366.000	Base		105.511267	35,636.23	105.961517		35,788.30	152.07	0.04
36246MAU3	GTP ACQUISITION PARTNERS SR SECURED 144A 06/50 3.482						3.482000	15 Jun 2050		
	120,000.000	Local		100.000000	120,000.00	100.398970		120,478.76	478.76	0.14
		Base		100.000000	120,000.00	100.398970		120,478.76	478.76	0.14
36250VAD4	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 A4						3.506000	10 Oct 2048		
	275,000.000	Local		102.337625	281,428.47	100.166010		275,456.53	-5,971.94	0.32
Original Face:	275,000.000	Base		102.337625	281,428.47	100.166010		275,456.53	-5,971.94	0.32

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
36252AAC0	GS MORTGAGE SECURITIES TRUST GSMS 2015 GS1 A3					3.734000	10 Nov 2048		
	300,000.000	Local	102.610370	307,831.11	100.927130	302,781.39		-5,049.72	0.35
Original Face:	300,000.000	Base	102.610370	307,831.11	100.927130	302,781.39		-5,049.72	0.35
36257HBN5	GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 A3					2.904000	10 Jul 2052		
	300,000.000	Local	100.900383	302,701.15	97.101660	291,304.98		-11,396.17	0.34
Original Face:	300,000.000	Base	100.900383	302,701.15	97.101660	291,304.98		-11,396.17	0.34
36259VAB9	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ4 A2 144A					3.000000	25 Jan 2051		
	75,568.150	Local	101.457982	76,669.92	97.964840	74,030.22		-2,639.70	0.09
Original Face:	205,000.000	Base	101.457982	76,669.92	97.964840	74,030.22		-2,639.70	0.09
36260DAB6	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ5 A2					3.000000	27 Mar 2051		
	119,670.560	Local	101.509686	121,477.21	96.912780	115,976.07		-5,501.14	0.13
Original Face:	290,000.000	Base	101.509686	121,477.21	96.912780	115,976.07		-5,501.14	0.13
36263UAN9	GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A5					2.618300	15 Dec 2054		
	160,000.000	Local	100.000000	160,000.00	93.485670	149,577.07		-10,422.93	0.17
Original Face:	160,000.000	Base	100.000000	160,000.00	93.485670	149,577.07		-10,422.93	0.17
36263VAB3	GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ11 A2 144A					2.500000	25 Apr 2052		
	306,148.210	Local	100.314302	307,110.44	92.224100	282,342.43		-24,768.01	0.33
Original Face:	325,000.000	Base	100.314302	307,110.44	92.224100	282,342.43		-24,768.01	0.33
36267EAF8	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A6 144A					3.000000	25 Jun 2052		
	348,343.500	Local	97.894894	341,010.50	95.265600	331,851.53		-9,158.97	0.38
Original Face:	350,000.000	Base	97.894894	341,010.50	95.265600	331,851.53		-9,158.97	0.38
36284UP6	GAINESVILLE FL UTILITIES SYS R GAIUTL 10/44 FIXED 5					5.000000	01 Oct 2044		
	350,000.000	Local	114.643291	401,251.52	114.348070	400,218.25		-1,033.27	0.46
Original Face:	350,000.000	Base	114.643291	401,251.52	114.348070	400,218.25		-1,033.27	0.46
362924AJ1	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ3 A6 144A					3.000000	26 Aug 2052		
	400,000.000	Local	96.283258	385,133.03	95.183590	380,734.36		-4,398.67	0.44
Original Face:	400,000.000	Base	96.283258	385,133.03	95.183590	380,734.36		-4,398.67	0.44
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		
	115,000.000	Local	99.416443	114,328.91	101.881304	117,163.50		2,834.59	0.13
		Base	99.416443	114,328.91	101.881304	117,163.50		2,834.59	0.13

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36962GT95	GENERAL ELECTRIC CO SR UNSECURED 01/26 5.55				5.550000	05 Jan 2026			
		75,000.000	Local	103.950627	77,962.97	105.256665	78,942.50	979.53	0.09
			Base	103.950627	77,962.97	105.256665	78,942.50	979.53	0.09
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036			
		50,000.000	Local	99.934680	49,967.34	116.149303	58,074.65	8,107.31	0.07
			Base	99.934680	49,967.34	116.149303	58,074.65	8,107.31	0.07
37045XBK1	GENERAL MOTORS FINL CO COMPANY GUAR 05/23 3.7				3.700000	09 May 2023			
		40,000.000	Local	99.958450	39,983.38	101.033587	40,413.43	430.05	0.05
			Base	99.958450	39,983.38	101.033587	40,413.43	430.05	0.05
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.350000	17 Jan 2027			
		100,000.000	Local	100.812030	100,812.03	101.827672	101,827.67	1,015.64	0.12
			Base	100.812030	100,812.03	101.827672	101,827.67	1,015.64	0.12
37045XCS3	GENERAL MOTORS FINL CO SR UNSECURED 01/29 5.65				5.650000	17 Jan 2029			
		200,000.000	Local	101.906920	203,813.84	108.142556	216,285.11	12,471.27	0.25
			Base	101.906920	203,813.84	108.142556	216,285.11	12,471.27	0.25
376087GM8	GILROY CA UNIF SCH DIST GILSCD 08/47 FIXED 3.364				3.364000	01 Aug 2047			
		280,000.000	Local	100.000000	280,000.00	100.068650	280,192.22	192.22	0.32
		Original Face: 280,000.000	Base	100.000000	280,000.00	100.068650	280,192.22	192.22	0.32
378272BE7	GLENORE FUNDING LLC COMPANY GUAR 144A 04/31 2.85				2.850000	27 Apr 2031			
		300,000.000	Local	99.897130	299,691.39	91.257734	273,773.20	-25,918.19	0.32
			Base	99.897130	299,691.39	91.257734	273,773.20	-25,918.19	0.32
38122NB50	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/34 FIXED 2.746				2.746000	01 Jun 2034			
		125,000.000	Local	100.000000	125,000.00	90.859060	113,573.83	-11,426.17	0.13
		Original Face: 125,000.000	Base	100.000000	125,000.00	90.859060	113,573.83	-11,426.17	0.13
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			
		300,000.000	Local	100.322257	300,966.77	102.568000	307,704.00	6,737.23	0.35
			Base	100.322257	300,966.77	102.568000	307,704.00	6,737.23	0.35
38141GZM9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR				3.102000	24 Feb 2033			
		230,000.000	Local	100.000000	230,000.00	94.269946	216,820.88	-13,179.12	0.25
			Base	100.000000	230,000.00	94.269946	216,820.88	-13,179.12	0.25

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40052VAG9	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 09/49 4					4.000000	06 Sep 2049		
	200,000.000	Local		108.067745	216,135.49	93.395000	186,790.00	-29,345.49	0.22
		Base		108.067745	216,135.49	93.395000	186,790.00	-29,345.49	0.22
40428NAC3	HSB GROUP INC JR SUBORDINA 07/27 VAR					1.151290	15 Jul 2027		
	245,000.000	Local		90.283747	221,195.18	90.693689	222,199.54	1,004.36	0.26
		Base		90.283747	221,195.18	90.693689	222,199.54	1,004.36	0.26
40434LAC9	HP INC SR UNSECURED 06/30 3.4					3.400000	17 Jun 2030		
	80,000.000	Local		101.173188	80,938.55	95.836114	76,668.89	-4,269.66	0.09
		Base		101.173188	80,938.55	95.836114	76,668.89	-4,269.66	0.09
404530AD9	HACKENSACK MERIDIAN HLTH SECURED 09/50 2.875					2.875000	01 Sep 2050		
	150,000.000	Local		100.000000	150,000.00	84.530569	126,795.85	-23,204.15	0.15
		Base		100.000000	150,000.00	84.530569	126,795.85	-23,204.15	0.15
42225UAG9	HEALTHCARE TRUST OF AMER COMPANY GUAR 02/30 3.1					3.100000	15 Feb 2030		
	150,000.000	Local		99.730567	149,595.85	95.070767	142,606.15	-6,989.70	0.16
		Base		99.730567	149,595.85	95.070767	142,606.15	-6,989.70	0.16
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625					3.625000	15 Feb 2032		
	220,000.000	Local		100.305323	220,671.71	90.000000	198,000.00	-22,671.71	0.23
		Base		100.305323	220,671.71	90.000000	198,000.00	-22,671.71	0.23
44409MAA4	HUDSON PACIFIC PROPERTIE COMPANY GUAR 11/27 3.95					3.950000	01 Nov 2027		
	90,000.000	Local		99.894667	89,905.20	100.554755	90,499.28	594.08	0.10
		Base		99.894667	89,905.20	100.554755	90,499.28	594.08	0.10
45031UCJ8	ISTAR INC SR UNSECURED 02/26 5.5					5.500000	15 Feb 2026		
	230,000.000	Local		102.007061	234,616.24	101.500000	233,450.00	-1,166.24	0.27
		Base		102.007061	234,616.24	101.500000	233,450.00	-1,166.24	0.27
451102BT3	ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25					6.250000	15 May 2026		
	185,000.000	Local		100.940005	186,739.01	102.000000	188,700.00	1,960.99	0.22
		Base		100.940005	186,739.01	102.000000	188,700.00	1,960.99	0.22
45528S4Z6	INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/40 FIXED 6.004					6.004000	15 Jan 2040		
	195,000.000	Local		123.586369	240,993.42	124.519470	242,812.97	1,819.55	0.28
	Original Face:	Base		123.586369	240,993.42	124.519470	242,812.97	1,819.55	0.28

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45866FAA2	INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4					4.000000	15 Oct 2023		
	25,000.000	Local		99.831200	24,957.80	101.944700	25,486.18	528.38	0.03
		Base		99.831200	24,957.80	101.944700	25,486.18	528.38	0.03
459200KA8	IBM CORP SR UNSECURED 05/29 3.5					3.500000	15 May 2029		
	275,000.000	Local		111.864276	307,626.76	101.846908	280,079.00	-27,547.76	0.32
		Base		111.864276	307,626.76	101.846908	280,079.00	-27,547.76	0.32
46284VAF8	IRON MOUNTAIN INC COMPANY GUAR 144A 09/29 4.875					4.875000	15 Sep 2029		
	300,000.000	Local		102.459457	307,378.37	95.187000	285,561.00	-21,817.37	0.33
		Base		102.459457	307,378.37	95.187000	285,561.00	-21,817.37	0.33
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
	275,000.000	Local		102.336324	281,424.89	99.359440	273,238.46	-8,186.43	0.31
Original Face:	275,000.000	Base		102.336324	281,424.89	99.359440	273,238.46	-8,186.43	0.31
46591TAJ3	JP MORGAN MORTGAGE TRUST JPMMT 2020 2 A5A 144A					3.000000	25 Jul 2050		
	251,008.650	Local		102.803218	258,044.97	98.769300	247,919.49	-10,125.48	0.29
Original Face:	350,000.000	Base		102.803218	258,044.97	98.769300	247,919.49	-10,125.48	0.29
46592EAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3 144A					2.500000	25 Jun 2051		
	197,401.080	Local		103.187992	203,694.21	92.842600	183,272.30	-20,421.91	0.21
Original Face:	285,000.000	Base		103.187992	203,694.21	92.842600	183,272.30	-20,421.91	0.21
46592KAC6	JP MORGAN MORTGAGE TRUST JPMMT 2021 3 A3 144A					2.500000	25 Jul 2051		
	239,148.120	Local		102.691039	245,583.69	92.643600	221,555.43	-24,028.26	0.26
Original Face:	305,000.000	Base		102.691039	245,583.69	92.643600	221,555.43	-24,028.26	0.26
46592NAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A					2.500000	25 Nov 2051		
	275,613.510	Local		101.569662	279,939.71	92.628850	255,297.62	-24,642.09	0.29
Original Face:	305,000.000	Base		101.569662	279,939.71	92.628850	255,297.62	-24,642.09	0.29
46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375					3.375000	01 May 2023		
	205,000.000	Local		99.843390	204,678.95	101.106922	207,269.19	2,590.24	0.24
		Base		99.843390	204,678.95	101.106922	207,269.19	2,590.24	0.24
46639JAE0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C10 A5					3.142500	15 Dec 2047		
	98,238.030	Local		102.411744	100,607.28	100.214760	98,449.01	-2,158.27	0.11
Original Face:	100,000.000	Base		102.411744	100,607.28	100.214760	98,449.01	-2,158.27	0.11

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46640JAR8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C13 A4				3.993600	15 Jan 2046			
		41,054.440	Local	100.583615	41,294.04	101.014950	41,471.12	177.08	0.05
Original Face:		50,000.000	Base	100.583615	41,294.04	101.014950	41,471.12	177.08	0.05
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3				3.801400	15 Aug 2048			
		293,195.040	Local	108.074209	316,868.22	100.476850	294,593.14	-22,275.08	0.34
Original Face:		300,000.000	Base	108.074209	316,868.22	100.476850	294,593.14	-22,275.08	0.34
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
		280,000.000	Local	98.142261	274,798.33	99.707989	279,182.37	4,384.04	0.32
			Base	98.142261	274,798.33	99.707989	279,182.37	4,384.04	0.32
46651XAK8	JP MORGAN MORTGAGE TRUST JPMMT 2020 1 A5A 144A				3.000000	25 Jun 2050			
		156,721.390	Local	100.634974	157,716.53	96.672310	151,506.19	-6,210.34	0.17
Original Face:		225,000.000	Base	100.634974	157,716.53	96.672310	151,506.19	-6,210.34	0.17
46654AAF6	JP MORGAN MORTGAGE TRUST JPMMT 2021 10 A4 144A				2.500000	25 Dec 2051			
		355,354.690	Local	102.136941	362,948.41	95.995850	341,125.76	-21,822.65	0.39
Original Face:		390,000.000	Base	102.136941	362,948.41	95.995850	341,125.76	-21,822.65	0.39
46654TAJ7	JP MORGAN MORTGAGE TRUST JPMMT 2021 15 A5 144A				2.500000	25 Jun 2052			
		450,000.000	Local	98.702433	444,160.95	84.099020	378,445.59	-65,715.36	0.44
Original Face:		450,000.000	Base	98.702433	444,160.95	84.099020	378,445.59	-65,715.36	0.44
46654UAB1	JP MORGAN MORTGAGE TRUST JPMMT 2022 3 A2 144A				3.000000	25 Aug 2052			
		400,000.000	Local	95.361863	381,447.45	95.183590	380,734.36	-713.09	0.44
Original Face:		400,000.000	Base	95.361863	381,447.45	95.183590	380,734.36	-713.09	0.44
46654WAE1	JP MORGAN MORTGAGE TRUST JPMMT 2022 1 A3 144A				2.500000	25 Jul 2052			
		442,379.250	Local	97.069639	429,415.94	92.721600	410,181.12	-19,234.82	0.47
Original Face:		450,000.000	Base	97.069639	429,415.94	92.721600	410,181.12	-19,234.82	0.47
46655DAB8	JP MORGAN MORTGAGE TRUST JPMMT 2022 2 A2 144A				3.000000	25 Aug 2052			
		197,108.780	Local	97.818504	192,808.86	94.515600	186,298.55	-6,510.31	0.21
Original Face:		200,000.000	Base	97.818504	192,808.86	94.515600	186,298.55	-6,510.31	0.21
46817MAK3	JACKSON FINANCIAL INC SR UNSECURED 144A 11/31 3.125				3.125000	23 Nov 2031			
		300,000.000	Local	99.702387	299,107.16	91.056616	273,169.85	-25,937.31	0.31
			Base	99.702387	299,107.16	91.056616	273,169.85	-25,937.31	0.31

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CONNING INC

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47770VAY6	JOBOSHIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985					3.985000	01 Jan 2029		
	110,000.000	Local		100.000000	110,000.00	103.421730	113,763.90	3,763.90	0.13
Original Face:	110,000.000	Base		100.000000	110,000.00	103.421730	113,763.90	3,763.90	0.13
478375AR9	JOHNSON CONTROLS INTL PL SR UNSECURED 02/26 3.9					3.900000	14 Feb 2026		
	10,000.000	Local		100.381100	10,038.11	102.491836	10,249.18	211.07	0.01
		Base		100.381100	10,038.11	102.491836	10,249.18	211.07	0.01
487836BW7	KELLOGG CO SR UNSECURED 05/28 4.3					4.300000	15 May 2028		
	180,000.000	Local		99.766344	179,579.42	103.655846	186,580.52	7,001.10	0.21
		Base		99.766344	179,579.42	103.655846	186,580.52	7,001.10	0.21
49271VAN0	KEURIG DR PEPPER INC COMPANY GUAR 03/31 2.25					2.250000	15 Mar 2031		
	115,000.000	Local		99.718783	114,676.60	89.987964	103,486.16	-11,190.44	0.12
		Base		99.718783	114,676.60	89.987964	103,486.16	-11,190.44	0.12
49326EEJ8	KEYCORP SR UNSECURED 10/29 2.55					2.550000	01 Oct 2029		
	180,000.000	Local		99.939317	179,890.77	94.563205	170,213.77	-9,677.00	0.20
		Base		99.939317	179,890.77	94.563205	170,213.77	-9,677.00	0.20
49338LAE3	KEYSIGHT TECHNOLOGIES SR UNSECURED 04/27 4.6					4.600000	06 Apr 2027		
	100,000.000	Local		99.928460	99,928.46	104.943806	104,943.81	5,015.35	0.12
		Base		99.928460	99,928.46	104.943806	104,943.81	5,015.35	0.12
49427RAL6	KILROY REALTY LP COMPANY GUAR 10/25 4.375					4.375000	01 Oct 2025		
	40,000.000	Local		99.776525	39,910.61	102.785767	41,114.31	1,203.70	0.05
		Base		99.776525	39,910.61	102.785767	41,114.31	1,203.70	0.05
49427RAP7	KILROY REALTY LP COMPANY GUAR 02/30 3.05					3.050000	15 Feb 2030		
	260,000.000	Local		99.902596	259,746.75	93.540104	243,204.27	-16,542.48	0.28
		Base		99.902596	259,746.75	93.540104	243,204.27	-16,542.48	0.28
501044CN9	KROGER CO SR UNSECURED 07/40 5.4					5.400000	15 Jul 2040		
	300,000.000	Local		122.346310	367,038.93	115.794328	347,382.98	-19,655.95	0.40
		Base		122.346310	367,038.93	115.794328	347,382.98	-19,655.95	0.40
50540RAN2	LABORATORY CORP OF AMER SR UNSECURED 11/23 4					4.000000	01 Nov 2023		
	15,000.000	Local		99.717667	14,957.65	101.389772	15,208.47	250.82	0.02
		Base		99.717667	14,957.65	101.389772	15,208.47	250.82	0.02

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505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75				4.750000	15 Jun 2029			
		230,000.000	Local	100.314035	230,722.28	94.748500	217,921.55	-12,800.73	0.25
			Base	100.314035	230,722.28	94.748500	217,921.55	-12,800.73	0.25
52107QAJ4	LAZARD GROUP LLC SR UNSECURED 09/28 4.5				4.500000	19 Sep 2028			
		170,000.000	Local	99.358465	168,909.39	102.901111	174,931.89	6,022.50	0.20
			Base	99.358465	168,909.39	102.901111	174,931.89	6,022.50	0.20
529043AD3	LXP INDUSTRIAL TRUST COMPANY GUAR 06/24 4.4				4.400000	15 Jun 2024			
		90,000.000	Local	100.227611	90,204.85	101.807218	91,626.50	1,421.65	0.11
			Base	100.227611	90,204.85	101.807218	91,626.50	1,421.65	0.11
53227JAA2	LIFE STORAGE LP COMPANY GUAR 12/27 3.875				3.875000	15 Dec 2027			
		115,000.000	Local	99.706122	114,662.04	101.293539	116,487.57	1,825.53	0.13
			Base	99.706122	114,662.04	101.293539	116,487.57	1,825.53	0.13
53227JAC8	LIFE STORAGE LP COMPANY GUAR 10/30 2.2				2.200000	15 Oct 2030			
		75,000.000	Local	99.590413	74,692.81	88.476858	66,357.64	-8,335.17	0.08
			Base	99.590413	74,692.81	88.476858	66,357.64	-8,335.17	0.08
534187BJ7	LINCOLN NATIONAL CORP SR UNSECURED 01/30 3.05				3.050000	15 Jan 2030			
		200,000.000	Local	99.917755	199,835.51	96.000343	192,000.69	-7,834.82	0.22
			Base	99.917755	199,835.51	96.000343	192,000.69	-7,834.82	0.22
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028			
		215,000.000	Local	100.000000	215,000.00	97.840552	210,357.19	-4,642.81	0.24
			Base	100.000000	215,000.00	97.840552	210,357.19	-4,642.81	0.24
54438CNZ1	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6				6.600000	01 Aug 2042			
		315,000.000	Local	146.768524	462,320.85	140.334780	442,054.56	-20,266.29	0.51
		Original Face: 315,000.000	Base	146.768524	462,320.85	140.334780	442,054.56	-20,266.29	0.51
544495UG7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/39 FIXED 5.716				5.716000	01 Jul 2039			
		55,000.000	Local	120.187727	66,103.25	125.332550	68,932.90	2,829.65	0.08
		Original Face: 55,000.000	Base	120.187727	66,103.25	125.332550	68,932.90	2,829.65	0.08
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028			
		275,000.000	Local	99.599662	273,899.07	89.221886	245,360.19	-28,538.88	0.28
			Base	99.599662	273,899.07	89.221886	245,360.19	-28,538.88	0.28

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55336VBN9	MPLX LP SR UNSECURED 12/27 4.25					4.250000	01 Dec 2027		
	95,000.000	Local		100.335589	95,318.81	103.330503	98,163.98	2,845.17	0.11
		Base		100.335589	95,318.81	103.330503	98,163.98	2,845.17	0.11
56585ABD3	MARATHON PETROLEUM CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	175,000.000	Local		98.454646	172,295.63	100.790819	176,383.93	4,088.30	0.20
		Base		98.454646	172,295.63	100.790819	176,383.93	4,088.30	0.20
574599AY2	MASCO CORP SR UNSECURED 08/32 6.5					6.500000	15 Aug 2032		
	90,000.000	Local		102.898633	92,608.77	117.860695	106,074.63	13,465.86	0.12
		Base		102.898633	92,608.77	117.860695	106,074.63	13,465.86	0.12
576051WJ1	MASSACHUSETTS ST WTR RESOURCES MASWTR 08/39 FIXED 3.104					3.104000	01 Aug 2039		
	75,000.000	Local		100.000000	75,000.00	95.792030	71,844.02	-3,155.98	0.08
Original Face:	75,000.000	Base		100.000000	75,000.00	95.792030	71,844.02	-3,155.98	0.08
58942HAB7	MERCY HEALTHCARE SYSTEM SECURED 08/27 3.555					3.555000	01 Aug 2027		
	125,000.000	Local		100.000000	125,000.00	99.673009	124,591.26	-408.74	0.14
		Base		100.000000	125,000.00	99.673009	124,591.26	-408.74	0.14
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668					6.668000	15 Nov 2039		
	85,000.000	Local		128.477271	109,205.68	125.878310	106,996.56	-2,209.12	0.12
Original Face:	85,000.000	Base		128.477271	109,205.68	125.878310	106,996.56	-2,209.12	0.12
59334DLS1	MIAMI DADE CNTY FL WTR SWR R MIAUTL 10/42 FIXED 3.49					3.490000	01 Oct 2042		
	125,000.000	Local		100.000000	125,000.00	98.789530	123,486.91	-1,513.09	0.14
Original Face:	125,000.000	Base		100.000000	125,000.00	98.789530	123,486.91	-1,513.09	0.14
595017AP9	MICROCHIP TECHNOLOGY INC SR SECURED 06/23 4.333					4.333000	01 Jun 2023		
	230,000.000	Local		100.000000	230,000.00	101.610942	233,705.17	3,705.17	0.27
		Base		100.000000	230,000.00	101.610942	233,705.17	3,705.17	0.27
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229					3.229000	15 May 2050		
	145,000.000	Local		100.000000	145,000.00	89.921060	130,385.54	-14,614.46	0.15
		Base		100.000000	145,000.00	89.921060	130,385.54	-14,614.46	0.15
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	300,000.000	Local		102.895123	308,685.37	104.569638	313,708.91	5,023.54	0.36
		Base		102.895123	308,685.37	104.569638	313,708.91	5,023.54	0.36

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61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
	100,000.000	Local		97.079640	97,079.64	90.141358	90,141.36	-6,938.28	0.10
		Base		97.079640	97,079.64	90.141358	90,141.36	-6,938.28	0.10
623115AC6	MT SINAI HOSPITAL SECURED 07/35 3.831					3.831000	01 Jul 2035		
	65,000.000	Local		100.000000	65,000.00	97.829180	63,588.97	-1,411.03	0.07
	Original Face: 65,000.000	Base		100.000000	65,000.00	97.829180	63,588.97	-1,411.03	0.07
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
	50,000.000	Local		99.947220	49,973.61	97.127420	48,563.71	-1,409.90	0.06
		Base		99.947220	49,973.61	97.127420	48,563.71	-1,409.90	0.06
62954JAB0	NP SPE IX LP NPRL 2019 1A A2 144A					3.241000	20 Sep 2049		
	155,000.000	Local		100.000000	155,000.00	90.049550	139,576.80	-15,423.20	0.16
	Original Face: 155,000.000	Base		100.000000	155,000.00	90.049550	139,576.80	-15,423.20	0.16
637071AM3	NOV INC SR UNSECURED 12/29 3.6					3.600000	01 Dec 2029		
	125,000.000	Local		99.417160	124,271.45	98.317818	122,897.27	-1,374.18	0.14
		Base		99.417160	124,271.45	98.317818	122,897.27	-1,374.18	0.14
63938CAB4	NAVIENT CORP SR UNSECURED 10/24 5.875					5.875000	25 Oct 2024		
	45,000.000	Local		99.696067	44,863.23	101.250000	45,562.50	699.27	0.05
		Base		99.696067	44,863.23	101.250000	45,562.50	699.27	0.05
64110LAY2	NETFLIX INC SR UNSECURED 144A 06/25 3.625					3.625000	15 Jun 2025		
	75,000.000	Local		100.000000	75,000.00	100.541000	75,405.75	405.75	0.09
		Base		100.000000	75,000.00	100.541000	75,405.75	405.75	0.09
6461366S5	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/42 FIXED 4.131					4.131000	15 Jun 2042		
	200,000.000	Local		100.000000	200,000.00	98.916740	197,833.48	-2,166.52	0.23
	Original Face: 200,000.000	Base		100.000000	200,000.00	98.916740	197,833.48	-2,166.52	0.23
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
	33,110.150	Local		100.000030	33,110.16	99.390080	32,908.20	-201.96	0.04
	Original Face: 155,000.000	Base		100.000030	33,110.16	99.390080	32,908.20	-201.96	0.04
64830WAQ4	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 4A B1 144A					4.000000	25 Dec 2058		
	266,492.520	Local		103.709950	276,379.26	101.469770	270,409.35	-5,969.91	0.31
	Original Face: 300,000.000	Base		103.709950	276,379.26	101.469770	270,409.35	-5,969.91	0.31

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Books Open

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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
64966HTX8	NEW YORK NY NYC 12/36 FIXED 5.985						5.985000	01 Dec 2036		
	195,000.000	Local		119.749964	233,512.43	120.605620		235,180.96	1,668.53	0.27
Original Face:	195,000.000	Base		119.749964	233,512.43	120.605620		235,180.96	1,668.53	0.27
650009S61	NEW YORK ST THRUWAY AUTH NYSTRN 01/42 FIXED 3.5						3.500000	01 Jan 2042		
	100,000.000	Local		100.000000	100,000.00	95.032360		95,032.36	-4,967.64	0.11
Original Face:	100,000.000	Base		100.000000	100,000.00	95.032360		95,032.36	-4,967.64	0.11
650117AA2	NEW YORK TRANSPRTN DEV CORP LE NYTTRN 09/35 FIXED 4.248						4.248000	01 Sep 2035		
	285,000.000	Local		100.000000	285,000.00	103.412370		294,725.25	9,725.25	0.34
Original Face:	285,000.000	Base		100.000000	285,000.00	103.412370		294,725.25	9,725.25	0.34
66285WFB7	N TX TOLLWAY AUTH REVENUE NRTRN 01/49 FIXED 6.718						6.718000	01 Jan 2049		
	315,000.000	Local		152.040870	478,928.74	148.094970		466,499.16	-12,429.58	0.54
Original Face:	315,000.000	Base		152.040870	478,928.74	148.094970		466,499.16	-12,429.58	0.54
67077MAT5	NUTRIEN LTD SR UNSECURED 04/29 4.2						4.200000	01 Apr 2029		
	45,000.000	Local		99.756756	44,890.54	104.506705		47,028.02	2,137.48	0.05
		Base		99.756756	44,890.54	104.506705		47,028.02	2,137.48	0.05
67103HAG2	O REILLY AUTOMOTIVE INC SR UNSECURED 06/28 4.35						4.350000	01 Jun 2028		
	200,000.000	Local		99.842535	199,685.07	103.289995		206,579.99	6,894.92	0.24
		Base		99.842535	199,685.07	103.289995		206,579.99	6,894.92	0.24
674599CS2	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/29 3.5						3.500000	15 Aug 2029		
	110,000.000	Local		99.620991	109,583.09	98.600500		108,460.55	-1,122.54	0.12
		Base		99.620991	109,583.09	98.600500		108,460.55	-1,122.54	0.12
678858BU4	OKLAHOMA G+E CO SR UNSECURED 03/30 3.3						3.300000	15 Mar 2030		
	200,000.000	Local		99.771170	199,542.34	98.100016		196,200.03	-3,342.31	0.23
		Base		99.771170	199,542.34	98.100016		196,200.03	-3,342.31	0.23
682680AW3	ONEOK INC COMPANY GUAR 03/29 4.35						4.350000	15 Mar 2029		
	210,000.000	Local		99.769576	209,516.11	101.988120		214,175.05	4,658.94	0.25
		Base		99.769576	209,516.11	101.988120		214,175.05	4,658.94	0.25
68269BAA6	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2019 2A A 144A						3.140000	14 Oct 2036		
	300,000.000	Local		99.975817	299,927.45	97.855220		293,565.66	-6,361.79	0.34
Original Face:	300,000.000	Base		99.975817	299,927.45	97.855220		293,565.66	-6,361.79	0.34

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

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68389XBE4	ORACLE CORP SR UNSECURED 05/35 3.9					3.900000	15 May 2035		
	320,000.000	Local		118.428944	378,972.62	94.091695	301,093.42	-77,879.20	0.35
		Base		118.428944	378,972.62	94.091695	301,093.42	-77,879.20	0.35
68803PDH0	OSCEOLA CNTY FL TOURIST DEV TA OSCGEN 10/40 FIXED 4.272					4.272000	01 Oct 2040		
	315,000.000	Local		102.923886	324,210.24	103.762280	326,851.18	2,640.94	0.38
	Original Face: 315,000.000	Base		102.923886	324,210.24	103.762280	326,851.18	2,640.94	0.38
691205AE8	OWL ROCK TECHNOLOGY FINA SR UNSECURED 144A 06/26 3.75					3.750000	17 Jun 2026		
	215,000.000	Local		99.477786	213,877.24	95.711633	205,780.01	-8,097.23	0.24
		Base		99.477786	213,877.24	95.711633	205,780.01	-8,097.23	0.24
693475AZ8	PNC FINANCIAL SERVICES SR UNSECURED 01/30 2.55					2.550000	22 Jan 2030		
	275,000.000	Local		106.381756	292,549.83	95.487079	262,589.47	-29,960.36	0.30
		Base		106.381756	292,549.83	95.487079	262,589.47	-29,960.36	0.30
694308JM0	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55					4.550000	01 Jul 2030		
	275,000.000	Local		113.118640	311,076.26	99.232860	272,890.37	-38,185.89	0.31
		Base		113.118640	311,076.26	99.232860	272,890.37	-38,185.89	0.31
695156AW9	PACKAGING CORP OF AMERIC SR UNSECURED 10/51 3.05					3.050000	01 Oct 2051		
	300,000.000	Local		99.478723	298,436.17	85.552655	256,657.97	-41,778.20	0.30
		Base		99.478723	298,436.17	85.552655	256,657.97	-41,778.20	0.30
709599BE3	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/26 4.45					4.450000	29 Jan 2026		
	175,000.000	Local		99.843611	174,726.32	102.964393	180,187.69	5,461.37	0.21
		Base		99.843611	174,726.32	102.964393	180,187.69	5,461.37	0.21
714046AN9	PERKINELMER INC SR UNSECURED 09/31 2.25					2.250000	15 Sep 2031		
	300,000.000	Local		99.712237	299,136.71	88.399482	265,198.45	-33,938.26	0.31
		Base		99.712237	299,136.71	88.399482	265,198.45	-33,938.26	0.31
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
	180,000.000	Local		96.454444	173,618.00	90.783000	163,409.40	-10,208.60	0.19
		Base		96.454444	173,618.00	90.783000	163,409.40	-10,208.60	0.19
71654QBW1	PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5					4.500000	23 Jan 2026		
	180,000.000	Local		95.633828	172,140.89	97.850000	176,130.00	3,989.11	0.20
		Base		95.633828	172,140.89	97.850000	176,130.00	3,989.11	0.20

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

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73474TAD2	PORT OF MORROW OR TRANSMISSION PTMTRN 09/27 FIXED 3.521					3.521000	01 Sep 2027		
	180,000.000	Local	100.000000	180,000.00	102.550600	184,591.08		4,591.08	0.21
		Base	100.000000	180,000.00	102.550600	184,591.08		4,591.08	0.21
74164MAB4	PRIMERICA INC SR UNSECURED 11/31 2.8					2.800000	19 Nov 2031		
	255,000.000	Local	99.564404	253,889.23	92.267075	235,281.04		-18,608.19	0.27
		Base	99.564404	253,889.23	92.267075	235,281.04		-18,608.19	0.27
743755AJ9	PROV ST JOSEPH HLTH OBL UNSECURED 10/23 4.379					4.379000	01 Oct 2023		
	75,000.000	Local	100.000000	75,000.00	102.030641	76,522.98		1,522.98	0.09
		Base	100.000000	75,000.00	102.030641	76,522.98		1,522.98	0.09
743874AG4	PROVIDENT FUNDING MORTGAGE TRU PFMT 2020 1 A4 144A					3.000000	25 Feb 2050		
	236,584.500	Local	101.266626	239,581.14	97.779900	231,332.09		-8,249.05	0.27
Original Face:	260,000.000	Base	101.266626	239,581.14	97.779900	231,332.09		-8,249.05	0.27
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	275,000.000	Local	104.144360	286,396.99	92.637789	254,753.92		-31,643.07	0.29
		Base	104.144360	286,396.99	92.637789	254,753.92		-31,643.07	0.29
76131VAA1	KITE REALTY GROUP TRUST SR UNSECURED 03/25 4					4.000000	15 Mar 2025		
	50,000.000	Local	99.842120	49,921.06	100.690840	50,345.42		424.36	0.06
		Base	99.842120	49,921.06	100.690840	50,345.42		424.36	0.06
776743AG1	ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95					2.950000	15 Sep 2029		
	250,000.000	Local	100.360320	250,900.80	96.401223	241,003.06		-9,897.74	0.28
		Base	100.360320	250,900.80	96.401223	241,003.06		-9,897.74	0.28
780082AD5	ROYAL BANK OF CANADA SUBORDINATED 01/26 4.65					4.650000	27 Jan 2026		
	105,000.000	Local	99.905286	104,900.55	104.801491	110,041.57		5,141.02	0.13
		Base	99.905286	104,900.55	104.801491	110,041.57		5,141.02	0.13
78397DAB4	SBL HOLDINGS INC SR UNSECURED 144A 02/31 5					5.000000	18 Feb 2031		
	200,000.000	Local	99.606265	199,212.53	96.416853	192,833.71		-6,378.82	0.22
		Base	99.606265	199,212.53	96.416853	192,833.71		-6,378.82	0.22
78403DAT7	SBA TOWER TRUST ASSET BACKED 144A 05/51 1.631					1.631000	15 May 2051		
	125,000.000	Local	100.000000	125,000.00	94.095390	117,619.24		-7,380.76	0.14
		Base	100.000000	125,000.00	94.095390	117,619.24		-7,380.76	0.14

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

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STATE STREET

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	Units								
78409VAZ7	S+P GLOBAL INC COMPANY GUAR 144A 05/29 4.25					4.250000	01 May 2029		
	100,000.000	Local	109.451420	109,451.42	105.385125	105,385.13		-4,066.29	0.12
		Base	109.451420	109,451.42	105.385125	105,385.13		-4,066.29	0.12
78432BAA7	SG CAPITAL PARTNERS SGR 2019 3 A1 144A					2.703000	25 Sep 2059		
	9,163.500	Local	99.824521	9,147.42	98.735850	9,047.66		-99.76	0.01
Original Face:	171,000.000	Base	99.824521	9,147.42	98.735850	9,047.66		-99.76	0.01
78470RAD9	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016 E B 144A					3.440000	25 Jul 2040		
	140,000.000	Local	98.473250	137,862.55	100.404460	140,566.24		2,703.69	0.16
Original Face:	140,000.000	Base	98.473250	137,862.55	100.404460	140,566.24		2,703.69	0.16
784710AB1	SSM HEALTH CARE SR UNSECURED 06/23 3.688					3.688000	01 Jun 2023		
	125,000.000	Local	99.827496	124,784.37	100.894953	126,118.69		1,334.32	0.15
		Base	99.827496	124,784.37	100.894953	126,118.69		1,334.32	0.15
78471CAB5	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017 D A2FX 144A					2.650000	25 Sep 2040		
	24,901.700	Local	99.989519	24,899.09	99.874290	24,870.40		-28.69	0.03
Original Face:	100,000.000	Base	99.989519	24,899.09	99.874290	24,870.40		-28.69	0.03
79765RTK5	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/40 FIXED 6					6.000000	01 Nov 2040		
	315,000.000	Local	129.678225	408,486.41	122.724770	386,583.03		-21,903.38	0.45
Original Face:	315,000.000	Base	129.678225	408,486.41	122.724770	386,583.03		-21,903.38	0.45
802498UX1	SANTA MONICA MALIBU CA UNIF SC SMCS CD 08/43 FIXED 3.114					3.114000	01 Aug 2043		
	75,000.000	Local	100.000000	75,000.00	96.501540	72,376.16		-2,623.84	0.08
Original Face:	75,000.000	Base	100.000000	75,000.00	96.501540	72,376.16		-2,623.84	0.08
80282KAP1	SANTANDER HOLDINGS USA SR UNSECURED 07/27 4.4					4.400000	13 Jul 2027		
	90,000.000	Local	99.897467	89,907.72	101.809367	91,628.43		1,720.71	0.11
		Base	99.897467	89,907.72	101.809367	91,628.43		1,720.71	0.11
81180WAR2	SEAGATE HDD CAYMAN COMPANY GUAR 06/27 4.875					4.875000	01 Jun 2027		
	104,000.000	Local	96.937788	100,815.30	102.250000	106,340.00		5,524.70	0.12
		Base	96.937788	100,815.30	102.250000	106,340.00		5,524.70	0.12
81180WBC4	SEAGATE HDD CAYMAN COMPANY GUAR 06/29 4.091					4.091000	01 Jun 2029		
	110,000.000	Local	97.640482	107,404.53	97.005000	106,705.50		-699.03	0.12
		Base	97.640482	107,404.53	97.005000	106,705.50		-699.03	0.12

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

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817826AF7	7 ELEVEN INC SR UNSECURED 144A 02/41 2.5					2.500000	10 Feb 2041		
	60,000.000	Local		98.959417	59,375.65	80.630906	48,378.54	-10,997.11	0.06
		Base		98.959417	59,375.65	80.630906	48,378.54	-10,997.11	0.06
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125					5.125000	15 Jun 2027		
	90,000.000	Local		115.214756	103,693.28	107.059000	96,353.10	-7,340.18	0.11
		Base		115.214756	103,693.28	107.059000	96,353.10	-7,340.18	0.11
84765EAA6	BHSH SYSTEM OBL GRP SR UNSECURED 07/49 3.487					3.487000	15 Jul 2049		
	250,000.000	Local		100.000000	250,000.00	95.871866	239,679.67	-10,320.33	0.28
		Base		100.000000	250,000.00	95.871866	239,679.67	-10,320.33	0.28
84858DAA6	SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1					4.100000	01 Oct 2029		
	79,176.590	Local		100.000000	79,176.59	97.704860	77,359.38	-1,817.21	0.09
Original Face:	120,000.000	Base		100.000000	79,176.59	97.704860	77,359.38	-1,817.21	0.09
85172FAM1	ONEMAIN FINANCE CORP COMPANY GUAR 03/25 6.875					6.875000	15 Mar 2025		
	125,000.000	Local		100.000000	125,000.00	105.022000	131,277.50	6,277.50	0.15
		Base		100.000000	125,000.00	105.022000	131,277.50	6,277.50	0.15
85172FAR0	ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375					5.375000	15 Nov 2029		
	75,000.000	Local		100.577640	75,433.23	97.157000	72,867.75	-2,565.48	0.08
		Base		100.577640	75,433.23	97.157000	72,867.75	-2,565.48	0.08
855244AV1	STARBUCKS CORP SR UNSECURED 03/27 2					2.000000	12 Mar 2027		
	205,000.000	Local		99.704459	204,394.14	94.449877	193,622.25	-10,771.89	0.22
		Base		99.704459	204,394.14	94.449877	193,622.25	-10,771.89	0.22
855244AZ2	STARBUCKS CORP SR UNSECURED 11/30 2.55					2.550000	15 Nov 2030		
	90,000.000	Local		105.945144	95,350.63	93.149906	83,834.92	-11,515.71	0.10
		Base		105.945144	95,350.63	93.149906	83,834.92	-11,515.71	0.10
862121AB6	STORE CAPITAL CORP SR UNSECURED 03/29 4.625					4.625000	15 Mar 2029		
	210,000.000	Local		99.453652	208,852.67	103.790189	217,959.40	9,106.73	0.25
		Base		99.453652	208,852.67	103.790189	217,959.40	9,106.73	0.25
86787EBC0	TRUIST BANK SR UNSECURED 04/24 3.2					3.200000	01 Apr 2024		
	210,000.000	Local		99.986938	209,972.57	101.226610	212,575.88	2,603.31	0.24
		Base		99.986938	209,972.57	101.226610	212,575.88	2,603.31	0.24

Holdings

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CONNING INC

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871829BL0	SYSCO CORPORATION COMPANY GUAR 04/30 5.95					5.950000	01 Apr 2030		
	270,000.000	Local		126.433237	341,369.74	115.906676	312,948.03	-28,421.71	0.36
		Base		126.433237	341,369.74	115.906676	312,948.03	-28,421.71	0.36
87246YAC0	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125					4.125000	01 Nov 2024		
	50,000.000	Local		99.983640	49,991.82	101.970578	50,985.29	993.47	0.06
		Base		99.983640	49,991.82	101.970578	50,985.29	993.47	0.06
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	80,000.000	Local		96.685913	77,348.73	90.638000	72,510.40	-4,838.33	0.08
		Base		96.685913	77,348.73	90.638000	72,510.40	-4,838.33	0.08
88315LAL2	TEXTAINER MARINE CONTAINERS LI TMCL 2021 1A A 144A					1.680000	20 Feb 2046		
	502,354.930	Local		92.588658	465,123.69	90.595790	455,112.42	-10,011.27	0.52
	Original Face: 550,000.000	Base		92.588658	465,123.69	90.595790	455,112.42	-10,011.27	0.52
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	300,000.000	Local		99.173567	297,520.70	95.109093	285,327.28	-12,193.42	0.33
		Base		99.173567	297,520.70	95.109093	285,327.28	-12,193.42	0.33
889184AC1	TOLEDO HOSPITAL/THE SECURED 11/28 5.325					5.325000	15 Nov 2028		
	220,000.000	Local		100.000000	220,000.00	107.134321	235,695.51	15,695.51	0.27
		Base		100.000000	220,000.00	107.134321	235,695.51	15,695.51	0.27
89178BAA2	TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A					2.900000	25 Oct 2059		
	4,866.560	Local		100.619740	4,896.72	98.231680	4,780.50	-116.22	0.01
	Original Face: 9,000.000	Base		100.619740	4,896.72	98.231680	4,780.50	-116.22	0.01
89236TCQ6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/22 2.8					2.800000	13 Jul 2022		
	80,000.000	Local		99.988750	79,991.00	100.400281	80,320.22	329.22	0.09
		Base		99.988750	79,991.00	100.400281	80,320.22	329.22	0.09
89566EAH1	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 11/44 4.7					4.700000	01 Nov 2044		
	245,000.000	Local		115.178731	282,187.89	105.860588	259,358.44	-22,829.45	0.30
		Base		115.178731	282,187.89	105.860588	259,358.44	-22,829.45	0.30
89566EAK4	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 06/46 4.25					4.250000	01 Jun 2046		
	55,000.000	Local		109.018436	59,960.14	98.554024	54,204.71	-5,755.43	0.06
		Base		109.018436	59,960.14	98.554024	54,204.71	-5,755.43	0.06

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89656GAA2	TRINITY RAIL LEASING L.P. TRL 2021 1A A 144A				2.260000	19 Jul 2051		
		257,889.330	Local 99.277190	256,025.28	92.015470	237,298.08	-18,727.20	0.27
Original Face:		265,000.000	Base 99.277190	256,025.28	92.015470	237,298.08	-18,727.20	0.27
90265EAQ3	UDR INC COMPANY GUAR 01/30 3.2				3.200000	15 Jan 2030		
		105,000.000	Local 99.739248	104,726.21	97.136159	101,992.97	-2,733.24	0.12
			Base 99.739248	104,726.21	97.136159	101,992.97	-2,733.24	0.12
903436AA1	US AIRWAYS 2011 1A PTT PASS THRU CE 04/25 7.125				7.125000	22 Apr 2025		
		13,105.610	Local 98.020390	12,846.17	102.009760	13,369.00	522.83	0.02
Original Face:		35,000.000	Base 98.020390	12,846.17	102.009760	13,369.00	522.83	0.02
90352WAD6	USQ RAIL I LLC STEAM 2021 1A A 144A				2.250000	28 Feb 2051		
		94,840.680	Local 100.003954	94,844.43	92.245910	87,486.65	-7,357.78	0.10
Original Face:		100,000.000	Base 100.003954	94,844.43	92.245910	87,486.65	-7,357.78	0.10
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5				3.500000	12 Feb 2034		
		235,000.000	Local 99.463911	233,740.19	92.930000	218,385.50	-15,354.69	0.25
			Base 99.463911	233,740.19	92.930000	218,385.50	-15,354.69	0.25
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875				3.875000	15 Feb 2031		
		75,000.000	Local 100.000000	75,000.00	94.250000	70,687.50	-4,312.50	0.08
			Base 100.000000	75,000.00	94.250000	70,687.50	-4,312.50	0.08
912803EV1	STRIP PRINC 11/46 0.00000					15 Nov 2046		
		2,475,000.000	Local 65.268579	1,615,397.32	53.338136	1,320,118.87	-295,278.45	1.52
			Base 65.268579	1,615,397.32	53.338136	1,320,118.87	-295,278.45	1.52
912803FK4	STRIP PRINC 08/49 0.00000					15 Aug 2049		
		800,000.000	Local 58.884106	471,072.85	51.249218	409,993.74	-61,079.11	0.47
			Base 58.884106	471,072.85	51.249218	409,993.74	-61,079.11	0.47
912810RS9	US TREASURY N/B 05/46 2.5				2.500000	15 May 2046		
		380,000.000	Local 97.624279	370,972.26	98.171875	373,053.13	2,080.87	0.43
			Base 97.624279	370,972.26	98.171875	373,053.13	2,080.87	0.43
912810RX8	US TREASURY N/B 05/47 3				3.000000	15 May 2047		
		540,000.000	Local 102.658804	554,357.54	108.039062	583,410.93	29,053.39	0.67
			Base 102.658804	554,357.54	108.039062	583,410.93	29,053.39	0.67

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CBL4	US TREASURY N/B 02/31 1.125					1.125000	15 Feb 2031		
	3,150,000.000	Local	96.199921	3,030,297.52	90.339844	2,845,705.09	-184,592.43	3.28	
		Base	96.199921	3,030,297.52	90.339844	2,845,705.09	-184,592.43	3.28	
91282CCB5	US TREASURY N/B 05/31 1.625					1.625000	15 May 2031		
	1,100,000.000	Local	101.430368	1,115,734.05	94.203125	1,036,234.38	-79,499.67	1.19	
		Base	101.430368	1,115,734.05	94.203125	1,036,234.38	-79,499.67	1.19	
91282CDJ7	US TREASURY N/B 11/31 1.375					1.375000	15 Nov 2031		
	750,000.000	Local	96.466812	723,501.09	91.796875	688,476.56	-35,024.53	0.79	
		Base	96.466812	723,501.09	91.796875	688,476.56	-35,024.53	0.79	
91412F7Y7	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/43 FIXED OID 5.77					5.770000	15 May 2043		
	315,000.000	Local	130.339365	410,569.00	122.479490	385,810.39	-24,758.61	0.44	
Original Face:	315,000.000	Base	130.339365	410,569.00	122.479490	385,810.39	-24,758.61	0.44	
918290AA5	VSE VOI MORTGAGE LLC VSTNA 2016 A A 144A					2.540000	20 Jul 2033		
	34,302.960	Local	99.944465	34,283.91	98.904160	33,927.05	-356.86	0.04	
Original Face:	320,000.000	Base	99.944465	34,283.91	98.904160	33,927.05	-356.86	0.04	
91913YAW0	VALERO ENERGY CORP SR UNSECURED 04/29 4					4.000000	01 Apr 2029		
	210,000.000	Local	99.432590	208,808.44	102.007511	214,215.77	5,407.33	0.25	
		Base	99.432590	208,808.44	102.007511	214,215.77	5,407.33	0.25	
92277GAG2	VENTAS REALTY LP COMPANY GUAR 01/26 4.125					4.125000	15 Jan 2026		
	25,000.000	Local	99.686840	24,921.71	102.389371	25,597.34	675.63	0.03	
		Base	99.686840	24,921.71	102.389371	25,597.34	675.63	0.03	
92343VCV4	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272					4.272000	15 Jan 2036		
	170,000.000	Local	120.262006	204,445.41	105.368877	179,127.09	-25,318.32	0.21	
		Base	120.262006	204,445.41	105.368877	179,127.09	-25,318.32	0.21	
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	125,000.000	Local	99.781408	124,726.76	107.305617	134,132.02	9,405.26	0.15	
		Base	99.781408	124,726.76	107.305617	134,132.02	9,405.26	0.15	
92536PAA2	VERUS SECURITIZATION TRUST VERUS 2020 1 A1 144A					2.417000	25 Jan 2060		
	15,298.300	Local	99.909859	15,284.51	99.595320	15,236.39	-48.12	0.02	
Original Face:	105,000.000	Base	99.909859	15,284.51	99.595320	15,236.39	-48.12	0.02	

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Books Open

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92537KAA2	VERUS SECURITIZATION TRUST VERUS 2019 4 A1 144A					2.642000	25 Nov 2059		
	32,629.600	Local		100.000000	32,629.60	99.894370	32,595.13	-34.47	0.04
Original Face:	225,000.000	Base		100.000000	32,629.60	99.894370	32,595.13	-34.47	0.04
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
	185,000.000	Local		99.896216	184,808.00	108.762434	201,210.50	16,402.50	0.23
		Base		99.896216	184,808.00	108.762434	201,210.50	16,402.50	0.23
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	25,000.000	Local		116.475560	29,118.89	119.896836	29,974.21	855.32	0.03
		Base		116.475560	29,118.89	119.896836	29,974.21	855.32	0.03
92936UAE9	WP CAREY INC SR UNSECURED 10/26 4.25					4.250000	01 Oct 2026		
	50,000.000	Local		99.845080	49,922.54	103.322980	51,661.49	1,738.95	0.06
		Base		99.845080	49,922.54	103.322980	51,661.49	1,738.95	0.06
92940PAF1	WRKCO INC COMPANY GUAR 06/32 4.2					4.200000	01 Jun 2032		
	35,000.000	Local		99.970171	34,989.56	103.713061	36,299.57	1,310.01	0.04
		Base		99.970171	34,989.56	103.713061	36,299.57	1,310.01	0.04
94974BFN5	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125					4.125000	15 Aug 2023		
	95,000.000	Local		99.881432	94,887.36	102.278955	97,165.01	2,277.65	0.11
		Base		99.881432	94,887.36	102.278955	97,165.01	2,277.65	0.11
94989NBE6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A4					3.664000	15 Sep 2058		
	150,000.000	Local		102.314373	153,471.56	100.812970	151,219.46	-2,252.10	0.17
Original Face:	150,000.000	Base		102.314373	153,471.56	100.812970	151,219.46	-2,252.10	0.17
94989TAZ7	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC22 A4					3.839000	15 Sep 2058		
	175,000.000	Local		102.441851	179,273.24	101.420620	177,486.09	-1,787.15	0.20
Original Face:	175,000.000	Base		102.441851	179,273.24	101.420620	177,486.09	-1,787.15	0.20
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	270,000.000	Local		106.703152	288,098.51	95.055476	256,649.79	-31,448.72	0.30
		Base		106.703152	288,098.51	95.055476	256,649.79	-31,448.72	0.30
95001VAU4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 A4					3.311000	15 Jun 2052		
	280,000.000	Local		102.703007	287,568.42	99.467310	278,508.47	-9,059.95	0.32
Original Face:	280,000.000	Base		102.703007	287,568.42	99.467310	278,508.47	-9,059.95	0.32

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
95001VAY6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 B					3.836000	15 Jun 2052		
	230,000.000	Local	102.524513	235,806.38	97.823630	224,994.35		-10,812.03	0.26
Original Face:	230,000.000	Base	102.524513	235,806.38	97.823630	224,994.35		-10,812.03	0.26
95002KAE3	WELLS FARGO MORTGAGE BACKED SE WFMB 2020 1 A5 144A					3.000000	25 Dec 2049		
	380,570.160	Local	101.768925	387,302.16	98.772770	375,899.69		-11,402.47	0.43
Original Face:	400,000.000	Base	101.768925	387,302.16	98.772770	375,899.69		-11,402.47	0.43
95040QAD6	WELLTOWER INC SR UNSECURED 04/28 4.25					4.250000	15 Apr 2028		
	100,000.000	Local	99.973600	99,973.60	103.852759	103,852.76		3,879.16	0.12
		Base	99.973600	99,973.60	103.852759	103,852.76		3,879.16	0.12
958102AR6	WESTERN DIGITAL CORP SR UNSECURED 02/32 3.1					3.100000	01 Feb 2032		
	180,000.000	Local	99.733122	179,519.62	89.537000	161,166.60		-18,353.02	0.19
		Base	99.733122	179,519.62	89.537000	161,166.60		-18,353.02	0.19
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	205,000.000	Local	100.170102	205,348.71	102.500000	210,125.00		4,776.29	0.24
		Base	100.170102	205,348.71	102.500000	210,125.00		4,776.29	0.24
960386AM2	WESTINGHOUSE AIR BRAKE COMPANY GUAR 09/28 4.95					4.950000	15 Sep 2028		
	210,000.000	Local	99.922390	209,837.02	105.429403	221,401.75		11,564.73	0.25
		Base	99.922390	209,837.02	105.429403	221,401.75		11,564.73	0.25
960413AY8	WESTLAKE CORP SR UNSECURED 08/41 2.875					2.875000	15 Aug 2041		
	100,000.000	Local	98.015000	98,015.00	83.721553	83,721.55		-14,293.45	0.10
		Base	98.015000	98,015.00	83.721553	83,721.55		-14,293.45	0.10
963320AW6	WHIRLPOOL CORP SR UNSECURED 02/29 4.75					4.750000	26 Feb 2029		
	125,000.000	Local	99.119760	123,899.70	106.882864	133,603.58		9,703.88	0.15
		Base	99.119760	123,899.70	106.882864	133,603.58		9,703.88	0.15
96950FAQ7	WILLIAMS COMPANIES INC SR UNSECURED 01/25 3.9					3.900000	15 Jan 2025		
	85,000.000	Local	99.281635	84,389.39	101.509243	86,282.86		1,893.47	0.10
		Base	99.281635	84,389.39	101.509243	86,282.86		1,893.47	0.10
980236AM5	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/25 3.65					3.650000	05 Mar 2025		
	55,000.000	Local	99.987636	54,993.20	100.373423	55,205.38		212.18	0.06
		Base	99.987636	54,993.20	100.373423	55,205.38		212.18	0.06

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
980236AQ6	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/29 4.5				4.500000	04 Mar 2029			
		145,000.000	Local	99.864462	144,803.47	103.061000	149,438.45	4,634.98	0.17
			Base	99.864462	144,803.47	103.061000	149,438.45	4,634.98	0.17
98310WAM0	TRAVEL + LEISURE CO SR SECURED 10/25 5.1				6.600000	01 Oct 2025			
		25,000.000	Local	99.976840	24,994.21	106.214000	26,553.50	1,559.29	0.03
			Base	99.976840	24,994.21	106.214000	26,553.50	1,559.29	0.03
983130AV7	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 03/25 5.5				5.500000	01 Mar 2025			
		140,000.000	Local	102.636136	143,690.59	100.002000	140,002.80	-3,687.79	0.16
			Base	102.636136	143,690.59	100.002000	140,002.80	-3,687.79	0.16
US DOLLAR Total									
	83,205,577.490	Local		84,222,278.15		80,473,826.21	-3,748,451.94	92.66	
Original Face:	92,448,666.000	Base		84,222,278.15		80,473,826.21	-3,748,451.94	92.66	
FIXED INCOME Total									
	83,205,577.490	Base		84,222,278.15		80,473,826.21	-3,748,451.94	92.66	
Original Face:	92,448,666.000								

Holdings

CONNING-GOODWIN CPT CR PLS BND
CONNING INC
FUND: HBQ4



STATE STREET

As of: March 31, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		85,028,580.280	Base	88,977,191.81		85,365,227.85	-3,611,963.96	100.00
Original Face:		92,448,666.000						



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
672,969.54	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	672,969.54	672,969.54	2	0.00
		672,969.54	672,969.54	2	0.00
COMMON STOCK					
15,725	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,877,407.75	1,260,618.30	5	0.00
10,073	CUSIP # 011642105 ALARM.COM HOLDINGS INC	669,451.58	594,924.26	2	0.00
3,067	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,337,212.00	597,729.39	4	0.00
7,850	CUSIP # 040413106 ARISTA NETWORKS INC	1,090,993.00	530,457.70	3	0.00
4,798	CUSIP # 052769106 AUTODESK INC	1,028,451.30	409,067.88	3	0.00
47,996	CUSIP # 127097103 COTERRA ENERGY INC	1,294,452.12	807,733.07	4	0.00
11,038	CUSIP # 192422103 COGNEX CORPORATION	851,581.70	535,788.42	2	0.00
6,520	CUSIP # 248019101 DELUXE CORP	197,164.80	286,564.43	1	0.00
14,637	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,144,906.14	943,539.03	3	0.00
47,474	CUSIP # 371901109 GENTEX CORP	1,384,816.58	1,317,988.33	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,786	CUSIP # 37253A103 GENTHERM INC	422,609.44	205,705.04	1	0.00
6,824	CUSIP # 384109104 GRACO INC	475,769.28	191,327.74	1	0.00
1,978	CUSIP # 44980X109 IPG PHOTONICS INC	217,105.28	263,452.35	1	0.00
5,828	CUSIP # 45867G101 INTERDIGITAL INC	371,826.40	377,360.09	1	0.00
2,580	CUSIP # 461202103 INTUIT INC	1,240,567.20	322,212.84	3	0.00
3,435	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,036,270.80	280,363.93	3	0.00
28,337	CUSIP # 477143101 JETBLUE AIRWAYS CORP	423,638.15	298,940.23	1	0.00
4,761	CUSIP # 50187T106 LGI HOMES INC	465,054.48	721,271.62	1	0.00
4,970	CUSIP # 515098101 LANDSTAR SYSTEMS INC	749,625.10	389,696.56	2	0.00
3,170	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	270,115.70	263,553.16	1	0.00
19,784	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	1,486,569.76	1,025,482.48	4	0.00
15,437	CUSIP # 62855J104 MYRIAD GENETICS INC	389,012.40	512,618.00	1	0.00
10,306	CUSIP # 655664100 NORDSTROM INC	279,395.66	376,679.00	1	1,958.14
5,245	CUSIP # 704326107 PAYCHEX INC	715,785.15	446,196.23	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,928	CUSIP # 727493108 PLANTRONICS INC	706,363.20	493,794.12	2	0.00
17,999	CUSIP # 729132100 PLEXUS CORP	1,472,498.19	1,051,268.00	4	0.00
14,479	CUSIP # 739276103 POWER INTEGRATIONS INC	1,341,913.72	458,384.90	4	0.00
14,334	CUSIP # 743713109 PROTO LABS INC	758,268.60	1,077,716.54	2	0.00
35,360	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	1,248,561.60	578,777.34	3	0.00
1,256.666	CUSIP # 78409V104 S&P GLOBAL INC	515,459.26	163,952.64	1	0.00
12,706	CUSIP # 83125X103 SLEEP NUMBER CORP	644,321.26	334,892.80	2	0.00
4,320	CUSIP # 833034101 SNAP-ON INC	887,673.60	821,116.79	2	0.00
141,324	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	1,013,293.08	559,842.58	3	0.00
15,590	CUSIP # 860897107 STITCH FIX INC CL A	156,991.30	516,045.53	0	0.00
5,591	CUSIP # 86272C103 STRATEGIC EDUCATION INC	371,130.58	538,084.95	1	0.00
33,230	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,265,066.10	949,634.10	3	0.00
16,391	CUSIP # 872540109 TJX COMPANIES INC	992,966.78	639,828.42	3	0.00
1,340	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	206,011.60	217,561.86	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38,274	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	651,423.48	622,291.77	2	0.00
21,126	CUSIP # 92552V100 VIASAT INC	1,030,948.80	857,159.03	3	0.00
8,609	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	721,262.02	736,986.73	2	0.00
		33,403,934.94	23,576,608.18	92	1,958.14
	FOREIGN STOCK				
14,527	CUSIP # 683715106 OPEN TEXT CORP	615,944.80	488,464.56	2	0.00
11,408	CUSIP # H2906T109 GARMIN LTD	1,353,102.88	805,330.21	4	0.00
4,159	CUSIP # N22717107 CORE LABORATORIES NV	131,549.17	203,183.91	0	0.00
		2,100,596.85	1,496,978.68	6	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
124,681.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	124,681.78	124,681.78	0	0.00
		124,681.78	124,681.78	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,614,931.9	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,614,931.90	5,614,931.90	5	0.00
		5,614,931.90	5,614,931.90	5	0.00
COMMON STOCK					
6,850	CUSIP # 00724F101 ADOBE SYSTEMS INC	3,120,997.00	1,372,810.53	3	0.00
4,525	CUSIP # 02079K305 ALPHABET INC	12,585,608.75	4,728,364.06	11	0.00
2,370	CUSIP # 023135106 AMAZON.COM INC	7,726,081.50	5,479,116.45	7	0.00
13,825	CUSIP # 053015103 AUTO DATA PROCESSING INC.	3,145,740.50	2,235,696.16	3	14,378.00
79,875	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	3,537,663.75	3,180,339.92	3	0.00
28,225	CUSIP # 30303M102 FACEBOOK INC	6,276,111.00	4,587,690.36	6	0.00
23,400	CUSIP # 337738108 FISERV INC	2,372,760.00	2,559,048.87	2	0.00
14,000	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	3,486,840.00	3,577,118.69	3	0.00
18,750	CUSIP # 37940X102 GLOBAL PAYMENTS INC	2,565,750.00	3,043,445.41	2	0.00
5,125	CUSIP # 461202103 INTUIT INC	2,464,305.00	1,248,128.18	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
60,610	CUSIP # 49271V100 KEURIG DR PEPPER INC	2,297,119.00	2,089,866.67	2	11,364.38
5,225	CUSIP # 57636Q104 MASTERCARD INC	1,867,310.50	1,807,747.37	2	0.00
45,900	CUSIP # 594918104 MICROSOFT CORPORATION	14,151,429.00	3,877,349.93	13	0.00
21,275	CUSIP # 61174X109 MONSTER BEVERAGE CORP	1,699,872.50	1,813,499.39	2	0.00
8,525	CUSIP # 64110L106 NETFLIX INC	3,193,379.75	4,485,899.79	3	0.00
21,540	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	2,019,375.00	1,985,978.79	2	0.00
10,050	CUSIP # 67066G104 NVIDIA CORP	2,742,243.00	1,480,016.91	2	0.00
32,225	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	3,726,821.25	3,415,229.91	3	0.00
92,625	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	7,809,213.75	7,038,832.83	7	0.00
9,500	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,037,370.00	1,948,327.68	2	0.00
7,250	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,697,282.50	2,447,003.71	3	0.00
23,725	CUSIP # 92826C839 VISA INC CL A	5,261,493.25	2,242,660.75	5	0.00
7,750	CUSIP # 98978V103 ZOETIS INC	1,461,572.50	623,724.97	1	0.00
7,525	CUSIP # G0403H108 AON PLC	2,450,365.75	1,430,300.72	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		101,696,705.25	68,698,198.05	91	25,742.38
	FOREIGN STOCK				
9,725	CUSIP # G5494J103 LINDE PLC	3,106,456.75	3,053,529.98	3	0.00
		3,106,456.75	3,053,529.98	3	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
382,854.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	382,854.30	382,854.30	0	0.00
		382,854.30	382,854.30	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
344.351	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	52,899.20	40,447.45	3	0.00
		52,899.20	40,447.45	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,498.803	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	18,740.87	19,010.98	1	0.00
16,342.709	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	198,426.64	192,142.72	11	0.00
86,457.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	86,457.96	86,457.96	5	0.00
		303,625.47	297,611.66	17	0.00
COMMON TRUST FUNDS - EQUITY					
853.119	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	51,145.42	32,744.00	3	0.00
3,894.579	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	289,320.48	220,970.88	16	0.00
2,603.664	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	504,051.39	222,712.74	28	0.00
17,576.252	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	456,727.70	383,305.34	25	0.00
11,565.685	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	157,768.67	166,659.47	9	0.00
		1,459,013.66	1,026,392.43	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
695.223	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	106,800.16	79,966.28	3	0.00
		106,800.16	79,966.28	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,997.913	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	112,508.91	98,710.90	3	0.00
168,168.02	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,041,828.83	1,993,486.58	56	0.00
153,688.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	153,688.21	153,688.21	4	0.00
		2,308,025.95	2,245,885.69	63	0.00
COMMON TRUST FUNDS - EQUITY					
1,175.244	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	70,457.17	46,637.56	2	0.00
2,461.252	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	182,841.49	142,320.52	5	0.00
2,445.723	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	473,475.10	226,513.59	13	0.00
15,022.396	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	390,364.47	300,011.91	11	0.00
10,378.124	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	141,569.03	145,211.37	4	0.00
		1,258,707.26	860,694.95	34	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
705.879	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	108,437.13	84,521.65	3	0.00
		108,437.13	84,521.65	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,127.936	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	114,134.71	96,733.33	3	0.00
103,657.543	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,258,568.42	1,218,250.42	34	0.00
169,759.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	169,759.38	169,759.38	5	0.00
		1,542,462.51	1,484,743.13	41	0.00
COMMON TRUST FUNDS - EQUITY					
1,173.78	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	70,369.40	41,970.37	2	0.00
5,504.415	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	408,911.98	331,375.20	11	0.00
3,621.44	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	701,085.80	360,452.20	19	0.00
26,329.098	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	684,174.78	562,645.21	18	0.00
15,805.302	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	215,601.71	223,481.89	6	0.00
		2,080,143.67	1,519,924.87	56	0.00

Holdings

As of: March 31, 2022



FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2
 View Date: April 1, 2022



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
CASH									
AUSTRALIAN DOLLAR							Exchange Rate:	1.336362	
AUD	AUSTRALIAN DOLLAR								
		42,705.590	Local	1.000000	42,705.59	1.000000	42,705.59	0.00	1.20
			Base	0.751948	32,112.37	0.748300	31,956.60	-155.77	0.02
AUSTRALIAN DOLLAR Total									
		42,705.590	Local		42,705.59		42,705.59	0.00	1.20
			Base		32,112.37		31,956.60	-155.77	0.02
BRAZILIAN REAL							Exchange Rate:	4.761050	
BRL	BRAZILIAN REAL								
		405,044.080	Local	1.000000	405,044.08	1.000000	405,044.08	0.00	5.98
			Base	0.204504	82,833.05	0.210038	85,074.53	2,241.48	0.07
BRAZILIAN REAL Total									
		405,044.080	Local		405,044.08		405,044.08	0.00	5.98
			Base		82,833.05		85,074.53	2,241.48	0.07
CANADIAN DOLLAR							Exchange Rate:	1.250150	
CAD	CANADIAN DOLLAR								
		5,274.710	Local	1.000000	5,274.71	1.000000	5,274.71	0.00	0.11
			Base	0.799333	4,216.25	0.799904	4,219.26	3.01	0.00
CANADIAN DOLLAR Total									
		5,274.710	Local		5,274.71		5,274.71	0.00	0.11
			Base		4,216.25		4,219.26	3.01	0.00
CHILEAN PESO							Exchange Rate:	786.800000	
CLP	CHILEAN PESO								
		4,001,337.000	Local	1.000000	4,001,337.00	1.000000	4,001,337.00	0.00	3.26
			Base	0.001321	5,284.21	0.001271	5,085.58	-198.63	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		4,001,337.000	Local	4,001,337.00		4,001,337.00	0.00	3.26
			Base	5,284.21		5,085.58	-198.63	0.00
							Exchange Rate:	3,773.005000
COLOMBIAN PESO								
COP	COLOMBIAN PESO							
		11,946,468.250	Local	11,946,468.25	1.000000	11,946,468.25	0.00	6.65
			Base	3,143.61	0.000265	3,166.30	22.69	0.00
COLOMBIAN PESO Total								
		11,946,468.250	Local	11,946,468.25		11,946,468.25	0.00	6.65
			Base	3,143.61		3,166.30	22.69	0.00
							Exchange Rate:	22.066450
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,614.200	Local	5,614.20	1.000000	5,614.20	0.00	0.11
			Base	250.37	0.045318	254.42	4.05	0.00
CZECH KORUNA Total								
		5,614.200	Local	5,614.20		5,614.20	0.00	0.11
			Base	250.37		254.42	4.05	0.00
							Exchange Rate:	6.724100
DANISH KRONE								
DKK	DANISH KRONE							
		37,714.580	Local	37,714.58	1.000000	37,714.58	0.00	0.53
			Base	5,674.82	0.148719	5,608.87	-65.95	0.00
DANISH KRONE Total								
		37,714.580	Local	37,714.58		37,714.58	0.00	0.53
			Base	5,674.82		5,608.87	-65.95	0.00
							Exchange Rate:	0.903955
EURO CURRENCY								

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INTERNATIONAL								
EUR	EURO CURRENCY							
		-21,517.650	Local 1.000000	-21,517.65	1.000000	-21,517.65	0.00	0.14
			Base 1.094221	-23,545.07	1.106250	-23,803.90	-258.83	0.02
INTERNATIONAL Total		-21,517.650	Local Base	-21,517.65 -23,545.07		-21,517.65 -23,803.90	0.00 -258.83	0.14 0.02
EURO CURRENCY Total		-21,517.650	Local Base	-21,517.65 -23,545.07		-21,517.65 -23,803.90	0.00 -258.83	0.14 0.02
HONG KONG DOLLAR							Exchange Rate:	7.833300
HKD	HONG KONG DOLLAR							
		14,823.390	Local 1.000000	14,823.39	1.000000	14,823.39	0.00	0.03
			Base 0.128369	1,902.87	0.127660	1,892.36	-10.51	0.00
HONG KONG DOLLAR Total		14,823.390	Local Base	14,823.39 1,902.87		14,823.39 1,892.36	0.00 -10.51	0.03 0.00
HUNGARIAN FORINT							Exchange Rate:	332.090450
HUF	HUNGARIAN FORINT							
		435,552.940	Local 1.000000	435,552.94	1.000000	435,552.94	0.00	3.11
			Base 0.003477	1,514.22	0.003011	1,311.55	-202.67	0.00
HUNGARIAN FORINT Total		435,552.940	Local Base	435,552.94 1,514.22		435,552.94 1,311.55	0.00 -202.67	3.11 0.00
INDIAN RUPEE							Exchange Rate:	75.775000
INR	INDIAN RUPEE							
		2,492,290.450	Local 1.000000	2,492,290.45	1.000000	2,492,290.45	0.00	1.02

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	0.013145	32,761.88	0.013197	32,890.67	128.79	0.03
INDIAN RUPEE Total		2,492,290.450	Local	2,492,290.45		2,492,290.45	0.00	1.02
		Base		32,761.88		32,890.67	128.79	0.03
INDONESIAN RUPIAH							Exchange Rate:	14,362.500000
IDR	INDONESIAN RUPIAH							
		83,413,490.800	Local	83,413,490.80	1.000000	83,413,490.80	0.00	3.32
			Base	5,769.86	0.000070	5,807.73	37.87	0.00
INDONESIAN RUPIAH Total		83,413,490.800	Local	83,413,490.80		83,413,490.80	0.00	3.32
			Base	5,769.86		5,807.73	37.87	0.00
JAPANESE YEN							Exchange Rate:	121.740000
JPY	JAPANESE YEN							
		1,259,052.000	Local	1,259,052.00	1.000000	1,259,052.00	0.00	0.12
			Base	10,308.37	0.008214	10,342.14	33.77	0.01
JAPANESE YEN Total		1,259,052.000	Local	1,259,052.00		1,259,052.00	0.00	0.12
			Base	10,308.37		10,342.14	33.77	0.01
MALAYSIAN RINGGIT							Exchange Rate:	4.204750
MYR	MALAYSIAN RINGGIT							
		52,894.440	Local	52,894.44	1.000000	52,894.44	0.00	4.64
			Base	12,684.14	0.237826	12,579.69	-104.45	0.01
MALAYSIAN RINGGIT Total		52,894.440	Local	52,894.44		52,894.44	0.00	4.64
			Base	12,684.14		12,579.69	-104.45	0.01

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO							Exchange Rate:	19.890000
MXN	MEXICAN PESO (NEW)							
		20,103.970	Local	1.000000	20,103.97	1.000000	20,103.97	0.00
			Base	0.048356	972.14	0.050277	1,010.76	38.62
MEXICAN PESO Total		20,103.970	Local		20,103.97		20,103.97	0.00
			Base		972.14		1,010.76	38.62
NEW ISRAELI SHEQEL							Exchange Rate:	3.191100
ILS	NEW ISRAELI SHEQEL							
		819.140	Local	1.000000	819.14	1.000000	819.14	0.00
			Base	0.307200	251.64	0.313372	256.70	5.06
NEW ISRAELI SHEQEL Total		819.140	Local		819.14		819.14	0.00
			Base		251.64		256.70	5.06
NEW TAIWAN DOLLAR							Exchange Rate:	28.651500
TWD	NEW TAIWAN DOLLAR							
		120,440.000	Local	1.000000	120,440.00	1.000000	120,440.00	0.00
			Base	0.036211	4,361.26	0.034902	4,203.62	-157.64
NEW TAIWAN DOLLAR Total		120,440.000	Local		120,440.00		120,440.00	0.00
			Base		4,361.26		4,203.62	-157.64
NEW ZEALAND DOLLAR							Exchange Rate:	1.442897
NZD	NEW ZEALAND DOLLAR							
		366.640	Local	1.000000	366.64	1.000000	366.64	0.00
			Base	0.704997	258.48	0.693050	254.10	-4.38

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

366.640	Local			366.64		366.64	0.00	100.00
	Base			258.48		254.10	-4.38	0.00

NORWEGIAN KRONE

Exchange Rate: 8.803850

NOK	NORWEGIAN KRONE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,188.730	Local		1.000000	2,188.73	1.000000	2,188.73	0.00	0.03
	Base		0.115108	251.94	0.113587	248.61	-3.33	0.00

NORWEGIAN KRONE Total

2,188.730	Local			2,188.73		2,188.73	0.00	0.03
	Base			251.94		248.61	-3.33	0.00

PHILIPPINE PISO

Exchange Rate: 51.745000

PHP	PHILIPPINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
257,220.560	Local		1.000000	257,220.56	1.000000	257,220.56	0.00	100.00
	Base		0.020014	5,147.90	0.019326	4,970.93	-176.97	0.00

PHILIPPINE PISO Total

257,220.560	Local			257,220.56		257,220.56	0.00	100.00
	Base			5,147.90		4,970.93	-176.97	0.00

POLISH ZLOTY

Exchange Rate: 4.201750

PLN	POLISH ZLOTY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
968.100	Local		1.000000	968.10	1.000000	968.10	0.00	100.00
	Base		0.261120	252.79	0.237996	230.40	-22.39	0.00

POLISH ZLOTY Total

968.100	Local			968.10		968.10	0.00	100.00
	Base			252.79		230.40	-22.39	0.00

POUND STERLING

Exchange Rate: 0.761238

GBP	POUND STERLING	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
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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	45,896.930	Local		1.000000	45,896.93	1.000000	45,896.93	0.00	0.62
		Base		1.327968	60,949.64	1.313650	60,292.48	-657.16	0.05
POUND STERLING Total									
	45,896.930	Local			45,896.93		45,896.93	0.00	0.62
		Base			60,949.64		60,292.48	-657.16	0.05
								Exchange Rate:	3.641750
QATARI RIAL									
QAR	QATARI RIAL								
	33,631.270	Local		1.000000	33,631.27	1.000000	33,631.27	0.00	6.60
		Base		0.274608	9,235.40	0.274593	9,234.92	-0.48	0.01
QATARI RIAL Total									
	33,631.270	Local			33,631.27		33,631.27	0.00	6.60
		Base			9,235.40		9,234.92	-0.48	0.01
								Exchange Rate:	81.250000
RUSSIAN RUBLE									
RUB	RUSSIAN RUBLE								
	2,566,562.040	Local		1.000000	2,566,562.04	1.000000	2,566,562.04	0.00	100.00
		Base		0.013342	34,242.41	0.012308	31,588.46	-2,653.95	0.02
RUSSIAN RUBLE Total									
	2,566,562.040	Local			2,566,562.04		2,566,562.04	0.00	100.00
		Base			34,242.41		31,588.46	-2,653.95	0.02
								Exchange Rate:	3.751500
SAUDI RIYAL									
SAR	SAUDI RIYAL								
	61,496.940	Local		1.000000	61,496.94	1.000000	61,496.94	0.00	1.71
		Base		0.266627	16,396.74	0.266560	16,392.63	-4.11	0.01
SAUDI RIYAL Total									
	61,496.940	Local			61,496.94		61,496.94	0.00	1.71
		Base			16,396.74		16,392.63	-4.11	0.01

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SINGAPORE DOLLAR							Exchange Rate:	1.355350
SGD	SINGAPORE DOLLAR							
		340.460	Local 1.000000	340.46	1.000000	340.46	0.00	0.03
			Base 0.738207	251.33	0.737817	251.20	-0.13	0.00
SINGAPORE DOLLAR Total		340.460	Local	340.46		340.46	0.00	0.03
			Base	251.33		251.20	-0.13	0.00
SOUTH AFRICAN RAND							Exchange Rate:	14.612500
ZAR	SOUTH AFRICAN RAND							
		56,950.730	Local 1.000000	56,950.73	1.000000	56,950.73	0.00	0.74
			Base 0.067727	3,857.11	0.068435	3,897.40	40.29	0.00
SOUTH AFRICAN RAND Total		56,950.730	Local	56,950.73		56,950.73	0.00	0.74
			Base	3,857.11		3,897.40	40.29	0.00
SOUTH KOREAN WON							Exchange Rate:	1,212.050000
KRW	SOUTH KOREAN WON							
		10,846,817.000	Local 1.000000	10,846,817.00	1.000000	10,846,817.00	0.00	0.31
			Base 0.000824	8,936.61	0.000825	8,949.15	12.54	0.01
SOUTH KOREAN WON Total		10,846,817.000	Local	10,846,817.00		10,846,817.00	0.00	0.31
			Base	8,936.61		8,949.15	12.54	0.01
SWEDISH KRONA							Exchange Rate:	9.402400
SEK	SWEDISH KRONA							
		12,195.140	Local 1.000000	12,195.14	1.000000	12,195.14	0.00	0.09
			Base 0.110869	1,352.06	0.106356	1,297.02	-55.04	0.00

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWEDISH KRONA Total								
		12,195.140	Local	12,195.14		12,195.14	0.00	0.09
			Base	1,352.06		1,297.02	-55.04	0.00
							Exchange Rate:	0.924050
SWISS FRANC								
CHF	SWISS FRANC							
		9,372.570	Local	9,372.57	1.000000	9,372.57	0.00	0.36
			Base	10,090.56	1.082193	10,142.93	52.37	0.01
SWISS FRANC Total								
		9,372.570	Local	9,372.57		9,372.57	0.00	0.36
			Base	10,090.56		10,142.93	52.37	0.01
							Exchange Rate:	33.250000
THAILAND BAHT								
THB	THAILAND BAHT							
		162,517.000	Local	162,517.00	1.000000	162,517.00	0.00	0.91
			Base	4,861.72	0.030075	4,887.73	26.01	0.00
THAILAND BAHT Total								
		162,517.000	Local	162,517.00		162,517.00	0.00	0.91
			Base	4,861.72		4,887.73	26.01	0.00
							Exchange Rate:	14.671750
TURKISH LIRA								
TRY	TURKISH LIRA							
		1,895.950	Local	1,895.95	1.000000	1,895.95	0.00	0.40
			Base	250.76	0.068158	129.22	-121.54	0.00
TURKISH LIRA Total								
		1,895.950	Local	1,895.95		1,895.95	0.00	0.40
			Base	250.76		129.22	-121.54	0.00
							Exchange Rate:	3.673050
UAE DIRHAM								
AED	UAE DIRHAM							

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		923.890	Local	1.000000	923.89	1.000000	923.89	0.00	0.08
			Base	0.272240	251.52	0.272253	251.53	0.01	0.00

UAE DIRHAM Total

		923.890	Local		923.89		923.89	0.00	0.08
			Base		251.52		251.53	0.01	0.00

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		60,336.010	Local	1.000000	60,336.01	1.000000	60,336.01	0.00	0.11
			Base	1.000000	60,336.01	1.000000	60,336.01	0.00	0.05

US DOLLAR Total

		60,336.010	Local		60,336.01		60,336.01	0.00	0.11
			Base		60,336.01		60,336.01	0.00	0.05

YUAN RENMINBI

Exchange Rate: 6.343100

CNY	YUAN RENMINBI	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		62,524.790	Local	1.000000	62,524.79	1.000000	62,524.79	0.00	0.75
			Base	0.157226	9,830.55	0.157652	9,857.13	26.58	0.01

YUAN RENMINBI Total

		62,524.790	Local		62,524.79		62,524.79	0.00	0.75
			Base		9,830.55		9,857.13	26.58	0.01

CASH Total

		118,414,312.640	Base		407,249.52		405,068.73	-2,180.79	0.35
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		873,833.000	Local	100.000000	873,833.00	0.200859	31 Dec 2030	873,833.00	0.00	1.53
			Base	100.000000	873,833.00	100.000000		873,833.00	0.00	0.68

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
US DOLLAR Total									
		873,833.000	Local	873,833.00		873,833.00	0.00	1.53	
			Base	873,833.00		873,833.00	0.00	0.68	
CASH EQUIVALENT Total									
		873,833.000	Base	873,833.00		873,833.00	0.00	0.68	
EQUITY									
AUSTRALIAN DOLLAR							Exchange Rate:	1.336362	
606558005	AUST AND NZ BANKING GROUP COMMON STOCK								
		4,084.000	Local	30.915451	126,258.70	27.600000	112,718.40	-13,540.30	3.18
			Base	22.923800	93,620.80	20.653087	84,347.21	-9,273.59	0.07
607614005	WESTPAC BANKING CORP COMMON STOCK								
		3,765.000	Local	33.986985	127,961.00	24.240000	91,263.60	-36,697.40	2.57
			Base	25.201344	94,883.06	18.138798	68,292.57	-26,590.49	0.05
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK								
		6,914.000	Local	22.901445	158,340.59	20.660000	142,843.24	-15,497.35	4.03
			Base	17.374180	120,125.08	15.459883	106,889.63	-13,235.45	0.08
614469005	BHP GROUP LTD COMMON STOCK								
		10,995.000	Local	36.604320	402,464.50	51.750000	568,991.25	166,526.75	16.05
			Base	27.592650	303,381.19	38.724537	425,776.29	122,395.10	0.33
618549901	CSL LTD COMMON STOCK								
		573.000	Local	160.139581	91,759.98	268.150000	153,649.95	61,889.97	4.33
			Base	119.575131	68,516.55	200.656708	114,976.29	46,459.74	0.09
619857907	REA GROUP LTD COMMON STOCK								
		970.000	Local	137.686887	133,556.28	135.470000	131,405.90	-2,150.38	3.71
			Base	101.840093	98,784.89	101.372233	98,331.07	-453.82	0.08
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
		2,088.000	Local	88.937505	185,701.51	105.770000	220,847.76	35,146.25	6.23
			Base	66.393233	138,629.07	79.147716	165,260.43	26,631.36	0.13

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Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
622010007	RIO TINTO LTD COMMON STOCK								
	884.000	Local	57.588778	50,908.48	119.110000	105,293.24	54,384.76	2.97	
		Base	42.702070	37,748.63	89.130041	78,790.96	41,042.33	0.06	
641297908	JAMES HARDIE INDUSTRIES CDI CDI EUR.59								
	2,705.000	Local	45.572776	123,274.36	40.600000	109,823.00	-13,451.36	3.10	
		Base	34.355035	92,930.37	30.380990	82,180.58	-10,749.79	0.06	
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK								
	3,873.000	Local	32.906445	127,446.66	32.350000	125,291.55	-2,155.11	3.53	
		Base	24.400124	94,501.68	24.207513	93,755.70	-745.98	0.07	
663710002	NEWCREST MINING LTD COMMON STOCK								
	1,791.000	Local	21.180586	37,934.43	26.740000	47,891.34	9,956.91	1.35	
		Base	15.625974	27,986.12	20.009548	35,837.10	7,850.98	0.03	
677670002	SANTOS LTD COMMON STOCK								
	10,485.000	Local	7.253625	76,054.26	7.740000	81,153.90	5,099.64	2.29	
		Base	5.468145	57,333.50	5.791844	60,727.48	3,393.98	0.05	
685085003	STOCKLAND REIT NPV								
	14,105.000	Local	3.451725	48,686.58	4.270000	60,228.35	11,541.77	1.70	
		Base	2.372026	33,457.43	3.195242	45,068.89	11,611.46	0.04	
694883000	WESFARMERS LTD COMMON STOCK								
	2,033.000	Local	42.567226	86,539.17	50.410000	102,483.53	15,944.36	2.89	
		Base	31.980143	65,015.63	37.721815	76,688.45	11,672.82	0.06	
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK								
	2,981.000	Local	22.781385	67,911.31	32.100000	95,690.10	27,778.79	2.70	
		Base	17.173747	51,194.94	24.020438	71,604.92	20,409.98	0.06	
698123908	WOOLWORTHS GROUP LTD COMMON STOCK								
	8,703.000	Local	30.606630	266,369.50	37.260000	324,273.78	57,904.28	9.15	
		Base	22.264459	193,767.59	27.881667	242,654.15	48,886.56	0.19	
B033YN903	DEXUS/AU REIT								
	26,731.000	Local	11.606109	310,242.90	10.950000	292,704.45	-17,538.45	8.26	
		Base	8.606235	230,053.28	8.193888	219,030.81	-11,022.47	0.17	

Holdings

FRANKLIN GLOBAL DBI CIF
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B03FYZ909	GOODMAN GROUP REIT	9,929.000	Local 18.715527	185,826.47	22.890000	227,274.81	41,448.34	6.41
			Base 13.655199	135,582.47	17.128592	170,069.79	34,487.32	0.13
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK	923.000	Local 118.140856	109,044.01	203.270000	187,618.21	78,574.20	5.29
			Base 88.616522	81,793.05	152.106989	140,394.75	58,601.70	0.11
BLZH0Z901	SCENTRE GROUP REIT	29,919.000	Local 2.121060	63,459.99	3.050000	91,252.95	27,792.96	2.57
			Base 1.457593	43,609.72	2.282316	68,284.60	24,674.88	0.05
BNVS14905	ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK	7,092.000	Local 6.500000	46,098.00	7.290000	51,700.68	5,602.68	1.46
			Base 4.931875	34,976.86	5.455109	38,687.63	3,710.77	0.03
BYWR0T908	COLES GROUP LTD COMMON STOCK	9,933.000	Local 13.806663	137,141.58	17.910000	177,900.03	40,758.45	5.02
			Base 9.383925	93,210.53	13.402057	133,122.63	39,912.10	0.10
AUSTRALIAN DOLLAR Total		161,476.000	Local	2,962,980.26		3,502,300.02	539,319.76	98.79
			Base	2,191,102.44		2,620,771.93	429,669.49	2.05
BRAZILIAN REAL							Exchange Rate:	4.761050
219628005	VALE SA COMMON STOCK	8,627.000	Local 26.581203	229,316.04	95.600000	824,741.20	595,425.16	12.17
			Base 8.191877	70,671.32	20.079604	173,226.75	102,555.43	0.14
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK	18,400.000	Local 28.777399	529,504.15	35.240000	648,416.00	118,911.85	9.57
			Base 7.005268	128,896.93	7.401729	136,191.81	7,294.88	0.11
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE	17,200.000	Local 23.756439	408,610.75	33.450000	575,340.00	166,729.25	8.49
			Base 6.361719	109,421.56	7.025761	120,843.09	11,421.53	0.09
294542907	WEG SA COMMON STOCK							

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Holdings

FRANKLIN GLOBAL DBI CIF
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		6,600.000	Local 23.075536	152,298.54	34.870000	230,142.00	77,843.46	3.40
			Base 4.329653	28,575.71	7.324015	48,338.50	19,762.79	0.04
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK	5,000.000	Local 28.318410	141,592.05	43.240000	216,200.00	74,607.95	3.19
			Base 8.545600	42,728.00	9.082030	45,410.15	2,682.15	0.04
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE	12,600.000	Local 26.040851	328,114.72	27.480000	346,248.00	18,133.28	5.11
			Base 8.183929	103,117.50	5.771836	72,725.13	-30,392.37	0.06
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK	4,500.000	Local 41.437636	186,469.36	61.100000	274,950.00	88,480.64	4.06
			Base 7.774927	34,987.17	12.833304	57,749.87	22,762.70	0.05
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK	17,600.000	Local 14.286266	251,438.28	14.150000	249,040.00	-2,398.28	3.67
			Base 2.712539	47,740.69	2.972033	52,307.79	4,567.10	0.04
B0P72G900	COSAN SA COMMON STOCK	9,900.000	Local 23.693913	234,569.74	23.650000	234,135.00	-434.74	3.45
			Base 4.498773	44,537.85	4.967392	49,177.18	4,639.33	0.04
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK	14,000.000	Local 11.220271	157,083.79	27.210000	380,940.00	223,856.21	5.62
			Base 3.526225	49,367.15	5.715126	80,011.76	30,644.61	0.06
B1YBRG902	CIA ENERGETICA MINAS GER PRF PREFERENCE	21,574.000	Local 10.298385	222,177.35	15.210000	328,140.54	105,963.19	4.84
			Base 1.816534	39,189.90	3.194673	68,921.88	29,731.98	0.05
B2QY96901	HYPERA SA COMMON STOCK	17,800.000	Local 34.260521	609,837.28	38.710000	689,038.00	79,200.72	10.17
			Base 7.814928	139,105.71	8.130559	144,723.96	5,618.25	0.11
BF4J7N904	HAPVIDA PARTICIPACOES E INVE COMMON STOCK	32,477.111	Local 12.944707	420,406.68	11.840000	384,528.99	-35,877.69	5.67
			Base 2.522027	81,908.14	2.486846	80,765.59	-1,142.55	0.06
BG7ZWY901	AMBEV SA COMMON STOCK							

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,500.000	Local 18.977567	294,152.29	15.400000	238,700.00	-55,452.29	3.52
			Base 5.964131	92,444.03	3.234581	50,136.00	-42,308.03	0.04
BJRFY3903	NATURA +CO HOLDING S.A. COMMON STOCK	5,900.000	Local 48.431556	285,746.18	26.050000	153,695.00	-132,051.18	2.27
			Base 8.542851	50,402.82	5.471482	32,281.74	-18,121.08	0.03
BN925F908	AMERICANAS SA COMMON STOCK	7,000.000	Local 39.219523	274,536.66	32.650000	228,550.00	-45,986.66	3.37
			Base 7.446627	52,126.39	6.857731	48,004.12	-4,122.27	0.04
BNDQ8P905	REDE D OR SAO LUIZ SA COMMON STOCK	7,400.000	Local 52.341385	387,326.25	49.900000	369,260.00	-18,066.25	5.45
			Base 10.552699	78,089.97	10.480881	77,558.52	-531.45	0.06
BRAZILIAN REAL Total		222,078.111	Local	5,113,180.11		6,372,064.73	1,258,884.62	94.02
			Base	1,193,310.84		1,338,373.84	145,063.00	1.04
CANADIAN DOLLAR							Exchange Rate:	1.250150
01626P965	ALIMENTATION COUCHE TARD INC COMMON STOCK	7,074.000	Local 40.235045	284,622.71	56.320000	398,407.68	113,784.97	8.47
			Base 31.025852	219,476.88	45.050594	318,687.90	99,211.02	0.25
067901959	BARRICK GOLD CORP COMMON STOCK	10,234.000	Local 23.723217	242,783.40	30.660000	313,774.44	70,991.04	6.67
			Base 18.708476	191,462.54	24.525057	250,989.43	59,526.89	0.20
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	3,307.000	Local 53.600375	177,256.44	70.680000	233,738.76	56,482.32	4.97
			Base 41.768908	138,129.78	56.537216	186,968.57	48,838.79	0.15
13321L959	CAMECO CORP COMMON STOCK	1,917.000	Local 31.035509	59,495.07	36.410000	69,797.97	10,302.90	1.48
			Base 24.468237	46,905.61	29.124505	55,831.68	8,926.07	0.04
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK	979.000	Local 109.817150	107,510.99	167.700000	164,178.30	56,667.31	3.49

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Holdings

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 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	81.465342	79,754.57	134.143903	131,326.88	51,572.31	0.10
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		3,074.000 Local	44.062580	135,448.37	77.410000	237,958.34	102,509.97	5.06
		Base	34.921054	107,347.32	61.920570	190,343.83	82,996.51	0.15
13645T951	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK							
		887.000 Local	95.079098	84,335.16	103.180000	91,520.66	7,185.50	1.95
		Base	76.921725	68,229.57	82.534096	73,207.74	4,978.17	0.06
15135U950	CENOVUS ENERGY INC COMMON STOCK							
		5,077.000 Local	12.110504	61,485.03	20.840000	105,804.68	44,319.65	2.25
		Base	9.797747	49,743.16	16.670000	84,633.59	34,890.43	0.07
290876952	EMERA INC COMMON STOCK							
		888.000 Local	55.075135	48,906.72	61.970000	55,029.36	6,122.64	1.17
		Base	41.758390	37,081.45	49.570052	44,018.21	6,936.76	0.03
291843951	EMPIRE CO LTD A COMMON STOCK							
		2,233.000 Local	34.410031	76,837.60	44.340000	99,011.22	22,173.62	2.11
		Base	26.089946	58,258.85	35.467744	79,199.47	20,940.62	0.06
29250N956	ENBRIDGE INC COMMON STOCK							
		2,582.000 Local	44.441882	114,748.94	57.550000	148,594.10	33,845.16	3.16
		Base	32.429063	83,731.84	46.034476	118,861.02	35,129.18	0.09
33767E970	FIRSTSERVICE CORP COMMON STOCK							
		287.000 Local	167.573763	48,093.67	180.830000	51,898.21	3,804.54	1.10
		Base	131.574843	37,761.98	144.646642	41,513.59	3,751.61	0.03
349553958	FORTIS INC COMMON STOCK							
		3,671.000 Local	52.350272	192,177.85	61.830000	226,977.93	34,800.08	4.83
		Base	40.875208	150,052.89	49.458065	181,560.56	31,507.67	0.14
351858956	FRANCO NEVADA CORP COMMON STOCK							
		416.000 Local	89.882356	37,391.06	198.940000	82,759.04	45,367.98	1.76
		Base	65.316707	27,171.75	159.132904	66,199.29	39,027.54	0.05
448811950	HYDRO ONE LTD COMMON STOCK							
		1,884.000 Local	26.088089	49,149.96	33.680000	63,453.12	14,303.16	1.35

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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		Base	19.780186	37,265.87	26.940767	50,756.41	13,490.54	0.04
45075E955	IA FINANCIAL CORP INC COMMON STOCK							
		1,926.000 Local	68.979548	132,854.61	76.010000	146,395.26	13,540.65	3.11
		Base	52.300820	100,731.38	60.800704	117,102.16	16,370.78	0.09
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		3,173.000 Local	77.102569	244,646.45	112.180000	355,947.14	111,300.69	7.57
		Base	59.905695	190,080.77	89.733232	284,723.55	94,642.78	0.22
56501R957	MANULIFE FINANCIAL CORP COMMON STOCK							
		3,503.000 Local	24.212041	84,814.78	26.660000	93,389.98	8,575.20	1.99
		Base	19.588239	68,617.60	21.325441	74,703.02	6,085.42	0.06
59162N950	METRO INC/CN COMMON STOCK							
		4,545.000 Local	53.603182	243,626.46	71.960000	327,058.20	83,431.74	6.96
		Base	41.794638	189,956.63	57.561093	261,615.17	71,658.54	0.20
67077M959	NUTRIEN LTD COMMON STOCK							
		1,612.000 Local	55.090738	88,806.27	129.220000	208,302.64	119,496.37	4.43
		Base	40.884429	65,905.70	103.363596	166,622.12	100,716.42	0.13
70137W959	PARKLAND CORP COMMON STOCK							
		2,721.000 Local	36.318151	98,821.69	36.970000	100,595.37	1,773.68	2.14
		Base	28.633043	77,910.51	29.572451	80,466.64	2,556.13	0.06
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		2,245.000 Local	31.515751	70,752.86	46.970000	105,447.65	34,694.79	2.24
		Base	23.913612	53,686.06	37.571491	84,348.00	30,661.94	0.07
780087953	ROYAL BANK OF CANADA COMMON STOCK							
		701.000 Local	125.762853	88,159.76	137.640000	96,485.64	8,325.88	2.05
		Base	102.271170	71,692.09	110.098788	77,179.25	5,487.16	0.06
82509L958	SHOPIFY INC CLASS A COMMON STOCK							
		116.000 Local	1,585.676983	183,938.53	845.470000	98,074.52	-85,864.01	2.09
		Base	1,250.297672	145,034.53	676.294845	78,450.20	-66,584.33	0.06
867224958	SUNCOR ENERGY INC COMMON STOCK							
		3,759.000 Local	42.210782	158,670.33	40.700000	152,991.30	-5,679.03	3.25

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		Base	31.892703	119,884.67	32.556093	122,378.35	2,493.68	0.10
87807B909	TC ENERGY CORP COMMON STOCK							
		2,100.000 Local	63.521605	133,395.37	70.510000	148,071.00	14,675.63	3.15
		Base	46.160600	96,937.26	56.401232	118,442.59	21,505.33	0.09
878742956	TECK RESOURCES LTD CLS B COMMON STOCK							
		2,751.000 Local	33.076529	90,993.53	50.480000	138,870.48	47,876.95	2.95
		Base	26.077365	71,738.83	40.379155	111,083.05	39,344.22	0.09
891160954	TORONTO DOMINION BANK COMMON STOCK							
		1,777.000 Local	87.318824	155,165.55	99.190000	176,260.63	21,095.08	3.75
		Base	70.885802	125,964.07	79.342479	140,991.59	15,027.52	0.11
961148954	WESTON (GEORGE) LTD COMMON STOCK							
		830.000 Local	102.621386	85,175.75	153.950000	127,778.50	42,602.75	2.72
		Base	76.961241	63,877.83	123.145223	102,210.53	38,332.70	0.08
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK							
		1,305.000 Local	36.748858	47,957.26	59.450000	77,582.25	29,624.99	1.65
		Base	27.863264	36,361.56	47.554293	62,058.35	25,696.79	0.05
CANADIAN DOLLAR Total								
		77,574.000 Local		3,628,022.17		4,696,154.37	1,068,132.20	99.89
		Base		2,810,753.55		3,756,472.74	945,719.19	2.93
CHILEAN PESO							Exchange Rate:	786.800000
229945902	ENEL AMERICAS SA COMMON STOCK							
		1,007,783.000 Local	116.017353	116,920,316.00	95.000000	95,739,385.00	-21,180,931.00	78.01
		Base	0.163583	164,856.38	0.120742	121,681.98	-43,174.40	0.09
BYMLZD909	ENEL CHILE SA COMMON STOCK							
		978,198.000 Local	62.482988	61,120,734.00	23.500000	22,987,653.00	-38,133,081.00	18.73
		Base	0.077263	75,579.00	0.029868	29,216.64	-46,362.36	0.02
CHILEAN PESO Total								
		1,985,981.000 Local		178,041,050.00		118,727,038.00	-59,314,012.00	96.74

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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		Base		240,435.38		150,898.62	-89,536.76	0.12

COLOMBIAN PESO

Exchange Rate: 3,773.005000

220570907	INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8							
		6,896.000	Local	18,816.988963	24,300.000000	167,572,800.00	37,810,844.11	93.35
			Base	5.042741	6.440490	44,413.62	9,638.88	0.03

COLOMBIAN PESO Total

		6,896.000	Local			167,572,800.00	37,810,844.11	93.35
			Base			44,413.62	9,638.88	0.03

CZECH KORUNA

Exchange Rate: 22.066450

562403907	CEZ AS COMMON STOCK CZK100.							
		5,705.000	Local	574.725057	926.000000	5,282,830.00	2,004,023.55	99.89
			Base	26.164275	41.964158	239,405.52	90,138.33	0.19

CZECH KORUNA Total

		5,705.000	Local			5,282,830.00	2,004,023.55	99.89
			Base			239,405.52	90,138.33	0.19

DANISH KRONE

Exchange Rate: 6.724100

458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	Local	253.267023	112.600000	303,682.20	-379,378.96	4.24
			Base	37.358324	16.745735	45,163.25	-55,592.15	0.04

459573903 GENMAB A/S COMMON STOCK DKK1.0

		125.000	Local	2,238.406960	2,465.000000	308,125.00	28,324.13	4.30
			Base	347.720320	366.591812	45,823.98	2,358.94	0.04

ACI07GG13 NOVO NORDISK A/S B COMMON STOCK DKK.2

		1,977.000	Local	357.055397	748.900000	1,480,575.30	774,676.78	20.68
			Base	55.522645	111.375500	220,189.36	110,421.09	0.17

B1WT5G909 DSV A/S COMMON STOCK DKK1.0

		915.000	Local	1,353.144863	1,300.500000	1,189,957.50	-48,170.05	16.62
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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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		Base	215.547672	197,226.12	193.408783	176,969.04	-20,257.08	0.14
B44TX902	PANDORA A/S COMMON STOCK DKK.01							
		338.000 Local	635.717692	214,872.58	647.600000	218,888.80	4,016.22	3.06
		Base	103.557337	35,002.38	96.310287	32,552.88	-2,449.50	0.03
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		628.000 Local	456.697675	286,806.14	496.700000	311,927.60	25,121.46	4.36
		Base	67.365494	42,305.53	73.868622	46,389.49	4,083.96	0.04
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		1,026.000 Local	294.871803	302,538.47	463.000000	475,038.00	172,499.53	6.64
		Base	43.495263	44,626.14	68.856799	70,647.08	26,020.94	0.06
BN4MYF907	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2							
		1,958.000 Local	228.814351	448,018.50	199.750000	391,110.50	-56,908.00	5.46
		Base	36.657513	71,775.41	29.706578	58,165.48	-13,609.93	0.05
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		2,875.000 Local	731.864296	2,104,109.85	849.200000	2,441,450.00	337,340.15	34.11
		Base	115.284803	331,443.81	126.291994	363,089.48	31,645.67	0.28
DANISH KRONE Total		12,539.000 Local		6,263,233.64		7,120,754.90	857,521.26	99.47
		Base		976,368.10		1,058,990.04	82,621.94	0.83
EURO CURRENCY							Exchange Rate:	0.903955
AUSTRIA								
465145001	OMV AG COMMON STOCK							
		2,857.000 Local	48.063416	137,317.18	43.390000	123,965.23	-13,351.95	0.83
		Base	57.279048	163,646.24	48.000177	137,136.51	-26,509.73	0.11
528983901	ERSTE GROUP BANK AG COMMON STOCK							
		3,717.000 Local	32.499438	120,800.41	33.090000	122,995.53	2,195.12	0.82
		Base	38.751988	144,041.14	36.605804	136,063.78	-7,977.36	0.11
AUSTRIA Total		6,574.000 Local		258,117.59		246,960.76	-11,156.83	1.65

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		Base		307,687.38		273,200.29	-34,487.09	0.21
BELGIUM								
449774009	KBC GROUP NV COMMON STOCK							
		1,315.000	Local 64.115840	84,312.33	65.380000	85,974.70	1,662.37	0.58
			Base 76.450030	100,531.79	72.326609	95,109.49	-5,422.30	0.07
559699905	UCB SA COMMON STOCK							
		1,033.000	Local 78.242110	80,824.10	108.450000	112,028.85	31,204.75	0.75
			Base 91.014918	94,018.41	119.972786	123,931.89	29,913.48	0.10
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK							
		2,355.000	Local 59.544977	140,228.42	54.260000	127,782.30	-12,446.12	0.85
			Base 67.852798	159,793.34	60.025112	141,359.14	-18,434.20	0.11
B86S2N903	AGEAS COMMON STOCK							
		2,083.000	Local 48.152290	100,301.22	45.840000	95,484.72	-4,816.50	0.64
			Base 57.418181	119,602.07	50.710489	105,629.95	-13,972.12	0.08
BNHKYX908	ARGENX SE COMMON STOCK							
		126.000	Local 225.112540	28,364.18	282.500000	35,595.00	7,230.82	0.24
			Base 272.982778	34,395.83	312.515557	39,376.96	4,981.13	0.03
BELGIUM Total								
		6,912.000	Local	434,030.25		456,865.57	22,835.32	3.06
			Base	508,341.44		505,407.43	-2,934.01	0.39
FINLAND								
505125906	UPM KYMMENE OYJ COMMON STOCK							
		2,776.000	Local 22.935054	63,667.71	29.660000	82,336.16	18,668.45	0.55
			Base 25.871873	71,820.32	32.811368	91,084.36	19,264.04	0.07
522603901	SAMPO OYJ A SHS COMMON STOCK							
		2,382.000	Local 39.184874	93,338.37	44.380000	105,713.16	12,374.79	0.71
			Base 46.707456	111,257.16	49.095364	116,945.16	5,688.00	0.09
570151902	ELISA OYJ COMMON STOCK							
		1,692.000	Local 53.266348	90,126.66	54.620000	92,417.04	2,290.38	0.62
			Base 58.757583	99,417.83	60.423362	102,236.33	2,818.50	0.08

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B06YV4907	NESTE OYJ COMMON STOCK							
		6,933.000	Local 43.943772	304,662.17	41.480000	287,580.84	-17,081.33	1.92
			Base 52.103971	361,236.83	45.887240	318,136.23	-43,100.60	0.25
FINLAND Total		13,783.000	Local	551,794.91		568,047.20	16,252.29	3.80
			Base	643,732.14		628,402.08	-15,330.06	0.49
FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		706.000	Local 122.450397	86,449.98	110.360000	77,914.16	-8,535.82	0.52
			Base 138.130099	97,519.85	122.085723	86,192.52	-11,327.33	0.07
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0							
		2,344.000	Local 20.622372	48,338.84	29.090000	68,186.96	19,848.12	0.46
			Base 23.196574	54,372.77	32.180805	75,431.81	21,059.04	0.06
405780909	L OREAL COMMON STOCK EUR.2							
		857.000	Local 316.783991	271,483.88	363.850000	311,819.45	40,335.57	2.09
			Base 370.505018	317,522.80	402.508974	344,950.19	27,427.39	0.27
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		190.000	Local 249.219211	47,351.65	649.400000	123,386.00	76,034.35	0.83
			Base 282.078842	53,594.98	718.398593	136,495.73	82,900.75	0.11
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		576.000	Local 99.948594	57,570.39	202.500000	116,640.00	59,069.61	0.78
			Base 112.746962	64,942.25	224.015576	129,032.97	64,090.72	0.10
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							
		3,716.000	Local 47.042804	174,811.06	55.260000	205,346.16	30,535.10	1.37
			Base 55.002578	204,389.58	61.131362	227,164.14	22,774.56	0.18
457270007	BOLLORE SE COMMON STOCK EUR.16							
		18,314.000	Local 2.842861	52,064.16	4.754000	87,064.76	35,000.60	0.58
			Base 3.190118	58,423.83	5.259111	96,315.37	37,891.54	0.08
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		650.000	Local 137.259338	89,218.57	199.300000	129,545.00	40,326.43	0.87

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			Base	156.556600	101,761.79	220.475577	143,309.12	41,547.33	0.11
474171006	REMY COINTREAU COMMON STOCK EUR1.6								
	176.000	Local		120.995284	21,295.17	187.000000	32,912.00	11,616.83	0.22
		Base		135.774943	23,896.39	206.868705	36,408.89	12,512.50	0.03
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0								
	780.000	Local		74.271218	57,931.55	152.160000	118,684.80	60,753.25	0.79
		Base		83.781615	65,349.66	168.326963	131,295.03	65,945.37	0.10
483477907	VIVENDI SE COMMON STOCK EUR5.5								
	10,607.000	Local		24.807895	263,137.34	11.840000	125,586.88	-137,550.46	0.84
		Base		28.475493	302,039.55	13.097997	138,930.46	-163,109.09	0.11
517617908	ORANGE COMMON STOCK EUR4.0								
	27,964.000	Local		11.378749	318,195.33	10.704000	299,326.66	-18,868.67	2.00
		Base		12.867980	359,840.20	11.841297	331,130.05	-28,710.15	0.26
550507909	KERING COMMON STOCK EUR4.0								
	92.000	Local		288.408152	26,533.55	575.700000	52,964.40	26,430.85	0.35
		Base		316.326087	29,102.00	636.867986	58,591.85	29,489.85	0.05
567173901	SANOFI COMMON STOCK EUR2.0								
	2,918.000	Local		82.891008	241,875.96	92.510000	269,944.18	28,068.22	1.81
		Base		92.153074	268,902.67	102.339165	298,625.68	29,723.01	0.23
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04								
	1,175.000	Local		23.641813	27,779.13	39.590000	46,518.25	18,739.12	0.31
		Base		26.529677	31,172.37	43.796428	51,460.80	20,288.43	0.04
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25								
	5,759.000	Local		25.181129	145,018.12	24.460000	140,865.14	-4,152.98	0.94
		Base		30.020406	172,887.52	27.058869	155,832.03	-17,055.49	0.12
708842901	AXA SA COMMON STOCK EUR2.29								
	6,974.000	Local		21.860075	152,452.16	26.565000	185,264.31	32,812.15	1.24
		Base		26.069001	181,805.21	29.387525	204,948.60	23,143.39	0.16
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18								
	286.000	Local		119.910594	34,294.43	166.300000	47,561.80	13,267.37	0.32

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		Base	131.518007	37,614.15	183.969335	52,615.23	15,001.08	0.04
726261902	CREDIT AGRICOLE SA COMMON STOCK EUR3.0							
		7,222.000 Local	11.852186	85,596.49	10.886000	78,618.69	-6,977.80	0.53
		Base	14.132335	102,063.72	12.042635	86,971.91	-15,091.81	0.07
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
		4,993.000 Local	57.835692	288,773.61	51.930000	259,286.49	-29,487.12	1.73
		Base	66.966960	334,366.03	57.447550	286,835.62	-47,530.41	0.22
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,165.000 Local	51.125897	59,561.67	54.270000	63,224.55	3,662.88	0.42
		Base	56.074901	65,327.26	60.036174	69,942.14	4,614.88	0.05
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
		490.000 Local	124.570531	61,039.56	107.260000	52,557.40	-8,482.16	0.35
		Base	140.521714	68,855.64	118.656349	58,141.61	-10,714.03	0.05
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		8,954.000 Local	11.740922	105,128.22	11.934000	106,857.04	1,728.82	0.71
		Base	13.521314	121,069.85	13.201985	118,210.57	-2,859.28	0.09
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		809.000 Local	60.779716	49,170.79	86.380000	69,881.42	20,710.63	0.47
		Base	66.663214	53,930.54	95.557854	77,306.30	23,375.76	0.06
B15C55900	TOTALENERGIES SE COMMON STOCK EUR2.5							
		38,794.000 Local	40.496516	1,571,021.84	46.030000	1,785,687.82	214,665.98	11.95
		Base	47.557790	1,844,956.89	50.920676	1,975,416.72	130,459.83	1.54
B1L3CS904	UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775							
		2,228.000 Local	63.085049	140,553.49	39.950000	89,008.60	-51,544.89	0.60
		Base	72.261180	160,997.91	44.194678	98,465.74	-62,532.17	0.08
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
		883.000 Local	90.234723	79,677.26	92.990000	82,110.17	2,432.91	0.55
		Base	101.789219	89,879.88	102.870165	90,834.36	954.48	0.07
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		2,019.000 Local	60.282412	121,710.19	50.030000	101,010.57	-20,699.62	0.68

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	69.045022	139,401.90	55.345675	111,742.92	-27,658.98	0.09
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		878.000 Local	104.776674	91,993.92	158.920000	139,531.76	47,537.84	0.93
		Base	117.635843	103,284.27	175.805212	154,356.98	51,072.71	0.12
BM8H5Y907	DASSAULT SYSTEMES COMMON STOCK EUR.1							
		1,660.000 Local	16.805096	27,896.46	44.715000	74,226.90	46,330.44	0.50
		Base	18.431837	30,596.85	49.465958	82,113.49	51,516.64	0.06
BY2ZQP900	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2							
		108.000 Local	293.259815	31,672.06	372.500000	40,230.00	8,557.94	0.27
		Base	355.621667	38,407.14	412.078035	44,504.43	6,097.29	0.03
FRANCE Total		154,287.000 Local		4,829,596.83		5,381,762.32	552,165.49	36.00
		Base		5,578,275.45		5,953,573.26	375,297.81	4.65
GERMANY								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000 Local	78.318858	130,322.58	33.345000	55,486.08	-74,836.50	0.37
		Base	85.900150	142,937.85	36.887898	61,381.46	-81,556.39	0.05
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK							
		3,004.000 Local	35.316461	106,090.65	31.180000	93,664.72	-12,425.93	0.63
		Base	41.120053	123,524.64	34.492867	103,616.57	-19,908.07	0.08
474184900	MERCK KGAA COMMON STOCK							
		434.000 Local	91.059862	39,519.98	189.850000	82,394.90	42,874.92	0.55
		Base	102.720023	44,580.49	210.021517	91,149.34	46,568.85	0.07
476896907	RWE AG COMMON STOCK							
		3,549.000 Local	31.270637	110,979.49	39.530000	140,291.97	29,312.48	0.94
		Base	36.266855	128,711.07	43.730053	155,197.96	26,486.89	0.12
484628904	SAP SE COMMON STOCK							
		1,437.000 Local	100.780251	144,821.22	101.120000	145,309.44	488.22	0.97
		Base	111.873716	160,762.53	111.863976	160,748.53	-14.00	0.13
494290901	E.ON SE COMMON STOCK							

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		14,297.000	Local 9.192623	131,426.93	10.542000	150,718.97	19,292.04	1.01
			Base 10.577020	151,219.66	11.662085	166,732.82	15,513.16	0.13
506921907	BAYER AG REG COMMON STOCK	3,107.000	Local 65.932797	204,853.20	62.100000	192,944.70	-11,908.50	1.29
			Base 75.103376	233,346.19	68.698110	213,445.03	-19,901.16	0.17
510740905	BEIERSDORF AG COMMON STOCK	509.000	Local 94.654244	48,179.01	95.200000	48,456.80	277.79	0.32
			Base 111.695599	56,853.06	105.314977	53,605.32	-3,247.74	0.04
512067901	HEIDELBERGCEMENT AG COMMON STOCK	643.000	Local 88.348134	56,807.85	51.660000	33,217.38	-23,590.47	0.22
			Base 96.900264	62,306.87	57.148862	36,746.72	-25,560.15	0.03
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK	506.000	Local 83.999506	42,503.75	60.760000	30,744.56	-11,759.19	0.21
			Base 92.130692	46,618.13	67.215735	34,011.16	-12,606.97	0.03
523148906	ALLIANZ SE REG COMMON STOCK	1,333.000	Local 198.839400	265,052.92	216.550000	288,661.15	23,608.23	1.93
			Base 230.712738	307,540.08	239.558385	319,331.33	11,791.25	0.25
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK	903.000	Local 217.326058	196,245.43	243.000000	219,429.00	23,183.57	1.47
			Base 253.372946	228,795.77	268.818691	242,743.28	13,947.51	0.19
552902900	MERCEDES BENZ GROUP AG COMMON STOCK NPV	1,011.000	Local 67.782245	68,527.85	63.810000	64,511.91	-4,015.94	0.43
			Base 74.343591	75,161.37	70.589797	71,366.28	-3,795.09	0.06
572797900	SIEMENS AG REG COMMON STOCK NPV	960.000	Local 110.676719	106,249.65	125.660000	120,633.60	14,383.95	0.81
			Base 123.943188	118,985.46	139.011345	133,450.89	14,465.43	0.10
575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK	9,837.000	Local 10.855425	106,784.82	11.510000	113,223.87	6,439.05	0.76
			Base 12.932610	127,218.08	12.732935	125,253.88	-1,964.20	0.10
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							

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	42,994.000	Local		14.771540	635,087.60	16.932000	727,974.41	92,886.81	4.87
		Base		17.060005	733,477.85	18.731021	805,321.51	71,843.66	0.63
584332902	SARTORIUS AG VORZUG PREFERENCE								
	93.000	Local		296.530968	27,577.38	401.700000	37,358.10	9,780.72	0.25
		Base		332.752366	30,945.97	444.380528	41,327.39	10,381.42	0.03
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK								
	2,049.000	Local		18.664080	38,242.70	30.985000	63,488.27	25,245.57	0.42
		Base		20.470766	41,944.60	34.277149	70,233.88	28,289.28	0.05
702196908	DEUTSCHE BOERSE AG COMMON STOCK								
	1,091.000	Local		146.075885	159,368.79	163.000000	177,833.00	18,464.21	1.19
		Base		174.144876	189,992.06	180.318711	196,727.71	6,735.65	0.15
ACI0054Q2	BASF SE COMMON STOCK NPV								
	4,293.000	Local		68.045847	292,120.82	51.760000	222,205.68	-69,915.14	1.49
		Base		79.221283	340,096.97	57.259487	245,814.98	-94,281.99	0.19
ACI05RX61	COMMERZBANK AG COMMON STOCK								
	7,154.000	Local		6.061029	43,360.60	6.927000	49,555.76	6,195.16	0.33
		Base		7.220805	51,657.64	7.662992	54,821.05	3,163.41	0.04
ACI223RB9	DAIMLER TRUCK HOLDING AG COMMON STOCK								
	505.000	Local		28.000000	14,140.00	25.230000	12,741.15	-1,398.85	0.09
		Base		31.624594	15,970.42	27.910681	14,094.89	-1,875.53	0.01
B1JB4K905	SYMRISE AG COMMON STOCK								
	369.000	Local		89.210434	32,918.65	108.850000	40,165.65	7,247.00	0.27
		Base		100.633767	37,133.86	120.415286	44,433.24	7,299.38	0.03
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK								
	35,889.000	Local		2.389462	85,755.41	2.469000	88,609.94	2,854.53	0.59
		Base		2.773130	99,524.88	2.731331	98,024.72	-1,500.16	0.08
BYT934904	SCOUT24 SE COMMON STOCK								
	1,510.000	Local		69.373808	104,754.45	52.000000	78,520.00	-26,234.45	0.53
		Base		77.847861	117,550.27	57.524987	86,862.73	-30,687.54	0.07
BYWH8S904	HELLOFRESH SE COMMON STOCK								

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	557.000	Local		69.013806	38,440.69	40.960000	22,814.72	-15,625.97	0.15
		Base		77.523214	43,180.43	45.311990	25,238.78	-17,941.65	0.02
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01								
	1,226.000	Local		28.887153	35,415.65	44.530000	54,593.78	19,178.13	0.37
		Base		31.683434	38,843.89	49.261302	60,394.36	21,550.47	0.05
GERMANY Total									
	140,924.000	Local			3,265,548.07		3,355,549.51	90,001.44	22.45
		Base			3,748,880.09		3,712,075.81	-36,804.28	2.90
ITALY									
405671009	ASSICURAZIONI GENERALI COMMON STOCK								
	2,052.000	Local		16.775127	34,422.56	20.770000	42,620.04	8,197.48	0.29
		Base		19.985044	41,009.31	22.976807	47,148.41	6,139.10	0.04
407683002	INTESA SANPAOLO COMMON STOCK NPV								
	53,598.000	Local		2.357415	126,352.71	2.083500	111,671.43	-14,681.28	0.75
		Base		2.811436	150,687.36	2.304871	123,536.49	-27,150.87	0.10
714456902	ENEL SPA COMMON STOCK EUR1.								
	32,091.000	Local		6.941572	222,761.99	6.068000	194,728.19	-28,033.80	1.30
		Base		7.968154	255,706.02	6.712724	215,418.01	-40,288.01	0.17
714505906	ENI SPA COMMON STOCK								
	29,295.000	Local		11.226417	328,877.88	13.294000	389,447.73	60,569.85	2.61
		Base		12.909370	378,180.00	14.706484	430,826.46	52,646.46	0.34
753851906	TENARIS SA COMMON STOCK USD1.								
	6,909.000	Local		8.929433	61,693.45	13.755000	95,033.30	33,339.85	0.64
		Base		10.638078	73,498.48	15.216465	105,130.57	31,632.09	0.08
763439908	TELECOM ITALIA SPA COMMON STOCK								
	178,564.000	Local		0.715626	127,785.10	0.333500	59,551.09	-68,234.01	0.40
		Base		0.798542	142,590.79	0.368934	65,878.38	-76,712.41	0.05
ACIOCV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV								
	5,167.000	Local		9.370910	48,419.49	10.165000	52,522.56	4,103.07	0.35
		Base		10.831982	55,968.85	11.245029	58,103.07	2,134.22	0.05

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B14NJ7908	AMPLIFON SPA COMMON STOCK EUR.02								
	1,498.000	Local		31.639786	47,396.40	40.540000	60,728.92	13,332.52	0.41
		Base		37.697243	56,470.47	44.847365	67,181.35	10,710.88	0.05
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01								
	3,891.000	Local		7.630224	29,689.20	10.555000	41,069.51	11,380.31	0.27
		Base		8.562259	33,315.75	11.676466	45,433.14	12,117.39	0.04
BNGN9Z906	FINECOBANK SPA COMMON STOCK EUR.33								
	6,366.000	Local		14.426200	91,837.19	13.825000	88,009.95	-3,827.24	0.59
		Base		17.201968	109,507.73	15.293903	97,360.99	-12,146.74	0.08
BYMXPS901	UNICREDIT SPA COMMON STOCK NPV								
	9,291.000	Local		9.920860	92,174.71	9.855000	91,562.81	-611.90	0.61
		Base		11.819215	109,812.33	10.902091	101,291.34	-8,520.99	0.08
ITALY Total	328,722.000	Local			1,211,410.68		1,226,945.53	15,534.85	8.21
		Base			1,406,747.09		1,357,308.21	-49,438.88	1.06
NETHERLANDS (THE)									
592737902	AEGON NV COMMON STOCK EUR.12								
	11,702.000	Local		3.511755	41,094.56	4.802000	56,193.00	15,098.44	0.38
		Base		4.183729	48,958.00	5.312211	62,163.49	13,205.49	0.05
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04								
	55,037.000	Local		2.685717	147,813.81	3.143000	172,981.29	25,167.48	1.16
		Base		3.082244	169,637.46	3.476943	191,360.51	21,723.05	0.15
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2								
	2,901.000	Local		32.006873	92,851.94	27.730000	80,444.73	-12,407.21	0.54
		Base		35.105147	101,840.03	30.676306	88,991.96	-12,848.07	0.07
779255900	HEINEKEN NV COMMON STOCK EUR1.6								
	1,274.000	Local		95.996719	122,299.82	86.580000	110,302.92	-11,996.90	0.74
		Base		113.141531	144,142.31	95.779104	122,022.58	-22,119.73	0.10
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09								
	601.000	Local		138.819251	83,430.37	610.000000	366,610.00	283,179.63	2.45

Holdings

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		Base	153.947088	92,522.20	674.812352	405,562.22	313,040.02	0.32
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5							
		422.000 Local	106.137512	44,790.03	162.500000	68,575.00	23,784.97	0.46
		Base	119.728341	50,525.36	179.765586	75,861.08	25,335.72	0.06
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		5,000.000 Local	23.965754	119,828.77	29.115000	145,575.00	25,746.23	0.97
		Base	28.270350	141,351.75	32.208462	161,042.31	19,690.56	0.13
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5							
		672.000 Local	81.758557	54,941.75	78.220000	52,563.84	-2,377.91	0.35
		Base	92.227693	61,977.01	86.530856	58,148.74	-3,828.27	0.05
BLRB26905	UNILEVER PLC COMMON STOCK GBP.031111							
		721.000 Local	49.524743	35,707.34	40.945000	29,521.35	-6,185.99	0.20
		Base	59.085479	42,600.63	45.295396	32,657.99	-9,942.64	0.03
BNG8PQ901	NN GROUP NV COMMON STOCK EUR.12							
		1,542.000 Local	39.934559	61,579.09	45.860000	70,716.12	9,137.03	0.47
		Base	47.605863	73,408.24	50.732614	78,229.69	4,821.45	0.06
BNZGVV904	UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0							
		10,607.000 Local	25.250000	267,826.75	24.195000	256,636.37	-11,190.38	1.72
		Base	29.618247	314,160.75	26.765713	283,903.92	-30,256.83	0.22
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01							
		36.000 Local	1,640.313611	59,051.29	1,809.000000	65,124.00	6,072.71	0.44
		Base	1,951.018611	70,236.67	2,001.205812	72,043.41	1,806.74	0.06
BZ5739900	ING GROEP NV COMMON STOCK EUR.01							
		19,125.000 Local	10.762585	205,834.43	9.511000	181,897.88	-23,936.55	1.22
		Base	12.669114	242,296.81	10.521541	201,224.49	-41,072.32	0.16
NETHERLANDS (THE) Total								
		109,640.000 Local		1,337,049.95		1,657,141.50	320,091.55	11.09
		Base		1,553,657.22		1,833,212.39	279,555.17	1.43
PORTUGAL								
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.							

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FRANKLIN GLOBAL DBI CIF
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		12,701.000	Local 4.389272	55,748.14	4.465000	56,709.97	961.83	0.38
			Base 5.110915	64,913.73	4.939405	62,735.39	-2,178.34	0.05
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
		11,901.000	Local 9.592514	114,160.51	11.515000	137,040.02	22,879.51	0.92
			Base 11.428041	136,005.11	12.738466	151,600.49	15,595.38	0.12
PORTUGAL Total								
		24,602.000	Local Base	169,908.65 200,918.84		193,749.99 214,335.88	23,841.34 13,417.04	1.30 0.17
SPAIN								
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49							
		32,312.000	Local 5.229538	168,976.83	5.210000	168,345.52	-631.31	1.13
			Base 6.233741	201,424.65	5.763561	186,232.19	-15,192.46	0.15
565042900	NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0							
		1,193.000	Local 20.100126	23,979.45	27.160000	32,401.88	8,422.43	0.22
			Base 24.277946	28,963.59	30.045743	35,844.57	6,880.98	0.03
566935904	REPSOL SA COMMON STOCK EUR1.							
		19,976.000	Local 11.604770	231,816.89	11.924000	238,193.82	6,376.93	1.59
			Base 13.434087	268,359.33	13.190922	263,501.86	-4,857.47	0.21
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		77,339.000	Local 3.462836	267,812.29	3.100000	239,750.90	-28,061.39	1.60
			Base 4.043573	312,725.87	3.429374	265,224.38	-47,501.49	0.21
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		76,260.000	Local 5.105004	389,307.61	4.388500	334,667.01	-54,640.60	2.24
			Base 5.804796	442,673.74	4.854777	370,225.30	-72,448.44	0.29
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		1,856.000	Local 24.866616	46,152.44	20.150000	37,398.40	-8,754.04	0.25
			Base 27.273707	50,620.00	22.290933	41,371.97	-9,248.03	0.03
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03							
		2,578.000	Local 25.056835	64,596.52	19.780000	50,992.84	-13,603.68	0.34
			Base 28.265345	72,868.06	21.881620	56,410.82	-16,457.24	0.04

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STATE STREET

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B283W9907	CAIXABANK SA COMMON STOCK EUR1.0							
		30,851.000	Local 2.620407	80,842.18	3.077000	94,928.53	14,086.35	0.64
			Base 3.124102	96,381.67	3.403931	105,014.66	8,632.99	0.08
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							
		22,085.000	Local 9.176037	202,652.78	9.920000	219,083.20	16,430.42	1.47
			Base 10.436967	230,500.42	10.973998	242,360.74	11,860.32	0.19
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01							
		736.000	Local 63.499660	46,735.75	59.180000	43,556.48	-3,179.27	0.29
			Base 71.139076	52,358.36	65.467861	48,184.35	-4,174.01	0.04
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25							
		7,253.000	Local 49.396440	358,272.38	43.710000	317,028.63	-41,243.75	2.12
			Base 57.932129	420,181.73	48.354177	350,712.85	-69,468.88	0.27
SPAIN Total		272,439.000	Local	1,881,145.12		1,776,347.21	-104,797.91	11.88
			Base	2,177,057.42		1,965,083.69	-211,973.73	1.53
UNITED KINGDOM								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125							
		593.000	Local 105.472985	62,545.48	101.300000	60,070.90	-2,474.58	0.40
			Base 123.383777	73,166.58	112.063100	66,453.42	-6,713.16	0.05
UNITED KINGDOM Total		593.000	Local	62,545.48		60,070.90	-2,474.58	0.40
			Base	73,166.58		66,453.42	-6,713.16	0.05
EURO CURRENCY Total		1,058,476.000	Local	14,001,147.53		14,923,440.49	922,292.96	99.83
			Base	16,198,463.65		16,509,052.46	310,588.81	12.88
HONG KONG DOLLAR							Exchange Rate:	7.833300
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1							
		6,500.000	Local 81.929046	532,538.80	36.200000	235,300.00	-297,238.80	0.44
			Base 10.496995	68,230.47	4.621296	30,038.43	-38,192.04	0.02

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK		129,760.000	Local	9.247010	1,199,892.01	9.050000	1,174,328.00	-25,564.01	2.18
				Base	1.190481	154,476.81	1.155324	149,914.85	-4,561.96	0.12
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK		63,500.000	Local	20.578872	1,306,758.39	23.450000	1,489,075.00	182,316.61	2.76
				Base	2.646886	168,077.29	2.993630	190,095.49	22,018.20	0.15
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1		46,000.000	Local	26.509142	1,219,420.52	36.500000	1,679,000.00	459,579.48	3.11
				Base	3.411424	156,925.50	4.659594	214,341.34	57,415.84	0.17
619615008	CITIC LTD COMMON STOCK		56,000.000	Local	11.316810	633,741.37	8.710000	487,760.00	-145,981.37	0.90
				Base	1.453827	81,414.33	1.111920	62,267.50	-19,146.83	0.05
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0		166,000.000	Local	3.425397	568,615.90	4.060000	673,960.00	105,344.10	1.25
				Base	0.441156	73,231.83	0.518300	86,037.81	12,805.98	0.07
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK		1,700.000	Local	219.195153	372,631.76	371.400000	631,380.00	258,748.24	1.17
				Base	27.990206	47,583.35	47.412968	80,602.05	33,018.70	0.06
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0		98,000.000	Local	6.159699	603,650.46	3.930000	385,140.00	-218,510.46	0.71
				Base	0.791313	77,548.67	0.501704	49,167.02	-28,381.65	0.04
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1		9,500.000	Local	104.150838	989,432.96	117.500000	1,116,250.00	126,817.04	2.07
				Base	13.412148	127,415.41	15.000064	142,500.61	15,085.20	0.11
640837001	HANG SENG BANK LTD COMMON STOCK		3,200.000	Local	195.307581	624,984.26	151.200000	483,840.00	-141,144.26	0.90
				Base	24.882166	79,622.93	19.302210	61,767.07	-17,855.86	0.05
643557002	WHARF HOLDINGS LTD COMMON STOCK		37,000.000	Local	28.294565	1,046,898.89	23.900000	884,300.00	-162,598.89	1.64
				Base	3.644046	134,829.72	3.051077	112,889.84	-21,939.88	0.09

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646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	48,400.000	Local 23.304067	1,127,916.83	10.040000	485,936.00	-641,980.83	0.90
			Base 2.995596	144,986.85	1.281708	62,034.65	-82,952.20	0.05
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02	25,000.000	Local 25.089534	627,238.35	12.360000	309,000.00	-318,238.35	0.57
			Base 3.231272	80,781.80	1.577879	39,446.98	-41,334.82	0.03
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	10,000.000	Local 29.145902	291,459.02	33.250000	332,500.00	41,040.98	0.62
			Base 3.734261	37,342.61	4.244699	42,446.99	5,104.38	0.03
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK	17,000.000	Local 32.401041	550,817.69	29.700000	504,900.00	-45,917.69	0.94
			Base 4.162438	70,761.44	3.791505	64,455.59	-6,305.85	0.05
653665901	BYD CO LTD H COMMON STOCK CNY1.0	2,500.000	Local 185.993148	464,982.87	224.400000	561,000.00	96,017.13	1.04
			Base 23.966336	59,915.84	28.646930	71,617.33	11,701.49	0.06
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK	26,000.000	Local 13.862858	360,434.32	14.740000	383,240.00	22,805.68	0.71
			Base 1.780908	46,303.62	1.881710	48,924.46	2,620.84	0.04
671825909	GREAT WALL MOTOR COMPANY H COMMON STOCK CNY1.0	11,000.000	Local 29.755774	327,313.51	12.560000	138,160.00	-189,153.51	0.26
			Base 3.823004	42,053.04	1.603411	17,637.52	-24,415.52	0.01
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1	36,000.000	Local 13.224783	476,092.19	8.390000	302,040.00	-174,052.19	0.56
			Base 1.699112	61,168.03	1.071068	38,558.46	-22,609.57	0.03
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK	11,000.000	Local 118.732491	1,306,057.40	93.600000	1,029,600.00	-276,457.40	1.91
			Base 15.269164	167,960.80	11.948987	131,438.86	-36,521.94	0.10
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK	38,000.000	Local 11.478082	436,167.12	10.720000	407,360.00	-28,807.12	0.76
			Base 1.474545	56,032.72	1.368516	52,003.63	-4,029.09	0.04

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697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK							
		6,000.000	Local 25.239763	151,438.58	48.050000	288,300.00	136,861.42	0.53
			Base 3.233793	19,402.76	6.134069	36,804.41	17,401.65	0.03
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001							
		52,000.000	Local 74.982380	3,899,083.78	65.050000	3,382,600.00	-516,483.78	6.27
			Base 9.627745	500,642.75	8.304291	431,823.11	-68,819.64	0.34
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001							
		17,000.000	Local 42.544446	723,255.59	33.600000	571,200.00	-152,055.59	1.06
			Base 5.476891	93,107.15	4.289380	72,919.46	-20,187.69	0.06
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001							
		18,700.000	Local 221.359043	4,139,414.11	155.600000	2,909,720.00	-1,229,694.11	5.39
			Base 28.463272	532,263.19	19.863914	371,455.20	-160,807.99	0.29
ACI1CBBP8	HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001							
		24,000.000	Local 32.851759	788,442.21	13.120000	314,880.00	-473,562.21	0.58
			Base 4.230966	101,543.18	1.674901	40,197.62	-61,345.56	0.03
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025							
		164,500.000	Local 5.804881	954,902.93	4.890000	804,405.00	-150,497.93	1.49
			Base 0.747490	122,962.07	0.624258	102,690.44	-20,271.63	0.08
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1							
		17,000.000	Local 21.483835	365,225.20	42.200000	717,400.00	352,174.80	1.33
			Base 2.752574	46,793.75	5.387257	91,583.37	44,789.62	0.07
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0							
		8,500.000	Local 43.218098	367,353.83	55.650000	473,025.00	105,671.17	0.88
			Base 5.552064	47,192.54	7.104286	60,386.43	13,193.89	0.05
B01JCK900	LI NING CO LTD COMMON STOCK HKD.1							
		7,500.000	Local 81.278023	609,585.17	67.600000	507,000.00	-102,585.17	0.94
			Base 10.467767	78,508.25	8.629824	64,723.68	-13,784.57	0.05
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1							
		130,000.000	Local 5.869243	763,001.56	2.410000	313,300.00	-449,701.56	0.58
			Base 0.753999	98,019.89	0.307661	39,995.91	-58,023.98	0.03

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B04KP8907	ZTE CORP H COMMON STOCK CNY1.0							
		80,000.000	Local 15.021428	1,201,714.20	16.020000	1,281,600.00	79,885.80	2.38
			Base 1.919512	153,560.94	2.045115	163,609.21	10,048.27	0.13
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0							
		17,000.000	Local 18.214136	309,640.32	25.100000	426,700.00	117,059.68	0.79
			Base 2.340141	39,782.40	3.204269	54,472.57	14,690.17	0.04
B0B8Z1900	COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0							
		21,500.000	Local 13.926113	299,411.44	13.660000	293,690.00	-5,721.44	0.54
			Base 1.789219	38,468.20	1.743837	37,492.50	-975.70	0.03
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0							
		122,000.000	Local 6.259860	763,702.97	5.890000	718,580.00	-45,122.97	1.33
			Base 0.804180	98,110.00	0.751918	91,734.01	-6,375.99	0.07
B0MP1B905	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1							
		3,700.000	Local 156.847086	580,334.22	104.800000	387,760.00	-192,574.22	0.72
			Base 20.210692	74,779.56	13.378780	49,501.49	-25,278.07	0.04
B0PB4M906	LINK REIT REIT							
		30,200.000	Local 72.243729	2,181,760.63	67.000000	2,023,400.00	-158,360.63	3.75
			Base 9.301935	280,918.43	8.553228	258,307.48	-22,610.95	0.20
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0							
		205,000.000	Local 3.705837	759,696.66	3.150000	645,750.00	-113,946.66	1.20
			Base 0.476075	97,595.33	0.402129	82,436.52	-15,158.81	0.06
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0							
		127,000.000	Local 5.007885	636,001.40	4.810000	610,870.00	-25,131.40	1.13
			Base 0.643344	81,704.66	0.614045	77,983.74	-3,720.92	0.06
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1							
		137,000.000	Local 8.339336	1,142,488.98	6.030000	826,110.00	-316,378.98	1.53
			Base 1.073610	147,084.52	0.769791	105,461.30	-41,623.22	0.08
B1YBT0905	SUNNY OPTICAL TECH COMMON STOCK HKD.1							
		2,700.000	Local 227.157900	613,326.33	126.100000	340,470.00	-272,856.33	0.63
			Base 29.255581	78,990.07	16.097941	43,464.44	-35,525.63	0.03

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B1YVKN900	ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1								
		4,000.000	Local 173.673553	694,694.21	98.400000	393,600.00	-301,094.21		0.73
			Base 22.367353	89,469.41	12.561756	50,247.02	-39,222.39		0.04
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0								
		33,200.000	Local 22.936135	761,479.68	17.880000	593,616.00	-167,863.68		1.10
			Base 2.953936	98,070.69	2.282563	75,781.09	-22,289.60		0.06
B4Q2TX906	CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0								
		35,000.000	Local 8.994165	314,795.78	17.840000	624,400.00	309,604.22		1.16
			Base 1.158952	40,563.33	2.277456	79,710.98	39,147.65		0.06
B4TX8S909	AIA GROUP LTD COMMON STOCK								
		14,400.000	Local 62.579869	901,150.11	82.450000	1,187,280.00	286,129.89		2.20
			Base 7.995969	115,141.95	10.525577	151,568.30	36,426.35		0.12
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1								
		37,000.000	Local 27.804587	1,028,769.71	4.580000	169,460.00	-859,309.71		0.31
			Base 3.572479	132,181.71	0.584683	21,633.28	-110,548.43		0.02
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1								
		19,000.000	Local 30.447946	578,510.97	40.300000	765,700.00	187,189.03		1.42
			Base 3.889322	73,897.12	5.144703	97,749.35	23,852.23		0.08
B676TW905	MICROPORT SCIENTIFIC CORP COMMON STOCK USD.00001								
		12,700.000	Local 30.247657	384,145.25	17.780000	225,806.00	-158,339.25		0.42
			Base 3.876787	49,235.19	2.269797	28,826.42	-20,408.77		0.02
B8XBQ9905	SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0								
		8,000.000	Local 44.583551	356,668.41	38.300000	306,400.00	-50,268.41		0.57
			Base 5.728068	45,824.54	4.889383	39,115.06	-6,709.48		0.03
BD9GZX907	YIHAI INTERNATIONAL HOLDING COMMON STOCK USD.00001								
		5,000.000	Local 99.356438	496,782.19	22.500000	112,500.00	-384,282.19		0.21
			Base 12.802674	64,013.37	2.872353	14,361.76	-49,651.61		0.01
BD9Q2J902	GENSCRIPT BIOTECH CORP COMMON STOCK USD.001								
		12,000.000	Local 32.501223	390,014.68	25.100000	301,200.00	-88,814.68		0.56
			Base 4.185821	50,229.85	3.204269	38,451.23	-11,778.62		0.03

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BDRYVB900	PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005							
		6,100.000	Local 102.159346	623,172.01	20.600000	125,660.00	-497,512.01	0.23
			Base 13.171023	80,343.24	2.629798	16,041.77	-64,301.47	0.01
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1							
		11,000.000	Local 40.983414	450,817.55	38.850000	427,350.00	-23,467.55	0.79
			Base 5.264983	57,914.81	4.959596	54,555.55	-3,359.26	0.04
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025							
		34,400.000	Local 22.692517	780,622.58	13.940000	479,536.00	-301,086.58	0.89
			Base 2.915521	100,293.91	1.779582	61,217.62	-39,076.29	0.05
BGHH0L903	WUXI APPTEC CO LTD H COMMON STOCK CNY1.0							
		4,800.000	Local 167.764148	805,267.91	124.500000	597,600.00	-207,667.91	1.11
			Base 21.606283	103,710.16	15.893685	76,289.69	-27,420.47	0.06
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001							
		14,500.000	Local 76.061198	1,102,887.37	26.950000	390,775.00	-712,112.37	0.72
			Base 9.800605	142,108.77	3.440440	49,886.38	-92,222.39	0.04
BJKDJS907	CANSINO BIOLOGICS INC H COMMON STOCK CNY1.0							
		1,200.000	Local 262.492008	314,990.41	125.900000	151,080.00	-163,910.41	0.28
			Base 33.724808	40,469.77	16.072409	19,286.89	-21,182.88	0.02
BKPQZT900	JD.COM INC CL A COMMON STOCK USD.00002							
		5,007.000	Local 296.204572	1,483,096.29	234.000000	1,171,638.00	-311,458.29	2.17
			Base 37.977220	190,151.94	29.872468	149,571.44	-40,580.50	0.12
BKWGSQ908	SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01							
		9,000.000	Local 33.963672	305,673.05	18.800000	169,200.00	-136,473.05	0.31
			Base 4.363631	39,272.68	2.400010	21,600.09	-17,672.59	0.02
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001							
		64,500.000	Local 6.860807	442,522.05	4.950000	319,275.00	-123,247.05	0.59
			Base 0.881382	56,849.12	0.631918	40,758.68	-16,090.44	0.03
BM93SF903	NETEASE INC COMMON STOCK USD.0001							
		7,300.000	Local 159.551249	1,164,724.12	143.800000	1,049,740.00	-114,984.12	1.95
			Base 20.449389	149,280.54	18.357525	134,009.93	-15,270.61	0.10

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BMGWW3903	NONGFU SPRING CO LTD H COMMON STOCK CNY.1		11,000.000	Local	47.925527	527,180.80	41.750000	459,250.00	-67,930.80	0.85
				Base	6.142526	67,567.79	5.329810	58,627.91	-8,939.88	0.05
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002		28,800.000	Local	467.880515	13,474,958.82	374.200000	10,776,960.00	-2,697,998.82	19.98
				Base	60.112835	1,731,249.66	47.770416	1,375,787.98	-355,461.68	1.07
BMX09H909	HYGEIA HEALTHCARE HOLDINGS C COMMON STOCK USD.00001		6,800.000	Local	52.282400	355,520.32	30.550000	207,740.00	-147,780.32	0.39
				Base	6.700938	45,566.38	3.900017	26,520.11	-19,046.27	0.02
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0		22,800.000	Local	29.997238	683,937.03	17.740000	404,472.00	-279,465.03	0.75
				Base	3.831750	87,363.90	2.264690	51,634.94	-35,728.96	0.04
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01		50,000.000	Local	13.689566	684,478.31	5.080000	254,000.00	-430,478.31	0.47
				Base	1.760752	88,037.62	0.648513	32,425.67	-55,611.95	0.03
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0		13,500.000	Local	56.088312	757,192.21	53.700000	724,950.00	-32,242.21	1.34
				Base	7.205451	97,273.59	6.855348	92,547.20	-4,726.39	0.07
HONG KONG DOLLAR Total			2,504,367.000	Local		66,180,876.55		53,920,017.00	-12,260,859.55	99.97
				Base		8,504,173.74		6,883,435.71	-1,620,738.03	5.37
HUNGARIAN FORINT								Exchange Rate:	332.090450	
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.		1,933.000	Local	7,551.975753	14,597,969.13	7,020.000000	13,569,660.00	-1,028,309.13	96.89
				Base	25.865028	49,997.10	21.138819	40,861.34	-9,135.76	0.03
HUNGARIAN FORINT Total			1,933.000	Local		14,597,969.13		13,569,660.00	-1,028,309.13	96.89
				Base		49,997.10		40,861.34	-9,135.76	0.03

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INDIAN RUPEE							Exchange Rate:	75.775000
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.							
		11,361.000	Local 1,561.038043	17,734,953.21	2,636.000000	29,947,596.00	12,212,642.79	12.26
			Base 21.847427	248,208.62	34.787199	395,217.37	147,008.75	0.31
610018905	MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.							
		8,348.000	Local 778.238474	6,496,734.78	810.000000	6,761,880.00	265,145.22	2.77
			Base 10.501481	87,666.36	10.689541	89,236.29	1,569.93	0.07
613934900	TITAN CO LTD COMMON STOCK INR1.0							
		2,611.000	Local 2,711.004290	7,078,432.20	2,537.700000	6,625,934.70	-452,497.50	2.71
			Base 35.610195	92,978.22	33.489937	87,442.23	-5,535.99	0.07
614376903	LUPIN LTD COMMON STOCK INR2.0							
		2,719.000	Local 769.528293	2,092,347.43	750.450000	2,040,473.55	-51,873.88	0.84
			Base 11.100802	30,183.08	9.903662	26,928.06	-3,255.02	0.02
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.							
		3,378.000	Local 1,613.608499	5,450,769.51	2,384.900000	8,056,192.20	2,605,422.69	3.30
			Base 21.138517	71,405.91	31.473441	106,317.28	34,911.37	0.08
620512905	INFOSYS LTD COMMON STOCK INR5.							
		8,749.000	Local 1,136.543156	9,943,616.07	1,908.200000	16,694,841.80	6,751,225.73	6.83
			Base 15.666698	137,067.94	25.182448	220,321.24	83,253.30	0.17
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0							
		3,676.000	Local 2,064.527807	7,589,204.22	2,046.000000	7,521,096.00	-68,108.22	3.08
			Base 28.865612	106,109.99	27.000990	99,255.64	-6,854.35	0.08
627358906	APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.							
		1,344.000	Local 3,246.641510	4,363,486.19	4,522.000000	6,077,568.00	1,714,081.81	2.49
			Base 43.809888	58,880.49	59.676674	80,205.45	21,324.96	0.06
629489907	HCL TECHNOLOGIES LTD COMMON STOCK INR2.0							
		3,280.000	Local 983.824777	3,226,945.27	1,163.000000	3,814,640.00	587,694.73	1.56
			Base 13.275643	43,544.11	15.348070	50,341.67	6,797.56	0.04
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.							
		1,039.000	Local 2,772.017324	2,880,126.00	4,293.000000	4,460,427.00	1,580,301.00	1.83

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		Base	40.040693	41,602.28	56.654569	58,864.10	17,261.82	0.05
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0							
		16,222.000 Local	532.130025	8,632,213.27	757.000000	12,280,054.00	3,647,840.73	5.03
		Base	7.172047	116,344.95	9.990102	162,059.44	45,714.49	0.13
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.							
		9,222.000 Local	469.486599	4,329,605.42	914.000000	8,428,908.00	4,099,302.58	3.45
		Base	6.781548	62,539.44	12.062026	111,236.00	48,696.56	0.09
660251901	DIVI S LABORATORIES LTD COMMON STOCK INR2.							
		1,308.000 Local	4,237.482982	5,542,627.74	4,424.000000	5,786,592.00	243,964.26	2.37
		Base	57.180214	74,791.72	58.383372	76,365.45	1,573.73	0.06
663371904	MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0							
		768.000 Local	6,914.715768	5,310,501.71	7,563.250000	5,808,576.00	498,074.29	2.38
		Base	93.306563	71,659.44	99.811943	76,655.57	4,996.13	0.06
670263904	AUROBINDO PHARMA LTD COMMON STOCK INR1.							
		7,530.000 Local	956.734252	7,204,208.92	669.000000	5,037,570.00	-2,166,638.92	2.06
		Base	12.910086	97,212.95	8.828769	66,480.63	-30,732.32	0.05
963GRS901	ADANI TOTAL GAS LTD COMMON STOCK INR1.0							
		3,558.000 Local	1,367.221138	4,864,572.81	2,144.800000	7,631,198.40	2,766,625.59	3.12
		Base	18.384042	65,410.42	28.304850	100,708.66	35,298.24	0.08
ACI00US24	TATA MOTORS LTD COMMON STOCK INR2.							
		9,104.000 Local	492.383448	4,482,658.91	434.000000	3,951,136.00	-531,522.91	1.62
		Base	6.458970	58,802.46	5.727483	52,143.00	-6,659.46	0.04
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.							
		1,510.000 Local	1,524.685881	2,302,275.68	3,080.000000	4,650,800.00	2,348,524.32	1.90
		Base	22.023483	33,255.46	40.646651	61,376.44	28,120.98	0.05
ACIOCTDM6	ADANI TRANSMISSION LTD COMMON STOCK INR10.0							
		2,883.000 Local	1,345.362296	3,878,679.50	2,367.400000	6,825,214.20	2,946,534.70	2.79
		Base	18.090121	52,153.82	31.242494	90,072.11	37,918.29	0.07
ACI11WSG6	ADANI GREEN ENERGY LTD COMMON STOCK INR10.0							
		3,984.000 Local	1,038.975389	4,139,277.95	1,928.000000	7,681,152.00	3,541,874.05	3.14

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		Base	14.105254	56,195.33	25.443748	101,367.89	45,172.56	0.08
B01110905	CIPLA LTD COMMON STOCK INR2.							
		6,047.000 Local	764.285808	4,621,636.28	1,019.650000	6,165,823.55	1,544,187.27	2.52
		Base	10.376036	62,743.89	13.456285	81,370.16	18,626.27	0.06
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.							
		4,500.000 Local	1,520.517416	6,842,328.37	1,767.850000	7,955,325.00	1,112,996.63	3.26
		Base	21.874802	98,436.61	23.330254	104,986.14	6,549.53	0.08
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.							
		1,836.000 Local	2,263.302026	4,155,422.52	3,742.850000	6,871,872.60	2,716,450.08	2.81
		Base	32.426111	59,534.34	49.394259	90,687.86	31,153.52	0.07
B037HF900	NTPC LTD COMMON STOCK INR10.0							
		125,513.000 Local	123.995503	15,563,047.61	135.000000	16,944,255.00	1,381,207.39	6.94
		Base	1.710836	214,732.17	1.781590	223,612.74	8,880.57	0.17
B0JGGP902	ITC LTD COMMON STOCK INR1.							
		17,755.000 Local	202.432917	3,594,196.45	250.700000	4,451,178.50	856,982.05	1.82
		Base	2.675472	47,503.01	3.308479	58,742.05	11,239.04	0.05
B1685L903	INFO EDGE INDIA LTD COMMON STOCK INR10.							
		1,180.000 Local	4,650.618364	5,487,729.67	4,505.900000	5,316,962.00	-170,767.67	2.18
		Base	61.087856	72,083.67	59.464203	70,167.76	-1,915.91	0.05
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
		67,466.000 Local	164.142712	11,074,052.23	216.800000	14,626,628.80	3,552,576.57	5.99
		Base	2.259706	152,453.30	2.861102	193,027.10	40,573.80	0.15
B6Z1L7908	TATA POWER CO LTD COMMON STOCK INR1.							
		21,353.000 Local	228.351442	4,875,988.35	238.400000	5,090,555.20	214,566.85	2.08
		Base	2.995461	63,962.07	3.146156	67,179.88	3,217.81	0.05
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0							
		11,803.000 Local	351.746278	4,151,661.32	730.700000	8,624,452.10	4,472,790.78	3.53
		Base	4.648885	54,870.79	9.643022	113,816.59	58,945.80	0.09
BWFGD6901	TECH MAHINDRA LTD COMMON STOCK INR5.0							
		3,775.000 Local	1,065.816095	4,023,455.76	1,500.000000	5,662,500.00	1,639,044.24	2.32

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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	14.382026	54,292.15	19.795447	74,727.81	20,435.66	0.06	
INDIAN RUPEE Total		363,822.000	Local	181,932,755.35		241,791,402.60	59,858,647.25	98.98	
		Base		2,486,624.99		3,190,912.61	704,287.62	2.49	
INDONESIAN RUPIAH							Exchange Rate:	14,362.500000	
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.	200,100.000	Local	4,926.543603	985,801,375.00	6,575.000000	1,315,657,500.00	329,856,125.00	52.41
		Base	0.341469	68,327.94	0.457789	91,603.66	23,275.72	0.07	
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0	242,600.000	Local	4,262.771093	1,034,148,267.20	4,580.000000	1,111,108,000.00	76,959,732.80	44.26
		Base	0.318199	77,195.07	0.318886	77,361.74	166.67	0.06	
INDONESIAN RUPIAH Total		442,700.000	Local	2,019,949,642.20		2,426,765,500.00	406,815,857.80	96.68	
		Base		145,523.01		168,965.40	23,442.39	0.13	
JAPANESE YEN							Exchange Rate:	121.740000	
601090004	AJINOMOTO CO INC COMMON STOCK	2,400.000	Local	2,103.150833	5,047,562.00	3,475.000000	8,340,000.00	3,292,438.00	0.76
		Base	19.951154	47,882.77	28.544439	68,506.65	20,623.88	0.05	
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK	2,500.000	Local	4,354.259600	10,885,649.00	4,461.000000	11,152,500.00	266,851.00	1.02
		Base	40.209308	100,523.27	36.643667	91,609.17	-8,914.10	0.07	
605460005	ASAHI KASEI CORP COMMON STOCK	9,300.000	Local	988.104946	9,189,376.00	1,062.500000	9,881,250.00	691,874.00	0.90
		Base	9.048361	84,149.76	8.727616	81,166.83	-2,982.93	0.06	
608484903	Z HOLDINGS CORP COMMON STOCK	21,000.000	Local	604.852714	12,701,907.00	536.400000	11,264,400.00	-1,437,507.00	1.03
		Base	5.637811	118,394.03	4.406111	92,528.34	-25,865.69	0.07	

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613210004	BRIDGESTONE CORP COMMON STOCK								
	1,700.000	Local	4,786.392353	8,136,867.00	4,758.000000	8,088,600.00	-48,267.00	0.74	
		Base	42.321871	71,947.18	39.083292	66,441.60	-5,505.58	0.05	
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK								
	400.000	Local	9,824.910000	3,929,964.00	9,820.000000	3,928,000.00	-1,964.00	0.36	
		Base	91.641725	36,656.69	80.663710	32,265.48	-4,391.21	0.03	
617232004	CANON INC COMMON STOCK								
	2,100.000	Local	3,795.897143	7,971,384.00	2,993.000000	6,285,300.00	-1,686,084.00	0.57	
		Base	33.563790	70,483.96	24.585182	51,628.88	-18,855.08	0.04	
617369004	CAPCOM CO LTD COMMON STOCK								
	2,000.000	Local	3,126.562500	6,253,125.00	2,968.000000	5,936,000.00	-317,125.00	0.54	
		Base	28.349845	56,699.69	24.379826	48,759.65	-7,940.04	0.04	
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
	1,800.000	Local	1,370.685000	2,467,233.00	4,097.000000	7,374,600.00	4,907,367.00	0.67	
		Base	12.119767	21,815.58	33.653688	60,576.64	38,761.06	0.05	
622050904	CYBERAGENT INC COMMON STOCK								
	3,900.000	Local	2,295.146923	8,951,073.00	1,526.000000	5,951,400.00	-2,999,673.00	0.54	
		Base	20.811051	81,163.10	12.534910	48,886.15	-32,276.95	0.04	
624899902	KDDI CORP COMMON STOCK								
	13,300.000	Local	3,306.374812	43,974,785.00	4,005.000000	53,266,500.00	9,291,715.00	4.87	
		Base	30.307717	403,092.63	32.897979	437,543.12	34,450.49	0.34	
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK								
	500.000	Local	11,555.774000	5,777,887.00	12,990.000000	6,495,000.00	717,113.00	0.59	
		Base	106.534280	53,267.14	106.702809	53,351.40	84.26	0.04	
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
	400.000	Local	11,230.612500	4,492,245.00	22,410.000000	8,964,000.00	4,471,755.00	0.82	
		Base	99.302475	39,720.99	184.080828	73,632.33	33,911.34	0.06	
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	7,000.000	Local	3,426.193857	23,983,357.00	3,201.000000	22,407,000.00	-1,576,357.00	2.05	
		Base	30.650123	214,550.86	26.293741	184,056.19	-30,494.67	0.14	

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626691901	LAWSON INC COMMON STOCK		600.000	5,532.765000	3,319,659.00	4,675.000000	2,805,000.00	-514,659.00	0.26
				Local					
				51.606800	30,964.08	38.401511	23,040.91	-7,923.17	0.02
630720001	EISAI CO LTD COMMON STOCK		700.000	6,762.115714	4,733,481.00	5,670.000000	3,969,000.00	-764,481.00	0.36
				Local					
				60.569514	42,398.66	46.574667	32,602.27	-9,796.39	0.03
630926004	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK		1,200.000	5,442.720000	6,531,264.00	5,430.000000	6,516,000.00	-15,264.00	0.60
				Local					
				49.351408	59,221.69	44.603253	53,523.90	-5,697.79	0.04
633243902	FAST RETAILING CO LTD COMMON STOCK		100.000	50,075.020000	5,007,502.00	62,990.000000	6,299,000.00	1,291,498.00	0.58
				Local					
				455.124000	45,512.40	517.414161	51,741.42	6,229.02	0.04
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK		16,300.000	680.470552	11,091,670.00	760.300000	12,392,890.00	1,301,220.00	1.13
				Local					
				6.107887	99,558.55	6.245277	101,798.01	2,239.46	0.08
635694003	FUJITSU LTD COMMON STOCK		400.000	7,927.962500	3,171,185.00	18,415.000000	7,366,000.00	4,194,815.00	0.67
				Local					
				70.100025	28,040.01	151.264991	60,506.00	32,465.99	0.05
639680909	NIPPON BUILDING FUND INC REIT		11.000	661,798.818182	7,279,787.00	692,000.000000	7,612,000.00	332,213.00	0.70
				Local					
				6,086.905455	66,955.96	5,684.245113	62,526.70	-4,429.26	0.05
639758903	JAPAN REAL ESTATE INVESTMENT REIT		9.000	551,275.444444	4,961,479.00	639,000.000000	5,751,000.00	789,521.00	0.53
				Local					
				5,142.015556	46,278.14	5,248.891079	47,240.02	961.88	0.04
641628904	DENTSU GROUP INC COMMON STOCK		1,900.000	3,766.882105	7,157,076.00	5,020.000000	9,538,000.00	2,380,924.00	0.87
				Local					
				34.155889	64,896.19	41.235420	78,347.30	13,451.11	0.06
642910004	HITACHI LTD COMMON STOCK		1,100.000	3,500.891818	3,850,981.00	6,165.000000	6,781,500.00	2,930,519.00	0.62
				Local					
				31.370873	34,507.96	50.640710	55,704.78	21,196.82	0.04

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643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK	3,000.000	Local 3,767.955333 Base 34.511463	11,303,866.00 103,534.39	4,001.000000 32.865122	12,003,000.00 98,595.37	699,134.00 -4,939.02	1.10 0.08	
643514003	HONDA MOTOR CO LTD COMMON STOCK	3,200.000	Local 3,349.920625 Base 30.050259	10,719,746.00 96,160.83	3,487.000000 28.643010	11,158,400.00 91,657.63	438,654.00 -4,503.20	1.02 0.07	
644150005	HOYA CORP COMMON STOCK	1,000.000	Local 5,877.826000 Base 52.542040	5,877,826.00 52,542.04	14,030.000000 115.245605	14,030,000.00 115,245.61	8,152,174.00 62,703.57	1.28 0.09	
647453901	JAPAN TOBACCO INC COMMON STOCK	4,200.000	Local 2,712.919762 Base 24.730314	11,394,263.00 103,867.32	2,087.500000 17.147199	8,767,500.00 72,018.24	-2,626,763.00 -31,849.08	0.80 0.06	
648004000	AEON CO LTD COMMON STOCK	4,300.000	Local 2,644.712791 Base 24.888693	11,372,265.00 107,021.38	2,609.500000 21.435025	11,220,850.00 92,170.61	-151,415.00 -14,850.77	1.03 0.07	
648380004	KAO CORP COMMON STOCK	3,000.000	Local 7,608.016333 Base 69.805220	22,824,049.00 209,415.66	5,025.000000 41.276491	15,075,000.00 123,829.47	-7,749,049.00 -85,586.19	1.38 0.10	
649080009	KIKKOMAN CORP COMMON STOCK	1,000.000	Local 8,981.796000 Base 78.670370	8,981,796.00 78,670.37	8,130.000000 66.781666	8,130,000.00 66,781.67	-851,796.00 -11,888.70	0.74 0.05	
649099009	KEYENCE CORP COMMON STOCK	400.000	Local 44,955.797500 Base 405.057125	17,982,319.00 162,022.85	57,250.000000 470.264498	22,900,000.00 188,105.80	4,917,681.00 26,082.95	2.09 0.15	
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK	8,900.000	Local 2,292.962135 Base 20.697508	20,407,363.00 184,207.82	1,829.000000 15.023821	16,278,100.00 133,712.01	-4,129,263.00 -50,495.81	1.49 0.10	
649668001	KONAMI HOLDINGS CORP COMMON STOCK	1,100.000	Local 6,703.350000 Base 60.782064	7,373,685.00 66,860.27	7,750.000000 63.660260	8,525,000.00 70,026.29	1,151,315.00 3,166.02	0.78 0.05	

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649926003	KYOCERA CORP COMMON STOCK								
	1,300.000	Local	6,602.299231	8,582,989.00	6,882.000000	8,946,600.00	363,611.00	0.82	
		Base	58.378346	75,891.85	56.530310	73,489.40	-2,402.45	0.06	
650626906	LASERTEC CORP COMMON STOCK								
	800.000	Local	18,785.938750	15,028,751.00	20,785.000000	16,628,000.00	1,599,249.00	1.52	
		Base	155.493425	124,394.74	170.732709	136,586.17	12,191.43	0.11	
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK								
	1,300.000	Local	4,872.434615	6,334,165.00	7,128.000000	9,266,400.00	2,932,235.00	0.85	
		Base	43.082669	56,007.47	58.551010	76,116.31	20,108.84	0.06	
651880007	LION CORP COMMON STOCK								
	4,100.000	Local	1,597.319268	6,549,009.00	1,362.000000	5,584,200.00	-964,809.00	0.51	
		Base	13.990710	57,361.91	11.187777	45,869.89	-11,492.02	0.04	
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK								
	1,700.000	Local	4,370.200000	7,429,340.00	3,907.000000	6,641,900.00	-787,440.00	0.61	
		Base	39.264171	66,749.09	32.092985	54,558.07	-12,191.02	0.04	
657270005	PANASONIC CORP COMMON STOCK								
	5,900.000	Local	1,377.188136	8,125,410.00	1,188.500000	7,012,150.00	-1,113,260.00	0.64	
		Base	12.177269	71,845.89	9.762609	57,599.39	-14,246.50	0.04	
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK								
	5,370.000	Local	2,100.049534	11,277,266.00	1,567.000000	8,414,790.00	-2,862,476.00	0.77	
		Base	18.568898	99,714.98	12.871694	69,121.00	-30,593.98	0.05	
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
	13,200.000	Local	1,994.884091	26,332,470.00	1,819.000000	24,010,800.00	-2,321,670.00	2.20	
		Base	17.856165	235,701.38	14.941679	197,230.16	-38,471.22	0.15	
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
	5,000.000	Local	1,665.332400	8,326,662.00	1,410.000000	7,050,000.00	-1,276,662.00	0.64	
		Base	14.725074	73,625.37	11.582060	57,910.30	-15,715.07	0.05	
659730006	MITSUI + CO LTD COMMON STOCK								
	4,000.000	Local	1,641.161250	6,564,645.00	3,328.000000	13,312,000.00	6,747,355.00	1.22	
		Base	14.638178	58,552.71	27.336948	109,347.79	50,795.08	0.09	

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659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
	10,000.000	Local		2,660.277300	26,602,773.00	2,620.000000	26,200,000.00	-402,773.00	2.40
		Base		23.819712	238,197.12	21.521275	215,212.75	-22,984.37	0.17
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
	1,200.000	Local		5,816.046667	6,979,256.00	8,117.000000	9,740,400.00	2,761,144.00	0.89
		Base		53.423983	64,108.78	66.674881	80,009.86	15,901.08	0.06
663955003	NINTENDO CO LTD COMMON STOCK								
	1,000.000	Local		55,323.024000	55,323,024.00	61,670.000000	61,670,000.00	6,346,976.00	5.64
		Base		500.146260	500,146.26	506.571382	506,571.38	6,425.12	0.40
664068004	NIDEC CORP COMMON STOCK								
	500.000	Local		5,292.644000	2,646,322.00	9,748.000000	4,874,000.00	2,227,678.00	0.45
		Base		46.798220	23,399.11	80.072285	40,036.14	16,637.03	0.03
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK								
	2,900.000	Local		2,327.163103	6,748,773.00	1,706.000000	4,947,400.00	-1,801,373.00	0.45
		Base		21.151221	61,338.54	14.013471	40,639.07	-20,699.47	0.03
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
	9,800.000	Local		2,780.853673	27,252,366.00	3,545.000000	34,741,000.00	7,488,634.00	3.18
		Base		25.185799	246,820.83	29.119435	285,370.46	38,549.63	0.22
664180007	NITTO DENKO CORP COMMON STOCK								
	1,100.000	Local		8,879.937273	9,767,931.00	8,820.000000	9,702,000.00	-65,931.00	0.89
		Base		79.568200	87,525.02	72.449483	79,694.43	-7,830.59	0.06
664256005	NIPPON STEEL CORP COMMON STOCK								
	4,900.000	Local		1,778.388571	8,714,104.00	2,171.000000	10,637,900.00	1,923,796.00	0.97
		Base		16.125390	79,014.41	17.833087	87,382.13	8,367.72	0.07
664310000	NOMURA HOLDINGS INC COMMON STOCK								
	9,200.000	Local		709.054348	6,523,300.00	515.200000	4,739,840.00	-1,783,460.00	0.43
		Base		6.269547	57,679.83	4.231970	38,934.12	-18,745.71	0.03
664889904	ORIENTAL LAND CO LTD COMMON STOCK								
	400.000	Local		12,689.675000	5,075,870.00	23,510.000000	9,404,000.00	4,328,130.00	0.86
		Base		117.093875	46,837.55	193.116478	77,246.59	30,409.04	0.06

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665880001	OLYMPUS CORP COMMON STOCK		3,800.000	1,063.031316	4,039,519.00	2,339.000000	8,888,200.00	4,848,681.00	0.81
				9.399453	35,717.92	19.213077	73,009.69	37,291.77	0.06
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK		2,000.000	2,246.622500	4,493,245.00	3,066.000000	6,132,000.00	1,638,755.00	0.56
				20.117040	40,234.08	25.184820	50,369.64	10,135.56	0.04
666114004	ORIX CORP COMMON STOCK		3,300.000	1,757.878485	5,800,999.00	2,447.500000	8,076,750.00	2,275,751.00	0.74
				15.543379	51,293.15	20.104321	66,344.26	15,051.11	0.05
668953904	KAKAKU.COM INC COMMON STOCK		2,300.000	3,281.640000	7,547,772.00	2,757.000000	6,341,100.00	-1,206,672.00	0.58
				29.755996	68,438.79	22.646624	52,087.24	-16,351.55	0.04
677062903	SOFTBANK GROUP CORP COMMON STOCK		10,800.000	6,574.668611	71,006,421.00	5,559.000000	60,037,200.00	-10,969,221.00	5.49
				59.977692	647,759.07	45.662888	493,159.19	-154,599.88	0.38
679390005	SEKISUI HOUSE LTD COMMON STOCK		3,800.000	1,902.951053	7,231,214.00	2,371.000000	9,009,800.00	1,778,586.00	0.82
				17.295624	65,723.37	19.475932	74,008.54	8,285.17	0.06
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK		2,100.000	13,150.373333	27,615,784.00	18,790.000000	39,459,000.00	11,843,216.00	3.61
				118.324886	248,482.26	154.345326	324,125.18	75,642.92	0.25
680468006	SHIONOGI + CO LTD COMMON STOCK		1,000.000	5,907.952000	5,907,952.00	7,530.000000	7,530,000.00	1,622,048.00	0.69
				52.838990	52,838.99	61.853130	61,853.13	9,014.14	0.05
680526001	SHISEIDO CO LTD COMMON STOCK		1,900.000	6,448.937895	12,252,982.00	6,218.000000	11,814,200.00	-438,782.00	1.08
				59.842837	113,701.39	51.076064	97,044.52	-16,656.87	0.08
682150008	SONY GROUP CORP COMMON STOCK		1,400.000	4,573.805000	6,403,327.00	12,730.000000	17,822,000.00	11,418,673.00	1.63
				41.021457	57,430.04	104.567110	146,393.95	88,963.91	0.11

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Holdings

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685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
	2,600.000	Local	3,172.585385	8,248,722.00	3,389.000000	8,811,400.00	562,678.00	0.81	
		Base	28.052396	72,936.23	27.838015	72,378.84	-557.39	0.06	
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	4,298.000	Local	4,754.413448	20,434,469.00	3,498.000000	15,034,404.00	-5,400,065.00	1.37	
		Base	42.646394	183,294.20	28.733366	123,496.01	-59,798.19	0.10	
688380906	SYSMEX CORP COMMON STOCK								
	700.000	Local	8,617.162857	6,032,014.00	8,923.000000	6,246,100.00	214,086.00	0.57	
		Base	77.293186	54,105.23	73.295548	51,306.88	-2,798.35	0.04	
688507003	TERUMO CORP COMMON STOCK								
	2,300.000	Local	2,081.040000	4,786,392.00	3,724.000000	8,565,200.00	3,778,808.00	0.78	
		Base	18.400813	42,321.87	30.589782	70,356.50	28,034.63	0.05	
689520005	TOHO CO LTD COMMON STOCK								
	1,700.000	Local	5,031.005882	8,552,710.00	4,635.000000	7,879,500.00	-673,210.00	0.72	
		Base	44.065918	74,912.06	38.072942	64,724.00	-10,188.06	0.05	
689567006	TOKYO ELECTRON LTD COMMON STOCK								
	200.000	Local	16,990.765000	3,398,153.00	63,250.000000	12,650,000.00	9,251,847.00	1.16	
		Base	152.732700	30,546.54	519.549860	103,909.97	73,363.43	0.08	
689714004	TORAY INDUSTRIES INC COMMON STOCK								
	6,800.000	Local	928.584118	6,314,372.00	638.800000	4,343,840.00	-1,970,532.00	0.40	
		Base	8.323479	56,599.66	5.247248	35,681.29	-20,918.37	0.03	
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK								
	600.000	Local	5,942.970000	3,565,782.00	4,370.000000	2,622,000.00	-943,782.00	0.24	
		Base	55.432983	33,259.79	35.896172	21,537.70	-11,722.09	0.02	
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	11,500.000	Local	1,414.300609	16,264,457.00	2,222.500000	25,558,750.00	9,294,293.00	2.34	
		Base	12.853614	147,816.56	18.256120	209,945.38	62,128.82	0.16	
691148001	UNICHARM CORP COMMON STOCK								
	1,800.000	Local	4,293.561667	7,728,411.00	4,359.000000	7,846,200.00	117,789.00	0.72	
		Base	40.241122	72,434.02	35.805816	64,450.47	-7,983.55	0.05	

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698511003	YAKULT HONSHA CO LTD COMMON STOCK							
		900.000	Local 6,842.466667	6,158,220.00	6,520.000000	5,868,000.00	-290,220.00	0.54
			Base 62.771478	56,494.33	53.556760	48,201.08	-8,293.25	0.04
698538006	ASTELLAS PHARMA INC COMMON STOCK							
		4,700.000	Local 1,551.720213	7,293,085.00	1,911.000000	8,981,700.00	1,688,615.00	0.82
			Base 13.878791	65,230.32	15.697388	73,777.72	8,547.40	0.06
B02K2M903	M3 INC COMMON STOCK							
		1,300.000	Local 1,878.439231	2,441,971.00	4,469.000000	5,809,700.00	3,367,729.00	0.53
			Base 16.646185	21,640.04	36.709381	47,722.19	26,082.15	0.04
B05LZ0900	HAKUHODO DY HOLDINGS INC COMMON STOCK							
		4,400.000	Local 1,885.376818	8,295,658.00	1,545.000000	6,798,000.00	-1,497,658.00	0.62
			Base 16.513768	72,660.58	12.690981	55,840.32	-16,820.26	0.04
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK							
		3,600.000	Local 4,055.796667	14,600,868.00	5,813.000000	20,926,800.00	6,325,932.00	1.91
			Base 37.629275	135,465.39	47.749302	171,897.49	36,432.10	0.13
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK							
		4,500.000	Local 1,032.233556	4,645,051.00	2,680.000000	12,060,000.00	7,414,949.00	1.10
			Base 9.247862	41,615.38	22.014128	99,063.58	57,448.20	0.08
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK							
		7,500.000	Local 948.014133	7,110,106.00	817.100000	6,128,250.00	-981,856.00	0.56
			Base 8.431841	63,238.81	6.711845	50,338.84	-12,899.97	0.04
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK							
		1,700.000	Local 3,779.888824	6,425,811.00	3,978.000000	6,762,600.00	336,789.00	0.62
			Base 33.422247	56,817.82	32.676195	55,549.53	-1,268.29	0.04
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK							
		1,500.000	Local 5,215.764667	7,823,647.00	4,232.000000	6,348,000.00	-1,475,647.00	0.58
			Base 46.678433	70,017.65	34.762609	52,143.91	-17,873.74	0.04
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK							
		2,100.000	Local 7,367.968095	15,472,733.00	6,610.000000	13,881,000.00	-1,591,733.00	1.27
			Base 68.047257	142,899.24	54.296041	114,021.69	-28,877.55	0.09

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B60DR0909	KOEI TECMO HOLDINGS CO LTD COMMON STOCK							
		3,300.000	Local 4,105.205152	13,547,177.00	4,015.000000	13,249,500.00	-297,677.00	1.21
			Base 33.979267	112,131.58	32.980122	108,834.40	-3,297.18	0.08
B63QM7907	NEXON CO LTD COMMON STOCK							
		3,800.000	Local 2,674.020526	10,161,278.00	2,932.000000	11,141,600.00	980,322.00	1.02
			Base 24.974924	94,904.71	24.084114	91,519.63	-3,385.08	0.07
B8RBZV903	GLP J REIT REIT							
		35.000	Local 155,477.685714	5,441,719.00	185,400.000000	6,489,000.00	1,047,281.00	0.59
			Base 1,490.820571	52,178.72	1,522.917693	53,302.12	1,123.40	0.04
BF5M0K909	SOFTBANK CORP COMMON STOCK							
		23,600.000	Local 1,427.552331	33,690,235.00	1,428.000000	33,700,800.00	10,565.00	3.08
			Base 13.003352	306,879.10	11.729916	276,826.02	-30,053.08	0.22
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK							
		1,800.000	Local 3,089.543889	5,561,179.00	5,414.000000	9,745,200.00	4,184,021.00	0.89
			Base 28.080378	50,544.68	44.471825	80,049.29	29,504.61	0.06
JAPANESE YEN Total								
		334,023.000	Local	985,581,537.00		1,092,533,964.00	106,952,427.00	99.88
			Base	8,900,460.63		8,974,322.04	73,861.41	7.00
MALAYSIAN RINGGIT							Exchange Rate:	4.204750
670397900	PETRONAS GAS BHD COMMON STOCK							
		26,200.000	Local 17.946502	470,198.34	16.660000	436,492.00	-33,706.34	38.32
			Base 4.192256	109,837.12	3.962186	103,809.26	-6,027.86	0.08
690461009	TENAGA NASIONAL BHD COMMON STOCK							
		55,900.000	Local 11.582402	647,456.29	9.000000	503,100.00	-144,356.29	44.16
			Base 2.729674	152,588.77	2.140436	119,650.40	-32,938.37	0.09
B05L89901	TOP GLOVE CORP BHD COMMON STOCK MYR.5							
		76,400.000	Local 4.819881	368,238.89	1.920000	146,688.00	-221,550.89	12.88
			Base 1.151351	87,963.18	0.456626	34,886.26	-53,076.92	0.03

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MALAYSIAN RINGGIT Total									
		158,500.000	Local	1,485,893.52		1,086,280.00	-399,613.52	95.36	
			Base	350,389.07		258,345.92	-92,043.15	0.20	
							Exchange Rate:	19.890000	
MEXICAN PESO									
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT								
		10,400.000	Local	175.432383	1,824,496.78	165.140000	1,717,456.00	-107,040.78	15.85
			Base	9.189210	95,567.78	8.302665	86,347.71	-9,220.07	0.07
238010904	GRUPO TELEVISIA SAB SER CPO UNIT								
		34,400.000	Local	39.123825	1,345,859.57	46.700000	1,606,480.00	260,620.43	14.82
			Base	1.834238	63,097.77	2.347914	80,768.23	17,670.46	0.06
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK								
		45,800.000	Local	35.697295	1,634,936.11	28.050000	1,284,690.00	-350,246.11	11.85
			Base	1.708965	78,270.61	1.410256	64,589.74	-13,680.87	0.05
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK								
		217,300.000	Local	15.857543	3,445,844.07	21.070000	4,578,511.00	1,132,666.93	42.25
			Base	0.773916	168,171.99	1.059326	230,191.60	62,019.61	0.18
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK								
		20,000.000	Local	55.155165	1,103,103.30	81.510000	1,630,200.00	527,096.70	15.04
			Base	2.884782	57,695.63	4.098039	81,960.78	24,265.15	0.06
MEXICAN PESO Total									
		327,900.000	Local	9,354,239.83		10,817,337.00	1,463,097.17	99.81	
			Base	462,803.78		543,858.06	81,054.28	0.42	
							Exchange Rate:	3.191100	
NEW ISRAELI SHEQEL									
664713906	NICE LTD COMMON STOCK ILS1.0								
		393.000	Local	388.789746	152,794.37	700.900000	275,453.70	122,659.33	99.70
			Base	108.011908	42,448.68	219.642130	86,319.36	43,870.68	0.07
NEW ISRAELI SHEQEL Total									
		393.000	Local	152,794.37		275,453.70	122,659.33	99.70	

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		Base		42,448.68		86,319.36	43,870.68	0.07
NEW TAIWAN DOLLAR							Exchange Rate:	28.651500
605104900	ASUSTEK COMPUTER INC COMMON STOCK TWD10.							
		6,000.000	Local 383.306333	2,299,838.00	373.500000	2,241,000.00	-58,838.00	3.26
			Base 13.720137	82,320.82	13.035967	78,215.80	-4,105.02	0.06
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
		44,000.000	Local 23.919122	1,052,441.37	38.950000	1,713,800.00	661,358.63	2.49
			Base 0.790793	34,794.90	1.359440	59,815.37	25,020.47	0.05
626073902	DELTA ELECTRONICS INC COMMON STOCK TWD10.							
		6,000.000	Local 294.235167	1,765,411.00	268.500000	1,611,000.00	-154,411.00	2.34
			Base 10.531908	63,191.45	9.371237	56,227.42	-6,964.03	0.04
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
		23,000.000	Local 105.084000	2,416,932.00	127.000000	2,921,000.00	504,068.00	4.25
			Base 3.474196	79,906.50	4.432578	101,949.29	22,042.79	0.08
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.							
		27,000.000	Local 112.590000	3,039,930.00	105.000000	2,835,000.00	-204,930.00	4.12
			Base 3.722353	100,503.52	3.664730	98,947.70	-1,555.82	0.08
632450904	EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.							
		18,000.000	Local 152.121611	2,738,189.00	135.000000	2,430,000.00	-308,189.00	3.53
			Base 5.445069	98,011.24	4.711795	84,812.31	-13,198.93	0.07
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0							
		21,000.000	Local 88.570812	1,859,987.06	106.500000	2,236,500.00	376,512.94	3.25
			Base 2.928251	61,493.28	3.717083	78,058.74	16,565.46	0.06
637216904	GIANT MANUFACTURING COMMON STOCK TWD10.							
		6,000.000	Local 330.599167	1,983,595.00	260.500000	1,563,000.00	-420,595.00	2.27
			Base 11.893340	71,360.04	9.092020	54,552.12	-16,807.92	0.04
637248907	MEDIATEK INC COMMON STOCK TWD10.							
		3,000.000	Local 683.880000	2,051,640.00	905.000000	2,715,000.00	663,360.00	3.95
			Base 23.766663	71,299.99	31.586479	94,759.44	23,459.45	0.07

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643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
		24,000.000	Local 130.104000	3,122,496.00	106.000000	2,544,000.00	-578,496.00	3.70
			Base 4.301385	103,233.25	3.699632	88,791.16	-14,442.09	0.07
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		31,000.000	Local 70.456317	2,184,145.83	93.200000	2,889,200.00	705,054.17	4.20
			Base 2.329365	72,210.33	3.252884	100,839.40	28,629.07	0.08
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	2.77
			Base 1.856213	53,830.19	2.289583	66,397.92	12,567.73	0.05
674842901	RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0							
		19,600.000	Local 59.976531	1,175,540.00	79.300000	1,554,280.00	378,740.00	2.26
			Base 2.165296	42,439.80	2.767743	54,247.77	11,807.97	0.04
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
		52,000.000	Local 450.415349	23,421,598.13	597.000000	31,044,000.00	7,622,401.87	45.14
			Base 15.783132	820,722.88	20.836605	1,083,503.48	262,780.60	0.85
691662902	UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.							
		54,000.000	Local 51.240963	2,767,012.00	54.000000	2,916,000.00	148,988.00	4.24
			Base 1.834129	99,042.94	1.884718	101,774.78	2,731.84	0.08
693233900	WAN HAI LINES LTD COMMON STOCK TWD10.							
		5,000.000	Local 200.660400	1,003,302.00	158.500000	792,500.00	-210,802.00	1.15
			Base 7.244320	36,221.60	5.531997	27,659.98	-8,561.62	0.02
698438900	YAGEO CORPORATION COMMON STOCK TWD10.							
		3,000.000	Local 534.427200	1,603,281.60	434.000000	1,302,000.00	-301,281.60	1.89
			Base 18.879683	56,639.05	15.147549	45,442.65	-11,196.40	0.04
698758901	YANG MING MARINE TRANSPORT COMMON STOCK TWD10.							
		10,000.000	Local 118.094400	1,180,944.00	124.500000	1,245,000.00	64,056.00	1.81
			Base 4.263490	42,634.90	4.345322	43,453.22	818.32	0.03
ACI126S98	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0							
		13,000.000	Local 113.090385	1,470,175.00	103.500000	1,345,500.00	-124,675.00	1.96
			Base 4.047978	52,623.71	3.612376	46,960.89	-5,662.82	0.04

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B606XG902	ONENESS BIOTECH CO LTD COMMON STOCK TWD10.							
		4,000.000	Local 288.586500	1,154,346.00	214.500000	858,000.00	-296,346.00	1.25
			Base 10.381930	41,527.72	7.486519	29,946.08	-11,581.64	0.02
NEW TAIWAN DOLLAR Total								
		398,600.000	Local	59,919,005.71		68,659,180.00	8,740,174.29	99.82
			Base	2,084,008.11		2,396,355.52	312,347.41	1.87
NORWEGIAN KRONE							Exchange Rate:	8.803850
473249902	TELENOR ASA COMMON STOCK NOK6.							
		12,004.000	Local 141.276768	1,695,886.32	126.750000	1,521,507.00	-174,379.32	22.34
			Base 15.104933	181,319.62	14.397110	172,822.91	-8,496.71	0.13
479053902	SCHIBSTED ASA CL A COMMON STOCK NOK.5							
		3,437.000	Local 400.181618	1,375,424.22	218.100000	749,609.70	-625,814.52	11.01
			Base 46.623125	160,243.68	24.773253	85,145.67	-75,098.01	0.07
713360907	EQUINOR ASA COMMON STOCK NOK2.5							
		9,407.000	Local 163.505627	1,538,097.43	331.200000	3,115,598.40	1,577,500.97	45.75
			Base 18.765445	176,526.54	37.619905	353,890.45	177,363.91	0.28
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7							
		1,069.000	Local 321.236024	343,401.31	442.000000	472,498.00	129,096.69	6.94
			Base 36.999804	39,552.79	50.205308	53,669.47	14,116.68	0.04
ACI0CS7P8	SCHIBSTED ASA B SHS COMMON STOCK NOK.5							
		2,692.000	Local 224.264528	603,720.11	188.400000	507,172.80	-96,547.31	7.45
			Base 23.166029	62,362.95	21.399729	57,608.07	-4,754.88	0.04
ACI1984W2	ADEVINTA ASA COMMON STOCK NOK.2							
		5,467.000	Local 152.957479	836,218.54	80.860000	442,061.62	-394,156.92	6.49
			Base 16.919327	92,497.96	9.184618	50,212.31	-42,285.65	0.04
NORWEGIAN KRONE Total								
		34,076.000	Local	6,392,747.93		6,808,447.52	415,699.59	99.97
			Base	712,503.54		773,348.88	60,845.34	0.60

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PHILIPPINE PESO							Exchange Rate:	51.745000
605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		178,200.000	Local 36.779517	6,554,110.01	35.050000	6,245,910.00	-308,200.01	58.85
			Base 0.750048	133,658.51	0.677360	120,705.58	-12,952.93	0.09
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		115,400.000	Local 31.466405	3,631,223.18	37.850000	4,367,890.00	736,666.82	41.15
			Base 0.630337	72,740.85	0.731472	84,411.83	11,670.98	0.07
PHILIPPINE PESO Total		293,600.000	Local	10,185,333.19		10,613,800.00	428,466.81	100.00
			Base	206,399.36		205,117.41	-1,281.95	0.16
POUND STERLING							Exchange Rate:	0.761238
018270009	CRH PLC COMMON STOCK EUR.32							
		2,856.000	Local 25.217090	72,020.01	30.720000	87,736.32	15,716.31	1.18
			Base 31.987871	91,357.36	40.355316	115,254.78	23,897.42	0.09
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,434.000	Local 31.199499	138,338.58	38.635000	171,307.59	32,969.01	2.31
			Base 42.189684	187,069.06	50.752853	225,038.15	37,969.09	0.18
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025							
		8,682.000	Local 5.273053	45,780.65	7.174000	62,284.67	16,504.02	0.84
			Base 6.537269	56,756.57	9.424122	81,820.23	25,063.66	0.06
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		3,680.000	Local 34.235916	125,988.17	31.945000	117,557.60	-8,430.57	1.58
			Base 44.398361	163,385.97	41.964537	154,429.50	-8,956.47	0.12
040520009	HALMA PLC COMMON STOCK GBP.1							
		3,427.000	Local 20.139408	69,017.75	25.100000	86,017.70	16,999.95	1.16
			Base 25.546828	87,548.98	32.972605	112,997.12	25,448.14	0.09
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	Local 36.322534	73,952.68	16.105000	32,789.78	-41,162.90	0.44
			Base 46.885147	95,458.16	21.156327	43,074.28	-52,383.88	0.03

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054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5	20,003.000	Local 6.557970	131,179.08	5.254000	105,095.76	-26,083.32	1.41
			Base 8.374049	167,506.11	6.901915	138,059.00	-29,447.11	0.11
067760009	PEARSON PLC COMMON STOCK GBP.25	14,589.000	Local 6.714023	97,950.88	7.506000	109,505.03	11,554.15	1.47
			Base 8.430194	122,988.10	9.860254	143,851.24	20,863.14	0.11
068253004	PERSIMMON PLC COMMON STOCK GBP.1	1,105.000	Local 23.957882	26,473.46	21.510000	23,768.55	-2,704.91	0.32
			Base 30.924860	34,171.97	28.256603	31,223.55	-2,948.42	0.02
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05	3,384.000	Local 13.909415	47,069.46	11.340000	38,374.56	-8,694.90	0.52
			Base 17.644084	59,707.58	14.896787	50,410.73	-9,296.85	0.04
071887004	RIO TINTO PLC COMMON STOCK GBP.1	3,677.000	Local 31.393935	115,435.50	60.810000	223,598.37	108,162.87	3.01
			Base 40.062412	147,309.49	79.883033	293,729.91	146,420.42	0.23
079087003	SSE PLC COMMON STOCK GBP.5	15,296.000	Local 14.032035	214,634.01	17.485000	267,450.56	52,816.55	3.60
			Base 18.692934	285,927.12	22.969163	351,336.32	65,409.20	0.27
079805909	BP PLC COMMON STOCK USD.25	200,564.000	Local 3.362590	674,414.56	3.753500	752,816.97	78,402.41	10.13
			Base 4.596287	921,849.64	4.930784	988,937.72	67,088.08	0.77
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK	112,431.000	Local 0.579116	65,110.62	0.470550	52,904.41	-12,206.21	0.71
			Base 0.734609	82,592.78	0.618138	69,497.86	-13,094.92	0.05
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	26,254.000	Local 1.979515	51,970.18	1.307000	34,313.98	-17,656.20	0.46
			Base 2.555159	67,083.14	1.716940	45,076.55	-22,006.59	0.04
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25	6,688.000	Local 15.298263	102,314.78	16.472000	110,164.74	7,849.96	1.48
			Base 20.145588	134,733.69	21.638436	144,717.87	9,984.18	0.11

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098952906	ASTRAZENECA PLC COMMON STOCK USD.25								
		1,904.000	Local 71.132127	135,435.57	101.320000	192,913.28	57,477.71		2.60
			Base 94.244638	179,441.79	133.098978	253,420.45	73,978.66		0.20
309135903	BT GROUP PLC COMMON STOCK GBP.05								
		167,374.000	Local 1.690952	283,021.38	1.822000	304,955.43	21,934.05		4.11
			Base 2.189852	366,524.33	2.393470	400,604.58	34,080.25		0.31
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005								
		2,044.000	Local 17.760660	36,302.79	16.740000	34,216.56	-2,086.23		0.46
			Base 22.529388	46,050.07	21.990494	44,948.57	-1,101.50		0.04
320898901	NEXT PLC COMMON STOCK GBP.1								
		513.000	Local 56.470975	28,969.61	60.320000	30,944.16	1,974.55		0.42
			Base 71.633411	36,747.94	79.239344	40,649.78	3,901.84		0.03
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095238								
		512,956.000	Local 1.439291	738,292.73	1.248400	640,374.27	-97,918.46		8.62
			Base 1.852647	950,326.65	1.639960	841,227.41	-109,099.24		0.66
B10RZP905	UNILEVER PLC COMMON STOCK GBP.031111								
		2,041.000	Local 45.634934	93,140.90	34.550000	70,516.55	-22,624.35		0.95
			Base 59.194037	120,815.03	45.386594	92,634.04	-28,180.99		0.07
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1								
		1,776.000	Local 24.001588	42,626.82	29.510000	52,409.76	9,782.94		0.71
			Base 30.446002	54,072.10	38.765800	68,848.06	14,775.96		0.05
B1CRLC906	MONDI PLC COMMON STOCK EUR.2								
		4,416.000	Local 20.698933	91,406.49	14.915000	65,864.64	-25,541.85		0.89
			Base 26.969042	119,095.29	19.593084	86,523.06	-32,572.23		0.07
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789								
		1,790.000	Local 24.557754	43,958.38	30.780000	55,096.20	11,137.82		0.74
			Base 32.725173	58,578.06	40.434135	72,377.10	13,799.04		0.06
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945								
		3,941.000	Local 10.008526	39,443.60	39.725000	156,556.23	117,112.63		2.11
			Base 12.919008	50,913.81	52.184731	205,660.03	154,746.22		0.16

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B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	823.000	Local 64.896185 Base 90.127837	53,409.56 74,175.21	58.320000 76.612045	47,997.36 63,051.71	-5,412.20 -11,123.50	0.65 0.05	
B2B0DG904	RELX PLC COMMON STOCK GBP.144397	3,578.000	Local 19.089053 Base 24.214452	68,300.63 86,639.31	23.830000 31.304270	85,263.74 112,006.68	16,963.11 25,367.37	1.15 0.09	
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	9,010.000	Local 8.894003 Base 12.123477	80,134.97 109,232.53	11.245000 14.771990	101,317.45 133,095.63	21,182.48 23,863.10	1.36 0.10	
B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02	1,743.000	Local 12.260138 Base 16.044842	21,369.42 27,966.16	11.710000 15.382837	20,410.53 26,812.28	-958.89 -1,153.88	0.27 0.02	
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01	30,973.000	Local 2.816529 Base 3.648440	87,236.34 113,003.12	5.000000 6.568248	154,865.00 203,438.35	67,628.66 90,435.23	2.08 0.16	
B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01	1,999.000	Local 14.641606 Base 20.378189	29,268.57 40,736.00	16.435000 21.589831	32,853.57 43,158.08	3,585.00 2,422.08	0.44 0.03	
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	8,283.000	Local 7.393045 Base 9.455098	61,236.59 78,316.58	7.012000 9.211311	58,080.40 76,297.29	-3,156.19 -2,019.29	0.78 0.06	
B8KF9B904	WPP PLC COMMON STOCK GBP.1	34,301.000	Local 8.922055 Base 11.724961	306,035.40 402,177.90	10.030000 13.175906	344,039.03 451,946.74	38,003.63 49,768.84	4.63 0.35	
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105	6,001.000	Local 17.660807 Base 22.578644	105,982.50 135,494.44	16.500000 21.675219	99,016.50 130,072.99	-6,966.00 -5,421.45	1.33 0.10	
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129	38,663.000	Local 9.469459 Base 12.337591	366,117.71 477,008.29	11.724000 15.401228	453,285.01 595,457.68	87,167.30 118,449.39	6.10 0.46	

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BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
	1,132.000	Local	48.074373	54,420.19	51.900000	58,750.80	4,330.61	0.79	
		Base	62.635071	70,902.90	68.178415	77,177.97	6,275.07	0.06	
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976								
	716.000	Local	38.984441	27,912.86	78.800000	56,420.80	28,507.94	0.76	
		Base	50.321145	36,029.94	103.515589	74,117.16	38,087.22	0.06	
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001								
	28,659.000	Local	6.254192	179,238.89	6.018000	172,469.86	-6,769.03	2.32	
		Base	7.901755	226,456.41	7.905543	226,564.96	108.55	0.18	
BP6MXD906	SHELL PLC COMMON STOCK EUR.07								
	76,168.000	Local	15.018042	1,143,894.24	21.085000	1,606,002.28	462,108.04	21.62	
		Base	20.492046	1,560,838.16	27.698302	2,109,724.26	548,886.10	1.65	
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
	28,910.000	Local	5.443277	157,365.14	6.328000	182,942.48	25,577.34	2.46	
		Base	7.296890	210,953.08	8.312775	240,322.32	29,369.24	0.19	
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245								
	1,543.000	Local	31.003027	47,837.67	18.785000	28,985.26	-18,852.41	0.39	
		Base	40.018730	61,748.90	24.676908	38,076.48	-23,672.42	0.03	
POUND STERLING Total									
	1,400,363.000	Local		6,374,009.32		7,382,233.74	1,008,224.42	99.38	
		Base		8,399,689.72		9,697,668.47	1,297,978.75	7.57	
QATARI RIAL							Exchange Rate:	3.641750	
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0								
	25,069.000	Local	9.501325	238,188.72	19.000000	476,311.00	238,122.28	93.40	
		Base	2.609537	65,418.49	5.217272	130,791.79	65,373.30	0.10	
QATARI RIAL Total									
	25,069.000	Local		238,188.72		476,311.00	238,122.28	93.40	
		Base		65,418.49		130,791.79	65,373.30	0.10	

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SAUDI RIYAL							Exchange Rate:	3.751500
B12LZH904	AL RAJHI BANK COMMON STOCK SAR10.							
		3,883.000	Local 107.820149	418,665.64	160.600000	623,609.80	204,944.16	17.36
			Base 28.750507	111,638.22	42.809543	166,229.45	54,591.23	0.13
B12LZP906	BANK ALBILAD COMMON STOCK SAR10.							
		5,175.000	Local 22.097229	114,353.16	62.000000	320,850.00	206,496.84	8.93
			Base 5.890866	30,485.23	16.526723	85,525.79	55,040.56	0.07
B12LZQ904	BANK AL JAZIRA COMMON STOCK SAR10.							
		12,315.000	Local 11.160229	137,438.22	26.350000	324,500.25	187,062.03	9.03
			Base 2.975189	36,639.45	7.023857	86,498.80	49,859.35	0.07
B12M7Q903	SAUDI TELECOM CO COMMON STOCK SAR10.							
		2,798.000	Local 131.105772	366,833.95	107.800000	301,624.40	-65,209.55	8.40
			Base 34.958624	97,814.23	28.735173	80,401.01	-17,413.22	0.06
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.							
		3,184.000	Local 87.113882	277,370.60	131.000000	417,104.00	139,733.40	11.61
			Base 23.223555	73,943.80	34.919366	111,183.26	37,239.46	0.09
B39NWT906	ALINMA BANK COMMON STOCK SAR10.0							
		10,987.000	Local 14.518981	159,520.04	38.850000	426,844.95	267,324.91	11.88
			Base 3.870593	42,526.20	10.355858	113,779.81	71,253.61	0.09
B403QG902	MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0							
		876.000	Local 180.839658	158,415.54	212.600000	186,237.60	27,822.06	5.18
			Base 48.221336	42,241.89	56.670665	49,643.50	7,401.61	0.04
BJTM27902	SAUDI ARABIAN OIL CO COMMON STOCK							
		8,822.000	Local 35.324142	311,629.58	43.100000	380,228.20	68,598.62	10.58
			Base 9.419269	83,096.79	11.488738	101,353.65	18,256.86	0.08
BSHYYN909	THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0							
		7,754.000	Local 54.482083	422,454.07	70.900000	549,758.60	127,304.53	15.30
			Base 14.527781	112,648.41	18.899107	146,543.68	33,895.27	0.11

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SAUDI RIYAL Total									
		55,794.000	Local	2,366,680.80		3,530,757.80	1,164,077.00	98.29	
			Base	631,034.22		941,158.95	310,124.73	0.73	
							Exchange Rate:	1.355350	
SINGAPORE DOLLAR									
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK								
		4,300.000	Local	23.281705	100,111.33	35.830000	154,069.00	53,957.67	14.02
			Base	16.850098	72,455.42	26.435976	113,674.70	41,219.28	0.09
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK								
		5,600.000	Local	25.114852	140,643.17	32.020000	179,312.00	38,668.83	16.32
			Base	18.178407	101,799.08	23.624894	132,299.41	30,500.33	0.10
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
		154,900.000	Local	2.595453	402,035.66	2.640000	408,936.00	6,900.34	37.21
			Base	1.915871	296,768.43	1.947836	301,719.85	4,951.42	0.24
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
		13,300.000	Local	10.189162	135,515.85	12.380000	164,654.00	29,138.15	14.98
			Base	7.253621	96,473.16	9.134172	121,484.49	25,011.33	0.09
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK								
		19,700.000	Local	4.083672	80,448.34	4.710000	92,787.00	12,338.66	8.44
			Base	2.934516	57,809.96	3.475117	68,459.81	10,649.85	0.05
BNHXFJ902	CAPITALAND INVESTMENT LTD/SI COMMON STOCK								
		24,800.000	Local	2.950000	73,160.00	3.990000	98,952.00	25,792.00	9.00
			Base	2.200179	54,564.44	2.943889	73,008.45	18,444.01	0.06
SINGAPORE DOLLAR Total									
		222,600.000	Local		931,914.35		1,098,710.00	166,795.65	99.97
			Base		679,870.49		810,646.71	130,776.22	0.63
							Exchange Rate:	14.612500	
SOUTH AFRICAN RAND									
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001								
		7,031.000	Local	105.519401	741,906.91	190.000000	1,335,890.00	593,983.09	17.42

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	7.419188	52,164.31	13.002566	91,421.04	39,256.73	0.07
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							
		1,088.000 Local	2,782.374228	3,027,223.16	1,664.120000	1,810,562.56	-1,216,660.60	23.61
		Base	197.575101	214,961.71	113.883319	123,905.05	-91,056.66	0.10
ACI1HBHB8	SIBANYE STILLWATER LTD COMMON STOCK							
		14,336.000 Local	71.336743	1,022,683.55	59.800000	857,292.80	-165,390.75	11.18
		Base	4.730553	67,817.21	4.092387	58,668.46	-9,148.75	0.05
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607							
		4,062.000 Local	146.500928	595,086.77	198.630000	806,835.06	211,748.29	10.52
		Base	8.505133	34,547.85	13.593157	55,215.40	20,667.55	0.04
B1FFT7902	IMPALA PLATINUM HOLDINGS LTD COMMON STOCK NPV							
		6,250.000 Local	228.514198	1,428,213.74	225.030000	1,406,437.50	-21,776.24	18.34
		Base	16.067091	100,419.32	15.399829	96,248.93	-4,170.39	0.08
B65B4D905	VODACOM GROUP LTD COMMON STOCK							
		4,405.000 Local	133.712858	589,005.14	160.000000	704,800.00	115,794.86	9.19
		Base	9.401503	41,413.62	10.949530	48,232.68	6,819.06	0.04
BZBFKT902	BID CORP LTD COMMON STOCK							
		2,170.000 Local	298.838221	648,478.94	318.020000	690,103.40	41,624.46	9.00
		Base	22.166949	48,102.28	21.763559	47,226.92	-875.36	0.04
SOUTH AFRICAN RAND Total								
		39,342.000 Local		8,052,598.21		7,611,921.32	-440,676.89	99.26
		Base		559,426.30		520,918.48	-38,507.82	0.41
SOUTH KOREAN WON							Exchange Rate:	1,212.050000
619403900	KAKAO CORP COMMON STOCK KRW100.0							
		1,190.000 Local	155,124.000000	184,597,560.00	106,500.000000	126,735,000.00	-57,862,560.00	3.63
		Base	136.703235	162,676.85	87.867662	104,562.52	-58,114.33	0.08
622487908	SK TELECOM COMMON STOCK KRW100.0							
		701.000 Local	105,712.707561	74,104,608.00	56,900.000000	39,886,900.00	-34,217,708.00	1.14
		Base	93.159472	65,304.79	46.945258	32,908.63	-32,396.16	0.03

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Holdings

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626418909	NCSOFT CORP COMMON STOCK KRW500.0									
		89.000	Local 673,201.797753	59,914,960.00	467,500.000000		41,607,500.00	-18,307,460.00		1.19
			Base 567.887079	50,541.95	385.710160		34,328.20	-16,213.75		0.03
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0									
		47.000	Local 1,183,946.404255	55,645,481.00	858,000.000000		40,326,000.00	-15,319,481.00		1.15
			Base 1,085.492340	51,018.14	707.891589		33,270.90	-17,747.24		0.03
634691901	LG CHEM LTD COMMON STOCK KRW5000.									
		129.000	Local 276,220.790698	35,632,482.00	532,000.000000		68,628,000.00	32,995,518.00		1.96
			Base 244.119147	31,491.37	438.925787		56,621.43	25,130.06		0.04
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.									
		1,418.000	Local 48,839.035966	69,253,753.00	41,500.000000		58,847,000.00	-10,406,753.00		1.68
			Base 43.163089	61,205.26	34.239512		48,551.63	-12,653.63		0.04
640586905	HMM CO LTD COMMON STOCK KRW5000.0									
		2,035.000	Local 43,434.717445	88,389,650.00	29,150.000000		59,320,250.00	-29,069,400.00		1.70
			Base 38.276904	77,893.50	24.050163		48,942.08	-28,951.42		0.04
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.									
		216.000	Local 284,727.601852	61,501,162.00	215,000.000000		46,440,000.00	-15,061,162.00		1.33
			Base 250.916574	54,197.98	177.385421		38,315.25	-15,882.73		0.03
645026907	SK HYNIX INC COMMON STOCK KRW5000.									
		1,659.000	Local 98,491.930078	163,398,112.00	118,000.000000		195,762,000.00	32,363,888.00		5.60
			Base 86.129343	142,888.58	97.355720		161,513.14	18,624.56		0.13
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.									
		342.000	Local 227,682.000000	77,867,244.00	180,500.000000		61,731,000.00	-16,136,244.00		1.77
			Base 199.231725	68,137.25	148.921249		50,931.07	-17,206.18		0.04
649092905	KIA CORP COMMON STOCK KRW5000.0									
		808.000	Local 80,764.559406	65,257,764.00	74,000.000000		59,792,000.00	-5,465,764.00		1.71
			Base 70.672525	57,103.40	61.053587		49,331.30	-7,772.10		0.04
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.									
		3,143.000	Local 44,685.717467	140,447,210.00	22,650.000000		71,188,950.00	-69,258,260.00		2.04
			Base 39.492459	124,124.80	18.687348		58,734.33	-65,390.47		0.05

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Books Open

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
651740904	HLB INC COMMON STOCK KRW500.							
		855.000	Local 67,053.590643	57,330,820.00	30,650.000000	26,205,750.00	-31,125,070.00	0.75
			Base 57.222725	48,925.43	25.287736	21,621.01	-27,304.42	0.02
652073909	LG ELECTRONICS INC COMMON STOCK KRW5000.							
		492.000	Local 129,538.841463	63,733,110.00	120,500.000000	59,286,000.00	-4,447,110.00	1.70
			Base 109.273984	53,762.80	99.418341	48,913.82	-4,848.98	0.04
656039906	NAVER CORP COMMON STOCK KRW100.0							
		665.000	Local 286,029.387970	190,209,543.00	340,500.000000	226,432,500.00	36,222,957.00	6.48
			Base 249.379113	165,837.11	280.929005	186,817.79	20,980.68	0.15
669323008	POSCO HOLDINGS INC COMMON STOCK KRW5000.0							
		242.000	Local 255,704.388430	61,880,462.00	293,000.000000	70,906,000.00	9,025,538.00	2.03
			Base 225.987107	54,688.88	241.739202	58,500.89	3,812.01	0.05
677164907	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.							
		146.000	Local 681,544.801370	99,505,541.00	596,000.000000	87,016,000.00	-12,489,541.00	2.49
			Base 600.612329	87,689.40	491.728889	71,792.42	-15,896.98	0.06
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0							
		9,806.000	Local 64,244.134917	629,977,987.00	69,600.000000	682,497,600.00	52,519,613.00	19.53
			Base 56.186140	550,961.29	57.423374	563,093.60	12,132.31	0.44
677381907	SAMSUNG ELECTRONICS PEF PREFERENCE							
		1,670.000	Local 73,997.833533	123,576,382.00	63,000.000000	105,210,000.00	-18,366,382.00	3.01
			Base 65.410647	109,235.78	51.978054	86,803.35	-22,432.43	0.07
698833902	YUHAN CORP COMMON STOCK KRW1000.0							
		1,508.000	Local 60,207.563660	90,793,006.00	58,400.000000	88,067,200.00	-2,725,806.00	2.52
			Base 53.057997	80,011.46	48.182831	72,659.71	-7,351.75	0.06
943MCB906	SAMSUNG BIOLOGICS CO LTD RIGHT							
		10.000	Local 0.000000	0.00	188,000.000000	1,880,000.00	1,880,000.00	0.05
			Base 0.000000	0.00	155.109113	1,551.09	1,551.09	0.00
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0							
		539.000	Local 132,105.601113	71,204,919.00	114,000.000000	61,446,000.00	-9,758,919.00	1.76
			Base 121.120019	65,283.69	94.055526	50,695.93	-14,587.76	0.04

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ACIQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0	301.000	Local 678,696.086379	204,287,522.00	827,000.000000		248,927,000.00	44,639,478.00	7.12	
			Base 576.371661	173,487.87	682.315086		205,376.84	31,888.97	0.16	
ACIOW8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0	885.000	Local 115,680.749153	102,377,463.00	65,000.000000		57,525,000.00	-44,852,463.00	1.65	
			Base 99.278960	87,861.88	53.628151		47,460.91	-40,400.97	0.04	
ACI1WBRX2	SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0	226.000	Local 280,223.982301	63,330,620.00	157,000.000000		35,482,000.00	-27,848,620.00	1.02	
			Base 239.139779	54,045.59	129.532610		29,274.37	-24,771.22	0.02	
ACI1YN9K2	KRAFTON INC COMMON STOCK KRW100.0	118.000	Local 485,145.423729	57,247,160.00	275,500.000000		32,509,000.00	-24,738,160.00	0.93	
			Base 409.250000	48,291.50	227.300854		26,821.50	-21,470.00	0.02	
ACI1Z3BX4	SD BIOSENSOR INC COMMON STOCK KRW500.0	741.000	Local 56,016.788124	41,508,440.00	55,800.000000		41,347,800.00	-160,640.00	1.18	
			Base 47.253603	35,014.92	46.037705		34,113.94	-900.98	0.03	
B00LR0904	HANON SYSTEMS COMMON STOCK KRW100.0	12,801.000	Local 11,303.389970	144,694,695.00	11,800.000000		151,051,800.00	6,357,105.00	4.32	
			Base 9.293640	118,967.89	9.735572		124,625.06	5,657.17	0.10	
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0	1,439.000	Local 206,407.004170	297,019,679.00	171,500.000000		246,788,500.00	-50,231,179.00	7.06	
			Base 178.325935	256,611.02	141.495813		203,612.47	-52,998.55	0.16	
B0V3YP907	CELLTRION PHARM INC COMMON STOCK KRW500.0	371.000	Local 121,764.528302	45,174,640.00	97,800.000000		36,283,800.00	-8,890,840.00	1.04	
			Base 102.715876	38,107.59	80.689741		29,935.89	-8,171.70	0.02	
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.0	346.000	Local 243,232.002890	84,158,273.00	215,000.000000		74,390,000.00	-9,768,273.00	2.13	
			Base 213.273179	73,792.52	177.385421		61,375.36	-12,417.16	0.05	
B39Z8G904	LG INNOTEK CO LTD COMMON STOCK KRW5000.0	296.000	Local 209,167.195946	61,913,490.00	387,000.000000		114,552,000.00	52,638,510.00	3.28	
			Base 178.500777	52,836.23	319.293759		94,510.95	41,674.72	0.07	

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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
B39Z8L903	SK INC COMMON STOCK KRW200.0		161.000	249,839.372671	40,224,139.00	242,000.000000	38,962,000.00	-1,262,139.00	1.11
		Local		220.803665	35,549.39	199.661730	32,145.54	-3,403.85	0.03
B679Q3906	SEEGENE INC COMMON STOCK KRW500.		592.000	67,920.354730	40,208,850.00	51,100.000000	30,251,200.00	-9,957,650.00	0.87
		Local		57.295000	33,918.64	42.159977	24,958.71	-8,959.93	0.02
BJ321P905	ECOPRO BM CO LTD COMMON STOCK KRW500.0		103.000	455,564.077670	46,923,100.00	397,700.000000	40,963,100.00	-5,960,000.00	1.17
		Local		388.772913	40,043.61	328.121777	33,796.54	-6,247.07	0.03
BMG3GS900	SK SQUARE CO LTD COMMON STOCK KRW500.0		453.000	82,000.000000	37,146,000.00	56,800.000000	25,730,400.00	-11,415,600.00	0.74
		Local		68.719890	31,130.11	46.862753	21,228.83	-9,901.28	0.02
BSTJWN901	ALTEOGEN INC COMMON STOCK KRW500.0		524.000	85,325.572519	44,710,600.00	56,600.000000	29,658,400.00	-15,052,200.00	0.85
		Local		71.977366	37,716.14	46.697743	24,469.62	-13,246.52	0.02
SOUTH KOREAN WON Total			47,067.000		3,775,146,427.00		3,483,633,650.00	-291,512,777.00	99.69
		Base			3,280,354.61		2,874,166.62	-406,187.99	2.24
SWEDISH KRONA								Exchange Rate:	9.402400
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK		3,718.000	152.244866	566,046.41	126.180000	469,137.24	-96,909.17	3.65
		Local		16.062466	59,720.25	13.419978	49,895.48	-9,824.77	0.04
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0		21,420.000	79.513742	1,703,184.35	86.300000	1,848,546.00	145,361.65	14.36
		Local		8.555853	183,266.38	9.178508	196,603.63	13,337.25	0.15
597838903	TELIA CO AB COMMON STOCK SEK3.2		44,318.000	34.875987	1,545,633.97	37.740000	1,672,561.32	126,927.35	13.00
		Local		3.778520	167,456.47	4.013869	177,886.64	10,430.17	0.14
718762909	LUNDIN ENERGY AB COMMON STOCK SEK.01								

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FRANKLIN GLOBAL DBI CIF
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	3,462.000	Local	302.155277	1,046,061.57	399.300000	1,382,376.60	336,315.03	10.74	
		Base	35.456756	122,751.29	42.467881	147,023.80	24,272.51	0.11	
ACI1X8ZS0	SWEDISH MATCH AB COMMON STOCK SEK1.9823								
	4,970.000	Local	63.544996	315,818.63	70.880000	352,273.60	36,454.97	2.74	
		Base	6.812905	33,860.14	7.538501	37,466.35	3,606.21	0.03	
ACI1XML96	HEXAGON AB B SHS COMMON STOCK EUR.22								
	15,928.000	Local	62.856863	1,001,184.12	132.750000	2,114,442.00	1,113,257.88	16.43	
		Base	6.840498	108,955.45	14.118736	224,883.22	115,927.77	0.18	
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2								
	1,778.000	Local	142.301800	253,012.60	201.000000	357,378.00	104,365.40	2.78	
		Base	16.099494	28,624.90	21.377521	38,009.23	9,384.33	0.03	
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25								
	13,994.000	Local	106.791062	1,494,434.12	142.300000	1,991,346.20	496,912.08	15.47	
		Base	12.175720	170,387.03	15.134434	211,791.27	41,404.24	0.17	
BJXSCH901	EVOLUTION AB COMMON STOCK SEK.003								
	369.000	Local	576.287995	212,650.27	968.100000	357,228.90	144,578.63	2.78	
		Base	61.786070	22,799.06	102.963073	37,993.37	15,194.31	0.03	
BKP8Q1901	SINCH AB COMMON STOCK SEK.1								
	4,174.000	Local	143.013052	596,936.48	64.460000	269,056.04	-327,880.44	2.09	
		Base	16.760489	69,958.28	6.855696	28,615.68	-41,342.60	0.02	
BMDTR7900	EMBRACER GROUP AB COMMON STOCK SEK.0013								
	10,666.000	Local	112.427562	1,199,152.38	79.380000	846,667.08	-352,485.30	6.58	
		Base	13.176006	140,535.28	8.442525	90,047.97	-50,487.31	0.07	
BMW PW3900	BOLIDEN AB COMMON STOCK SEK2.11								
	2,504.000	Local	237.668231	595,121.25	478.100000	1,197,162.40	602,041.15	9.30	
		Base	26.888894	67,329.79	50.848719	127,325.19	59,995.40	0.10	
SWEDISH KRONA Total									
	127,301.000	Local		10,529,236.15		12,858,175.38	2,328,939.23	99.91	
		Base		1,175,644.32		1,367,541.83	191,897.51	1.07	

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWISS FRANC							Exchange Rate:	0.924050
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							
		395.000	Local 477.454785	188,594.64	555.000000	219,225.00	30,630.36	8.39
			Base 497.377190	196,463.99	600.616850	237,243.66	40,779.67	0.19
598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		37.000	Local 1,957.463784	72,426.16	3,827.000000	141,599.00	69,172.84	5.42
			Base 1,980.437027	73,276.17	4,141.550782	153,237.38	79,961.21	0.12
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		293.000	Local 276.125734	80,904.84	456.800000	133,842.40	52,937.56	5.12
			Base 279.366382	81,854.35	494.345544	144,843.24	62,988.89	0.11
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		2,429.000	Local 82.773508	201,056.85	81.250000	197,356.25	-3,700.60	7.55
			Base 88.308370	214,501.03	87.928142	213,577.46	-923.57	0.17
710889908	ABB LTD REG COMMON STOCK CHF.12							
		3,583.000	Local 19.252459	68,981.56	30.170000	108,099.11	39,117.55	4.14
			Base 19.372568	69,411.91	32.649748	116,984.05	47,572.14	0.09
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		932.000	Local 316.957951	295,404.81	366.450000	341,531.40	46,126.59	13.06
			Base 339.930333	316,815.07	396.569450	369,602.73	52,787.66	0.29
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000	Local 74.552157	97,812.43	42.010000	55,117.12	-42,695.31	2.11
			Base 75.427111	98,960.37	45.462908	59,647.34	-39,313.03	0.05
711075903	HOLCIM LTD COMMON STOCK CHF2.0							
		2,748.000	Local 53.930138	148,200.02	45.290000	124,456.92	-23,743.10	4.76
			Base 54.514145	149,804.87	49.012499	134,686.35	-15,118.52	0.11
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		2,491.000	Local 98.000100	244,118.25	120.200000	299,418.20	55,299.95	11.45
			Base 102.457856	255,222.52	130.079541	324,028.14	68,805.62	0.25
714789906	TEMENOS AG REG COMMON STOCK CHF5.0							
		563.000	Local 139.162416	78,348.44	89.000000	50,107.00	-28,241.44	1.92

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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		Base	140.081456	78,865.86	96.315134	54,225.42	-24,640.44	0.04
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000 Local	406.068115	99,080.62	263.700000	64,342.80	-34,737.82	2.46
		Base	410.833770	100,243.44	285.374168	69,631.30	-30,612.14	0.05
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0							
		112.000 Local	522.680625	58,540.23	672.200000	75,286.40	16,746.17	2.88
		Base	572.864554	64,160.83	727.449813	81,474.38	17,313.55	0.06
763561909	EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01							
		183.000 Local	808.240273	147,907.97	901.500000	164,974.50	17,066.53	6.31
		Base	868.748634	158,981.00	975.596559	178,534.17	19,553.17	0.14
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		851.000 Local	89.129506	75,849.21	88.120000	74,990.12	-859.09	2.87
		Base	90.175546	76,739.39	95.362805	81,153.75	4,414.36	0.06
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0							
		1,568.000 Local	83.923170	131,591.53	118.000000	185,024.00	53,432.47	7.08
		Base	84.670402	132,763.19	127.698718	200,231.59	67,468.40	0.16
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		639.000 Local	106.835790	68,268.07	307.400000	196,428.60	128,160.53	7.51
		Base	108.089640	69,069.28	332.665981	212,573.56	143,504.28	0.17
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25							
		961.000 Local	58.965369	56,665.72	69.200000	66,501.20	9,835.48	2.54
		Base	62.147315	59,723.57	74.887723	71,967.10	12,243.53	0.06
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		186.000 Local	475.883871	88,514.40	572.200000	106,429.20	17,914.80	4.07
		Base	491.622097	91,441.71	619.230561	115,176.88	23,735.17	0.09
SWISS FRANC Total								
		19,527.000 Local		2,202,265.75		2,604,729.22	402,463.47	99.64
		Base		2,288,298.55		2,818,818.50	530,519.95	2.20

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THAILAND BAHT							Exchange Rate:	33.250000
ACIOSCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		96,200.000	Local 64.381182	6,193,469.73	66.250000	6,373,250.00	179,780.27	35.64
			Base 2.015865	193,926.19	1.992481	191,676.69	-2,249.50	0.15
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A							
		39,600.000	Local 82.817938	3,279,590.34	65.000000	2,574,000.00	-705,590.34	14.39
			Base 2.651659	105,005.69	1.954887	77,413.53	-27,592.16	0.06
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L							
		36,600.000	Local 75.311780	2,756,411.16	59.000000	2,159,400.00	-597,011.16	12.08
			Base 2.411327	88,254.58	1.774436	64,944.36	-23,310.22	0.05
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							
		91,300.000	Local 39.561369	3,611,952.98	38.500000	3,515,050.00	-96,902.98	19.66
			Base 1.201219	109,671.34	1.157895	105,715.79	-3,955.55	0.08
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		123,900.000	Local 19.215763	2,380,833.06	25.000000	3,097,500.00	716,666.94	17.32
			Base 0.566519	70,191.73	0.751880	93,157.89	22,966.16	0.07
THAILAND BAHT Total		387,600.000	Local	18,222,257.27		17,719,200.00	-503,057.27	99.09
			Base	567,049.53		532,908.26	-34,141.27	0.42
TURKISH LIRA							Exchange Rate:	14.671750
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000	Local 87.897262	192,319.21	214.400000	469,107.20	276,787.99	99.60
			Base 24.712802	54,071.61	14.613117	31,973.50	-22,098.11	0.02
TURKISH LIRA Total		2,188.000	Local	192,319.21		469,107.20	276,787.99	99.60
			Base	54,071.61		31,973.50	-22,098.11	0.02
UAE DIRHAM							Exchange Rate:	3.673050

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632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		13,822.000	Local 17.714160	244,845.12	36.960000	510,861.12	266,016.00	45.35
			Base 4.822804	66,660.80	10.062482	139,083.63	72,422.83	0.11
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		59,423.000	Local 8.676936	515,609.57	6.000000	356,538.00	-159,071.57	31.65
			Base 2.362357	140,378.32	1.633520	97,068.65	-43,309.67	0.08
B0LX3Y907	ALDAR PROPERTIES PJSC COMMON STOCK AED1.0							
		52,371.000	Local 3.235959	169,470.43	4.930000	258,189.03	88,718.60	22.92
			Base 0.880977	46,137.63	1.342209	70,292.82	24,155.19	0.05
UAE DIRHAM Total								
		125,616.000	Local	929,925.12		1,125,588.15	195,663.03	99.92
			Base	253,176.75		306,445.10	53,268.35	0.24
US DOLLAR							Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01							
		2,500.000	Local 16.849512	42,123.78	25.730000	64,325.00	22,201.22	0.11
			Base 16.849512	42,123.78	25.730000	64,325.00	22,201.22	0.05
00206R102	AT+T INC COMMON STOCK USD1.0							
		5,298.000	Local 37.631270	199,370.47	23.630000	125,191.74	-74,178.73	0.22
			Base 37.631270	199,370.47	23.630000	125,191.74	-74,178.73	0.10
002824100	ABBOTT LABORATORIES COMMON STOCK							
		2,800.000	Local 65.808418	184,263.57	118.360000	331,408.00	147,144.43	0.58
			Base 65.808418	184,263.57	118.360000	331,408.00	147,144.43	0.26
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		2,346.000	Local 86.786552	203,601.25	162.110000	380,310.06	176,708.81	0.67
			Base 86.786552	203,601.25	162.110000	380,310.06	176,708.81	0.30
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		1,000.000	Local 59.081810	59,081.81	80.110000	80,110.00	21,028.19	0.14
			Base 59.081810	59,081.81	80.110000	80,110.00	21,028.19	0.06
00724F101	ADOBE INC COMMON STOCK USD.0001							

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Holdings

FRANKLIN GLOBAL DBI CIF
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400.000	Local		135.075000	54,030.00	455.620000	182,248.00	128,218.00	0.32
		Base		135.075000	54,030.00	455.620000	182,248.00	128,218.00	0.14
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
	800.000	Local		52.550000	42,040.00	109.340000	87,472.00	45,432.00	0.15
		Base		52.550000	42,040.00	109.340000	87,472.00	45,432.00	0.07
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
	700.000	Local		206.880000	144,816.00	249.910000	174,937.00	30,121.00	0.31
		Base		206.880000	144,816.00	249.910000	174,937.00	30,121.00	0.14
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
	500.000	Local		159.940000	79,970.00	221.150000	110,575.00	30,605.00	0.19
		Base		159.940000	79,970.00	221.150000	110,575.00	30,605.00	0.09
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
	400.000	Local		160.236875	64,094.75	201.250000	80,500.00	16,405.25	0.14
		Base		160.236875	64,094.75	201.250000	80,500.00	16,405.25	0.06
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
	7,800.000	Local		164.435244	1,282,594.90	108.800000	848,640.00	-433,954.90	1.48
		Base		164.435244	1,282,594.90	108.800000	848,640.00	-433,954.90	0.66
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
	100.000	Local		255.450000	25,545.00	436.000000	43,600.00	18,055.00	0.08
		Base		255.450000	25,545.00	436.000000	43,600.00	18,055.00	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
	1,400.000	Local		49.224321	68,914.05	62.480000	87,472.00	18,557.95	0.15
		Base		49.224321	68,914.05	62.480000	87,472.00	18,557.95	0.07
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	300.000	Local		1,618.360833	485,508.25	2,792.990000	837,897.00	352,388.75	1.47
		Base		1,618.360833	485,508.25	2,792.990000	837,897.00	352,388.75	0.65
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	300.000	Local		1,605.747500	481,724.25	2,781.350000	834,405.00	352,680.75	1.46
		Base		1,605.747500	481,724.25	2,781.350000	834,405.00	352,680.75	0.65
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								

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Holdings

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		6,100.000	Local 55.395856	337,914.72	52.250000	318,725.00	-19,189.72	0.56
			Base 55.395856	337,914.72	52.250000	318,725.00	-19,189.72	0.25
023135106	AMAZON.COM INC COMMON STOCK USD.01	400.000	Local 2,142.188750	856,875.50	3,259.950000	1,303,980.00	447,104.50	2.28
			Base 2,142.188750	856,875.50	3,259.950000	1,303,980.00	447,104.50	1.02
023608102	AMEREN CORPORATION COMMON STOCK USD.01	1,400.000	Local 78.751871	110,252.62	93.760000	131,264.00	21,011.38	0.23
			Base 78.751871	110,252.62	93.760000	131,264.00	21,011.38	0.10
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	1,700.000	Local 75.693924	128,679.67	99.770000	169,609.00	40,929.33	0.30
			Base 75.693924	128,679.67	99.770000	169,609.00	40,929.33	0.13
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	900.000	Local 78.831300	70,948.17	187.000000	168,300.00	97,351.83	0.29
			Base 78.831300	70,948.17	187.000000	168,300.00	97,351.83	0.13
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	1,700.000	Local 47.270000	80,359.00	62.770000	106,709.00	26,350.00	0.19
			Base 47.270000	80,359.00	62.770000	106,709.00	26,350.00	0.08
03027X100	AMERICAN TOWER CORP REIT USD.01	1,700.000	Local 186.047476	316,280.71	251.220000	427,074.00	110,793.29	0.75
			Base 186.047476	316,280.71	251.220000	427,074.00	110,793.29	0.33
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	500.000	Local 124.410000	62,205.00	165.530000	82,765.00	20,560.00	0.14
			Base 124.410000	62,205.00	165.530000	82,765.00	20,560.00	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	300.000	Local 128.828800	38,648.64	300.360000	90,108.00	51,459.36	0.16
			Base 128.828800	38,648.64	300.360000	90,108.00	51,459.36	0.07
031162100	AMGEN INC COMMON STOCK USD.0001	900.000	Local 198.370333	178,533.30	241.820000	217,638.00	39,104.70	0.38
			Base 198.370333	178,533.30	241.820000	217,638.00	39,104.70	0.17
036752103	ANTHEM INC COMMON STOCK USD.01							

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		300.000	Local 206.172000	61,851.60	491.220000	147,366.00	85,514.40	0.26
			Base 206.172000	61,851.60	491.220000	147,366.00	85,514.40	0.11
037833100	APPLE INC COMMON STOCK USD.00001							
		10,600.000	Local 65.804781	697,530.68	174.610000	1,850,866.00	1,153,335.32	3.24
			Base 65.804781	697,530.68	174.610000	1,850,866.00	1,153,335.32	1.44
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		600.000	Local 41.554800	24,932.88	131.800000	79,080.00	54,147.12	0.14
			Base 41.554800	24,932.88	131.800000	79,080.00	54,147.12	0.06
03852U106	ARAMARK COMMON STOCK USD.01							
		4,300.000	Local 32.332721	139,030.70	37.600000	161,680.00	22,649.30	0.28
			Base 32.332721	139,030.70	37.600000	161,680.00	22,649.30	0.13
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000	Local 41.996700	54,595.71	90.260000	117,338.00	62,742.29	0.21
			Base 41.996700	54,595.71	90.260000	117,338.00	62,742.29	0.09
049560105	ATMOS ENERGY CORP COMMON STOCK							
		500.000	Local 104.684620	52,342.31	119.490000	59,745.00	7,402.69	0.10
			Base 104.684620	52,342.31	119.490000	59,745.00	7,402.69	0.05
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		500.000	Local 98.701700	49,350.85	227.540000	113,770.00	64,419.15	0.20
			Base 98.701700	49,350.85	227.540000	113,770.00	64,419.15	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		600.000	Local 171.446017	102,867.61	248.370000	149,022.00	46,154.39	0.26
			Base 171.446017	102,867.61	248.370000	149,022.00	46,154.39	0.12
05352A100	AVANTOR INC COMMON STOCK USD.01							
		1,400.000	Local 28.290000	39,606.00	33.820000	47,348.00	7,742.00	0.08
			Base 28.290000	39,606.00	33.820000	47,348.00	7,742.00	0.04
056752108	BAIDU INC SPON ADR ADR USD.00005							
		1,000.000	Local 156.491780	156,491.78	132.300000	132,300.00	-24,191.78	0.23
			Base 156.491780	156,491.78	132.300000	132,300.00	-24,191.78	0.10
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							

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	1,700.000	Local		22.960000	39,032.00	36.410000	61,897.00	22,865.00	0.11
		Base		22.960000	39,032.00	36.410000	61,897.00	22,865.00	0.05
058498106	BALL CORP COMMON STOCK								
	800.000	Local		40.169600	32,135.68	90.000000	72,000.00	39,864.32	0.13
		Base		40.169600	32,135.68	90.000000	72,000.00	39,864.32	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
	10,100.000	Local		33.281822	336,146.40	41.220000	416,322.00	80,175.60	0.73
		Base		33.281822	336,146.40	41.220000	416,322.00	80,175.60	0.32
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
	1,200.000	Local		37.100000	44,520.00	49.630000	59,556.00	15,036.00	0.10
		Base		37.100000	44,520.00	49.630000	59,556.00	15,036.00	0.05
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
	800.000	Local		55.691900	44,553.52	77.540000	62,032.00	17,478.48	0.11
		Base		55.691900	44,553.52	77.540000	62,032.00	17,478.48	0.05
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
	600.000	Local		219.817000	131,890.20	266.000000	159,600.00	27,709.80	0.28
		Base		219.817000	131,890.20	266.000000	159,600.00	27,709.80	0.12
07725L102	BEIGENE LTD ADR ADR USD.0001								
	500.000	Local		275.373860	137,686.93	188.600000	94,300.00	-43,386.93	0.16
		Base		275.373860	137,686.93	188.600000	94,300.00	-43,386.93	0.07
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
	2,000.000	Local		220.175950	440,351.90	352.910000	705,820.00	265,468.10	1.23
		Base		220.175950	440,351.90	352.910000	705,820.00	265,468.10	0.55
090040106	BILIBILI INC SPONSORED ADR ADR USD.0001								
	468.000	Local		110.470000	51,699.96	25.580000	11,971.44	-39,728.52	0.02
		Base		110.470000	51,699.96	25.580000	11,971.44	-39,728.52	0.01
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	200.000	Local		270.438200	54,087.64	210.600000	42,120.00	-11,967.64	0.07
		Base		270.438200	54,087.64	210.600000	42,120.00	-11,967.64	0.03
09247X101	BLACKROCK INC COMMON STOCK USD.01								

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400.000	Local		666.515825	266,606.33	764.170000	305,668.00	39,061.67	0.53
		Base		666.515825	266,606.33	764.170000	305,668.00	39,061.67	0.24
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
	1,400.000	Local		54.980000	76,972.00	126.940000	177,716.00	100,744.00	0.31
		Base		54.980000	76,972.00	126.940000	177,716.00	100,744.00	0.14
097023105	BOEING CO/THE COMMON STOCK USD5.0								
	1,500.000	Local		236.978000	355,467.00	191.500000	287,250.00	-68,217.00	0.50
		Base		236.978000	355,467.00	191.500000	287,250.00	-68,217.00	0.22
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
	100.000	Local		2,253.900000	225,390.00	2,348.450000	234,845.00	9,455.00	0.41
		Base		2,253.900000	225,390.00	2,348.450000	234,845.00	9,455.00	0.18
101121101	BOSTON PROPERTIES INC REIT USD.01								
	600.000	Local		103.345117	62,007.07	128.800000	77,280.00	15,272.93	0.14
		Base		103.345117	62,007.07	128.800000	77,280.00	15,272.93	0.06
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
	1,900.000	Local		26.437400	50,231.06	44.290000	84,151.00	33,919.94	0.15
		Base		26.437400	50,231.06	44.290000	84,151.00	33,919.94	0.07
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	3,400.000	Local		62.186574	211,434.35	73.030000	248,302.00	36,867.65	0.43
		Base		62.186574	211,434.35	73.030000	248,302.00	36,867.65	0.19
11135F101	BROADCOM INC COMMON STOCK								
	500.000	Local		388.931100	194,465.55	629.680000	314,840.00	120,374.45	0.55
		Base		388.931100	194,465.55	629.680000	314,840.00	120,374.45	0.25
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
	1,800.000	Local		52.605589	94,690.06	91.520000	164,736.00	70,045.94	0.29
		Base		52.605589	94,690.06	91.520000	164,736.00	70,045.94	0.13
125523100	CIGNA CORP COMMON STOCK USD.01								
	589.000	Local		189.809389	111,797.73	239.610000	141,130.29	29,332.56	0.25
		Base		189.809389	111,797.73	239.610000	141,130.29	29,332.56	0.11
12572Q105	CME GROUP INC COMMON STOCK USD.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
	500.000	Local		118.230400	59,115.20	237.860000	118,930.00	59,814.80	0.21
		Base		118.230400	59,115.20	237.860000	118,930.00	59,814.80	0.09
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
	1,300.000	Local		58.130915	75,570.19	69.940000	90,922.00	15,351.81	0.16
		Base		58.130915	75,570.19	69.940000	90,922.00	15,351.81	0.07
126408103	CSX CORP COMMON STOCK USD1.0								
	2,100.000	Local		31.788095	66,755.00	37.450000	78,645.00	11,890.00	0.14
		Base		31.788095	66,755.00	37.450000	78,645.00	11,890.00	0.06
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	1,970.000	Local		76.772959	151,242.73	101.210000	199,383.70	48,140.97	0.35
		Base		76.772959	151,242.73	101.210000	199,383.70	48,140.97	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
	400.000	Local		106.486175	42,594.47	166.200000	66,480.00	23,885.53	0.12
		Base		106.486175	42,594.47	166.200000	66,480.00	23,885.53	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	700.000	Local		88.398257	61,878.78	131.290000	91,903.00	30,024.22	0.16
		Base		88.398257	61,878.78	131.290000	91,903.00	30,024.22	0.07
148806102	CATALENT INC COMMON STOCK USD.01								
	500.000	Local		72.410000	36,205.00	110.900000	55,450.00	19,245.00	0.10
		Base		72.410000	36,205.00	110.900000	55,450.00	19,245.00	0.04
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
	500.000	Local		120.697120	60,348.56	222.820000	111,410.00	51,061.44	0.19
		Base		120.697120	60,348.56	222.820000	111,410.00	51,061.44	0.09
150870103	CELANESE CORP COMMON STOCK USD.0001								
	500.000	Local		84.938200	42,469.10	142.870000	71,435.00	28,965.90	0.12
		Base		84.938200	42,469.10	142.870000	71,435.00	28,965.90	0.06
15135B101	CENTENE CORP COMMON STOCK USD.001								
	900.000	Local		81.976389	73,778.75	84.190000	75,771.00	1,992.25	0.13
		Base		81.976389	73,778.75	84.190000	75,771.00	1,992.25	0.06
156782104	CERNER CORP COMMON STOCK USD.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
	1,200.000	Local		77.565508	93,078.61	93.560000	112,272.00	19,193.39	0.20
		Base		77.565508	93,078.61	93.560000	112,272.00	19,193.39	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
	100.000	Local		343.477800	34,347.78	545.520000	54,552.00	20,204.22	0.10
		Base		343.477800	34,347.78	545.520000	54,552.00	20,204.22	0.04
166764100	CHEVRON CORP COMMON STOCK USD.75								
	4,200.000	Local		104.158333	437,465.00	162.830000	683,886.00	246,421.00	1.20
		Base		104.158333	437,465.00	162.830000	683,886.00	246,421.00	0.53
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
	800.000	Local		48.430000	38,744.00	99.380000	79,504.00	40,760.00	0.14
		Base		48.430000	38,744.00	99.380000	79,504.00	40,760.00	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	4,400.000	Local		44.359455	195,181.60	55.760000	245,344.00	50,162.40	0.43
		Base		44.359455	195,181.60	55.760000	245,344.00	50,162.40	0.19
172967424	CITIGROUP INC COMMON STOCK USD.01								
	2,100.000	Local		64.410067	135,261.14	53.400000	112,140.00	-23,121.14	0.20
		Base		64.410067	135,261.14	53.400000	112,140.00	-23,121.14	0.09
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
	600.000	Local		173.114617	103,868.77	139.030000	83,418.00	-20,450.77	0.15
		Base		173.114617	103,868.77	139.030000	83,418.00	-20,450.77	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	7,600.000	Local		48.157989	366,000.72	62.000000	471,200.00	105,199.28	0.82
		Base		48.157989	366,000.72	62.000000	471,200.00	105,199.28	0.37
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	1,500.000	Local		73.197627	109,796.44	75.830000	113,745.00	3,948.56	0.20
		Base		73.197627	109,796.44	75.830000	113,745.00	3,948.56	0.09
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	4,300.000	Local		44.448914	191,130.33	46.820000	201,326.00	10,195.67	0.35
		Base		44.448914	191,130.33	46.820000	201,326.00	10,195.67	0.16
204448104	CIA DE MINAS BUENAVENTUR ADR ADR								

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,900.000	Local 6.732896	46,456.98	10.070000	69,483.00	23,026.02	0.12
			Base 6.732896	46,456.98	10.070000	69,483.00	23,026.02	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		3,500.000	Local 54.627731	191,197.06	100.000000	350,000.00	158,802.94	0.61
			Base 54.627731	191,197.06	100.000000	350,000.00	158,802.94	0.27
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,200.000	Local 74.483792	89,380.55	94.680000	113,616.00	24,235.45	0.20
			Base 74.483792	89,380.55	94.680000	113,616.00	24,235.45	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		400.000	Local 183.046425	73,218.57	230.320000	92,128.00	18,909.43	0.16
			Base 183.046425	73,218.57	230.320000	92,128.00	18,909.43	0.07
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		1,100.000	Local 37.021445	40,723.59	56.250000	61,875.00	21,151.41	0.11
			Base 37.021445	40,723.59	56.250000	61,875.00	21,151.41	0.05
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000	Local 28.144863	53,475.24	36.910000	70,129.00	16,653.76	0.12
			Base 28.144863	53,475.24	36.910000	70,129.00	16,653.76	0.05
22052L104	CORTEVA INC COMMON STOCK USD.01							
		2,700.000	Local 43.160000	116,532.00	57.480000	155,196.00	38,664.00	0.27
			Base 43.160000	116,532.00	57.480000	155,196.00	38,664.00	0.12
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,800.000	Local 262.079368	733,822.23	575.850000	1,612,380.00	878,557.77	2.82
			Base 262.079368	733,822.23	575.850000	1,612,380.00	878,557.77	1.26
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,400.000	Local 117.522936	164,532.11	184.600000	258,440.00	93,907.89	0.45
			Base 117.522936	164,532.11	184.600000	258,440.00	93,907.89	0.20
231021106	CUMMINS INC COMMON STOCK USD2.5							
		300.000	Local 158.768300	47,630.49	205.110000	61,533.00	13,902.51	0.11
			Base 158.768300	47,630.49	205.110000	61,533.00	13,902.51	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK							

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	700.000	Local		93.431300	65,401.91	132.210000	92,547.00	27,145.09	0.16
		Base		93.431300	65,401.91	132.210000	92,547.00	27,145.09	0.07
235851102	DANAHER CORP COMMON STOCK USD.01								
	1,100.000	Local		133.267855	146,594.64	293.330000	322,663.00	176,068.36	0.56
		Base		133.267855	146,594.64	293.330000	322,663.00	176,068.36	0.25
244199105	DEERE + CO COMMON STOCK USD1.0								
	300.000	Local		332.980000	99,894.00	415.460000	124,638.00	24,744.00	0.22
		Base		332.980000	99,894.00	415.460000	124,638.00	24,744.00	0.10
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	1,700.000	Local		27.210000	46,257.00	59.130000	100,521.00	54,264.00	0.18
		Base		27.210000	46,257.00	59.130000	100,521.00	54,264.00	0.08
252131107	DEXCOM INC COMMON STOCK USD.001								
	300.000	Local		418.012500	125,403.75	511.600000	153,480.00	28,076.25	0.27
		Base		418.012500	125,403.75	511.600000	153,480.00	28,076.25	0.12
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
	900.000	Local		117.668522	105,901.67	141.800000	127,620.00	21,718.33	0.22
		Base		117.668522	105,901.67	141.800000	127,620.00	21,718.33	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	1,362.000	Local		99.625859	135,690.42	137.160000	186,811.92	51,121.50	0.33
		Base		99.625859	135,690.42	137.160000	186,811.92	51,121.50	0.15
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
	700.000	Local		61.321900	42,925.33	110.190000	77,133.00	34,207.67	0.13
		Base		61.321900	42,925.33	110.190000	77,133.00	34,207.67	0.06
25746U109	DOMINION ENERGY INC COMMON STOCK								
	2,500.000	Local		77.270056	193,175.14	84.970000	212,425.00	19,249.86	0.37
		Base		77.270056	193,175.14	84.970000	212,425.00	19,249.86	0.17
260557103	DOW INC COMMON STOCK USD.01								
	1,696.000	Local		48.395295	82,078.42	63.720000	108,069.12	25,990.70	0.19
		Base		48.395295	82,078.42	63.720000	108,069.12	25,990.70	0.08
264411505	DUKE REALTY CORP REIT USD.01								

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		1,400.000	Local 31.734943	44,428.92	58.060000	81,284.00	36,855.08	0.14
			Base 31.734943	44,428.92	58.060000	81,284.00	36,855.08	0.06
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		2,300.000	Local 85.650761	196,996.75	111.660000	256,818.00	59,821.25	0.45
			Base 85.650761	196,996.75	111.660000	256,818.00	59,821.25	0.20
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		1,496.000	Local 91.360802	136,675.76	73.580000	110,075.68	-26,600.08	0.19
			Base 91.360802	136,675.76	73.580000	110,075.68	-26,600.08	0.09
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000	Local 89.855400	116,812.02	119.230000	154,999.00	38,186.98	0.27
			Base 89.855400	116,812.02	119.230000	154,999.00	38,186.98	0.12
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		900.000	Local 78.295400	70,465.86	112.060000	100,854.00	30,388.14	0.18
			Base 78.295400	70,465.86	112.060000	100,854.00	30,388.14	0.08
278865100	ECOLAB INC COMMON STOCK USD1.0							
		1,200.000	Local 173.978875	208,774.65	176.560000	211,872.00	3,097.35	0.37
			Base 173.978875	208,774.65	176.560000	211,872.00	3,097.35	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000	Local 78.862900	102,521.77	70.100000	91,130.00	-11,391.77	0.16
			Base 78.862900	102,521.77	70.100000	91,130.00	-11,391.77	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		1,900.000	Local 90.613684	172,166.00	117.720000	223,668.00	51,502.00	0.39
			Base 90.613684	172,166.00	117.720000	223,668.00	51,502.00	0.17
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		700.000	Local 76.571500	53,600.05	116.750000	81,725.00	28,124.95	0.14
			Base 76.571500	53,600.05	116.750000	81,725.00	28,124.95	0.06
29444U700	EQUINIX INC REIT USD.001							
		300.000	Local 509.198100	152,759.43	741.620000	222,486.00	69,726.57	0.39
			Base 509.198100	152,759.43	741.620000	222,486.00	69,726.57	0.17
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.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
	1,000.000	Local		61.592850	61,592.85	76.480000	76,480.00	14,887.15	0.13
		Base		61.592850	61,592.85	76.480000	76,480.00	14,887.15	0.06
29476L107	EQUITY RESIDENTIAL REIT USD.01								
	1,300.000	Local		59.813454	77,757.49	89.920000	116,896.00	39,138.51	0.20
		Base		59.813454	77,757.49	89.920000	116,896.00	39,138.51	0.09
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
	200.000	Local		248.155000	49,631.00	345.480000	69,096.00	19,465.00	0.12
		Base		248.155000	49,631.00	345.480000	69,096.00	19,465.00	0.05
29786A106	ETSY INC COMMON STOCK USD.001								
	200.000	Local		216.920000	43,384.00	124.280000	24,856.00	-18,528.00	0.04
		Base		216.920000	43,384.00	124.280000	24,856.00	-18,528.00	0.02
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
	2,100.000	Local		72.134152	151,481.72	88.190000	185,199.00	33,717.28	0.32
		Base		72.134152	151,481.72	88.190000	185,199.00	33,717.28	0.14
30161N101	EXELON CORP COMMON STOCK								
	3,300.000	Local		30.380845	100,256.79	47.630000	157,179.00	56,922.21	0.27
		Base		30.380845	100,256.79	47.630000	157,179.00	56,922.21	0.12
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
	400.000	Local		110.900000	44,360.00	205.600000	82,240.00	37,880.00	0.14
		Base		110.900000	44,360.00	205.600000	82,240.00	37,880.00	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
	8,800.000	Local		63.811215	561,538.69	82.590000	726,792.00	165,253.31	1.27
		Base		63.811215	561,538.69	82.590000	726,792.00	165,253.31	0.57
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
	2,600.000	Local		218.415619	567,880.61	222.360000	578,136.00	10,255.39	1.01
		Base		218.415619	567,880.61	222.360000	578,136.00	10,255.39	0.45
31428X106	FEDEX CORP COMMON STOCK USD.1								
	300.000	Local		190.131500	57,039.45	231.390000	69,417.00	12,377.55	0.12
		Base		190.131500	57,039.45	231.390000	69,417.00	12,377.55	0.05
316773100	FIFTH THIRD BANCORP COMMON STOCK								

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,800.000	Local		37.290000	67,122.00	43.040000	77,472.00	10,350.00	0.14
		Base		37.290000	67,122.00	43.040000	77,472.00	10,350.00	0.06
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
	2,500.000	Local		40.732064	101,830.16	45.860000	114,650.00	12,819.84	0.20
		Base		40.732064	101,830.16	45.860000	114,650.00	12,819.84	0.09
345370860	FORD MOTOR CO COMMON STOCK USD.01								
	6,800.000	Local		14.690000	99,892.00	16.910000	114,988.00	15,096.00	0.20
		Base		14.690000	99,892.00	16.910000	114,988.00	15,096.00	0.09
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
	3,100.000	Local		10.570000	32,767.00	49.740000	154,194.00	121,427.00	0.27
		Base		10.570000	32,767.00	49.740000	154,194.00	121,427.00	0.12
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01								
	975.000	Local		233.287200	227,455.02	91.500000	89,212.50	-138,242.52	0.16
		Base		233.287200	227,455.02	91.500000	89,212.50	-138,242.52	0.07
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
	2,200.000	Local		57.576755	126,668.86	67.720000	148,984.00	22,315.14	0.26
		Base		57.576755	126,668.86	67.720000	148,984.00	22,315.14	0.12
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
	1,300.000	Local		25.010000	32,513.00	43.740000	56,862.00	24,349.00	0.10
		Base		25.010000	32,513.00	43.740000	56,862.00	24,349.00	0.04
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
	2,300.000	Local		67.273948	154,730.08	59.450000	136,735.00	-17,995.08	0.24
		Base		67.273948	154,730.08	59.450000	136,735.00	-17,995.08	0.11
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
	1,000.000	Local		312.187000	312,187.00	330.100000	330,100.00	17,913.00	0.58
		Base		312.187000	312,187.00	330.100000	330,100.00	17,913.00	0.26
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
	700.000	Local		168.780000	118,146.00	250.620000	175,434.00	57,288.00	0.31
		Base		168.780000	118,146.00	250.620000	175,434.00	57,288.00	0.14
40434L105	HP INC COMMON STOCK USD.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
	2,900.000	Local		18.764300	54,416.47	36.300000	105,270.00	50,853.53	0.18
		Base		18.764300	54,416.47	36.300000	105,270.00	50,853.53	0.08
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
	1,800.000	Local		14.350000	25,830.00	37.870000	68,166.00	42,336.00	0.12
		Base		14.350000	25,830.00	37.870000	68,166.00	42,336.00	0.05
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
	3,200.000	Local		29.930988	95,779.16	34.330000	109,856.00	14,076.84	0.19
		Base		29.930988	95,779.16	34.330000	109,856.00	14,076.84	0.09
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
	600.000	Local		138.560000	83,136.00	216.630000	129,978.00	46,842.00	0.23
		Base		138.560000	83,136.00	216.630000	129,978.00	46,842.00	0.10
42809H107	HESS CORP COMMON STOCK USD1.0								
	1,000.000	Local		43.983320	43,983.32	107.040000	107,040.00	63,056.68	0.19
		Base		43.983320	43,983.32	107.040000	107,040.00	63,056.68	0.08
436492904	GAZPROM PJSC COMMON STOCK RUB5.0								
	60,100.000	Local		3.287560	197,582.34	2.986954	179,515.94	-18,066.40	0.31
		Base		3.287560	197,582.34	2.986954	179,515.94	-18,066.40	0.14
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	1,100.000	Local		226.470236	249,117.26	299.330000	329,263.00	80,145.74	0.58
		Base		226.470236	249,117.26	299.330000	329,263.00	80,145.74	0.26
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	1,000.000	Local		190.186070	190,186.07	194.580000	194,580.00	4,393.93	0.34
		Base		190.186070	190,186.07	194.580000	194,580.00	4,393.93	0.15
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	3,400.000	Local		18.068600	61,433.24	19.430000	66,062.00	4,628.76	0.12
		Base		18.068600	61,433.24	19.430000	66,062.00	4,628.76	0.05
444859102	HUMANA INC COMMON STOCK USD.1666666								
	400.000	Local		387.631875	155,052.75	435.170000	174,068.00	19,015.25	0.30
		Base		387.631875	155,052.75	435.170000	174,068.00	19,015.25	0.14
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.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	
		12,200.000	Local Base	13.400000 13.400000	163,480.00 163,480.00	14.620000 14.620000	178,364.00 178,364.00	14,884.00 14,884.00	0.31 0.14
44842L103	HUTCHMED CHINA ADR ADR	1,200.000	Local Base	37.712083 37.712083	45,254.50 45,254.50	18.920000 18.920000	22,704.00 22,704.00	-22,550.50 -22,550.50	0.04 0.02
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1	200.000	Local Base	489.470000 489.470000	97,894.00 97,894.00	547.060000 547.060000	109,412.00 109,412.00	11,518.00 11,518.00	0.19 0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	500.000	Local Base	161.483800 161.483800	80,741.90 80,741.90	209.400000 209.400000	104,700.00 104,700.00	23,958.10 23,958.10	0.18 0.08
452327109	ILLUMINA INC COMMON STOCK USD.01	200.000	Local Base	320.900000 320.900000	64,180.00 64,180.00	349.400000 349.400000	69,880.00 69,880.00	5,700.00 5,700.00	0.12 0.05
456058908	LUKOIL PJSC COMMON STOCK RUB.025	2,700.000	Local Base	77.132581 77.132581	208,257.97 208,257.97	69.076923 69.076923	186,507.69 186,507.69	-21,750.28 -21,750.28	0.33 0.15
458140100	INTEL CORP COMMON STOCK USD.001	3,600.000	Local Base	44.868517 44.868517	161,526.66 161,526.66	49.560000 49.560000	178,416.00 178,416.00	16,889.34 16,889.34	0.31 0.14
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	800.000	Local Base	60.624400 60.624400	48,499.52 48,499.52	132.120000 132.120000	105,696.00 105,696.00	57,196.48 57,196.48	0.18 0.08
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	600.000	Local Base	151.690483 151.690483	91,014.29 91,014.29	130.020000 130.020000	78,012.00 78,012.00	-13,002.29 -13,002.29	0.14 0.06
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	900.000	Local Base	145.745233 145.745233	131,170.71 131,170.71	131.330000 131.330000	118,197.00 118,197.00	-12,973.71 -12,973.71	0.21 0.09
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								

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 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,800.000	Local 50.449606	90,809.29	46.150000	83,070.00	-7,739.29	0.15
			Base 50.449606	90,809.29	46.150000	83,070.00	-7,739.29	0.06
461202103	INTUIT INC COMMON STOCK USD.01	400.000	Local 432.315000	172,926.00	480.840000	192,336.00	19,410.00	0.34
			Base 432.315000	172,926.00	480.840000	192,336.00	19,410.00	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	600.000	Local 93.983067	56,389.84	301.680000	181,008.00	124,618.16	0.32
			Base 93.983067	56,389.84	301.680000	181,008.00	124,618.16	0.14
46187W107	INVITATION HOMES INC REIT USD.01	2,600.000	Local 27.034615	70,290.00	40.180000	104,468.00	34,178.00	0.18
			Base 27.034615	70,290.00	40.180000	104,468.00	34,178.00	0.08
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01	300.000	Local 136.040000	40,812.00	231.210000	69,363.00	28,551.00	0.12
			Base 136.040000	40,812.00	231.210000	69,363.00	28,551.00	0.05
46284V101	IRON MOUNTAIN INC REIT USD.01	1,400.000	Local 31.740000	44,436.00	55.410000	77,574.00	33,138.00	0.14
			Base 31.740000	44,436.00	55.410000	77,574.00	33,138.00	0.06
46591M109	JOYY INC ADR ADR USD.00001	600.000	Local 54.800000	32,880.00	36.730000	22,038.00	-10,842.00	0.04
			Base 54.800000	32,880.00	36.730000	22,038.00	-10,842.00	0.02
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	3,400.000	Local 113.250368	385,051.25	136.320000	463,488.00	78,436.75	0.81
			Base 113.250368	385,051.25	136.320000	463,488.00	78,436.75	0.36
47215P106	JD.COM INC ADR ADR USD.00002	2,500.000	Local 51.128312	127,820.78	57.870000	144,675.00	16,854.22	0.25
			Base 51.128312	127,820.78	57.870000	144,675.00	16,854.22	0.11
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	2,600.000	Local 134.938315	350,839.62	177.230000	460,798.00	109,958.38	0.81
			Base 134.938315	350,839.62	177.230000	460,798.00	109,958.38	0.36
482497104	KE HOLDINGS INC ADR ADR USD.00002							

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 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,721.000	Local 52.879487	196,764.57	12.370000	46,028.77	-150,735.80	0.08
			Base 52.879487	196,764.57	12.370000	46,028.77	-150,735.80	0.04
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25	800.000	Local 128.208950	102,567.16	123.160000	98,528.00	-4,039.16	0.17
			Base 128.208950	102,567.16	123.160000	98,528.00	-4,039.16	0.08
49456B101	KINDER MORGAN INC COMMON STOCK USD.01	4,800.000	Local 20.133100	96,638.88	18.910000	90,768.00	-5,870.88	0.16
			Base 20.133100	96,638.88	18.910000	90,768.00	-5,870.88	0.07
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01	1,600.000	Local 31.586188	50,537.90	39.390000	63,024.00	12,486.10	0.11
			Base 31.586188	50,537.90	39.390000	63,024.00	12,486.10	0.05
501044101	KROGER CO COMMON STOCK USD1.0	5,600.000	Local 31.720920	177,637.15	57.370000	321,272.00	143,634.85	0.56
			Base 31.720920	177,637.15	57.370000	321,272.00	143,634.85	0.25
50202M102	LI AUTO INC ADR ADR USD.0001	2,326.000	Local 29.160000	67,826.16	25.810000	60,034.06	-7,792.10	0.11
			Base 29.160000	67,826.16	25.810000	60,034.06	-7,792.10	0.05
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	800.000	Local 206.782500	165,426.00	248.470000	198,776.00	33,350.00	0.35
			Base 206.782500	165,426.00	248.470000	198,776.00	33,350.00	0.16
512807108	LAM RESEARCH CORP COMMON STOCK USD.001	100.000	Local 308.180000	30,818.00	537.610000	53,761.00	22,943.00	0.09
			Base 308.180000	30,818.00	537.610000	53,761.00	22,943.00	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	500.000	Local 158.210000	79,105.00	272.320000	136,160.00	57,055.00	0.24
			Base 158.210000	79,105.00	272.320000	136,160.00	57,055.00	0.11
532457108	ELI LILLY + CO COMMON STOCK	1,200.000	Local 157.455450	188,946.54	286.370000	343,644.00	154,697.46	0.60
			Base 157.455450	188,946.54	286.370000	343,644.00	154,697.46	0.27
534187109	LINCOLN NATIONAL CORP COMMON STOCK							

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	1,800.000	Local	60.170000	108,306.00	65.360000	117,648.00	9,342.00	0.21	
		Base	60.170000	108,306.00	65.360000	117,648.00	9,342.00	0.09	
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
	300.000	Local	305.275000	91,582.50	441.400000	132,420.00	40,837.50	0.23	
		Base	305.275000	91,582.50	441.400000	132,420.00	40,837.50	0.10	
540424108	LOEWS CORP COMMON STOCK USD.01								
	900.000	Local	53.580000	48,222.00	64.820000	58,338.00	10,116.00	0.10	
		Base	53.580000	48,222.00	64.820000	58,338.00	10,116.00	0.05	
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
	8,140.000	Local	10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00	
		Base	10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00	
548661107	LOWE S COS INC COMMON STOCK USD.5								
	700.000	Local	85.340400	59,738.28	202.190000	141,533.00	81,794.72	0.25	
		Base	85.340400	59,738.28	202.190000	141,533.00	81,794.72	0.11	
55354G100	MSCI INC COMMON STOCK USD.01								
	300.000	Local	523.263333	156,979.00	502.880000	150,864.00	-6,115.00	0.26	
		Base	523.263333	156,979.00	502.880000	150,864.00	-6,115.00	0.12	
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
	1,201.000	Local	63.203614	75,907.54	85.500000	102,685.50	26,777.96	0.18	
		Base	63.203614	75,907.54	85.500000	102,685.50	26,777.96	0.08	
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
	800.000	Local	125.530000	100,424.00	170.420000	136,336.00	35,912.00	0.24	
		Base	125.530000	100,424.00	170.420000	136,336.00	35,912.00	0.11	
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
	500.000	Local	97.114000	48,557.00	175.750000	87,875.00	39,318.00	0.15	
		Base	97.114000	48,557.00	175.750000	87,875.00	39,318.00	0.07	
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
	400.000	Local	339.040000	135,616.00	384.890000	153,956.00	18,340.00	0.27	
		Base	339.040000	135,616.00	384.890000	153,956.00	18,340.00	0.12	
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								

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		500.000	Local 117.237500	58,618.75	357.380000	178,690.00	120,071.25	0.31
			Base 117.237500	58,618.75	357.380000	178,690.00	120,071.25	0.14
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
		300.000	Local 158.160000	47,448.00	108.740000	32,622.00	-14,826.00	0.06
			Base 158.160000	47,448.00	108.740000	32,622.00	-14,826.00	0.03
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		1,100.000	Local 82.091818	90,301.00	99.800000	109,780.00	19,479.00	0.19
			Base 82.091818	90,301.00	99.800000	109,780.00	19,479.00	0.09
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		600.000	Local 182.574167	109,544.50	247.280000	148,368.00	38,823.50	0.26
			Base 182.574167	109,544.50	247.280000	148,368.00	38,823.50	0.12
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		2,500.000	Local 20.680000	51,700.00	21.140000	52,850.00	1,150.00	0.09
			Base 20.680000	51,700.00	21.140000	52,850.00	1,150.00	0.04
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		3,500.000	Local 67.195906	235,185.67	82.050000	287,175.00	51,989.33	0.50
			Base 67.195906	235,185.67	82.050000	287,175.00	51,989.33	0.22
59156R108	METLIFE INC COMMON STOCK USD.01							
		1,300.000	Local 58.700000	76,310.00	70.280000	91,364.00	15,054.00	0.16
			Base 58.700000	76,310.00	70.280000	91,364.00	15,054.00	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		4,800.000	Local 163.047923	782,630.03	308.310000	1,479,888.00	697,257.97	2.59
			Base 163.047923	782,630.03	308.310000	1,479,888.00	697,257.97	1.15
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		800.000	Local 49.990000	39,992.00	75.140000	60,112.00	20,120.00	0.11
			Base 49.990000	39,992.00	75.140000	60,112.00	20,120.00	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,200.000	Local 42.270000	50,724.00	77.890000	93,468.00	42,744.00	0.16
			Base 42.270000	50,724.00	77.890000	93,468.00	42,744.00	0.07
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		400.000	Local 117.670000	47,068.00	209.450000	83,780.00	36,712.00	0.15
			Base 117.670000	47,068.00	209.450000	83,780.00	36,712.00	0.07
60770K107	MODERNA INC COMMON STOCK USD.0001							
		400.000	Local 190.710000	76,284.00	172.260000	68,904.00	-7,380.00	0.12
			Base 190.710000	76,284.00	172.260000	68,904.00	-7,380.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		3,200.000	Local 49.310344	157,793.10	62.780000	200,896.00	43,102.90	0.35
			Base 49.310344	157,793.10	62.780000	200,896.00	43,102.90	0.16
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		1,300.000	Local 64.550000	83,915.00	79.900000	103,870.00	19,955.00	0.18
			Base 64.550000	83,915.00	79.900000	103,870.00	19,955.00	0.08
615369105	MOODY S CORP COMMON STOCK USD.01							
		300.000	Local 118.807500	35,642.25	337.410000	101,223.00	65,580.75	0.18
			Base 118.807500	35,642.25	337.410000	101,223.00	65,580.75	0.08
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		3,600.000	Local 69.054542	248,596.35	87.400000	314,640.00	66,043.65	0.55
			Base 69.054542	248,596.35	87.400000	314,640.00	66,043.65	0.25
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		300.000	Local 138.130000	41,439.00	242.200000	72,660.00	31,221.00	0.13
			Base 138.130000	41,439.00	242.200000	72,660.00	31,221.00	0.06
62914V106	NIO INC ADR ADR USD.00025							
		5,300.000	Local 39.587760	209,815.13	21.050000	111,565.00	-98,250.13	0.20
			Base 39.587760	209,815.13	21.050000	111,565.00	-98,250.13	0.09
64110L106	NETFLIX INC COMMON STOCK USD.001							
		500.000	Local 305.125420	152,562.71	374.590000	187,295.00	34,732.29	0.33
			Base 305.125420	152,562.71	374.590000	187,295.00	34,732.29	0.15
64110W102	NETEASE INC ADR ADR USD.0001							
		2,300.000	Local 98.855926	227,368.63	89.690000	206,287.00	-21,081.63	0.36
			Base 98.855926	227,368.63	89.690000	206,287.00	-21,081.63	0.16
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		12,900.000	Local Base	7.716474 7.716474	99,542.51 99,542.51	4.900000 4.900000	63,210.00 63,210.00	-36,332.51 -36,332.51	0.11 0.05
651639106	NEWMONT CORP COMMON STOCK USD1.6	4,400.000	Local Base	55.253880 55.253880	243,117.07 243,117.07	79.450000 79.450000	349,580.00 349,580.00	106,462.93 106,462.93	0.61 0.27
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01	6,900.000	Local Base	51.423936 51.423936	354,825.16 354,825.16	84.710000 84.710000	584,499.00 584,499.00	229,673.84 229,673.84	1.02 0.46
654106103	NIKE INC CL B COMMON STOCK	900.000	Local Base	54.341100 54.341100	48,906.99 48,906.99	134.560000 134.560000	121,104.00 121,104.00	72,197.01 72,197.01	0.21 0.09
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666	500.000	Local Base	110.660000 110.660000	55,330.00 55,330.00	116.450000 116.450000	58,225.00 58,225.00	2,895.00 2,895.00	0.10 0.05
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	200.000	Local Base	245.477500 245.477500	49,095.50 49,095.50	447.220000 447.220000	89,444.00 89,444.00	40,348.50 40,348.50	0.16 0.07
670002401	NOVAVAX INC COMMON STOCK USD.01	200.000	Local Base	231.150000 231.150000	46,230.00 46,230.00	73.650000 73.650000	14,730.00 14,730.00	-31,500.00 -31,500.00	0.03 0.01
670346105	NUCOR CORP COMMON STOCK USD.4	900.000	Local Base	47.177878 47.177878	42,460.09 42,460.09	148.650000 148.650000	133,785.00 133,785.00	91,324.91 91,324.91	0.23 0.10
67066G104	NVIDIA CORP COMMON STOCK USD.001	1,700.000	Local Base	119.261335 119.261335	202,744.27 202,744.27	272.860000 272.860000	463,862.00 463,862.00	261,117.73 261,117.73	0.81 0.36
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	100.000	Local Base	248.430000 248.430000	24,843.00 24,843.00	684.960000 684.960000	68,496.00 68,496.00	43,653.00 43,653.00	0.12 0.05
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,500.000	Local 10.210000	25,525.00	56.740000	141,850.00	116,325.00	0.25
			Base 10.210000	25,525.00	56.740000	141,850.00	116,325.00	0.11
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		700.000	Local 83.176300	58,223.41	84.880000	59,416.00	1,192.59	0.10
			Base 83.176300	58,223.41	84.880000	59,416.00	1,192.59	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
		1,500.000	Local 26.590000	39,885.00	70.630000	105,945.00	66,060.00	0.19
			Base 26.590000	39,885.00	70.630000	105,945.00	66,060.00	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01							
		1,000.000	Local 45.426100	45,426.10	82.730000	82,730.00	37,303.90	0.14
			Base 45.426100	45,426.10	82.730000	82,730.00	37,303.90	0.06
69331C108	P G + E CORP COMMON STOCK							
		10,500.000	Local 9.641429	101,235.00	11.940000	125,370.00	24,135.00	0.22
			Base 9.641429	101,235.00	11.940000	125,370.00	24,135.00	0.10
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		700.000	Local 130.605686	91,423.98	184.450000	129,115.00	37,691.02	0.23
			Base 130.605686	91,423.98	184.450000	129,115.00	37,691.02	0.10
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
		500.000	Local 109.580900	54,790.45	131.070000	65,535.00	10,744.55	0.11
			Base 109.580900	54,790.45	131.070000	65,535.00	10,744.55	0.05
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000	Local 38.120800	99,114.08	28.560000	74,256.00	-24,858.08	0.13
			Base 38.120800	99,114.08	28.560000	74,256.00	-24,858.08	0.06
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,100.000	Local 67.054300	73,759.73	88.070000	96,877.00	23,117.27	0.17
			Base 67.054300	73,759.73	88.070000	96,877.00	23,117.27	0.08
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		200.000	Local 284.900000	56,980.00	283.760000	56,752.00	-228.00	0.10
			Base 284.900000	56,980.00	283.760000	56,752.00	-228.00	0.04
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							

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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
		1,000.000	Local 170.924000	170,924.00	115.650000	115,650.00	-55,274.00	0.20
			Base 170.924000	170,924.00	115.650000	115,650.00	-55,274.00	0.09
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0	236.000	Local 296.563220	69,988.92	0.000000	0.00	-69,988.92	0.00
			Base 296.563220	69,988.92	0.000000	0.00	-69,988.92	0.00
713448108	PEPSICO INC COMMON STOCK USD.017	2,700.000	Local 119.407141	322,399.28	167.380000	451,926.00	129,526.72	0.79
			Base 119.407141	322,399.28	167.380000	451,926.00	129,526.72	0.35
717081103	PFIZER INC COMMON STOCK USD.05	7,100.000	Local 33.684028	239,156.60	51.770000	367,567.00	128,410.40	0.64
			Base 33.684028	239,156.60	51.770000	367,567.00	128,410.40	0.29
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK	3,300.000	Local 87.855576	289,923.40	93.940000	310,002.00	20,078.60	0.54
			Base 87.855576	289,923.40	93.940000	310,002.00	20,078.60	0.24
718546104	PHILLIPS 66 COMMON STOCK	1,100.000	Local 76.424136	84,066.55	86.390000	95,029.00	10,962.45	0.17
			Base 76.424136	84,066.55	86.390000	95,029.00	10,962.45	0.07
722304102	PINDUODUO INC ADR ADR USD.00002	1,700.000	Local 94.546571	160,729.17	40.110000	68,187.00	-92,542.17	0.12
			Base 94.546571	160,729.17	40.110000	68,187.00	-92,542.17	0.05
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	400.000	Local 165.576700	66,230.68	250.030000	100,012.00	33,781.32	0.17
			Base 165.576700	66,230.68	250.030000	100,012.00	33,781.32	0.08
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2	500.000	Local 104.212080	52,106.04	151.190000	75,595.00	23,488.96	0.13
			Base 104.212080	52,106.04	151.190000	75,595.00	23,488.96	0.06
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	1,300.000	Local 60.460000	78,598.00	73.410000	95,433.00	16,835.00	0.17
			Base 60.460000	78,598.00	73.410000	95,433.00	16,835.00	0.07
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							

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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
	4,100.000	Local		97.126063	398,216.86	152.800000	626,480.00	228,263.14	1.10
		Base		97.126063	398,216.86	152.800000	626,480.00	228,263.14	0.49
74340W103	PROLOGIS INC REIT USD.01								
	2,380.000	Local		64.906861	154,478.33	161.480000	384,322.40	229,844.07	0.67
		Base		64.906861	154,478.33	161.480000	384,322.40	229,844.07	0.30
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
	600.000	Local		98.590000	59,154.00	118.170000	70,902.00	11,748.00	0.12
		Base		98.590000	59,154.00	118.170000	70,902.00	11,748.00	0.06
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
	1,900.000	Local		47.808537	90,836.22	70.000000	133,000.00	42,163.78	0.23
		Base		47.808537	90,836.22	70.000000	133,000.00	42,163.78	0.10
74460D109	PUBLIC STORAGE REIT USD.1								
	500.000	Local		214.921860	107,460.93	390.280000	195,140.00	87,679.07	0.34
		Base		214.921860	107,460.93	390.280000	195,140.00	87,679.07	0.15
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	1,000.000	Local		127.899170	127,899.17	152.820000	152,820.00	24,920.83	0.27
		Base		127.899170	127,899.17	152.820000	152,820.00	24,920.83	0.12
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
	1,966.000	Local		79.892111	157,067.89	99.070000	194,771.62	37,703.73	0.34
		Base		79.892111	157,067.89	99.070000	194,771.62	37,703.73	0.15
756109104	REALTY INCOME CORP REIT USD1.0								
	2,748.000	Local		54.949822	151,002.11	69.300000	190,436.40	39,434.29	0.33
		Base		54.949822	151,002.11	69.300000	190,436.40	39,434.29	0.15
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	300.000	Local		563.960000	169,188.00	698.420000	209,526.00	40,338.00	0.37
		Base		563.960000	169,188.00	698.420000	209,526.00	40,338.00	0.16
761152107	RESMED INC COMMON STOCK USD.004								
	300.000	Local		238.450000	71,535.00	242.510000	72,753.00	1,218.00	0.13
		Base		238.450000	71,535.00	242.510000	72,753.00	1,218.00	0.06
77543R102	ROKU INC COMMON STOCK USD.0001								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200.000	Local		215.333050	43,066.61	125.270000	25,054.00	-18,012.61	0.04
		Base		215.333050	43,066.61	125.270000	25,054.00	-18,012.61	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
	400.000	Local		136.534300	54,613.72	410.180000	164,072.00	109,458.28	0.29
		Base		136.534300	54,613.72	410.180000	164,072.00	109,458.28	0.13
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
	500.000	Local		175.176660	87,588.33	344.100000	172,050.00	84,461.67	0.30
		Base		175.176660	87,588.33	344.100000	172,050.00	84,461.67	0.13
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
	100.000	Local		537.920000	53,792.00	559.450000	55,945.00	2,153.00	0.10
		Base		537.920000	53,792.00	559.450000	55,945.00	2,153.00	0.04
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	700.000	Local		158.897143	111,228.00	212.320000	148,624.00	37,396.00	0.26
		Base		158.897143	111,228.00	212.320000	148,624.00	37,396.00	0.12
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	1,700.000	Local		29.577329	50,281.46	41.310000	70,227.00	19,945.54	0.12
		Base		29.577329	50,281.46	41.310000	70,227.00	19,945.54	0.05
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	2,400.000	Local		56.170425	134,809.02	84.310000	202,344.00	67,534.98	0.35
		Base		56.170425	134,809.02	84.310000	202,344.00	67,534.98	0.16
81141R100	SEA LTD ADR ADR								
	3,380.000	Local		233.037340	787,666.21	119.790000	404,890.20	-382,776.01	0.71
		Base		233.037340	787,666.21	119.790000	404,890.20	-382,776.01	0.32
816851109	SEMPRA ENERGY COMMON STOCK								
	1,400.000	Local		124.139686	173,795.56	168.120000	235,368.00	61,572.44	0.41
		Base		124.139686	173,795.56	168.120000	235,368.00	61,572.44	0.18
81762P102	SERVICENOW INC COMMON STOCK USD.001								
	100.000	Local		393.010000	39,301.00	556.890000	55,689.00	16,388.00	0.10
		Base		393.010000	39,301.00	556.890000	55,689.00	16,388.00	0.04
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								

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		600.000	Local 126.259150	75,755.49	249.620000	149,772.00	74,016.51	0.26
			Base 126.259150	75,755.49	249.620000	149,772.00	74,016.51	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	1,000.000	Local 125.514980	125,514.98	131.560000	131,560.00	6,045.02	0.23
			Base 125.514980	125,514.98	131.560000	131,560.00	6,045.02	0.10
83304A106	SNAP INC A COMMON STOCK USD.00001	800.000	Local 48.860000	39,088.00	35.990000	28,792.00	-10,296.00	0.05
			Base 48.860000	39,088.00	35.990000	28,792.00	-10,296.00	0.02
833445109	SNOWFLAKE INC CLASS A COMMON STOCK	100.000	Local 349.169800	34,916.98	229.130000	22,913.00	-12,003.98	0.04
			Base 349.169800	34,916.98	229.130000	22,913.00	-12,003.98	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	3,600.000	Local 51.598911	185,756.08	72.510000	261,036.00	75,279.92	0.46
			Base 51.598911	185,756.08	72.510000	261,036.00	75,279.92	0.20
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	3,300.000	Local 48.890000	161,337.00	45.800000	151,140.00	-10,197.00	0.26
			Base 48.890000	161,337.00	45.800000	151,140.00	-10,197.00	0.12
852234103	BLOCK INC COMMON STOCK USD.0000001	300.000	Local 102.470000	30,741.00	135.600000	40,680.00	9,939.00	0.07
			Base 102.470000	30,741.00	135.600000	40,680.00	9,939.00	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001	1,000.000	Local 60.520900	60,520.90	90.970000	90,970.00	30,449.10	0.16
			Base 60.520900	60,520.90	90.970000	90,970.00	30,449.10	0.07
857477103	STATE STREET CORP COMMON STOCK USD1.0	900.000	Local 84.229200	75,806.28	87.120000	78,408.00	2,601.72	0.14
			Base 84.229200	75,806.28	87.120000	78,408.00	2,601.72	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005	2,100.000	Local 58.950000	123,795.00	83.430000	175,203.00	51,408.00	0.31
			Base 58.950000	123,795.00	83.430000	175,203.00	51,408.00	0.14
863667101	STRYKER CORP COMMON STOCK USD.1							

& Issue has redenominated but Local is not converted
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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400.000	Local		135.409100	54,163.64	267.350000	106,940.00	52,776.36	0.19
		Base		135.409100	54,163.64	267.350000	106,940.00	52,776.36	0.08
866674104	SUN COMMUNITIES INC REIT USD.01								
	500.000	Local		129.036000	64,518.00	175.290000	87,645.00	23,127.00	0.15
		Base		129.036000	64,518.00	175.290000	87,645.00	23,127.00	0.07
871607107	SYNOPSIS INC COMMON STOCK USD.01								
	600.000	Local		315.370000	189,222.00	333.270000	199,962.00	10,740.00	0.35
		Base		315.370000	189,222.00	333.270000	199,962.00	10,740.00	0.16
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	2,000.000	Local		28.799200	57,598.40	34.810000	69,620.00	12,021.60	0.12
		Base		28.799200	57,598.40	34.810000	69,620.00	12,021.60	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0								
	4,400.000	Local		68.792405	302,686.58	81.650000	359,260.00	56,573.42	0.63
		Base		68.792405	302,686.58	81.650000	359,260.00	56,573.42	0.28
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	1,300.000	Local		39.357700	51,165.01	60.580000	78,754.00	27,588.99	0.14
		Base		39.357700	51,165.01	60.580000	78,754.00	27,588.99	0.06
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	800.000	Local		122.915000	98,332.00	128.350000	102,680.00	4,348.00	0.18
		Base		122.915000	98,332.00	128.350000	102,680.00	4,348.00	0.08
87612E106	TARGET CORP COMMON STOCK USD.0833								
	400.000	Local		125.670000	50,268.00	212.220000	84,888.00	34,620.00	0.15
		Base		125.670000	50,268.00	212.220000	84,888.00	34,620.00	0.07
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001								
	700.000	Local		91.688329	64,181.83	72.130000	50,491.00	-13,690.83	0.09
		Base		91.688329	64,181.83	72.130000	50,491.00	-13,690.83	0.04
88160R101	TESLA INC COMMON STOCK USD.001								
	700.000	Local		334.893057	234,425.14	1,077.600000	754,320.00	519,894.86	1.32
		Base		334.893057	234,425.14	1,077.600000	754,320.00	519,894.86	0.59
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								

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FRANKLIN GLOBAL DBI 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
		700.000	Local 79.762700	55,833.89	183.480000	128,436.00	72,602.11	0.22
			Base 79.762700	55,833.89	183.480000	128,436.00	72,602.11	0.10
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		700.000	Local 366.904086	256,832.86	590.650000	413,455.00	156,622.14	0.72
			Base 366.904086	256,832.86	590.650000	413,455.00	156,622.14	0.32
88579Y101	3M CO COMMON STOCK USD.01							
		700.000	Local 165.560000	115,892.00	148.880000	104,216.00	-11,676.00	0.18
			Base 165.560000	115,892.00	148.880000	104,216.00	-11,676.00	0.08
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		100.000	Local 428.020000	42,802.00	651.540000	65,154.00	22,352.00	0.11
			Base 428.020000	42,802.00	651.540000	65,154.00	22,352.00	0.05
89677Q107	TRIP.COM GROUP LTD ADR ADR USD.01							
		2,200.000	Local 36.820000	81,004.00	23.120000	50,864.00	-30,140.00	0.09
			Base 36.820000	81,004.00	23.120000	50,864.00	-30,140.00	0.04
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		1,600.000	Local 53.360000	85,376.00	56.700000	90,720.00	5,344.00	0.16
			Base 53.360000	85,376.00	56.700000	90,720.00	5,344.00	0.07
902653104	UDR INC REIT USD.01							
		1,200.000	Local 46.156317	55,387.58	57.370000	68,844.00	13,456.42	0.12
			Base 46.156317	55,387.58	57.370000	68,844.00	13,456.42	0.05
902681105	UGI CORP COMMON STOCK							
		1,400.000	Local 43.420000	60,788.00	36.220000	50,708.00	-10,080.00	0.09
			Base 43.420000	60,788.00	36.220000	50,708.00	-10,080.00	0.04
902973304	US BANCORP COMMON STOCK USD.01							
		1,200.000	Local 52.557100	63,068.52	53.150000	63,780.00	711.48	0.11
			Base 52.557100	63,068.52	53.150000	63,780.00	711.48	0.05
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		500.000	Local 111.116700	55,558.35	273.210000	136,605.00	81,046.65	0.24
			Base 111.116700	55,558.35	273.210000	136,605.00	81,046.65	0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							

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 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
		800.000	Local 95.844325	76,675.46	214.460000	171,568.00	94,892.54	0.30
			Base 95.844325	76,675.46	214.460000	171,568.00	94,892.54	0.13
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	1,300.000	Local 255.850200	332,605.26	509.970000	662,961.00	330,355.74	1.16
			Base 255.850200	332,605.26	509.970000	662,961.00	330,355.74	0.52
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01	900.000	Local 56.206000	50,585.40	101.540000	91,386.00	40,800.60	0.16
			Base 56.206000	50,585.40	101.540000	91,386.00	40,800.60	0.07
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	200.000	Local 234.510000	46,902.00	212.460000	42,492.00	-4,410.00	0.07
			Base 234.510000	46,902.00	212.460000	42,492.00	-4,410.00	0.03
92276F100	VENTAS INC REIT USD.25	2,000.000	Local 52.419555	104,839.11	61.760000	123,520.00	18,680.89	0.22
			Base 52.419555	104,839.11	61.760000	123,520.00	18,680.89	0.10
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	2,400.000	Local 49.739021	119,373.65	50.940000	122,256.00	2,882.35	0.21
			Base 49.739021	119,373.65	50.940000	122,256.00	2,882.35	0.10
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	400.000	Local 219.720000	87,888.00	260.970000	104,388.00	16,500.00	0.18
			Base 219.720000	87,888.00	260.970000	104,388.00	16,500.00	0.08
925652109	VICI PROPERTIES INC REIT USD.01	3,200.000	Local 25.073388	80,234.84	28.460000	91,072.00	10,837.16	0.16
			Base 25.073388	80,234.84	28.460000	91,072.00	10,837.16	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	800.000	Local 110.650300	88,520.24	221.770000	177,416.00	88,895.76	0.31
			Base 110.650300	88,520.24	221.770000	177,416.00	88,895.76	0.14
929042109	VORNADO REALTY TRUST REIT USD.04	1,100.000	Local 75.654118	83,219.53	45.320000	49,852.00	-33,367.53	0.09
			Base 75.654118	83,219.53	45.320000	49,852.00	-33,367.53	0.04
92936U109	WP CAREY INC REIT USD.001							

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 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,400.000	Local 70.810664	99,134.93	80.840000	113,176.00	14,041.07	0.20
			Base 70.810664	99,134.93	80.840000	113,176.00	14,041.07	0.09
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	1,100.000	Local 62.003318	68,203.65	99.810000	109,791.00	41,587.35	0.19
			Base 62.003318	68,203.65	99.810000	109,791.00	41,587.35	0.09
931142103	WALMART INC COMMON STOCK USD.1	8,900.000	Local 103.313421	919,489.45	148.920000	1,325,388.00	405,898.55	2.32
			Base 103.313421	919,489.45	148.920000	1,325,388.00	405,898.55	1.03
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	5,900.000	Local 62.942327	371,359.73	44.770000	264,143.00	-107,216.73	0.46
			Base 62.942327	371,359.73	44.770000	264,143.00	-107,216.73	0.21
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	3,700.000	Local 49.763976	184,126.71	48.460000	179,302.00	-4,824.71	0.31
			Base 49.763976	184,126.71	48.460000	179,302.00	-4,824.71	0.14
95040Q104	WELLTOWER INC REIT USD1.0	1,400.000	Local 55.029864	77,041.81	96.140000	134,596.00	57,554.19	0.24
			Base 55.029864	77,041.81	96.140000	134,596.00	57,554.19	0.11
96145D105	WESTROCK CO COMMON STOCK	1,600.000	Local 53.610000	85,776.00	47.030000	75,248.00	-10,528.00	0.13
			Base 53.610000	85,776.00	47.030000	75,248.00	-10,528.00	0.06
962166104	WEYERHAEUSER CO REIT USD1.25	2,500.000	Local 32.993500	82,483.75	37.900000	94,750.00	12,266.25	0.17
			Base 32.993500	82,483.75	37.900000	94,750.00	12,266.25	0.07
969457100	WILLIAMS COS INC COMMON STOCK USD1.0	5,900.000	Local 28.099325	165,786.02	33.410000	197,119.00	31,332.98	0.34
			Base 28.099325	165,786.02	33.410000	197,119.00	31,332.98	0.15
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5	2,200.000	Local 50.684909	111,506.80	72.170000	158,774.00	47,267.20	0.28
			Base 50.684909	111,506.80	72.170000	158,774.00	47,267.20	0.12
98422D105	XPENG INC ADR ADR USD.00001							

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Holdings

FRANKLIN GLOBAL DBI CIF
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STATE STREET

As of: March 31, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,733.000	Local 37.410000	64,831.53	27.590000	47,813.47	-17,018.06	0.08
			Base 37.410000	64,831.53	27.590000	47,813.47	-17,018.06	0.04
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	2,900.000	Local 58.451379	169,509.00	41.540000	120,466.00	-49,043.00	0.21
			Base 58.451379	169,509.00	41.540000	120,466.00	-49,043.00	0.09
98887Q104	ZAI LAB LTD ADR ADR USD.00006	951.000	Local 140.302534	133,427.71	43.980000	41,824.98	-91,602.73	0.07
			Base 140.302534	133,427.71	43.980000	41,824.98	-91,602.73	0.03
98954M200	ZILLOW GROUP INC C COMMON STOCK USD.0001	600.000	Local 58.511700	35,107.02	49.290000	29,574.00	-5,533.02	0.05
			Base 58.511700	35,107.02	49.290000	29,574.00	-5,533.02	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01	500.000	Local 134.180000	67,090.00	188.590000	94,295.00	27,205.00	0.16
			Base 134.180000	67,090.00	188.590000	94,295.00	27,205.00	0.07
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001	1,800.000	Local 37.240000	67,032.00	25.000000	45,000.00	-22,032.00	0.08
			Base 37.240000	67,032.00	25.000000	45,000.00	-22,032.00	0.04
98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001	300.000	Local 181.166233	54,349.87	117.230000	35,169.00	-19,180.87	0.06
			Base 181.166233	54,349.87	117.230000	35,169.00	-19,180.87	0.03
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR	393.000	Local 159.262875	62,590.31	0.000000	0.00	-62,590.31	0.00
			Base 159.262875	62,590.31	0.000000	0.00	-62,590.31	0.00
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0	19,680.000	Local 2.858485	56,254.99	1.768492	34,803.92	-21,451.07	0.06
			Base 2.858485	56,254.99	1.768492	34,803.92	-21,451.07	0.03
BKX9VW906	YANDEX NV A COMMON STOCK EUR.01	1,619.000	Local 69.301896	112,199.77	0.000000	0.00	-112,199.77	0.00
			Base 69.301896	112,199.77	0.000000	0.00	-112,199.77	0.00
G0250X107	AMCOR PLC COMMON STOCK USD.01							

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Holdings

FRANKLIN GLOBAL DBI CIF
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STATE STREET

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		6,600.000	Local 9.666255	63,797.28	11.330000	74,778.00	10,980.72	0.13
			Base 9.666255	63,797.28	11.330000	74,778.00	10,980.72	0.06
G0403H108	AON PLC CLASS A COMMON STOCK	200.000	Local 187.680000	37,536.00	325.630000	65,126.00	27,590.00	0.11
			Base 187.680000	37,536.00	325.630000	65,126.00	27,590.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225	400.000	Local 120.705000	48,282.00	337.230000	134,892.00	86,610.00	0.24
			Base 120.705000	48,282.00	337.230000	134,892.00	86,610.00	0.11
G2519Y108	CREDICORP LTD COMMON STOCK USD5.0	400.000	Local 106.102500	42,441.00	171.870000	68,748.00	26,307.00	0.12
			Base 106.102500	42,441.00	171.870000	68,748.00	26,307.00	0.05
G29183103	EATON CORP PLC COMMON STOCK USD.01	400.000	Local 75.926200	30,370.48	151.760000	60,704.00	30,333.52	0.11
			Base 75.926200	30,370.48	151.760000	60,704.00	30,333.52	0.05
G5494J103	LINDE PLC COMMON STOCK EUR.001	1,400.000	Local 196.991429	275,788.00	319.430000	447,202.00	171,414.00	0.78
			Base 196.991429	275,788.00	319.430000	447,202.00	171,414.00	0.35
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1	2,000.000	Local 97.203360	194,406.72	110.950000	221,900.00	27,493.28	0.39
			Base 97.203360	194,406.72	110.950000	221,900.00	27,493.28	0.17
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	300.000	Local 226.360000	67,908.00	236.220000	70,866.00	2,958.00	0.12
			Base 226.360000	67,908.00	236.220000	70,866.00	2,958.00	0.06
H1467J104	CHUBB LTD COMMON STOCK	1,100.000	Local 155.061436	170,567.58	213.900000	235,290.00	64,722.42	0.41
			Base 155.061436	170,567.58	213.900000	235,290.00	64,722.42	0.18
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	600.000	Local 109.942717	65,965.63	138.260000	82,956.00	16,990.37	0.15
			Base 109.942717	65,965.63	138.260000	82,956.00	16,990.37	0.06
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01							

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		400.000	Local 133.272400	53,308.96	168.750000	67,500.00	14,191.04	0.12
			Base 133.272400	53,308.96	168.750000	67,500.00	14,191.04	0.05
M98068105	WIX.COM LTD COMMON STOCK ILS.01	300.000	Local 143.892000	43,167.60	104.460000	31,338.00	-11,829.60	0.05
			Base 143.892000	43,167.60	104.460000	31,338.00	-11,829.60	0.02
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	1,500.000	Local 102.070000	153,105.00	102.820000	154,230.00	1,125.00	0.27
			Base 102.070000	153,105.00	102.820000	154,230.00	1,125.00	0.12
US DOLLAR Total		630,074.000	Local	42,299,246.34		56,227,234.40	13,927,988.06	98.35
			Base	42,299,246.34		56,227,234.40	13,927,988.06	43.88
YUAN RENMINBI							Exchange Rate:	6.343100
BD5CKZ901	WINNING HEALTH TECHNOLOGY A COMMON STOCK CNY1.0	30,600.000	Local 14.666242	448,787.02	9.390000	287,334.00	-161,453.02	3.44
			Base 2.304346	70,513.00	1.480349	45,298.67	-25,214.33	0.04
BD5CLQ900	AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0	7,600.000	Local 42.817418	325,412.38	31.550000	239,780.00	-85,632.38	2.87
			Base 6.727433	51,128.49	4.973909	37,801.71	-13,326.78	0.03
BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0	2,200.000	Local 252.829541	556,224.99	155.060000	341,132.00	-215,092.99	4.08
			Base 38.827559	85,420.63	24.445460	53,780.01	-31,640.62	0.04
BG1VK8906	NANJING SECURITIES CO LTD A COMMON STOCK CNY1.0	132,000.000	Local 8.389291	1,107,386.40	8.220000	1,085,040.00	-22,346.40	12.98
			Base 1.319112	174,122.83	1.295896	171,058.32	-3,064.51	0.13
BHQK86909	SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0	1,500.000	Local 450.328847	675,493.27	307.250000	460,875.00	-214,618.27	5.51
			Base 69.598300	104,397.45	48.438461	72,657.69	-31,739.76	0.06
BHQPSY905	CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0	1,000.000	Local 314.785790	314,785.79	512.300000	512,300.00	197,514.21	6.13

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

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	48.342310	48,342.31	80.764926	80,764.93	32,422.62	0.06
BHWLWV908	WUXI APPTEC CO LTD A COMMON STOCK CNY1.0							
		3,800.000 Local	146.132671	555,304.15	112.380000	427,044.00	-128,260.15	5.11
		Base	22.584797	85,822.23	17.716889	67,324.18	-18,498.05	0.05
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0							
		500.000 Local	1,138.033180	569,016.59	1,719.000000	859,500.00	290,483.41	10.28
		Base	161.813340	80,906.67	271.003137	135,501.57	54,594.90	0.11
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0							
		23,100.000 Local	23.711527	547,736.28	20.900000	482,790.00	-64,946.28	5.77
		Base	3.641429	84,117.00	3.294919	76,112.63	-8,004.37	0.06
BP3R2M902	CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0							
		61,000.000 Local	19.958120	1,217,445.29	22.000000	1,342,000.00	124,554.71	16.05
		Base	3.084526	188,156.11	3.468336	211,568.48	23,412.37	0.17
BP3R2Z903	ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0							
		16,200.000 Local	40.957184	663,506.38	39.490000	639,738.00	-23,768.38	7.65
		Base	6.329931	102,544.88	6.225663	100,855.73	-1,689.15	0.08
BP3R36906	JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0							
		12,600.000 Local	69.573163	876,621.86	36.820000	463,932.00	-412,689.86	5.55
		Base	10.752529	135,481.87	5.804733	73,139.63	-62,342.24	0.06
BP3R7Z908	ZHANGZHOU PIENZEHUANG PHA A COMMON STOCK CNY1.0							
		1,100.000 Local	404.597318	445,057.05	317.230000	348,953.00	-96,104.05	4.17
		Base	62.530500	68,783.55	50.011824	55,013.01	-13,770.54	0.04
BP3R9B909	CHINA NATIONAL MEDICINES A COMMON STOCK CNY1.0							
		27,600.000 Local	30.508642	842,038.53	29.330000	809,508.00	-32,530.53	9.68
		Base	4.793489	132,300.31	4.623922	127,620.25	-4,680.06	0.10
YUAN RENMINBI Total								
		320,800.000 Local		9,144,815.98		8,299,926.00	-844,889.98	99.25
		Base		1,412,037.33		1,308,496.81	-103,540.52	1.02

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

Books Open

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

		11,793,980.111	Base	109,405,126.16		126,808,990.44	17,403,864.28	98.96
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Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
		131,082,125.751	Base	110,686,208.68		128,087,892.17	17,401,683.49	99.99

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.336362

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
ADI1TXCX2	SPI 200 FUTURES JUN22 XSFE 20220616						16 Jun 2022			
1.000		25.000	Local 186,975.00	176,729.80	7,479.000000	10,245.20		10,370.20	-125.00	
			Base 139,913.44		5,596.537465	7,666.49		7,760.02	-93.53	0.00

AUSTRALIAN DOLLAR Total

1.000		25.000	Local 186,975.00	176,729.80		10,245.20		10,370.20	-125.00	
			Base			7,666.49		7,760.02	-93.53	0.00

EURO CURRENCY

Exchange Rate: 0.903955

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
ADI1P4872	EURO STOXX 50 JUN22 XEUR 20220617						17 Jun 2022			
9.000		90.000	Local 344,070.00	327,783.87	3,823.000000	16,286.13		19,886.13	-3,600.00	
			Base 380,627.35		4,229.192825	18,016.53		21,999.03	-3,982.50	0.00

GERMANY Total

9.000		90.000	Local 344,070.00	327,783.87		16,286.13		19,886.13	-3,600.00	
			Base			18,016.53		21,999.03	-3,982.50	0.00

EURO CURRENCY Total

9.000		90.000	Local 344,070.00	327,783.87		16,286.13		19,886.13	-3,600.00	
			Base			18,016.53		21,999.03	-3,982.50	0.00

POUND STERLING

Exchange Rate: 0.761238

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
ADI1Z7PM2	FTSE 100 IDX FUT JUN22 IFLL 20220617						17 Jun 2022			
1.000		10.000	Local 74,860.00	71,075.97	7,486.000000	3,784.03		4,089.03	-305.00	
			Base 98,339.81		9,833.980963	4,970.89		5,371.55	-400.66	0.00

POUND STERLING Total

1.000		10.000	Local 74,860.00	71,075.97		3,784.03		4,089.03	-305.00	
			Base			4,970.89		5,371.55	-400.66	0.00

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
US DOLLAR										Exchange Rate: 1.000000
ADI1WVZM1	S+P500 EMINI FUT JUN22 XCME 20220617						17 Jun 2022			
1.000		50.000	Local 226,537.50	209,643.75	4,530.750000	16,893.75		20,156.25	-3,262.50	
			Base 226,537.50		4,530.750000	16,893.75		20,156.25	-3,262.50	0.00
ADI1Z7Z82	MSCI EMGMKT JUN22 IFUS 20220617						17 Jun 2022			
4.000		200.000	Local 225,100.00	207,494.88	1,125.500000	17,605.12		21,025.12	-3,420.00	
			Base 225,100.00		1,125.500000	17,605.12		21,025.12	-3,420.00	0.00
ADI23V718	NIKKEI 225 (CME) JUN22 XCME 20220609						09 Jun 2022			
1.000		5.000	Local 137,925.00	128,530.02	27,585.000000	9,394.98		10,494.98	-1,100.00	
			Base 137,925.00		27,585.000000	9,394.98		10,494.98	-1,100.00	0.00
US DOLLAR Total										
6.000		255.000	Local 589,562.50	545,668.65		43,893.85		51,676.35	-7,782.50	
			Base			43,893.85		51,676.35	-7,782.50	0.01
FUTURES LONG Total										
17.000		380.000	Base			74,547.76		86,806.95	-12,259.19	0.01

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
17.000	380.000 Base					74,547.76	86,806.95	-12,259.19	0.01



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
26,051.44	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	26,051.44	26,051.44	2	0.00
		26,051.44	26,051.44	2	0.00
COMMON STOCK					
10	CUSIP # 000360206 AAON INC	557.30	643.82	0	0.00
53	CUSIP # 001055102 AFLAC INC	3,412.67	2,517.46	0	0.00
8	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	834.64	963.68	0	0.00
15	CUSIP # 002824100 ABBOTT LABORATORIES	1,775.40	2,064.58	0	0.00
33	CUSIP # 004225108 ACADIA PHARMACEUTICALS INC	799.26	803.92	0	0.00
47	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	3,765.17	3,818.55	0	0.00
14	CUSIP # 005098108 ACUSHNET HOLDINGS CORP	563.64	729.36	0	0.00
10	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	2,499.10	2,907.08	0	16.20
16	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,910.24	1,879.41	0	0.00
14	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	2,817.50	3,041.96	0	16.10

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52	CUSIP # 01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS	1,171.04	967.98	0	0.00
26	CUSIP # 020002101 ALLSTATE CORPORATION	3,601.26	3,047.17	0	20.40
1	CUSIP # 02079K305 ALPHABET INC	2,781.35	2,902.74	0	0.00
3	CUSIP # 023586100 AMERCO	1,790.82	1,948.21	0	0.00
35	CUSIP # 025537101 AMERICAN ELECTRIC POWER	3,491.95	3,114.92	0	0.00
7	CUSIP # 036752103 ANTHEM INC	3,438.54	2,270.97	0	0.00
12	CUSIP # 037833100 APPLE INC	2,095.32	2,169.46	0	0.00
46	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	4,151.96	2,543.21	0	0.00
14	CUSIP # 042735100 ARROW ELECTRONICS	1,660.82	1,882.76	0	0.00
7	CUSIP # 047649108 ATKORE INC	689.08	769.72	0	0.00
18	CUSIP # 049560105 ATMOS ENERGY CORP	2,150.82	1,678.19	0	0.00
8	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,820.32	1,178.45	0	8.32
1	CUSIP # 053332102 AUTOZONE INC	2,044.58	1,211.38	0	0.00
37	CUSIP # 05351W103 AVANGRID INC	1,729.38	1,799.73	0	14.96

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 05550J101 BJ'S WHOLESALE CLUB HOLDINGS	946.54	915.81	0	0.00
20	CUSIP # 058498106 BALL CORPORATION	1,800.00	1,775.02	0	0.00
10	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	3,529.10	2,267.60	0	0.00
2	CUSIP # 090572207 BIO-RAD LABORATORIES INC	1,126.46	1,308.97	0	0.00
16	CUSIP # 09260D107 BLACKSTONE INC	2,031.04	2,021.32	0	0.00
15	CUSIP # 09739D100 BOISE CASCADE CO	1,042.05	1,075.04	0	0.00
14	CUSIP # 115236101 BROWN & BROWN INC	1,011.78	961.80	0	0.00
22	CUSIP # 12008R107 BUILDERS FIRSTSOURCE INC	1,419.88	1,821.00	0	0.00
13	CUSIP # 125523100 CIGNA CORP	3,114.93	2,628.37	0	0.00
44	CUSIP # 126600105 CVB FINANCIAL CORP	1,021.24	942.48	0	0.00
30	CUSIP # 126650100 CVS HEALTH CORP	3,036.30	3,127.62	0	0.00
54	CUSIP # 127097103 COTERRA ENERGY INC	1,456.38	986.70	0	0.00
7	CUSIP # 127190304 CACI INTERNATIONAL INC	2,108.82	1,842.83	0	0.00
10	CUSIP # 13100M509 CALIX INC	429.10	777.39	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 13765N107 CANNAE HOLDINGS INC	645.84	944.03	0	0.00
6	CUSIP # 150870103 CELANESE CORP SERIES A	857.22	1,006.74	0	0.00
2	CUSIP # 16359R103 CHEMED CORP	1,013.10	987.79	0	0.00
16	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	2,175.36	1,821.54	0	10.35
8	CUSIP # 172755100 CIRRUS LOGIC INC	678.32	671.73	0	0.00
49	CUSIP # 17275R102 CISCO SYSTEMS INC	2,732.24	3,066.21	0	0.00
2	CUSIP # 191098102 COCA-COLA CONSOLIDATED INC	993.70	1,218.60	0	0.00
35	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	3,138.45	3,148.80	0	0.00
8	CUSIP # 199908104 COMFORT SYSTEMS USA INC	712.08	784.52	0	0.00
26	CUSIP # 201723103 COMMERCIAL METALS COMPANY	1,082.12	616.82	0	3.64
4	CUSIP # 216648402 COOPER COMPANIES, INC	1,670.36	1,685.16	0	0.00
14	CUSIP # 217204106 COPART INC	1,756.58	2,038.32	0	0.00
4	CUSIP # 221006109 CORVEL CORP	673.76	836.72	0	0.00
4	CUSIP # 22160K105 COSTCO WHOLESALE CORP	2,303.40	1,698.47	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 23331A109 D R HORTON INC	2,160.79	2,277.58	0	0.00
3	CUSIP # 243537107 DECKERS OUTDOOR CORP	821.31	972.62	0	0.00
3	CUSIP # 254067101 DILLARDS INC	805.17	754.29	0	0.60
7	CUSIP # 254543101 DIODES INC	608.93	779.76	0	0.00
9	CUSIP # 256677105 DOLLAR GENERAL CORP	2,003.67	1,708.41	0	0.00
22	CUSIP # 256746108 DOLLAR TREE INC	3,523.30	3,128.84	0	0.00
7	CUSIP # 258278100 DORMAN PRODUCTS INC	665.21	782.71	0	0.00
16	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	1,883.52	2,035.62	0	0.00
7	CUSIP # 292562105 ENCORE WIRE CORP	798.49	987.18	0	0.14
5	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	880.65	1,012.06	0	0.00
27	CUSIP # 30034W106 EVERGY INC	1,845.18	1,656.55	0	0.00
8	CUSIP # 302130109 EXPEDITORS INTL WASH INC	825.28	768.21	0	0.00
9	CUSIP # 30214U102 EXPONENT INC	972.45	1,037.17	0	0.00
5	CUSIP # 302941109 FTI CONSULTING	786.10	771.11	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 30303M102 FACEBOOK INC	1,334.16	1,710.35	0	0.00
32	CUSIP # 311900104 FASTENAL COMPANY	1,900.80	1,590.68	0	0.00
36	CUSIP # 31620R303 FNF GROUP	1,758.24	1,842.64	0	0.00
24	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	1,555.68	1,485.52	0	0.00
8	CUSIP # 353514102 FRANKLIN ELECTRIC CO	664.32	597.97	0	0.00
56	CUSIP # 354613101 FRANKLIN RESOURCES INC	1,563.52	1,840.36	0	16.24
53	CUSIP # 37045V100 GENERAL MOTORS CO	2,318.22	3,177.76	0	0.00
2	CUSIP # 384637104 GRAHAM HOLDINGS CO	1,222.94	808.18	0	0.00
11	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	1,068.21	966.15	0	0.00
55	CUSIP # 40434L105 HP INC	1,996.50	2,089.89	0	12.50
14	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	1,990.24	1,836.45	0	0.00
11	CUSIP # 427866108 HERSHEY CO	2,382.93	1,752.16	0	0.00
118	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	1,971.78	1,915.94	0	13.08
27	CUSIP # 432748101 HILLTOP HOLDINGS INC	793.80	958.63	0	0.00

ACCOUNT STATEMENT

Statement Period
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01/01/2022 through 03/31/2022
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 437076102 HOME DEPOT INC	1,496.65	1,375.67	0	0.00
9	CUSIP # 441593100 HOULIHAN LOKEY INC	790.20	587.83	0	0.00
53	CUSIP # 447011107 HUNTSMAN CORPORATION	1,988.03	1,899.25	0	0.00
3	CUSIP # 44930G107 ICU MEDICAL INC	667.92	619.67	0	0.00
13	CUSIP # 45337C102 INCYTE CORP	1,032.46	956.77	0	0.00
60	CUSIP # 458140100 INTEL CORPORATION	2,973.60	3,187.00	0	0.00
7	CUSIP # 458334109 INTER PARFUMS	616.35	746.10	0	0.00
14	CUSIP # 466313103 JABIL CIRCUIT INC	864.22	987.35	0	0.00
10	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	1,579.70	1,992.39	0	0.00
3	CUSIP # 49714P108 KINSALE CAPITAL GROUP INC	684.06	673.15	0	0.00
31	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	1,564.26	1,498.35	0	0.00
6	CUSIP # 515098101 LANDSTAR SYSTEMS INC	904.98	910.26	0	0.00
27	CUSIP # 526057104 LENNAR CORPORATION	2,191.59	2,420.84	0	0.00
12	CUSIP # 546347105 LOUISIANA PACIFIC	745.44	931.68	0	0.00

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18	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	1,756.80	1,900.72	0	0.00
17	CUSIP # 552676108 MDC HOLDINGS INC	643.28	843.75	0	0.00
60	CUSIP # 552690109 MDU RESOURCES GROUP INC	1,599.00	1,793.02	0	12.18
16	CUSIP # 556269108 STEVEN MADDEN LTD	618.24	742.72	0	0.00
2	CUSIP # 570535104 MARKEL CORP	2,950.48	2,686.26	0	0.00
12	CUSIP # 571748102 MARSH & MCLENNAN COS INC	2,045.04	2,005.29	0	0.00
11	CUSIP # 57686G105 MATSON INC	1,326.82	979.77	0	0.00
5	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	817.95	762.84	0	0.00
18	CUSIP # 589400100 MERCURY GENERAL CORPORATION	990.00	970.24	0	0.00
8	CUSIP # 59001A102 MERITAGE HOMES CORP	633.84	783.26	0	0.00
6	CUSIP # 594918104 MICROSOFT CORPORATION	1,849.86	2,003.47	0	0.00
33	CUSIP # 595112103 MICRON TECHNOLOGY INC	2,570.37	2,417.50	0	0.00
12	CUSIP # 60786M105 MOELIS & COMPANY	563.40	748.05	0	0.00
47	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	2,950.66	3,075.12	0	16.45

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20	CUSIP # 61174X109 MONSTER BEVERAGE CORP	1,598.00	1,701.24	0	0.00
13	CUSIP # 624756102 MUELLER INDUSTRIES INC	704.21	762.19	0	3.25
43	CUSIP # 629377508 NRG ENERGY INC	1,649.48	1,715.22	0	0.00
17	CUSIP # 635017106 NATIONAL BEVERAGE	739.50	625.61	0	0.00
29	CUSIP # 64115T104 NETSCOUT SYSTEMS	930.32	785.15	0	0.00
11	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	1,031.25	973.83	0	0.00
50	CUSIP # 651639106 NEWMONT MINING CORP	3,972.50	3,007.35	0	0.00
27	CUSIP # 670346105 NUCOR CORPORATION	4,013.55	3,122.09	0	13.50
3	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	2,054.88	1,352.06	0	0.00
6	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	1,792.08	2,053.77	0	0.00
76	CUSIP # 680223104 OLD REPUBLIC INTL CORP	1,966.12	1,859.18	0	0.00
12	CUSIP # 68235P108 ONE GAS INC	1,058.88	836.38	0	0.00
4	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	672.32	586.82	0	0.00
35	CUSIP # 693718108 PACCAR INC	3,082.45	3,100.92	0	0.00

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14	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	744.80	974.75	0	0.00
52	CUSIP # 717081103 PFIZER INC	2,692.04	2,931.84	0	0.00
5	CUSIP # 724078100 PIPER SANDLER COS	656.25	856.37	0	0.00
2	CUSIP # 73278L105 POOL CORPORATION	845.70	710.81	0	0.00
23	CUSIP # 74051N102 PREMIER INC-CLASS A	818.57	946.68	0	0.00
13	CUSIP # 742718109 PROCTER & GAMBLE CO	1,986.40	1,812.74	0	0.00
30	CUSIP # 743315103 PROGRESSIVE CORP	3,419.70	2,900.68	0	0.00
30	CUSIP # 745867101 PULTEGROUP INC	1,257.00	1,391.28	0	4.50
6	CUSIP # 74758T303 QUALYS INC	854.46	653.51	0	0.00
11	CUSIP # 74834L100 QUEST DIAGNOSTICS	1,505.46	1,785.26	0	0.00
6	CUSIP # 74838J101 QUIDEL CORP	674.76	795.26	0	0.00
7	CUSIP # 749607107 RLI CORP	774.41	778.79	0	0.00
9	CUSIP # 749685103 RPM INTERNATIONAL INC	732.96	884.56	0	0.00
5	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	3,492.10	2,596.25	0	0.00

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11	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	2,016.85	1,561.12	0	0.00
9	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	1,027.62	984.15	0	0.00
19	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	967.29	797.70	0	0.00
16	CUSIP # 784117103 SEI INVESTMENTS COMPANY	963.36	976.80	0	0.00
6	CUSIP # 78463M107 SPS COMMERCE INC	787.20	705.32	0	0.00
22	CUSIP # 78667J108 SAGE THERAPEUTICS INC	728.20	957.44	0	0.00
3	CUSIP # 78709Y105 SAIA INC	731.46	673.15	0	0.00
23	CUSIP # 801056102 SANMINA CORPORATION	929.66	801.60	0	0.00
35	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	892.50	925.92	0	2.80
12	CUSIP # 816300107 SELECTIVE INSURANCE ORD	1,072.32	967.08	0	0.00
15	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	987.30	1,029.41	0	0.00
7	CUSIP # 825690100 SHUTTERSTOCK INC	651.56	482.82	0	0.00
9	CUSIP # 833034101 SNAP-ON INC	1,849.32	1,868.60	0	0.00
26	CUSIP # 83570H108 SONOS INC	733.72	784.81	0	0.00

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26	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	831.48	772.33	0	0.00
8	CUSIP # 858586100 STEPAN CO	790.48	951.95	0	0.00
22	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	837.54	996.38	0	0.00
27	CUSIP # 872540109 TJX COMPANIES INC	1,635.66	2,020.09	0	0.00
34	CUSIP # 87265H109 TRI POINTE HOMES INC	682.72	662.20	0	0.00
6	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	922.44	1,044.14	0	0.00
7	CUSIP # 875372203 TANDEM DIABETES CARE INC	814.03	1,015.34	0	0.00
9	CUSIP # 87612E106 TARGET CORPORATION	1,909.98	2,076.80	0	0.00
6	CUSIP # 88162G103 TETRA TECH INC	989.64	791.14	0	0.00
11	CUSIP # 882508104 TEXAS INSTRUMENTS INC	2,018.28	2,084.88	0	0.00
3	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,771.95	1,928.76	0	0.90
17	CUSIP # 884903709 THOMSON REUTERS CORP	1,850.45	1,986.05	0	0.00
26	CUSIP # 889478103 TOLL BROTHERS INC	1,222.52	1,780.97	0	0.00
4	CUSIP # 892356106 TRACTOR SUPPLY	933.48	614.91	0	0.00

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20	CUSIP # 89417E109 TRAVELERS COS INC	3,654.60	3,166.49	0	0.00
36	CUSIP # 902494103 TYSON FOODS INC CL A	3,226.68	2,926.84	0	0.00
40	CUSIP # 902681105 UGI CORPORATION	1,448.80	1,795.94	0	12.77
19	CUSIP # 90278Q108 UFP INDUSTRIES INC	1,466.04	1,728.05	0	0.00
30	CUSIP # 911684108 US CELLULAR	906.90	994.91	0	0.00
9	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	1,614.69	1,660.36	0	0.00
4	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,039.88	1,999.34	0	0.00
14	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	3,653.58	3,141.30	0	0.00
43	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	842.80	955.03	0	0.00
21	CUSIP # 928377100 VISTA OUTDOOR INC	749.49	996.98	0	0.00
5	CUSIP # 93148P102 WALKER & DUNLOP INC	647.10	743.18	0	0.00
20	CUSIP # 950755108 WERNER ENTERPRISES INC	820.00	832.54	0	0.00
4	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	1,642.84	1,777.06	0	0.00
6	CUSIP # 969904101 WILLIAMS-SONOMA INC	870.00	856.31	0	0.00

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46	CUSIP # 98389B100 XCEL ENERGY INC	3,319.82	3,097.17	0	20.48
8	CUSIP # 98978V103 ZOETIS INC	1,508.72	1,474.05	0	0.00
		282,256.00	274,463.22	24	219.36
FOREIGN STOCK					
140	CUSIP # 00202F102 A P MOLLER-MAERSK-B-UNSP ADR	2,101.40	2,575.88	0	189.53
72	CUSIP # 009126202 AIR LIQUIDE SA UNSPONSORED ADR	2,517.12	2,531.99	0	0.00
34	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	2,626.50	1,861.61	0	0.00
24	CUSIP # 12637N204 CSL LTD SPONSORED ADR	2,394.00	2,527.29	0	0.00
106	CUSIP # 233825207 DAIMLER AG UNSPONSORED ADR	1,855.00	2,072.73	0	0.00
135	CUSIP # 251566105 DEUTSCHE TELEKOM	2,513.70	2,539.55	0	0.00
47	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	2,047.32	1,830.19	0	26.43
53	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	2,313.98	2,183.85	0	0.00
171	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	2,792.43	2,733.78	0	0.00
31	CUSIP # 492089107 KERING-UNSPONSORED ADR	1,959.51	2,269.82	0	0.00

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26	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	2,083.64	1,802.97	0	0.00
18	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	2,341.80	2,159.18	0	0.00
91	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	2,649.01	2,410.96	0	0.00
24	CUSIP # 66987V109 NOVARTIS AF ADR	2,106.00	2,022.49	0	0.00
18	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	1,998.90	1,409.31	0	13.16
31	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	2,492.40	2,101.65	0	17.36
48	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	2,371.68	2,189.56	0	0.00
41	CUSIP # 80105N105 SANOFI-AVENTIS ADR	2,104.94	2,005.39	0	0.00
15	CUSIP # 803054204 SAP AG SPONS ADR	1,664.40	2,092.54	0	0.00
58	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	2,199.94	2,236.76	0	0.00
16	CUSIP # 835699307 SONY GROUP CORP-SP ADR	1,643.36	1,574.44	0	0.00
17	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	2,184.16	1,818.42	0	0.00
11	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	1,982.75	1,848.74	0	0.00

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86	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	2,121.62	2,316.75	0	0.00
57	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	2,805.54	2,439.04	0	0.00
5	CUSIP # G1151C101 ACCENTURE PLC	1,686.15	1,459.48	0	0.00
6	CUSIP # G5494J103 LINDE PLC	1,916.58	1,717.04	0	0.00
11	CUSIP # H1467J104 CHUBB LIMITED	2,352.90	1,867.44	0	8.00
		61,826.73	58,598.85	5	254.48
MUTUAL FUNDS - FIXED INCOME					
1,411	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	31,902.71	38,173.69	3	0.00
5,047	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	109,873.19	111,682.53	9	0.00
288	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	35,876.16	36,535.10	3	0.00
655	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	79,215.70	87,453.71	7	0.00
1,401	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	150,565.47	160,001.13	13	0.00
461	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	46,962.07	49,799.51	4	0.00

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2,404	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	131,907.48	142,519.50	11	0.00
1,116	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	55,320.12	55,869.91	5	0.00
1,315	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	34,229.45	38,610.64	3	0.00
951	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	25,172.97	24,653.74	2	0.00
		701,025.32	745,299.46	58	0.00
MUTUAL FUNDS - EQUITY					
326	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	23,149.26	21,748.09	2	0.00
1,753	CUSIP # 46429B366 ISHARES CMBS ETF	87,387.05	93,901.62	7	0.00
376	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	17,344.88	17,557.04	1	0.00
		127,881.19	133,206.75	11	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
90,938.04	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	90,938.04	90,938.04	3	0.00
		90,938.04	90,938.04	3	0.00
COMMON STOCK					
50	CUSIP # 000360206 AAON INC	2,786.50	3,258.99	0	0.00
221	CUSIP # 001055102 AFLAC INC	14,230.19	10,361.65	0	0.00
36	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	3,755.88	4,308.20	0	0.00
60	CUSIP # 002824100 ABBOTT LABORATORIES	7,101.60	8,271.37	0	0.00
170	CUSIP # 004225108 ACADIA PHARMACEUTICALS INC	4,117.40	4,146.05	0	0.00
194	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	15,541.34	15,800.39	1	0.00
77	CUSIP # 005098108 ACUSHNET HOLDINGS CORP	3,100.02	3,981.46	0	0.00
42	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	10,496.22	12,261.54	0	68.04
55	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	6,566.45	6,466.78	0	0.00
58	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	11,672.50	12,625.77	0	66.70

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242	CUSIP # 01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS	5,449.84	4,544.01	0	0.00
109	CUSIP # 020002101 ALLSTATE CORPORATION	15,097.59	12,542.29	1	95.20
3	CUSIP # 02079K305 ALPHABET INC	8,344.05	8,715.32	0	0.00
9	CUSIP # 023586100 AMERCO	5,372.46	4,640.60	0	0.00
145	CUSIP # 025537101 AMERICAN ELECTRIC POWER	14,466.65	12,874.31	0	0.00
28	CUSIP # 036752103 ANTHEM INC	13,754.16	8,749.33	0	0.00
47	CUSIP # 037833100 APPLE INC	8,206.67	8,490.81	0	0.00
190	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	17,149.40	10,279.78	1	0.00
48	CUSIP # 042735100 ARROW ELECTRONICS	5,694.24	6,457.02	0	0.00
36	CUSIP # 047649108 ATKORE INC	3,543.84	3,949.56	0	0.00
61	CUSIP # 049560105 ATMOS ENERGY CORP	7,288.89	5,728.44	0	0.00
34	CUSIP # 053015103 AUTO DATA PROCESSING INC.	7,736.36	5,206.81	0	34.32
4	CUSIP # 053332102 AUTOZONE INC	8,178.32	3,377.89	0	0.00
129	CUSIP # 05351W103 AVANGRID INC	6,029.46	6,059.64	0	58.08

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67	CUSIP # 05550J101 BJ'S WHOLESALE CLUB HOLDINGS	4,529.87	4,385.35	0	0.00
87	CUSIP # 058498106 BALL CORPORATION	7,830.00	7,659.14	0	0.00
43	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	15,175.13	9,651.15	1	0.00
9	CUSIP # 090572207 BIO-RAD LABORATORIES INC	5,069.07	5,525.69	0	0.00
65	CUSIP # 09260D107 BLACKSTONE INC	8,251.10	8,196.42	0	0.00
63	CUSIP # 09739D100 BOISE CASCADE CO	4,376.61	4,494.45	0	0.00
63	CUSIP # 115236101 BROWN & BROWN INC	4,553.01	4,340.55	0	0.00
75	CUSIP # 12008R107 BUILDERS FIRSTSOURCE INC	4,840.50	6,230.15	0	0.00
56	CUSIP # 125523100 CIGNA CORP	13,418.16	10,854.94	0	0.00
208	CUSIP # 126600105 CVB FINANCIAL CORP	4,827.68	4,481.36	0	0.00
125	CUSIP # 126650100 CVS HEALTH CORP	12,651.25	13,045.08	0	0.00
235	CUSIP # 127097103 COTERRA ENERGY INC	6,337.95	4,231.75	0	0.00
24	CUSIP # 127190304 CACI INTERNATIONAL INC	7,230.24	6,127.56	0	0.00
50	CUSIP # 13100M509 CALIX INC	2,145.50	3,806.08	0	0.00

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127	CUSIP # 13765N107 CANNAE HOLDINGS INC	3,037.84	4,679.66	0	0.00
27	CUSIP # 150870103 CELANESE CORP SERIES A	3,857.49	4,475.11	0	0.00
8	CUSIP # 16359R103 CHEMED CORP	4,052.40	3,958.67	0	0.00
57	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	7,749.72	6,501.15	0	37.95
43	CUSIP # 172755100 CIRRUS LOGIC INC	3,645.97	3,598.98	0	0.00
203	CUSIP # 17275R102 CISCO SYSTEMS INC	11,319.28	12,736.11	0	0.00
7	CUSIP # 191098102 COCA-COLA CONSOLIDATED INC	3,477.95	4,277.98	0	0.00
145	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	13,002.15	13,020.94	0	0.00
40	CUSIP # 199908104 COMFORT SYSTEMS USA INC	3,560.40	3,902.21	0	0.00
123	CUSIP # 201723103 COMMERCIAL METALS COMPANY	5,119.26	2,862.36	0	17.22
15	CUSIP # 216648402 COOPER COMPANIES, INC	6,263.85	6,323.11	0	0.00
56	CUSIP # 217204106 COPART INC	7,026.32	8,156.36	0	0.00
19	CUSIP # 221006109 CORVEL CORP	3,200.36	3,934.55	0	0.00
15	CUSIP # 22160K105 COSTCO WHOLESALE CORP	8,637.75	5,365.41	0	0.00

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119	CUSIP # 23331A109 D R HORTON INC	8,866.69	9,004.72	0	0.00
12	CUSIP # 243537107 DECKERS OUTDOOR CORP	3,285.24	3,517.01	0	0.00
16	CUSIP # 254067101 DILLARDS INC	4,294.24	4,054.55	0	3.20
37	CUSIP # 254543101 DIODES INC	3,218.63	4,073.60	0	0.00
36	CUSIP # 256677105 DOLLAR GENERAL CORP	8,014.68	6,362.76	0	0.00
92	CUSIP # 256746108 DOLLAR TREE INC	14,733.80	13,044.02	1	0.00
36	CUSIP # 258278100 DORMAN PRODUCTS INC	3,421.08	3,998.53	0	0.00
65	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	7,651.80	8,274.55	0	0.00
31	CUSIP # 292562105 ENCORE WIRE CORP	3,536.17	4,352.86	0	0.62
23	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	4,050.99	4,453.78	0	0.00
94	CUSIP # 30034W106 EVERGY INC	6,423.96	5,361.39	0	0.00
33	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,404.28	2,638.38	0	0.00
38	CUSIP # 30214U102 EXPONENT INC	4,105.90	4,392.11	0	0.00
26	CUSIP # 302941109 FTI CONSULTING	4,087.72	4,012.06	0	0.00

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25	CUSIP # 30303M102 FACEBOOK INC	5,559.00	6,870.30	0	0.00
131	CUSIP # 311900104 FASTENAL COMPANY	7,781.40	6,404.78	0	0.00
123	CUSIP # 31620R303 FNF GROUP	6,007.32	6,302.14	0	0.00
82	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	5,315.24	4,209.06	0	0.00
43	CUSIP # 353514102 FRANKLIN ELECTRIC CO	3,570.72	3,079.75	0	0.00
192	CUSIP # 354613101 FRANKLIN RESOURCES INC	5,360.64	6,334.24	0	55.68
220	CUSIP # 37045V100 GENERAL MOTORS CO	9,622.80	13,221.19	0	0.00
7	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,280.29	2,898.61	0	0.00
52	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	5,049.72	4,586.69	0	0.00
223	CUSIP # 40434L105 HP INC	8,094.90	8,446.84	0	54.50
78	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	11,088.48	9,255.13	0	0.00
44	CUSIP # 427866108 HERSHEY CO	9,531.72	6,303.88	0	0.00
408	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	6,817.68	6,606.74	0	47.88
127	CUSIP # 432748101 HILLTOP HOLDINGS INC	3,733.80	4,470.68	0	0.00

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20	CUSIP # 437076102 HOME DEPOT INC	5,986.60	5,548.12	0	0.00
43	CUSIP # 441593100 HOULIHAN LOKEY INC	3,775.40	2,800.59	0	0.00
185	CUSIP # 447011107 HUNTSMAN CORPORATION	6,939.35	6,629.98	0	0.00
17	CUSIP # 44930G107 ICU MEDICAL INC	3,784.88	3,640.63	0	0.00
61	CUSIP # 45337C102 INCYTE CORP	4,844.62	4,487.43	0	0.00
250	CUSIP # 458140100 INTEL CORPORATION	12,390.00	13,214.14	0	0.00
38	CUSIP # 458334109 INTER PARFUMS	3,345.90	4,003.06	0	0.00
63	CUSIP # 466313103 JABIL CIRCUIT INC	3,888.99	4,409.61	0	0.00
41	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	6,476.77	8,256.99	0	0.00
17	CUSIP # 49714P108 KINSALE CAPITAL GROUP INC	3,876.34	3,816.49	0	0.00
106	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	5,348.76	4,507.95	0	0.00
25	CUSIP # 515098101 LANDSTAR SYSTEMS INC	3,770.75	3,153.39	0	0.00
111	CUSIP # 526057104 LENNAR CORPORATION	9,009.87	9,460.22	0	0.00
57	CUSIP # 546347105 LOUISIANA PACIFIC	3,540.84	4,410.14	0	0.00

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61	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	5,953.60	6,467.75	0	0.00
80	CUSIP # 552676108 MDC HOLDINGS INC	3,027.20	3,352.66	0	0.00
209	CUSIP # 552690109 MDU RESOURCES GROUP INC	5,569.85	5,827.29	0	44.37
88	CUSIP # 556269108 STEVEN MADDEN LTD	3,400.32	4,057.38	0	0.00
5	CUSIP # 570535104 MARKEL CORP	7,376.20	6,101.85	0	0.00
48	CUSIP # 571748102 MARSH & MCLENNAN COS INC	8,180.16	8,029.90	0	0.00
50	CUSIP # 57686G105 MATSON INC	6,031.00	4,528.86	0	0.00
20	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	3,271.80	2,857.17	0	0.00
84	CUSIP # 589400100 MERCURY GENERAL CORPORATION	4,620.00	4,451.47	0	0.00
38	CUSIP # 59001A102 MERITAGE HOMES CORP	3,010.74	3,312.83	0	0.00
25	CUSIP # 594918104 MICROSOFT CORPORATION	7,707.75	8,279.28	0	0.00
138	CUSIP # 595112103 MICRON TECHNOLOGY INC	10,748.82	9,361.09	0	0.00
66	CUSIP # 60786M105 MOELIS & COMPANY	3,098.70	4,052.59	0	0.00
194	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	12,179.32	12,715.81	0	67.90

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88	CUSIP # 61174X109 MONSTER BEVERAGE CORP	7,031.20	6,119.70	0	0.00
67	CUSIP # 624756102 MUELLER INDUSTRIES INC	3,629.39	3,928.99	0	16.25
149	CUSIP # 629377508 NRG ENERGY INC	5,715.64	5,558.88	0	0.00
1	CUSIP # 62944T105 NVR INC	4,467.27	2,349.50	0	0.00
87	CUSIP # 635017106 NATIONAL BEVERAGE	3,784.50	2,720.57	0	0.00
135	CUSIP # 64115T104 NETSCOUT SYSTEMS	4,330.80	3,780.69	0	0.00
54	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	5,062.50	4,778.44	0	0.00
208	CUSIP # 651639106 NEWMONT MINING CORP	16,525.60	12,512.90	1	0.00
113	CUSIP # 670346105 NUCOR CORPORATION	16,797.45	12,953.24	1	56.50
12	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	8,219.52	5,615.32	0	0.00
23	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	6,869.64	7,958.96	0	0.00
262	CUSIP # 680223104 OLD REPUBLIC INTL CORP	6,777.94	6,393.73	0	0.00
57	CUSIP # 68235P108 ONE GAS INC	5,029.68	4,182.19	0	0.00
22	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	3,697.76	3,097.65	0	0.00

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146	CUSIP # 693718108 PACCAR INC	12,858.22	12,923.83	0	0.00
64	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	3,404.80	4,412.49	0	0.00
218	CUSIP # 717081103 PFIZER INC	11,285.86	12,307.53	0	0.00
22	CUSIP # 724078100 PIPER SANDLER COS	2,887.50	3,941.11	0	0.00
8	CUSIP # 73278L105 POOL CORPORATION	3,382.80	2,848.81	0	0.00
108	CUSIP # 74051N102 PREMIER INC-CLASS A	3,843.72	4,417.20	0	0.00
51	CUSIP # 742718109 PROCTER & GAMBLE CO	7,792.80	6,994.09	0	0.00
125	CUSIP # 743315103 PROGRESSIVE CORP	14,248.75	11,956.17	0	0.00
113	CUSIP # 745867101 PULTEGROUP INC	4,734.70	5,156.20	0	16.50
29	CUSIP # 74758T303 QUALYS INC	4,129.89	3,240.23	0	0.00
37	CUSIP # 74834L100 QUEST DIAGNOSTICS	5,063.82	6,013.78	0	0.00
29	CUSIP # 74838J101 QUIDEL CORP	3,261.34	3,921.59	0	0.00
35	CUSIP # 749607107 RLI CORP	3,872.05	3,890.55	0	0.00
44	CUSIP # 749685103 RPM INTERNATIONAL INC	3,583.36	4,279.33	0	0.00

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20	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	13,968.40	9,956.05	0	0.00
40	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	7,334.00	4,860.04	0	0.00
40	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	4,567.20	4,402.09	0	0.00
80	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	4,072.80	2,812.08	0	0.00
73	CUSIP # 784117103 SEI INVESTMENTS COMPANY	4,395.33	4,447.91	0	0.00
28	CUSIP # 78463M107 SPS COMMERCE INC	3,673.60	3,189.50	0	0.00
105	CUSIP # 78667J108 SAGE THERAPEUTICS INC	3,475.50	4,495.89	0	0.00
13	CUSIP # 78709Y105 SAIA INC	3,169.66	2,527.55	0	0.00
107	CUSIP # 801056102 SANMINA CORPORATION	4,324.94	3,658.45	0	0.00
166	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	4,233.00	4,392.05	0	12.96
1	CUSIP # 811543107 SEABOARD CORP	4,205.49	3,027.00	0	0.00
56	CUSIP # 816300107 SELECTIVE INSURANCE ORD	5,004.16	4,537.76	0	0.00
63	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	4,146.66	4,345.46	0	0.00
37	CUSIP # 825690100 SHUTTERSTOCK INC	3,443.96	2,776.21	0	0.00

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30	CUSIP # 833034101 SNAP-ON INC	6,164.40	4,879.58	0	0.00
133	CUSIP # 83570H108 SONOS INC	3,753.26	3,978.32	0	0.00
133	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	4,253.34	3,978.38	0	0.00
36	CUSIP # 858586100 STEPAN CO	3,557.16	3,747.26	0	0.00
101	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	3,845.07	4,559.14	0	0.00
111	CUSIP # 872540109 TJX COMPANIES INC	6,724.38	8,323.05	0	0.00
160	CUSIP # 87265H109 TRI POINTE HOMES INC	3,212.80	2,516.19	0	0.00
25	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	3,843.50	4,008.19	0	0.00
30	CUSIP # 875372203 TANDEM DIABETES CARE INC	3,488.70	4,435.82	0	0.00
36	CUSIP # 87612E106 TARGET CORPORATION	7,639.92	8,330.56	0	0.00
26	CUSIP # 88162G103 TETRA TECH INC	4,288.44	2,889.91	0	0.00
45	CUSIP # 882508104 TEXAS INSTRUMENTS INC	8,256.60	8,543.96	0	0.00
13	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	7,678.45	8,316.92	0	3.60
112	CUSIP # 884903709 THOMSON REUTERS CORP	12,191.20	13,105.55	0	0.00

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89	CUSIP # 889478103 TOLL BROTHERS INC	4,184.78	6,139.87	0	0.00
19	CUSIP # 892356106 TRACTOR SUPPLY	4,434.03	2,885.55	0	0.00
82	CUSIP # 89417E109 TRAVELERS COS INC	14,983.86	12,889.15	1	0.00
148	CUSIP # 902494103 TYSON FOODS INC CL A	13,265.24	11,674.45	0	0.00
140	CUSIP # 902681105 UGI CORPORATION	5,070.80	6,300.32	0	47.27
70	CUSIP # 90278Q108 UFP INDUSTRIES INC	5,401.20	6,353.66	0	0.00
141	CUSIP # 911684108 US CELLULAR	4,262.43	4,386.99	0	0.00
30	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	5,382.30	5,076.02	0	0.00
17	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	8,669.49	8,508.61	0	0.00
59	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	15,397.23	13,196.34	1	0.00
204	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	3,998.40	4,498.49	0	0.00
97	CUSIP # 928377100 VISTA OUTDOOR INC	3,461.93	4,546.32	0	0.00
26	CUSIP # 93148P102 WALKER & DUNLOP INC	3,364.92	3,845.63	0	0.00
94	CUSIP # 950755108 WERNER ENTERPRISES INC	3,854.00	3,811.77	0	0.00

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18	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	7,392.78	7,988.94	0	0.00
26	CUSIP # 969904101 WILLIAMS-SONOMA INC	3,770.00	3,159.80	0	0.00
190	CUSIP # 98389B100 XCEL ENERGY INC	13,712.30	12,509.85	0	90.68
34	CUSIP # 98978V103 ZOETIS INC	6,412.06	5,682.79	0	0.00
		1,181,148.43	1,120,934.39	41	895.42
FOREIGN STOCK					
762	CUSIP # 00202F102 A P MOLLER-MAERSK-B-UNSP ADR	11,437.62	13,996.07	0	1,031.58
392	CUSIP # 009126202 AIR LIQUIDE SA UNSPONSORED ADR	13,704.32	13,752.93	0	0.00
222	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	17,149.50	13,525.99	1	0.00
129	CUSIP # 12637N204 CSL LTD SPONSORED ADR	12,867.75	13,550.63	0	0.00
579	CUSIP # 233825207 DAIMLER AG UNSPONSORED ADR	10,132.50	11,290.40	0	0.00
738	CUSIP # 251566105 DEUTSCHE TELEKOM	13,741.56	13,858.53	0	0.00
303	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	13,198.68	11,622.08	0	190.53
289	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	12,617.74	13,458.34	0	0.00

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932	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	15,219.56	14,292.73	1	0.00
170	CUSIP # 492089107 KERING-UNSPONSORED ADR	10,745.70	12,472.86	0	0.00
143	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	11,460.02	10,276.62	0	0.00
97	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	12,619.70	11,636.61	0	0.00
498	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	14,496.78	12,623.50	0	0.00
153	CUSIP # 66987V109 NOVARTIS AF ADR	13,425.75	13,477.32	0	0.00
119	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	13,214.95	8,564.97	0	87.03
200	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	16,080.00	13,279.39	1	120.90
264	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	13,044.24	11,692.23	0	4.17
267	CUSIP # 80105N105 SANOFI-AVENTIS ADR	13,707.78	13,244.33	0	0.00
95	CUSIP # 803054204 SAP AG SPONS ADR	10,541.20	13,281.87	0	0.00
314	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	11,910.02	11,640.43	0	0.00
106	CUSIP # 835699307 SONY GROUP CORP-SP ADR	10,887.26	9,741.05	0	0.00

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95	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	12,205.60	9,726.82	0	0.00
72	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	12,978.00	11,610.97	0	0.00
468	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	11,545.56	11,695.28	0	0.00
310	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	15,258.20	12,945.91	1	0.00
32	CUSIP # G1151C101 ACCENTURE PLC	10,791.36	7,777.15	0	0.00
39	CUSIP # G5494J103 LINDE PLC	12,457.77	9,413.74	0	0.00
69	CUSIP # H1467J104 CHUBB LIMITED	14,759.10	11,132.00	1	54.40
		362,198.22	335,580.75	12	1,488.61
MUTUAL FUNDS - FIXED INCOME					
2,819	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	63,737.59	75,773.02	2	0.00
6,050	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	131,708.50	134,036.22	5	0.00
460	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	57,302.20	57,962.89	2	0.00
673	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	81,392.62	90,649.92	3	0.00

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1,679	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	180,442.13	191,186.89	6	0.00
553	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	56,334.11	60,075.70	2	0.00
3,258	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	178,766.46	193,622.16	6	0.00
1,190	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	58,988.30	59,409.60	2	0.00
2,628	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	68,406.84	76,077.63	2	0.00
2,850	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	75,439.50	73,603.28	3	0.00
		952,518.25	1,012,397.31	33	0.00
MUTUAL FUNDS - EQUITY					
661	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	60,653.36	65,029.80	2	0.00
976	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	69,305.76	64,628.12	2	0.00
1,681	CUSIP # 46429B366 ISHARES CMBS ETF	83,797.85	90,477.58	3	0.00
2,403	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	110,850.39	110,502.61	4	0.00
		324,607.36	330,638.11	11	0.00



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SHORT TERM INVESTMENTS					
213,510.5	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	213,510.50	213,510.50	4	0.00
		213,510.50	213,510.50	4	0.00
COMMON STOCK					
125	CUSIP # 000360206 AAON INC	6,966.25	8,164.98	0	0.00
494	CUSIP # 001055102 AFLAC INC	31,808.66	22,789.15	1	0.00
88	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	9,181.04	10,575.40	0	0.00
147	CUSIP # 002824100 ABBOTT LABORATORIES	17,398.92	20,394.78	0	0.00
425	CUSIP # 004225108 ACADIA PHARMACEUTICALS INC	10,293.50	10,327.50	0	0.00
433	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	34,687.63	36,077.63	1	0.00
187	CUSIP # 005098108 ACUSHNET HOLDINGS CORP	7,528.62	9,742.06	0	0.00
95	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	23,741.45	28,172.24	0	153.90
131	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	15,640.09	15,385.30	0	0.00
129	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	25,961.25	28,259.72	0	148.35

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586	CUSIP # 01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS	13,196.72	10,887.88	0	0.00
245	CUSIP # 020002101 ALLSTATE CORPORATION	33,934.95	28,020.16	1	208.25
7	CUSIP # 02079K305 ALPHABET INC	19,469.45	20,318.76	0	0.00
21	CUSIP # 023586100 AMERCO	12,535.74	10,128.88	0	0.00
324	CUSIP # 025537101 AMERICAN ELECTRIC POWER	32,325.48	28,625.40	1	0.00
62	CUSIP # 036752103 ANTHEM INC	30,455.64	19,343.48	1	0.00
117	CUSIP # 037833100 APPLE INC	20,429.37	21,263.00	0	0.00
427	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	38,541.02	22,499.98	1	0.00
114	CUSIP # 042735100 ARROW ELECTRONICS	13,523.82	15,380.88	0	0.00
89	CUSIP # 047649108 ATKORE INC	8,761.16	9,753.07	0	0.00
146	CUSIP # 049560105 ATMOS ENERGY CORP	17,445.54	13,760.82	0	0.00
84	CUSIP # 053015103 AUTO DATA PROCESSING INC.	19,113.36	12,708.23	0	87.36
10	CUSIP # 053332102 AUTOZONE INC	20,445.80	10,045.33	0	0.00
307	CUSIP # 05351W103 AVANGRID INC	14,349.18	14,531.47	0	135.08

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161	CUSIP # 05550J101 BJ'S WHOLESALE CLUB HOLDINGS	10,885.21	10,531.82	0	0.00
214	CUSIP # 058498106 BALL CORPORATION	19,260.00	18,977.65	0	0.00
96	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	33,879.36	21,560.28	1	0.00
20	CUSIP # 090572207 BIO-RAD LABORATORIES INC	11,264.60	12,071.88	0	0.00
160	CUSIP # 09260D107 BLACKSTONE INC	20,310.40	20,193.81	0	0.00
152	CUSIP # 09739D100 BOISE CASCADE CO	10,559.44	10,739.56	0	0.00
154	CUSIP # 115236101 BROWN & BROWN INC	11,129.58	10,597.08	0	0.00
179	CUSIP # 12008R107 BUILDERS FIRSTSOURCE INC	11,552.66	14,933.08	0	0.00
126	CUSIP # 125523100 CIGNA CORP	30,190.86	24,012.87	1	0.00
505	CUSIP # 126600105 CVB FINANCIAL CORP	11,721.05	10,796.90	0	0.00
279	CUSIP # 126650100 CVS HEALTH CORP	28,237.59	29,037.59	1	0.00
569	CUSIP # 127097103 COTERRA ENERGY INC	15,345.93	9,810.27	0	0.00
57	CUSIP # 127190304 CACI INTERNATIONAL INC	17,171.82	14,336.52	0	0.00
124	CUSIP # 13100M509 CALIX INC	5,320.84	9,615.58	0	0.00

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308	CUSIP # 13765N107 CANNAE HOLDINGS INC	7,367.36	11,986.88	0	0.00
64	CUSIP # 150870103 CELANESE CORP SERIES A	9,143.68	10,711.76	0	0.00
20	CUSIP # 16359R103 CHEMED CORP	10,131.00	10,218.75	0	0.00
134	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	18,218.64	15,107.16	0	92.46
108	CUSIP # 172755100 CIRRUS LOGIC INC	9,157.32	8,998.67	0	0.00
455	CUSIP # 17275R102 CISCO SYSTEMS INC	25,370.80	28,730.98	0	0.00
17	CUSIP # 191098102 COCA-COLA CONSOLIDATED INC	8,446.45	10,408.59	0	0.00
325	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	29,142.75	29,127.96	1	0.00
100	CUSIP # 199908104 COMFORT SYSTEMS USA INC	8,901.00	9,787.92	0	0.00
298	CUSIP # 201723103 COMMERCIAL METALS COMPANY	12,402.76	6,754.14	0	41.72
37	CUSIP # 216648402 COOPER COMPANIES, INC	15,450.83	15,569.97	0	0.00
137	CUSIP # 217204106 COPART INC	17,189.39	20,110.23	0	0.00
48	CUSIP # 221006109 CORVEL CORP	8,085.12	10,032.48	0	0.00
37	CUSIP # 22160K105 COSTCO WHOLESALE CORP	21,306.45	13,042.13	0	0.00

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266	CUSIP # 23331A109 D R HORTON INC	19,819.66	19,723.98	0	0.00
30	CUSIP # 243537107 DECKERS OUTDOOR CORP	8,213.10	8,998.72	0	0.00
40	CUSIP # 254067101 DILLARDS INC	10,735.60	10,070.80	0	8.00
90	CUSIP # 254543101 DIODES INC	7,829.10	9,988.20	0	0.00
88	CUSIP # 256677105 DOLLAR GENERAL CORP	19,591.44	15,469.19	0	0.00
205	CUSIP # 256746108 DOLLAR TREE INC	32,830.75	28,842.56	1	0.00
88	CUSIP # 258278100 DORMAN PRODUCTS INC	8,362.64	9,822.56	0	0.00
160	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	18,835.20	20,500.80	0	0.00
76	CUSIP # 292562105 ENCORE WIRE CORP	8,669.32	10,687.50	0	1.52
56	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	9,863.28	10,305.31	0	0.00
223	CUSIP # 30034W106 EVERGY INC	15,239.82	12,706.67	0	0.00
81	CUSIP # 302130109 EXPEDITORS INTL WASH INC	8,355.96	7,193.08	0	0.00
93	CUSIP # 30214U102 EXPONENT INC	10,048.65	10,865.19	0	0.00
65	CUSIP # 302941109 FTI CONSULTING	10,219.30	10,015.20	0	0.00

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62	CUSIP # 30303M102 FACEBOOK INC	13,786.32	17,437.19	0	0.00
323	CUSIP # 311900104 FASTENAL COMPANY	19,186.20	15,772.77	0	0.00
294	CUSIP # 31620R303 FNF GROUP	14,358.96	15,089.55	0	0.00
196	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	12,704.72	10,837.57	0	0.00
105	CUSIP # 353514102 FRANKLIN ELECTRIC CO	8,719.20	7,483.13	0	0.00
457	CUSIP # 354613101 FRANKLIN RESOURCES INC	12,759.44	15,172.40	0	132.53
492	CUSIP # 37045V100 GENERAL MOTORS CO	21,520.08	30,063.66	0	0.00
17	CUSIP # 384637104 GRAHAM HOLDINGS CO	10,394.99	8,051.92	0	0.00
126	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	12,235.86	11,054.41	0	0.00
550	CUSIP # 40434L105 HP INC	19,965.00	20,908.25	0	137.50
190	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	27,010.40	22,526.31	1	0.00
107	CUSIP # 427866108 HERSHEY CO	23,179.41	15,534.58	0	0.00
971	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	16,225.41	15,667.09	0	116.52
308	CUSIP # 432748101 HILLTOP HOLDINGS INC	9,055.20	10,921.68	0	0.00

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50	CUSIP # 437076102 HOME DEPOT INC	14,966.50	13,639.13	0	0.00
104	CUSIP # 441593100 HOULIHAN LOKEY INC	9,131.20	6,249.66	0	0.00
439	CUSIP # 447011107 HUNTSMAN CORPORATION	16,466.89	15,577.92	0	0.00
42	CUSIP # 44930G107 ICU MEDICAL INC	9,350.88	8,879.05	0	0.00
147	CUSIP # 45337C102 INCYTE CORP	11,674.74	10,802.30	0	0.00
560	CUSIP # 458140100 INTEL CORPORATION	27,753.60	30,033.04	1	0.00
93	CUSIP # 458334109 INTER PARFUMS	8,188.65	9,890.49	0	0.00
154	CUSIP # 466313103 JABIL CIRCUIT INC	9,506.42	10,836.98	0	0.00
100	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	15,797.00	20,311.50	0	0.00
42	CUSIP # 49714P108 KINSALE CAPITAL GROUP INC	9,576.84	9,452.95	0	0.00
251	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	12,665.46	10,638.04	0	0.00
60	CUSIP # 515098101 LANDSTAR SYSTEMS INC	9,049.80	7,961.38	0	0.00
248	CUSIP # 526057104 LENNAR CORPORATION	20,130.16	20,488.86	0	0.00
138	CUSIP # 546347105 LOUISIANA PACIFIC	8,572.56	10,715.34	0	0.00

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145	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	14,152.00	15,464.98	0	0.00
194	CUSIP # 552676108 MDC HOLDINGS INC	7,340.96	7,673.37	0	0.00
497	CUSIP # 552690109 MDU RESOURCES GROUP INC	13,245.05	13,729.53	0	108.10
213	CUSIP # 556269108 STEVEN MADDEN LTD	8,230.32	9,882.40	0	0.00
12	CUSIP # 570535104 MARKEL CORP	17,702.88	14,644.68	0	0.00
119	CUSIP # 571748102 MARSH & MCLENNAN COS INC	20,279.98	19,932.57	0	0.00
120	CUSIP # 57686G105 MATSON INC	14,474.40	10,675.20	0	0.00
50	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	8,179.50	7,272.64	0	0.00
204	CUSIP # 589400100 MERCURY GENERAL CORPORATION	11,220.00	10,876.09	0	0.00
89	CUSIP # 59001A102 MERITAGE HOMES CORP	7,051.47	7,850.07	0	0.00
62	CUSIP # 594918104 MICROSOFT CORPORATION	19,115.22	20,702.93	0	0.00
310	CUSIP # 595112103 MICRON TECHNOLOGY INC	24,145.90	18,939.22	0	0.00
159	CUSIP # 60786M105 MOELIS & COMPANY	7,465.05	9,897.08	0	0.00
435	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	27,309.30	28,629.53	1	152.25

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217	CUSIP # 61174X109 MONSTER BEVERAGE CORP	17,338.30	15,817.00	0	0.00
167	CUSIP # 624756102 MUELLER INDUSTRIES INC	9,046.39	9,768.51	0	41.75
356	CUSIP # 629377508 NRG ENERGY INC	13,656.16	12,619.46	0	0.00
2	CUSIP # 62944T105 NVR INC	8,934.54	6,390.24	0	0.00
219	CUSIP # 635017106 NATIONAL BEVERAGE	9,526.50	6,855.47	0	0.00
327	CUSIP # 64115T104 NETSCOUT SYSTEMS	10,490.16	9,131.40	0	0.00
127	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	11,906.25	11,181.08	0	0.00
465	CUSIP # 651639106 NEWMONT MINING CORP	36,944.25	26,219.14	1	0.00
253	CUSIP # 670346105 NUCOR CORPORATION	37,608.45	28,660.80	1	126.50
29	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	19,863.84	13,542.91	0	0.00
58	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	17,323.44	20,126.87	0	0.00
623	CUSIP # 680223104 OLD REPUBLIC INTL CORP	16,117.01	15,117.10	0	0.00
139	CUSIP # 68235P108 ONE GAS INC	12,265.36	10,265.45	0	0.00
54	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	9,076.32	7,394.27	0	0.00

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327	CUSIP # 693718108 PACCAR INC	28,798.89	28,918.25	1	0.00
155	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	8,246.00	10,836.87	0	0.00
488	CUSIP # 717081103 PFIZER INC	25,263.76	27,633.00	0	0.00
56	CUSIP # 724078100 PIPER SANDLER COS	7,350.00	10,138.31	0	0.00
19	CUSIP # 73278L105 POOL CORPORATION	8,034.15	7,158.68	0	0.00
263	CUSIP # 74051N102 PREMIER INC-CLASS A	9,360.17	10,819.82	0	0.00
127	CUSIP # 742718109 PROCTER & GAMBLE CO	19,405.60	17,444.92	0	0.00
281	CUSIP # 743315103 PROGRESSIVE CORP	32,031.19	26,839.32	1	0.00
268	CUSIP # 745867101 PULTEGROUP INC	11,229.20	10,754.60	0	40.20
72	CUSIP # 74758T303 QUALYS INC	10,253.52	8,174.69	0	0.00
89	CUSIP # 74834L100 QUEST DIAGNOSTICS	12,180.54	14,607.13	0	0.00
73	CUSIP # 74838J101 QUIDEL CORP	8,209.58	11,490.07	0	0.00
88	CUSIP # 749607107 RLI CORP	9,735.44	9,804.52	0	0.00
107	CUSIP # 749685103 RPM INTERNATIONAL INC	8,714.08	10,507.94	0	0.00

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46	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	32,127.32	24,666.74	1	0.00
94	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	17,234.90	10,844.43	0	0.00
97	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	11,075.46	10,624.37	0	0.00
194	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	9,876.54	7,036.11	0	0.00
177	CUSIP # 784117103 SEI INVESTMENTS COMPANY	10,657.17	10,784.33	0	0.00
70	CUSIP # 78463M107 SPS COMMERCE INC	9,184.00	8,057.62	0	0.00
254	CUSIP # 78667J108 SAGE THERAPEUTICS INC	8,407.40	11,002.01	0	0.00
32	CUSIP # 78709Y105 SAIA INC	7,802.24	4,689.93	0	0.00
261	CUSIP # 801056102 SANMINA CORPORATION	10,549.62	8,724.94	0	0.00
402	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	10,251.00	10,620.68	0	32.16
3	CUSIP # 811543107 SEABOARD CORP	12,616.47	9,937.97	0	0.00
132	CUSIP # 816300107 SELECTIVE INSURANCE ORD	11,795.52	10,635.19	0	0.00
152	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	10,004.64	10,527.52	0	0.00
89	CUSIP # 825690100 SHUTTERSTOCK INC	8,284.12	6,627.98	0	0.00

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71	CUSIP # 833034101 SNAP-ON INC	14,589.08	11,551.98	0	0.00
333	CUSIP # 83570H108 SONOS INC	9,397.26	10,048.77	0	0.00
334	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	10,681.32	9,934.83	0	0.00
87	CUSIP # 858586100 STEPAN CO	8,596.47	9,324.11	0	0.00
246	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	9,365.22	11,131.50	0	0.00
273	CUSIP # 872540109 TJX COMPANIES INC	16,538.34	20,693.40	0	0.00
388	CUSIP # 87265H109 TRI POINTE HOMES INC	7,791.04	5,764.45	0	0.00
61	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	9,378.14	9,185.40	0	0.00
72	CUSIP # 875372203 TANDEM DIABETES CARE INC	8,372.88	10,801.57	0	0.00
90	CUSIP # 87612E106 TARGET CORPORATION	19,099.80	20,862.00	0	0.00
64	CUSIP # 88162G103 TETRA TECH INC	10,556.16	6,672.02	0	0.00
110	CUSIP # 882508104 TEXAS INSTRUMENTS INC	20,182.80	20,925.30	0	0.00
31	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	18,310.15	19,961.68	0	9.30
279	CUSIP # 884903709 THOMSON REUTERS CORP	30,369.15	32,757.03	1	0.00

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212	CUSIP # 889478103 TOLL BROTHERS INC	9,968.24	14,845.30	0	0.00
45	CUSIP # 892356106 TRACTOR SUPPLY	10,501.65	6,712.04	0	0.00
184	CUSIP # 89417E109 TRAVELERS COS INC	33,622.32	28,640.52	1	0.00
331	CUSIP # 902494103 TYSON FOODS INC CL A	29,667.53	24,851.89	1	0.00
334	CUSIP # 902681105 UGI CORPORATION	12,097.48	15,210.36	0	115.23
166	CUSIP # 90278Q108 UFP INDUSTRIES INC	12,808.56	15,056.20	0	0.00
343	CUSIP # 911684108 US CELLULAR	10,368.89	11,362.70	0	0.00
71	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	12,738.11	11,595.26	0	0.00
41	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	20,908.77	20,502.26	0	0.00
131	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	34,187.07	29,868.62	1	0.00
494	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	9,682.40	10,943.43	0	0.00
235	CUSIP # 928377100 VISTA OUTDOOR INC	8,387.15	11,173.08	0	0.00
66	CUSIP # 93148P102 WALKER & DUNLOP INC	8,541.72	9,791.10	0	0.00
227	CUSIP # 950755108 WERNER ENTERPRISES INC	9,307.00	9,262.59	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
44	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	18,071.24	19,549.42	0	0.00
64	CUSIP # 969904101 WILLIAMS-SONOMA INC	9,280.00	7,231.50	0	0.00
426	CUSIP # 98389B100 XCEL ENERGY INC	30,744.42	28,041.42	1	207.68
85	CUSIP # 98978V103 ZOETIS INC	16,030.15	14,335.51	0	0.00
		2,796,251.27	2,659,900.69	52	2,096.36
FOREIGN STOCK					
1,860	CUSIP # 00202F102 A P MOLLER-MAERSK-B-UNSP ADR	27,918.60	34,128.65	1	2,518.03
956	CUSIP # 009126202 AIR LIQUIDE SA UNSPONSORED ADR	33,421.76	33,541.04	1	0.00
552	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	42,642.00	34,627.46	1	0.00
315	CUSIP # 12637N204 CSL LTD SPONSORED ADR	31,421.25	33,059.33	1	0.00
1,413	CUSIP # 233825207 DAIMLER AG UNSPONSORED ADR	24,727.50	27,532.19	0	0.00
1,801	CUSIP # 251566105 DEUTSCHE TELEKOM	33,534.62	33,793.71	1	0.00
756	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	32,931.36	28,965.57	1	464.65
706	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	30,823.96	33,063.17	1	0.00

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2,276	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	37,167.08	34,696.01	1	0.00
414	CUSIP # 492089107 KERING-UNSPONSORED ADR	26,168.94	30,310.42	0	0.00
349	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	27,968.86	24,471.51	1	0.00
237	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	30,833.70	28,500.34	1	0.00
1,216	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	35,397.76	34,869.64	1	0.00
379	CUSIP # 66987V109 NOVARTIS AF ADR	33,257.25	34,247.65	1	0.00
298	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	33,092.90	20,984.26	1	217.95
498	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	40,039.20	32,092.09	1	308.76
645	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	31,869.45	28,825.96	1	10.18
665	CUSIP # 80105N105 SANOFI-AVENTIS ADR	34,141.10	32,929.79	1	0.00
238	CUSIP # 803054204 SAP AG SPONS ADR	26,408.48	33,660.34	0	0.00
768	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	29,130.24	27,562.07	1	0.00
264	CUSIP # 835699307 SONY GROUP CORP-SP ADR	27,115.44	23,161.19	1	0.00

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232	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	29,807.36	23,317.69	1	0.00
180	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	32,445.00	28,992.13	1	0.00
1,142	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	28,173.14	28,030.59	1	0.00
754	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	37,111.88	31,727.58	1	0.00
80	CUSIP # G1151C101 ACCENTURE PLC	26,978.40	19,675.92	1	0.00
96	CUSIP # G5494J103 LINDE PLC	30,665.28	24,412.17	1	0.00
172	CUSIP # H1467J104 CHUBB LIMITED	36,790.80	26,948.19	1	137.60
		891,983.31	828,126.66	17	3,657.17
	MUTUAL FUNDS - FIXED INCOME				
4,103	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	92,768.83	111,512.35	2	0.00
3,669	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	79,874.13	81,260.01	1	0.00
628	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	78,229.96	77,723.35	1	0.00
940	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	101,021.80	111,411.13	2	0.00

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3,192	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	175,145.04	192,430.82	3	0.00
3,825	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	99,564.75	111,552.54	2	0.00
6,223	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	164,722.81	160,279.01	3	0.00
		791,327.32	846,169.21	15	0.00
MUTUAL FUNDS - EQUITY					
1,203	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	110,387.28	118,517.23	2	0.00
2,132	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	151,393.32	132,205.84	3	0.00
1,529	CUSIP # 46429B366 ISHARES CMBS ETF	76,220.65	83,034.93	1	0.00
6,558	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	302,520.54	293,536.35	6	0.00
		640,521.79	627,294.35	12	0.00



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SHORT TERM INVESTMENTS					
95,046.56	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	95,046.56	95,046.56	3	0.00
		95,046.56	95,046.56	3	0.00
COMMON STOCK					
80	CUSIP # 000360206 AAON INC	4,458.40	5,291.14	0	0.00
319	CUSIP # 001055102 AFLAC INC	20,540.41	16,315.12	1	0.00
52	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,425.16	6,155.44	0	0.00
91	CUSIP # 002824100 ABBOTT LABORATORIES	10,770.76	12,506.82	0	0.00
273	CUSIP # 004225108 ACADIA PHARMACEUTICALS INC	6,612.06	6,651.68	0	0.00
280	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	22,430.80	22,513.20	1	0.00
120	CUSIP # 005098108 ACUSHNET HOLDINGS CORP	4,831.20	6,161.87	0	0.00
61	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	15,244.51	17,714.20	0	98.82
77	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	9,193.03	8,991.79	0	0.00
83	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	16,703.75	17,962.67	1	95.45

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346	CUSIP # 01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS	7,791.92	6,517.67	0	0.00
158	CUSIP # 020002101 ALLSTATE CORPORATION	21,884.58	18,806.17	1	130.90
4	CUSIP # 02079K305 ALPHABET INC	11,125.40	11,589.42	0	0.00
12	CUSIP # 023586100 AMERCO	7,163.28	7,262.50	0	0.00
209	CUSIP # 025537101 AMERICAN ELECTRIC POWER	20,851.93	18,493.01	1	0.00
40	CUSIP # 036752103 ANTHEM INC	19,648.80	14,364.04	1	0.00
72	CUSIP # 037833100 APPLE INC	12,571.92	12,987.18	0	0.00
275	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	24,821.50	16,214.59	1	0.00
67	CUSIP # 042735100 ARROW ELECTRONICS	7,948.21	8,977.59	0	0.00
57	CUSIP # 047649108 ATKORE INC	5,611.08	6,230.74	0	0.00
86	CUSIP # 049560105 ATMOS ENERGY CORP	10,276.14	8,244.79	0	0.00
52	CUSIP # 053015103 AUTO DATA PROCESSING INC.	11,832.08	9,490.68	0	52.00
6	CUSIP # 053332102 AUTOZONE INC	12,267.48	8,186.59	0	0.00
181	CUSIP # 05351W103 AVANGRID INC	8,459.94	8,847.22	0	77.44

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95	CUSIP # 05550J101 BJ'S WHOLESALE CLUB HOLDINGS	6,422.95	6,201.60	0	0.00
133	CUSIP # 058498106 BALL CORPORATION	11,970.00	11,702.62	0	0.00
62	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	21,880.42	16,106.26	1	0.00
12	CUSIP # 090572207 BIO-RAD LABORATORIES INC	6,758.76	7,876.24	0	0.00
99	CUSIP # 09260D107 BLACKSTONE INC	12,567.06	12,530.77	0	0.00
90	CUSIP # 09739D100 BOISE CASCADE CO	6,252.30	6,448.02	0	0.00
91	CUSIP # 115236101 BROWN & BROWN INC	6,576.57	6,246.04	0	0.00
105	CUSIP # 12008R107 BUILDERS FIRSTSOURCE INC	6,776.70	8,627.25	0	0.00
81	CUSIP # 125523100 CIGNA CORP	19,408.41	17,131.39	1	0.00
298	CUSIP # 126600105 CVB FINANCIAL CORP	6,916.58	6,440.96	0	0.00
180	CUSIP # 126650100 CVS HEALTH CORP	18,217.80	18,782.66	1	0.00
336	CUSIP # 127097103 COTERRA ENERGY INC	9,061.92	6,362.51	0	0.00
34	CUSIP # 127190304 CACI INTERNATIONAL INC	10,242.84	8,895.10	0	0.00
80	CUSIP # 13100M509 CALIX INC	3,432.80	5,976.33	0	0.00

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182	CUSIP # 13765N107 CANNAE HOLDINGS INC	4,353.44	6,358.99	0	0.00
38	CUSIP # 150870103 CELANESE CORP SERIES A	5,429.06	6,310.09	0	0.00
12	CUSIP # 16359R103 CHEMED CORP	6,078.60	6,001.61	0	0.00
79	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	10,740.84	9,019.28	0	53.13
69	CUSIP # 172755100 CIRRUS LOGIC INC	5,850.51	5,735.22	0	0.00
294	CUSIP # 17275R102 CISCO SYSTEMS INC	16,393.44	18,337.87	1	0.00
10	CUSIP # 191098102 COCA-COLA CONSOLIDATED INC	4,968.50	6,110.00	0	0.00
210	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	18,830.70	18,785.57	1	0.00
64	CUSIP # 199908104 COMFORT SYSTEMS USA INC	5,696.64	6,199.43	0	0.00
176	CUSIP # 201723103 COMMERCIAL METALS COMPANY	7,325.12	4,859.81	0	24.64
22	CUSIP # 216648402 COOPER COMPANIES, INC	9,186.98	9,202.04	0	0.00
84	CUSIP # 217204106 COPART INC	10,539.48	12,174.30	0	0.00
31	CUSIP # 221006109 CORVEL CORP	5,221.64	6,339.21	0	0.00
22	CUSIP # 22160K105 COSTCO WHOLESALE CORP	12,668.70	9,137.63	0	0.00

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172	CUSIP # 23331A109 D R HORTON INC	12,815.72	14,490.95	0	0.00
17	CUSIP # 243537107 DECKERS OUTDOOR CORP	4,654.09	5,436.35	0	0.00
26	CUSIP # 254067101 DILLARDS INC	6,978.14	6,553.92	0	5.20
58	CUSIP # 254543101 DIODES INC	5,045.42	6,290.27	0	0.00
54	CUSIP # 256677105 DOLLAR GENERAL CORP	12,022.02	10,343.86	0	0.00
132	CUSIP # 256746108 DOLLAR TREE INC	21,139.80	18,557.95	1	0.00
56	CUSIP # 258278100 DORMAN PRODUCTS INC	5,321.68	6,166.23	0	0.00
98	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	11,536.56	12,407.44	0	0.00
45	CUSIP # 292562105 ENCORE WIRE CORP	5,133.15	6,214.19	0	0.90
33	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	5,812.29	6,292.41	0	0.00
132	CUSIP # 30034W106 EVERGY INC	9,020.88	7,972.41	0	0.00
48	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,951.68	4,918.10	0	0.00
55	CUSIP # 30214U102 EXPONENT INC	5,942.75	6,259.98	0	0.00
42	CUSIP # 302941109 FTI CONSULTING	6,603.24	6,439.55	0	0.00

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38	CUSIP # 30303M102 FACEBOOK INC	8,449.68	11,096.50	0	0.00
199	CUSIP # 311900104 FASTENAL COMPANY	11,820.60	10,299.03	0	0.00
173	CUSIP # 31620R303 FNF GROUP	8,449.32	8,834.68	0	0.00
116	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	7,519.12	7,051.83	0	0.00
67	CUSIP # 353514102 FRANKLIN ELECTRIC CO	5,563.68	5,193.20	0	0.00
270	CUSIP # 354613101 FRANKLIN RESOURCES INC	7,538.40	8,884.03	0	78.30
317	CUSIP # 37045V100 GENERAL MOTORS CO	13,865.58	18,975.36	0	0.00
10	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,114.70	5,211.33	0	0.00
74	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	7,186.14	6,473.15	0	0.00
339	CUSIP # 40434L105 HP INC	12,305.70	12,829.84	0	82.25
115	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	16,348.40	15,348.46	1	0.00
66	CUSIP # 427866108 HERSHEY CO	14,297.58	10,454.91	0	0.00
573	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	9,574.83	9,298.83	0	66.84
182	CUSIP # 432748101 HILLTOP HOLDINGS INC	5,350.80	6,392.62	0	0.00

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31	CUSIP # 437076102 HOME DEPOT INC	9,279.23	9,624.89	0	0.00
62	CUSIP # 441593100 HOULIHAN LOKEY INC	5,443.60	4,674.87	0	0.00
259	CUSIP # 447011107 HUNTSMAN CORPORATION	9,715.09	9,277.06	0	0.00
27	CUSIP # 44930G107 ICU MEDICAL INC	6,011.28	5,886.58	0	0.00
87	CUSIP # 45337C102 INCYTE CORP	6,909.54	6,367.58	0	0.00
361	CUSIP # 458140100 INTEL CORPORATION	17,891.16	19,167.47	1	0.00
60	CUSIP # 458334109 INTER PARFUMS	5,283.00	6,307.04	0	0.00
91	CUSIP # 466313103 JABIL CIRCUIT INC	5,617.43	6,319.81	0	0.00
62	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	9,794.14	12,324.01	0	0.00
27	CUSIP # 49714P108 KINSALE CAPITAL GROUP INC	6,156.54	6,006.68	0	0.00
148	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	7,468.08	7,008.28	0	0.00
36	CUSIP # 515098101 LANDSTAR SYSTEMS INC	5,429.88	5,389.58	0	0.00
160	CUSIP # 526057104 LENNAR CORPORATION	12,987.20	14,876.16	0	0.00
81	CUSIP # 546347105 LOUISIANA PACIFIC	5,031.72	6,240.15	0	0.00

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85	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	8,296.00	8,973.47	0	0.00
114	CUSIP # 552676108 MDC HOLDINGS INC	4,313.76	5,460.86	0	0.00
293	CUSIP # 552690109 MDU RESOURCES GROUP INC	7,808.45	8,576.77	0	61.99
137	CUSIP # 556269108 STEVEN MADDEN LTD	5,293.68	6,264.86	0	0.00
7	CUSIP # 570535104 MARKEL CORP	10,326.68	8,542.27	0	0.00
73	CUSIP # 571748102 MARSH & MCLENNAN COS INC	12,440.66	12,154.86	0	0.00
71	CUSIP # 57686G105 MATSON INC	8,564.02	6,398.89	0	0.00
29	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	4,744.11	4,766.00	0	0.00
120	CUSIP # 589400100 MERCURY GENERAL CORPORATION	6,600.00	6,592.53	0	0.00
52	CUSIP # 59001A102 MERITAGE HOMES CORP	4,119.96	4,960.97	0	0.00
38	CUSIP # 594918104 MICROSOFT CORPORATION	11,715.78	12,549.76	0	0.00
200	CUSIP # 595112103 MICRON TECHNOLOGY INC	15,578.00	15,260.74	1	0.00
102	CUSIP # 60786M105 MOELIS & COMPANY	4,788.90	6,230.09	0	0.00
281	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	17,641.18	18,485.48	1	98.35

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133	CUSIP # 61174X109 MONSTER BEVERAGE CORP	10,626.70	10,708.71	0	0.00
107	CUSIP # 624756102 MUELLER INDUSTRIES INC	5,796.19	6,251.33	0	26.00
210	CUSIP # 629377508 NRG ENERGY INC	8,055.60	7,885.18	0	0.00
1	CUSIP # 62944T105 NVR INC	4,467.27	4,910.64	0	0.00
141	CUSIP # 635017106 NATIONAL BEVERAGE	6,133.50	5,815.66	0	0.00
193	CUSIP # 64115T104 NETSCOUT SYSTEMS	6,191.44	5,652.41	0	0.00
75	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	7,031.25	6,593.05	0	0.00
300	CUSIP # 651639106 NEWMONT MINING CORP	23,835.00	17,914.00	1	0.00
163	CUSIP # 670346105 NUCOR CORPORATION	24,229.95	18,598.80	1	81.50
18	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	12,329.28	9,307.52	0	0.00
36	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	10,752.48	12,318.68	0	0.00
368	CUSIP # 680223104 OLD REPUBLIC INTL CORP	9,520.16	9,003.27	0	0.00
82	CUSIP # 68235P108 ONE GAS INC	7,235.68	5,957.17	0	0.00
35	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	5,882.80	5,322.89	0	0.00

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211	CUSIP # 693718108 PACCAR INC	18,582.77	18,726.30	1	0.00
91	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	4,841.20	6,258.41	0	0.00
315	CUSIP # 717081103 PFIZER INC	16,307.55	17,684.49	1	0.00
36	CUSIP # 724078100 PIPER SANDLER COS	4,725.00	6,384.61	0	0.00
11	CUSIP # 73278L105 POOL CORPORATION	4,651.35	4,692.16	0	0.00
155	CUSIP # 74051N102 PREMIER INC-CLASS A	5,516.45	6,312.41	0	0.00
78	CUSIP # 742718109 PROCTER & GAMBLE CO	11,918.40	10,952.04	0	0.00
181	CUSIP # 743315103 PROGRESSIVE CORP	20,632.19	17,430.28	1	0.00
158	CUSIP # 745867101 PULTEGROUP INC	6,620.20	7,579.66	0	23.10
46	CUSIP # 74758T303 QUALYS INC	6,550.86	5,223.94	0	0.00
52	CUSIP # 74834L100 QUEST DIAGNOSTICS	7,116.72	8,389.11	0	0.00
47	CUSIP # 74838J101 QUIDEL CORP	5,285.62	6,144.76	0	0.00
57	CUSIP # 749607107 RLI CORP	6,305.91	6,298.55	0	0.00
63	CUSIP # 749685103 RPM INTERNATIONAL INC	5,130.72	6,088.33	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	20,254.18	15,495.29	1	0.00
56	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	10,267.60	7,751.07	0	0.00
57	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	6,508.26	6,294.44	0	0.00
115	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	5,854.65	5,037.79	0	0.00
105	CUSIP # 784117103 SEI INVESTMENTS COMPANY	6,322.05	6,382.30	0	0.00
45	CUSIP # 78463M107 SPS COMMERCE INC	5,904.00	5,387.13	0	0.00
150	CUSIP # 78667J108 SAGE THERAPEUTICS INC	4,965.00	6,400.37	0	0.00
19	CUSIP # 78709Y105 SAIA INC	4,632.58	4,442.20	0	0.00
154	CUSIP # 801056102 SANMINA CORPORATION	6,224.68	5,610.00	0	0.00
237	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	6,043.50	6,237.46	0	18.40
2	CUSIP # 811543107 SEABOARD CORP	8,410.98	7,709.00	0	0.00
78	CUSIP # 816300107 SELECTIVE INSURANCE ORD	6,970.08	6,265.49	0	0.00
90	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	5,923.80	6,153.27	0	0.00
58	CUSIP # 825690100 SHUTTERSTOCK INC	5,398.64	5,124.29	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
42	CUSIP # 833034101 SNAP-ON INC	8,630.16	7,843.40	0	0.00
214	CUSIP # 83570H108 SONOS INC	6,039.08	6,356.18	0	0.00
215	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	6,875.70	6,392.07	0	0.00
51	CUSIP # 858586100 STEPAN CO	5,039.31	5,812.08	0	0.00
145	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	5,520.15	6,489.84	0	0.00
168	CUSIP # 872540109 TJX COMPANIES INC	10,177.44	12,533.13	0	0.00
229	CUSIP # 87265H109 TRI POINTE HOMES INC	4,598.32	4,771.62	0	0.00
36	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	5,534.64	5,727.33	0	0.00
42	CUSIP # 875372203 TANDEM DIABETES CARE INC	4,884.18	6,153.25	0	0.00
55	CUSIP # 87612E106 TARGET CORPORATION	11,672.10	12,635.43	0	0.00
38	CUSIP # 88162G103 TETRA TECH INC	6,267.72	5,211.13	0	0.00
68	CUSIP # 882508104 TEXAS INSTRUMENTS INC	12,476.64	12,816.00	0	0.00
19	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	11,222.35	12,165.65	0	5.70
173	CUSIP # 884903709 THOMSON REUTERS CORP	18,831.05	20,098.57	1	0.00

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125	CUSIP # 889478103 TOLL BROTHERS INC	5,877.50	8,529.79	0	0.00
27	CUSIP # 892356106 TRACTOR SUPPLY	6,300.99	4,819.19	0	0.00
119	CUSIP # 89417E109 TRAVELERS COS INC	21,744.87	18,749.13	1	0.00
213	CUSIP # 902494103 TYSON FOODS INC CL A	19,091.19	17,585.25	1	0.00
197	CUSIP # 902681105 UGI CORPORATION	7,135.34	8,840.17	0	65.90
98	CUSIP # 90278Q108 UFP INDUSTRIES INC	7,561.68	8,813.34	0	0.00
202	CUSIP # 911684108 US CELLULAR	6,106.46	6,587.66	0	0.00
42	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	7,535.22	7,494.49	0	0.00
25	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	12,749.25	12,492.15	0	0.00
85	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	22,182.45	18,273.48	1	0.00
292	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	5,723.20	6,402.79	0	0.00
138	CUSIP # 928377100 VISTA OUTDOOR INC	4,925.22	6,431.43	0	0.00
42	CUSIP # 93148P102 WALKER & DUNLOP INC	5,435.64	6,198.19	0	0.00
134	CUSIP # 950755108 WERNER ENTERPRISES INC	5,494.00	5,786.29	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	11,089.17	11,890.85	0	0.00
38	CUSIP # 969904101 WILLIAMS-SONOMA INC	5,510.00	6,055.03	0	0.00
275	CUSIP # 98389B100 XCEL ENERGY INC	19,846.75	18,115.53	1	130.16
52	CUSIP # 98978V103 ZOETIS INC	9,806.68	9,523.96	0	0.00
		1,726,680.81	1,696,038.87	55	1,276.97
FOREIGN STOCK					
1,124	CUSIP # 00202F102 A P MOLLER-MAERSK-B-UNSP ADR	16,871.24	20,596.00	1	1,521.65
578	CUSIP # 009126202 AIR LIQUIDE SA UNSPONSORED ADR	20,206.88	20,236.15	1	0.00
344	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	26,574.00	20,973.85	1	0.00
190	CUSIP # 12637N204 CSL LTD SPONSORED ADR	18,952.50	19,849.14	1	0.00
854	CUSIP # 233825207 DAIMLER AG UNSPONSORED ADR	14,945.00	16,786.16	0	0.00
1,088	CUSIP # 251566105 DEUTSCHE TELEKOM	20,258.56	20,501.47	1	0.00
470	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	20,473.20	18,641.62	1	280.88
427	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	18,642.82	19,782.07	1	0.00

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1,375	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	22,453.75	21,007.13	1	0.00
250	CUSIP # 492089107 KERING-UNSPONSORED ADR	15,802.50	19,005.43	1	0.00
211	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	16,909.54	16,614.45	1	0.00
144	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	18,734.40	17,753.25	1	0.00
735	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	21,395.85	19,283.71	1	0.00
237	CUSIP # 66987V109 NOVARTIS AF ADR	20,796.75	20,718.79	1	0.00
185	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	20,544.25	15,392.82	1	135.30
310	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	24,924.00	21,850.08	1	186.62
390	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	19,269.90	17,900.97	1	6.16
414	CUSIP # 80105N105 SANOFI-AVENTIS ADR	21,254.76	20,854.06	1	0.00
148	CUSIP # 803054204 SAP AG SPONS ADR	16,422.08	20,603.76	1	0.00
464	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	17,599.52	18,549.34	1	0.00
164	CUSIP # 835699307 SONY GROUP CORP-SP ADR	16,844.44	16,461.00	1	0.00

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140	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	17,987.20	15,210.02	1	0.00
112	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	20,188.00	18,997.92	1	0.00
690	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	17,022.30	20,127.10	1	0.00
458	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	22,542.76	19,497.37	1	0.00
50	CUSIP # G1151C101 ACCENTURE PLC	16,861.50	14,627.31	1	0.00
60	CUSIP # G5494J103 LINDE PLC	19,165.80	16,687.34	1	0.00
107	CUSIP # H1467J104 CHUBB LIMITED	22,887.30	18,189.15	1	83.20
		546,530.80	526,697.46	18	2,213.81
MUTUAL FUNDS - FIXED INCOME					
2,421	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	54,738.81	64,922.68	2	0.00
1,443	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	31,414.11	31,936.63	1	0.00
247	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	30,768.79	30,997.63	1	0.00
277	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	29,769.19	32,189.77	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
807	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	44,280.09	48,167.51	1	0.00
2,257	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	58,749.71	65,365.92	2	0.00
3,672	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	97,197.84	95,110.25	3	0.00
		346,918.54	368,690.39	11	0.00
MUTUAL FUNDS - EQUITY					
710	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	65,149.60	69,897.06	2	0.00
1,258	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	89,330.58	84,760.81	3	0.00
902	CUSIP # 46429B366 ISHARES CMBS ETF	44,964.70	48,463.93	1	0.00
4,192	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	193,376.96	206,282.34	6	0.00
		392,821.84	409,404.14	13	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,906.85	0.00		0.00
			0.00	1,431.95	0.00	0.00	0.00
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		-23.34	0.00	-23.34		0.00
			-18.59	0.00	-18.69	0.00	-0.10
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,162.06	0.00		0.00
			0.00	930.36	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR			-23.34	1,162.06	-23.34		0.00
			-18.59	930.36	-18.69	0.00	-0.10
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			-23.34	1,162.06	-23.34		0.00
			-18.59	930.36	-18.69	0.00	-0.10
DANISH KRONE							
DENMARK							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	463,889.44	0.00		0.00
			0.00	69,388.96	0.00	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	447,185.82	0.00		0.00
			0.00	497,566.84	0.00	0.00	0.00
HONG KONG DOLLAR							
HONG KONG							
	NON-BASE CURRENCY		164,038.28	0.00	164,038.28		0.00
			20,954.53	0.00	20,946.23	0.00	-8.30
INDIAN RUPEE							
INDIA							
	NON-BASE CURRENCY		-216,500.00	0.00	-216,500.00		0.00
			-2,842.47	0.00	-2,857.14	0.00	-14.67
JAPANESE YEN							
JAPAN							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-5,338,000.00	0.00	-5,338,000.00		0.00
			-43,685.35	0.00	-43,979.41	-0.01	-294.06

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		5,338,000.00	0.00	5,338,000.00		0.00
			43,979.41	0.00	43,979.40	0.01	-0.01
SUBTOTAL	JAPANESE YEN		0.00	0.00	0.00		0.00
			294.06	0.00	-0.01	0.00	-294.07
TOTAL CASH & CASH EQUIVALENTS	JAPANESE YEN		0.00	0.00	0.00		0.00
			294.06	0.00	-0.01	0.00	-294.07
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		7,370,040.00	0.00	7,370,040.00		0.00
			258,979.81	0.00	257,230.51	0.06	-1,749.30
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	439,271.76	0.00		0.00
			0.00	50,236.95	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	4,922.52	0.00		0.00
			0.00	6,481.17	0.00	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,370.78	0.00	-1,370.78		0.00
			-1,799.97	0.00	-1,804.84	0.00	-4.87
	NON-BASE CURRENCY		22,143.55	0.00	22,143.55		0.00
			29,047.76	0.00	29,155.31	0.01	107.55
SUBTOTAL	POUND STERLING		20,772.77	4,922.52	20,772.77		0.00
			27,247.79	6,481.17	27,350.47	0.01	102.68
TOTAL CASH & CASH EQUIVALENTS	POUND STERLING		20,772.77	4,922.52	20,772.77		0.00
			27,247.79	6,481.17	27,350.47	0.01	102.68
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		362.33	0.00	362.33		0.00
			24.63	0.00	24.80	0.00	0.17
SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	283,885.57	0.00		0.00
			0.00	308,487.44	0.00	0.00	0.00
TURKISH LIRA							
TURKEY							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		30,568.22	0.00	30,568.22		0.00
			2,061.65	0.00	2,084.04	0.00	22.39
U.S. DOLLAR							
UNITED STATES							
	CASH		70.60	0.00	70.60		0.00
			70.60	0.00	70.60	0.00	0.00
	MSC PAYABLE - CLASS C1		-62,263.08	0.00	-62,263.08		0.00
			-62,263.08	0.00	-62,263.08	-0.01	0.00
	MSC PAYABLE - CLASS C3		-32,129.43	0.00	-32,129.43		0.00
			-32,129.43	0.00	-32,129.43	-0.01	0.00
	REBATE RECEIVABLE		5,045.65	0.00	5,045.65		0.00
			5,045.65	0.00	5,045.65	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-17,437.18	0.00	-17,437.18		0.00
			-17,437.18	0.00	-17,437.18	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-2,847.39	0.00	-2,847.39		0.00
			-2,847.39	0.00	-2,847.39	0.00	0.00
	FFX CONTRACTS RECEIVABLE		45,485.32	0.00	45,485.32		0.00
			45,485.32	0.00	45,485.32	0.01	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	19,517.08	0.00		0.00
			0.00	19,517.08	0.00	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,850.25	0.00	-1,850.25		0.00
			-1,850.25	0.00	-1,850.25	0.00	0.00
5,229,835.280	BLACKROCK LIQ T FUND INSTL	100.0000	5,229,835.28	421.76	5,229,835.28		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	5,229,835.28	421.76	5,229,835.28	1.24	0.00
SUBTOTAL UNITED STATES			5,163,909.52	19,938.84	5,163,909.52		0.00
			5,163,909.52	19,938.84	5,163,909.52	1.23	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			5,163,909.52	19,938.84	5,163,909.52		0.00
			5,163,909.52	19,938.84	5,163,909.52	1.23	0.00
TOTAL CASH & CASH EQUIVALENTS			5,470,610.93	954,462.51	5,468,669.73	1.30	-1,941.20
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							
235,465.000	GERDAU SA	30.7200	7,554,741.02	0.00	7,233,484.80		-321,256.22
LB2645516		6.4647	1,488,838.95	0.00	1,522,214.00	0.36	33,375.05

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
112,903.000	UNIPAR CARBOCLORO SA	104.0000	8,766,257.87	0.00	11,741,912.00		2,975,654.13
	LB2905878	21.8858	1,585,292.63	0.00	2,470,967.08	0.59	885,674.45
1,335,853.000	CIA ENERGETICA DE MINAS GERAIS	15.1600	18,585,256.25	868,403.20	20,251,531.48		1,666,275.23
	LBB1YBRG4	3.1903	3,494,285.97	173,081.01	4,261,730.77	1.01	767,444.80
SUBTOTAL BRAZIL			34,906,255.14	868,403.20	39,226,928.28		4,320,673.14
			6,568,417.55	173,081.01	8,254,911.85	1.96	1,686,494.30
TOTAL PREFERRED SECURITIES BRAZIL REAL			34,906,255.14	868,403.20	39,226,928.28		4,320,673.14
			6,568,417.55	173,081.01	8,254,911.85	1.96	1,686,494.30
EURO CURRENCY UNIT							
GERMANY							
15,283.000	BAYERISCHE MOTOREN WERKE AG	70.3000	1,225,524.91	0.00	1,074,394.90		-151,130.01
	ED5756033	78.2193	1,487,067.21	0.00	1,195,425.49	0.28	-291,641.72
TOTAL PREFERRED SECURITIES			8,055,484.76	173,081.01	9,450,337.34	2.24	1,394,852.58
EQUITY							
AUSTRALIAN DOLLAR							
AUSTRALIA							
91,260.000	BLUESCOPE STEEL LTD	20.8600	1,585,361.69	0.00	1,903,683.60		318,321.91
	AA6533233	15.6648	1,198,594.29	0.00	1,429,571.20	0.34	230,976.91
32,377.000	JB HI-FI LTD	54.2200	1,627,399.77	0.00	1,755,480.94		128,081.17
	AA6702622	40.7165	1,192,934.07	0.00	1,318,278.41	0.31	125,344.34
46,868.000	SONIC HEALTHCARE LTD	35.4800	1,903,409.17	0.00	1,662,876.64		-240,532.53
	AA6821125	26.6437	1,391,487.28	0.00	1,248,737.21	0.30	-142,750.07
110,502.000	CHARTER HALL GROUP	16.5100	1,836,105.42	0.00	1,824,388.02		-11,717.40
	AAB15F6S8	12.3982	1,316,183.32	0.00	1,370,024.18	0.32	53,840.86
753,095.000	HEALIUS LTD	4.4000	3,741,614.75	75,309.50	3,313,618.00		-427,996.75
	AABFZYRL5	3.3042	2,715,697.92	56,554.28	2,488,361.44	0.59	-227,336.48
300,635.000	SOUTH32 LTD	5.0200	1,472,075.37	24,380.62	1,509,187.70		37,112.33
	AABWSW5D2	3.7698	1,078,999.08	18,308.63	1,133,324.50	0.27	54,325.42
SUBTOTAL AUSTRALIA			12,165,966.17	99,690.12	11,969,234.90		-196,731.27
			8,893,895.96	74,862.91	8,988,296.94	2.13	94,400.98
TOTAL EQUITY AUSTRALIAN DOLLAR			12,165,966.17	99,690.12	11,969,234.90		-196,731.27
			8,893,895.96	74,862.91	8,988,296.94	2.13	94,400.98
BRAZIL REAL							
BRAZIL							

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445,530.000 LB2682360	PETROLEO BRASILEIRO SA	35.3300 7.4348	13,541,195.44 2,487,828.67	0.00 0.00	15,740,574.90 3,312,445.40	0.78	2,199,379.46 824,616.73
105,031.000 LBB031NN1	CPFL ENERGIA SA	32.2700 6.7909	3,260,563.79 607,633.96	0.00 0.00	3,389,350.37 713,254.64	0.17	128,786.58 105,620.68
402,899.000 LBB0D7499	EDP - ENERGIAS DO BRASIL SA	23.5800 4.9622	7,621,407.09 1,500,103.28	296,962.53 57,996.43	9,500,358.42 1,999,254.71	0.47	1,878,951.33 499,151.43
222,400.000 LBB1V74X4	JBS SA	37.4900 7.8894	8,335,583.81 1,468,049.28	0.00 0.00	8,337,776.00 1,754,600.96	0.42	2,192.19 286,551.68
408,251.000 LBB1YWHR5	MARFRIG GLOBAL FOODS SA	21.4000 4.5034	8,053,184.96 1,495,661.32	0.00 0.00	8,736,571.40 1,838,523.43	0.44	683,386.44 342,862.11
495,690.000 LBBG36ZK8	B3 SA - BRASIL BOLSA BALCAO	15.6900 3.3018	7,001,164.06 1,329,591.61	172,270.88 36,208.26	7,777,376.10 1,636,670.44	0.39	776,212.04 307,078.83
SUBTOTAL BRAZIL			47,813,099.15	469,233.41	53,482,007.19		5,668,908.04
			8,888,868.12	94,204.69	11,254,749.58	2.67	2,365,881.46
TOTAL EQUITY BRAZIL REAL			47,813,099.15	469,233.41	53,482,007.19		5,668,908.04
			8,888,868.12	94,204.69	11,254,749.58	2.67	2,365,881.46
CANADIAN DOLLAR							
CANADA							
46,034.000 NC2076007	BANK OF MONTREAL	147.1100 117.7775	3,253,759.61 2,387,522.67	0.00 0.00	6,772,061.74 5,421,769.93	1.28	3,518,302.13 3,034,247.26
21,595.000 NC2076288	BANK OF NOVA SCOTIA	89.6000 71.7345	1,140,333.77 825,465.86	0.00 0.00	1,934,912.00 1,549,106.92	0.37	794,578.23 723,641.06
54,443.000 NC2248804	RUSSEL METALS INC	33.1200 26.5162	1,863,996.20 1,537,114.98	0.00 0.00	1,803,152.16 1,443,618.88	0.34	-60,844.04 -93,496.10
101,048.000 NC2528106	ALIMENTATION COUCHE-TARD INC	56.3200 45.0903	4,261,940.79 3,144,143.54	11,115.28 8,898.95	5,691,023.36 4,556,281.46	1.08	1,429,082.57 1,412,137.92
19,704.000 NC2554474	MAGNA INTL INC	80.2600 64.2568	1,628,598.33 1,275,516.77	0.00 0.00	1,581,443.04 1,266,116.68	0.30	-47,155.29 -9,400.09
3,179.000 NC2566353	FAIRFAX FINANCIAL HOLDINGS LTD	682.0300 546.0390	1,787,973.87 1,477,359.12	0.00 0.00	2,168,173.37 1,735,857.95	0.41	380,199.50 258,498.83
34,363.000 NC2754389	ROYAL BANK OF CANADA	137.6400 110.1957	3,732,099.93 2,943,088.37	0.00 0.00	4,729,723.32 3,786,656.51	0.90	997,623.39 843,568.14
21,087.000 NC2897220	TORONTO DOMINION BANK	99.1900 79.4124	1,665,974.22 1,319,479.03	0.00 0.00	2,091,619.53 1,674,568.30	0.40	425,645.31 355,089.27
83,316.000 NCB3KT0S5	CI FINANCIAL INC	19.8600 15.9001	1,498,087.79 1,114,882.75	14,996.88 12,006.28	1,654,655.76 1,324,731.40	0.31	156,567.97 209,848.65
SUBTOTAL CANADA			20,832,764.51	26,112.16	28,426,764.28		7,593,999.77
			16,024,573.09	20,905.23	22,758,708.03	5.39	6,734,134.94

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TOTAL EQUITY CANADIAN DOLLAR			20,832,764.51	26,112.16	28,426,764.28		7,593,999.77
			16,024,573.09	20,905.23	22,758,708.03	5.39	6,734,134.94
DANISH KRONE							
DENMARK							
39,171.000	H LUNDBECK A/S	155.6500	8,664,383.89	0.00	6,096,966.15		-2,567,417.74
SD7085253		23.2823	1,386,176.55	0.00	911,989.07	0.22	-474,187.48
6,627.000	DSV A/S	1,300.5000	6,999,914.05	0.00	8,618,413.50		1,618,499.45
SDB1WT5G0		194.5298	1,110,222.28	0.00	1,289,149.19	0.31	178,926.91
70,432.000	NOVO NORDISK A/S	748.9000	30,907,392.46	0.00	52,746,524.80		21,839,132.34
SDBHC8X98		112.0211	4,663,717.47	0.00	7,889,867.38	1.87	3,226,149.91
72,638.000	ISS A/S	120.8500	8,822,267.85	0.00	8,778,302.30		-43,965.55
SDBKJ9RT5		18.0768	1,339,687.45	0.00	1,313,065.48	0.31	-26,621.97
SUBTOTAL DENMARK			55,393,958.25	0.00	76,240,206.75		20,846,248.50
			8,499,803.75	0.00	11,404,071.12	2.71	2,904,267.37
TOTAL EQUITY DANISH KRONE			55,393,958.25	0.00	76,240,206.75		20,846,248.50
			8,499,803.75	0.00	11,404,071.12	2.71	2,904,267.37
EURO CURRENCY UNIT							
AUSTRIA							
189,195.000	TELEKOM AUSTRIA AG	7.0000	1,201,347.59	0.00	1,324,365.00		123,017.41
EA4635085		7.7886	1,454,375.20	0.00	1,473,554.72	0.35	19,179.52
26,378.000	OMV AG	43.3900	1,130,511.40	0.00	1,144,541.42		14,030.02
EA4651454		48.2779	1,351,075.06	0.00	1,273,474.01	0.30	-77,601.05
29,848.000	ANDRITZ AG	41.9800	1,203,130.05	0.00	1,253,019.04		49,888.99
EAB1WVF67		46.7090	1,432,462.76	0.00	1,394,171.63	0.33	-38,291.13
SUBTOTAL AUSTRIA			3,534,989.04	0.00	3,721,925.46		186,936.42
			4,237,913.02	0.00	4,141,200.36	0.98	-96,712.66
BELGIUM							
15,177.000	UCB SA	108.4500	1,266,736.68	0.00	1,645,945.65		379,208.97
EB5596995		120.6669	1,392,354.50	0.00	1,831,361.43	0.43	439,006.93
FINLAND							
134,930.000	TOKMANNI GROUP CORP	15.0500	1,543,122.48	84,196.32	2,030,696.50		487,574.02
SFBD3CWG8		16.7454	1,713,726.67	93,691.33	2,259,454.46	0.54	545,727.79
FRANCE							
18,715.000	ERAMET SA	149.6000	1,242,395.75	0.00	2,799,764.00		1,557,368.25
EF4017010		166.4524	1,458,047.47	0.00	3,115,157.41	0.74	1,657,109.94

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3,175.000 EF4061414	LVMH MOET HENNESSY LOUIS VUITT	649.4000 722.5549	1,743,206.82 2,104,835.08	0.00 0.00	2,061,845.00 2,294,111.84		318,638.18 189,276.76
9,383.000 EF4588366	CIE GENERALE DES ETABLISSEMENT	122.9500 136.8003	1,009,647.58 1,221,480.66	0.00 0.00	1,153,639.85 1,283,597.38	0.54 0.30	143,992.27 62,116.72
10,717.000 EF4834109	SCHNEIDER ELECTRIC SE	152.1600 169.3008	909,671.82 1,007,892.70	0.00 0.00	1,630,698.72 1,814,396.93		721,026.90 806,504.23
225,903.000 EFB0C2CQ3	ENGIE SA	11.9340 13.2784	2,971,440.98 3,354,771.10	0.00 0.00	2,695,926.40 2,999,622.51		-275,514.58 -355,148.59
33,671.000 EFB15C551	TOTALENERGIES SE	46.0300 51.2153	1,131,919.88 1,343,763.43	16,667.14 18,544.69	1,549,876.13 1,724,469.68		417,956.25 380,706.25
37,902.000 EFB1LB9P7	SCOR SE	29.1900 32.4783	1,170,707.44 1,338,612.09	0.00 0.00	1,106,359.38 1,230,990.76		-64,348.06 -107,621.33
70,007.000 EFB1VP0K5	REXEL SA	19.4300 21.6188	1,220,340.40 1,441,099.98	0.00 0.00	1,360,236.01 1,513,466.60		139,895.61 72,366.62
2,594.000 EFBYZ2QP1	SARTORIUS STEDIM BIOTECH	372.5000 414.4621	1,278,885.76 1,512,358.19	2,451.33 2,727.47	966,265.00 1,075,114.75		-312,620.76 -437,243.44
SUBTOTAL FRANCE			12,678,216.43	19,118.47	15,324,610.49		2,646,394.06
			14,782,860.70	21,272.16	17,050,927.86	4.03	2,268,067.16
GERMANY							
31,290.000 ED4557101	GEA GROUP AG	37.3100 41.5130	1,285,039.96 1,511,656.75	0.00 0.00	1,167,429.90 1,298,940.88		-117,610.06 -212,715.87
131,752.000 ED4617855	DEUTSCHE POST AG	43.5500 48.4559	4,578,614.05 5,142,413.94	0.00 0.00	5,737,799.60 6,384,162.72	0.31 1.51	1,159,185.55 1,241,748.78
33,174.000 ED4741846	MERCK KGAA	189.8500 211.2366	3,666,979.37 4,099,585.97	0.00 0.00	6,298,083.90 7,007,563.05		2,631,104.53 2,907,977.08
21,711.000 ED5069213	BAYER AG	62.1000 69.0956	1,159,589.63 1,279,877.19	0.00 0.00	1,348,253.10 1,500,133.81		188,663.47 220,256.62
5,681.000 ED5334583	RHEINMETALL AG	192.1000 213.7401	381,437.04 420,293.33	0.00 0.00	1,091,320.10 1,214,257.31		709,883.06 793,963.98
21,432.000 ED5529026	MERCEDES-BENZ GROUP AG	63.8100 70.9982	1,077,968.33 1,272,392.28	0.00 0.00	1,367,575.92 1,521,633.35		289,607.59 249,241.07
363,027.000 ED5842353	DEUTSCHE TELEKOM AG	16.9320 18.8394	5,023,197.97 5,529,377.07	0.00 0.00	6,146,773.16 6,839,207.16		1,123,575.19 1,309,830.09
116,305.000 EDB1SK0S8	FREENET AG	24.3000 27.0374	1,872,954.49 2,155,907.49	0.00 0.00	2,826,211.50 3,144,584.23		953,257.01 988,676.74
5,962.000 EDBYZTSW0	HAPAG-LLOYD AG	316.6000 352.2650	857,727.94 1,028,407.34	0.00 0.00	1,887,569.20 2,100,203.87		1,029,841.26 1,071,796.53
SUBTOTAL GERMANY			19,903,508.78	0.00	27,871,016.38		7,967,507.60
			22,439,911.36	0.00	31,010,686.38	7.35	8,570,775.02

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ITALY							
249,746.000	IREN SPA	2.4040	534,617.14	0.00	600,389.38		65,772.24
	EI4783219	2.6748	586,342.65	0.00	668,023.24	0.16	81,680.59
3,796,420.000	A2A SPA	1.5545	4,628,158.03	0.00	5,901,534.89		1,273,376.86
	EI5499138	1.7296	5,342,023.86	0.00	6,566,342.80	1.56	1,224,318.94
130,138.000	AZIMUT HOLDING SPA	21.1300	2,939,437.72	0.00	2,749,815.94		-189,621.78
	EIB019M67	23.5103	3,421,983.67	0.00	3,059,582.71	0.72	-362,400.96
42,353.000	PRYSMIAN SPA	30.9600	1,040,180.40	0.00	1,311,248.88		271,068.48
	EIB1W4V62	34.4476	1,234,975.29	0.00	1,458,961.07	0.35	223,985.78
SUBTOTAL ITALY			9,142,393.29	0.00	10,562,989.09		1,420,595.80
			10,585,325.47	0.00	11,752,909.82	2.79	1,167,584.35
LUXEMBOURG							
187,613.000	SES SA	8.2640	1,264,096.09	0.00	1,550,433.83		286,337.74
	EFB00ZQQ8	9.1949	1,491,170.45	0.00	1,725,090.20	0.41	233,919.75
10,359.000	EUROFINS SCIENTIFIC SE	89.9100	1,297,635.90	0.00	931,377.69		-366,258.21
	EFBNDPYV6	100.0384	1,524,841.92	0.00	1,036,297.39	0.25	-488,544.53
41,579.000	APERAM SA	40.2100	1,100,915.05	0.00	1,671,891.59		570,976.54
	ENB58C6H5	44.7397	1,310,695.18	0.00	1,860,230.18	0.44	549,535.00
52,334.000	ARCELORMITTAL SA	29.3000	1,047,482.15	0.00	1,533,386.20		485,904.05
	ENBYPBS65	32.6006	1,283,064.44	0.00	1,706,122.16	0.40	423,057.72
SUBTOTAL LUXEMBOURG			4,710,129.19	0.00	5,687,089.31		976,960.12
			5,609,771.99	0.00	6,327,739.93	1.50	717,967.94
NETHERLANDS							
50,962.000	EXOR NV	69.5000	4,162,032.32	0.00	3,541,859.00		-620,173.32
	EIBYSLCX9	77.3292	4,743,919.65	0.00	3,940,849.42	0.93	-803,070.23
396,693.000	POSTNL NV	3.4600	1,096,240.99	0.00	1,372,557.78		276,316.79
	EN5481556	3.8498	1,301,918.25	0.00	1,527,176.41	0.36	225,258.16
1,173,717.000	KONINKLIJKE KPN NV	3.1430	2,695,902.82	0.00	3,688,992.53		993,089.71
	EN5956078	3.4971	3,024,945.70	0.00	4,104,557.54	0.97	1,079,611.84
45,453.000	SIGNIFY NV	42.4300	1,059,893.86	0.00	1,928,570.79		868,676.93
	ENBY7VY9	47.2097	1,197,738.34	0.00	2,145,824.29	0.51	948,085.95
SUBTOTAL NETHERLANDS			9,014,069.99	0.00	10,531,980.10		1,517,910.11
			10,268,521.94	0.00	11,718,407.66	2.77	1,449,885.72
PORTUGAL							
400,139.000	GALP ENERGIA SGPS SA	11.5150	4,047,384.75	0.00	4,607,600.59		560,215.84
	EPB1FW752	12.8122	4,674,662.77	0.00	5,126,646.80	1.21	451,984.03
SPAIN							

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115,502.000 EE4476219	INDRA SISTEMAS SA	10.1000 11.2378	1,251,566.08 1,446,955.01	0.00 0.00	1,166,570.20 1,297,984.33	0.31	-84,995.88 -148,970.68
114,776.000 EE5669358	REPSOL SA	11.9240 13.2672	1,238,171.96 1,486,425.44	0.00 0.00	1,368,589.02 1,522,760.57	0.36	130,417.06 36,335.13
104,763.000 EEB01ZVZ4	ACERINOX SA	9.9800 11.1042	1,203,131.51 1,433,312.55	0.00 0.00	1,045,534.74 1,163,314.23	0.28	-157,596.77 -269,998.32
504,351.000 EEB1G40S5	MAPFRE SA	1.9000 2.1140	774,690.49 851,440.52	0.00 0.00	958,266.90 1,066,215.67	0.25	183,576.41 214,775.15
95,779.000 EEB1YY661	ALMIRALL SA	11.5300 12.8289	1,322,353.89 1,555,927.47	0.00 0.00	1,104,331.87 1,228,734.86	0.29	-218,022.02 -327,192.61
SUBTOTAL SPAIN			5,789,913.93	0.00	5,643,292.73		-146,621.20
			6,774,060.99	0.00	6,279,009.66	1.49	-495,051.33
SWITZERLAND							
32,321.000 EF5962339	STMICROELECTRONICS NV	39.5900 44.0498	1,143,393.04 1,262,009.92	0.00 0.00	1,279,588.39 1,423,734.02	0.34	136,195.35 161,724.10
TOTAL EQUITY EURO CURRENCY UNIT			72,773,857.60	103,314.79	88,906,734.69		16,132,877.09
			83,741,119.33	114,963.49	98,922,078.38	23.43	15,180,959.05
HONG KONG DOLLAR							
CHINA							
1,187,000.000 FH6218082	LENOVO GROUP LTD	8.5200 1.0879	10,253,154.95 1,315,577.22	0.00 0.00	10,113,240.00 1,291,370.64	0.31	-139,914.95 -24,206.58
11,599,563.000 FH6226572	PETROCHINA CO LTD	4.0600 0.5184	37,935,999.23 4,889,245.96	0.00 0.00	47,094,225.78 6,013,513.02	1.42	9,158,226.55 1,124,267.06
3,112,728.000 FH6291816	CHINA PETROLEUM & CHEMICAL COR	3.9300 0.5018	11,862,084.44 1,524,160.57	0.00 0.00	12,233,021.04 1,562,047.79	0.37	370,936.60 37,887.22
5,243,613.000 FH6706250	PICC PROPERTY & CASUALTY CO LT	8.0200 1.0241	34,011,071.33 4,387,876.42	0.00 0.00	42,053,776.26 5,369,892.53	1.27	8,042,704.93 982,016.11
655,015.000 FHB04KP83	ZTE CORP	16.0200 2.0456	17,034,875.13 2,193,082.14	0.00 0.00	10,493,340.30 1,339,906.06	0.32	-6,541,534.83 -853,176.08
1,772,951.000 FHB0B8Z16	COSCO SHIPPING HOLDINGS CO LTD	13.6600 1.7443	9,677,874.52 1,248,569.99	0.00 0.00	24,218,510.66 3,092,488.02	0.73	14,540,636.14 1,843,918.03
414,338.000 FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP	19.1200 2.4415	10,280,793.50 1,319,121.41	0.00 0.00	7,922,142.56 1,011,587.02	0.24	-2,358,650.94 -307,534.39
1,540,973.000 FHB71SXC6	HAITONG SECURITIES CO LTD	5.9800 0.7636	10,946,667.74 1,405,453.41	0.00 0.00	9,215,018.54 1,176,675.76	0.28	-1,731,649.20 -228,777.65
899,875.000 FHB8F2T64	CHINA YONGDA AUTOMOBILES SERVI	8.5300 1.0892	11,220,138.24 1,441,031.54	0.00 0.00	7,675,933.75 980,148.35	0.23	-3,544,204.49 -460,883.19

HB0F10000002 - GLOBEFLEX ACWI EX US

3/31/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
828,929.000	HUATAI SECURITIES CO LTD	12.0600	10,820,130.16	0.00	9,996,883.74		-823,246.42
FHBWVFT07	HK/06886	1.5400	1,389,120.59	0.00	1,276,512.98	0.30	-112,607.61
SUBTOTAL CHINA			164,042,789.24	0.00	181,016,092.63		16,973,303.39
			21,113,239.25	0.00	23,114,142.17	5.47	2,000,902.92
HONG KONG							
126,898.000	ASM PACIFIC TECHNOLOGY LTD	79.5000	10,737,135.62	0.00	10,088,391.00		-648,744.62
FH6002452	HK/00522	10.1514	1,377,120.83	0.00	1,288,197.64	0.31	-88,923.19
363,541.000	CHINA OVERSEAS LAND & INVESTME	23.4500	7,547,829.93	0.00	8,525,036.45		977,206.52
FH6192154	HK/00688	2.9944	973,714.57	0.00	1,088,571.20	0.26	114,856.63
272,304.000	KINGBOARD HOLDINGS LTD	38.1000	12,563,150.26	0.00	10,374,782.40		-2,188,367.86
FH6491317	HK/00148	4.8650	1,616,983.10	0.00	1,324,767.27	0.31	-292,215.83
SUBTOTAL HONG KONG			30,848,115.81	0.00	28,988,209.85		-1,859,905.96
			3,967,818.50	0.00	3,701,536.11	0.88	-266,282.39
TOTAL EQUITY HONG KONG DOLLAR			194,890,905.05	0.00	210,004,302.48		15,113,397.43
			25,081,057.75	0.00	26,815,678.28	6.35	1,734,620.53
HUNGARIAN FORINT							
HUNGARY							
60,653.000	RICHTER GEDEON NYRT	7,020.0000	430,276,611.76	0.00	425,784,060.00		-4,492,551.76
EMBC9ZH88		21.2689	1,334,194.40	0.00	1,290,024.37	0.31	-44,170.03
332,510.000	MOL HUNGARIAN OIL & GAS PLC	2,930.0000	746,485,826.60	0.00	974,254,300.00		227,768,473.40
EMBD5ZXH2		8.8772	2,552,356.45	0.00	2,951,758.66	0.70	399,402.21
SUBTOTAL HUNGARY			1,176,762,438.36	0.00	1,400,038,360.00		223,275,921.64
			3,886,550.85	0.00	4,241,783.03	1.01	355,232.18
TOTAL EQUITY HUNGARIAN FORINT			1,176,762,438.36	0.00	1,400,038,360.00		223,275,921.64
			3,886,550.85	0.00	4,241,783.03	1.01	355,232.18
INDIAN RUPEE							
INDIA							
251,908.000	BHARAT PETROLEUM CORP LTD	359.3500	107,626,534.06	0.00	90,523,139.80		-17,103,394.26
F16099720		4.7423	1,456,085.19	0.00	1,194,630.71	0.28	-261,454.48
138,680.000	TATA STEEL LTD	1,307.2000	86,291,985.42	0.00	181,282,496.00		94,990,510.58
F16101153		17.2511	1,171,669.38	0.00	2,392,378.75	0.57	1,220,709.37
34,473.000	INFOSYS LTD	1,906.8500	44,615,778.00	0.00	65,734,840.05		21,119,062.05
F16205129		25.1646	614,108.88	0.00	867,500.38	0.21	253,391.50
1,026,429.000	INDIAN OIL CORP LTD	118.9500	109,550,067.38	0.00	122,093,729.55		12,543,662.17
F16253764		1.5698	1,465,647.02	0.00	1,611,266.68	0.38	145,619.66

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,496.000	GLENMARK PHARMACEUTICALS LTD	442.0000	113,255,969.27	0.00	73,149,232.00		-40,106,737.27
	FI6698752	5.8331	1,518,545.96	0.00	965,347.85	0.23	-553,198.11
273,358.000	JINDAL STEEL & POWER LTD	532.8500	110,562,760.13	207,970.77	145,658,810.30		35,096,050.17
	FI6726819	7.0320	1,513,314.51	2,741.22	1,922,254.22	0.46	408,939.71
78,846.000	HINDUSTAN AERONAUTICS LTD	1,484.9000	114,520,424.16	0.00	117,078,425.40		2,558,001.24
	FIBFLVFD5	19.5962	1,558,195.10	0.00	1,545,079.88	0.37	-13,115.22
SUBTOTAL INDIA			686,423,518.42	207,970.77	795,520,673.10		109,097,154.68
			9,297,566.04	2,741.22	10,498,458.47	2.50	1,200,892.43
TOTAL EQUITY INDIAN RUPEE			686,423,518.42	207,970.77	795,520,673.10		109,097,154.68
			9,297,566.04	2,741.22	10,498,458.47	2.50	1,200,892.43
INDONESIAN RUPIAH							
INDONESIA							
2,687,763.000	BANK MANDIRI PERSERO TBK PT	7,900.0000	19,433,825,397.00	775,442,340.00	21,233,327,700.00		1,799,502,303.00
	FL6651044	0.5500	1,353,456.58	53,999.48	1,478,391.67	0.35	124,935.09
4,727,898.000	TELKOM INDONESIA PERSERO TBK P	4,580.0000	19,486,479,277.00	0.00	21,653,772,840.00		2,167,293,563.00
	FLBD4T6W5	0.3189	1,357,700.97	0.00	1,507,665.59	0.36	149,964.62
SUBTOTAL INDONESIA			38,920,304,674.00	775,442,340.00	42,887,100,540.00		3,966,795,866.00
			2,711,157.55	53,999.48	2,986,057.26	0.71	274,899.71
TOTAL EQUITY INDONESIAN RUPIAH			38,920,304,674.00	775,442,340.00	42,887,100,540.00		3,966,795,866.00
			2,711,157.55	53,999.48	2,986,057.26	0.71	274,899.71
ISRAELI SHEKEL							
ISRAEL							
20,808.000	IDI INSURANCE CO LTD	108.5000	2,358,814.80	0.00	2,257,668.00		-101,146.80
	FZBD04HH4	33.9992	720,138.85	0.00	707,455.70	0.17	-12,683.15
JAPANESE YEN							
JAPAN							
67,200.000	ASICS CORP	2,374.0000	138,785,340.00	0.00	159,532,800.00		20,747,460.00
	FJ6057379	19.5592	1,194,182.98	0.00	1,314,379.41	0.31	120,196.43
29,000.000	BENESSE HOLDINGS INC	2,247.0000	82,184,738.00	725,000.00	65,163,000.00		-17,021,738.00
	FJ6121928	18.5129	763,960.38	5,987.48	536,873.33	0.13	-227,087.05
60,600.000	CANON INC	2,993.0000	165,236,310.00	0.00	181,375,800.00		16,139,490.00
	FJ6172327	24.6591	1,506,943.08	0.00	1,494,342.34	0.35	-12,600.74
39,100.000	SCREEN HOLDINGS CO LTD	12,360.0000	434,699,850.00	9,032,100.00	483,276,000.00		48,576,150.00
	FJ6251022	101.8332	3,896,291.69	74,592.38	3,981,676.65	0.94	85,384.96
41,900.000	KINTETSU WORLD EXPRESS INC	3,135.0000	70,266,002.00	3,352,000.00	131,356,500.00		61,090,498.00
	FJ6282217	25.8290	657,414.24	27,682.78	1,082,236.88	0.26	424,822.64

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
51,200.000	H.U. GROUP HOLDINGS INC	2,905.0000	168,244,006.00	3,225,600.00	148,736,000.00		-19,508,006.00
FJ6356615		23.9341	1,534,373.05	26,638.90	1,225,425.34	0.29	-308,947.71
237,900.000	FUJIKURA LTD	625.0000	168,562,643.00	0.00	148,687,500.00		-19,875,143.00
FJ6356706		5.1493	1,536,683.80	0.00	1,225,025.76	0.29	-311,658.04
191,900.000	MARUBENI CORP	1,426.0000	130,946,640.00	6,236,750.00	273,649,400.00		142,702,760.00
FJ6569464		11.7487	1,257,438.69	51,506.74	2,254,577.98	0.53	997,139.29
103,500.000	MITSUBISHI ELECTRIC CORP	1,410.0000	164,918,292.00	2,691,000.00	145,935,000.00		-18,983,292.00
FJ6597044		11.6169	1,504,042.78	22,223.86	1,202,348.10	0.28	-301,694.68
122,900.000	RENESAS ELECTRONICS CORP	1,432.0000	148,676,819.00	0.00	175,992,800.00		27,315,981.00
FJ6635679		11.7981	1,283,228.19	0.00	1,449,992.18	0.34	166,763.99
49,200.000	NIPPON TELEGRAPH & TELEPHONE C	3,545.0000	153,457,139.00	2,952,000.00	174,414,000.00		20,956,861.00
FJ6641370		29.2070	1,352,700.74	24,379.35	1,436,984.56	0.34	84,283.82
33,000.000	ONO PHARMACEUTICAL CO LTD	3,066.0000	107,567,156.00	924,000.00	101,178,000.00		-6,389,156.00
FJ6660107		25.2606	1,014,565.09	7,630.93	833,598.36	0.20	-180,966.73
17,300.000	SHIONOGI & CO LTD	7,530.0000	123,959,342.00	951,500.00	130,269,000.00		6,309,658.00
FJ6804689		62.0391	1,069,903.73	7,858.05	1,073,277.04	0.25	3,373.31
267,200.000	SUMITOMO CHEMICAL CO LTD	562.0000	163,093,481.00	3,740,800.00	150,166,400.00		-12,927,081.00
FJ6858560		4.6303	1,485,855.79	30,893.72	1,237,210.31	0.29	-248,645.48
99,800.000	SUMITOMO CORP	2,119.0000	163,932,650.00	6,487,000.00	211,476,200.00		47,543,550.00
FJ6858941		17.4583	1,495,053.81	53,573.45	1,742,337.40	0.41	247,283.59
150,700.000	TAKEDA PHARMACEUTICAL CO LTD	3,498.0000	565,494,828.00	13,563,000.00	527,148,600.00		-38,346,228.00
FJ6870441		28.8198	5,416,973.33	112,011.22	4,343,139.89	1.03	-1,073,833.44
96,500.000	TEIJIN LTD	1,363.0000	163,007,502.00	2,653,750.00	131,529,500.00		-31,478,002.00
FJ6880507		11.2297	1,483,235.86	21,916.23	1,083,662.21	0.26	-399,573.65
32,400.000	TOKYO SEIMITSU CO LTD	4,880.0000	153,041,865.00	2,721,600.00	158,112,000.00		5,070,135.00
FJ6894300		40.2060	1,322,924.96	22,476.57	1,302,673.54	0.31	-20,251.42
32,600.000	TOSHIBA CORP	4,650.0000	153,039,856.00	1,304,000.00	151,590,000.00		-1,449,856.00
FJ6897212		38.3110	1,349,022.45	10,769.20	1,248,939.25	0.30	-100,083.20
305,400.000	ASTELLAS PHARMA INC	1,911.0000	534,032,303.00	7,635,000.00	583,619,400.00		49,587,097.00
FJ6985389		15.7446	4,990,590.87	63,054.31	4,808,398.80	1.14	-182,192.07
65,300.000	NOMURA REAL ESTATE HOLDINGS IN	2,933.0000	131,778,519.00	3,101,750.00	191,524,900.00		59,746,381.00
FJB1CWJM8		24.1648	1,237,852.23	25,616.07	1,577,960.05	0.37	340,107.82
164,300.000	IDEMITSU KOSAN CO LTD	3,375.0000	482,174,395.00	9,858,000.00	554,512,500.00		72,338,105.00
FJB1FF8P7		27.8064	4,379,371.72	81,413.15	4,568,589.12	1.08	189,217.40
104,800.000	MS&AD INSURANCE GROUP HOLDINGS	3,978.0000	319,190,254.00	8,646,000.00	416,894,400.00		97,704,146.00
FJB2Q4CS7		32.7745	2,973,529.05	71,403.74	3,434,763.36	0.81	461,234.31

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,500.000	OTSUKA HOLDINGS CO LTD	4,232.0000	132,042,800.00	0.00	129,076,000.00		-2,966,800.00
FJB5LTM91		34.8671	1,234,792.83	0.00	1,063,448.00	0.25	-171,344.83
22,400.000	NIPPON EXPRESS HOLDINGS INC	8,420.0000	179,702,818.00	0.00	188,608,000.00		8,905,182.00
FJBKSH60		69.3718	1,546,637.01	0.00	1,553,927.92	0.37	7,290.91
SUBTOTAL JAPAN			5,198,035,548.00	89,800,850.00	5,713,823,700.00		515,788,152.00
			47,487,568.35	741,628.13	47,075,787.78	11.13	-411,780.57
TOTAL EQUITY JAPANESE YEN			5,198,035,548.00	89,800,850.00	5,713,823,700.00		515,788,152.00
			47,487,568.35	741,628.13	47,075,787.78	11.13	-411,780.57
MEXICAN PESO							
MEXICO							
206,584.000	COCA-COLA FEMSA SAB DE CV	109.5300	19,332,935.02	0.00	22,627,145.52		3,294,210.50
LMBHHP0S6		5.4924	875,268.58	0.00	1,134,647.76	0.27	259,379.18
NEW TAIWAN DOLLAR							
TAIWAN							
179,000.000	REALTEK SEMICONDUCTOR CORP	430.5000	59,429,509.00	0.00	77,059,500.00		17,629,991.00
FA6051421		15.0254	2,015,093.41	0.00	2,689,545.08	0.64	674,451.67
73,029.000	NOVATEK MICROELECTRONICS CORP	426.5000	34,000,026.00	0.00	31,146,868.50		-2,853,157.50
FA6346334		14.8858	1,198,894.28	0.00	1,087,093.83	0.26	-111,800.45
45,000.000	MEDIATEK INC	905.0000	41,334,090.00	0.00	40,725,000.00		-609,090.00
FA6372488		31.5865	1,488,417.18	0.00	1,421,391.57	0.34	-67,025.61
1,135,200.000	FUBON FINANCIAL HOLDING CO LTD	76.5000	63,401,822.00	0.00	86,842,800.00		23,440,978.00
FA6411674		2.6700	2,251,586.84	0.00	3,031,003.65	0.72	779,416.81
1,332,100.000	KINDOM DEVELOPMENT CO LTD	36.1000	49,521,398.00	0.00	48,088,810.00		-1,432,588.00
FA6491320		1.2600	1,690,421.58	0.00	1,678,404.64	0.40	-12,016.94
1,705,000.000	CTBC FINANCIAL HOLDING CO LTD	29.4000	33,261,854.00	0.00	50,127,000.00		16,865,146.00
FA6527669		1.0261	1,180,775.46	0.00	1,749,541.93	0.41	568,766.47
250,024.000	SITRONIX TECHNOLOGY CORP	290.5000	37,622,004.10	0.00	72,631,972.00		35,009,967.90
FA6718771		10.1391	1,253,544.49	0.00	2,535,014.67	0.60	1,281,470.18
59,000.000	RAYDIUM SEMICONDUCTOR CORP	510.0000	34,016,811.00	0.00	30,090,000.00		-3,926,811.00
FAB28XZG3		17.8001	1,199,499.10	0.00	1,050,206.81	0.25	-149,292.29
SUBTOTAL TAIWAN			352,587,514.10	0.00	436,711,950.50		84,124,436.40
			12,278,232.34	0.00	15,242,202.18	3.62	2,963,969.84
TOTAL EQUITY NEW TAIWAN DOLLAR			352,587,514.10	0.00	436,711,950.50		84,124,436.40
			12,278,232.34	0.00	15,242,202.18	3.62	2,963,969.84
NORWEGIAN KRONE							
NORWAY							

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
76,029.000 SN7133606	EQUINOR ASA	331.2000 37.8774	10,501,020.91 1,145,284.21	0.00 0.00	25,180,804.80 2,879,780.96		14,679,783.89 1,734,496.75
30,195.000 SN7751258	YARA INTERNATIONAL ASA	442.0000 50.5489	10,513,697.87 1,139,835.15	0.00 0.00	13,346,190.00 1,526,325.47	0.68 0.36	2,832,492.13 386,490.32
274,052.000 SNB11HK30	NORSK HYDRO ASA	86.1000 9.8468	11,023,240.41 1,255,984.56	0.00 0.00	23,595,877.20 2,698,522.09	0.64	12,572,636.79 1,442,537.53
49,454.000 SNB1L95G4	AKER BP ASA	330.6000 37.8088	10,800,794.19 1,230,472.34	0.00 0.00	16,349,492.40 1,869,795.56	0.44	5,548,698.21 639,323.22
98,088.000 SNB1VQF41	ORKLA ASA	78.3600 8.9616	8,332,505.58 833,179.97	0.00 0.00	7,686,175.68 879,022.83	0.21	-646,329.90 45,842.86
489,879.000 SNBQN1C50	AKER SOLUTIONS ASA	30.4900 3.4870	12,545,915.87 1,452,829.08	0.00 0.00	14,936,410.71 1,708,189.69	0.40	2,390,494.84 255,360.61
SUBTOTAL NORWAY			63,717,174.83	0.00	101,094,950.79		37,377,775.96
			7,057,585.31	0.00	11,561,636.60	2.73	4,504,051.29
TOTAL EQUITY NORWEGIAN KRONE			63,717,174.83	0.00	101,094,950.79		37,377,775.96
			7,057,585.31	0.00	11,561,636.60	2.73	4,504,051.29
POUND STERLING							
GIBRALTAR							
382,374.000 EXB0L4LM9	888 HOLDINGS PLC	1.8450 2.4292	1,062,046.13 1,398,070.54	0.00 0.00	705,480.03 928,870.28	0.22	-356,566.10 -469,200.26
UNITED KINGDOM							
91,114.000 EX0053671	ASHTREAD GROUP PLC	48.3300 63.6337	2,313,765.74 2,917,190.75	0.00 0.00	4,403,539.62 5,797,920.44	1.37	2,089,773.88 2,880,729.69
760,406.000 EX0263494	BAE SYSTEMS PLC	7.1740 9.4456	3,762,512.01 4,650,397.28	0.00 0.00	5,455,152.64 7,182,526.72	1.70	1,692,640.63 2,532,129.44
541,284.000 EX0472608	SPIRENT COMMUNICATIONS PLC	2.3800 3.1336	1,343,595.45 1,681,744.04	18,078.89 23,798.67	1,288,255.92 1,696,182.16	0.40	-55,339.53 14,438.12
365,169.000 EX0798051	BP PLC	3.7535 4.9420	1,160,038.85 1,613,614.04	0.00 0.00	1,370,661.84 1,804,681.91	0.43	210,622.99 191,067.87
85,203.000 EX0925282	GLAXOSMITHKLINE PLC	16.4720 21.6879	1,356,700.84 1,670,704.27	19,596.69 25,801.29	1,403,463.82 1,847,870.64	0.44	46,762.98 177,166.37
174,486.000 EX3023234	PAGEGROUP PLC	4.9240 6.4832	1,065,323.22 1,460,041.98	0.00 0.00	859,169.06 1,131,224.94	0.27	-206,154.16 -328,817.04
732,942.000 EX3127480	MARKS & SPENCER GROUP PLC	1.5470 2.0369	1,026,740.29 1,416,028.88	0.00 0.00	1,133,861.27 1,492,898.44	0.35	107,120.98 76,869.56
353,024.000 EX3319525	KINGFISHER PLC	2.5540 3.3627	964,411.02 1,268,893.46	0.00 0.00	901,623.30 1,187,122.32	0.28	-62,787.72 -81,771.14

HB0F1000002 - GLOBEFLEX ACWI EX US

3/31/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,091,924.000	CENTRICA PLC	0.8008	2,451,451.63	0.00	2,476,012.74		24,561.11
EXB033F22		1.0544	3,327,966.91	0.00	3,260,042.17	0.77	-67,924.74
250,430.000	IG GROUP HOLDINGS PLC	8.1900	2,069,112.31	0.00	2,051,021.70		-18,090.61
EXB06QFB8		10.7834	2,865,975.75	0.00	2,700,477.72	0.64	-165,498.03
0.000	SAFESTORE HOLDINGS PLC	0.0000	0.00	7,837.78	0.00		0.00
EXB1N7Z01		0.0000	0.00	10,319.34	0.00	0.00	0.00
177,230.000	DRAX GROUP PLC	7.8600	556,123.55	0.00	1,393,027.80		836,904.25
EXB1VNSX3		10.3489	733,392.91	0.00	1,834,130.05	0.43	1,100,737.14
83,395.000	3I GROUP PLC	13.8850	953,879.66	0.00	1,157,939.58		204,059.92
EXB1YW440		18.2817	1,275,584.49	0.00	1,524,601.15	0.36	249,016.66
272,193.000	CHEMRING GROUP PLC	3.2550	885,703.03	0.00	885,988.22		285.19
EXB45C9X1		4.2857	1,161,083.18	0.00	1,166,536.39	0.28	5,453.21
142,317.000	INCHCAPE PLC	6.7000	946,459.52	0.00	953,523.90		7,064.38
EXB61TVQ3		8.8216	1,257,844.11	0.00	1,255,457.24	0.30	-2,386.87
619,269.000	ROYAL MAIL PLC	3.2900	2,173,146.49	0.00	2,037,395.01		-135,751.48
EXBDVZYZ8		4.3318	2,914,503.40	0.00	2,682,536.14	0.64	-231,967.26
353,539.000	MAN GROUP PLC/JERSEY	2.3400	409,198.83	0.00	827,281.26		418,082.43
EXBJ1DLW8		3.0810	539,908.15	0.00	1,089,239.87	0.26	549,331.72
16,569.000	FERGUSON PLC	103.8000	1,015,058.71	10,570.73	1,719,862.20		704,803.49
EXBJVNSS5		136.6683	1,265,052.38	13,917.96	2,264,456.57	0.54	999,404.19
275,073.000	SHELL PLC	21.0850	4,577,622.55	0.00	5,799,914.21		1,222,291.66
EXBP6MXD8		27.7616	6,198,603.18	0.00	7,636,457.04	1.81	1,437,853.86
SUBTOTAL UNITED KINGDOM			29,030,843.70	56,084.09	36,117,694.09		7,086,850.39
			38,218,529.16	73,837.26	47,554,361.91	11.27	9,335,832.75
TOTAL EQUITY POUND STERLING			30,092,889.83	56,084.09	36,823,174.12		6,730,284.29
			39,616,599.70	73,837.26	48,483,232.19	11.49	8,866,632.49
RUSSIAN RUBLE (NEW)							
RUSSIA							
72,560.000	RASPADSKAYA OJSC	423.1000	32,318,292.15	0.00	30,700,136.00		-1,618,156.15
IRB5800Q4		5.1378	419,724.62	0.00	372,800.69	0.09	-46,923.93
SOUTH AFRICAN RAND							
SOUTH AFRICA							
8,744.000	ANGLO AMERICAN PLATINUM LTD	2,006.5200	9,604,819.75	0.00	17,545,010.88		7,940,191.13
KS6761008		137.3153	544,161.40	0.00	1,200,685.08	0.28	656,523.68
383,660.000	WOOLWORTHS HOLDINGS LTD/SOUTH	57.7800	21,487,266.63	0.00	22,167,874.80		680,608.17
KSB06KZ98		3.9541	1,419,279.76	0.00	1,517,048.74	0.36	97,768.98

HB0F10000002 - GLOBEFLEX ACWI EX US

3/31/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
189,572.000	VODACOM GROUP LTD	160.0000	24,177,569.43	0.00	30,331,520.00		6,153,950.57
KSB65B4D1		10.9495	1,381,286.85	0.00	2,075,724.19	0.49	694,437.34
SUBTOTAL SOUTH AFRICA			55,269,655.81	0.00	70,044,405.68		14,774,749.87
			3,344,728.01	0.00	4,793,458.01	1.13	1,448,730.00
SWITZERLAND							
117,111.000	CIE FINANCIERE RICHEMONT SA	189.1200	28,987,364.88	0.00	22,148,032.32		-6,839,332.56
KSB3DXNG3		12.9423	1,815,397.85	0.00	1,515,690.82	0.36	-299,707.03
TOTAL EQUITY SOUTH AFRICAN RAND			84,257,020.69	0.00	92,192,438.00		7,935,417.31
			5,160,125.86	0.00	6,309,148.83	1.49	1,149,022.97
SOUTH KOREAN WON							
SOUTH KOREA							
79,952.000	KOREA GAS CORP	39,600.0000	3,459,203,591.92	170,125,063.68	3,166,099,200.00		-293,104,391.92
FK6182075		32.6719	2,930,768.62	140,175.91	2,612,183.81	0.62	-318,584.81
177,848.000	MIRAE ASSET SECURITIES CO LTD	8,560.0000	1,596,680,637.00	0.00	1,522,378,880.00		-74,301,757.00
FK6249650		7.0624	1,334,960.54	0.00	1,256,035.65	0.30	-78,924.89
30,125.000	SAMSUNG SECURITIES CO LTD	41,900.0000	1,279,838,292.00	89,290,500.00	1,262,237,500.00		-17,600,792.00
FK6408447		34.5695	1,173,733.30	73,578.59	1,041,406.52	0.25	-132,326.78
154,733.000	NH INVESTMENT & SECURITIES CO	11,400.0000	1,467,517,058.65	135,065,385.00	1,763,956,200.00		296,439,141.35
FK6537088		9.4055	1,250,362.82	111,298.74	1,455,348.53	0.34	204,985.71
0.000	POSCO HOLDINGS INC	0.0000	0.00	17,795,700.00	0.00		0.00
FK6693238		0.0000	0.00	14,664.85	0.00	0.00	0.00
93,234.000	SAMSUNG ELECTRONICS CO LTD	69,600.0000	5,121,199,183.04	52,505,659.44	6,489,086,400.00		1,367,887,216.96
FK6771729		57.4233	4,277,624.93	43,254.79	5,353,807.76	1.27	1,076,182.83
134,156.000	PARTRON CO LTD	10,850.0000	1,620,004,156.00	36,624,588.00	1,455,592,600.00		-164,411,556.00
FKB1GN4B1		8.9518	1,375,752.30	30,201.88	1,200,933.76	0.28	-174,818.54
31,922.000	KB FINANCIAL GROUP INC	61,300.0000	1,359,887,732.36	54,529,160.40	1,956,818,600.00		596,930,867.64
FKB3DF0Y1		50.5754	1,199,037.49	44,921.17	1,614,469.27	0.38	415,431.78
34,878.000	LX SEMICON CO LTD	145,300.0000	1,801,557,793.00	146,906,136.00	5,067,773,400.00		3,266,215,607.00
FKB53YZC6		119.8795	1,651,696.58	121,046.69	4,181,156.31	0.99	2,529,459.73
0.000	HYOSUNG TNC CORP	0.0000	0.00	11,895,000.00	0.00		0.00
FKBD83162		0.0000	0.00	9,813.94	0.00	0.00	0.00
21,914.000	SD BIOSENSOR INC	55,800.0000	1,415,607,110.00	0.00	1,222,801,200.00		-192,805,910.00
FKBKSCSZ1		46.0377	1,183,123.37	0.00	1,008,869.68	0.24	-174,253.69
29,770.000	GOLFZON CO LTD	156,800.0000	4,206,656,089.20	87,003,150.00	4,667,936,000.00		461,279,910.80
FKBVG1NC0		129.3675	3,650,539.23	71,697.82	3,851,271.26	0.91	200,732.03
SUBTOTAL SOUTH KOREA			23,328,151,643.17	801,740,342.52	28,574,679,980.00		5,246,528,336.83
			20,027,599.18	660,654.38	23,575,482.55	5.58	3,547,883.37

HB0F10000002 - GLOBEFLEX ACWI EX US

3/31/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY SOUTH KOREAN WON			23,328,151,643.17	801,740,342.52	28,574,679,980.00		5,246,528,336.83
			20,027,599.18	660,654.38	23,575,482.55	5.58	3,547,883.37
SWEDISH KRONA							
SWEDEN							
215,331.000	TELEFONAKTIEBOLAGET LM ERICSSO	86.3000	19,074,063.56	269,163.75	18,583,065.30		-490,998.26
SS5959373		9.2603	2,032,404.09	28,882.54	1,994,019.49	0.47	-38,384.60
37,608.000	GETINGE AB	377.0000	12,828,397.04	0.00	14,178,216.00		1,349,818.96
SS7698359		40.4532	1,478,351.72	0.00	1,521,365.75	0.36	43,014.03
49,774.000	VOLVO AB	176.6000	11,209,114.48	0.00	8,790,088.40		-2,419,026.08
SSB1QH836		18.9497	1,334,132.50	0.00	943,203.25	0.22	-390,929.25
91,907.000	ATLAS COPCO AB	429.5000	33,615,438.89	0.00	39,474,056.50		5,858,617.61
SSBD97BS2		46.0867	3,872,306.20	0.00	4,235,686.46	1.00	363,380.26
SUBTOTAL SWEDEN			76,727,013.97	269,163.75	81,025,426.20		4,298,412.23
			8,717,194.51	28,882.54	8,694,274.95	2.05	-22,919.56
TOTAL EQUITY SWEDISH KRONA			76,727,013.97	269,163.75	81,025,426.20		4,298,412.23
			8,717,194.51	28,882.54	8,694,274.95	2.05	-22,919.56
SWISS FRANC							
SWITZERLAND							
28,423.000	NOVARTIS AG	81.2500	2,302,888.85	0.00	2,309,368.75		6,479.90
ES7103066		88.2912	2,418,919.79	0.00	2,509,501.49	0.59	90,581.70
14,394.000	ROCHE HOLDING AG	405.0000	4,997,116.81	0.00	5,829,570.00		832,453.19
ES7108917		440.0978	5,192,476.69	0.00	6,334,767.72	1.50	1,142,291.03
16,020.000	ADECCO GROUP AG	42.0100	660,417.71	0.00	673,000.20		12,582.49
ES7110723		45.6506	687,311.22	0.00	731,323.23	0.17	44,012.01
4,224.000	SCHINDLER HOLDING AG	199.0000	970,656.56	0.00	840,576.00		-130,080.56
ESB11TCY9		216.2456	1,020,114.04	0.00	913,421.35	0.22	-106,692.69
17,288.000	DKSH HOLDING AG	77.7500	920,857.13	0.00	1,344,142.00		423,284.87
ESB71QPM4		84.4879	961,874.49	0.00	1,460,627.00	0.35	498,752.51
90,951.000	UBS GROUP AG	18.1450	1,509,828.75	0.00	1,650,305.90		140,477.15
ESBRJL171		19.7175	1,631,629.93	0.00	1,793,323.44	0.42	161,693.51
19,234.000	GALENICA AG	71.2500	1,240,464.45	0.00	1,370,422.50		129,958.05
ESBYQCQ30		77.4246	1,364,415.82	0.00	1,489,185.00	0.35	124,769.18
SUBTOTAL SWITZERLAND			12,602,230.26	0.00	14,017,385.35		1,415,155.09
			13,276,741.98	0.00	15,232,149.23	3.60	1,955,407.25
TOTAL EQUITY SWISS FRANC			12,602,230.26	0.00	14,017,385.35		1,415,155.09
			13,276,741.98	0.00	15,232,149.23	3.60	1,955,407.25
THAILAND BAHT							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
THAILAND							
2,082,800.000	SUPALAI PCL	21.7000	40,453,724.04	0.00	45,196,760.00		4,743,035.96
	FB6554695	0.6526	1,345,570.26	0.00	1,359,301.05	0.32	13,730.79
2,386,700.000	BEC WORLD PCL	16.8000	40,817,981.19	0.00	40,096,560.00		-721,421.19
	FB6728323	0.5053	1,223,679.58	0.00	1,205,911.58	0.29	-17,768.00
387,200.000	PTT EXPLORATION & PRODUCTION P	144.0000	44,281,935.49	1,045,440.00	55,756,800.00		11,474,864.51
	FBB1359K9	4.3308	1,475,326.86	31,442.79	1,676,896.24	0.40	201,569.38
1,954,300.000	BANGKOK CHAIN HOSPITAL PCL	20.6000	39,280,778.23	0.00	40,258,580.00		977,801.77
	FBB7Z0716	0.6195	1,183,964.42	0.00	1,210,784.36	0.29	26,819.94
SUBTOTAL THAILAND			164,834,418.95	1,045,440.00	181,308,700.00		16,474,281.05
			5,228,541.12	31,442.79	5,452,893.23	1.30	224,352.11
TOTAL EQUITY THAILAND BAHT			164,834,418.95	1,045,440.00	181,308,700.00		16,474,281.05
			5,228,541.12	31,442.79	5,452,893.23	1.30	224,352.11
TURKISH LIRA							
TURKEY							
2,222,939.000	AKBANK TAS	7.2600	17,977,937.00	466,150.31	16,138,537.14		-1,839,399.86
	ETB03MN79	0.4950	1,328,345.54	31,780.63	1,100,273.53	0.26	-228,072.01
357,400.000	DOGUS OTOMOTIV SERVIS VE TICAR	61.6000	19,813,610.31	0.00	22,015,840.00		2,202,229.69
	ETB03MRJ9	4.1997	1,346,306.35	0.00	1,500,969.12	0.36	154,662.77
79,779.000	FORD OTOMOTIV SANAYI AS	298.7000	5,799,993.90	0.00	23,829,987.30		18,029,993.40
	ETB03MSR0	20.3644	831,582.86	0.00	1,624,651.85	0.38	793,068.99
185,341.000	TURKIYE PETROL RAFINERILERI AS	214.4000	32,902,183.87	0.00	39,737,110.40		6,834,926.53
	ETB03MYT9	14.6171	2,380,604.96	0.00	2,709,148.31	0.64	328,543.35
93,407.000	COCA-COLA ICECEK AS	117.2000	4,680,442.98	0.00	10,947,300.40		6,266,857.42
	ETB058ZV2	7.9903	600,794.69	0.00	746,351.71	0.18	145,557.02
1,227,313.000	ENERJISA ENERJI AS	16.2500	17,951,178.93	0.00	19,943,836.25		1,992,657.32
	ETBD0MXB4	1.1079	1,326,398.25	0.00	1,359,706.58	0.32	33,308.33
SUBTOTAL TURKEY			99,125,346.99	466,150.31	132,612,611.49		33,487,264.50
			7,814,032.65	31,780.63	9,041,101.10	2.14	1,227,068.45
TOTAL EQUITY TURKISH LIRA			99,125,346.99	466,150.31	132,612,611.49		33,487,264.50
			7,814,032.65	31,780.63	9,041,101.10	2.14	1,227,068.45
U.S. DOLLAR							
CHINA							
1,015,413.000	SHANGHAI BAOSIGHT SOFTWARE CO	4.0700	4,294,348.57	0.00	4,132,730.91		-161,617.66
	FC6835423 CN/900926	4.0700	4,294,348.57	0.00	4,132,730.91	0.98	-161,617.66
IRELAND							

HB0F10000002 - GLOBEFLEX ACWI EX US

3/31/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,635.000	ICON PLC	243.2200	1,473,758.19	0.00	1,856,984.70		383,226.51
G4705A100		243.2200	1,473,758.19	0.00	1,856,984.70	0.44	383,226.51
5,787.000	ICON PLC	243.2200	908,732.61	0.00	1,407,514.14		498,781.53
NAB94G474		243.2200	908,732.61	0.00	1,407,514.14	0.33	498,781.53
SUBTOTAL IRELAND			2,382,490.80	0.00	3,264,498.84		882,008.04
			2,382,490.80	0.00	3,264,498.84	0.77	882,008.04
ISRAEL							
78,854.000	ZIM INTEGRATED SHIPPING SERVIC	72.7100	4,953,907.93	1,340,518.00	5,733,474.34		779,566.41
M9T951109		72.7100	4,953,907.93	1,340,518.00	5,733,474.34	1.36	779,566.41
TOTAL EQUITY U.S. DOLLAR			11,630,747.30	1,340,518.00	13,130,704.09		1,499,956.79
			11,630,747.30	1,340,518.00	13,130,704.09	3.11	1,499,956.79
UAE DIRHAM							
UNITED ARAB EMIRATES							
1,323,764.000	ALDAR PROPERTIES PJSC	4.9300	4,765,624.60	0.00	6,526,156.52		1,760,531.92
FUB0LX3Y4		1.3422	1,297,421.71	0.00	1,776,767.67	0.42	479,345.96
1,197,632.000	FERTIGLOBE PLC	5.0100	4,646,004.10	179,644.80	6,000,136.32		1,354,132.22
FUBMXCL78		1.3640	1,264,889.96	48,908.89	1,633,556.94	0.39	368,666.98
SUBTOTAL UNITED ARAB EMIRATES			9,411,628.70	179,644.80	12,526,292.84		3,114,664.14
			2,562,311.67	48,908.89	3,410,324.61	0.81	848,012.94
TOTAL EQUITY UAE DIRHAM			9,411,628.70	179,644.80	12,526,292.84		3,114,664.14
			2,562,311.67	48,908.89	3,410,324.61	0.81	848,012.94
TOTAL EQUITY			349,897,004.46	3,319,329.64	407,293,722.58	96.48	57,396,718.12
TOTAL ASSETS - BASE:			363,423,100.15	4,446,873.16	422,212,729.65	100.02	58,789,629.50
NET ASSETS - BASE:					426,659,602.81		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12,360,141.54	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	12,360,141.54	12,360,141.54	25	0.00
		12,360,141.54	12,360,141.54	25	0.00
U S TREASURY BILLS					
5,665,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	5,592,204.75	5,601,806.93	12	0.00
		5,592,204.75	5,601,806.93	12	0.00
U S GOVERNMENT OBLIGATIONS					
4,656,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	4,642,357.92	4,672,681.39	10	8,746.08
		4,642,357.92	4,672,681.39	10	8,746.08
MUTUAL FUNDS - FIXED INCOME					
29,101	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	1,459,415.15	1,470,880.79	3	0.00
141,627.752	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	2,831,138.76	3,070,272.61	6	4,135.53
		4,290,553.91	4,541,153.40	9	4,135.53
MUTUAL FUNDS - EQUITY					
29,930.286	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	4,720,305.41	3,637,576.74	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,666	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	1,498,340.24	1,404,991.90	3	0.00
28,110	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,561,510.50	1,530,411.34	3	0.00
14,567	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	1,213,868.11	1,043,434.21	3	0.00
163,985	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	6,846,373.75	5,620,917.24	14	0.00
39,888	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	1,107,689.76	1,104,441.28	2	0.00
28,448	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,174,565.12	1,251,285.28	4	0.00
19,214	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	1,223,355.38	1,199,720.24	3	0.00
		20,346,008.27	16,792,778.23	42	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,298,601.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,298,601.68	1,298,601.68	3	0.00
		1,298,601.68	1,298,601.68	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,311,601.81	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,311,601.81	1,311,601.81	40	0.00
		1,311,601.81	1,311,601.81	40	0.00
U S TREASURY BILLS					
248,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	244,813.20	245,233.56	7	0.00
		244,813.20	245,233.56	7	0.00
U S GOVERNMENT OBLIGATIONS					
203,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	202,405.21	203,727.30	6	381.33
		202,405.21	203,727.30	6	381.33
MUTUAL FUNDS - FIXED INCOME					
10,646	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	533,896.90	538,030.27	16	0.00
17,847.447	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	356,770.47	384,233.56	11	521.15
		890,667.37	922,263.83	27	521.15
MUTUAL FUNDS - EQUITY					
1,081.733	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	170,600.11	129,389.36	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
721	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	60,080.93	51,645.23	2	0.00
5,880	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	245,490.00	200,022.81	7	0.00
1,153	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	88,135.32	50,714.71	3	0.00
528	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	33,617.76	32,968.27	1	0.00
		597,924.12	464,740.38	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					
45,852.51	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	45,852.51	45,852.51	1	0.00
		45,852.51	45,852.51	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
926,548.83	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	926,548.83	926,548.83	62	0.00
		926,548.83	926,548.83	62	0.00
U S TREASURY BILLS					
101,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	99,702.15	99,873.35	7	0.00
		99,702.15	99,873.35	7	0.00
U S GOVERNMENT OBLIGATIONS					
28,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	27,917.96	28,100.31	2	52.60
		27,917.96	28,100.31	2	52.60
MUTUAL FUNDS - FIXED INCOME					
3,068	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	153,860.20	154,999.80	10	0.00
10,327.703	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	206,450.78	221,764.04	14	301.57
		360,310.98	376,763.84	24	301.57
COMMON TRUST FUNDS - FIXED INCOME					
78,843.05	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	78,843.05	78,843.05	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		78,843.05	78,843.05	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,329,881.55	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	14,329,881.55	14,329,881.55	9	0.00
		14,329,881.55	14,329,881.55	9	0.00
U S TREASURY BILLS					
23,098,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	22,801,190.70	22,840,341.81	14	0.00
		22,801,190.70	22,840,341.81	14	0.00
U S GOVERNMENT OBLIGATIONS					
21,012,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	20,950,434.84	21,087,281.21	13	39,470.06
		20,950,434.84	21,087,281.21	13	39,470.06
MUTUAL FUNDS - EQUITY					
153,710.099	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	24,241,619.71	19,084,762.34	15	0.00
72,839	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	7,986,067.96	7,503,401.18	5	0.00
113,626	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	6,311,924.30	6,139,889.01	4	0.00
46,369	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	3,863,928.77	3,349,487.19	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
760,955	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	31,769,871.25	25,810,581.26	20	0.00
169,288	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	4,701,127.76	4,633,215.67	3	0.00
141,992	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	10,853,868.48	5,893,160.89	7	0.00
124,817	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	7,947,098.39	7,793,561.00	5	0.00
		97,675,506.62	80,208,058.54	61	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
3,157,177.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,157,177.38	3,157,177.38	2	0.00
		3,157,177.38	3,157,177.38	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
361,740.45	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	361,740.45	361,740.45	4	0.00
		361,740.45	361,740.45	4	0.00
MUTUAL FUNDS - EQUITY					
28,134.601	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	4,437,107.92	4,021,950.48	45	0.00
2,617	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	286,927.88	272,862.68	3	0.00
14,126	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	784,699.30	876,218.70	8	0.00
14,036.56	CUSIP # 577130792 MATTHEWS JAPAN FUND INSTL	260,518.55	320,899.94	3	0.00
5,744	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	478,647.52	475,705.31	5	0.00
9,042	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	377,503.50	345,418.11	4	0.00
18,757	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	520,881.89	576,967.55	5	0.00
12,587	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	962,150.28	611,023.17	10	0.00
1,217.616	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	358,697.50	333,103.02	4	0.00
1,480	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	94,749.60	88,473.51	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,630	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	676,812.10	663,736.14	7	0.00
		9,238,696.04	8,586,358.61	93	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
294,045.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	294,045.97	294,045.97	3	0.00
		294,045.97	294,045.97	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
156,097.56	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	156,097.56	156,097.56	0	0.00
		156,097.56	156,097.56	0	0.00
INSURANCE POLICIES/ANNUITIES					
252,046,923.5281	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	303,716,542.85	292,961,516.92	100	0.00
		303,716,542.85	292,961,516.92	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
799,545.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	799,545.71	799,545.71	3	0.00
		799,545.71	799,545.71	3	0.00
INSURANCE POLICIES/ANNUITIES					
190,782.67	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	22,545,551.24	21,559,703.07	97	0.00
		22,545,551.24	21,559,703.07	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,157,306.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,157,306.97	2,157,306.97	4	0.00
		2,157,306.97	2,157,306.97	4	0.00
INSURANCE POLICIES/ANNUITIES					
3,698,287.12034	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	50,115,488.77	47,153,888.08	97	0.00
		50,115,488.77	47,153,888.08	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,000,008.72	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	2,000,008.72	2,000,008.72	6	0.00
9,578,113.82	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	9,578,113.82	9,578,113.82	31	0.00
		11,578,122.54	11,578,122.54	37	0.00
COMMERCIAL PAPER/REPO AGREEMENTS					
250,000	CUSIP # 06743VH86 BARCLAYS CAPITAL INC A1/P1 08/08/2022	249,513.61	249,513.61	1	50.07
2,000,000	CUSIP # 06945MDJ2 BARTON CAPITAL A 04/18/2022	1,998,963.61	1,998,963.61	6	487.71
2,000,000	CUSIP # 22533UDB6 CREDIT AGRICOLE CIB A1/P1 04/11/2022	1,999,152.50	1,999,152.50	6	757.00
2,000,000	CUSIP # 46590EGF9 JPMORGAN SECURITIES LLC A1/P1 07/15/2022	1,994,302.50	1,994,302.50	6	105.50
2,000,000	CUSIP # 53943SEA1 LLOYDS BANK PLC A1/P1 05/10/2022	1,999,022.50	1,999,022.50	6	46.54
2,000,000	CUSIP # 59157UE97 METLIFE SHORT TERM FUND A1/P1 05/09/2022	1,998,321.94	1,998,321.94	6	488.16
2,000,000	CUSIP # 85324UFE8 STANDARD CHARTERED BANK NY A1/P1 06/14/2022	1,994,845.83	1,994,845.83	6	906.23
		12,234,122.49	12,234,122.49	39	2,841.21
GUARANTEED CONTRACTS					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,889,068.99	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	3,889,068.99	3,889,068.99	13	74.95
		3,889,068.99	3,889,068.99	13	74.95
COMMON TRUST FUNDS - FIXED INCOME					
3,342,040.14	CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1	3,342,040.14	3,342,040.14	11	0.00
		3,342,040.14	3,342,040.14	11	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,131,708	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,131,708.00	1,131,708.00	1	0.00
		1,131,708.00	1,131,708.00	1	0.00
COMMON STOCK					
1,825	CUSIP # 02079K305 ALPHABET INC	5,075,963.75	2,991,273.09	7	0.00
9,440	CUSIP # 032095101 AMPHENOL CORP CL A	711,304.00	707,260.50	1	1,960.00
22,490	CUSIP # 037833100 APPLE INC	3,926,978.90	1,881,163.82	5	0.00
11,880	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,703,175.20	2,042,656.47	4	12,979.20
11,450	CUSIP # 075887109 BECTON DICKINSON AND CO	3,045,700.00	2,866,467.75	4	0.00
9,280	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	1,444,988.80	1,296,495.38	2	6,227.20
27,450	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	2,461,441.50	1,942,899.16	3	0.00
6,600	CUSIP # 294429105 EQUIFAX INC	1,564,860.00	1,085,374.27	2	0.00
4,930	CUSIP # 437076102 HOME DEPOT INC	1,475,696.90	1,450,252.14	2	0.00
4,490	CUSIP # 461202103 INTUIT INC	2,158,971.60	1,576,539.11	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,080	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	3,736,008.40	3,049,807.18	5	0.00
9,060	CUSIP # 571748102 MARSH & MCLENNAN COS INC	1,544,005.20	1,333,814.65	2	0.00
5,530	CUSIP # 57636Q104 MASTERCARD INC	1,976,311.40	1,782,860.07	3	0.00
15,790	CUSIP # 594918104 MICROSOFT CORPORATION	4,868,214.90	2,982,706.26	6	0.00
2,890	CUSIP # 615369105 MOODYS CORP	975,114.90	948,727.66	1	0.00
23,330	CUSIP # 654106103 NIKE INC CLASS B	3,139,284.80	2,620,225.96	4	6,176.25
27,855	CUSIP # 713448108 PEPSICO INC	4,662,369.90	3,799,337.39	6	0.00
55,400	CUSIP # 717081103 PFIZER INC	2,868,058.00	1,947,723.98	4	0.00
12,785	CUSIP # 742718109 PROCTER & GAMBLE CO	1,953,548.00	1,653,669.53	3	0.00
23,710	CUSIP # 855244109 STARBUCKS CORP	2,156,898.70	2,255,699.32	3	0.00
13,410	CUSIP # 863667101 STRYKER CORP	3,585,163.50	2,982,353.53	5	9,688.30
23,430	CUSIP # 872540109 TJX COMPANIES INC	1,419,389.40	1,422,150.76	2	0.00
9,870	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,810,947.60	1,520,494.38	2	0.00
18,080	CUSIP # 88579Y101 3M COMPANY	2,691,750.40	3,274,325.88	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,760	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,449,749.60	931,194.06	2	0.00
6,540	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,335,203.80	2,049,561.09	4	0.00
4,070	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	873,544.10	728,031.90	1	0.00
9,150	CUSIP # 94106L109 WASTE MANAGEMENT INC	1,450,275.00	1,138,793.02	2	0.00
		69,064,918.25	54,261,858.31	91	37,030.95
FOREIGN STOCK					
9,620	CUSIP # G1151C101 ACCENTURE PLC	3,244,152.60	2,300,396.66	4	0.00
		3,244,152.60	2,300,396.66	4	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	NON-BASE CURRENCY		996.00	0.00	996.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		716.95	0.00	747.95	0.00	31.00
	FFX CONTRACTS RECEIVABLE		333,000.00	0.00	333,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		237,121.31	0.00	250,224.06	0.07	13,102.75
SUBTOTAL AUSTRALIAN DOLLAR			333,996.00	0.00	333,996.00		0.00
			237,838.26	0.00	250,972.01	0.07	13,133.75
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			333,996.00	0.00	333,996.00		0.00
			237,838.26	0.00	250,972.01	0.07	13,133.75
BRAZIL REAL							
BRAZIL							
	FFX CONTRACTS RECEIVABLE		2,663,934.00	0.00	2,663,934.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		523,107.31	0.00	558,347.38	0.17	35,240.07
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,331,967.00	0.00	-1,331,967.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-269,929.48	0.00	-280,299.04	-0.08	-10,369.56
SUBTOTAL BRAZIL REAL			1,331,967.00	0.00	1,331,967.00		0.00
			253,177.83	0.00	278,048.34	0.09	24,870.51
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL			1,331,967.00	0.00	1,331,967.00		0.00
			253,177.83	0.00	278,048.34	0.09	24,870.51
CANADIAN DOLLAR							
CANADA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-496,000.00	0.00	-496,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-390,900.41	0.00	-397,042.93	-0.12	-6,142.52
	NON-BASE CURRENCY		2,291.91	0.00	2,291.91		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,806.88	0.00	1,834.92	0.00	28.04
SUBTOTAL CANADIAN DOLLAR			-493,708.09	0.00	-493,708.09		0.00
			-389,093.53	0.00	-395,208.01	-0.12	-6,114.48
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			-493,708.09	0.00	-493,708.09		0.00
			-389,093.53	0.00	-395,208.01	-0.12	-6,114.48
CHINESE YUAN RENMINBI							
CHINA							

HB5G20000000 - HBT RIVER & MER LC

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	VAR MARGIN ON SWAPS		136,404.87	0.00	136,404.87		0.00
	HB5F20000402: RIVER MERC LC SMA2		21,360.11	0.00	21,360.11	0.01	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-111,000.00	0.00	-111,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-126,210.81	0.00	-123,684.88	-0.04	2,525.93
	VAR MARGIN ON SWAPS		-107,113.16	0.00	-107,113.16		0.00
	HB5F20000402: RIVER MERC LC SMA2		-130,930.62	0.00	-130,930.62	-0.04	0.00
	NON-BASE CURRENCY		287,316.45	0.00	287,316.45		0.00
	HB5F20000402: RIVER MERC LC SMA2		325,276.08	0.00	319,682.65	0.10	-5,593.43
SUBTOTAL EURO CURRENCY UNIT			69,203.29	0.00	69,203.29		0.00
			68,134.65	0.00	65,067.15	0.02	-3,067.50
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			69,203.29	0.00	69,203.29		0.00
			68,134.65	0.00	65,067.15	0.02	-3,067.50
MEXICAN PESO							
MEXICO							
	FFX CONTRACTS RECEIVABLE		3,703,878.00	0.00	3,703,878.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		177,253.49	0.00	183,746.45	0.06	6,492.96
	NON-BASE CURRENCY		1,088,176.81	0.00	1,088,176.81		0.00
	HB5F20000402: RIVER MERC LC SMA2		53,343.33	0.00	54,567.09	0.02	1,223.76
SUBTOTAL MEXICAN PESO			4,792,054.81	0.00	4,792,054.81		0.00
			230,596.82	0.00	238,313.54	0.08	7,716.72
TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO			4,792,054.81	0.00	4,792,054.81		0.00
			230,596.82	0.00	238,313.54	0.08	7,716.72
POUND STERLING							
UNITED KINGDOM							
	VAR MARGIN ON SWAPS		-0.02	0.00	-0.02		0.00
	HB5F20000402: RIVER MERC LC SMA2		-37.88	0.00	-37.88	0.00	0.00
	NON-BASE CURRENCY		961.01	0.00	961.01		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,260.78	0.00	1,265.31	0.00	4.53
	FFX CONTRACTS RECEIVABLE		45,000.00	0.00	45,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		58,725.90	0.00	59,249.25	0.02	523.35
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-146,000.00	0.00	-146,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-197,809.24	0.00	-192,186.37	-0.06	5,622.87
SUBTOTAL POUND STERLING			-100,039.01	0.00	-100,039.01		0.00
			-137,860.44	0.00	-131,709.69	-0.04	6,150.75

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			-100,039.01	0.00	-100,039.01		0.00
			-137,860.44	0.00	-131,709.69	-0.04	6,150.75
RUSSIAN RUBLE (NEW)							
RUSSIA							
	FFX CONTRACTS RECEIVABLE		10,887,879.10	0.00	10,887,879.10		0.00
	HB5F20000402: RIVER MERC LC SMA2		140,883.61	0.00	127,130.57	0.04	-13,753.04
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-10,887,828.62	0.00	-10,887,828.62		0.00
	HB5F20000402: RIVER MERC LC SMA2		-101,731.00	0.00	-127,129.99	-0.04	-25,398.99
SUBTOTAL RUSSIAN RUBLE (NEW)			50.48	0.00	50.48		0.00
			39,152.61	0.00	0.58	0.00	-39,152.03
TOTAL CASH & CASH EQUIVALENTS RUSSIAN RUBLE (NEW)			50.48	0.00	50.48		0.00
			39,152.61	0.00	0.58	0.00	-39,152.03
SWISS FRANC							
SWITZERLAND							
	NON-BASE CURRENCY		-272,808.80	0.00	-272,808.80		0.00
	HB5F20000402: RIVER MERC LC SMA2		-298,174.35	0.00	-296,450.75	-0.09	1,723.60
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-67,000.00	0.00	-67,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-72,574.62	0.00	-72,928.41	-0.02	-353.79
SUBTOTAL SWISS FRANC			-339,808.80	0.00	-339,808.80		0.00
			-370,748.97	0.00	-369,379.16	-0.11	1,369.81
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			-339,808.80	0.00	-339,808.80		0.00
			-370,748.97	0.00	-369,379.16	-0.11	1,369.81
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,973.92	0.00	-1,973.92		0.00
	HB5F20000002: RIVER & MER LONG CR		-1,973.92	0.00	-1,973.92	0.00	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-6,685.58	0.00	-6,685.58		0.00
	HB5F20000002: RIVER & MER LONG CR		-6,685.58	0.00	-6,685.58	0.00	0.00
	CASH		-5,410.14	0.00	-5,410.14		0.00
	HB5F20000402: RIVER MERC LC SMA2		-5,410.14	0.00	-5,410.14	0.00	0.00
	CASH		17.18	0.00	17.18		0.00
	HB5F20000002: RIVER & MER LONG CR		17.18	0.00	17.18	0.00	0.00

HB5G20000000 - HBT RIVER & MER LC

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	PAYABLE FOR CUSTODIAN FEES		-9,915.40	0.00	-9,915.40		0.00
	HB5F20000002: RIVER & MER LONG CR		-9,915.40	0.00	-9,915.40	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,078,365.72	0.00	-1,078,365.72		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,078,365.72	0.00	-1,078,365.72	-0.32	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		210,426.87	0.00	210,426.87		0.00
	HB5F20000402: RIVER MERC LC SMA2		210,426.87	0.00	210,426.87	0.06	0.00
	CASH - BROKER		-437,230.52	0.00	-437,230.52		0.00
	HB5F20000402: RIVER MERC LC SMA2		-437,230.52	0.00	-437,230.52	-0.13	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-105,688.10	0.00	-105,688.10		0.00
	HB5F20000402: RIVER MERC LC SMA2		-105,688.10	0.00	-105,688.10	-0.03	0.00
	FFX CONTRACTS RECEIVABLE		1,159,155.56	0.00	1,159,155.56		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,159,155.56	0.00	1,159,155.56	0.35	0.00
	PAYABLE FOR TRUSTEE FEES		-13,852.55	0.00	-13,852.55		0.00
	HB5F20000002: RIVER & MER LONG CR		-13,852.55	0.00	-13,852.55	0.00	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-11,684,610.39	0.00	-11,684,610.39		0.00
	HB5F20000402: RIVER MERC LC SMA2		-11,684,610.39	0.00	-11,684,610.39	-3.50	0.00
	VAR MARGIN ON SWAPS		-71,629.53	0.00	-71,629.53		0.00
	HB5F20000402: RIVER MERC LC SMA2		-71,629.53	0.00	-71,629.53	-0.02	0.00
3,047,367.950	BLACKROCK LIQ TREAS TR INSTL	100.0000	3,047,367.95	268.15	3,047,367.95		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	3,047,367.95	268.15	3,047,367.95	0.91	0.00
	HB5F20000002: RIVER & MER LONG CR						
619,375.000	BLACKROCK LIQ TREAS TR INSTL	100.0000	619,375.00	33.87	619,375.00		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	619,375.00	33.87	619,375.00	0.19	0.00
	HB5F20000402: RIVER MERC LC SMA2						
60,000.000	SWAP/ISDA BANK OF AMERICA (BOA	100.0000	60,000.00	25.50	60,000.00		0.00
999BOAUS7	01/01/2049 DD 07/01/08	100.0000	60,000.00	25.50	60,000.00	0.02	0.00
	HB5F20000402: RIVER MERC LC SMA2						
762,000.000	MS ICE CCP COLLAT	100.0000	762,000.00	6.58	762,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13	100.0000	762,000.00	6.58	762,000.00	0.23	0.00
	HB5F20000402: RIVER MERC LC SMA2						
37,000.000	MORGAN STANLEY CASH COLLATERAL	100.0000	37,000.00	0.31	37,000.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08	100.0000	37,000.00	0.31	37,000.00	0.01	0.00
	HB5F20000402: RIVER MERC LC SMA2						
31,006.558	PIMCO FDS	10.0060	310,240.60	72.10	310,251.62		11.02
72201P613	SHORT TERM FLTG NAV PORT II	10.0060	310,240.60	72.10	310,251.62	0.09	11.02
	HB5F20000402: RIVER MERC LC SMA2						

HB5G20000000 - HBT RIVER & MER LC

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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
196,000.000	CASH COLLATERAL HELD AT MORGAN	1.0000	196,000.00	0.00	196,000.00		0.00
999782683	STANLEY	1.0000	196,000.00	0.00	196,000.00	0.06	0.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			-7,013,778.69	406.51	-7,013,767.67		11.02
			-7,013,778.69	406.51	-7,013,767.67	-2.08	11.02
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-7,013,778.69	406.51	-7,013,767.67		11.02
			-7,013,778.69	406.51	-7,013,767.67	-2.08	11.02
TOTAL CASH & CASH EQUIVALENTS			-7,061,221.35	406.51	-7,056,302.80	-2.08	4,918.55
FIXED INCOME SECURITIES							
CANADIAN DOLLAR							
CANADA							
100,000.000	ENBRIDGE INC	91.0406	102,367.74	383.34	91,040.60		-11,327.14
NCB6RTVQ1	4.240% 27-AUG-2042 UNSECD MTN	72.8879	80,272.69	306.91	72,887.87	0.02	-7,384.82
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	ROYAL BANK OF CANADA	88.7385	400,000.00	5,120.00	354,954.00		-45,046.00
NC9UUAXN3	VAR RT 11/24/2081	71.0448	332,806.39	4,099.12	284,179.18	0.09	-48,627.21
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CANADA			502,367.74	5,503.34	445,994.60		-56,373.14
			413,079.08	4,406.03	357,067.05	0.11	-56,012.03
TOTAL FIXED INCOME SECURITIES CANADIAN DOLLAR			502,367.74	5,503.34	445,994.60		-56,373.14
			413,079.08	4,406.03	357,067.05	0.11	-56,012.03
CHINESE YUAN RENMINBI							
CHINA							
210,000.000	CCP_IRS. P CNY-7D FIXING REPO	1.0016	0.01	245.90	2,103.46		2,103.45
FC9QKFB54	REC 2.67% 2025 DEC 16	0.1579	0.00	38.77	331.61	0.00	331.61
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016185						
-210,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-0.92	0.00		0.01
FC9QKFB62	REC 2.67% 2025 DEC 16	0.0000	0.00	-0.15	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016185						
430,000.000	CCP_IRS. P CNY-7D FIXING REPO	0.7115	0.01	487.73	3,059.65		3,059.64
FC9QKFE69	REC 2.59% 2025 DEC 16	0.1122	0.00	76.89	482.36	0.00	482.36
	HB5F20000402: RIVER MERC LC SMA2						
	SWU016276						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-430,000.000 FC9QKFE77	CCP_IRS._P CNY-7D FIXING REPO REC 2.59% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016276	0.0000 0.0000	-0.01 0.00	-1.88 -0.30	0.00 0.00	0.00	0.01 0.00
600,000.000 FC9QKJTX6	CCP_IRS. P CNY-7D FIXING REPO REC 2.88% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU016YW6	1.7912 0.2824	0.01 0.00	711.17 112.12	10,747.30 1,694.33	0.00	10,747.29 1,694.33
-600,000.000 FC9QKJTY4	CCP_IRS._P CNY-7D FIXING REPO REC 2.88% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU016YW6	0.0000 0.0000	-0.01 0.00	-2.47 -0.39	0.00 0.00	0.00	0.01 0.00
400,000.000 FC9QKKE92	CCP_IRS. P CNY-7D FIXING REPO REC 2.8% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU0171X8	1.4907 0.2350	0.01 0.00	460.68 72.63	5,962.61 940.02	0.00	5,962.60 940.02
-400,000.000 FC9QKKFA8	CCP_IRS._P CNY-7D FIXING REPO REC 2.8% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU0171X8	0.0000 0.0000	-0.01 0.00	-1.64 -0.26	0.00 0.00	0.00	0.01 0.00
300,000.000 FC9QKKFNO	CCP_IRS. P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU017522	1.5182 0.2394	0.01 0.00	346.44 54.62	4,554.73 718.06	0.00	4,554.72 718.06
-300,000.000 FC9QKKFP5	CCP_IRS._P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU017522	0.0000 0.0000	-0.01 0.00	-1.23 -0.19	0.00 0.00	0.00	0.01 0.00
5,800,000.000 FC9QK1D12	CCP_IRS. P CNY-7D FIXING REPO REC 2.75% 2026 SEP 15 HB5F20000402: RIVER MERC LC SMA2 SWU01AGF4	1.3427 0.2117	0.06 0.01	7,428.77 1,171.16	77,877.06 12,277.44	0.00	77,877.00 12,277.43
-5,800,000.000 FC9QK1D20	CCP_IRS._P CNY-7D FIXING REPO REC 2.75% 2026 SEP 15 HB5F20000402: RIVER MERC LC SMA2 SWU01AGF4	0.0000 0.0000	-29,766.57 -4,652.99	-27.01 -4.26	0.00 0.00	0.00	29,766.57 4,652.99
SUBTOTAL CHINA			-29,766.51	9,645.54	104,304.81		134,071.32
			-4,652.98	1,520.64	16,443.82	0.00	21,096.80
TOTAL FIXED INCOME SECURITIES CHINESE YUAN RENMINBI			-29,766.51	9,645.54	104,304.81		134,071.32
			-4,652.98	1,520.64	16,443.82	0.00	21,096.80
EURO CURRENCY UNIT							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EURO CURRENCY GEOGRAPHIC							
-200,000.000 XX9QLD9RB	CDX SP ITRX.EUR.36 5YR PUT JUN 22 000.950 ED 061522 HB5F20000402: RIVER MERC LC SMA2 317514OF9	0.1286 0.1431	-300.00 -338.90	0.00 0.00	-257.28 -286.26	0.00	42.72 52.64
-100,000.000 XX9QLE9RL	CDX SP ITRX.EUR.XOVER.36.1 5YR PUT JUN 22 005.000 ED 061522 HB5F20000402: RIVER MERC LC SMA2 317521C59	0.3946 0.4391	-880.00 -1,004.96	0.00 0.00	-394.61 -439.06	0.00	485.39 565.90
-200,000.000 XX9QLD9QK	CDX SP ITRX.EUR.36 5YR PUT MAY 22 001.050 ED 051822 HB5F20000402: RIVER MERC LC SMA2 317523ZS0	0.0493 0.0548	-280.00 -319.69	0.00 0.00	-98.54 -109.64	0.00	181.46 210.05
-100,000.000 XX9QLD9RG	CDX SP ITRX.EUR.36 5YR PUT JUN 22 001.200 ED 061522 HB5F20000402: RIVER MERC LC SMA2 317534HS7	0.0698 0.0777	-150.00 -170.12	0.00 0.00	-69.82 -77.69	0.00	80.18 92.43
-100,000.000 XX9QLE9PA	CDX SP ITRX.EUR.XOVER.36.1 5YR PUT APR 22 004.000 ED 042022 HB5F20000402: RIVER MERC LC SMA2 317537NE4	0.1217 0.1354	-400.00 -458.42	0.00 0.00	-121.72 -135.43	0.00	278.28 322.99
-200,000.000 XX9QLD9QA	CDX SP ITRX.EUR.36 5YR PUT MAY 22 000.900 ED 051822 HB5F20000402: RIVER MERC LC SMA2 317541035	0.0827 0.0920	-191.00 -215.75	0.00 0.00	-165.36 -183.99	0.00	25.64 31.76
-200,000.000 XX9QLD9QD	CDX SP ITRX.EUR.36 5YR PUT MAY 22 000.850 ED 051822 HB5F20000402: RIVER MERC LC SMA2 317553J48	0.1016 0.1130	-241.00 -275.55	0.00 0.00	-203.15 -226.03	0.00	37.85 49.52
-400,000.000 XX9QLD9RL	CDX SP ITRX.EUR.36 5YR PUT JUN 22 001.100 ED 061522 HB5F20000402: RIVER MERC LC SMA2 317553WQ4	0.0874 0.0972	-660.00 -752.63	0.00 0.00	-349.56 -388.94	0.00	310.44 363.69
-100,000.000 XX9QLD9QB	CDX SP ITRX.EUR.36 5YR PUT MAY 22 000.850 ED 051822 HB5F20000402: RIVER MERC LC SMA2 317557KO3	0.1016 0.1130	-107.50 -121.99	0.00 0.00	-101.58 -113.02	0.00	5.92 8.97
-100,000.000 XX9QLD9RJ	CDX SP ITRX.EUR.36 5YR PUT JUN 22 001.000 ED 061522 HB5F20000402: RIVER MERC LC SMA2 317567113	0.1122 0.1248	-238.00 -267.32	0.00 0.00	-112.21 -124.85	0.00	125.79 142.47

HB5G20000000 - HBT RIVER & MER LC

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-200,000.000 XX9QLD9RE	CDX SP ITRX.EUR.36 5YR PUT JUN 22 001.100 ED 061522 HB5F20000402: RIVER MERC LC SMA2 317568WH2	0.0874 0.0972	-310.00 -352.05	0.00 0.00	-174.78 -194.47	0.00	135.22 157.58
-100,000.000 XX9QLE9QB	CDX SP ITRX.EUR.XOVER.36.1 5YR PUT MAY 22 004.250 ED 051822 HB5F20000402: RIVER MERC LC SMA2 317571OJ1	0.3456 0.3846	-615.00 -693.87	0.00 0.00	-345.65 -384.59	0.00	269.35 309.28
-200,000.000 XX9QLD9RF	CDX SP ITRX.EUR.36 5YR PUT JUN 22 001.200 ED 061522 HB5F20000402: RIVER MERC LC SMA2 3175737M9	0.0698 0.0777	-257.00 -292.17	0.00 0.00	-139.64 -155.37	0.00	117.36 136.80
-200,000.000 XX9QLD9QN	CDX SP ITRX.EUR.36 5YR PUT MAY 22 001.000 ED 051822 HB5F20000402: RIVER MERC LC SMA2 317589X20	0.0577 0.0642	-265.00 -302.56	0.00 0.00	-115.40 -128.40	0.00	149.60 174.16
600,000.000 XX9QKV287	CCP_CDS. SP UL GLENCORE INTERN REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	15.4987 17.2446	112,054.25 135,019.77	833.33 927.20	92,992.20 103,467.77	0.03	-19,062.05 -31,552.00
-600,000.000 XX9QKV295	CCP_CDS. SP UL GLENCORE INTERN REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
100,000.000 XX9QLHER2	CCP_CDS. SP UL ARCELORMITTAL C REC 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KGU010142021578	16.1107 17.9256	17,695.20 20,507.85	152.78 169.99	16,110.70 17,925.57	0.01	-1,584.50 -2,582.28
-100,000.000 XX9QLHET8	CCP_CDS. SP UL ARCELORMITTAL C REC 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KGU010142021578	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
SUBTOTAL EURO CURRENCY GEOGRAPHIC			124,854.93	986.11	106,453.60		-18,401.33
			149,961.62	1,097.19	118,445.60	0.04	-31,516.02
ROMANIA							
100,000.000 EKBPVD1J0	ROMANIAN GOVERNMENT INTER 144A 3.750% 02/07/2034 HB5F20000402: RIVER MERC LC SMA2	93.1401 103.6323	99,726.65 111,793.63	544.52 605.86	93,140.05 103,632.28	0.03	-6,586.60 -8,161.35
UNITED KINGDOM							

HB5G20000000 - HBT RIVER & MER LC
3/31/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-100,000.000	CDX SP ITRX.EUR.37.1 5YR	0.1679	-277.00	0.00	-167.91		109.09
EX9QL89SA	PUT JUL 22 001.200 ED 072022	0.1868	-304.74	0.00	-186.83	0.00	117.91
	HB5F20000402: RIVER MERC LC SMA2 317514FO0						
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT			224,304.58	1,530.63	199,425.74		-24,878.84
			261,450.51	1,703.05	221,891.05	0.07	-39,559.46
POUND STERLING							
UNITED KINGDOM							
100,000.000	BELLIS ACQUISITION CO PLC 144A	92.2662	100,000.00	1,620.55	92,266.20		-7,733.80
EXBMVMF88	3.250% 02/16/2026	121.4823	138,450.00	2,133.70	121,482.29	0.04	-16,967.71
	HB5F20000402: RIVER MERC LC SMA2						
U.S. DOLLAR							
AUSTRALIA							
110,000.000	SANTOS FINANCE LTD 144A	93.6950	110,028.50	1,704.94	103,064.50		-6,964.00
803014AA7	3.649% 04/29/2031 DD 04/29/21	93.6950	110,028.50	1,704.94	103,064.50	0.03	-6,964.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	MACQUARIE GROUP LTD 144A	88.7701	100,000.00	617.40	88,770.15		-11,229.85
55608JAZ1	VAR RT 01/14/2033 DD 10/14/21	88.7701	100,000.00	617.40	88,770.15	0.03	-11,229.85
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL AUSTRALIA			210,028.50	2,322.34	191,834.65		-18,193.85
			210,028.50	2,322.34	191,834.65	0.06	-18,193.85
AUSTRIA							
200,000.000	KLABIN AUSTRIA GMBH 144A	87.7500	200,000.00	1,410.60	175,500.00		-24,500.00
49836AAC8	3.200% 01/12/2031 DD 01/12/21	87.7500	200,000.00	1,410.60	175,500.00	0.05	-24,500.00
	HB5F20000402: RIVER MERC LC SMA2						
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	85.1508	198,427.56	29.56	170,301.52		-28,126.04
872882AG0	1.375% 09/28/2030 DD 09/28/20	85.1508	198,427.56	29.56	170,301.52	0.05	-28,126.04
	HB5F20000402: RIVER MERC LC SMA2						
CANADA							
100,000.000	CANADIAN PACIFIC RAILWAY CO	88.3611	99,288.80	1,024.80	88,361.13		-10,927.67
13645RBH6	3.100% 12/02/2051 DD 12/02/21	88.3611	99,288.80	1,024.80	88,361.13	0.03	-10,927.67
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	TECK RESOURCES LTD	119.5776	347,708.59	3,981.60	358,732.73		11,024.14
878742AW5	6.250% 07/15/2041 DD 07/05/11	119.5776	347,708.59	3,981.60	358,732.73	0.11	11,024.14
	HB5F20000402: RIVER MERC LC SMA2						

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200,000.000	TRANSCANADA TRUST	101.0970	200,000.00	752.75	202,194.00		2,194.00
89356BAG3	VAR RT 03/07/2082 DD 03/07/22 HB5F20000402: RIVER MERC LC SMA2	101.0970	200,000.00	752.75	202,194.00	0.06	2,194.00
SUBTOTAL CANADA			646,997.39	5,759.15	649,287.86		2,290.47
			646,997.39	5,759.15	649,287.86	0.20	2,290.47
CAYMAN ISLANDS							
200,000.000	ALIBABA GROUP HOLDING LTD	77.2880	198,873.38	900.14	154,576.06		-44,297.32
01609WAZ5	3.150% 02/09/2051 DD 02/09/21 HB5F20000402: RIVER MERC LC SMA2	77.2880	198,873.38	900.14	154,576.06	0.05	-44,297.32
200,000.000	CK HUTCHISON INTERNATIONA 144A	92.2180	198,004.29	2,311.74	184,436.00		-13,568.29
12565WAB7	2.500% 04/15/2031 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	92.2180	198,004.29	2,311.74	184,436.00	0.06	-13,568.29
200,000.000	MELCO RESORTS FINANCE LTD 144A	84.7500	206,364.32	3,496.72	169,500.00		-36,864.32
58547DAD1	5.375% 12/04/2029 DD 12/04/19 HB5F20000402: RIVER MERC LC SMA2	84.7500	206,364.32	3,496.72	169,500.00	0.05	-36,864.32
100,000.000	SEAGATE HDD CAYMAN	89.3700	100,000.00	716.48	89,370.00		-10,630.00
81180WBEO	3.375% 07/15/2031 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	89.3700	100,000.00	716.48	89,370.00	0.03	-10,630.00
200,000.000	XP INC 144A	94.6540	198,044.64	1,624.94	189,308.00		-8,736.64
98379XAA2	3.250% 07/01/2026 DD 07/01/21 HB5F20000402: RIVER MERC LC SMA2	94.6540	198,044.64	1,624.94	189,308.00	0.06	-8,736.64
SUBTOTAL CAYMAN ISLANDS			901,286.63	9,050.02	787,190.06		-114,096.57
			901,286.63	9,050.02	787,190.06	0.25	-114,096.57
CHILE							
200,000.000	CHILE GOVERNMENT INTERNATIONAL	89.6430	200,000.00	3,236.64	179,286.00		-20,714.00
P8056EBC1	3.500% 04/15/2053 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	89.6430	200,000.00	3,236.64	179,286.00	0.05	-20,714.00
COLOMBIA							
100,000.000	ECOPETROL SA	84.8760	100,000.00	2,431.47	84,876.00		-15,124.00
279158AQ2	5.875% 11/02/2051 DD 11/02/21 HB5F20000402: RIVER MERC LC SMA2	84.8760	100,000.00	2,431.47	84,876.00	0.03	-15,124.00
FINLAND							
400,000.000	NORDEA BANK ABP 144A	85.8330	400,587.60	1,249.92	343,332.00		-57,255.60
65559CAD3	VAR RT 12/31/2049 DD 09/01/21 HB5F20000402: RIVER MERC LC SMA2	85.8330	400,587.60	1,249.92	343,332.00	0.10	-57,255.60
FRANCE							

HB5G20000000 - HBT RIVER & MER LC

3/31/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	SOCIETE GENERALE SA 144A	83.6215	199,889.96	604.19	167,242.90		-32,647.06
83368RBB7	3.625% 03/01/2041 DD 03/01/21 HB5F20000402: RIVER MERC LC SMA2	83.6215	199,889.96	604.19	167,242.90	0.05	-32,647.06
200,000.000	BNP PARIBAS SA 144A	89.8750	200,000.00	881.09	179,750.00		-20,250.00
05565ASK0	VAR RT 12/31/2049 DD 02/25/21 HB5F20000402: RIVER MERC LC SMA2	89.8750	200,000.00	881.09	179,750.00	0.05	-20,250.00
250,000.000	BPCE SA 144A	93.5109	250,000.00	1,961.40	233,777.20		-16,222.80
05578QAH6	VAR RT 01/14/2037 DD 01/14/22 HB5F20000402: RIVER MERC LC SMA2	93.5109	250,000.00	1,961.40	233,777.20	0.07	-16,222.80
SUBTOTAL FRANCE			649,889.96	3,446.68	580,770.10		-69,119.86
			649,889.96	3,446.68	580,770.10	0.17	-69,119.86
HONG KONG							
200,000.000	XIAOMI BEST TIME INTERNAT 144A	82.9951	207,400.48	1,763.16	165,990.28		-41,410.20
98422HAE6	4.100% 07/14/2051 DD 07/14/21 HB5F20000402: RIVER MERC LC SMA2	82.9951	207,400.48	1,763.16	165,990.28	0.05	-41,410.20
INDIA							
200,000.000	EXPORT-IMPORT BANK OF IND 144A	85.7062	184,173.00	979.92	171,412.37		-12,760.63
30216JAF2	2.250% 01/13/2031 DD 01/13/21 HB5F20000402: RIVER MERC LC SMA2	85.7062	184,173.00	979.92	171,412.37	0.05	-12,760.63
250,000.000	RELIANCE INDUSTRIES LTD 144A	89.7356	247,343.82	2,066.40	224,339.01		-23,004.81
759470BC0	3.750% 01/12/2062 DD 01/12/22 HB5F20000402: RIVER MERC LC SMA2	89.7356	247,343.82	2,066.40	224,339.01	0.07	-23,004.81
SUBTOTAL INDIA			431,516.82	3,046.32	395,751.38		-35,765.44
			431,516.82	3,046.32	395,751.38	0.12	-35,765.44
IRELAND							
200,000.000	AERCAP IRELAND CAPITAL DAC / A	90.1594	199,269.03	1,135.34	180,318.82		-18,950.21
00774MAX3	3.300% 01/30/2032 DD 10/29/21 HB5F20000402: RIVER MERC LC SMA2	90.1594	199,269.03	1,135.34	180,318.82	0.05	-18,950.21
300,000.000	GE CAPITAL INTERNATIONAL FUNDI	107.3817	361,223.15	5,013.19	322,145.21		-39,077.94
36164QNA2	4.418% 11/15/2035 DD 05/15/16 HB5F20000402: RIVER MERC LC SMA2	107.3817	361,223.15	5,013.19	322,145.21	0.10	-39,077.94
SUBTOTAL IRELAND			560,492.18	6,148.53	502,464.03		-58,028.15
			560,492.18	6,148.53	502,464.03	0.15	-58,028.15
ISRAEL							
200,000.000	BANK HAPOALIM BM 144A	92.0000	200,000.00	2,889.37	184,000.00		-16,000.00
NABNRR5X6	VAR RT 01/21/2032 HB5F20000402: RIVER MERC LC SMA2	92.0000	200,000.00	2,889.37	184,000.00	0.06	-16,000.00
ITALY							

HB5G20000000 - HBT RIVER & MER LC

3/31/2022

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200,000.000	INTESA SANPAOLO SPA 144A	85.6271	209,951.04	3,299.61	171,254.16		-38,696.88
46115HBS5	VAR RT 06/01/2042 DD 06/01/21 HB5F20000402: RIVER MERC LC SMA2	85.6271	209,951.04	3,299.61	171,254.16	0.05	-38,696.88
400,000.000	UNICREDIT SPA 144A	105.9289	480,047.49	14,513.53	423,715.75		-56,331.74
904678AQ2	VAR RT 04/02/2034 DD 04/02/19 HB5F20000402: RIVER MERC LC SMA2	105.9289	480,047.49	14,513.53	423,715.75	0.13	-56,331.74
SUBTOTAL ITALY			689,998.53	17,813.14	594,969.91		-95,028.62
			689,998.53	17,813.14	594,969.91	0.18	-95,028.62
JAPAN							
200,000.000	NOMURA HOLDINGS INC	92.1302	200,000.00	1,338.04	184,260.34		-15,739.66
65535HBA6	2.999% 01/22/2032 DD 01/11/22 HB5F20000402: RIVER MERC LC SMA2	92.1302	200,000.00	1,338.04	184,260.34	0.06	-15,739.66
300,000.000	mitsubishi UFJ FINANCIAL GROUP	93.1940	300,000.00	1,724.88	279,582.00		-20,418.00
606822CD4	VAR RT 01/19/2033 DD 01/19/22 HB5F20000402: RIVER MERC LC SMA2	93.1940	300,000.00	1,724.88	279,582.00	0.08	-20,418.00
200,000.000	MIZUHO FINANCIAL GROUP INC	87.4381	200,000.00	255.36	174,876.15		-25,123.85
60687YBL2	VAR RT 09/08/2031 DD 09/08/20 HB5F20000402: RIVER MERC LC SMA2	87.4381	200,000.00	255.36	174,876.15	0.05	-25,123.85
SUBTOTAL JAPAN			700,000.00	3,318.28	638,718.49		-61,281.51
			700,000.00	3,318.28	638,718.49	0.19	-61,281.51
JERSEY C I							
100,000.000	APTIV PLC	79.4525	97,829.48	1,102.01	79,452.53		-18,376.95
03835VAJ5	3.100% 12/01/2051 DD 11/23/21 HB5F20000402: RIVER MERC LC SMA2	79.4525	97,829.48	1,102.01	79,452.53	0.02	-18,376.95
LUXEMBOURG							
200,000.000	CSN RESOURCES SA 144A	91.1260	200,000.00	2,859.92	182,252.00		-17,748.00
12644VAD0	4.625% 06/10/2031 DD 06/10/21 HB5F20000402: RIVER MERC LC SMA2	91.1260	200,000.00	2,859.92	182,252.00	0.05	-17,748.00
NETHERLANDS							
200,000.000	PROSUS NV 144A	72.8397	200,013.78	1,117.61	145,679.42		-54,334.36
74365PAE8	3.832% 02/08/2051 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	72.8397	200,013.78	1,117.61	145,679.42	0.04	-54,334.36
SAUDI ARABIA							
200,000.000	SAUDI ARABIAN OIL CO 144A	85.7158	198,159.02	2,292.93	171,431.60		-26,727.42
80414L2L8	3.250% 11/24/2050 DD 11/24/20 HB5F20000402: RIVER MERC LC SMA2	85.7158	198,159.02	2,292.93	171,431.60	0.05	-26,727.42
UNITED ARAB EMIRATES							

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100,000.000 29135LANO	ABU DHABI GOVERNMENT INTE 144A 2.700% 09/02/2070 DD 09/02/20 HB5F20000402: RIVER MERC LC SMA2	78.5120 78.5120	100,000.00 100,000.00	217.80 217.80	78,512.00 78,512.00	0.02	-21,488.00 -21,488.00
UNITED KINGDOM							
200,000.000 034863BA7	ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21 HB5F20000402: RIVER MERC LC SMA2	92.1732 92.1732	199,550.16 199,550.16	231.90 231.90	184,346.39 184,346.39	0.06	-15,203.77 -15,203.77
100,000.000 92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19 HB5F20000402: RIVER MERC LC SMA2	99.6147 99.6147	118,746.08 118,746.08	171.30 171.30	99,614.75 99,614.75	0.03	-19,131.33 -19,131.33
200,000.000 853254BX7	STANDARD CHARTERED PLC 144A VAR RT 12/31/2049 DD 01/14/21 HB5F20000402: RIVER MERC LC SMA2	90.5000 90.5000	200,000.00 200,000.00	2,043.02 2,043.02	181,000.00 181,000.00	0.05	-19,000.00 -19,000.00
SUBTOTAL UNITED KINGDOM			518,296.24	2,446.22	464,961.14		-53,335.10
			518,296.24	2,446.22	464,961.14	0.14	-53,335.10
UNITED STATES							
-500,000.000 99QAGT9PD	CCP IRS R SOFR P 1.85900% PUT APR 22 001.859 ED 040122 HB5F20000402: RIVER MERC LC SMA2 317U014O4	2.6273 2.6273	-4,950.00 -4,950.00	0.00 0.00	-13,136.50 -13,136.50	0.00	-8,186.50 -8,186.50
-500,000.000 99QAGT9DA	CCP IRS R SOFR P 1.45900% CALL APR 22 001.459 ED 040122 HB5F20000402: RIVER MERC LC SMA2 317U015O3	0.0000 0.0000	-4,950.00 -4,950.00	0.00 0.00	0.00 0.00	0.00	4,950.00 4,950.00
-100,000.000 99QAGT9PJ	CCP OIS R SORF P 1.86% PUT APR 22 001.860 ED 040422 HB5F20000402: RIVER MERC LC SMA2 317U069O8	2.7277 2.7277	-975.00 -975.00	0.00 0.00	-2,727.70 -2,727.70	0.00	-1,752.70 -1,752.70
-100,000.000 99QAGT9DF	CCP OIS R SOFR 1.41% CALL APR 22 001.410 ED 040422 HB5F20000402: RIVER MERC LC SMA2 317U070O5	0.0000 0.0000	-975.00 -975.00	0.00 0.00	0.00 0.00	0.00	975.00 975.00
1,100,000.000 99QAGG9VK	IRS R 2.06000% P US0003M PUT OCT 23 002.060 ED 102523 HB5F20000402: RIVER MERC LC SMA2 317U341Z3	10.7127 10.7127	62,757.89 62,757.89	0.00 0.00	117,839.70 117,839.70	0.04	55,081.81 55,081.81
-5,500,000.000 99QAGG9VJ	IRS R 2.00000% P US0003M PUT OCT 23 002.000 ED 102523 HB5F20000402: RIVER MERC LC SMA2 317U342Z2	3.7706 3.7706	-62,943.16 -62,943.16	0.00 0.00	-207,383.00 -207,383.00	-0.06	-144,439.84 -144,439.84

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-200,000.000 99QAGS9QN	CCP IRS R SOFR P 2.05300% PUT MAY 22 002.053 ED 051622 HB5F20000402: RIVER MERC LC SMA2 317U925I5	0.0000	-1,505.00	0.00	0.00		1,505.00
-200,000.000 99QAGS9EK	CCP IRS R SOFR P 1.71300% CALL MAY 22 001.713 ED 051622 HB5F20000402: RIVER MERC LC SMA2 317U926I4	0.0000	-1,505.00	0.00	0.00	0.00	1,505.00
200,000.000 NA9QKMUV6	CCP_CDS. SP UL THE AES CORPORA REC 500BPS 2025 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738	14.4808	39,696.42	305.56	28,961.60	0.01	-10,734.82
-200,000.000 NA9QKMUV4	CCP_CDS._SP UL THE AES CORPORA REC 500BPS 2025 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738	0.0000	-0.01	0.00	0.00	0.00	0.01
700,000.000 NA9QKT6N6	CCP_CDS. SP UL GE CME 1.000% 00BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5	1.1579	4,556.02	213.89	8,105.30	0.00	3,549.28
-700,000.000 NA9QKT6P1	CCP_CDS._SP UL GE CME REC 100BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5	0.0000	-0.02	0.00	0.00	0.00	0.02
0.000 NA9QKU2Y3	CCP_CDS. SP UL TECK RESOURCES REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0G803262021600	0.0000	0.00	-0.01	0.00	0.00	0.00
100,000.000 00164VAF0	AMC NETWORKS INC 4.250% 02/15/2029 DD 02/08/21 HB5F20000402: RIVER MERC LC SMA2	93.3195	100,000.00	531.12	93,319.50	0.03	-6,680.50
100,000.000 015271AX7	ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21 HB5F20000402: RIVER MERC LC SMA2	84.0944	99,594.76	1,107.91	84,094.36	0.03	-15,500.40
300,000.000 01F020661	COMMIT TO PUR FNMA SF MTG 2.000% 06/01/2052 DD 06/01/22 HB5F20000402: RIVER MERC LC SMA2	92.4920	304,038.66	0.00	277,475.90	0.08	-26,562.76
-300,000.000 01F020661	COMMIT TO PUR FNMA SF MTG 2.000% 06/01/2052 DD 06/01/22 HB5F20000402: RIVER MERC LC SMA2	92.4920	-300,140.63	0.00	-277,475.90	-0.08	22,664.73

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300,000.000 01F020679	COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2052 DD 07/01/22 HB5F20000402: RIVER MERC LC SMA2	92.2958 92.2958	305,408.09 305,408.09	0.00 0.00	276,887.25 276,887.25	0.08	-28,520.84 -28,520.84
-300,000.000 01F020679	COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2052 DD 07/01/22 HB5F20000402: RIVER MERC LC SMA2	92.2958 92.2958	-303,679.69 -303,679.69	0.00 0.00	-276,887.25 -276,887.25	-0.08	26,792.44 26,792.44
100,000.000 01F030652	COMMIT TO PUR FNMA SF MTG 3.000% 05/01/2052 DD 05/01/22 HB5F20000402: RIVER MERC LC SMA2	97.6679 97.6679	100,472.66 100,472.66	0.00 0.00	97,667.85 97,667.85	0.03	-2,804.81 -2,804.81
200,000.000 02209SBN2	ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21 HB5F20000402: RIVER MERC LC SMA2	80.7307 80.7307	162,054.53 162,054.53	1,139.27 1,139.27	161,461.44 161,461.44	0.05	-593.09 -593.09
100,000.000 023135CA2	AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21 HB5F20000402: RIVER MERC LC SMA2	92.3876 92.3876	99,635.96 99,635.96	1,110.38 1,110.38	92,387.59 92,387.59	0.03	-7,248.37 -7,248.37
50,000.000 023135CB0	AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21 HB5F20000402: RIVER MERC LC SMA2	93.7924 93.7924	51,373.88 51,373.88	598.78 598.78	46,896.18 46,896.18	0.01	-4,477.70 -4,477.70
100,000.000 03115AAA1	AMFAM HOLDINGS INC 144A 2.805% 03/11/2031 DD 03/11/21 HB5F20000402: RIVER MERC LC SMA2	92.3379 92.3379	100,000.00 100,000.00	158.34 158.34	92,337.94 92,337.94	0.03	-7,662.06 -7,662.06
100,000.000 03740LAE2	AON CORP / AON GLOBAL HOLDINGS 3.900% 02/28/2052 DD 02/28/22 HB5F20000402: RIVER MERC LC SMA2	98.6115 98.6115	98,488.24 98,488.24	336.49 336.49	98,611.46 98,611.46	0.03	123.22 123.22
100,000.000 039524AA1	ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	93.2860 93.2860	100,000.00 100,000.00	1,416.26 1,416.26	93,286.00 93,286.00	0.03	-6,714.00 -6,714.00
100,000.000 039936AA7	ARES FINANCE CO IV LLC 144A 3.650% 02/01/2052 DD 01/21/22 HB5F20000402: RIVER MERC LC SMA2	84.8832 84.8832	97,791.40 97,791.40	716.10 716.10	84,883.21 84,883.21	0.03	-12,908.19 -12,908.19
100,000.000 04010LBC6	ARES CAPITAL CORP 3.200% 11/15/2031 DD 11/04/21 HB5F20000402: RIVER MERC LC SMA2	84.7580 84.7580	97,606.60 97,606.60	1,312.14 1,312.14	84,757.96 84,757.96	0.03	-12,848.64 -12,848.64
100,000.000 049560AW5	ATMOS ENERGY CORP 2.850% 02/15/2052 DD 10/01/21 HB5F20000402: RIVER MERC LC SMA2	84.3752 84.3752	99,363.22 99,363.22	356.18 356.18	84,375.16 84,375.16	0.03	-14,988.06 -14,988.06
100,000.000 05526DBS3	BAT CAPITAL CORP 2.726% 03/25/2031 DD 09/25/20 HB5F20000402: RIVER MERC LC SMA2	88.1424 88.1424	100,000.00 100,000.00	51.31 51.31	88,142.36 88,142.36	0.03	-11,857.64 -11,857.64

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 084664CX7	BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21 HB5F20000402: RIVER MERC LC SMA2	80.6467 80.6467	98,884.46 98,884.46	530.88 530.88	80,646.72 80,646.72	0.02	-18,237.74 -18,237.74
200,000.000 084664DB4	BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22 HB5F20000402: RIVER MERC LC SMA2	102.1983 102.1983	199,294.51 199,294.51	351.90 351.90	204,396.57 204,396.57	0.06	5,102.06 5,102.06
100,000.000 08661UAB2	BETH ISRAEL LAHEY HEALTH INC 3.080% 07/01/2051 DD 11/16/21 HB5F20000402: RIVER MERC LC SMA2	86.2147 86.2147	100,000.00 100,000.00	770.12 770.12	86,214.69 86,214.69	0.03	-13,785.31 -13,785.31
100,000.000 090572AQ1	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 HB5F20000402: RIVER MERC LC SMA2	98.8343 98.8343	99,735.10 99,735.10	298.50 298.50	98,834.34 98,834.34	0.03	-900.76 -900.76
100,000.000 09261BAF7	BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 HB5F20000402: RIVER MERC LC SMA2	80.3234 80.3234	99,746.00 99,746.00	440.98 440.98	80,323.36 80,323.36	0.02	-19,422.64 -19,422.64
100,000.000 096630AJ7	BOARDWALK PIPELINES LP 3.600% 09/01/2032 DD 02/16/22 HB5F20000402: RIVER MERC LC SMA2	95.3526 95.3526	99,904.32 99,904.32	439.31 439.31	95,352.59 95,352.59	0.03	-4,551.73 -4,551.73
200,000.000 097023DC6	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 HB5F20000402: RIVER MERC LC SMA2	97.3478 97.3478	199,886.96 199,886.96	1,208.43 1,208.43	194,695.55 194,695.55	0.06	-5,191.41 -5,191.41
100,000.000 100743AM5	BOSTON GAS CO 144A 3.757% 03/16/2032 DD 03/16/22 HB5F20000402: RIVER MERC LC SMA2	100.0965 100.0965	100,000.00 100,000.00	161.60 161.60	100,096.51 100,096.51	0.03	96.51 96.51
100,000.000 10373QBR0	BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21 HB5F20000402: RIVER MERC LC SMA2	89.6989 89.6989	92,951.23 92,951.23	879.33 879.33	89,698.91 89,698.91	0.03	-3,252.32 -3,252.32
200,000.000 110122DX3	BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22 HB5F20000402: RIVER MERC LC SMA2	101.0127 101.0127	199,033.20 199,033.20	629.10 629.10	202,025.44 202,025.44	0.06	2,992.24 2,992.24
100,000.000 16412XAK1	CHENIERE CORPUS CHRISTI H 144A 2.742% 12/31/2039 DD 08/24/21 HB5F20000402: RIVER MERC LC SMA2	87.0716 87.0716	100,000.00 100,000.00	692.79 692.79	87,071.55 87,071.55	0.03	-12,928.45 -12,928.45
100,000.000 18013RAB3	CLAREMONT MCKENNA COLLEGE 3.775% 01/01/2122 DD 01/26/22 HB5F20000402: RIVER MERC LC SMA2	85.1143 85.1143	100,000.00 100,000.00	690.27 690.27	85,114.34 85,114.34	0.03	-14,885.66 -14,885.66
100,000.000 20826FAV8	CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22 HB5F20000402: RIVER MERC LC SMA2	101.6944 101.6944	99,839.24 99,839.24	245.28 245.28	101,694.44 101,694.44	0.03	1,855.20 1,855.20

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200,000.000 209111GC1	CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21 HB5F20000402: RIVER MERC LC SMA2	88.3630 88.3630	200,000.00 200,000.00	2,115.80 2,115.80	176,725.93 176,725.93	0.05	-23,274.07 -23,274.07
100,000.000 247361ZT8	DELTA AIR LINES INC 3.750% 10/28/2029 DD 10/28/19 HB5F20000402: RIVER MERC LC SMA2	91.3270 91.3270	99,672.43 99,672.43	1,602.84 1,602.84	91,327.04 91,327.04	0.03	-8,345.39 -8,345.39
100,000.000 26884LAL3	EQT CORP 5.000% 01/15/2029 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	103.2340 103.2340	100,000.00 100,000.00	1,061.76 1,061.76	103,234.00 103,234.00	0.03	3,234.00 3,234.00
100,000.000 26885BAL4	EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21 HB5F20000402: RIVER MERC LC SMA2	93.5000 93.5000	100,000.00 100,000.00	1,008.88 1,008.88	93,500.00 93,500.00	0.03	-6,500.00 -6,500.00
100,000.000 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20 HB5F20000402: RIVER MERC LC SMA2	86.2077 86.2077	104,277.55 104,277.55	132.60 132.60	86,207.65 86,207.65	0.03	-18,069.90 -18,069.90
100,000.000 29366MAB4	ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20 HB5F20000402: RIVER MERC LC SMA2	81.4849 81.4849	99,615.54 99,615.54	783.40 783.40	81,484.86 81,484.86	0.02	-18,130.68 -18,130.68
200,000.000 30161NBF7	EXELON CORP 144A 4.100% 03/15/2052 DD 03/07/22 HB5F20000402: RIVER MERC LC SMA2	101.5109 101.5109	199,860.50 199,860.50	551.00 551.00	203,021.81 203,021.81	0.06	3,161.31 3,161.31
100,000.000 31620MBT2	FIDELITY NATIONAL INFORMATION 2.250% 03/01/2031 DD 03/02/21 HB5F20000402: RIVER MERC LC SMA2	88.4074 88.4074	99,441.04 99,441.04	187.55 187.55	88,407.42 88,407.42	0.03	-11,033.62 -11,033.62
100,000.000 33939HAA7	FLEX INTERMEDIATE HOLDCO 144A 3.363% 06/30/2031 DD 05/28/21 HB5F20000402: RIVER MERC LC SMA2	92.9226 92.9226	100,002.12 100,002.12	858.84 858.84	92,922.58 92,922.58	0.03	-7,079.54 -7,079.54
100,000.000 354613AM3	FRANKLIN RESOURCES INC 2.950% 08/12/2051 DD 08/12/21 HB5F20000402: RIVER MERC LC SMA2	82.4894 82.4894	99,379.71 99,379.71	395.09 395.09	82,489.37 82,489.37	0.02	-16,890.34 -16,890.34
100,000.000 35640YAG2	FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/07/21 HB5F20000402: RIVER MERC LC SMA2	92.7220 92.7220	100,000.00 100,000.00	1,407.04 1,407.04	92,722.00 92,722.00	0.03	-7,278.00 -7,278.00
100,000.000 36186CBY8	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08 HB5F20000402: RIVER MERC LC SMA2	125.6093 125.6093	140,312.80 140,312.80	3,334.49 3,334.49	125,609.25 125,609.25	0.04	-14,703.55 -14,703.55
100,000.000 362762QT6	GAINESVILLE & HALL CNTY GA HOS 3.000% 02/15/2054 DD 09/09/21 HB5F20000402: RIVER MERC LC SMA2	83.7855 83.7855	100,000.00 100,000.00	374.88 374.88	83,785.52 83,785.52	0.03	-16,214.48 -16,214.48

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200,000.000 373334KP5	GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21 HB5F20000402: RIVER MERC LC SMA2	86.6505	199,819.61	296.99	173,301.08	0.05	-26,518.53
300,000.000 378272BC1	GLENCORE FUNDING LLC 144A 3.875% 04/27/2051 DD 04/27/21 HB5F20000402: RIVER MERC LC SMA2	92.4266	299,903.55	5,000.00	277,279.91	0.08	-22,623.64
100,000.000 404119CG2	HCA INC 144A 4.625% 03/15/2052 DD 03/09/22 HB5F20000402: RIVER MERC LC SMA2	100.8086	101,321.60	291.31	100,808.64	0.03	-512.96
100,000.000 43371HAA1	HOAG MEMORIAL HOSPITAL PRESBYT 3.803% 07/15/2052 DD 03/30/22 HB5F20000402: RIVER MERC LC SMA2	101.2479	100,000.00	20.44	101,247.89	0.03	1,247.89
200,000.000 437076CK6	HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21 HB5F20000402: RIVER MERC LC SMA2	86.1898	197,887.69	251.26	172,379.57	0.05	-25,508.12
100,000.000 44107TAZ9	HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20 HB5F20000402: RIVER MERC LC SMA2	95.3585	99,654.40	159.97	95,358.53	0.03	-4,295.87
100,000.000 45834QAA7	INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20 HB5F20000402: RIVER MERC LC SMA2	101.4988	100,000.00	484.44	101,498.81	0.03	1,498.81
100,000.000 552676AV0	MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21 HB5F20000402: RIVER MERC LC SMA2	77.2180	100,000.00	601.86	77,217.97	0.02	-22,782.03
100,000.000 553283AD4	MPH ACQUISITION HOLDINGS 144A 5.500% 09/01/2028 DD 08/24/21 HB5F20000402: RIVER MERC LC SMA2	96.0000	100,000.00	458.18	96,000.00	0.03	-4,000.00
200,000.000 55342UAM6	MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	92.8712	200,000.00	319.94	185,742.44	0.06	-14,257.56
100,000.000 55903VAQ6	MAGALLANES INC 144A 5.141% 03/15/2052 DD 03/15/22 HB5F20000402: RIVER MERC LC SMA2	102.3345	100,000.00	234.94	102,334.49	0.03	2,334.49
200,000.000 58933YBG9	MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21 HB5F20000402: RIVER MERC LC SMA2	85.0847	199,438.24	1,792.84	170,169.44	0.05	-29,268.80
100,000.000 595620AW5	MIDAMERICAN ENERGY CO 2.700% 08/01/2052 DD 07/22/21 HB5F20000402: RIVER MERC LC SMA2	85.4242	99,303.92	450.18	85,424.18	0.03	-13,879.74

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100,000.000 63633DAF1	NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21 HB5F20000402: RIVER MERC LC SMA2	87.0319 87.0319	99,281.09 99,281.09	499.90 499.90	87,031.93 87,031.93	0.03	-12,249.16 -12,249.16
100,000.000 637417AR7	NATIONAL RETAIL PROPERTIES INC 3.000% 04/15/2052 DD 09/24/21 HB5F20000402: RIVER MERC LC SMA2	80.1395 80.1395	97,711.15 97,711.15	1,557.69 1,557.69	80,139.53 80,139.53	0.02	-17,571.62 -17,571.62
100,000.000 649840CT0	NEW YORK STATE ELECTRIC & 144A 2.150% 10/01/2031 DD 09/24/21 HB5F20000402: RIVER MERC LC SMA2	88.7439 88.7439	99,795.74 99,795.74	1,116.81 1,116.81	88,743.88 88,743.88	0.03	-11,051.86 -11,051.86
300,000.000 68389XCB9	ORACLE CORP 4.100% 03/25/2061 DD 03/24/21 HB5F20000402: RIVER MERC LC SMA2	85.2006 85.2006	299,432.88 299,432.88	231.42 231.42	255,601.74 255,601.74	0.08	-43,831.14 -43,831.14
100,000.000 694308HL4	PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14 HB5F20000402: RIVER MERC LC SMA2	85.2956 85.2956	93,334.00 93,334.00	196.52 196.52	85,295.59 85,295.59	0.03	-8,038.41 -8,038.41
100,000.000 694308JT5	PACIFIC GAS AND ELECTRIC CO 3.250% 06/01/2031 DD 03/11/21 HB5F20000402: RIVER MERC LC SMA2	90.4656 90.4656	99,804.58 99,804.58	1,083.58 1,083.58	90,465.63 90,465.63	0.03	-9,338.95 -9,338.95
100,000.000 694308KC0	PACIFIC GAS AND ELECTRIC CO 4.400% 03/01/2032 DD 02/18/22 HB5F20000402: RIVER MERC LC SMA2	98.3228 98.3228	99,696.36 99,696.36	510.83 510.83	98,322.79 98,322.79	0.03	-1,373.57 -1,373.57
400,000.000 695114CY2	PACIFICORP 2.900% 06/15/2052 DD 07/09/21 HB5F20000402: RIVER MERC LC SMA2	87.3165 87.3165	396,976.19 396,976.19	3,429.78 3,429.78	349,265.93 349,265.93	0.10	-47,710.26 -47,710.26
100,000.000 720198AE0	PIEDMONT OPERATING PARTNERSHIP 3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2	93.4949 93.4949	98,776.31 98,776.31	393.75 393.75	93,494.87 93,494.87	0.03	-5,281.44 -5,281.44
100,000.000 76169XAA2	REXFORD INDUSTRIAL REALTY LP 2.125% 12/01/2030 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	87.4335 87.4335	99,311.44 99,311.44	707.99 707.99	87,433.50 87,433.50	0.03	-11,877.94 -11,877.94
100,000.000 78442PGEO	SLM CORP 3.125% 11/02/2026 DD 11/01/21 HB5F20000402: RIVER MERC LC SMA2	92.7500 92.7500	99,472.08 99,472.08	1,302.00 1,302.00	92,750.00 92,750.00	0.03	-6,722.08 -6,722.08
150,000.000 78574MAA1	SABRA HEALTH CARE LP 3.200% 12/01/2031 DD 09/30/21 HB5F20000402: RIVER MERC LC SMA2	89.2202 89.2202	148,741.09 148,741.09	2,412.95 2,412.95	133,830.32 133,830.32	0.04	-14,910.77 -14,910.77
100,000.000 797440CC6	SAN DIEGO GAS & ELECTRIC CO 3.700% 03/15/2052 DD 03/11/22 HB5F20000402: RIVER MERC LC SMA2	99.9566 99.9566	99,443.63 99,443.63	208.95 208.95	99,956.55 99,956.55	0.03	512.92 512.92

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 842400HN6	SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22 HB5F20000402: RIVER MERC LC SMA2	89.7926 89.7926	99,666.34 99,666.34	751.06 751.06	89,792.56 89,792.56	0.03	-9,873.78 -9,873.78
200,000.000 845437BT8	SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21 HB5F20000402: RIVER MERC LC SMA2	85.9340 85.9340	199,285.25 199,285.25	2,672.19 2,672.19	171,867.91 171,867.91	0.05	-27,417.34 -27,417.34
100,000.000 87264ABN4	T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 HB5F20000402: RIVER MERC LC SMA2	84.0228 84.0228	99,802.46 99,802.46	412.45 412.45	84,022.84 84,022.84	0.03	-15,779.62 -15,779.62
100,000.000 87264ABY0	T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 HB5F20000402: RIVER MERC LC SMA2	85.8335 85.8335	99,752.19 99,752.19	1,360.12 1,360.12	85,833.53 85,833.53	0.03	-13,918.66 -13,918.66
100,000.000 87612BBU5	TARGA RESOURCES PARTNERS LP / 4.000% 01/15/2032 DD 02/02/21 HB5F20000402: RIVER MERC LC SMA2	95.9812 95.9812	100,000.00 100,000.00	849.20 849.20	95,981.17 95,981.17	0.03	-4,018.83 -4,018.83
1,000,000.000 912810SW9	U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 HB5F20000402: RIVER MERC LC SMA2	89.1641 89.1641	879,391.46 879,391.46	2,589.78 2,589.78	891,640.62 891,640.62	0.27	12,249.16 12,249.16
5,500,000.000 912810SY5	U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21 HB5F20000402: RIVER MERC LC SMA2	94.5508 94.5508	5,121,210.00 5,121,210.00	55,595.55 55,595.55	5,200,292.96 5,200,292.96	1.56	79,082.96 79,082.96
0.000 912810SZ2	U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21 HB5F20000402: RIVER MERC LC SMA2	0.0000 0.0000	0.00 0.00	4,000.00 4,000.00	0.00 0.00	0.00	0.00 0.00
1,100,000.000 912810TA6	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 HB5F20000402: RIVER MERC LC SMA2	86.7656 86.7656	941,599.11 941,599.11	2,658.84 2,658.84	954,421.88 954,421.88	0.29	12,822.77 12,822.77
2,197,000.000 912810TB4	U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21 HB5F20000402: RIVER MERC LC SMA2	87.6563 87.6563	1,890,796.87 1,890,796.87	15,589.90 15,589.90	1,925,807.81 1,925,807.81	0.58	35,010.94 35,010.94
-997,000.000 912810TB4	U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21 HB5F20000402: RIVER MERC LC SMA2	87.6563 87.6563	-917,743.24 -917,743.24	-7,074.71 -7,074.71	-873,932.81 -873,932.81	-0.26	43,810.43 43,810.43
600,000.000 912810TC2	U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21 HB5F20000402: RIVER MERC LC SMA2	90.5938 90.5938	543,638.12 543,638.12	4,640.88 4,640.88	543,562.50 543,562.50	0.16	-75.62 -75.62
1,600,000.000 912810TF5	U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22 HB5F20000402: RIVER MERC LC SMA2	96.5625 96.5625	1,544,408.80 1,544,408.80	4,723.76 4,723.76	1,545,000.00 1,545,000.00	0.46	591.20 591.20

HB5G20000000 - HBT RIVER & MER LC

3/31/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 92343VGB4	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21 HB5F20000402: RIVER MERC LC SMA2	94.1770	99,127.32	95.40	94,177.00	0.03	-4,950.32
300,000.000 92343VGC2	VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21 HB5F20000402: RIVER MERC LC SMA2	92.5682	328,960.97	298.40	277,704.64	0.08	-51,256.33
150,000.000 92343VGL2	VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21 HB5F20000402: RIVER MERC LC SMA2	88.1171	150,142.40	333.21	132,175.70	0.04	-17,966.70
200,000.000 927804GDO	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20 HB5F20000402: RIVER MERC LC SMA2	79.9123	196,913.77	1,448.67	159,824.63	0.05	-37,089.14
100,000.000 93884PDY3	WASHINGTON GAS LIGHT CO 3.650% 09/15/2049 DD 09/13/19 HB5F20000402: RIVER MERC LC SMA2	96.1005	116,091.57	166.77	96,100.47	0.03	-19,991.10
100,000.000 04018VAA1	ARES FINANCE CO III LLC 144A VAR RT 06/30/2051 DD 06/30/21 HB5F20000402: RIVER MERC LC SMA2	94.9903	100,000.00	1,053.60	94,990.27	0.03	-5,009.73
300,000.000 06051GJW0	BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21 HB5F20000402: RIVER MERC LC SMA2	92.6692	300,000.00	4,405.48	278,007.63	0.08	-21,992.37
100,000.000 06051GKD0	BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21 HB5F20000402: RIVER MERC LC SMA2	90.8801	100,000.00	1,153.95	90,880.09	0.03	-9,119.91
200,000.000 06051GKK4	BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22 HB5F20000402: RIVER MERC LC SMA2	93.8344	200,000.00	937.63	187,668.88	0.06	-12,331.12
100,000.000 25746UDM8	DOMINION ENERGY INC VAR RT 12/31/2049 DD 12/09/21 HB5F20000402: RIVER MERC LC SMA2	96.7060	100,000.00	1,356.25	96,706.00	0.03	-3,294.00
200,000.000 281020AS6	EDISON INTERNATIONAL VAR RT 12/31/2049 DD 03/09/21 HB5F20000402: RIVER MERC LC SMA2	96.4750	200,000.00	491.30	192,950.00	0.06	-7,050.00
100,000.000 281020AT4	EDISON INTERNATIONAL VAR RT 12/31/2049 DD 11/12/21 HB5F20000402: RIVER MERC LC SMA2	93.8500	100,000.00	228.48	93,850.00	0.03	-6,150.00
100,000.000 37959GAC1	GLOBAL ATLANTIC FIN CO 144A VAR RT 10/15/2051 DD 07/06/21 HB5F20000402: RIVER MERC LC SMA2	94.2500	100,000.00	2,172.82	94,250.00	0.03	-5,750.00

HB5G2000000 - HBT RIVER & MER LC

3/31/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
300,000.000	GOLDMAN SACHS GROUP INC/THE	92.7722	300,000.00	1,939.73	278,316.47		-21,683.53
38141GZN7	VAR RT 02/24/2043 DD 01/24/22	92.7722	300,000.00	1,939.73	278,316.47	0.08	-21,683.53
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MORGAN STANLEY	86.0052	200,000.00	470.03	172,010.32		-27,989.68
6174468U6	VAR RT 02/13/2032 DD 11/13/20	86.0052	200,000.00	470.03	172,010.32	0.05	-27,989.68
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PNC FINANCIAL SERVICES GROUP I	90.1250	100,000.00	155.38	90,125.00		-9,875.00
693475BC8	VAR RT 12/31/2049 DD 09/13/21	90.1250	100,000.00	155.38	90,125.00	0.03	-9,875.00
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SVB FINANCIAL GROUP	85.0000	165,901.56	1,069.82	170,000.00		4,098.44
78486QAG6	VAR RT 12/31/2049 DD 02/02/21	85.0000	165,901.56	1,069.82	170,000.00	0.05	4,098.44
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	CHARLES SCHWAB CORP/THE	89.8120	400,760.02	1,333.31	359,248.00		-41,512.02
808513BJ3	VAR RT 12/31/2049 DD 12/11/20	89.8120	400,760.02	1,333.31	359,248.00	0.11	-41,512.02
	HB5F20000402: RIVER MERC LC SMA2						
199,750.000	GLOBAL INFRASTRUCTURE PARTNERS	99.5000	196,966.44	0.00	198,751.25		1,784.81
31575AAB3	0.000% 09/29/2028 DD 09/13/21	99.5000	196,966.44	0.00	198,751.25	0.06	1,784.81
	HB5F20000402: RIVER MERC LC SMA2						
0.000	GLOBAL INFRASTRUCTURE PARTNERS	0.0000	0.00	1,386.91	0.00		0.00
31575AAB3	0.000% 09/29/2028 DD 09/13/21	0.0000	0.00	1,386.91	0.00	0.00	0.00
	HB5F20000002: RIVER & MER LONG CR						
5,413,000.000	U S TREASURY BD PRIN STRIP	52.1926	3,353,981.83	0.00	2,825,184.84		-528,796.99
912803FG3	0.000% 02/15/2049 DD 02/15/19	52.1926	3,353,981.83	0.00	2,825,184.84	0.85	-528,796.99
	HB5F20000002: RIVER & MER LONG CR						
-100,000.000	COMMIT TO PUR FNMA (OTC)	1.6880	-531.25	0.00	-1,688.00		-1,156.75
01F0219QF	PUT MAY 22 099.10156 ED 050522	1.6880	-531.25	0.00	-1,688.00	0.00	-1,156.75
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMIT TO PUR FNMA (OTC)	0.0328	-437.50	0.00	-32.77		404.73
01F0229EG	CALL MAY 22 098.828125 5/05/22	0.0328	-437.50	0.00	-32.77	0.00	404.73
	HB5F20000402: RIVER MERC LC SMA2						
106,121.000	ISHARES 10+ YEAR INV GR CORP	61.4200	7,343,624.53	0.00	6,517,951.82		-825,672.71
464289511	HB5F20000002: RIVER & MER LONG CR	61.4200	7,343,624.53	0.00	6,517,951.82	1.95	-825,672.71
6,434,294.364	PAPS LONG DURATION CREDIT BOND	11.2600	87,365,073.33	0.00	72,450,154.54		-14,914,918.79
72201P878	PORTFOLIO	11.2600	87,365,073.33	0.00	72,450,154.54	21.69	-14,914,918.79
	HB5F20000402: RIVER MERC LC SMA2						
3,990,742.686	VANGUARD L/T INV GR-ADM	9.6700	43,520,166.97	115,435.42	38,590,481.77		-4,929,685.20
922031778	HB5F20000002: RIVER & MER LONG CR	9.6700	43,520,166.97	115,435.42	38,590,481.77	11.55	-4,929,685.20
69,654.000	VANGUARD LONG-TERM CORP BOND	93.6700	7,337,432.74	0.00	6,524,490.18		-812,942.56
92206C813	HB5F20000002: RIVER & MER LONG CR	93.6700	7,337,432.74	0.00	6,524,490.18	1.95	-812,942.56

HB5G20000000 - HBT RIVER & MER LC

3/31/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES			171,178,139.14	279,222.48	148,201,147.76		-22,976,991.38
			171,178,139.14	279,222.48	148,201,147.76	44.48	-22,976,991.38
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			178,789,063.31	353,174.15	154,967,708.73		-23,821,354.58
			178,789,063.31	353,174.15	154,967,708.73	46.51	-23,821,354.58
TOTAL FIXED INCOME SECURITIES			179,597,389.92	362,937.57	155,684,592.94	46.73	-23,912,796.98
EQUITY							
U.S. DOLLAR							
UNITED STATES							
6,741,237.389	WESTERN ASSET LONG DURATION R2	13.6700	89,700,908.00	0.00	92,152,715.11		2,451,807.11
41026E269	HB5F20000002: RIVER & MER LONG CR	13.6700	89,700,908.00	0.00	92,152,715.11	27.59	2,451,807.11
9,077,984.274	WILMINGTON TR COLLECTIVE INVT	10.2200	92,920,016.15	0.00	92,776,999.28		-143,016.87
97182E477	SLC MGMT U S LONG CR FD FEE CL HB5F20000002: RIVER & MER LONG CR	10.2200	92,920,016.15	0.00	92,776,999.28	27.78	-143,016.87
SUBTOTAL UNITED STATES			182,620,924.15	0.00	184,929,714.39		2,308,790.24
			182,620,924.15	0.00	184,929,714.39	55.37	2,308,790.24
TOTAL EQUITY U.S. DOLLAR			182,620,924.15	0.00	184,929,714.39		2,308,790.24
			182,620,924.15	0.00	184,929,714.39	55.37	2,308,790.24
TOTAL EQUITY			182,620,924.15	0.00	184,929,714.39	55.37	2,308,790.24
FUTURES CONTRACTS							
U.S. DOLLAR							
UNITED STATES							
-6.000	US 10YR NOTE FUTURE (CBT)	122.8750	0.00	0.00	19,500.00		19,500.00
99F139F2A	EXP JUN 22 HB5F20000402: RIVER MERC LC SMA2	122.8750	0.00	0.00	19,500.00	0.01	19,500.00
-141.000	US 5YR NOTE FUTURE (CBT)	114.6875	0.00	0.00	431,699.24		431,699.24
99F183F2A	EXP JUN 22 HB5F20000402: RIVER MERC LC SMA2	114.6875	0.00	0.00	431,699.24	0.13	431,699.24
-2.000	US ULTRA BOND (CBT)	177.1250	0.00	0.00	-8,312.50		-8,312.50
99F700F2A	EXP JUN 22 HB5F20000402: RIVER MERC LC SMA2	177.1250	0.00	0.00	-8,312.50	0.00	-8,312.50
SUBTOTAL UNITED STATES			0.00	0.00	442,886.74		442,886.74
			0.00	0.00	442,886.74	0.14	442,886.74
TOTAL FUTURES CONTRACTS U.S. DOLLAR			0.00	0.00	442,886.74		442,886.74
			0.00	0.00	442,886.74	0.14	442,886.74
TOTAL FUTURES CONTRACTS			0.00	0.00	442,886.74	0.14	442,886.74

HB5G20000000 - HBT RIVER & MER LC
3/31/2022
Status: PRELIMINARY

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
TOTAL ASSETS - BASE:		<u>355,157,092.72</u>	<u>363,344.08</u>	<u>334,000,891.27</u>	<u>100.16</u>	<u>-21,156,201.45</u>	
NET ASSETS - BASE:				<u>334,364,235.35</u>			



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,655.09	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	14,655.09	14,655.09	2	0.00
		14,655.09	14,655.09	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,790	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	144,298.80	151,979.06	20	0.00
1,901	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	94,232.57	95,192.19	13	0.00
5,766	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	289,856.82	292,449.62	40	0.00
3,621	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	181,792.31	182,516.57	25	0.00
		710,180.50	722,137.44	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,822.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,822.35	1,822.35	0	0.00
		1,822.35	1,822.35	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
370,481.65	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	370,481.65	370,481.65	2	0.00
		370,481.65	370,481.65	2	0.00
MUTUAL FUNDS - FIXED INCOME					
45,637	CUSIP # 464286251 ISHARES JP MORGAN EM CORP BOND ETF	2,117,556.80	2,301,284.70	10	0.00
81,351	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	4,207,473.72	4,389,841.34	20	0.00
96,137	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	4,226,182.52	4,350,529.24	20	0.00
62,774	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,155,648.98	3,178,015.26	15	0.00
27,462	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,071,292.62	1,179,155.77	5	0.00
84,779	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	3,811,663.84	3,846,924.45	18	0.00
		18,589,818.48	19,245,750.76	88	0.00
MUTUAL FUNDS - EQUITY					
34,643	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	2,127,080.20	2,135,468.18	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,127,080.20	2,135,468.18	10	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
53,627.83	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	53,627.83	53,627.83	0	0.00
		53,627.83	53,627.83	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
578,727.2	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	578,727.20	578,727.20	3	0.00
		578,727.20	578,727.20	3	0.00
MUTUAL FUNDS - FIXED INCOME					
46,299	CUSIP # 233051267 X-TRACKERS LOW BETA HIGH YIELD BOND ETF	2,232,074.79	2,254,799.74	10	0.00
56,044	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	2,898,595.68	3,004,435.41	13	0.00
17,627	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	873,770.39	881,955.93	4	0.00
50,669	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,227,409.24	2,308,763.19	10	0.00
70,694	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,553,787.38	3,586,891.58	16	0.00
44,351	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	2,226,641.96	2,236,599.03	10	0.00
28,559	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,114,086.59	1,230,373.54	5	0.00
99,164	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	4,458,413.44	4,506,691.59	20	0.00
56,595	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	1,140,955.20	1,301,683.18	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		20,725,734.67	21,312,193.19	92	0.00
	MUTUAL FUNDS - EQUITY				
18,491	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,135,347.40	1,125,547.17	5	0.00
		1,135,347.40	1,125,547.17	5	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
46,319.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	46,319.22	46,319.22	0	0.00
		46,319.22	46,319.22	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,150,464.48	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,150,464.48	4,150,464.48	2	0.00
		4,150,464.48	4,150,464.48	2	0.00
COMMON STOCK					
4,184	CUSIP # 017175100 ALLEGHENY CORP	3,543,848.00	2,511,579.52	2	0.00
53,839	CUSIP # 031100100 AMETEK INC	7,170,278.02	5,450,725.84	4	0.00
84,109	CUSIP # 032095101 AMPHENOL CORP CL A	6,337,613.15	4,444,038.92	3	16,821.80
15,832	CUSIP # 049560105 ATMOS ENERGY CORP	1,891,765.68	1,482,380.90	1	0.00
104,707	CUSIP # 05605H100 BWX TECHNOLOGIES INC	5,639,519.02	6,053,507.20	3	0.00
3,952	CUSIP # 09073M104 BIO-TECHNE CORP	1,711,374.08	967,358.08	1	0.00
73,494	CUSIP # 115236101 BROWN & BROWN INC	5,311,411.38	3,393,581.95	3	0.00
68,509	CUSIP # 127055101 CABOT CORPORATION	4,686,700.69	3,302,920.58	2	0.00
59,818	CUSIP # 148806102 CATALENT INC	6,633,816.20	3,694,410.24	4	0.00
21,334	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	6,058,215.98	3,698,570.01	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
83,438	CUSIP # 184496107 CLEAN HARBORS INC	9,315,018.32	6,539,177.00	5	0.00
22,070	CUSIP # 217204106 COPART INC	2,769,122.90	1,998,231.26	1	0.00
79,434	CUSIP # 29362U104 ENTEGRIS INC	10,426,506.84	4,416,816.42	6	0.00
63,945	CUSIP # 302491303 FMC CORPORATION	8,413,243.65	6,289,853.27	4	33,890.85
50,985	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,304,847.70	2,798,572.00	2	0.00
37,322	CUSIP # 384109104 GRACO INC	2,602,089.84	1,972,361.60	1	0.00
171,847	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	6,853,258.36	4,088,142.07	4	0.00
25,040	CUSIP # 422806208 HEICO CORP CL A	3,175,823.20	2,361,108.73	2	0.00
33,460	CUSIP # 428291108 HEXCEL CORP	1,989,866.20	2,322,007.78	1	0.00
326,842	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	4,778,430.04	4,482,359.60	3	50,660.51
29,612	CUSIP # 449253103 IAA INC	1,132,659.00	1,389,184.24	1	0.00
14,089	CUSIP # 45167R104 IDEX CORP	2,701,283.97	2,256,563.84	1	0.00
48,053	CUSIP # 457187102 INGREDION INC	4,187,818.95	4,179,543.44	2	31,234.45
269,658	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,867,326.90	5,680,780.03	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,561	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	3,563,961.17	2,332,657.92	2	0.00
97,746	CUSIP # 501889208 LKQ CORP	4,438,645.86	3,288,467.61	2	0.00
1,576	CUSIP # 570535104 MARKEL CORP	2,324,978.24	1,772,672.93	1	0.00
8,782	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	1,839,389.90	1,141,448.31	1	0.00
87,144	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	3,916,251.36	3,697,314.89	2	0.00
42,294	CUSIP # 743606105 PROSPERITY BANCSHARES INC	2,934,357.72	2,857,778.14	2	21,992.88
75,160	CUSIP # 806407102 HENRY SCHEIN INC	6,553,200.40	5,033,530.79	3	0.00
24,666	CUSIP # 871607107 SYNOPSIS INC	8,220,437.82	3,787,521.14	4	0.00
1,033	CUSIP # 88262P102 TEXAS PACIFIC LAND CORPORATION	1,396,729.63	885,453.29	1	0.00
32,388	CUSIP # 902104108 II-VI INC	2,347,806.12	2,334,186.43	1	0.00
150,578	CUSIP # 902681105 UGI CORPORATION	5,453,935.16	5,509,716.84	3	51,949.41
68,858	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	5,702,819.56	3,863,012.73	3	0.00
24,730	CUSIP # 980745103 WOODWARD INC	3,089,024.30	2,774,257.69	2	0.00
		167,283,375.31	125,051,793.23	88	206,549.90

FOREIGN STOCK

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66,921	CUSIP # 94106B101 WASTE CONNECTIONS INC	9,348,863.70	6,126,324.41	5	0.00
16,607	CUSIP # G4388N106 HELEN OF TROY	3,252,314.88	3,022,707.26	2	0.00
18,867	CUSIP # G8473T100 STERIS PLC	4,561,474.59	2,845,961.38	2	0.00
		17,162,653.17	11,994,993.05	9	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
603,875.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	603,875.82	603,875.82	0	0.00
		603,875.82	603,875.82	0	0.00

HB2F2000002 - STERLING CORE FIXED

3/31/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR INVESTMENTS PURCHASED		-667,641.05	0.00	-667,641.05		0.00
			-667,641.05	0.00	-667,641.05	-1.00	0.00
	PAYABLE FOR TRUSTEE FEES		-2,303.79	0.00	-2,303.79		0.00
			-2,303.79	0.00	-2,303.79	0.00	0.00
	REBATE RECEIVABLE		21,569.68	0.00	21,569.68		0.00
			21,569.68	0.00	21,569.68	0.03	0.00
	PAYABLE FOR CUSTODIAN FEES		-17,917.77	0.00	-17,917.77		0.00
			-17,917.77	0.00	-17,917.77	-0.03	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		738,794.95	0.00	738,794.95		0.00
			738,794.95	0.00	738,794.95	1.10	0.00
	MSC PAYABLE - CLASS C1		-61,102.45	0.00	-61,102.45		0.00
			-61,102.45	0.00	-61,102.45	-0.09	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,849.20	0.00	-1,849.20		0.00
			-1,849.20	0.00	-1,849.20	0.00	0.00
2,189,481.560	DREYFUS TREAS & AGY CSH CSH MG	100.0000	2,189,481.56	76.64	2,189,481.56		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	2,189,481.56	76.64	2,189,481.56	3.27	0.00
SUBTOTAL UNITED STATES			2,199,031.93	76.64	2,199,031.93		0.00
			2,199,031.93	76.64	2,199,031.93	3.28	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			2,199,031.93	76.64	2,199,031.93		0.00
			2,199,031.93	76.64	2,199,031.93	3.28	0.00
TOTAL CASH & CASH EQUIVALENTS			2,199,031.93	76.64	2,199,031.93	3.28	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
AUSTRALIA							
277,000.000	COMMONWEALTH BANK OF AUST 144A	99.0260	277,575.95	290.29	274,302.02		-3,273.93
2027A0KG3	VAR RT 07/07/2025 DD 10/07/21	99.0260	277,575.95	290.29	274,302.02	0.41	-3,273.93
81,000.000	MACQUARIE GROUP LTD 144A	91.3719	79,664.46	239.36	74,011.27		-5,653.19
55608JAR9	VAR RT 01/12/2027 DD 01/12/21	91.3719	79,664.46	239.36	74,011.27	0.11	-5,653.19
105,000.000	WESTPAC BANKING CORP	100.7109	113,573.04	1,613.76	105,746.47		-7,826.57
961214DF7	VAR RT 11/23/2031 DD 11/23/16	100.7109	113,573.04	1,613.76	105,746.47	0.16	-7,826.57
SUBTOTAL AUSTRALIA			470,813.45	2,143.41	454,059.76		-16,753.69
			470,813.45	2,143.41	454,059.76	0.68	-16,753.69
BERMUDA							

HB2F20000002 - STERLING CORE FIXED

3/31/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
140,000.000	ASPEN INSURANCE HOLDINGS LTD	102.6199	147,959.37	2,459.42	143,667.81		-4,291.56
04530DAD4	4.650% 11/15/2023 DD 11/13/13	102.6199	147,959.37	2,459.42	143,667.81	0.21	-4,291.56
208,000.000	ATHENE HOLDING LTD	91.1926	227,857.84	2,875.89	189,680.65		-38,177.19
04686JAD3	3.950% 05/25/2051 DD 05/25/21	91.1926	227,857.84	2,875.89	189,680.65	0.28	-38,177.19
160,000.000	BACARDI LTD 144A	102.4584	172,944.88	2,689.82	163,933.46		-9,011.42
067316AE9	4.450% 05/15/2025 DD 04/30/18	102.4584	172,944.88	2,689.82	163,933.46	0.24	-9,011.42
185,000.000	ENSTAR GROUP LTD	89.4521	180,287.65	478.02	165,486.40		-14,801.25
29359UAC3	3.100% 09/01/2031 DD 08/24/21	89.4521	180,287.65	478.02	165,486.40	0.25	-14,801.25
SUBTOTAL BERMUDA			729,049.74	8,503.15	662,768.32		-66,281.42
			729,049.74	8,503.15	662,768.32	0.98	-66,281.42
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	92.5826	197,009.49	1,102.86	185,165.26		-11,844.23
872882AH8	1.250% 04/23/2026 DD 04/23/21	92.5826	197,009.49	1,102.86	185,165.26	0.28	-11,844.23
CANADA							
231,000.000	CANADIAN IMPERIAL BANK OF COMM	97.6675	230,280.40	287.40	225,611.88		-4,668.52
13607HVC3	0.450% 06/22/2023 DD 06/22/21	97.6675	230,280.40	287.40	225,611.88	0.34	-4,668.52
192,000.000	WASTE CONNECTIONS INC	85.1647	190,874.02	1,203.12	163,516.24		-27,357.78
94106BAD3	2.950% 01/15/2052 DD 09/20/21	85.1647	190,874.02	1,203.12	163,516.24	0.24	-27,357.78
200,000.000	BANK OF MONTREAL	92.2087	195,160.93	367.30	184,417.50		-10,743.43
06368EDC3	VAR RT 01/22/2027 DD 01/22/21	92.2087	195,160.93	367.30	184,417.50	0.28	-10,743.43
179,000.000	ROYAL BANK OF CANADA	99.0337	179,439.85	197.20	177,270.41		-2,169.44
78016EZR1	VAR RT 04/27/2026 DD 04/27/21	99.0337	179,439.85	197.20	177,270.41	0.26	-2,169.44
205,000.000	TORONTO-DOMINION BANK/THE	100.5088	221,024.21	339.66	206,043.02		-14,981.19
891160MJ9	VAR RT 09/15/2031 DD 09/15/16	100.5088	221,024.21	339.66	206,043.02	0.31	-14,981.19
SUBTOTAL CANADA			1,016,779.41	2,394.68	956,859.05		-59,920.36
			1,016,779.41	2,394.68	956,859.05	1.43	-59,920.36
CAYMAN ISLANDS							
184,000.000	AVOLON HOLDINGS FUNDING L 144A	96.1196	187,816.70	661.18	176,860.12		-10,956.58
05401AAH4	2.875% 02/15/2025 DD 01/14/20	96.1196	187,816.70	661.18	176,860.12	0.26	-10,956.58
IRELAND							
235,000.000	AERCAP IRELAND CAPITAL DAC / A	100.3690	253,765.25	5,252.90	235,867.13		-17,898.12
00774MAG0	4.450% 10/01/2025 DD 08/21/18	100.3690	253,765.25	5,252.90	235,867.13	0.35	-17,898.12
JAPAN							
171,000.000	MITSUBISHI UFJ FINANCIAL GROUP	101.5857	177,952.07	1,175.65	173,711.58		-4,240.49
606822BA1	3.761% 07/26/2023 DD 07/26/18	101.5857	177,952.07	1,175.65	173,711.58	0.26	-4,240.49

HB2F20000002 - STERLING CORE FIXED

3/31/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,000.000	SUMITOMO MITSUI FINANCIAL GROU	100.5887	157,011.12	1,960.25	155,912.56		-1,098.56
86562MAU4	2.778% 10/18/2022 DD 10/18/17	100.5887	157,011.12	1,960.25	155,912.56	0.23	-1,098.56
55,000.000	SUMITOMO MITSUI FINANCIAL GROU	103.3642	62,133.13	1,091.42	56,850.31		-5,282.82
86562MBG4	4.306% 10/16/2028 DD 10/16/18	103.3642	62,133.13	1,091.42	56,850.31	0.08	-5,282.82
SUBTOTAL JAPAN			397,096.32	4,227.32	386,474.45		-10,621.87
			397,096.32	4,227.32	386,474.45	0.57	-10,621.87
SWITZERLAND							
250,000.000	CREDIT SUISSE GROUP AG 144A	96.6867	256,059.17	366.03	241,716.75		-14,342.42
225401AM0	VAR RT 09/11/2025 DD 09/11/19	96.6867	256,059.17	366.03	241,716.75	0.36	-14,342.42
229,000.000	UBS GROUP AG 144A	100.1542	229,685.71	416.90	229,353.04		-332.67
90352JAD5	VAR RT 08/15/2023 DD 08/15/17	100.1542	229,685.71	416.90	229,353.04	0.34	-332.67
SUBTOTAL SWITZERLAND			485,744.88	782.93	471,069.79		-14,675.09
			485,744.88	782.93	471,069.79	0.70	-14,675.09
UNITED KINGDOM							
200,000.000	LLOYDS BANKING GROUP PLC	102.1809	219,186.40	2,832.48	204,361.71		-14,824.69
539439AM1	4.582% 12/10/2025 DD 06/10/16	102.1809	219,186.40	2,832.48	204,361.71	0.31	-14,824.69
UNITED STATES							
251,000.000	AT&T INC	89.4566	258,822.74	3,221.42	224,536.19		-34,286.55
00206RKB7	3.850% 06/01/2060 DD 05/28/20	89.4566	258,822.74	3,221.42	224,536.19	0.34	-34,286.55
103,000.000	AT&T INC	91.2786	100,919.04	283.35	94,016.93		-6,902.11
00206RKG6	1.650% 02/01/2028 DD 08/04/20	91.2786	100,919.04	283.35	94,016.93	0.14	-6,902.11
195,000.000	AT&T INC	88.1438	194,442.60	309.94	171,880.47		-22,562.13
00206RLJ9	3.550% 09/15/2055 DD 03/15/21	88.1438	194,442.60	309.94	171,880.47	0.26	-22,562.13
630,000.000	ARI FLEET LEASE TRUS A A3 144A	99.5125	637,610.37	518.16	626,928.81		-10,681.56
00217TAC9	1.800% 08/15/2028 DD 02/27/20	99.5125	637,610.37	518.16	626,928.81	0.94	-10,681.56
153,000.000	ABBVIE INC	112.9648	197,228.75	2,833.56	172,836.08		-24,392.67
00287YBD0	4.875% 11/14/2048 DD 09/18/18	112.9648	197,228.75	2,833.56	172,836.08	0.26	-24,392.67
120,000.000	ALBEMARLE CORP	111.3188	153,228.51	2,179.82	133,582.53		-19,645.98
012725AD9	5.450% 12/01/2044 DD 11/24/14	111.3188	153,228.51	2,179.82	133,582.53	0.20	-19,645.98
96,000.000	HESS CORP	123.9294	128,674.32	3,797.36	118,972.26		-9,702.06
023551AF1	7.875% 10/01/2029 DD 10/01/99	123.9294	128,674.32	3,797.36	118,972.26	0.18	-9,702.06
440,000.000	AMERICAN EXPRESS CREDIT AC 7 A	100.4739	447,753.82	472.60	442,085.29		-5,668.53
02582JHL7	2.350% 05/15/2025 DD 10/30/17	100.4739	447,753.82	472.60	442,085.29	0.66	-5,668.53
110,000.000	AMERICAN TOWER TRUST #1 144A	101.2337	115,472.51	183.60	111,357.08		-4,115.43
03027WAK8	3.652% 03/15/2048 DD 03/29/18	101.2337	115,472.51	183.60	111,357.08	0.17	-4,115.43
8,551.650	AMERICREDIT AUTOMOBILE REC 4 C	100.0755	8,583.02	8.40	8,558.11		-24.91
03066FAG6	2.600% 09/18/2023 DD 11/15/17	100.0755	8,583.02	8.40	8,558.11	0.01	-24.91

HB2F20000002 - STERLING CORE FIXED

3/31/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
127,000.000	ANHEUSER-BUSCH INBEV WORLDWIDE	126.1352	182,768.01	1,405.76	160,191.67		-22,576.34
03523TBW7	5.800% 01/23/2059 DD 01/23/19	126.1352	182,768.01	1,405.76	160,191.67	0.24	-22,576.34
350,000.000	ARI FLEET LEASE TRUS A A3 144A	100.0668	357,117.60	404.60	350,233.77		-6,883.83
04033JAD3	2.530% 11/15/2027 DD 06/19/19	100.0668	357,117.60	404.60	350,233.77	0.52	-6,883.83
218,000.000	ATHENE GLOBAL FUNDING 144A	97.1556	224,045.37	1,172.01	211,799.11		-12,246.26
04685A2L4	2.500% 01/14/2025 DD 01/14/20	97.1556	224,045.37	1,172.01	211,799.11	0.32	-12,246.26
500,000.000	AVIS BUDGET RENTAL C 2A A 144A	100.3723	511,818.93	479.04	501,861.70		-9,957.23
05377RCU6	2.970% 03/20/2024 DD 12/13/17	100.3723	511,818.93	479.04	501,861.70	0.75	-9,957.23
500,000.000	AVIS BUDGET RENTAL C 1A A 144A	92.7813	494,224.50	222.60	463,906.70		-30,317.80
05377REH3	1.380% 08/20/2027 DD 05/18/21	92.7813	494,224.50	222.60	463,906.70	0.69	-30,317.80
400,000.000	BBCMS MORTGAGE TRUST 201 C2 A5	105.8910	456,107.78	1,438.09	423,563.96		-32,543.82
05491UBD9	4.314% 12/15/2051 DD 12/01/18	105.8910	456,107.78	1,438.09	423,563.96	0.63	-32,543.82
106,000.000	BBCMS MORTGAGE TRUST 202 C7 A5	91.0161	104,713.15	179.80	96,477.01		-8,236.14
05492VAF2	2.037% 04/15/2053 DD 06/01/20	91.0161	104,713.15	179.80	96,477.01	0.14	-8,236.14
90,000.000	BAT CAPITAL CORP	89.1974	93,285.00	510.62	80,277.69		-13,007.31
05526DBF1	4.540% 08/15/2047 DD 08/15/18	89.1974	93,285.00	510.62	80,277.69	0.12	-13,007.31
178,000.000	BAT CAPITAL CORP	102.7089	196,734.46	4,179.39	182,821.90		-13,912.56
05526DBP9	4.700% 04/02/2027 DD 04/02/20	102.7089	196,734.46	4,179.39	182,821.90	0.27	-13,912.56
201,000.000	BAIN CAPITAL SPECIALTY FINANCE	93.7357	202,755.57	350.68	188,408.79		-14,346.78
05684BAB3	2.950% 03/10/2026 DD 03/10/21	93.7357	202,755.57	350.68	188,408.79	0.28	-14,346.78
462,000.000	BANK 2020-BNK27 BN27 A5	91.6182	460,406.85	825.53	423,276.04		-37,130.81
06539XAH7	2.144% 04/15/2063 DD 06/01/20	91.6182	460,406.85	825.53	423,276.04	0.63	-37,130.81
74,000.000	BANK 2020-BNK29 BN29 A4	89.8850	72,601.83	123.07	66,514.89		-6,086.94
06541TBF5	1.997% 11/15/2053 DD 11/01/20	89.8850	72,601.83	123.07	66,514.89	0.10	-6,086.94
180,000.000	BARINGS BDC INC 144A	92.4606	178,653.66	2,112.25	166,429.14		-12,224.52
06759LAA1	3.300% 11/23/2026 DD 11/23/21	92.4606	178,653.66	2,112.25	166,429.14	0.25	-12,224.52
179,000.000	BENCHMARK 2020-B18 MORT B18 A5	89.8916	175,149.92	287.06	160,905.93		-14,243.99
08163AAE3	1.925% 07/15/2053 DD 07/01/20	89.8916	175,149.92	287.06	160,905.93	0.24	-14,243.99
143,000.000	BENCHMARK 2020-B21 MORT B21 A5	89.7240	140,014.05	235.60	128,305.25		-11,708.80
08163LAG4	1.978% 12/17/2053 DD 11/01/20	89.7240	140,014.05	235.60	128,305.25	0.19	-11,708.80
201,000.000	BLACKROCK INC	90.3135	197,912.82	677.81	181,530.23		-16,382.59
09247XAR2	1.900% 01/28/2031 DD 05/06/20	90.3135	197,912.82	677.81	181,530.23	0.27	-16,382.59
193,000.000	BLUE OWL FINANCE LLC 144A	79.2274	195,485.68	3,866.11	152,908.88		-42,576.80
09581JAC0	4.125% 10/07/2051 DD 10/07/21	79.2274	195,485.68	3,866.11	152,908.88	0.23	-42,576.80
230,000.000	BOEING CO/THE	112.5298	294,593.23	5,469.10	258,818.51		-35,774.72
097023CV5	5.705% 05/01/2040 DD 05/04/20	112.5298	294,593.23	5,469.10	258,818.51	0.39	-35,774.72

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				Local/Base			Local/Base
242,000.000	BRIGHTHOUSE FINANCIAL GLO 144A	92.5236	240,732.72	1,322.86	223,906.99		-16,825.73
10921U2C1	1.550% 05/24/2026 DD 05/24/21	92.5236	240,732.72	1,322.86	223,906.99	0.33	-16,825.73
185,000.000	BROADCOM INC	101.3618	202,361.09	2,900.60	187,519.42		-14,841.67
11135FAQ4	4.150% 11/15/2030 DD 05/08/20	101.3618	202,361.09	2,900.60	187,519.42	0.28	-14,841.67
9,000.000	BROADCOM INC 144A	87.7066	8,831.58	108.21	7,893.60		-937.98
11135FBQ3	3.187% 11/15/2036 DD 09/30/21	87.7066	8,831.58	108.21	7,893.60	0.01	-937.98
180,000.000	BURLINGTON NORTHERN SANTA FE L	115.1600	231,400.89	407.15	207,287.92		-24,112.97
12189LAG6	4.950% 09/15/2041 DD 08/22/11	115.1600	231,400.89	407.15	207,287.92	0.31	-24,112.97
140,000.000	CMS ENERGY CORP	102.8657	169,451.47	33.76	144,012.02		-25,439.45
125896BL3	4.700% 03/31/2043 DD 03/22/13	102.8657	169,451.47	33.76	144,012.02	0.22	-25,439.45
400,000.000	COMM 2014-CCRE16 MORTG CR16 A4	101.3830	426,512.79	1,350.36	405,532.12		-20,980.67
12591VAE1	4.051% 04/10/2047 DD 04/01/14	101.3830	426,512.79	1,350.36	405,532.12	0.61	-20,980.67
125,000.000	COMM 2013-CCRE11 MORTG CR11 A4	101.7472	131,899.07	443.61	127,184.01		-4,715.06
12626LAE2	4.258% 08/10/2050 DD 10/01/13	101.7472	131,899.07	443.61	127,184.01	0.19	-4,715.06
371,000.000	CSAIL 2015-C3 COMMERCIAL C3 A4	100.6171	398,021.66	1,149.48	373,289.40		-24,732.26
12635FAT1	3.718% 08/15/2048 DD 08/01/15	100.6171	398,021.66	1,149.48	373,289.40	0.56	-24,732.26
310,000.000	CSAIL 2015-C4 COMMERCIAL C4 A4	101.1171	335,615.85	983.63	313,462.92		-22,152.93
12635RAX6	3.808% 11/15/2048 DD 11/01/15	101.1171	335,615.85	983.63	313,462.92	0.47	-22,152.93
270,664.660	COMM 2015-LC23 MORTGAG LC23 A2	99.4293	272,824.37	726.64	269,119.92		-3,704.45
12636FBF9	3.221% 10/10/2048 DD 11/01/15	99.4293	272,824.37	726.64	269,119.92	0.40	-3,704.45
228,000.000	CVS HEALTH CORP	85.3462	217,907.13	659.61	194,589.23		-23,317.90
126650DP2	2.700% 08/21/2040 DD 08/21/20	85.3462	217,907.13	659.61	194,589.23	0.29	-23,317.90
300,000.000	CALIFORNIA ST UNIV REVENUE	90.5132	294,906.00	1,701.54	271,539.45		-23,366.55
13077DQF2	1.361% 11/01/2027 DD 07/29/21	90.5132	294,906.00	1,701.54	271,539.45	0.41	-23,366.55
233,000.000	CAPITAL ONE FINANCIAL CORP	100.6352	245,366.33	3,245.09	234,480.13		-10,886.20
14040HBT1	3.300% 10/30/2024 DD 10/31/17	100.6352	245,366.33	3,245.09	234,480.13	0.35	-10,886.20
367,000.000	CAPITAL ONE MULTI-ASSET A3 A3	96.6764	379,031.81	345.44	354,802.35		-24,229.46
14041NFV8	2.060% 08/15/2028 DD 09/05/19	96.6764	379,031.81	345.44	354,802.35	0.53	-24,229.46
188,000.000	SABRA HEALTH CARE LP	102.4155	206,502.00	1,204.42	192,541.13		-13,960.87
14162VAB2	5.125% 08/15/2026 DD 07/14/16	102.4155	206,502.00	1,204.42	192,541.13	0.29	-13,960.87
81,000.000	CARGILL INC 144A	103.7851	96,569.01	1,116.20	84,065.93		-12,503.08
141781BJ2	3.875% 05/23/2049 DD 05/23/19	103.7851	96,569.01	1,116.20	84,065.93	0.13	-12,503.08
0.000	CARLYLE FINANCE LLC 144A	0.0000	0.00	-13.12	0.00		0.00
14314CAA3	5.650% 09/15/2048 DD 09/14/18	0.0000	0.00	-13.12	0.00	0.00	0.00
325,634.650	CARMAX AUTO OWNER TRUST 2 4 A3	100.0523	328,919.87	300.56	325,804.99		-3,114.88
14315WAD2	2.020% 11/15/2024 DD 10/23/19	100.0523	328,919.87	300.56	325,804.99	0.49	-3,114.88

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				Local/Base			Local/Base
184,000.000	CENTERPOINT ENERGY INC	95.3278	190,694.62	452.29	175,403.23		-15,291.39
15189TAX5	2.950% 03/01/2030 DD 08/14/19	95.3278	190,694.62	452.29	175,403.23	0.26	-15,291.39
175,000.000	CHENIERE CORPUS CHRISTI HOLDIN	99.6999	187,039.61	2,447.79	174,474.88		-12,564.73
16412XAJ4	3.700% 11/15/2029 DD 05/15/20	99.6999	187,039.61	2,447.79	174,474.88	0.26	-12,564.73
409,967.510	CHESAPEAKE FUNDING 1A A1 144A	99.2042	411,548.88	163.03	406,704.95		-4,843.93
165183CJ1	0.870% 08/15/2032 DD 07/22/20	99.2042	411,548.88	163.03	406,704.95	0.61	-4,843.93
400,000.000	CITIGROUP COMMERCIAL MOR P7 A4	101.3444	436,348.99	1,237.21	405,377.56		-30,971.43
17325HBP8	3.712% 04/14/2050 DD 04/01/17	101.3444	436,348.99	1,237.21	405,377.56	0.61	-30,971.43
400,000.000	CITIGROUP COMMERCIAL MOR B2 A4	103.1317	446,937.25	1,336.41	412,526.72		-34,410.53
17327FAD8	4.009% 03/10/2051 DD 03/01/18	103.1317	446,937.25	1,336.41	412,526.72	0.62	-34,410.53
175,000.000	COMCAST CORP	102.1566	184,695.62	3,001.27	178,774.08		-5,921.54
20030NCR0	3.700% 04/15/2024 DD 10/05/18	102.1566	184,695.62	3,001.27	178,774.08	0.27	-5,921.54
0.000	COMCAST CORP 144A	0.0000	0.00	-18.92	0.00		0.00
20030NDR9	2.887% 11/01/2051 DD 08/19/21	0.0000	0.00	-18.92	0.00	0.00	0.00
96,000.000	DBJPM 20-C9 MORTGAGE TRU C9 A5	89.9919	93,966.09	154.07	86,392.20		-7,573.89
233063AT3	1.926% 08/15/2053 DD 08/01/20	89.9919	93,966.09	154.07	86,392.20	0.13	-7,573.89
186,000.000	DAIMLER TRUCKS FINANCE NO 144A	93.2396	185,236.26	1,109.96	173,425.68		-11,810.58
233853AF7	2.000% 12/14/2026 DD 12/14/21	93.2396	185,236.26	1,109.96	173,425.68	0.26	-11,810.58
190,000.000	DEERE & CO	106.6929	228,015.72	3,301.78	202,716.57		-25,299.15
244199BK0	3.750% 04/15/2050 DD 03/30/20	106.6929	228,015.72	3,301.78	202,716.57	0.30	-25,299.15
187,000.000	DELL INTERNATIONAL LLC / 144A	81.3818	186,759.54	1,942.14	152,184.02		-34,575.52
24703DBG5	3.450% 12/15/2051 DD 12/13/21	81.3818	186,759.54	1,942.14	152,184.02	0.23	-34,575.52
148,000.000	DEVON ENERGY CORP	115.5013	185,810.13	1,755.29	170,941.98		-14,868.15
25179MAL7	5.600% 07/15/2041 DD 07/12/11	115.5013	185,810.13	1,755.29	170,941.98	0.26	-14,868.15
118,000.000	DEVON ENERGY CORP	105.9091	128,417.81	2,050.20	124,972.71		-3,445.10
25179MBE2	5.875% 06/15/2028 DD 12/15/21	105.9091	128,417.81	2,050.20	124,972.71	0.19	-3,445.10
155,000.000	DISCOVERY COMMUNICATIONS LLC	103.9750	193,216.67	260.04	161,161.21		-32,055.46
25470DAT6	5.200% 09/20/2047 DD 09/21/17	103.9750	193,216.67	260.04	161,161.21	0.24	-32,055.46
158,000.000	DUKE ENERGY PROGRESS LLC	98.3328	174,726.21	259.93	155,365.82		-19,360.39
26442JAE4	3.600% 09/15/2047 DD 09/08/17	98.3328	174,726.21	259.93	155,365.82	0.23	-19,360.39
197,000.000	ERAC USA FINANCE LLC 144A	100.0821	231,531.43	3,447.36	197,161.69		-34,369.74
26884TAS1	4.200% 11/01/2046 DD 10/18/16	100.0821	231,531.43	3,447.36	197,161.69	0.29	-34,369.74
190,000.000	ENTERGY LOUISIANA LLC	105.5036	210,298.01	4,275.06	200,456.86		-9,841.15
29364WAK4	5.400% 11/01/2024 DD 11/16/09	105.5036	210,298.01	4,275.06	200,456.86	0.30	-9,841.15
199,422.480	ENTERPRISE FLEET FUN 1 A2 144A	97.8899	199,128.02	28.32	195,214.37		-3,913.65
29374EAB2	0.440% 12/21/2026 DD 02/24/21	97.8899	199,128.02	28.32	195,214.37	0.29	-3,913.65

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345,000.000 29375JAC8	ENTERPRISE FLEET FIN 1 A3 144A 3.270% 01/20/2028 DD 03/30/22	99.5679	344,981.36	60.66	343,509.19	0.51	-1,472.17
355,711.280 29375MAB3	ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20	98.3006	355,866.69	69.96	349,666.25	0.52	-6,200.44
180,000.000 29379VAT0	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	118.5914	242,697.84	1,785.13	213,464.57	0.32	-29,233.27
184,000.000 302491AU9	FMC CORP 3.450% 10/01/2029 DD 09/20/19	98.2392	196,360.24	3,188.17	180,760.06	0.27	-15,600.18
184,000.000 302635AC1	FS KKR CAPITAL CORP 4.750% 05/15/2022 DD 04/30/15	100.0638	184,243.44	3,305.23	184,117.42	0.27	-126.02
66,000.000 303075AA3	FACTSET RESEARCH SYSTEMS INC 2.900% 03/01/2027 DD 03/01/22	97.3173	65,889.00	159.65	64,229.45	0.10	-1,659.55
153,000.000 30321L2C5	F&G GLOBAL FUNDING 144A 2.000% 09/20/2028 DD 09/22/21	88.9536	150,116.61	90.08	136,099.03	0.20	-14,017.58
415,009.630 3136A53R5	FNMA GTD REMIC P/T 12-55 PD 3.000% 05/25/2042 DD 04/01/12	99.2777	436,259.79	1,037.57	412,012.18	0.62	-24,247.61
367,000.000 3136AX3J2	FNMA GTD REMIC P/T 17-M11 A2 2.980% 08/25/2029 DD 09/01/17	100.8963	395,566.44	911.40	370,289.24	0.55	-25,277.20
676,479.830 3138L7YQ3	FNMA POOL #0AM7018 3.751% 10/01/2029 DD 10/01/14	104.3894	748,583.23	2,185.05	706,173.20	1.05	-42,410.03
966,220.790 3138L9KW1	FNMA POOL #0AM8408 3.130% 04/01/2030 DD 04/01/15	101.4916	1,047,339.57	2,604.23	980,632.66	1.46	-66,706.91
454,100.880 3138LJQ78	FNMA POOL #0AN5877 3.070% 06/01/2027 DD 06/01/17	100.3024	481,963.89	1,200.47	455,474.08	0.68	-26,489.81
273,320.130 3138WK4X0	FNMA POOL #0AS9837 3.000% 06/01/2032 DD 06/01/17	101.0766	289,570.55	683.24	276,262.68	0.41	-13,307.87
142,413.330 3140J8KN2	FNMA POOL #0BM3900 4.000% 04/01/2048 DD 04/01/18	102.9715	153,564.51	474.61	146,645.12	0.22	-6,919.39
100,003.160 3140JAPG7	FNMA POOL #0BM5822 3.000% 11/01/2048 DD 04/01/19	99.4097	105,712.08	249.92	99,412.82	0.15	-6,299.26
218,403.020 3140JV6C1	FNMA POOL #0BO1766 4.500% 07/01/2049 DD 07/01/19	104.0110	236,544.68	819.02	227,163.14	0.34	-9,381.54
570,445.680 3140KHLY5	FNMA POOL #0BP9342 2.500% 07/01/2050 DD 06/01/20	95.7778	585,099.56	1,188.54	546,360.26	0.82	-38,739.30
804,719.110 3140KNFD5	FNMA POOL #0BQ2863 2.500% 09/01/2050 DD 09/01/20	95.8345	825,400.94	1,676.48	771,198.31	1.15	-54,202.63

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143,785.590	FNMA POOL #0CA0241	102.8955	154,976.80	479.26	147,948.97		-7,027.83
3140Q7HT7	4.000% 08/01/2047 DD 08/01/17	102.8955	154,976.80	479.26	147,948.97	0.22	-7,027.83
144,889.900	FNMA POOL #0CA4431	100.6252	153,313.41	422.53	145,795.76		-7,517.65
3140QB4R6	3.500% 10/01/2049 DD 09/01/19	100.6252	153,313.41	422.53	145,795.76	0.22	-7,517.65
24,333.970	FNMA POOL #0CA6307	95.9612	25,022.71	50.84	23,351.17		-1,671.54
3140QEAH5	2.500% 07/01/2050 DD 06/01/20	95.9612	25,022.71	50.84	23,351.17	0.03	-1,671.54
328,606.840	FNMA POOL #0CA6613	98.1028	344,101.84	821.50	322,372.39		-21,729.45
3140QEK35	3.000% 08/01/2050 DD 07/01/20	98.1028	344,101.84	821.50	322,372.39	0.48	-21,729.45
303,881.000	FNMA POOL #0CA6799	93.4981	304,509.14	506.54	284,123.10		-20,386.04
3140QERV6	2.000% 08/01/2050 DD 08/01/20	93.4981	304,509.14	506.54	284,123.10	0.42	-20,386.04
792,171.410	FNMA POOL #0CA7019	93.2069	790,259.81	1,320.29	738,358.57		-51,901.24
3140QEYR7	2.000% 09/01/2050 DD 08/01/20	93.2069	790,259.81	1,320.29	738,358.57	1.10	-51,901.24
278,913.692	FNMA POOL #0CB2170	98.0238	292,164.48	697.19	273,401.76		-18,762.72
3140QMMU5	3.000% 11/01/2051 DD 10/01/21	98.0238	292,164.48	697.19	273,401.76	0.41	-18,762.72
184,441.390	FNMA POOL #0FM2714	98.2918	192,307.89	460.97	181,290.69		-11,017.20
3140X6AQ4	3.000% 03/01/2050 DD 03/01/20	98.2918	192,307.89	460.97	181,290.69	0.27	-11,017.20
631,524.580	FNMA POOL #0FM6523	95.6747	647,558.96	1,315.64	604,209.17		-43,349.79
3140XAG97	2.500% 03/01/2051 DD 03/01/21	95.6747	647,558.96	1,315.64	604,209.17	0.90	-43,349.79
604,261.200	FNMA POOL #0FM7346	98.0588	630,150.05	1,510.63	592,531.47		-37,618.58
3140XBEU0	3.000% 05/01/2051 DD 05/01/21	98.0588	630,150.05	1,510.63	592,531.47	0.88	-37,618.58
670,000.000	FNMA POOL #0FS1185	100.6673	666,859.38	781.67	674,471.22		7,611.84
3140XGJ75	3.500% 04/01/2052 DD 03/01/22	100.6673	666,859.38	781.67	674,471.22	1.01	7,611.84
304,496.500	FNMA POOL #0MA1510	104.4366	332,322.62	1,014.94	318,005.77		-14,316.85
31418AVC9	4.000% 07/01/2043 DD 06/01/13	104.4366	332,322.62	1,014.94	318,005.77	0.47	-14,316.85
119,745.820	FNMA POOL #0MA2079	104.1836	130,723.00	399.22	124,755.47		-5,967.53
31418BJZ0	4.000% 11/01/2034 DD 10/01/14	104.1836	130,723.00	399.22	124,755.47	0.19	-5,967.53
271,078.400	FNMA POOL #0MA2923	100.9768	287,942.89	790.50	273,726.39		-14,216.50
31418CG99	3.500% 03/01/2037 DD 02/01/17	100.9768	287,942.89	790.50	273,726.39	0.41	-14,216.50
148,495.570	FNMA POOL #0MA3333	102.3303	159,003.91	495.07	151,955.95		-7,047.96
31418CV35	4.000% 03/01/2048 DD 03/01/18	102.3303	159,003.91	495.07	151,955.95	0.23	-7,047.96
796,808.510	FNMA POOL #0MA4381	100.3549	849,582.69	2,324.07	799,636.65		-49,946.04
31418D2P6	3.500% 06/01/2051 DD 06/01/21	100.3549	849,582.69	2,324.07	799,636.65	1.19	-49,946.04
522,887.910	FNMA POOL #0MA4334	96.7948	538,059.72	1,089.40	506,128.56		-31,931.16
31418DY89	2.500% 05/01/2041 DD 04/01/21	96.7948	538,059.72	1,089.40	506,128.56	0.76	-31,931.16
96,000.000	FEDEX CORP	106.7798	117,806.88	1,726.47	102,508.60		-15,298.28
31428XBE5	4.750% 11/15/2045 DD 10/23/15	106.7798	117,806.88	1,726.47	102,508.60	0.15	-15,298.28

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				Local/Base			Local/Base
670,000.000	FORD CREDIT AUTO OWNE 2 A 144A	92.8306	662,041.47	324.53	621,964.89		-40,076.58
34532JAA2	1.060% 04/15/2033 DD 10/09/20	92.8306	662,041.47	324.53	621,964.89	0.93	-40,076.58
336,272.140	GNMA II POOL #0MA0219	99.8317	353,579.21	840.72	335,706.03		-17,873.18
36179MG46	3.000% 07/20/2042 DD 07/01/12	99.8317	353,579.21	840.72	335,706.03	0.50	-17,873.18
206,000.000	GS MORTGAGE SECURITIES GC47 A5	92.8604	209,189.78	407.96	191,292.32		-17,897.46
36258RBA0	2.377% 05/12/2053 DD 05/01/20	92.8604	209,189.78	407.96	191,292.32	0.29	-17,897.46
850,000.000	GS MORTGAGE SECURITIES GSA2 A5	89.2263	830,431.21	1,425.07	758,423.55		-72,007.66
36264KAV2	2.012% 12/12/2053 DD 12/01/20	89.2263	830,431.21	1,425.07	758,423.55	1.13	-72,007.66
193,000.000	GENERAL MOTORS FINANCIAL CO IN	97.2414	199,435.25	1,498.38	187,675.86		-11,759.39
37045XCX2	2.750% 06/20/2025 DD 06/22/20	97.2414	199,435.25	1,498.38	187,675.86	0.28	-11,759.39
64,000.000	GOLDMAN SACHS GROUP INC/THE	99.9648	63,944.40	87.72	63,977.48		33.08
38141GZP2	3.000% 03/15/2024 DD 03/15/22	99.9648	63,944.40	87.72	63,977.48	0.10	33.08
210,639.470	GNMA GTD REMIC P/T 08-49 PB	104.4113	227,970.56	833.74	219,931.45		-8,039.11
38375XGH1	4.750% 06/20/2038 DD 06/01/08	104.4113	227,970.56	833.74	219,931.45	0.33	-8,039.11
300,474.480	GNMA GTD REMIC P/T 10-105 BH	99.3694	312,442.17	751.26	298,579.75		-13,862.42
38377DZ74	3.000% 01/16/2040 DD 08/01/10	99.3694	312,442.17	751.26	298,579.75	0.45	-13,862.42
220,000.000	GREATAMERICA LEASING 1 A3 144A	97.5517	219,067.40	34.17	214,613.78		-4,453.62
39154TBJ6	0.340% 08/15/2024 DD 02/10/21	97.5517	219,067.40	34.17	214,613.78	0.32	-4,453.62
203,000.000	HCA INC	103.7433	217,788.98	463.76	210,598.96		-7,190.02
404119BN8	5.000% 03/15/2024 DD 03/17/14	103.7433	217,788.98	463.76	210,598.96	0.31	-7,190.02
48,000.000	HCA INC 144A	97.8544	47,906.11	92.69	46,970.13		-935.98
404119CD9	3.125% 03/15/2027 DD 03/09/22	97.8544	47,906.11	92.69	46,970.13	0.07	-935.98
171,000.000	L3HARRIS TECHNOLOGIES INC	101.4961	182,905.98	6,094.14	173,558.28		-9,347.70
413875AR6	3.832% 04/27/2025 DD 04/27/15	101.4961	182,905.98	6,094.14	173,558.28	0.26	-9,347.70
775,000.000	HERTZ VEHICLE FINANC 2A A 144A	91.2924	768,551.17	245.00	707,516.18		-61,034.99
42806MAE9	1.680% 12/27/2027 DD 06/30/21	91.2924	768,551.17	245.00	707,516.18	1.06	-61,034.99
805,000.000	HERTZ VEHICLE FINANC 2A A 144A	93.5421	803,948.17	352.94	753,013.99		-50,934.18
42806MAN9	2.330% 06/26/2028 DD 01/19/22	93.5421	803,948.17	352.94	753,013.99	1.12	-50,934.18
86,000.000	HESS CORP	118.9236	112,939.92	2,506.02	102,274.30		-10,665.62
42809HAH0	5.800% 04/01/2047 DD 09/28/16	118.9236	112,939.92	2,506.02	102,274.30	0.15	-10,665.62
123,000.000	HOLLYFRONTIER CORP	104.1700	138,875.04	3,630.42	128,129.09		-10,745.95
436106AA6	5.875% 04/01/2026 DD 03/22/16	104.1700	138,875.04	3,630.42	128,129.09	0.19	-10,745.95
95,000.000	HOLLYFRONTIER CORP	97.6094	103,068.65	2,147.33	92,728.92		-10,339.73
436106AC2	4.500% 10/01/2030 DD 09/28/20	97.6094	103,068.65	2,147.33	92,728.92	0.14	-10,339.73
315,000.000	HOUSTON TX ARPT SYS REVENUE	95.2233	316,908.03	1,080.52	299,953.27		-16,954.76
442349EM4	1.372% 07/01/2025 DD 10/20/20	95.2233	316,908.03	1,080.52	299,953.27	0.45	-16,954.76

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				Local/Base			Local/Base
100,000.000	JPMDB COMMERCIAL MORTG COR7 A5	91.5186	99,802.56	181.66	91,518.64		-8,283.92
46652JAW2	2.180% 05/13/2053 DD 06/01/20	91.5186	99,802.56	181.66	91,518.64	0.14	-8,283.92
122,000.000	JEFFERIES GROUP LLC / JEFFERIE	101.6032	135,078.46	966.36	123,955.94		-11,122.52
47233JBH0	4.150% 01/23/2030 DD 01/23/18	101.6032	135,078.46	966.36	123,955.94	0.19	-11,122.52
140,000.000	JONES LANG LASALLE INC	100.8157	141,900.84	2,327.08	141,142.03		-758.81
48020QAA5	4.400% 11/15/2022 DD 11/09/12	100.8157	141,900.84	2,327.08	141,142.03	0.21	-758.81
193,000.000	KANSAS CITY SOUTHERN/OLD	100.1070	226,937.90	3,062.43	193,206.59		-33,731.31
485170BC7	4.200% 11/15/2069 DD 11/18/19	100.1070	226,937.90	3,062.43	193,206.59	0.29	-33,731.31
160,000.000	KEYSIGHT TECHNOLOGIES INC	102.8412	172,866.03	3,072.51	164,545.89		-8,320.14
49338LAB9	4.550% 10/30/2024 DD 10/30/15	102.8412	172,866.03	3,072.51	164,545.89	0.25	-8,320.14
0.000	LYB INTERNATIONAL FINANCE III	0.0000	0.00	-13.16	0.00		0.00
50249AAD5	4.200% 05/01/2050 DD 04/20/20	0.0000	0.00	-13.16	0.00	0.00	0.00
125,000.000	LXP INDUSTRIAL TRUST	92.2784	125,015.14	154.19	115,348.06		-9,667.08
529043AE1	2.700% 09/15/2030 DD 08/28/20	92.2784	125,015.14	154.19	115,348.06	0.17	-9,667.08
500,000.000	LOS ANGELES CNTY CA MET TRANSP	104.8159	543,539.21	8,216.26	524,079.30		-19,459.91
5447122J0	4.930% 06/01/2024 DD 11/16/10	104.8159	543,539.21	8,216.26	524,079.30	0.78	-19,459.91
126,000.000	MPLX LP	102.3981	137,921.71	433.07	129,021.61		-8,900.10
55336VAK6	4.125% 03/01/2027 DD 02/10/17	102.3981	137,921.71	433.07	129,021.61	0.19	-8,900.10
174,000.000	MAGALLANES INC 144A	102.3345	174,827.73	408.85	178,062.01		3,234.28
55903VAQ6	5.141% 03/15/2052 DD 03/15/22	102.3345	174,827.73	408.85	178,062.01	0.27	3,234.28
536,924.500	MERCEDES-BENZ AUTO RECEIV 1 A3	99.0779	538,196.93	134.98	531,973.36		-6,223.57
58769VAC4	0.550% 02/18/2025 DD 06/23/20	99.0779	538,196.93	134.98	531,973.36	0.79	-6,223.57
190,000.000	MET TRANSPRTN AUTH NY REVENUE	114.4181	254,843.81	3,714.23	217,394.43		-37,449.38
59261AG76	5.175% 11/15/2049 DD 05/14/20	114.4181	254,843.81	3,714.23	217,394.43	0.32	-37,449.38
425,000.000	MORGAN STANLEY CAPITAL BNK2 A4	98.8147	450,257.16	1,079.73	419,962.31		-30,294.85
61690YBU5	3.049% 11/15/2049 DD 11/01/16	98.8147	450,257.16	1,079.73	419,962.31	0.63	-30,294.85
250,000.000	MORGAN STANLEY BANK OF C32 A4	101.5419	272,330.61	775.00	253,854.65		-18,475.96
61691GAS9	3.720% 12/15/2049 DD 12/01/16	101.5419	272,330.61	775.00	253,854.65	0.38	-18,475.96
238,000.000	MORGAN STANLEY CAPITAL HR8 A4	90.4086	234,390.95	404.86	215,172.37		-19,218.58
61692BBP4	2.041% 07/15/2053 DD 07/01/20	90.4086	234,390.95	404.86	215,172.37	0.32	-19,218.58
425,000.000	MORGAN STANLEY BANK OF C29 A4	99.3947	453,477.47	1,177.69	422,427.52		-31,049.95
61766EBE4	3.325% 05/15/2049 DD 05/01/16	99.3947	453,477.47	1,177.69	422,427.52	0.63	-31,049.95
220,000.000	NATIONWIDE MUTUAL INSURAN 144A	99.4395	253,024.26	4,039.19	218,766.83		-34,257.43
638671AN7	4.350% 04/30/2050 DD 04/30/20	99.4395	253,024.26	4,039.19	218,766.83	0.33	-34,257.43
250,000.000	NEW YORK CITY NY TRANSITIONAL	91.6961	246,504.77	1,406.03	229,240.13		-17,264.64
64971XSX7	1.350% 05/01/2027 DD 09/24/20	91.6961	246,504.77	1,406.03	229,240.13	0.34	-17,264.64

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				Local/Base			Local/Base
400,000.000	NEW YORK CITY NY TRANSITIONAL	101.5379	414,958.16	2,904.84	406,151.68		-8,806.48
64972HW24	3.420% 07/15/2023 DD 10/25/18	101.5379	414,958.16	2,904.84	406,151.68	0.61	-8,806.48
400,000.000	NEW YORK ST URBAN DEV CORP REV	100.9305	424,261.59	594.15	403,721.80		-20,539.79
6500358N1	3.250% 03/15/2025 DD 01/16/19	100.9305	424,261.59	594.15	403,721.80	0.60	-20,539.79
141,000.000	NEXTERA ENERGY CAPITAL HOLDING	91.4570	140,962.70	1,035.97	128,954.42		-12,008.28
65339KBZ2	2.440% 01/15/2032 DD 12/13/21	91.4570	140,962.70	1,035.97	128,954.42	0.19	-12,008.28
275,000.000	NORTH CAROLINA ST UNIV AT RALE	91.6222	271,769.85	2,423.50	251,960.91		-19,808.94
658289K51	1.754% 10/01/2029 DD 07/07/20	91.6222	271,769.85	2,423.50	251,960.91	0.38	-19,808.94
175,000.000	OMNICOM GROUP INC	92.4559	176,163.02	758.25	161,797.76		-14,365.26
681919BD7	2.600% 08/01/2031 DD 05/03/21	92.4559	176,163.02	758.25	161,797.76	0.24	-14,365.26
49,000.000	ONEOK INC	102.9274	54,197.40	473.44	50,434.42		-3,762.98
682680AU7	4.550% 07/15/2028 DD 07/02/18	102.9274	54,197.40	473.44	50,434.42	0.08	-3,762.98
830,000.000	ONEMAIN FINANCIAL I 1A A1 144A	91.2943	820,327.58	622.44	757,742.94		-62,584.64
68269MAA2	1.550% 06/16/2036 DD 05/26/21	91.2943	820,327.58	622.44	757,742.94	1.13	-62,584.64
179,000.000	OWL ROCK CAPITAL CORP	93.9601	183,825.52	1,289.69	168,188.51		-15,637.01
69121KAE4	3.400% 07/15/2026 DD 12/08/20	93.9601	183,825.52	1,289.69	168,188.51	0.25	-15,637.01
177,000.000	PNC FINANCIAL SERVICES GROUP I	101.4742	185,093.11	1,182.32	179,609.41		-5,483.70
693475AV7	3.500% 01/23/2024 DD 01/23/19	101.4742	185,093.11	1,182.32	179,609.41	0.27	-5,483.70
205,000.000	PNC FINANCIAL SERVICES GROUP I	95.4871	210,948.82	1,011.73	195,748.51		-15,200.31
693475AZ8	2.550% 01/22/2030 DD 01/22/20	95.4871	210,948.82	1,011.73	195,748.51	0.29	-15,200.31
105,000.000	PACIFIC LIFECORP 144A	91.3645	111,124.51	160.82	95,932.75		-15,191.76
694476AE2	3.350% 09/15/2050 DD 09/15/20	91.3645	111,124.51	160.82	95,932.75	0.14	-15,191.76
126,000.000	PHILIP MORRIS INTERNATIONAL IN	96.9086	144,261.00	2,098.00	122,104.81		-22,156.19
718172BL2	4.250% 11/10/2044 DD 11/10/14	96.9086	144,261.00	2,098.00	122,104.81	0.18	-22,156.19
80,000.000	PITTSBURGH PA	93.0969	79,222.12	79.36	74,477.50		-4,744.62
725209PA2	1.189% 09/01/2026 DD 08/27/20	93.0969	79,222.12	79.36	74,477.50	0.11	-4,744.62
166,000.000	PLAINS ALL AMERICAN PIPELINE L	95.9658	181,345.52	1,016.91	159,303.29		-22,042.23
72650RBH4	4.900% 02/15/2045 DD 12/09/14	95.9658	181,345.52	1,016.91	159,303.29	0.24	-22,042.23
95,000.000	ROPER TECHNOLOGIES INC	92.9005	93,687.57	43.35	88,255.44		-5,432.13
776743AM8	1.000% 09/15/2025 DD 09/01/20	92.9005	93,687.57	43.35	88,255.44	0.13	-5,432.13
199,000.000	SBL HOLDINGS INC 144A	96.4169	209,491.91	1,154.96	191,869.54		-17,622.37
78397DAB4	5.000% 02/18/2031 DD 02/16/21	96.4169	209,491.91	1,154.96	191,869.54	0.29	-17,622.37
133,000.000	SABINE PASS LIQUEFACTION LLC	105.8320	147,241.91	608.26	140,756.56		-6,485.35
785592AM8	5.625% 03/01/2025 DD 09/01/15	105.8320	147,241.91	608.26	140,756.56	0.21	-6,485.35
211,000.000	SAMMONS FINANCIAL GROUP I 144A	92.1326	218,175.75	3,256.00	194,399.70		-23,776.05
79588TAD2	3.350% 04/16/2031 DD 04/16/21	92.1326	218,175.75	3,256.00	194,399.70	0.29	-23,776.05

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300,000.000	SAN FRANCISCO CALIF CITY &CNTY	101.6089	308,364.05	3,932.53	304,826.61		-3,537.44
79766DLS6	3.146% 05/01/2023 DD 02/07/19	101.6089	308,364.05	3,932.53	304,826.61	0.46	-3,537.44
421,226.380	SANTANDER DRIVE AUTO RECEI 3 B	99.8410	421,679.55	132.77	420,556.76		-1,122.79
80285WAE7	0.690% 03/17/2025 DD 09/23/20	99.8410	421,679.55	132.77	420,556.76	0.63	-1,122.79
775,000.000	SANTANDER DRIVE AUTO RECEI 3 B	98.3061	773,330.58	212.50	761,871.89		-11,458.69
80287EAD7	0.600% 12/15/2025 DD 07/21/21	98.3061	773,330.58	212.50	761,871.89	1.14	-11,458.69
235,000.000	SEMPRA ENERGY	98.1575	259,019.29	1,488.55	230,670.03		-28,349.26
816851BH1	3.800% 02/01/2038 DD 01/12/18	98.1575	259,019.29	1,488.55	230,670.03	0.34	-28,349.26
96,000.000	SOUTHERN COPPER CORP	100.6530	97,475.28	1,334.38	96,626.88		-848.40
84265VAF2	3.500% 11/08/2022 DD 11/08/12	100.6530	97,475.28	1,334.38	96,626.88	0.14	-848.40
88,000.000	STORE CAPITAL CORP	90.5002	87,687.34	894.39	79,640.20		-8,047.14
862121AC4	2.750% 11/18/2030 DD 11/18/20	90.5002	87,687.34	894.39	79,640.20	0.12	-8,047.14
182,000.000	T-MOBILE USA INC	100.7713	192,799.62	2,951.67	183,403.76		-9,395.86
87264ABB0	3.500% 04/15/2025 DD 04/15/21	100.7713	192,799.62	2,951.67	183,403.76	0.27	-9,395.86
181,000.000	T-MOBILE USA INC 144A	85.4547	179,975.86	3,900.15	154,672.95		-25,302.91
87264ACM5	3.400% 10/15/2052 DD 08/13/21	85.4547	179,975.86	3,900.15	154,672.95	0.23	-25,302.91
260,000.000	TIME WARNER CABLE LLC	115.0238	345,646.11	7,095.88	299,061.82		-46,584.29
88732JAJ7	6.550% 05/01/2037 DD 04/09/07	115.0238	345,646.11	7,095.88	299,061.82	0.45	-46,584.29
260,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	99.3395	270,332.34	125.23	258,282.62		-12,049.72
89231XAA9	2.560% 11/25/2031 DD 06/19/19	99.3395	270,332.34	125.23	258,282.62	0.39	-12,049.72
155,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	94.8515	155,521.95	39.34	147,019.76		-8,502.19
89237JAA4	1.350% 05/25/2033 DD 06/08/20	94.8515	155,521.95	39.34	147,019.76	0.22	-8,502.19
120,000.000	TRANSATLANTIC HOLDINGS INC	144.2191	187,465.74	3,226.96	173,062.93		-14,402.81
893521AB0	8.000% 11/30/2039 DD 11/23/09	144.2191	187,465.74	3,226.96	173,062.93	0.26	-14,402.81
3,632,900.000	U S TREASURY BOND	97.6563	3,822,337.60	11,290.09	3,547,753.91		-274,583.69
912810RK6	2.500% 02/15/2045 DD 02/15/15	97.6563	3,822,337.60	11,290.09	3,547,753.91	5.30	-274,583.69
2,429,300.000	U S TREASURY BOND	77.1328	1,987,736.68	4,152.29	1,873,787.40		-113,949.28
912810SP4	1.375% 08/15/2050 DD 08/15/20	77.1328	1,987,736.68	4,152.29	1,873,787.40	2.80	-113,949.28
883,500.000	U S TREASURY NOTE	101.3164	910,604.63	2,882.97	895,130.45		-15,474.18
9128286B1	2.625% 02/15/2029 DD 02/15/19	101.3164	910,604.63	2,882.97	895,130.45	1.34	-15,474.18
1,749,400.000	U S TREASURY NOTE	96.6055	1,783,474.17	10,758.57	1,690,016.07		-93,458.10
912828R36	1.625% 05/15/2026 DD 05/15/16	96.6055	1,783,474.17	10,758.57	1,690,016.07	2.52	-93,458.10
358,900.000	U S TREASURY NOTE	95.7031	344,148.54	892.29	343,478.52		-670.02
912828Z78	1.500% 01/31/2027 DD 01/31/20	95.7031	344,148.54	892.29	343,478.52	0.51	-670.02
545,200.000	U S TREASURY NOTE	92.8125	513,494.43	225.91	506,013.75		-7,480.68
91282CAB7	0.250% 07/31/2025 DD 07/31/20	92.8125	513,494.43	225.91	506,013.75	0.76	-7,480.68

HB2F20000002 - STERLING CORE FIXED

3/31/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
96,000.000	RAYTHEON TECHNOLOGIES CORP	110.3777	117,384.23	1,439.81	105,962.56		-11,421.67
913017BT5	4.500% 06/01/2042 DD 06/01/12	110.3777	117,384.23	1,439.81	105,962.56	0.16	-11,421.67
208,000.000	VERIZON COMMUNICATIONS INC	94.1313	207,884.69	97.32	195,793.04		-12,091.65
92343VGG3	1.450% 03/20/2026 DD 03/22/21	94.1313	207,884.69	97.32	195,793.04	0.29	-12,091.65
140,000.000	VIATRIS INC	86.4123	120,312.60	1,492.40	120,977.22		664.62
92556VAE6	3.850% 06/22/2040 DD 06/22/21	86.4123	120,312.60	1,492.40	120,977.22	0.18	664.62
145,000.000	VIRGINIA ELECTRIC AND POWER CO	100.3233	145,726.70	182.24	145,468.85		-257.85
927804FN9	2.750% 03/15/2023 DD 03/14/13	100.3233	145,726.70	182.24	145,468.85	0.22	-257.85
176,000.000	VONTIER CORP	88.8050	173,085.91	2,596.24	156,296.80		-16,789.11
928881AF8	2.950% 04/01/2031 DD 10/01/21	88.8050	173,085.91	2,596.24	156,296.80	0.23	-16,789.11
600,000.000	WFRBS COMMERCIAL MORTGA C20 A5	100.8641	636,141.85	1,997.64	605,184.54		-30,957.31
92890FAU0	3.995% 05/15/2047 DD 05/01/14	100.8641	636,141.85	1,997.64	605,184.54	0.90	-30,957.31
107,000.000	WFRBS COMMERCIAL MORTGA C20 AS	100.4643	112,877.62	372.31	107,496.79		-5,380.83
92890FBB1	4.176% 05/15/2047 DD 05/01/14	100.4643	112,877.62	372.31	107,496.79	0.16	-5,380.83
400,000.000	WFRBS COMMERCIAL MORTGA C22 A5	100.7719	425,019.00	1,250.54	403,087.52		-21,931.48
92890KBA2	3.752% 09/15/2057 DD 09/01/14	100.7719	425,019.00	1,250.54	403,087.52	0.60	-21,931.48
96,000.000	VULCAN MATERIALS CO	104.6480	117,439.66	1,277.27	100,462.06		-16,977.60
929160AV1	4.500% 06/15/2047 DD 06/15/17	104.6480	117,439.66	1,277.27	100,462.06	0.15	-16,977.60
154,000.000	WELLS FARGO COMMERCIAL C56 A5	93.5434	156,717.70	314.03	144,056.77		-12,660.93
95002RAX6	2.448% 06/15/2053 DD 06/01/20	93.5434	156,717.70	314.03	144,056.77	0.22	-12,660.93
327,000.000	WELLS FARGO COMMERCIAL C57 A4	91.0773	324,447.45	577.22	297,822.90		-26,624.55
95002XBD6	2.118% 08/15/2053 DD 08/01/20	91.0773	324,447.45	577.22	297,822.90	0.44	-26,624.55
60,000.000	WESTLAKE CORP	83.7216	57,810.72	215.66	50,232.93		-7,577.79
960413AY8	2.875% 08/15/2041 DD 08/19/21	83.7216	57,810.72	215.66	50,232.93	0.08	-7,577.79
650,000.000	WHEELS SPV 2 LLC 1A A3 144A	96.8909	648,381.98	129.96	629,790.53		-18,591.45
96328DBU7	0.620% 08/20/2029 DD 09/21/20	96.8909	648,381.98	129.96	629,790.53	0.94	-18,591.45
329,000.000	BX COMMERCIAL MORT ACNT C 144A	98.4445	328,246.44	511.20	323,882.24		-4,364.20
05609QAE6	VAR RT 11/15/2038 DD 11/19/21	98.4445	328,246.44	511.20	323,882.24	0.48	-4,364.20
341,000.000	BX COMMERCIAL MORTG AHP A 144A	98.6901	340,014.55	207.91	336,533.10		-3,481.45
05610FAA5	VAR RT 01/17/2039 DD 02/15/22	98.6901	340,014.55	207.91	336,533.10	0.50	-3,481.45
341,000.000	BX COMMERCIAL MORTG LP2 A 144A	97.9954	339,566.15	212.22	334,164.18		-5,401.97
05610HAA1	VAR RT 02/15/2039 DD 02/22/22	97.9954	339,566.15	212.22	334,164.18	0.50	-5,401.97
381,000.000	BANK OF AMERICA CORP	99.1562	406,157.19	3,677.04	377,784.99		-28,372.20
06051GHD4	VAR RT 12/20/2028 DD 12/20/17	99.1562	406,157.19	3,677.04	377,784.99	0.56	-28,372.20
395,000.000	BANK OF AMERICA CORP	87.3391	377,222.83	1,430.68	344,989.37		-32,233.46
06051GJF7	VAR RT 07/23/2031 DD 07/23/20	87.3391	377,222.83	1,430.68	344,989.37	0.52	-32,233.46

HB2F20000002 - STERLING CORE FIXED

3/31/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
177,000.000	BANK OF AMERICA CORP	99.4049	178,256.68	236.39	175,946.76		-2,309.92
06051GJU4	VAR RT 04/22/2025 DD 04/22/21	99.4049	178,256.68	236.39	175,946.76	0.26	-2,309.92
327,000.000	BX TRUST 2021-RISE RISE C 144A	97.3685	327,000.00	285.21	318,395.09		-8,604.91
12434EAE0	VAR RT 11/15/2036 DD 12/15/21	97.3685	327,000.00	285.21	318,395.09	0.48	-8,604.91
383,000.000	BX COMMERCIAL MORTG CIP A 144A	98.3728	382,458.41	238.37	376,767.82		-5,690.59
12434FAA5	VAR RT 12/15/2038 DD 12/21/21	98.3728	382,458.41	238.37	376,767.82	0.56	-5,690.59
415,000.000	CD 2016-CD2 MORTGAGE TR CD2 A4	100.5296	448,804.28	1,219.54	417,198.01		-31,606.27
12515ABE9	VAR RT 11/10/2049 DD 12/01/16	100.5296	448,804.28	1,219.54	417,198.01	0.62	-31,606.27
122,000.000	CITIGROUP INC	117.1548	160,612.72	104.58	142,928.88		-17,683.84
172967MM0	VAR RT 03/26/2041 DD 03/26/20	117.1548	160,612.72	104.58	142,928.88	0.21	-17,683.84
343,000.000	CITIGROUP INC	99.0273	345,255.44	383.34	339,663.64		-5,591.80
172967MW8	VAR RT 05/01/2025 DD 05/04/21	99.0273	345,255.44	383.34	339,663.64	0.51	-5,591.80
221,000.000	DOMINION ENERGY INC	99.8801	230,296.13	848.24	220,734.99		-9,561.14
25746UDB2	STEP 08/15/2024 DD 05/15/2019	99.8801	230,296.13	848.24	220,734.99	0.33	-9,561.14
114,000.000	FIRST CITIZENS BANCSHARES INC/	97.5747	115,323.67	175.78	111,235.20		-4,088.47
31946MAA1	VAR RT 03/15/2030 DD 03/04/20	97.5747	115,323.67	175.78	111,235.20	0.17	-4,088.47
175,000.000	GS MORTGAGE SECURITIES GS4 A4	99.8279	188,316.15	501.89	174,698.79		-13,617.36
36251XAR8	VAR RT 11/10/2049 DD 11/01/16	99.8279	188,316.15	501.89	174,698.79	0.26	-13,617.36
366,000.000	GOLDMAN SACHS GROUP INC/THE	91.6910	357,825.13	1,247.23	335,589.23		-22,235.90
38141GXM1	VAR RT 12/09/2026 DD 12/09/20	91.6910	357,825.13	1,247.23	335,589.23	0.50	-22,235.90
232,000.000	MORGAN STANLEY	96.7077	236,956.74	2,170.13	224,361.82		-12,594.92
6174468Q5	VAR RT 04/28/2026 DD 04/28/20	96.7077	236,956.74	2,170.13	224,361.82	0.34	-12,594.92
223,000.000	MORGAN STANLEY	100.9079	253,770.86	1,713.88	225,024.65		-28,746.21
61744YAL2	VAR RT 07/22/2038 DD 07/24/17	100.9079	253,770.86	1,713.88	225,024.65	0.34	-28,746.21
354,000.000	OPG TRUST 2021-POR PORT B 144A	96.6466	351,218.74	185.56	342,129.11		-9,089.63
67118AAG0	VAR RT 10/15/2036 DD 10/07/21	96.6466	351,218.74	185.56	342,129.11	0.51	-9,089.63
260,000.000	SBA TOWER TRUST 2A C 144A	101.0102	269,392.91	459.68	262,626.39		-6,766.52
78403DAH3	VAR RT 10/15/2049 DD 10/15/14	101.0102	269,392.91	459.68	262,626.39	0.39	-6,766.52
191,000.000	CHARLES SCHWAB CORP/THE	98.8131	191,926.37	141.97	188,733.05		-3,193.32
808513BQ7	VAR RT 05/13/2026 DD 05/13/21	98.8131	191,926.37	141.97	188,733.05	0.28	-3,193.32
394,000.000	WELLS FARGO & CO	89.7023	402,175.36	5,101.39	353,426.94		-48,748.42
95000U2Q5	VAR RT 04/30/2041 DD 04/30/20	89.7023	402,175.36	5,101.39	353,426.94	0.53	-48,748.42
SUBTOTAL UNITED STATES			64,718,862.89	284,435.40	60,824,625.22		-3,894,237.67
			64,718,862.89	284,435.40	60,824,625.22	90.86	-3,894,237.67
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			68,676,124.53	312,336.31	64,558,110.81		-4,118,013.72
			68,676,124.53	312,336.31	64,558,110.81	96.42	-4,118,013.72
TOTAL FIXED INCOME SECURITIES			68,676,124.53	312,336.31	64,558,110.81	96.42	-4,118,013.72
PREFERRED SECURITIES							



Asset and Accrual Detail - By Asset type

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

HB2F20000002 - STERLING CORE FIXED

3/31/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
U.S. DOLLAR							
UNITED STATES							
202,000.000	PNC FINANCIAL SERVICES GROUP I	99.4982	202,000.00	1,322.42	200,986.40		-1,013.60
693475AK1	VAR RT 12/31/2049 DD 07/27/11	99.4982	202,000.00	1,322.42	200,986.40	0.30	-1,013.60
TOTAL ASSETS - BASE:			<u><u>71,077,156.46</u></u>	<u><u>313,735.37</u></u>	<u><u>66,958,129.14</u></u>	<u><u>100.00</u></u>	<u><u>-4,119,027.32</u></u>
NET ASSETS - BASE:					<u><u>67,271,864.51</u></u>		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
263,042.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	263,042.16	263,042.16	8	0.00
		263,042.16	263,042.16	8	0.00
INSURANCE POLICIES/ANNUITIES					
216,906.72717	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,939,303.06	2,882,106.01	92	0.00
		2,939,303.06	2,882,106.01	92	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
13,407.18	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	13,407.18	13,407.18	0	0.00
		13,407.18	13,407.18	0	0.00
COMMON STOCK					
800	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	60,664.00	66,174.50	1	0.00
500	CUSIP # 22160K105 COSTCO WHOLESALE CORP	287,925.00	223,474.90	4	0.00
2,700	CUSIP # 294628102 EQUITY COMMONWEALTH	76,167.00	69,116.29	1	0.00
2,400	CUSIP # 343498101 FLOWERS FOODS INC	61,704.00	68,042.50	1	0.00
1,500	CUSIP # 349553107 FORTIS INC	74,250.00	69,002.35	1	0.00
400	CUSIP # 713448108 PEPSICO INC	66,952.00	69,802.50	1	0.00
400	CUSIP # 742718109 PROCTER & GAMBLE CO	61,120.00	64,701.42	1	0.00
1,300	CUSIP # 92343V104 VERIZON COMMUNICATIONS	66,222.00	68,499.37	1	0.00
		755,004.00	698,813.83	12	0.00
FOREIGN STOCK					
1,300	CUSIP # 05534B760 BCE INC	72,098.00	66,068.50	1	942.81

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,600	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	71,120.00	67,165.06	1	0.00
3,000	CUSIP # 87971M103 TELUS CORPORATION	78,420.00	68,552.50	1	774.57
		221,638.00	201,786.06	3	1,717.38
MUTUAL FUNDS - FIXED INCOME					
17,000	CUSIP # 72201R718 PIMCO ENHANCED LOW DURATION ETF	1,658,010.00	1,737,270.80	26	0.00
5,000	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	500,800.00	510,031.43	8	0.00
54,000	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	1,330,290.00	1,305,522.70	21	0.00
		3,489,100.00	3,552,824.93	54	0.00
MUTUAL FUNDS - EQUITY					
9,400	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	577,160.00	597,736.28	9	0.00
		577,160.00	597,736.28	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,373,412.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,373,412.70	1,373,412.70	21	0.00
		1,373,412.70	1,373,412.70	21	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
22,251.22	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	22,251.22	22,251.22	0	0.00
		22,251.22	22,251.22	0	0.00
COMMON STOCK					
1,300	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	98,579.00	107,532.00	1	0.00
1,100	CUSIP # 22160K105 COSTCO WHOLESALE CORP	633,435.00	491,641.78	6	0.00
4,000	CUSIP # 294628102 EQUITY COMMONWEALTH	112,840.00	102,393.30	1	0.00
3,600	CUSIP # 343498101 FLOWERS FOODS INC	92,556.00	102,062.50	1	0.00
2,200	CUSIP # 349553107 FORTIS INC	108,900.00	101,202.28	1	0.00
600	CUSIP # 713448108 PEPSICO INC	100,428.00	104,702.50	1	0.00
700	CUSIP # 742718109 PROCTER & GAMBLE CO	106,960.00	113,225.61	1	0.00
1,900	CUSIP # 92343V104 VERIZON COMMUNICATIONS	96,786.00	100,113.31	1	0.00
		1,350,484.00	1,222,873.28	13	0.00
FOREIGN STOCK					
2,000	CUSIP # 05534B760 BCE INC	110,920.00	101,642.50	1	1,450.48

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,400	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	106,680.00	100,746.34	1	0.00
4,500	CUSIP # 87971M103 TELUS CORPORATION	117,630.00	102,827.50	1	1,161.86
		335,230.00	305,216.34	3	2,612.34
	MUTUAL FUNDS - FIXED INCOME				
10,200	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,270,614.00	1,331,572.50	12	0.00
40,600	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	1,000,181.00	1,001,235.04	10	0.00
		2,270,795.00	2,332,807.54	22	0.00
	MUTUAL FUNDS - EQUITY				
23,600	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,449,040.00	1,500,695.82	14	0.00
17,600	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	947,760.00	1,005,490.50	9	0.00
		2,396,800.00	2,506,186.32	23	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
3,928,924.66	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,928,924.66	3,928,924.66	38	0.00
		3,928,924.66	3,928,924.66	38	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,494.69	0.00	-4,494.69		0.00
			-4,494.69	0.00	-4,494.69	-0.02	0.00
	PAYABLE FOR TRUSTEE FEES		-1,843.64	0.00	-1,843.64		0.00
			-1,843.64	0.00	-1,843.64	-0.01	0.00
	REBATE RECEIVABLE		8,618.47	0.00	8,618.47		0.00
			8,618.47	0.00	8,618.47	0.03	0.00
	MSC PAYABLE - CLASS C2		-20,096.86	0.00	-20,096.86		0.00
			-20,096.86	0.00	-20,096.86	-0.07	0.00
SUBTOTAL U.S. DOLLAR			-17,816.72	0.00	-17,816.72		0.00
			-17,816.72	0.00	-17,816.72	-0.07	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-17,816.72	0.00	-17,816.72		0.00
			-17,816.72	0.00	-17,816.72	-0.07	0.00
TOTAL CASH & CASH EQUIVALENTS			-17,816.72	0.00	-17,816.72	-0.07	0.00
EQUITY							
U.S. DOLLAR							
UNITED STATES							
44,772.607	BANK OF NEW YORK MELLON EMPLOY	150.5397	6,526,330.20	0.00	6,740,055.72		213,725.52
06427F819	BK OF NY MELLON/AGGREGATE BD	150.5397	6,526,330.20	0.00	6,740,055.72	24.89	213,725.52
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-103.21	0.00	-103.21		0.00
			-103.21	0.00	-103.21	0.00	0.00
1,508,946.220	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,508,946.22	146.28	1,508,946.22		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,508,946.22	146.28	1,508,946.22	5.57	0.00
SUBTOTAL UNITED STATES			1,508,843.01	146.28	1,508,843.01		0.00
			1,508,843.01	146.28	1,508,843.01	5.57	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,508,843.01	146.28	1,508,843.01		0.00
			1,508,843.01	146.28	1,508,843.01	5.57	0.00
TOTAL CASH & CASH EQUIVALENTS			1,508,843.01	146.28	1,508,843.01	5.57	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							

HB9F10000002 - ULLICO J FOR JOBS CI

3/31/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
UNITED STATES							
1,112,159.441	ULLICO SEPARATE ACCOUNT J	16.9361	17,058,721.16	0.00	18,835,615.70		1,776,894.54
99VVBW47		16.9361	17,058,721.16	0.00	18,835,615.70	69.55	1,776,894.54
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		13,535.30	0.00	13,535.30		0.00
			13,535.30	0.00	13,535.30	0.05	0.00
	TOTAL ASSETS - BASE:		<u><u>25,089,612.95</u></u>	<u><u>146.28</u></u>	<u><u>27,080,233.01</u></u>	<u><u>99.99</u></u>	<u><u>1,990,620.06</u></u>
	NET ASSETS - BASE:				<u><u>27,080,379.29</u></u>		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6,252.14	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	6,252.14	6,252.14	0	0.00
		6,252.14	6,252.14	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,511	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	321,923.59	345,888.53	11	0.00
3,696	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	302,702.40	313,113.90	11	0.00
7,144	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	556,517.60	570,390.75	20	0.00
12,106	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	634,838.64	676,558.07	23	0.00
6,054	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	303,305.40	317,028.78	11	0.00
		2,119,287.63	2,222,980.03	75	0.00
MUTUAL FUNDS - EQUITY					
3,407	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	163,638.21	113,075.32	6	0.00
1,161	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	53,556.93	40,511.63	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
567	CUSIP # 922908736 VANGUARD GROWTH ETF	163,069.20	93,251.17	6	0.00
905	CUSIP # 922908744 VANGUARD VALUE ETF	133,740.90	81,954.33	5	0.00
198	CUSIP # 922908751 VANGUARD SMALL CAP ETF	42,078.96	23,092.57	1	0.00
		556,084.20	351,885.02	20	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
129,867.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	129,867.84	129,867.84	5	0.00
		129,867.84	129,867.84	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
24,390.89	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	24,390.89	24,390.89	0	0.00
		24,390.89	24,390.89	0	0.00
MUTUAL FUNDS - FIXED INCOME					
11,780	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,080,108.20	1,137,611.53	9	0.00
12,233	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,001,882.70	1,043,523.26	8	0.00
23,514	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,831,740.60	1,890,206.26	15	0.00
40,181	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,107,091.64	2,258,901.88	17	0.00
20,071	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,005,557.10	1,059,437.10	8	0.00
		7,026,380.24	7,389,680.03	58	0.00
MUTUAL FUNDS - EQUITY					
29,046	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,395,079.38	1,152,663.80	12	0.00
10,256	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	473,109.28	425,215.41	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,080	CUSIP # 922908736 VANGUARD GROWTH ETF	1,461,008.00	826,176.89	12	0.00
7,819	CUSIP # 922908744 VANGUARD VALUE ETF	1,155,491.82	796,179.82	10	0.00
1,563	CUSIP # 922908751 VANGUARD SMALL CAP ETF	332,168.76	213,810.25	3	0.00
		4,816,857.24	3,414,046.17	40	0.00
COMMON TRUST FUNDS - FIXED INCOME					
248,962.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	248,962.36	248,962.36	2	0.00
		248,962.36	248,962.36	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
120,200.99	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	120,200.99	120,200.99	0	0.00
		120,200.99	120,200.99	0	0.00
MUTUAL FUNDS - FIXED INCOME					
29,382	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,694,035.58	2,828,128.70	6	0.00
30,407	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,490,333.30	2,610,433.45	5	0.00
61,898	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,821,854.20	4,976,471.75	10	0.00
100,478	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,269,066.32	5,476,968.96	11	0.00
51,774	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,593,877.40	2,737,276.68	5	0.00
		17,869,166.80	18,629,279.54	38	0.00
MUTUAL FUNDS - EQUITY					
169,925	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,161,497.75	6,149,599.19	17	0.00
59,460	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,742,889.80	2,125,709.03	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,270	CUSIP # 922908736 VANGUARD GROWTH ETF	8,418,052.00	3,581,262.78	18	0.00
44,874	CUSIP # 922908744 VANGUARD VALUE ETF	6,631,479.72	4,246,777.28	14	0.00
9,149	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,944,345.48	1,056,867.62	4	0.00
		27,898,264.75	17,160,215.90	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,352,028.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,352,028.71	1,352,028.71	3	0.00
		1,352,028.71	1,352,028.71	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
31,513.92	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	31,513.92	31,513.92	0	0.00
		31,513.92	31,513.92	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,273	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	575,171.37	590,666.30	4	0.00
6,607	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	541,113.30	561,753.13	4	0.00
13,507	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,052,195.30	1,073,543.36	8	0.00
22,453	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,177,435.32	1,239,088.10	9	0.00
11,304	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	566,330.40	591,021.78	4	0.00
		3,912,245.69	4,056,072.67	28	0.00
MUTUAL FUNDS - EQUITY					
57,628	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,767,872.84	2,404,707.45	20	0.00
19,708	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	909,130.04	841,996.35	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,918	CUSIP # 922908736 VANGUARD GROWTH ETF	2,852,416.80	1,390,931.71	21	0.00
14,954	CUSIP # 922908744 VANGUARD VALUE ETF	2,209,902.12	1,481,282.37	16	0.00
3,111	CUSIP # 922908751 VANGUARD SMALL CAP ETF	661,149.72	426,859.34	5	0.00
		9,400,471.52	6,545,777.22	68	0.00
COMMON TRUST FUNDS - FIXED INCOME					
494,866.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	494,866.06	494,866.06	4	0.00
		494,866.06	494,866.06	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
114,637.28	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	114,637.28	114,637.28	1	0.00
		114,637.28	114,637.28	1	0.00
MUTUAL FUNDS - FIXED INCOME					
7,154	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	655,950.26	714,821.71	3	0.00
7,385	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	604,831.50	634,138.72	3	0.00
14,244	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,109,607.60	1,134,758.61	5	0.00
25,030	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,312,573.20	1,382,966.44	6	0.00
12,280	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	615,228.00	644,172.23	3	0.00
		4,298,190.56	4,510,857.71	19	0.00
MUTUAL FUNDS - EQUITY					
108,742	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	5,222,878.26	4,285,882.76	23	0.00
36,356	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,677,102.28	1,586,137.75	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,794	CUSIP # 922908736 VANGUARD GROWTH ETF	5,405,154.40	2,498,423.09	24	0.00
28,257	CUSIP # 922908744 VANGUARD VALUE ETF	4,175,819.46	2,728,254.33	18	0.00
5,962	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,267,044.24	748,266.18	6	0.00
		17,747,998.64	11,846,964.11	78	0.00
COMMON TRUST FUNDS - FIXED INCOME					
595,710.27	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	595,710.27	595,710.27	3	0.00
		595,710.27	595,710.27	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
22,507.48	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	22,507.48	22,507.48	0	0.00
		22,507.48	22,507.48	0	0.00
MUTUAL FUNDS - EQUITY					
50,905	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,444,967.15	1,961,374.59	28	0.00
16,729	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	771,708.77	683,467.15	9	0.00
8,753	CUSIP # 922908736 VANGUARD GROWTH ETF	2,517,362.80	1,226,958.56	29	0.00
13,427	CUSIP # 922908744 VANGUARD VALUE ETF	1,984,242.06	1,222,126.14	23	0.00
2,835	CUSIP # 922908751 VANGUARD SMALL CAP ETF	602,494.20	355,298.96	7	0.00
		8,320,774.98	5,449,225.40	95	0.00
COMMON TRUST FUNDS - FIXED INCOME					
422,680.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	422,680.86	422,680.86	5	0.00
		422,680.86	422,680.86	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2022 through 03/31/2022
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,667.74	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	2,667.74	2,667.74	0	0.00
		2,667.74	2,667.74	0	0.00
MUTUAL FUNDS - FIXED INCOME					
2,425	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	222,348.25	241,896.23	15	0.00
2,488	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	203,767.20	217,371.57	14	0.00
4,863	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	378,827.70	392,506.79	25	0.00
8,292	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	434,832.48	480,879.47	29	0.00
4,142	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	207,514.20	220,480.30	14	0.00
		1,447,289.83	1,553,134.36	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
42,109.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	42,109.40	42,109.40	3	0.00
		42,109.40	42,109.40	3	0.00

Holdings



WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,636,595.620	Local	1,636,595.62	1.000000	1,636,595.62	0.00	0.37
			Base	1,636,595.62	1.000000	1,636,595.62	0.00	0.37

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,636,595.620	Local	1,636,595.62		1,636,595.62	0.00	0.37
		Base	1,636,595.62		1,636,595.62	0.00	0.37

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,636,595.620	Base	1,636,595.62		1,636,595.62	0.00	0.37

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		8,721,983.040	Local	8,721,983.04	0.026572	31 Dec 2030	8,721,983.04	1.96
			Base	8,721,983.04	100.000000	8,721,983.04	0.00	1.96

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	8,721,983.040	Local	8,721,983.04		8,721,983.04	0.00	1.96
		Base	8,721,983.04		8,721,983.04	0.00	1.96

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	8,721,983.040	Base	8,721,983.04		8,721,983.04	0.00	1.96

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00192NAA5	AVENUE OF AMERICAS AOA 2021 1177 A 144A	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		580,000.000	Local	579,291.00	1.271400	15 Oct 2038	564,709.00	0.13
Original Face:		580,000.000	Base	579,291.00	97.363620	564,709.00	-14,582.00	0.13

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.550000	15 Aug 2041		
	30,000.000	Local		132.445367	39,733.61	116.509170	34,952.75	-4,780.86	0.01
		Base		132.445367	39,733.61	116.509170	34,952.75	-4,780.86	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	42,000.000	Local		87.470881	36,737.77	101.040550	42,437.03	5,699.26	0.01
		Base		87.470881	36,737.77	101.040550	42,437.03	5,699.26	0.01
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
	130,000.000	Local		103.279769	134,263.70	102.320499	133,016.65	-1,247.05	0.03
		Base		103.279769	134,263.70	102.320499	133,016.65	-1,247.05	0.03
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
	130,000.000	Local		100.105592	130,137.27	95.259550	123,837.42	-6,299.85	0.03
		Base		100.105592	130,137.27	95.259550	123,837.42	-6,299.85	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
	200,000.000	Local		99.257700	198,515.40	86.420797	172,841.59	-25,673.81	0.04
		Base		99.257700	198,515.40	86.420797	172,841.59	-25,673.81	0.04
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3					3.300000	01 Feb 2052		
	30,000.000	Local		97.563200	29,268.96	85.101093	25,530.33	-3,738.63	0.01
		Base		97.563200	29,268.96	85.101093	25,530.33	-3,738.63	0.01
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
	130,000.000	Local		99.900500	129,870.65	91.278573	118,662.14	-11,208.51	0.03
		Base		99.900500	129,870.65	91.278573	118,662.14	-11,208.51	0.03
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	170,000.000	Local		96.463112	163,987.29	88.700306	150,790.52	-13,196.77	0.03
		Base		96.463112	163,987.29	88.700306	150,790.52	-13,196.77	0.03
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
	60,000.000	Local		103.620800	62,172.48	87.825750	52,695.45	-9,477.03	0.01
		Base		103.620800	62,172.48	87.825750	52,695.45	-9,477.03	0.01
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
	153,000.000	Local		90.715732	138,795.07	88.143832	134,860.06	-3,935.01	0.03
		Base		90.715732	138,795.07	88.143832	134,860.06	-3,935.01	0.03

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000			
	20,000.000	Local		101.757150	20,351.43	87.252989	17,450.60	-2,900.83	0.00
		Base		101.757150	20,351.43	87.252989	17,450.60	-2,900.83	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000			
	40,000.000	Local		92.559475	37,023.79	88.761738	35,504.70	-1,519.09	0.01
		Base		92.559475	37,023.79	88.761738	35,504.70	-1,519.09	0.01
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000			
	10,000.000	Local		104.729900	10,472.99	91.178972	9,117.90	-1,355.09	0.00
		Base		104.729900	10,472.99	91.178972	9,117.90	-1,355.09	0.00
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000			
	106,000.000	Local		99.985330	105,984.45	103.916000	110,150.96	4,166.51	0.02
		Base		99.985330	105,984.45	103.916000	110,150.96	4,166.51	0.02
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000			
	30,000.000	Local		106.359567	31,907.87	116.229046	34,868.71	2,960.84	0.01
		Base		106.359567	31,907.87	116.229046	34,868.71	2,960.84	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000			
	50,000.000	Local		105.819480	52,909.74	121.729089	60,864.54	7,954.80	0.01
		Base		105.819480	52,909.74	121.729089	60,864.54	7,954.80	0.01
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000			
	110,000.000	Local		98.208027	108,028.83	101.420186	111,562.20	3,533.37	0.03
		Base		98.208027	108,028.83	101.420186	111,562.20	3,533.37	0.03
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000			
	20,000.000	Local		103.658650	20,731.73	102.036796	20,407.36	-324.37	0.00
		Base		103.658650	20,731.73	102.036796	20,407.36	-324.37	0.00
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875					4.875000			
	10,000.000	Local		112.578400	11,257.84	112.964757	11,296.48	38.64	0.00
		Base		112.578400	11,257.84	112.964757	11,296.48	38.64	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000			
	230,000.000	Local		99.978613	229,950.81	100.320571	230,737.31	786.50	0.05
		Base		99.978613	229,950.81	100.320571	230,737.31	786.50	0.05

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

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00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local	99.918460	49,959.23	99.340970	49,670.49	-288.74	0.01	
		Base	99.918460	49,959.23	99.340970	49,670.49	-288.74	0.01	
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	280,000.000	Local	103.360332	289,408.93	98.740533	276,473.49	-12,935.44	0.06	
		Base	103.360332	289,408.93	98.740533	276,473.49	-12,935.44	0.06	
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local	99.994304	239,986.33	99.371307	238,491.14	-1,495.19	0.05	
		Base	99.994304	239,986.33	99.371307	238,491.14	-1,495.19	0.05	
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	330,000.000	Local	120.025976	396,085.72	103.796298	342,527.78	-53,557.94	0.08	
		Base	120.025976	396,085.72	103.796298	342,527.78	-53,557.94	0.08	
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local	104.921309	115,413.44	101.959889	112,155.88	-3,257.56	0.03	
		Base	104.921309	115,413.44	101.959889	112,155.88	-3,257.56	0.03	
00388WAJ0	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/28 2					2.000000	29 Apr 2028		
	330,000.000	Local	99.823915	329,418.92	93.134000	307,342.20	-22,076.72	0.07	
		Base	99.823915	329,418.92	93.134000	307,342.20	-22,076.72	0.07	
00388WAK7	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/51 3.4					3.400000	29 Apr 2051		
	210,000.000	Local	100.000000	210,000.00	93.997000	197,393.70	-12,606.30	0.04	
		Base	100.000000	210,000.00	93.997000	197,393.70	-12,606.30	0.04	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local	98.121260	49,060.63	101.485592	50,742.80	1,682.17	0.01	
		Base	98.121260	49,060.63	101.485592	50,742.80	1,682.17	0.01	
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
	100,000.000	Local	99.758200	99,758.20	94.624947	94,624.95	-5,133.25	0.02	
		Base	99.758200	99,758.20	94.624947	94,624.95	-5,133.25	0.02	
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
	470,000.000	Local	100.207281	470,974.22	92.473123	434,623.68	-36,350.54	0.10	
		Base	100.207281	470,974.22	92.473123	434,623.68	-36,350.54	0.10	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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View Date: April 1, 2022

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00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3				3.000000	29 Oct 2028			
		190,000.000	Local 101.120932	192,129.77	91.995403	174,791.27	-17,338.50		0.04
			Base 101.120932	192,129.77	91.995403	174,791.27	-17,338.50		0.04
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3				3.300000	30 Jan 2032			
		390,000.000	Local 101.503726	395,864.53	90.159408	351,621.69	-44,242.84		0.08
			Base 101.503726	395,864.53	90.159408	351,621.69	-44,242.84		0.08
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047			
		10,000.000	Local 99.710400	9,971.04	97.380462	9,738.05	-232.99		0.00
			Base 99.710400	9,971.04	97.380462	9,738.05	-232.99		0.00
00833LAA4	AFFIRM ASSET SECURITIZATION TR AFFRM 2020 A A 144A				2.100000	18 Feb 2025			
		300,758.310	Local 100.371641	301,876.05	99.821770	300,222.27	-1,653.78		0.07
Original Face:		410,000.000	Base 100.371641	301,876.05	99.821770	300,222.27	-1,653.78		0.07
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025			
		50,000.000	Local 99.315540	49,657.77	98.675875	49,337.94	-319.83		0.01
			Base 99.315540	49,657.77	98.675875	49,337.94	-319.83		0.01
01F022642	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	13 Apr 2052			
		1,800,000.000	Local 96.418728	1,735,537.10	95.531250	1,719,562.50	-15,974.60		0.39
Original Face:		1,800,000.000	Base 96.418728	1,735,537.10	95.531250	1,719,562.50	-15,974.60		0.39
01F022659	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	12 May 2052			
		700,000.000	Local 98.345983	688,421.88	95.305601	667,139.21	-21,282.67		0.15
Original Face:		700,000.000	Base 98.345983	688,421.88	95.305601	667,139.21	-21,282.67		0.15
01F030645	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	13 Apr 2052			
		1,500,000.000	Local 98.674697	1,480,120.45	97.924312	1,468,864.68	-11,255.77		0.33
Original Face:		1,500,000.000	Base 98.674697	1,480,120.45	97.924312	1,468,864.68	-11,255.77		0.33
01F032658	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	12 May 2052			
		200,000.000	Local 102.224610	204,449.22	99.873047	199,746.09	-4,703.13		0.04
Original Face:		200,000.000	Base 102.224610	204,449.22	99.873047	199,746.09	-4,703.13		0.04
01F032666	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	13 Jun 2052			
		2,800,000.000	Local 100.318081	2,808,906.26	99.649123	2,790,175.44	-18,730.82		0.63
Original Face:		2,800,000.000	Base 100.318081	2,808,906.26	99.649123	2,790,175.44	-18,730.82		0.63

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

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01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE						4.000000	13 Apr 2052		
	100,000.000	Local		104.136720	104,136.72	102.156250	102,156.25		-1,980.47	0.02
Original Face:	100,000.000	Base		104.136720	104,136.72	102.156250	102,156.25		-1,980.47	0.02
01F040669	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE						4.000000	13 Jun 2052		
	400,000.000	Local		102.261720	409,046.88	101.364883	405,459.53		-3,587.35	0.09
Original Face:	400,000.000	Base		102.261720	409,046.88	101.364883	405,459.53		-3,587.35	0.09
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1						1.100000	15 Aug 2030		
	40,000.000	Local		99.769050	39,907.62	87.462887	34,985.15		-4,922.47	0.01
		Base		99.769050	39,907.62	87.462887	34,985.15		-4,922.47	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05						2.050000	15 Aug 2050		
	60,000.000	Local		99.189083	59,513.45	78.832526	47,299.52		-12,213.93	0.01
		Base		99.189083	59,513.45	78.832526	47,299.52		-12,213.93	0.01
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45						0.450000	15 Aug 2025		
	20,000.000	Local		99.933300	19,986.66	93.468730	18,693.75		-1,292.91	0.00
		Base		99.933300	19,986.66	93.468730	18,693.75		-1,292.91	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8						0.800000	15 Aug 2027		
	30,000.000	Local		99.738133	29,921.44	90.449070	27,134.72		-2,786.72	0.01
		Base		99.738133	29,921.44	90.449070	27,134.72		-2,786.72	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4						4.400000	14 Feb 2026		
	135,000.000	Local		100.342696	135,462.64	103.508513	139,736.49		4,273.85	0.03
		Base		100.342696	135,462.64	103.508513	139,736.49		4,273.85	0.03
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95						5.950000	14 Feb 2049		
	300,000.000	Local		134.380447	403,141.34	108.207299	324,621.90		-78,519.44	0.07
		Base		134.380447	403,141.34	108.207299	324,621.90		-78,519.44	0.07
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2						6.200000	14 Feb 2059		
	20,000.000	Local		101.258250	20,251.65	111.420639	22,284.13		2,032.48	0.00
		Base		101.258250	20,251.65	111.420639	22,284.13		2,032.48	0.00
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35						2.350000	06 May 2025		
	20,000.000	Local		99.973300	19,994.66	97.237598	19,447.52		-547.14	0.00
		Base		99.973300	19,994.66	97.237598	19,447.52		-547.14	0.00

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STATE STREET

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02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	30,000.000	Local		98.180300	29,454.09	86.940499	26,082.15	-3,371.94	0.01
		Base		98.180300	29,454.09	86.940499	26,082.15	-3,371.94	0.01
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local		115.765700	11,576.57	121.505364	12,150.54	573.97	0.00
		Base		115.765700	11,576.57	121.505364	12,150.54	573.97	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local		97.207418	106,928.16	101.649000	111,813.90	4,885.74	0.03
		Base		97.207418	106,928.16	101.649000	111,813.90	4,885.74	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local		96.969250	96,969.25	105.865847	105,865.85	8,896.60	0.02
		Base		96.969250	96,969.25	105.865847	105,865.85	8,896.60	0.02
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	20,000.000	Local		139.466650	27,893.33	112.966668	22,593.33	-5,300.00	0.01
		Base		139.466650	27,893.33	112.966668	22,593.33	-5,300.00	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
	80,000.000	Local		99.975063	79,980.05	94.797112	75,837.69	-4,142.36	0.02
		Base		99.975063	79,980.05	94.797112	75,837.69	-4,142.36	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	100,000.000	Local		99.993710	99,993.71	92.523528	92,523.53	-7,470.18	0.02
		Base		99.993710	99,993.71	92.523528	92,523.53	-7,470.18	0.02
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	50,000.000	Local		99.908000	49,954.00	89.493013	44,746.51	-5,207.49	0.01
		Base		99.908000	49,954.00	89.493013	44,746.51	-5,207.49	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	420,000.000	Local		101.649240	426,926.81	83.434307	350,424.09	-76,502.72	0.08
		Base		101.649240	426,926.81	83.434307	350,424.09	-76,502.72	0.08
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
	40,000.000	Local		100.102550	40,041.02	93.161990	37,264.80	-2,776.22	0.01
		Base		100.102550	40,041.02	93.161990	37,264.80	-2,776.22	0.01

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025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local	99.309925	39,723.97	100.614149	40,245.66	521.69	0.01	
		Base	99.309925	39,723.97	100.614149	40,245.66	521.69	0.01	
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local	100.377533	30,113.26	102.019520	30,605.86	492.60	0.01	
		Base	100.377533	30,113.26	102.019520	30,605.86	492.60	0.01	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local	99.844772	249,611.93	99.585980	248,964.95	-646.98	0.06	
		Base	99.844772	249,611.93	99.585980	248,964.95	-646.98	0.06	
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	40,000.000	Local	100.313750	40,125.50	97.889187	39,155.67	-969.83	0.01	
		Base	100.313750	40,125.50	97.889187	39,155.67	-969.83	0.01	
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	13 Dec 2051		
	0.000	Local	0.000000	-105.50	0.000000	0.00	105.50	0.00	
		Base	0.000000	-105.50	0.000000	0.00	105.50	0.00	
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
	80,000.000	Local	98.404813	78,723.85	92.470316	73,976.25	-4,747.60	0.02	
		Base	98.404813	78,723.85	92.470316	73,976.25	-4,747.60	0.02	
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local	99.880468	249,701.17	103.871112	259,677.78	9,976.61	0.06	
		Base	99.880468	249,701.17	103.871112	259,677.78	9,976.61	0.06	
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local	96.801557	67,761.09	102.312898	71,619.03	3,857.94	0.02	
		Base	96.801557	67,761.09	102.312898	71,619.03	3,857.94	0.02	
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	100,000.000	Local	106.365540	106,365.54	121.868518	121,868.52	15,502.98	0.03	
		Base	106.365540	106,365.54	121.868518	121,868.52	15,502.98	0.03	
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	220,000.000	Local	98.488123	216,673.87	103.657949	228,047.49	11,373.62	0.05	
		Base	98.488123	216,673.87	103.657949	228,047.49	11,373.62	0.05	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	20,000.000	Local	108.373800	21,674.76	107.479294	21,495.86	-178.90	0.00	
		Base	108.373800	21,674.76	107.479294	21,495.86	-178.90	0.00	
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	110,000.000	Local	108.812445	119,693.69	108.428680	119,271.55	-422.14	0.03	
		Base	108.812445	119,693.69	108.428680	119,271.55	-422.14	0.03	
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	100,000.000	Local	99.941090	99,941.09	104.230566	104,230.57	4,289.48	0.02	
		Base	99.941090	99,941.09	104.230566	104,230.57	4,289.48	0.02	
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	310,000.000	Local	109.326248	338,911.37	106.788427	331,044.12	-7,867.25	0.07	
		Base	109.326248	338,911.37	106.788427	331,044.12	-7,867.25	0.07	
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	30,000.000	Local	99.825567	29,947.67	101.445774	30,433.73	486.06	0.01	
		Base	99.825567	29,947.67	101.445774	30,433.73	486.06	0.01	
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	100,000.000	Local	96.642860	96,642.86	102.223000	102,223.00	5,580.14	0.02	
		Base	96.642860	96,642.86	102.223000	102,223.00	5,580.14	0.02	
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local	99.986250	19,997.25	100.853444	20,170.69	173.44	0.00	
		Base	99.986250	19,997.25	100.853444	20,170.69	173.44	0.00	
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	40,000.000	Local	99.560175	39,824.07	100.692730	40,277.09	453.02	0.01	
		Base	99.560175	39,824.07	100.692730	40,277.09	453.02	0.01	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local	102.759909	113,035.90	99.500000	109,450.00	-3,585.90	0.02	
		Base	102.759909	113,035.90	99.500000	109,450.00	-3,585.90	0.02	
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local	94.482259	415,721.94	95.065000	418,286.00	2,564.06	0.09	
		Base	94.482259	415,721.94	95.065000	418,286.00	2,564.06	0.09	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

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037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local		88.713453	150,812.87	87.520000	148,784.00	-2,028.87	0.03
		Base		88.713453	150,812.87	87.520000	148,784.00	-2,028.87	0.03
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local		95.496562	276,940.03	98.806153	286,537.84	9,597.81	0.06
		Base		95.496562	276,940.03	98.806153	286,537.84	9,597.81	0.06
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	70,000.000	Local		94.929843	66,450.89	105.531622	73,872.14	7,421.25	0.02
		Base		94.929843	66,450.89	105.531622	73,872.14	7,421.25	0.02
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	170,000.000	Local		100.237076	170,403.03	95.594044	162,509.87	-7,893.16	0.04
		Base		100.237076	170,403.03	95.594044	162,509.87	-7,893.16	0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A21 144A					4.194000	05 Jun 2049		
	485,100.000	Local		100.000000	485,100.00	99.297300	481,691.20	-3,408.80	0.11
	Original Face: 490,000.000	Base		100.000000	485,100.00	99.297300	481,691.20	-3,408.80	0.11
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
	80,000.000	Local		99.682425	79,745.94	90.533788	72,427.03	-7,318.91	0.02
		Base		99.682425	79,745.94	90.533788	72,427.03	-7,318.91	0.02
03880XAA4	ARBOR REALTY COLLATERALIZED LO ARCLO 2022 FL1 A 144A					1.499670	15 Jan 2037		
	210,000.000	Local		100.000000	210,000.00	99.376900	208,691.49	-1,308.51	0.05
	Original Face: 210,000.000	Base		100.000000	210,000.00	99.376900	208,691.49	-1,308.51	0.05
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	50,000.000	Local		115.556940	57,778.47	117.375000	58,687.50	909.03	0.01
		Base		115.556940	57,778.47	117.375000	58,687.50	909.03	0.01
04002VAA9	AREIT CRE TRUST AREIT 2022 CRE6 A 144A					1.300000	17 Nov 2024		
	470,000.000	Local		100.000000	470,000.00	98.763300	464,187.51	-5,812.49	0.10
	Original Face: 470,000.000	Base		100.000000	470,000.00	98.763300	464,187.51	-5,812.49	0.10
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	30,000.000	Local		128.018267	38,405.48	114.563536	34,369.06	-4,036.42	0.01
		Base		128.018267	38,405.48	114.563536	34,369.06	-4,036.42	0.01

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STATE STREET

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View Date: April 1, 2022

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05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025			
		0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
05377REH3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 1A A 144A				1.380000	20 Aug 2027			
		419,000.000	Local	99.970697	418,877.22	92.781340	388,753.81	-30,123.41	0.09
Original Face:		419,000.000	Base	99.970697	418,877.22	92.781340	388,753.81	-30,123.41	0.09
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027			
		150,000.000	Local	107.300393	160,950.59	97.478807	146,218.21	-14,732.38	0.03
			Base	107.300393	160,950.59	97.478807	146,218.21	-14,732.38	0.03
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043			
		130,000.000	Local	110.152200	143,197.86	118.710979	154,324.27	11,126.41	0.03
			Base	110.152200	143,197.86	118.710979	154,324.27	11,126.41	0.03
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A				1.646570	15 Jul 2035			
		260,000.000	Local	99.898569	259,736.28	98.963550	257,305.23	-2,431.05	0.06
Original Face:		260,000.000	Base	99.898569	259,736.28	98.963550	257,305.23	-2,431.05	0.06
05606FAA1	BX TRUST 2019 OC11 BX 2019 OC11 A 144A				3.202000	09 Dec 2041			
		110,000.000	Local	106.147382	116,762.12	96.636530	106,300.18	-10,461.94	0.02
Original Face:		110,000.000	Base	106.147382	116,762.12	96.636530	106,300.18	-10,461.94	0.02
05608WAA2	BX TRUST BX 2021 SOAR A 144A				1.067000	15 Jun 2038			
		180,000.000	Local	100.000000	180,000.00	97.870150	176,166.27	-3,833.73	0.04
Original Face:		180,000.000	Base	100.000000	180,000.00	97.870150	176,166.27	-3,833.73	0.04
05609KAA7	BX TRUST BX 2021 XL2 A 144A				1.085500	15 Oct 2038			
		575,818.670	Local	99.512440	573,011.21	97.870420	563,556.15	-9,455.06	0.13
Original Face:		590,000.000	Base	99.512440	573,011.21	97.870420	563,556.15	-9,455.06	0.13
05609VAA3	BX TRUST BX 2021 VOLT A 144A				1.096570	15 Sep 2036			
		350,000.000	Local	100.075494	350,264.23	97.428310	340,999.09	-9,265.14	0.08
Original Face:		350,000.000	Base	100.075494	350,264.23	97.428310	340,999.09	-9,265.14	0.08
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025			
		400,000.000	Local	100.886898	403,547.59	97.560325	390,241.30	-13,306.29	0.09
			Base	100.886898	403,547.59	97.560325	390,241.30	-13,306.29	0.09

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STATE STREET

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View Date: April 1, 2022

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06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local		100.334322	90,300.89	101.112902	91,001.61	700.72	0.02
		Base		100.334322	90,300.89	101.112902	91,001.61	700.72	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	200,000.000	Local		104.715820	209,431.64	114.149123	228,298.25	18,866.61	0.05
		Base		104.715820	209,431.64	114.149123	228,298.25	18,866.61	0.05
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	710,000.000	Local		99.809856	708,649.98	103.066101	731,769.32	23,119.34	0.16
		Base		99.809856	708,649.98	103.066101	731,769.32	23,119.34	0.16
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local		101.336700	10,133.67	103.484942	10,348.49	214.82	0.00
		Base		101.336700	10,133.67	103.484942	10,348.49	214.82	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local		100.038218	110,042.04	100.331147	110,364.26	322.22	0.02
		Base		100.038218	110,042.04	100.331147	110,364.26	322.22	0.02
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local		98.854483	59,312.69	100.279255	60,167.55	854.86	0.01
		Base		98.854483	59,312.69	100.279255	60,167.55	854.86	0.01
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local		94.735680	142,103.52	99.156165	148,734.25	6,630.73	0.03
		Base		94.735680	142,103.52	99.156165	148,734.25	6,630.73	0.03
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	30,000.000	Local		100.000000	30,000.00	100.699276	30,209.78	209.78	0.01
		Base		100.000000	30,000.00	100.699276	30,209.78	209.78	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local		100.829880	151,244.82	103.356384	155,034.58	3,789.76	0.03
		Base		100.829880	151,244.82	103.356384	155,034.58	3,789.76	0.03
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local		100.000000	70,000.00	101.625020	71,137.51	1,137.51	0.02
		Base		100.000000	70,000.00	101.625020	71,137.51	1,137.51	0.02

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06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	340,000.000	Local		107.589147	365,803.10	103.077106	350,462.16	-15,340.94	0.08
		Base		107.589147	365,803.10	103.077106	350,462.16	-15,340.94	0.08
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	580,000.000	Local		104.304226	604,964.51	92.268680	535,158.34	-69,806.17	0.12
		Base		104.304226	604,964.51	92.268680	535,158.34	-69,806.17	0.12
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	160,000.000	Local		100.000000	160,000.00	93.830689	150,129.10	-9,870.90	0.03
		Base		100.000000	160,000.00	93.830689	150,129.10	-9,870.90	0.03
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
	150,000.000	Local		99.838453	149,757.68	90.880094	136,320.14	-13,437.54	0.03
		Base		99.838453	149,757.68	90.880094	136,320.14	-13,437.54	0.03
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
	100,000.000	Local		94.744260	94,744.26	93.834439	93,834.44	-909.82	0.02
		Base		94.744260	94,744.26	93.834439	93,834.44	-909.82	0.02
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local		100.479100	30,143.73	100.938590	30,281.58	137.85	0.01
	Original Face: 30,000.000	Base		100.479100	30,143.73	100.938590	30,281.58	137.85	0.01
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	130,000.000	Local		99.952415	129,938.14	96.211825	125,075.37	-4,862.77	0.03
		Base		99.952415	129,938.14	96.211825	125,075.37	-4,862.77	0.03
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	40,000.000	Local		99.976350	39,990.54	96.505149	38,602.06	-1,388.48	0.01
		Base		99.976350	39,990.54	96.505149	38,602.06	-1,388.48	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	70,000.000	Local		99.856414	69,899.49	94.328481	66,029.94	-3,869.55	0.01
		Base		99.856414	69,899.49	94.328481	66,029.94	-3,869.55	0.01
06540WBG7	BANK BANK 2019 BN19 C					4.031996	15 Aug 2061		
	210,000.000	Local		104.232267	218,887.76	95.253760	200,032.90	-18,854.86	0.04
	Original Face: 210,000.000	Base		104.232267	218,887.76	95.253760	200,032.90	-18,854.86	0.04

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06541WAW2	BANK BANK 2017 BNK5 A4				3.131000	15 Jun 2060			
		130,000.000	Local 108.006508	140,408.46	98.647450	128,241.69	-12,166.77	0.03	
Original Face:		130,000.000	Base 108.006508	140,408.46	98.647450	128,241.69	-12,166.77	0.03	
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		200,000.000	Local 112.012045	224,024.09	103.742925	207,485.85	-16,538.24	0.05	
			Base 112.012045	224,024.09	103.742925	207,485.85	-16,538.24	0.05	
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7				1.700000	12 May 2022			
		200,000.000	Local 99.995315	199,990.63	100.052056	200,104.11	113.48	0.04	
			Base 99.995315	199,990.63	100.052056	200,104.11	113.48	0.04	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042			
		20,000.000	Local 107.255750	21,451.15	115.902345	23,180.47	1,729.32	0.01	
			Base 107.255750	21,451.15	115.902345	23,180.47	1,729.32	0.01	
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039			
		140,000.000	Local 109.494050	153,291.67	123.298652	172,618.11	19,326.44	0.04	
			Base 109.494050	153,291.67	123.298652	172,618.11	19,326.44	0.04	
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024			
		2,000.000	Local 102.272000	2,045.44	101.709276	2,034.19	-11.25	0.00	
			Base 102.272000	2,045.44	101.709276	2,034.19	-11.25	0.00	
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		8,000.000	Local 108.517250	8,681.38	107.490966	8,599.28	-82.10	0.00	
			Base 108.517250	8,681.38	107.490966	8,599.28	-82.10	0.00	
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024			
		100,000.000	Local 98.567410	98,567.41	100.906721	100,906.72	2,339.31	0.02	
			Base 98.567410	98,567.41	100.906721	100,906.72	2,339.31	0.02	
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049			
		120,000.000	Local 99.035967	118,843.16	109.453042	131,343.65	12,500.49	0.03	
			Base 99.035967	118,843.16	109.453042	131,343.65	12,500.49	0.03	
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR				4.705000	10 Jan 2025			
		230,000.000	Local 100.000000	230,000.00	102.165861	234,981.48	4,981.48	0.05	
			Base 100.000000	230,000.00	102.165861	234,981.48	4,981.48	0.05	

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local		100.283470	200,566.94	106.613322	213,226.64	12,659.70	0.05
		Base		100.283470	200,566.94	106.613322	213,226.64	12,659.70	0.05
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	400,000.000	Local		101.296083	405,184.33	95.203265	380,813.06	-24,371.27	0.09
		Base		101.296083	405,184.33	95.203265	380,813.06	-24,371.27	0.09
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local		97.814120	48,907.06	95.715662	47,857.83	-1,049.23	0.01
		Base		97.814120	48,907.06	95.715662	47,857.83	-1,049.23	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	50,000.000	Local		99.103520	49,551.76	95.303486	47,651.74	-1,900.02	0.01
		Base		99.103520	49,551.76	95.303486	47,651.74	-1,900.02	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	40,000.000	Local		99.971125	39,988.45	97.880634	39,152.25	-836.20	0.01
		Base		99.971125	39,988.45	97.880634	39,152.25	-836.20	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	20,000.000	Local		99.819750	19,963.95	96.054885	19,210.98	-752.97	0.00
		Base		99.819750	19,963.95	96.054885	19,210.98	-752.97	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	130,000.000	Local		100.365985	130,475.78	89.306505	116,098.46	-14,377.32	0.03
		Base		100.365985	130,475.78	89.306505	116,098.46	-14,377.32	0.03
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	40,000.000	Local		99.196475	39,678.59	88.996181	35,598.47	-4,080.12	0.01
		Base		99.196475	39,678.59	88.996181	35,598.47	-4,080.12	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
	220,000.000	Local		100.000000	220,000.00	103.331482	227,329.26	7,329.26	0.05
		Base		100.000000	220,000.00	103.331482	227,329.26	7,329.26	0.05
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	150,000.000	Local		109.188067	163,782.10	112.529788	168,794.68	5,012.58	0.04
		Base		109.188067	163,782.10	112.529788	168,794.68	5,012.58	0.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	300,000.000	Local		105.765860	317,297.58	115.419053	346,257.16	28,959.58	0.08
		Base		105.765860	317,297.58	115.419053	346,257.16	28,959.58	0.08
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	60,000.000	Local		104.185250	62,511.15	115.397551	69,238.53	6,727.38	0.02
		Base		104.185250	62,511.15	115.397551	69,238.53	6,727.38	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	210,000.000	Local		104.959252	220,414.43	106.658311	223,982.45	3,568.02	0.05
		Base		104.959252	220,414.43	106.658311	223,982.45	3,568.02	0.05
097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
	120,000.000	Local		100.000000	120,000.00	96.786767	116,144.12	-3,855.88	0.03
		Base		100.000000	120,000.00	96.786767	116,144.12	-3,855.88	0.03
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
	10,000.000	Local		101.627500	10,162.75	101.800276	10,180.03	17.28	0.00
		Base		101.627500	10,162.75	101.800276	10,180.03	17.28	0.00
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local		97.078109	213,571.84	99.885246	219,747.54	6,175.70	0.05
		Base		97.078109	213,571.84	99.885246	219,747.54	6,175.70	0.05
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local		100.006733	60,004.04	101.191878	60,715.13	711.09	0.01
		Base		100.006733	60,004.04	101.191878	60,715.13	711.09	0.01
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	180,000.000	Local		98.759711	177,767.48	86.323857	155,382.94	-22,384.54	0.03
		Base		98.759711	177,767.48	86.323857	155,382.94	-22,384.54	0.03
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	140,000.000	Local		107.645143	150,703.20	101.760908	142,465.27	-8,237.93	0.03
		Base		107.645143	150,703.20	101.760908	142,465.27	-8,237.93	0.03
10569EAA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021 NQM2 A1 144A					0.970000	25 Mar 2060		
	72,556.280	Local		99.998980	72,555.54	97.611290	70,823.12	-1,732.42	0.02
	Original Face:	120,000.000	Base	99.998980	72,555.54	97.611290	70,823.12	-1,732.42	0.02

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FUND: HBQ1



STATE STREET

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View Date: April 1, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
10569FAA6	BRAVO RESIDENTIAL FUNDING 09/61 1				3.626000	25 Sep 2061			
		105,091.810	Local	99.923410	105,011.32	99.038930	104,081.80	-929.52	0.02
Original Face:		110,000.000	Base	99.923410	105,011.32	99.038930	104,081.80	-929.52	0.02
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022			
		70,000.000	Local	99.988429	69,991.90	100.093848	70,065.69	73.79	0.02
			Base	99.988429	69,991.90	100.093848	70,065.69	73.79	0.02
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024			
		103,000.000	Local	100.315262	103,324.72	100.824222	103,848.95	524.23	0.02
			Base	100.315262	103,324.72	100.824222	103,848.95	524.23	0.02
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2				3.200000	15 Jun 2026			
		40,000.000	Local	99.831100	39,932.44	101.659000	40,663.60	731.16	0.01
			Base	99.831100	39,932.44	101.659000	40,663.60	731.16	0.01
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15				4.150000	15 Nov 2030			
		67,000.000	Local	112.277642	75,226.02	101.361846	67,912.44	-7,313.58	0.02
			Base	112.277642	75,226.02	101.361846	67,912.44	-7,313.58	0.02
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137				3.137000	15 Nov 2035			
		400,000.000	Local	99.858775	399,435.10	88.126528	352,506.11	-46,928.99	0.08
			Base	99.858775	399,435.10	88.126528	352,506.11	-46,928.99	0.08
11135FBQ3	BROADCOM INC SR UNSECURED 144A 11/36 3.187				3.187000	15 Nov 2036			
		3,000.000	Local	100.180667	3,005.42	87.706635	2,631.20	-374.22	0.00
			Base	100.180667	3,005.42	87.706635	2,631.20	-374.22	0.00
12189LBH3	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875				2.875000	15 Jun 2052			
		20,000.000	Local	102.875300	20,575.06	88.530524	17,706.10	-2,868.96	0.00
			Base	102.875300	20,575.06	88.530524	17,706.10	-2,868.96	0.00
12433AAA7	BX TRUST BX 2020 FOX A 144A				1.397000	15 Nov 2032			
		605,299.360	Local	100.000000	605,299.36	99.276570	600,920.44	-4,378.92	0.13
Original Face:		730,000.000	Base	100.000000	605,299.36	99.276570	600,920.44	-4,378.92	0.13
12433EAA9	BX TRUST BX 2022 LBA6 A 144A				1.301160	15 Jan 2039			
		220,000.000	Local	100.000000	220,000.00	98.250100	216,150.22	-3,849.78	0.05
Original Face:		220,000.000	Base	100.000000	220,000.00	98.250100	216,150.22	-3,849.78	0.05

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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	
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA				0.917275	13 Nov 2050			
		993,342.720	Local	3.202729	31,814.08	3.208930	31,875.67	61.59	0.01
Original Face:		1,070,000.000	Base	3.202729	31,814.08	3.208930	31,875.67	61.59	0.01
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349700	10 May 2050			
		24,000.000	Local	102.556333	24,613.52	97.090690	23,301.77	-1,311.75	0.01
Original Face:		24,000.000	Base	102.556333	24,613.52	97.090690	23,301.77	-1,311.75	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023			
		11,000.000	Local	102.585818	11,284.44	101.543615	11,169.80	-114.64	0.00
			Base	102.585818	11,284.44	101.543615	11,169.80	-114.64	0.00
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028			
		220,000.000	Local	114.931291	252,848.84	105.381143	231,838.51	-21,010.33	0.05
			Base	114.931291	252,848.84	105.381143	231,838.51	-21,010.33	0.05
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048			
		170,000.000	Local	128.904559	219,137.75	111.997316	190,395.44	-28,742.31	0.04
			Base	128.904559	219,137.75	111.997316	190,395.44	-28,742.31	0.04
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4				4.421600	15 Nov 2051			
		1,170,000.000	Local	102.696148	1,201,544.93	104.868030	1,226,955.95	25,411.02	0.28
Original Face:		1,170,000.000	Base	102.696148	1,201,544.93	104.868030	1,226,955.95	25,411.02	0.28
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A				3.023000	25 Aug 2060			
		187,038.640	Local	99.998508	187,035.85	97.980390	183,261.19	-3,774.66	0.04
Original Face:		250,000.000	Base	99.998508	187,035.85	97.980390	183,261.19	-3,774.66	0.04
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.607049	10 Oct 2048			
		57,000.000	Local	102.755439	58,570.60	98.655270	56,233.50	-2,337.10	0.01
Original Face:		57,000.000	Base	102.755439	58,570.60	98.655270	56,233.50	-2,337.10	0.01
126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A				2.000000	25 Jan 2060			
		158,769.840	Local	103.086065	163,669.58	96.386090	153,032.04	-10,637.54	0.03
Original Face:		250,000.000	Base	103.086065	163,669.58	96.386090	153,032.04	-10,637.54	0.03
126416AA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A				2.265000	25 Nov 2066			
		411,293.600	Local	99.999006	411,289.51	96.224760	395,766.28	-15,523.23	0.09
Original Face:		420,000.000	Base	99.999006	411,289.51	96.224760	395,766.28	-15,523.23	0.09

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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
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A				2.173000	10 Nov 2046		
		210,000.000	Local 102.829843	215,942.67	89.280400	187,488.84	-28,453.83	0.04
Original Face:		210,000.000	Base 102.829843	215,942.67	89.280400	187,488.84	-28,453.83	0.04
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A				2.000000	25 Jan 2060		
		91,196.250	Local 103.679110	94,551.46	94.609810	86,280.60	-8,270.86	0.02
Original Face:		120,000.000	Base 103.679110	94,551.46	94.609810	86,280.60	-8,270.86	0.02
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A				2.000000	25 Oct 2060		
		185,891.230	Local 102.143237	189,875.32	94.781900	176,191.24	-13,684.08	0.04
Original Face:		220,000.000	Base 102.143237	189,875.32	94.781900	176,191.24	-13,684.08	0.04
12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A				0.830000	25 Mar 2056		
		97,713.020	Local 99.998884	97,711.93	96.132850	93,934.31	-3,777.62	0.02
Original Face:		140,000.000	Base 99.998884	97,711.93	96.132850	93,934.31	-3,777.62	0.02
12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A				1.169000	25 Mar 2056		
		83,754.020	Local 99.998854	83,753.06	96.106980	80,493.46	-3,259.60	0.02
Original Face:		120,000.000	Base 99.998854	83,753.06	96.106980	80,493.46	-3,259.60	0.02
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A				1.991430	25 Jul 2047		
		181,747.520	Local 100.000000	181,747.52	98.208900	178,492.24	-3,255.28	0.04
Original Face:		270,000.000	Base 100.000000	181,747.52	98.208900	178,492.24	-3,255.28	0.04
12660LAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A				1.632000	25 Apr 2066		
		82,485.190	Local 99.999976	82,485.17	95.631480	78,881.81	-3,603.36	0.02
Original Face:		120,000.000	Base 99.999976	82,485.17	95.631480	78,881.81	-3,603.36	0.02
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A				2.000000	25 Jan 2060		
		338,467.620	Local 101.500141	343,545.11	97.076040	328,570.96	-14,974.15	0.07
Original Face:		460,000.000	Base 101.500141	343,545.11	97.076040	328,570.96	-14,974.15	0.07
12662KAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A3 144A				1.585000	25 Jul 2066		
		406,689.120	Local 99.999454	406,686.90	94.388590	383,868.13	-22,818.77	0.09
Original Face:		470,000.000	Base 99.999454	406,686.90	94.388590	383,868.13	-22,818.77	0.09
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		50,000.000	Local 102.380520	51,190.26	102.125592	51,062.80	-127.46	0.01
			Base 102.380520	51,190.26	102.125592	51,062.80	-127.46	0.01

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126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	10,000.000	Local		114.617300	11,461.73	112.995192	11,299.52	-162.21	0.00
		Base		114.617300	11,461.73	112.995192	11,299.52	-162.21	0.00
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	121,000.000	Local		99.105587	119,917.76	104.781433	126,785.53	6,867.77	0.03
		Base		99.105587	119,917.76	104.781433	126,785.53	6,867.77	0.03
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	100,000.000	Local		120.443070	120,443.07	109.371632	109,371.63	-11,071.44	0.02
		Base		120.443070	120,443.07	109.371632	109,371.63	-11,071.44	0.02
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	310,000.000	Local		119.773858	371,298.96	113.480995	351,791.08	-19,507.88	0.08
		Base		119.773858	371,298.96	113.480995	351,791.08	-19,507.88	0.08
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	20,000.000	Local		99.868450	19,973.69	101.800419	20,360.08	386.39	0.00
		Base		99.868450	19,973.69	101.800419	20,360.08	386.39	0.00
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	40,000.000	Local		99.815225	39,926.09	101.761352	40,704.54	778.45	0.01
		Base		99.815225	39,926.09	101.761352	40,704.54	778.45	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	20,000.000	Local		98.426350	19,685.27	101.828543	20,365.71	680.44	0.00
		Base		98.426350	19,685.27	101.828543	20,365.71	680.44	0.00
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
	140,000.000	Local		112.783929	157,897.50	103.690423	145,166.59	-12,730.91	0.03
		Base		112.783929	157,897.50	103.690423	145,166.59	-12,730.91	0.03
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
	150,000.000	Local		97.680727	146,521.09	85.346155	128,019.23	-18,501.86	0.03
		Base		97.680727	146,521.09	85.346155	128,019.23	-18,501.86	0.03
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875					1.875000	28 Feb 2031		
	20,000.000	Local		87.817750	17,563.55	88.059041	17,611.81	48.26	0.00
		Base		87.817750	17,563.55	88.059041	17,611.81	48.26	0.00

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125				2.125000	15 Sep 2031		
		80,000.000	Local 99.404100	79,523.28	89.361685	71,489.35	-8,033.93	0.02
			Base 99.404100	79,523.28	89.361685	71,489.35	-8,033.93	0.02
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A				0.576570	15 Jul 2035		
		22,125.920	Local 96.143256	21,272.58	96.759890	21,409.02	136.44	0.00
Original Face:		2,010,000.000	Base 96.143256	21,272.58	96.759890	21,409.02	136.44	0.00
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9				3.900000	15 May 2027		
		300,000.000	Local 97.468160	292,404.48	100.873252	302,619.76	10,215.28	0.07
			Base 97.468160	292,404.48	100.873252	302,619.76	10,215.28	0.07
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375				4.375000	15 Mar 2029		
		190,000.000	Local 112.434837	213,626.19	104.210610	198,000.16	-15,626.03	0.04
			Base 112.434837	213,626.19	104.210610	198,000.16	-15,626.03	0.04
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902				2.902000	15 Jul 2031		
		140,000.000	Local 102.327579	143,258.61	95.195373	133,273.52	-9,985.09	0.03
			Base 102.327579	143,258.61	95.195373	133,273.52	-9,985.09	0.03
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035		
		190,000.000	Local 106.619826	202,577.67	93.877468	178,367.19	-24,210.48	0.04
			Base 106.619826	202,577.67	93.877468	178,367.19	-24,210.48	0.04
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95				0.950000	23 Jun 2023		
		70,000.000	Local 99.976857	69,983.80	98.176438	68,723.51	-1,260.29	0.02
			Base 99.976857	69,983.80	98.176438	68,723.51	-1,260.29	0.02
13645RBF0	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/31 2.45				2.450000	02 Dec 2031		
		300,000.000	Local 100.321370	300,964.11	92.740515	278,221.55	-22,742.56	0.06
			Base 100.321370	300,964.11	92.740515	278,221.55	-22,742.56	0.06
13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3				3.000000	02 Dec 2041		
		100,000.000	Local 101.977720	101,977.72	90.049591	90,049.59	-11,928.13	0.02
			Base 101.977720	101,977.72	90.049591	90,049.59	-11,928.13	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375				1.375000	23 Jul 2023		
		70,000.000	Local 100.049729	70,034.81	98.804189	69,162.93	-871.88	0.02
			Base 100.049729	70,034.81	98.804189	69,162.93	-871.88	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	10,000.000	Local		99.884700	9,988.47	93.328323	9,332.83	-655.64	0.00
		Base		99.884700	9,988.47	93.328323	9,332.83	-655.64	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	20,000.000	Local		100.156800	20,031.36	94.000119	18,800.02	-1,231.34	0.00
		Base		100.156800	20,031.36	94.000119	18,800.02	-1,231.34	0.00
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	10,000.000	Local		101.686700	10,168.67	91.454569	9,145.46	-1,023.21	0.00
		Base		101.686700	10,168.67	91.454569	9,145.46	-1,023.21	0.00
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	100,000.000	Local		108.025130	108,025.13	103.815763	103,815.76	-4,209.37	0.02
		Base		108.025130	108,025.13	103.815763	103,815.76	-4,209.37	0.02
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	50,000.000	Local		96.467000	48,233.50	101.140266	50,570.13	2,336.63	0.01
		Base		96.467000	48,233.50	101.140266	50,570.13	2,336.63	0.01
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	130,000.000	Local		95.873638	124,635.73	102.743483	133,566.53	8,930.80	0.03
		Base		95.873638	124,635.73	102.743483	133,566.53	8,930.80	0.03
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	90,000.000	Local		127.567578	114,810.82	106.266535	95,639.88	-19,170.94	0.02
		Base		127.567578	114,810.82	106.266535	95,639.88	-19,170.94	0.02
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	700,000.000	Local		105.856201	740,993.41	105.950758	741,655.31	661.90	0.17
		Base		105.856201	740,993.41	105.950758	741,655.31	661.90	0.17
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	30,000.000	Local		101.086200	30,325.86	94.945038	28,483.51	-1,842.35	0.01
		Base		101.086200	30,325.86	94.945038	28,483.51	-1,842.35	0.01
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	40,000.000	Local		97.976500	39,190.60	82.754352	33,101.74	-6,088.86	0.01
		Base		97.976500	39,190.60	82.754352	33,101.74	-6,088.86	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
	230,000.000	Local		99.405217	228,632.00	99.719919	229,355.81	723.81	0.05
		Base		99.405217	228,632.00	99.719919	229,355.81	723.81	0.05
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
	60,000.000	Local		100.703200	60,421.92	100.416186	60,249.71	-172.21	0.01
		Base		100.703200	60,421.92	100.416186	60,249.71	-172.21	0.01
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
	30,000.000	Local		113.038600	33,911.58	104.268155	31,280.45	-2,631.13	0.01
		Base		113.038600	33,911.58	104.268155	31,280.45	-2,631.13	0.01
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	20,000.000	Local		99.862900	19,972.58	100.514722	20,102.94	130.36	0.00
		Base		99.862900	19,972.58	100.514722	20,102.94	130.36	0.00
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	80,000.000	Local		100.011063	80,008.85	96.589088	77,271.27	-2,737.58	0.02
		Base		100.011063	80,008.85	96.589088	77,271.27	-2,737.58	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	30,000.000	Local		100.300167	30,090.05	96.119377	28,835.81	-1,254.24	0.01
		Base		100.300167	30,090.05	96.119377	28,835.81	-1,254.24	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	90,000.000	Local		100.211089	90,189.98	94.346590	84,911.93	-5,278.05	0.02
		Base		100.211089	90,189.98	94.346590	84,911.93	-5,278.05	0.02
168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1					3.100000	22 Jan 2061		
	460,000.000	Local		92.198289	424,112.13	82.494000	379,472.40	-44,639.73	0.09
		Base		92.198289	424,112.13	82.494000	379,472.40	-44,639.73	0.09
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1					3.100000	07 May 2041		
	300,000.000	Local		97.155190	291,465.57	88.287000	264,861.00	-26,604.57	0.06
		Base		97.155190	291,465.57	88.287000	264,861.00	-26,604.57	0.06
168863DV7	REPUBLIC OF CHILE SR UNSECURED 01/34 3.5					3.500000	31 Jan 2034		
	200,000.000	Local		99.932765	199,865.53	98.641000	197,282.00	-2,583.53	0.04
		Base		99.932765	199,865.53	98.641000	197,282.00	-2,583.53	0.04

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	60,000.000	Local	100.000017	60,000.01	100.000000	60,000.00	-0.01	0.01	
		Base	100.000017	60,000.01	100.000000	60,000.00	-0.01	0.01	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local	98.902257	69,231.58	102.594000	71,815.80	2,584.22	0.02	
		Base	98.902257	69,231.58	102.594000	71,815.80	2,584.22	0.02	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	160,000.000	Local	154.753588	247,605.74	151.098221	241,757.15	-5,848.59	0.05	
		Base	154.753588	247,605.74	151.098221	241,757.15	-5,848.59	0.05	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local	102.987520	205,975.04	106.905179	213,810.36	7,835.32	0.05	
		Base	102.987520	205,975.04	106.905179	213,810.36	7,835.32	0.05	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local	109.107400	38,187.59	109.906378	38,467.23	279.64	0.01	
		Base	109.107400	38,187.59	109.906378	38,467.23	279.64	0.01	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local	100.502710	100,502.71	103.307381	103,307.38	2,804.67	0.02	
		Base	100.502710	100,502.71	103.307381	103,307.38	2,804.67	0.02	
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local	100.000000	50,000.00	99.222325	49,611.16	-388.84	0.01	
		Base	100.000000	50,000.00	99.222325	49,611.16	-388.84	0.01	
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local	97.995567	597,772.96	102.096126	622,786.37	25,013.41	0.14	
		Base	97.995567	597,772.96	102.096126	622,786.37	25,013.41	0.14	
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local	99.415842	258,481.19	112.869802	293,461.49	34,980.30	0.07	
		Base	99.415842	258,481.19	112.869802	293,461.49	34,980.30	0.07	
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	90,000.000	Local	100.000000	90,000.00	103.828160	93,445.34	3,445.34	0.02	
		Base	100.000000	90,000.00	103.828160	93,445.34	3,445.34	0.02	

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172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	50,000.000	Local	102.886660	51,443.33	99.260582	49,630.29	-1,813.04	0.01	
		Base	102.886660	51,443.33	99.260582	49,630.29	-1,813.04	0.01	
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	80,000.000	Local	100.000000	80,000.00	99.220700	79,376.56	-623.44	0.02	
		Base	100.000000	80,000.00	99.220700	79,376.56	-623.44	0.02	
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	220,000.000	Local	103.320305	227,304.67	91.622786	201,570.13	-25,734.54	0.05	
		Base	103.320305	227,304.67	91.622786	201,570.13	-25,734.54	0.05	
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
	320,000.000	Local	100.572134	321,830.83	89.729121	287,133.19	-34,697.64	0.06	
		Base	100.572134	321,830.83	89.729121	287,133.19	-34,697.64	0.06	
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
	160,000.000	Local	100.466694	160,746.71	99.471450	159,154.32	-1,592.39	0.04	
		Base	100.466694	160,746.71	99.471450	159,154.32	-1,592.39	0.04	
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	30,000.000	Local	111.005800	33,301.74	102.475000	30,742.50	-2,559.24	0.01	
		Base	111.005800	33,301.74	102.475000	30,742.50	-2,559.24	0.01	
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	50,000.000	Local	100.351340	50,175.67	93.950898	46,975.45	-3,200.22	0.01	
		Base	100.351340	50,175.67	93.950898	46,975.45	-3,200.22	0.01	
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	120,000.000	Local	102.356900	122,828.28	88.919811	106,703.77	-16,124.51	0.02	
		Base	102.356900	122,828.28	88.919811	106,703.77	-16,124.51	0.02	
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					1.296570	15 Nov 2037		
	638,943.840	Local	100.000000	638,943.84	98.829410	631,464.43	-7,479.41	0.14	
	Original Face: 650,000.000	Base	100.000000	638,943.84	98.829410	631,464.43	-7,479.41	0.14	
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local	99.718937	648,173.09	85.395000	555,067.50	-93,105.59	0.12	
		Base	99.718937	648,173.09	85.395000	555,067.50	-93,105.59	0.12	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25				3.250000	22 Apr 2032			
		330,000.000	Local	99.101791	327,035.91	83.540000	275,682.00	-51,353.91	0.06
			Base	99.101791	327,035.91	83.540000	275,682.00	-51,353.91	0.06
19685EAA9	COLT FUNDING LLC COLT 2022 2 A1 144A				2.994000	25 Feb 2067			
		107,888.250	Local	99.999592	107,887.81	97.685460	105,391.13	-2,496.68	0.02
		Original Face: 110,000.000	Base	99.999592	107,887.81	97.685460	105,391.13	-2,496.68	0.02
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033			
		10,000.000	Local	124.941000	12,494.10	130.512281	13,051.23	557.13	0.00
			Base	124.941000	12,494.10	130.512281	13,051.23	557.13	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65				5.650000	15 Jun 2035			
		10,000.000	Local	119.331300	11,933.13	119.708793	11,970.88	37.75	0.00
			Base	119.331300	11,933.13	119.708793	11,970.88	37.75	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026			
		40,000.000	Local	103.834775	41,533.91	100.906070	40,362.43	-1,171.48	0.01
			Base	103.834775	41,533.91	100.906070	40,362.43	-1,171.48	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046			
		10,000.000	Local	107.562100	10,756.21	93.828523	9,382.85	-1,373.36	0.00
			Base	107.562100	10,756.21	93.828523	9,382.85	-1,373.36	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35				2.350000	15 Jan 2027			
		60,000.000	Local	96.515167	57,909.10	97.271409	58,362.85	453.75	0.01
			Base	96.515167	57,909.10	97.271409	58,362.85	453.75	0.01
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4				4.000000	15 Aug 2047			
		20,000.000	Local	99.302600	19,860.52	102.046773	20,409.35	548.83	0.00
			Base	99.302600	19,860.52	102.046773	20,409.35	548.83	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4				4.000000	01 Mar 2048			
		10,000.000	Local	112.457900	11,245.79	102.344065	10,234.41	-1,011.38	0.00
			Base	112.457900	11,245.79	102.344065	10,234.41	-1,011.38	0.00
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7				3.700000	15 Apr 2024			
		50,000.000	Local	99.890800	49,945.40	102.156616	51,078.31	1,132.91	0.01
			Base	99.890800	49,945.40	102.156616	51,078.31	1,132.91	0.01

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	80,000.000	Local		102.086925	81,669.54	103.398130	82,718.50	1,048.96	0.02
		Base		102.086925	81,669.54	103.398130	82,718.50	1,048.96	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	250,000.000	Local		99.868552	249,671.38	105.180000	262,950.00	13,278.62	0.06
		Base		99.868552	249,671.38	105.180000	262,950.00	13,278.62	0.06
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	450,000.000	Local		108.584318	488,629.43	106.363186	478,634.34	-9,995.09	0.11
		Base		108.584318	488,629.43	106.363186	478,634.34	-9,995.09	0.11
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	20,000.000	Local		101.656450	20,331.29	94.874672	18,974.93	-1,356.36	0.00
		Base		101.656450	20,331.29	94.874672	18,974.93	-1,356.36	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	20,000.000	Local		91.806350	18,361.27	93.519483	18,703.90	342.63	0.00
		Base		91.806350	18,361.27	93.519483	18,703.90	342.63	0.00
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	40,000.000	Local		99.853925	39,941.57	101.291802	40,516.72	575.15	0.01
		Base		99.853925	39,941.57	101.291802	40,516.72	575.15	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	40,000.000	Local		101.565850	40,626.34	100.592018	40,236.81	-389.53	0.01
		Base		101.565850	40,626.34	100.592018	40,236.81	-389.53	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	30,000.000	Local		109.599767	32,879.93	101.318984	30,395.70	-2,484.23	0.01
		Base		109.599767	32,879.93	101.318984	30,395.70	-2,484.23	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
	100,000.000	Local		90.699220	90,699.22	83.256844	83,256.84	-7,442.38	0.02
		Base		90.699220	90,699.22	83.256844	83,256.84	-7,442.38	0.02
20030NDR9	COMCAST CORP COMPANY GUAR 144A 11/51 2.887					2.887000	01 Nov 2051		
	100,000.000	Local		93.019100	93,019.10	84.252363	84,252.36	-8,766.74	0.02
		Base		93.019100	93,019.10	84.252363	84,252.36	-8,766.74	0.02

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20030NDT5	COMCAST CORP COMPANY GUAR 144A 11/56 2.937					2.937000	01 Nov 2056		
	27,000.000	Local	99.875963	26,966.51	82.522076	22,280.96	-4,685.55	0.00	
		Base	99.875963	26,966.51	82.522076	22,280.96	-4,685.55	0.00	
200447AK6	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 07/33 3.875					3.875000	26 Jul 2033		
	300,000.000	Local	96.742077	290,226.23	87.500000	262,500.00	-27,726.23	0.06	
		Base	96.742077	290,226.23	87.500000	262,500.00	-27,726.23	0.06	
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	20,000.000	Local	99.811800	19,962.36	99.686081	19,937.22	-25.14	0.00	
		Base	99.811800	19,962.36	99.686081	19,937.22	-25.14	0.00	
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	30,000.000	Local	99.362033	29,808.61	102.760408	30,828.12	1,019.51	0.01	
		Base	99.362033	29,808.61	102.760408	30,828.12	1,019.51	0.01	
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	50,000.000	Local	101.562060	50,781.03	101.200000	50,600.00	-181.03	0.01	
		Base	101.562060	50,781.03	101.200000	50,600.00	-181.03	0.01	
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	60,000.000	Local	100.136900	60,082.14	100.696000	60,417.60	335.46	0.01	
		Base	100.136900	60,082.14	100.696000	60,417.60	335.46	0.01	
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	80,000.000	Local	110.020225	88,016.18	98.954670	79,163.74	-8,852.44	0.02	
		Base	110.020225	88,016.18	98.954670	79,163.74	-8,852.44	0.02	
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	130,000.000	Local	101.759592	132,287.47	101.380000	131,794.00	-493.47	0.03	
		Base	101.759592	132,287.47	101.380000	131,794.00	-493.47	0.03	
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031		
	10,000.000	Local	120.147900	12,014.79	109.380000	10,938.00	-1,076.79	0.00	
		Base	120.147900	12,014.79	109.380000	10,938.00	-1,076.79	0.00	
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local	95.832200	220,414.06	100.352326	230,810.35	10,396.29	0.05	
		Base	95.832200	220,414.06	100.352326	230,810.35	10,396.29	0.05	

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21H030658	GNMA II TBA 30 YR 3 JUMBOS				3.000000	20 May 2051			
		500,000.000	Local	100.625782	503,128.91	98.666499	493,332.50	-9,796.41	0.11
Original Face:		500,000.000	Base	100.625782	503,128.91	98.666499	493,332.50	-9,796.41	0.11
21H030666	GNMA II TBA 30 YR 3 JUMBOS				3.000000	21 Jun 2052			
		800,000.000	Local	98.976563	791,812.50	98.412593	787,300.74	-4,511.76	0.18
Original Face:		800,000.000	Base	98.976563	791,812.50	98.412593	787,300.74	-4,511.76	0.18
21H032662	GNMA II TBA 30 YR 3.5 JUMBOS				3.500000	21 Jun 2052			
		300,000.000	Local	100.617187	301,851.56	100.001953	300,005.86	-1,845.70	0.07
Original Face:		300,000.000	Base	100.617187	301,851.56	100.001953	300,005.86	-1,845.70	0.07
21H040665	GNMA II TBA 30 YR 4 JUMBOS				4.000000	21 Jun 2052			
		200,000.000	Local	102.109375	204,218.75	101.277344	202,554.69	-1,664.06	0.05
Original Face:		200,000.000	Base	102.109375	204,218.75	101.277344	202,554.69	-1,664.06	0.05
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027			
		120,000.000	Local	100.206667	120,248.00	93.094009	111,712.81	-8,535.19	0.03
			Base	100.206667	120,248.00	93.094009	111,712.81	-8,535.19	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030			
		10,000.000	Local	99.978900	9,997.89	89.533199	8,953.32	-1,044.57	0.00
			Base	99.978900	9,997.89	89.533199	8,953.32	-1,044.57	0.00
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75				1.750000	20 Apr 2032			
		50,000.000	Local	100.648280	50,324.14	88.575222	44,287.61	-6,036.53	0.01
			Base	100.648280	50,324.14	88.575222	44,287.61	-6,036.53	0.01
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR				1.907000	16 Jun 2026			
		250,000.000	Local	100.000000	250,000.00	94.509000	236,272.50	-13,727.50	0.05
			Base	100.000000	250,000.00	94.509000	236,272.50	-13,727.50	0.05
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031			
		500,000.000	Local	104.375140	521,875.70	98.589087	492,945.44	-28,930.26	0.11
			Base	104.375140	521,875.70	98.589087	492,945.44	-28,930.26	0.11
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1				0.936570	25 Feb 2032			
		164,987.000	Local	97.424803	160,738.26	96.877800	159,835.78	-902.48	0.04
Original Face:		16,100,000.000	Base	97.424803	160,738.26	96.877800	159,835.78	-902.48	0.04

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22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	250,000.000	Local		99.893648	249,734.12	99.011933	247,529.83	-2,204.29	0.06
		Base		99.893648	249,734.12	99.011933	247,529.83	-2,204.29	0.06
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
	400,000.000	Local		99.914393	399,657.57	98.524510	394,098.04	-5,559.53	0.09
		Base		99.914393	399,657.57	98.524510	394,098.04	-5,559.53	0.09
22945EAU5	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A3					2.804800	15 Mar 2054		
	410,000.000	Local		102.907763	421,921.83	94.960550	389,338.26	-32,583.57	0.09
	Original Face: 410,000.000	Base		102.907763	421,921.83	94.960550	389,338.26	-32,583.57	0.09
22946DAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A					0.938000	25 May 2066		
	148,583.850	Local		99.999239	148,582.72	94.424260	140,299.20	-8,283.52	0.03
	Original Face: 180,000.000	Base		99.999239	148,582.72	94.424260	140,299.20	-8,283.52	0.03
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local		97.381961	272,669.49	107.996000	302,388.80	29,719.31	0.07
		Base		97.381961	272,669.49	107.996000	302,388.80	29,719.31	0.07
235851AW2	DANAHER CORP SR UNSECURED 12/51 2.8					2.800000	10 Dec 2051		
	80,000.000	Local		100.845338	80,676.27	84.921120	67,936.90	-12,739.37	0.02
		Base		100.845338	80,676.27	84.921120	67,936.90	-12,739.37	0.02
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	95.365811	190,731.62	-9,268.38	0.04
		Base		100.000000	200,000.00	95.365811	190,731.62	-9,268.38	0.04
24382JAA4	DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2022 1 A1 144A					2.205000	25 Jan 2067		
	305,309.980	Local		99.967594	305,211.04	95.774190	292,408.16	-12,802.88	0.07
	Original Face: 310,000.000	Base		99.967594	305,211.04	95.774190	292,408.16	-12,802.88	0.07
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	10,000.000	Local		99.844300	9,984.43	100.167324	10,016.73	32.30	0.00
		Base		99.844300	9,984.43	100.167324	10,016.73	32.30	0.00

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244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75				3.750000	15 Apr 2050			
		170,000.000	Local	113.269918	192,558.86	106.692934	181,377.99	-11,180.87	0.04
			Base	113.269918	192,558.86	106.692934	181,377.99	-11,180.87	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041			
		70,000.000	Local	122.069557	85,448.69	115.501341	80,850.94	-4,597.75	0.02
			Base	122.069557	85,448.69	115.501341	80,850.94	-4,597.75	0.02
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042			
		60,000.000	Local	110.352983	66,211.79	105.755485	63,453.29	-2,758.50	0.01
			Base	110.352983	66,211.79	105.755485	63,453.29	-2,758.50	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045			
		310,000.000	Local	111.439435	345,462.25	108.982551	337,845.91	-7,616.34	0.08
			Base	111.439435	345,462.25	108.982551	337,845.91	-7,616.34	0.08
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85				5.850000	15 Dec 2025			
		60,000.000	Local	105.077967	63,046.78	108.357644	65,014.59	1,967.81	0.01
			Base	105.077967	63,046.78	108.357644	65,014.59	1,967.81	0.01
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027			
		13,000.000	Local	104.332923	13,563.28	103.713940	13,482.81	-80.47	0.00
			Base	104.332923	13,563.28	103.713940	13,482.81	-80.47	0.00
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5				4.500000	15 Jan 2030			
		23,000.000	Local	107.578565	24,743.07	103.238927	23,744.95	-998.12	0.01
			Base	107.578565	24,743.07	103.238927	23,744.95	-998.12	0.01
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875				2.875000	11 May 2022			
		10,000.000	Local	100.096500	10,009.65	100.048211	10,004.82	-4.83	0.00
			Base	100.096500	10,009.65	100.048211	10,004.82	-4.83	0.00
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25				3.250000	01 Dec 2026			
		40,000.000	Local	106.078775	42,431.51	99.991771	39,996.71	-2,434.80	0.01
			Base	106.078775	42,431.51	99.991771	39,996.71	-2,434.80	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029			
		190,000.000	Local	104.503742	198,557.11	99.031993	188,160.79	-10,396.32	0.04
			Base	104.503742	198,557.11	99.031993	188,160.79	-10,396.32	0.04

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25278XAR0	DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125				3.125000	24 Mar 2031			
		30,000.000	Local	103.798933	31,139.68	95.518579	28,655.57	-2,484.11	0.01
			Base	103.798933	31,139.68	95.518579	28,655.57	-2,484.11	0.01
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038			
		327,261.620	Local	99.990531	327,230.63	102.122400	334,207.42	6,976.79	0.07
		Original Face: 500,000.000	Base	99.990531	327,230.63	102.122400	334,207.42	6,976.79	0.07
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023			
		10,000.000	Local	101.866200	10,186.62	100.724777	10,072.48	-114.14	0.00
			Base	101.866200	10,186.62	100.724777	10,072.48	-114.14	0.00
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4				2.400000	15 Aug 2022			
		130,000.000	Local	99.597700	129,477.01	100.240459	130,312.60	835.59	0.03
			Base	99.597700	129,477.01	100.240459	130,312.60	835.59	0.03
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15				3.150000	15 Aug 2027			
		70,000.000	Local	96.010629	67,207.44	99.066994	69,346.90	2,139.46	0.02
			Base	96.010629	67,207.44	99.066994	69,346.90	2,139.46	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035			
		50,000.000	Local	112.524460	56,262.23	102.682579	51,341.29	-4,920.94	0.01
			Base	112.524460	56,262.23	102.682579	51,341.29	-4,920.94	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050			
		180,000.000	Local	125.073500	225,132.30	122.325275	220,185.50	-4,946.80	0.05
			Base	125.073500	225,132.30	122.325275	220,185.50	-4,946.80	0.05
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030			
		180,000.000	Local	113.741589	204,734.86	108.283605	194,910.49	-9,824.37	0.04
			Base	113.741589	204,734.86	108.283605	194,910.49	-9,824.37	0.04
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022			
		90,000.000	Local	99.611922	89,650.73	100.546219	90,491.60	840.87	0.02
			Base	99.611922	89,650.73	100.546219	90,491.60	840.87	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042			
		30,000.000	Local	96.297333	28,889.20	104.041054	31,212.32	2,323.12	0.01
			Base	96.297333	28,889.20	104.041054	31,212.32	2,323.12	0.01

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local		97.761212	498,582.18	87.625000	446,887.50	-51,694.68	0.10
		Base		97.761212	498,582.18	87.625000	446,887.50	-51,694.68	0.10
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local		121.372440	60,686.22	129.884727	64,942.36	4,256.14	0.01
		Base		121.372440	60,686.22	129.884727	64,942.36	4,256.14	0.01
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local		99.444297	387,832.76	100.470000	391,833.00	4,000.24	0.09
		Base		99.444297	387,832.76	100.470000	391,833.00	4,000.24	0.09
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	500,000.000	Local		106.868464	534,342.32	91.516000	457,580.00	-76,762.32	0.10
		Base		106.868464	534,342.32	91.516000	457,580.00	-76,762.32	0.10
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
	200,000.000	Local		99.736630	199,473.26	91.133800	182,267.60	-17,205.66	0.04
		Base		99.736630	199,473.26	91.133800	182,267.60	-17,205.66	0.04
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
	10,000.000	Local		108.713700	10,871.37	104.866622	10,486.66	-384.71	0.00
		Base		108.713700	10,871.37	104.866622	10,486.66	-384.71	0.00
29278NAG8	ENERGY TRANSFER LP SR UNSECURED 04/29 5.25					5.250000	15 Apr 2029		
	60,000.000	Local		103.621267	62,172.76	106.721754	64,033.05	1,860.29	0.01
		Base		103.621267	62,172.76	106.721754	64,033.05	1,860.29	0.01
29278NAN3	ENERGY TRANSFER LP SR UNSECURED 06/27 5.5					5.500000	01 Jun 2027		
	70,000.000	Local		115.783229	81,048.26	107.430429	75,201.30	-5,846.96	0.02
		Base		115.783229	81,048.26	107.430429	75,201.30	-5,846.96	0.02
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
	50,000.000	Local		99.953960	49,976.98	97.927882	48,963.94	-1,013.04	0.01
		Base		99.953960	49,976.98	97.927882	48,963.94	-1,013.04	0.01
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	230,000.000	Local		102.115339	234,865.28	98.388254	226,292.98	-8,572.30	0.05
		Base		102.115339	234,865.28	98.388254	226,292.98	-8,572.30	0.05

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29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	190,000.000	Local		125.549363	238,543.79	114.696539	217,923.42	-20,620.37	0.05
		Base		125.549363	238,543.79	114.696539	217,923.42	-20,620.37	0.05
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		140.982700	14,098.27	132.735375	13,273.54	-824.73	0.00
		Base		140.982700	14,098.27	132.735375	13,273.54	-824.73	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		113.284886	79,299.42	116.194872	81,336.41	2,036.99	0.02
		Base		113.284886	79,299.42	116.194872	81,336.41	2,036.99	0.02
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local		114.824950	22,964.99	105.964473	21,192.89	-1,772.10	0.00
		Base		114.824950	22,964.99	105.964473	21,192.89	-1,772.10	0.00
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	100,000.000	Local		125.755820	125,755.82	109.052011	109,052.01	-16,703.81	0.02
		Base		125.755820	125,755.82	109.052011	109,052.01	-16,703.81	0.02
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	30,000.000	Local		92.375567	27,712.67	92.922419	27,876.73	164.06	0.01
		Base		92.375567	27,712.67	92.922419	27,876.73	164.06	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local		105.950850	127,141.02	104.086788	124,904.15	-2,236.87	0.03
		Base		105.950850	127,141.02	104.086788	124,904.15	-2,236.87	0.03
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	20,000.000	Local		124.307950	24,861.59	106.606633	21,321.33	-3,540.26	0.00
		Base		124.307950	24,861.59	106.606633	21,321.33	-3,540.26	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	40,000.000	Local		109.370550	43,748.22	99.207083	39,682.83	-4,065.39	0.01
		Base		109.370550	43,748.22	99.207083	39,682.83	-4,065.39	0.01
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	160,000.000	Local		104.235025	166,776.04	96.133459	153,813.53	-12,962.51	0.03
		Base		104.235025	166,776.04	96.133459	153,813.53	-12,962.51	0.03

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29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	150,000.000	Local		101.973233	152,959.85	91.449000	137,173.50	-15,786.35	0.03
		Base		101.973233	152,959.85	91.449000	137,173.50	-15,786.35	0.03
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	20,000.000	Local		108.050950	21,610.19	92.913114	18,582.62	-3,027.57	0.00
		Base		108.050950	21,610.19	92.913114	18,582.62	-3,027.57	0.00
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	260,000.000	Local		98.555546	256,244.42	101.250000	263,250.00	7,005.58	0.06
		Base		98.555546	256,244.42	101.250000	263,250.00	7,005.58	0.06
29441WAD7	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 04/28 2.625					2.625000	28 Apr 2028		
	260,000.000	Local		99.910446	259,767.16	92.625000	240,825.00	-18,942.16	0.05
		Base		99.910446	259,767.16	92.625000	240,825.00	-18,942.16	0.05
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local		94.584057	217,543.33	97.663926	224,627.03	7,083.70	0.05
		Base		94.584057	217,543.33	97.663926	224,627.03	7,083.70	0.05
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	160,000.000	Local		103.450388	165,520.62	101.036375	161,658.20	-3,862.42	0.04
		Base		103.450388	165,520.62	101.036375	161,658.20	-3,862.42	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	60,000.000	Local		100.073667	60,044.20	107.879584	64,727.75	4,683.55	0.01
		Base		100.073667	60,044.20	107.879584	64,727.75	4,683.55	0.01
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44					2.440000	16 Aug 2029		
	60,000.000	Local		100.000000	60,000.00	95.787424	57,472.45	-2,527.55	0.01
		Base		100.000000	60,000.00	95.787424	57,472.45	-2,527.55	0.01
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	10,000.000	Local		120.500500	12,050.05	111.431009	11,143.10	-906.95	0.00
		Base		120.500500	12,050.05	111.431009	11,143.10	-906.95	0.00

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30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025			
		180,000.000	Local	101.957494	183,523.49	100.600833	181,081.50	-2,441.99	0.04
			Base	101.957494	183,523.49	100.600833	181,081.50	-2,441.99	0.04
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030			
		60,000.000	Local	100.000000	60,000.00	102.703220	61,621.93	1,621.93	0.01
			Base	100.000000	60,000.00	102.703220	61,621.93	1,621.93	0.01
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023			
		10,000.000	Local	100.164300	10,016.43	99.685669	9,968.57	-47.86	0.00
			Base	100.164300	10,016.43	99.685669	9,968.57	-47.86	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051			
		150,000.000	Local	111.580113	167,370.17	96.882854	145,324.28	-22,045.89	0.03
			Base	111.580113	167,370.17	96.882854	145,324.28	-22,045.89	0.03
30711XAF1	FANNIE MAE CAS CAS 2014 C02 1M2				3.056570	25 May 2024			
		103,550.750	Local	101.845404	105,461.68	100.124840	103,680.02	-1,781.66	0.02
		Original Face: 260,000.000	Base	101.845404	105,461.68	100.124840	103,680.02	-1,781.66	0.02
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2				5.356570	25 Nov 2024			
		234,630.730	Local	105.772944	248,175.83	102.953410	241,560.34	-6,615.49	0.05
		Original Face: 907,000.000	Base	105.772944	248,175.83	102.953410	241,560.34	-6,615.49	0.05
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR				3.012000	01 Nov 2048			
		397,605.650	Local	103.874854	413,012.29	100.507973	399,625.38	-13,386.91	0.09
		Original Face: 1,200,000.000	Base	103.874854	413,012.29	100.507973	399,625.38	-13,386.91	0.09
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR				2.872000	01 Nov 2047			
		150,063.180	Local	103.949283	155,989.60	100.827803	151,305.41	-4,684.19	0.03
		Original Face: 400,000.000	Base	103.949283	155,989.60	100.827803	151,305.41	-4,684.19	0.03
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR				3.089000	01 Feb 2050			
		241,721.120	Local	103.539103	250,275.88	100.599573	243,170.41	-7,105.47	0.05
		Original Face: 800,000.000	Base	103.539103	250,275.88	100.599573	243,170.41	-7,105.47	0.05
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

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3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3						3.000000	01 Apr 2038		
	72,909.140	Local		98.209566	71,603.75	99.687278		72,681.14	1,077.39	0.02
Original Face:	300,000.000	Base		98.209566	71,603.75	99.687278		72,681.14	1,077.39	0.02
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3						3.000000	01 Feb 2038		
	71,202.850	Local		98.212866	69,930.36	99.686972		70,979.97	1,049.61	0.02
Original Face:	300,000.000	Base		98.212866	69,930.36	99.686972		70,979.97	1,049.61	0.02
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5						3.500000	01 Jun 2047		
	28,079.730	Local		100.498402	28,219.68	101.594887		28,527.57	307.89	0.01
Original Face:	100,000.000	Base		100.498402	28,219.68	101.594887		28,527.57	307.89	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5						5.000000	01 Nov 2048		
	152,940.740	Local		103.734904	158,652.93	106.670832		163,143.16	4,490.23	0.04
Original Face:	700,000.000	Base		103.734904	158,652.93	106.670832		163,143.16	4,490.23	0.04
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5						4.500000	01 Dec 2048		
	20,869.720	Local		110.187535	22,995.83	104.083338		21,721.90	-1,273.93	0.00
Original Face:	100,000.000	Base		110.187535	22,995.83	104.083338		21,721.90	-1,273.93	0.00
31325VKQ6	FREDDIEMAC STRIP FHS 334 S7						5.703430	15 Aug 2044		
	25,528.660	Local		12.839256	3,277.69	15.992331		4,082.63	804.94	0.00
Original Face:	100,000.000	Base		12.839256	3,277.69	15.992331		4,082.63	804.94	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4						4.000000	01 Mar 2048		
	36,492.790	Local		109.101880	39,814.32	103.221342		37,668.35	-2,145.97	0.01
Original Face:	130,000.000	Base		109.101880	39,814.32	103.221342		37,668.35	-2,145.97	0.01
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5						3.500000	01 Mar 2048		
	186,443.750	Local		106.645484	198,833.84	101.234719		188,745.81	-10,088.03	0.04
Original Face:	700,000.000	Base		106.645484	198,833.84	101.234719		188,745.81	-10,088.03	0.04
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5						3.500000	01 Jun 2048		
	170,011.360	Local		100.628217	171,079.40	101.301860		172,224.67	1,145.27	0.04
Original Face:	600,000.000	Base		100.628217	171,079.40	101.301860		172,224.67	1,145.27	0.04
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5						4.500000	01 May 2047		
	29,554.500	Local		109.675176	32,413.95	104.970011		31,023.36	-1,390.59	0.01
Original Face:	200,000.000	Base		109.675176	32,413.95	104.970011		31,023.36	-1,390.59	0.01

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Base Currency: USD - US DOLLAR										
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3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5						3.500000	01 Jan 2038		
		78,903.840	Local	108.067770	85,269.62	102.445390	80,833.35		-4,436.27	0.02
Original Face:		200,000.000	Base	108.067770	85,269.62	102.445390	80,833.35		-4,436.27	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3						3.000000	01 Jan 2046		
		55,273.530	Local	108.534736	59,990.98	99.975147	55,259.79		-4,731.19	0.01
Original Face:		100,000.000	Base	108.534736	59,990.98	99.975147	55,259.79		-4,731.19	0.01
3132ADUS5	FED HM LN PC POOL ZT1493 FR 09/48 FIXED 3						3.000000	01 Sep 2048		
		93,326.740	Local	101.235648	94,479.93	98.946836	92,343.86		-2,136.07	0.02
Original Face:		200,000.000	Base	101.235648	94,479.93	98.946836	92,343.86		-2,136.07	0.02
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5						3.500000	01 Apr 2033		
		47,761.330	Local	107.921681	51,544.83	103.183759	49,281.94		-2,262.89	0.01
Original Face:		100,000.000	Base	107.921681	51,544.83	103.183759	49,281.94		-2,262.89	0.01
3132D9GU2	FED HM LN PC POOL SC0211 FR 12/41 FIXED 2						2.000000	01 Dec 2041		
		98,990.460	Local	101.607549	100,581.78	94.198538	93,247.57		-7,334.21	0.02
Original Face:		100,000.000	Base	101.607549	100,581.78	94.198538	93,247.57		-7,334.21	0.02
3132DM3S2	FED HM LN PC POOL SD0809 FR 01/52 FIXED 3						3.000000	01 Jan 2052		
		98,441.700	Local	102.302744	100,708.56	98.224610	96,693.98		-4,014.58	0.02
Original Face:		100,000.000	Base	102.302744	100,708.56	98.224610	96,693.98		-4,014.58	0.02
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5						2.500000	01 Jan 2052		
		99,572.840	Local	100.529010	100,099.59	96.233586	95,822.51		-4,277.08	0.02
Original Face:		100,000.000	Base	100.529010	100,099.59	96.233586	95,822.51		-4,277.08	0.02
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2						2.000000	01 Apr 2051		
		85,785.110	Local	100.166369	85,927.83	93.258771	80,002.14		-5,925.69	0.02
Original Face:		100,000.000	Base	100.166369	85,927.83	93.258771	80,002.14		-5,925.69	0.02
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
		91,573.930	Local	100.904439	92,402.16	93.113701	85,267.88		-7,134.28	0.02
Original Face:		100,000.000	Base	100.904439	92,402.16	93.113701	85,267.88		-7,134.28	0.02
3132DMV28	FED HM LN PC POOL SD0633 FR 02/51 FIXED 3.5						3.500000	01 Feb 2051		
		66,483.320	Local	107.590987	71,530.06	100.352616	66,717.75		-4,812.31	0.01
Original Face:		100,000.000	Base	107.590987	71,530.06	100.352616	66,717.75		-4,812.31	0.01

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3132DMWN1	FED HM LN PC POOL SD0653 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	95,366.210	Local	104.377410	99,540.78	95.860184	91,418.22		-8,122.56	0.02
Original Face:	100,000.000	Base	104.377410	99,540.78	95.860184	91,418.22		-8,122.56	0.02
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	98,209.940	Local	93.656253	91,979.75	93.165713	91,497.99		-481.76	0.02
Original Face:	100,000.000	Base	93.656253	91,979.75	93.165713	91,497.99		-481.76	0.02
3132DNA37	FED HM LN PC POOL SD0926 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	100,000.000	Local	95.328130	95,328.13	95.742758	95,742.76		414.63	0.02
Original Face:	100,000.000	Base	95.328130	95,328.13	95.742758	95,742.76		414.63	0.02
3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5					2.500000	01 Nov 2051		
	887,509.390	Local	98.642945	875,465.40	96.109903	852,984.41		-22,480.99	0.19
Original Face:	900,000.000	Base	98.642945	875,465.40	96.109903	852,984.41		-22,480.99	0.19
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
	21,219.460	Local	105.781344	22,446.23	105.403912	22,366.14		-80.09	0.01
Original Face:	162,728.000	Base	105.781344	22,446.23	105.403912	22,366.14		-80.09	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
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	29,203.510	Local	100.652045	29,393.93	102.023160	29,794.34		400.41	0.01
Original Face:	100,000.000	Base	100.652045	29,393.93	102.023160	29,794.34		400.41	0.01
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
	46,575.620	Local	99.877253	46,518.45	99.509293	46,347.07		-171.38	0.01
Original Face:	100,000.000	Base	99.877253	46,518.45	99.509293	46,347.07		-171.38	0.01
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4					4.000000	01 Jun 2047		
	143,308.520	Local	106.727834	152,950.08	103.458021	148,264.16		-4,685.92	0.03
Original Face:	820,000.000	Base	106.727834	152,950.08	103.458021	148,264.16		-4,685.92	0.03

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STATE STREET

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3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01		0.00
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046			
		1,275,802.120	Local 97.644666	1,245,752.72	99.591539	1,270,590.97	24,838.25		0.28
Original Face:		3,100,000.000	Base 97.644666	1,245,752.72	99.591539	1,270,590.97	24,838.25		0.28
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047			
		633,320.950	Local 97.340521	616,477.91	99.529582	630,341.69	13,863.78		0.14
Original Face:		1,400,000.000	Base 97.340521	616,477.91	99.529582	630,341.69	13,863.78		0.14
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047			
		59,889.430	Local 96.028949	57,511.19	99.533340	59,609.95	2,098.76		0.01
Original Face:		100,000.000	Base 96.028949	57,511.19	99.533340	59,609.95	2,098.76		0.01
3133A2BZ2	FED HM LN PC POOL QA7256 FR 02/50 FIXED 3				3.000000	01 Feb 2050			
		186,138.030	Local 105.224773	195,863.32	98.373157	183,109.86	-12,753.46		0.04
Original Face:		500,000.000	Base 105.224773	195,863.32	98.373157	183,109.86	-12,753.46		0.04
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5				2.500000	01 Nov 2050			
		86,664.380	Local 107.090479	92,809.30	96.081332	83,268.29	-9,541.01		0.02
Original Face:		100,000.000	Base 107.090479	92,809.30	96.081332	83,268.29	-9,541.01		0.02
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5				2.500000	01 Feb 2051			
		87,024.850	Local 106.089364	92,324.11	95.688339	83,272.63	-9,051.48		0.02
Original Face:		100,000.000	Base 106.089364	92,324.11	95.688339	83,272.63	-9,051.48		0.02
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2				2.000000	01 Feb 2051			
		85,405.820	Local 103.465361	88,365.44	93.228075	79,622.20	-8,743.24		0.02
Original Face:		100,000.000	Base 103.465361	88,365.44	93.228075	79,622.20	-8,743.24		0.02
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2				2.000000	01 Feb 2051			
		267,026.760	Local 103.233088	275,659.97	93.290399	249,110.33	-26,549.64		0.06
Original Face:		300,000.000	Base 103.233088	275,659.97	93.290399	249,110.33	-26,549.64		0.06
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2				2.000000	01 Mar 2051			
		92,783.400	Local 100.105870	92,881.63	93.166075	86,442.65	-6,438.98		0.02
Original Face:		100,000.000	Base 100.105870	92,881.63	93.166075	86,442.65	-6,438.98		0.02

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FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2				2.000000	01 Mar 2051		
		787,997.010	Local 99.879034	787,043.80	93.197113	734,390.46	-52,653.34	0.16
Original Face:		871,789.000	Base 99.879034	787,043.80	93.197113	734,390.46	-52,653.34	0.16
3133AHAA5	FED HM LN PC POOL QB9901 FR 03/51 FIXED 2.5				2.500000	01 Mar 2051		
		193,575.350	Local 100.163352	193,891.56	95.829796	185,502.86	-8,388.70	0.04
Original Face:		200,000.000	Base 100.163352	193,891.56	95.829796	185,502.86	-8,388.70	0.04
3133AN5F7	FED HM LN PC POOL QC4446 FR 07/51 FIXED 2.5				2.500000	01 Jul 2051		
		96,579.930	Local 104.404352	100,833.65	95.860171	92,581.69	-8,251.96	0.02
Original Face:		100,000.000	Base 104.404352	100,833.65	95.860171	92,581.69	-8,251.96	0.02
3133APLD9	FED HM LN PC POOL QC4824 FR 08/51 FIXED 2.5				2.500000	01 Aug 2051		
		93,782.510	Local 104.358755	97,870.26	96.108087	90,132.58	-7,737.68	0.02
Original Face:		100,000.000	Base 104.358755	97,870.26	96.108087	90,132.58	-7,737.68	0.02
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5				2.500000	01 Aug 2051		
		288,237.160	Local 100.544538	289,806.72	96.108134	277,019.36	-12,787.36	0.06
Original Face:		300,000.000	Base 100.544538	289,806.72	96.108134	277,019.36	-12,787.36	0.06
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3				3.000000	01 Oct 2051		
		98,794.180	Local 99.843746	98,639.81	98.567663	97,379.11	-1,260.70	0.02
Original Face:		100,000.000	Base 99.843746	98,639.81	98.567663	97,379.11	-1,260.70	0.02
3133AWL77	FED HM LN PC POOL QD0350 FR 11/51 FIXED 2				2.000000	01 Nov 2051		
		99,250.720	Local 100.215918	99,465.02	92.979161	92,282.49	-7,182.53	0.02
Original Face:		100,000.000	Base 100.215918	99,465.02	92.979161	92,282.49	-7,182.53	0.02
3133AWWM2	FED HM LN PC POOL QD0652 FR 11/51 FIXED 2				2.000000	01 Nov 2051		
		99,240.160	Local 100.215921	99,454.44	92.979098	92,272.61	-7,181.83	0.02
Original Face:		100,000.000	Base 100.215921	99,454.44	92.979098	92,272.61	-7,181.83	0.02
3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5				2.500000	01 Feb 2052		
		99,442.670	Local 100.404545	99,844.96	96.109734	95,574.09	-4,270.87	0.02
Original Face:		100,000.000	Base 100.404545	99,844.96	96.109734	95,574.09	-4,270.87	0.02
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5				4.500000	01 Jul 2049		
		12,286.350	Local 108.155229	13,288.33	104.414103	12,828.68	-459.65	0.00
Original Face:		40,000.000	Base 108.155229	13,288.33	104.414103	12,828.68	-459.65	0.00

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3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		112,379.090	Local 101.774850	114,373.65	99.518911	111,838.45	-2,535.20	0.03
Original Face:		200,000.000	Base 101.774850	114,373.65	99.518911	111,838.45	-2,535.20	0.03
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050		
		34,087.160	Local 105.690764	36,026.98	102.601517	34,973.94	-1,053.04	0.01
Original Face:		100,000.000	Base 105.690764	36,026.98	102.601517	34,973.94	-1,053.04	0.01
3133KHHT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
		36,779.720	Local 104.693837	38,506.10	100.618561	37,007.23	-1,498.87	0.01
Original Face:		100,000.000	Base 104.693837	38,506.10	100.618561	37,007.23	-1,498.87	0.01
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3				3.000000	01 Jul 2050		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5				2.500000	01 Jan 2051		
		84,745.370	Local 104.415828	88,487.58	95.757119	81,149.72	-7,337.86	0.02
Original Face:		100,000.000	Base 104.415828	88,487.58	95.757119	81,149.72	-7,337.86	0.02
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2				2.000000	01 Nov 2050		
		88,239.970	Local 100.317419	88,520.06	93.171704	82,214.68	-6,305.38	0.02
Original Face:		100,000.000	Base 100.317419	88,520.06	93.171704	82,214.68	-6,305.38	0.02
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5				2.500000	01 Dec 2050		
		172,151.480	Local 106.431644	183,223.65	95.860866	165,025.90	-18,197.75	0.04
Original Face:		200,000.000	Base 106.431644	183,223.65	95.860866	165,025.90	-18,197.75	0.04
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2				2.000000	01 Jun 2051		
		94,270.720	Local 101.155926	95,360.42	93.041391	87,710.79	-7,649.63	0.02
Original Face:		100,000.000	Base 101.155926	95,360.42	93.041391	87,710.79	-7,649.63	0.02
3133KLG5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2				2.000000	01 Feb 2051		
		178,818.900	Local 103.165247	184,478.96	93.228248	166,709.73	-17,769.23	0.04
Original Face:		200,000.000	Base 103.165247	184,478.96	93.228248	166,709.73	-17,769.23	0.04
3133KLS57	FED HM LN PC POOL RA5040 FR 04/51 FIXED 2				2.000000	01 Apr 2051		
		94,460.080	Local 97.261902	91,873.67	93.057120	87,901.83	-3,971.84	0.02
Original Face:		100,000.000	Base 97.261902	91,873.67	93.057120	87,901.83	-3,971.84	0.02

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	Units								
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051		
	461,677.820	Local	100.748635	465,134.10	93.365277	431,046.78	-34,087.32	0.10	
Original Face:	500,000.000	Base	100.748635	465,134.10	93.365277	431,046.78	-34,087.32	0.10	
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2					2.000000	01 May 2051		
	287,671.400	Local	100.707043	289,705.36	93.072956	267,744.28	-21,961.08	0.06	
Original Face:	300,000.000	Base	100.707043	289,705.36	93.072956	267,744.28	-21,961.08	0.06	
3133KMFR1	FED HM LN PC POOL RA5576 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	377,861.480	Local	104.499450	394,863.17	95.860115	362,218.45	-32,644.72	0.08	
Original Face:	400,000.000	Base	104.499450	394,863.17	95.860115	362,218.45	-32,644.72	0.08	
3133KNGQ0	FED HM LN PC POOL RA6507 FR 12/51 FIXED 2					2.000000	01 Dec 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	
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	98,533.870	Local	97.609370	96,178.29	96.449202	95,035.13	-1,143.16	0.02	
Original Face:	100,000.000	Base	97.609370	96,178.29	96.449202	95,035.13	-1,143.16	0.02	
3133KYV30	FED HM LN PC POOL RB5134 FR 11/41 FIXED 1.5					1.500000	01 Nov 2041		
	19,538.290	Local	93.235795	18,216.68	90.665523	17,714.49	-502.19	0.00	
Original Face:	20,000.000	Base	93.235795	18,216.68	90.665523	17,714.49	-502.19	0.00	
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
	383,264.640	Local	102.821771	394,079.49	94.228561	361,144.76	-32,934.73	0.08	
Original Face:	400,000.000	Base	102.821771	394,079.49	94.228561	361,144.76	-32,934.73	0.08	
3133KYVX4	FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5					1.500000	01 Oct 2041		
	193,949.270	Local	93.235845	180,830.24	90.665594	175,845.26	-4,984.98	0.04	
Original Face:	200,000.000	Base	93.235845	180,830.24	90.665594	175,845.26	-4,984.98	0.04	
3136A5LM6	FANNIE MAE FNR 2012 35 SC					6.043430	25 Apr 2042		
	11,414.130	Local	0.701324	80.05	16.182340	1,847.07	1,767.02	0.00	
Original Face:	100,000.000	Base	0.701324	80.05	16.182340	1,847.07	1,767.02	0.00	
3136AETS6	FANNIE MAE FNR 2013 54 BS					5.693430	25 Jun 2043		
	93,243.030	Local	5.763970	5,374.50	16.744860	15,613.41	10,238.91	0.00	
Original Face:	400,000.000	Base	5.763970	5,374.50	16.744860	15,613.41	10,238.91	0.00	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136AFRX4	FANNIE MAE FNR 2013 73 IA					3.000000	25 Sep 2032		
	40,311.850	Local		4.124445	1,662.64	6.425650	2,590.30	927.66	0.00
Original Face:	200,000.000	Base		4.124445	1,662.64	6.425650	2,590.30	927.66	0.00
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					5.493430	25 Dec 2043		
	81,903.370	Local		6.628580	5,429.03	14.621820	11,975.76	6,546.73	0.00
Original Face:	300,000.000	Base		6.628580	5,429.03	14.621820	11,975.76	6,546.73	0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB					5.643430	25 Oct 2057		
	36,234.960	Local		1.203589	436.12	18.522160	6,711.50	6,275.38	0.00
Original Face:	100,000.000	Base		1.203589	436.12	18.522160	6,711.50	6,275.38	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986000	25 Dec 2027		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3136AYSU8	FANNIE MAE FNR 2017 85 SC					5.743430	25 Nov 2047		
	37,269.720	Local		10.894501	4,060.35	15.186200	5,659.85	1,599.50	0.00
Original Face:	100,000.000	Base		10.894501	4,060.35	15.186200	5,659.85	1,599.50	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	30,000.000	Local		102.691233	30,807.37	105.843740	31,753.12	945.75	0.01
Original Face:	30,000.000	Base		102.691233	30,807.37	105.843740	31,753.12	945.75	0.01
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
	120,000.000	Local		101.052475	121,262.97	102.588800	123,106.56	1,843.59	0.03
Original Face:	120,000.000	Base		101.052475	121,262.97	102.588800	123,106.56	1,843.59	0.03
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	135,427.480	Local		101.858116	137,943.88	103.093130	139,616.43	1,672.55	0.03
Original Face:	170,000.000	Base		101.858116	137,943.88	103.093130	139,616.43	1,672.55	0.03
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029		
	198,719.580	Local		101.557708	201,815.05	98.721830	196,179.61	-5,635.44	0.04
Original Face:	224,000.000	Base		101.557708	201,815.05	98.721830	196,179.61	-5,635.44	0.04

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3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027		
	200,663.090	Local		100.214265	201,093.04	97.991050	196,631.87	-4,461.17	0.04
Original Face:	250,000.000	Base		100.214265	201,093.04	97.991050	196,631.87	-4,461.17	0.04
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	103,558.950	Local		99.488485	103,029.23	80.121460	82,972.94	-20,056.29	0.02
Original Face:	100,000.000	Base		99.488485	103,029.23	80.121460	82,972.94	-20,056.29	0.02
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
	85,394.350	Local		8.367146	7,145.07	16.790390	14,338.04	7,192.97	0.00
Original Face:	100,000.000	Base		8.367146	7,145.07	16.790390	14,338.04	7,192.97	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
	83,780.780	Local		10.217045	8,559.92	16.328290	13,679.97	5,120.05	0.00
Original Face:	100,000.000	Base		10.217045	8,559.92	16.328290	13,679.97	5,120.05	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
	250,223.660	Local		9.034721	22,607.01	14.440190	36,132.77	13,525.76	0.01
Original Face:	300,000.000	Base		9.034721	22,607.01	14.440190	36,132.77	13,525.76	0.01
3136BDEF1	FANNIE MAE FNR 2020 97 AI					2.000000	25 Jan 2051		
	280,343.670	Local		10.715890	30,041.32	12.711360	35,635.49	5,594.17	0.01
Original Face:	300,000.000	Base		10.715890	30,041.32	12.711360	35,635.49	5,594.17	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	183,252.350	Local		11.532753	21,134.04	16.448960	30,143.11	9,009.07	0.01
Original Face:	200,000.000	Base		11.532753	21,134.04	16.448960	30,143.11	9,009.07	0.01
3136BDYC6	FANNIE MAE FNR 2021 3 IB					2.500000	25 Feb 2051		
	277,743.990	Local		13.250677	36,802.96	17.684210	49,116.83	12,313.87	0.01
Original Face:	300,000.000	Base		13.250677	36,802.96	17.684210	49,116.83	12,313.87	0.01
3136BGVA6	FANNIE MAE FNR 2021 61 KI					2.500000	25 Apr 2049		
	581,542.990	Local		9.261984	53,862.42	14.985140	87,145.03	33,282.61	0.02
Original Face:	600,000.000	Base		9.261984	53,862.42	14.985140	87,145.03	33,282.61	0.02
3136BJPW9	FANNIE MAE FNR 2021 69 IJ					2.500000	25 Jan 2049		
	394,122.400	Local		13.024312	51,331.73	13.862560	54,635.45	3,303.72	0.01
Original Face:	400,000.000	Base		13.024312	51,331.73	13.862560	54,635.45	3,303.72	0.01

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3136FLFM3	FANNIEMAE STRIP FNS 409 C18				4.000000	25 Apr 2042			
		9,493.480	Local	10.744743	1,020.05	16.125401	1,530.86	510.81	0.00
Original Face:		100,000.000	Base	10.744743	1,020.05	16.125401	1,530.86	510.81	0.00
3137AJYN8	FREDDIE MAC FHR 3973 SA				6.093430	15 Dec 2041			
		45,980.190	Local	20.585322	9,465.17	16.425850	7,552.64	-1,912.53	0.00
Original Face:		300,000.000	Base	20.585322	9,465.17	16.425850	7,552.64	-1,912.53	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI				2.500000	25 Feb 2051			
		87,042.640	Local	10.563225	9,194.51	15.297600	13,315.43	4,120.92	0.00
Original Face:		100,000.000	Base	10.563225	9,194.51	15.297600	13,315.43	4,120.92	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.000000	15 Aug 2048			
		8,627.510	Local	96.570621	8,331.64	97.839420	8,441.11	109.47	0.00
Original Face:		100,000.000	Base	96.570621	8,331.64	97.839420	8,441.11	109.47	0.00
3137FVQ54	FREDDIE MAC FHR 5010 IK				2.500000	25 Sep 2050			
		73,594.780	Local	7.608583	5,599.52	15.046680	11,073.57	5,474.05	0.00
Original Face:		100,000.000	Base	7.608583	5,599.52	15.046680	11,073.57	5,474.05	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI				2.500000	25 Sep 2050			
		173,423.950	Local	10.693142	18,544.47	16.867580	29,252.42	10,707.95	0.01
Original Face:		200,000.000	Base	10.693142	18,544.47	16.867580	29,252.42	10,707.95	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN				2.500000	25 Sep 2050			
		91,199.180	Local	8.050588	7,342.07	16.950180	15,458.43	8,116.36	0.00
Original Face:		100,000.000	Base	8.050588	7,342.07	16.950180	15,458.43	8,116.36	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI				2.000000	25 Oct 2050			
		181,559.530	Local	10.362260	18,813.67	13.932460	25,295.71	6,482.04	0.01
Original Face:		200,000.000	Base	10.362260	18,813.67	13.932460	25,295.71	6,482.04	0.01
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				4.356570	25 Dec 2027			
		30,106.480	Local	106.511123	32,066.75	100.304360	30,198.11	-1,868.64	0.01
Original Face:		270,000.000	Base	106.511123	32,066.75	100.304360	30,198.11	-1,868.64	0.01
3137H14D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1				0.925905	25 May 2028			
		4,000,000.000	Local	5.181994	207,279.77	4.960220	198,408.80	-8,870.97	0.04
Original Face:		4,000,000.000	Base	5.181994	207,279.77	4.960220	198,408.80	-8,870.97	0.04

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3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
	194,496.950	Local		12.297622	23,918.50	14.121390	27,465.67	3,547.17	0.01
Original Face:	200,000.000	Base		12.297622	23,918.50	14.121390	27,465.67	3,547.17	0.01
3137H2UH5	FREDDIE MAC FHR 5148 BI					2.500000	25 Jan 2049		
	487,860.440	Local		12.243061	59,729.05	14.965100	73,008.80	13,279.75	0.02
Original Face:	500,000.000	Base		12.243061	59,729.05	14.965100	73,008.80	13,279.75	0.02
3137H2UN2	FREDDIE MAC FHR 5148 CI					2.000000	25 Jun 2049		
	195,092.270	Local		10.947584	21,357.89	11.351720	22,146.33	788.44	0.00
Original Face:	200,000.000	Base		10.947584	21,357.89	11.351720	22,146.33	788.44	0.00
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
	50,650.560	Local		106.870783	54,130.65	101.333874	51,326.17	-2,804.48	0.01
Original Face:	200,000.000	Base		106.870783	54,130.65	101.333874	51,326.17	-2,804.48	0.01
3138L9U26	FNMA POOL AM8700 FN 06/30 FIXED 2.93					2.930000	01 Jun 2030		
	38,677.630	Local		103.214985	39,921.11	100.247165	38,773.23	-1,147.88	0.01
Original Face:	40,000.000	Base		103.214985	39,921.11	100.247165	38,773.23	-1,147.88	0.01
3138LH6Y5	FNMA POOL AN5386 FN 05/29 FIXED 3.25					3.250000	01 May 2029		
	19,744.390	Local		104.980959	20,727.85	102.431690	20,224.51	-503.34	0.00
Original Face:	20,000.000	Base		104.980959	20,727.85	102.431690	20,224.51	-503.34	0.00
3138LHPM0	FNMA POOL AN4927 FN 03/29 FIXED 3.45					3.450000	01 Mar 2029		
	19,394.220	Local		106.062270	20,569.95	103.534817	20,079.77	-490.18	0.00
Original Face:	20,000.000	Base		106.062270	20,569.95	103.534817	20,079.77	-490.18	0.00
3138LMUT8	FNMA POOL AN8693 FN 03/30 FIXED 3.468					3.468000	01 Mar 2030		
	39,414.310	Local		106.653878	42,036.89	103.217345	40,682.40	-1,354.49	0.01
Original Face:	40,000.000	Base		106.653878	42,036.89	103.217345	40,682.40	-1,354.49	0.01
3138WCTK9	FNMA POOL AS3253 FN 09/44 FIXED 4					4.000000	01 Sep 2044		
	51,980.000	Local		109.266314	56,796.63	104.409182	54,271.89	-2,524.74	0.01
Original Face:	400,000.000	Base		109.266314	56,796.63	104.409182	54,271.89	-2,524.74	0.01
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	181,642.970	Local		98.501192	178,920.49	99.525393	180,780.88	1,860.39	0.04
Original Face:	500,000.000	Base		98.501192	178,920.49	99.525393	180,780.88	1,860.39	0.04

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3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.000000	01 Aug 2046		
		50,634.270	Local 95.911405	48,564.04	99.504948	50,383.60	1,819.56	0.01
Original Face:		100,000.000	Base 95.911405	48,564.04	99.504948	50,383.60	1,819.56	0.01
3138WJ5M6	FNMA POOL AS8951 FN 03/47 FIXED 3.5				3.500000	01 Mar 2047		
		57,833.680	Local 106.727862	61,724.65	101.480316	58,689.80	-3,034.85	0.01
Original Face:		200,000.000	Base 106.727862	61,724.65	101.480316	58,689.80	-3,034.85	0.01
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5				3.500000	01 Feb 2037		
		24,780.070	Local 106.734444	26,448.87	101.325524	25,108.54	-1,340.33	0.01
Original Face:		100,000.000	Base 106.734444	26,448.87	101.325524	25,108.54	-1,340.33	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4				4.000000	01 Apr 2047		
		73,469.120	Local 107.931931	79,296.64	103.548886	76,076.46	-3,220.18	0.02
Original Face:		300,000.000	Base 107.931931	79,296.64	103.548886	76,076.46	-3,220.18	0.02
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4				4.000000	01 May 2047		
		26,322.740	Local 105.079031	27,659.68	103.452568	27,231.55	-428.13	0.01
Original Face:		100,000.000	Base 105.079031	27,659.68	103.452568	27,231.55	-428.13	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5				4.500000	01 Jun 2047		
		41,117.910	Local 110.029839	45,241.97	104.952620	43,154.32	-2,087.65	0.01
Original Face:		200,000.000	Base 110.029839	45,241.97	104.952620	43,154.32	-2,087.65	0.01
3138XZQF1	FNMA POOL AW9453 FN 08/44 FIXED 3.5				3.500000	01 Aug 2044		
		17,226.690	Local 107.233427	18,472.77	102.057772	17,581.18	-891.59	0.00
Original Face:		100,000.000	Base 107.233427	18,472.77	102.057772	17,581.18	-891.59	0.00
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5				3.500000	01 Apr 2045		
		36,803.720	Local 107.203837	39,455.00	101.954788	37,523.15	-1,931.85	0.01
Original Face:		200,000.000	Base 107.203837	39,455.00	101.954788	37,523.15	-1,931.85	0.01
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3				3.000000	01 May 2046		
		46,765.770	Local 95.944042	44,868.97	99.379124	46,475.41	1,606.44	0.01
Original Face:		100,000.000	Base 95.944042	44,868.97	99.379124	46,475.41	1,606.44	0.01
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5				3.500000	01 Dec 2046		
		38,061.610	Local 107.912645	41,073.29	101.565147	38,657.33	-2,415.96	0.01
Original Face:		100,000.000	Base 107.912645	41,073.29	101.565147	38,657.33	-2,415.96	0.01

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3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	27,310.360	Local		106.532137	29,094.31	101.630824	27,755.74	-1,338.57	0.01
Original Face:	100,000.000	Base		106.532137	29,094.31	101.630824	27,755.74	-1,338.57	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
	112,945.350	Local		99.822844	112,745.26	100.834627	113,888.02	1,142.76	0.03
Original Face:	400,000.000	Base		99.822844	112,745.26	100.834627	113,888.02	1,142.76	0.03
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	44,614.070	Local		101.947637	45,482.99	104.971567	46,832.09	1,349.10	0.01
Original Face:	100,000.000	Base		101.947637	45,482.99	104.971567	46,832.09	1,349.10	0.01
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
	86,208.900	Local		104.859266	90,398.02	104.724824	90,282.12	-115.90	0.02
Original Face:	200,000.000	Base		104.859266	90,398.02	104.724824	90,282.12	-115.90	0.02
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	97,863.380	Local		103.269466	101,062.99	101.462912	99,295.04	-1,767.95	0.02
Original Face:	200,000.000	Base		103.269466	101,062.99	101.462912	99,295.04	-1,767.95	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	43,535.670	Local		101.829833	44,332.30	104.702745	45,583.04	1,250.74	0.01
Original Face:	100,000.000	Base		101.829833	44,332.30	104.702745	45,583.04	1,250.74	0.01
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	29,030.570	Local		107.963950	31,342.55	106.249811	30,844.93	-497.62	0.01
Original Face:	100,000.000	Base		107.963950	31,342.55	106.249811	30,844.93	-497.62	0.01
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	45,451.200	Local		104.418651	47,459.53	106.756674	48,522.19	1,062.66	0.01
Original Face:	100,000.000	Base		104.418651	47,459.53	106.756674	48,522.19	1,062.66	0.01
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	91,595.120	Local		113.609262	104,060.54	106.748032	97,775.99	-6,284.55	0.02
Original Face:	200,000.000	Base		113.609262	104,060.54	106.748032	97,775.99	-6,284.55	0.02
3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5					4.500000	01 Jan 2059		
	113,320.400	Local		113.444728	128,556.02	106.748165	120,967.45	-7,588.57	0.03
Original Face:	200,000.000	Base		113.444728	128,556.02	106.748165	120,967.45	-7,588.57	0.03

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	104,824.670	Local		104.855050	109,913.96	103.196563	108,175.46	-1,738.50	0.02
Original Face:	500,000.010	Base		104.855050	109,913.96	103.196563	108,175.46	-1,738.50	0.02
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	21,614.810	Local		106.840032	23,093.27	102.975771	22,258.02	-835.25	0.00
Original Face:	100,000.000	Base		106.840032	23,093.27	102.975771	22,258.02	-835.25	0.00
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	60,292.790	Local		106.429790	64,169.49	101.494487	61,193.86	-2,975.63	0.01
Original Face:	200,000.000	Base		106.429790	64,169.49	101.494487	61,193.86	-2,975.63	0.01
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	86,943.170	Local		98.216387	85,392.44	99.893890	86,850.91	1,458.47	0.02
Original Face:	300,000.000	Base		98.216387	85,392.44	99.893890	86,850.91	1,458.47	0.02
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	68,524.490	Local		108.364251	74,256.05	104.354484	71,508.38	-2,747.67	0.02
Original Face:	400,000.000	Base		108.364251	74,256.05	104.354484	71,508.38	-2,747.67	0.02
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	31,919.660	Local		109.036970	34,804.23	104.744477	33,434.08	-1,370.15	0.01
Original Face:	100,000.000	Base		109.036970	34,804.23	104.744477	33,434.08	-1,370.15	0.01
3140HFKV0	FNMA POOL BK2107 FN 02/40 FIXED 3					3.000000	01 Feb 2040		
	93,538.080	Local		105.041123	98,253.45	99.037675	92,637.94	-5,615.51	0.02
Original Face:	200,000.000	Base		105.041123	98,253.45	99.037675	92,637.94	-5,615.51	0.02
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	262,102.150	Local		108.688551	284,875.03	104.154780	272,991.92	-11,883.11	0.06
Original Face:	1,400,000.000	Base		108.688551	284,875.03	104.154780	272,991.92	-11,883.11	0.06
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	97,982.210	Local		109.287553	107,082.36	104.912749	102,795.83	-4,286.53	0.02
Original Face:	300,000.000	Base		109.287553	107,082.36	104.912749	102,795.83	-4,286.53	0.02
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

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3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16						3.160000	01 May 2029		
	77,020.190	Local		100.521344	77,421.73	101.904219		78,486.82	1,065.09	0.02
Original Face:	80,000.000	Base		100.521344	77,421.73	101.904219		78,486.82	1,065.09	0.02
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52						2.520000	01 Oct 2029		
	0.000	Local		0.000000	0.01	0.000000		0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000		0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26						2.260000	01 Apr 2030		
	96,147.530	Local		102.879460	98,916.06	96.469446		92,752.99	-6,163.07	0.02
Original Face:	100,000.000	Base		102.879460	98,916.06	96.469446		92,752.99	-6,163.07	0.02
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR						3.000000	01 Apr 2047		
	361,296.790	Local		97.355360	351,741.79	99.505943		359,511.78	7,769.99	0.08
Original Face:	800,000.000	Base		97.355360	351,741.79	99.505943		359,511.78	7,769.99	0.08
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR						6.000000	01 Jul 2041		
	37,083.400	Local		119.169116	44,191.96	111.689075		41,418.11	-2,773.85	0.01
Original Face:	100,000.000	Base		119.169116	44,191.96	111.689075		41,418.11	-2,773.85	0.01
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR						3.500000	01 Nov 2047		
	107,267.850	Local		98.637924	105,806.78	101.519560		108,897.85	3,091.07	0.02
Original Face:	200,000.000	Base		98.637924	105,806.78	101.519560		108,897.85	3,091.07	0.02
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR						3.500000	01 Jan 2048		
	276,027.090	Local		108.607561	299,786.29	101.453206		280,038.33	-19,747.96	0.06
Original Face:	700,000.000	Base		108.607561	299,786.29	101.453206		280,038.33	-19,747.96	0.06
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR						3.000000	01 Apr 2047		
	197,249.490	Local		96.040319	189,439.04	99.383556		196,033.56	6,594.52	0.04
Original Face:	300,000.000	Base		96.040319	189,439.04	99.383556		196,033.56	6,594.52	0.04
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR						3.500000	01 Mar 2043		
	127,660.510	Local		101.853635	130,026.87	102.084021		130,320.98	294.11	0.03
Original Face:	300,000.000	Base		101.853635	130,026.87	102.084021		130,320.98	294.11	0.03
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR						3.500000	01 Dec 2046		
	171,511.510	Local		101.888486	174,750.48	102.065372		175,053.86	303.38	0.04
Original Face:	400,000.000	Base		101.888486	174,750.48	102.065372		175,053.86	303.38	0.04

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3140JBUY0	FNMA POOL BM6898 FN 02/32 VARIABLE					2.150000	01 Feb 2032		
	100,000.000	Local		96.907970	96,907.97	94.035165	94,035.17	-2,872.80	0.02
Original Face:	100,000.000	Base		96.907970	96,907.97	94.035165	94,035.17	-2,872.80	0.02
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
	33,813.400	Local		108.988241	36,852.63	104.920387	35,477.15	-1,375.48	0.01
Original Face:	100,000.000	Base		108.988241	36,852.63	104.920387	35,477.15	-1,375.48	0.01
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	74,004.690	Local		101.937458	75,438.50	98.392253	72,814.88	-2,623.62	0.02
Original Face:	120,000.000	Base		101.937458	75,438.50	98.392253	72,814.88	-2,623.62	0.02
3140JXFU7	FNMA POOL BO2878 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
	29,726.570	Local		104.982781	31,207.78	98.427892	29,259.24	-1,948.54	0.01
Original Face:	100,000.000	Base		104.982781	31,207.78	98.427892	29,259.24	-1,948.54	0.01
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
	77,008.910	Local		106.113903	81,717.16	98.160325	75,592.20	-6,124.96	0.02
Original Face:	100,000.000	Base		106.113903	81,717.16	98.160325	75,592.20	-6,124.96	0.02
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	82,073.770	Local		105.830645	86,859.20	95.868111	78,682.57	-8,176.63	0.02
Original Face:	100,000.000	Base		105.830645	86,859.20	95.868111	78,682.57	-8,176.63	0.02
3140KRR5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	83,808.120	Local		105.696023	88,581.85	95.734687	80,233.44	-8,348.41	0.02
Original Face:	100,000.000	Base		105.696023	88,581.85	95.734687	80,233.44	-8,348.41	0.02
3140KTG82	FNMA POOL BQ7422 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	98,611.140	Local		105.491773	104,026.64	96.015046	94,681.53	-9,345.11	0.02
Original Face:	100,000.000	Base		105.491773	104,026.64	96.015046	94,681.53	-9,345.11	0.02
3140KTHE8	FNMA POOL BQ7428 FN 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	98,833.870	Local		105.492034	104,261.86	96.015049	94,895.39	-9,366.47	0.02
Original Face:	100,000.000	Base		105.492034	104,261.86	96.015049	94,895.39	-9,366.47	0.02

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3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	92,139.190	Local		100.332605	92,445.65	93.165982	85,842.38	-6,603.27	0.02
Original Face:	100,000.000	Base		100.332605	92,445.65	93.165982	85,842.38	-6,603.27	0.02
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	87,960.170	Local		103.397333	90,948.47	93.157992	81,941.93	-9,006.54	0.02
Original Face:	100,000.000	Base		103.397333	90,948.47	93.157992	81,941.93	-9,006.54	0.02
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	90,071.470	Local		100.105860	90,166.82	93.170992	83,920.48	-6,246.34	0.02
Original Face:	100,000.000	Base		100.105860	90,166.82	93.170992	83,920.48	-6,246.34	0.02
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	81,547.490	Local		103.179755	84,140.50	93.172748	75,980.04	-8,160.46	0.02
Original Face:	100,000.000	Base		103.179755	84,140.50	93.172748	75,980.04	-8,160.46	0.02
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	82,879.100	Local		103.352618	85,657.72	93.294715	77,321.82	-8,335.90	0.02
Original Face:	100,000.000	Base		103.352618	85,657.72	93.294715	77,321.82	-8,335.90	0.02
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	85,382.650	Local		103.540509	88,405.63	93.259134	79,627.12	-8,778.51	0.02
Original Face:	100,000.000	Base		103.540509	88,405.63	93.259134	79,627.12	-8,778.51	0.02
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	91,231.280	Local		100.075380	91,300.05	93.077340	84,915.65	-6,384.40	0.02
Original Face:	100,000.000	Base		100.075380	91,300.05	93.077340	84,915.65	-6,384.40	0.02
3140L23B7	FNMA POOL BR4393 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	92,954.320	Local		97.907553	91,009.30	93.103683	86,543.90	-4,465.40	0.02
Original Face:	100,000.000	Base		97.907553	91,009.30	93.103683	86,543.90	-4,465.40	0.02
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	93,413.290	Local		103.346130	96,539.02	93.119699	86,986.17	-9,552.85	0.02
Original Face:	100,000.000	Base		103.346130	96,539.02	93.119699	86,986.17	-9,552.85	0.02
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	89,061.010	Local		103.487912	92,167.38	93.149709	82,960.07	-9,207.31	0.02
Original Face:	100,000.000	Base		103.487912	92,167.38	93.149709	82,960.07	-9,207.31	0.02

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3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	84,643.830	Local		99.758069	84,439.05	93.204413	78,891.78	-5,547.27	0.02
Original Face:	100,000.000	Base		99.758069	84,439.05	93.204413	78,891.78	-5,547.27	0.02
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	82,846.810	Local		100.663272	83,396.31	93.190578	77,205.42	-6,190.89	0.02
Original Face:	100,000.000	Base		100.663272	83,396.31	93.190578	77,205.42	-6,190.89	0.02
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	93,899.710	Local		100.723549	94,579.12	93.132667	87,451.30	-7,127.82	0.02
Original Face:	100,000.000	Base		100.723549	94,579.12	93.132667	87,451.30	-7,127.82	0.02
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	91,800.530	Local		100.723547	92,464.75	93.134633	85,498.09	-6,966.66	0.02
Original Face:	100,000.000	Base		100.723547	92,464.75	93.134633	85,498.09	-6,966.66	0.02
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	96,487.450	Local		100.919622	97,374.77	93.107951	89,837.49	-7,537.28	0.02
Original Face:	100,000.000	Base		100.919622	97,374.77	93.107951	89,837.49	-7,537.28	0.02
3140LN5G8	FNMA POOL BT0846 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	95,890.530	Local		104.197870	99,915.89	95.983990	92,039.56	-7,876.33	0.02
Original Face:	100,000.000	Base		104.197870	99,915.89	95.983990	92,039.56	-7,876.33	0.02
3140LRT40	FNMA POOL BT3270 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	95,874.270	Local		104.358750	100,053.19	96.107993	92,142.84	-7,910.35	0.02
Original Face:	100,000.000	Base		104.358750	100,053.19	96.107993	92,142.84	-7,910.35	0.02
3140LRTA6	FNMA POOL BT3244 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	95,721.170	Local		104.197901	99,739.45	95.984011	91,877.02	-7,862.43	0.02
Original Face:	100,000.000	Base		104.197901	99,739.45	95.984011	91,877.02	-7,862.43	0.02
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	99,114.400	Local		100.840201	99,947.16	96.231806	95,379.58	-4,567.58	0.02
Original Face:	100,000.000	Base		100.840201	99,947.16	96.231806	95,379.58	-4,567.58	0.02
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	99,810.420	Local		98.438750	98,252.13	96.109366	95,927.16	-2,324.97	0.02
Original Face:	100,000.000	Base		98.438750	98,252.13	96.109366	95,927.16	-2,324.97	0.02

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	348,935.200	Local	104.101446	363,246.59	105.601940	368,482.34		5,235.75	0.08
Original Face:	1,990,000.000	Base	104.101446	363,246.59	105.601940	368,482.34		5,235.75	0.08
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	61,854.040	Local	108.616123	67,183.46	105.044142	64,974.05		-2,209.41	0.01
Original Face:	200,000.000	Base	108.616123	67,183.46	105.044142	64,974.05		-2,209.41	0.01
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	83,036.140	Local	108.967963	90,482.79	104.853618	87,066.40		-3,416.39	0.02
Original Face:	300,000.000	Base	108.967963	90,482.79	104.853618	87,066.40		-3,416.39	0.02
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	59,195.350	Local	108.621606	64,298.94	104.854680	62,069.09		-2,229.85	0.01
Original Face:	200,000.000	Base	108.621606	64,298.94	104.854680	62,069.09		-2,229.85	0.01
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
	53,318.190	Local	109.772481	58,528.70	105.217269	56,099.94		-2,428.76	0.01
Original Face:	100,000.000	Base	109.772481	58,528.70	105.217269	56,099.94		-2,428.76	0.01
3140QCDC7	FNMA POOL CA4598 FN 11/39 FIXED 3.5					3.500000	01 Nov 2039		
	49,927.600	Local	107.593475	53,718.84	102.741302	51,296.27		-2,422.57	0.01
Original Face:	100,000.000	Base	107.593475	53,718.84	102.741302	51,296.27		-2,422.57	0.01
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	52,145.610	Local	101.852332	53,111.52	98.362677	51,291.82		-1,819.70	0.01
Original Face:	100,000.000	Base	101.852332	53,111.52	98.362677	51,291.82		-1,819.70	0.01

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	87,019.620	Local	106.074274	92,305.43	95.698927	83,276.84	-9,028.59	0.02	
Original Face:	100,000.000	Base	106.074274	92,305.43	95.698927	83,276.84	-9,028.59	0.02	
3140QHMG7	FNMA POOL CA9358 FN 03/41 FIXED 2.5					2.500000	01 Mar 2041		
	90,222.330	Local	104.752948	94,510.55	97.825492	88,260.44	-6,250.11	0.02	
Original Face:	100,000.000	Base	104.752948	94,510.55	97.825492	88,260.44	-6,250.11	0.02	
3140QHNG6	FNMA POOL CA9390 FN 03/51 FIXED 2.5					2.500000	01 Mar 2051		
	284,636.000	Local	95.328124	271,338.16	95.700888	272,399.18	1,061.02	0.06	
Original Face:	300,000.000	Base	95.328124	271,338.16	95.700888	272,399.18	1,061.02	0.06	
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	91,509.190	Local	104.963731	96,051.46	98.001768	89,680.62	-6,370.84	0.02	
Original Face:	100,000.000	Base	104.963731	96,051.46	98.001768	89,680.62	-6,370.84	0.02	
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	92,621.020	Local	104.753802	97,024.04	97.825413	90,606.90	-6,417.14	0.02	
Original Face:	100,000.000	Base	104.753802	97,024.04	97.825413	90,606.90	-6,417.14	0.02	
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	92,145.660	Local	104.528862	96,318.81	97.061084	89,437.58	-6,881.23	0.02	
Original Face:	100,000.000	Base	104.528862	96,318.81	97.061084	89,437.58	-6,881.23	0.02	
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
	276,373.440	Local	104.297157	288,249.64	96.918151	267,856.03	-20,393.61	0.06	
Original Face:	300,000.000	Base	104.297157	288,249.64	96.918151	267,856.03	-20,393.61	0.06	
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2					2.000000	01 Aug 2051		
	192,496.720	Local	93.648437	180,270.17	93.010172	179,041.53	-1,228.64	0.04	
Original Face:	200,000.000	Base	93.648437	180,270.17	93.010172	179,041.53	-1,228.64	0.04	
3140QMT95	FNMA POOL CB2375 FN 12/51 FIXED 2.5					2.500000	01 Dec 2051		
	98,140.870	Local	96.374996	94,583.26	95.797981	94,016.97	-566.29	0.02	
Original Face:	100,000.000	Base	96.374996	94,583.26	95.797981	94,016.97	-566.29	0.02	
3140QNFK3	FNMA POOL CB2869 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	493,980.910	Local	97.952599	483,867.14	95.664299	472,563.37	-11,303.77	0.11	
Original Face:	500,000.000	Base	97.952599	483,867.14	95.664299	472,563.37	-11,303.77	0.11	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	99,824.980	Local		98.050097	97,878.49	95.985371	95,817.38	-2,061.11	0.02
Original Face:	100,000.000	Base		98.050097	97,878.49	95.985371	95,817.38	-2,061.11	0.02
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	199,672.350	Local		97.925291	195,529.73	95.664299	191,015.15	-4,514.58	0.04
Original Face:	200,000.000	Base		97.925291	195,529.73	95.664299	191,015.15	-4,514.58	0.04
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
	59,268.450	Local		108.038982	64,033.03	103.203351	61,167.03	-2,866.00	0.01
Original Face:	100,000.000	Base		108.038982	64,033.03	103.203351	61,167.03	-2,866.00	0.01
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR					4.500000	01 Feb 2048		
	23,783.420	Local		109.517008	26,046.89	104.650030	24,889.36	-1,157.53	0.01
Original Face:	100,000.000	Base		109.517008	26,046.89	104.650030	24,889.36	-1,157.53	0.01
3140X4KF2	FNMA POOL FM1193 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
	27,714.590	Local		107.120293	29,687.95	100.498000	27,852.61	-1,835.34	0.01
Original Face:	100,000.000	Base		107.120293	29,687.95	100.498000	27,852.61	-1,835.34	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	14,157.340	Local		106.318419	15,051.86	104.533233	14,799.13	-252.73	0.00
Original Face:	50,000.000	Base		106.318419	15,051.86	104.533233	14,799.13	-252.73	0.00
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X5LS0	FNMA POOL FM2136 FN 12/39 FIXED VAR					3.500000	01 Dec 2039		
	43,144.900	Local		107.026972	46,176.68	102.092729	44,047.81	-2,128.87	0.01
Original Face:	100,000.000	Base		107.026972	46,176.68	102.092729	44,047.81	-2,128.87	0.01
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR					4.000000	01 Jan 2048		
	27,120.770	Local		107.021998	29,025.19	103.278805	28,010.01	-1,015.18	0.01
Original Face:	100,000.000	Base		107.021998	29,025.19	103.278805	28,010.01	-1,015.18	0.01
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048		
	115,761.500	Local		106.465949	123,246.58	101.666112	117,690.22	-5,556.36	0.03
Original Face:	300,000.000	Base		106.465949	123,246.58	101.666112	117,690.22	-5,556.36	0.03

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STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
	84,350.550	Local	110.206454	92,959.75	104.750650	88,357.75	-4,602.00	0.02	
Original Face:	200,000.000	Base	110.206454	92,959.75	104.750650	88,357.75	-4,602.00	0.02	
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	7,140.700	Local	104.825157	7,485.25	98.379665	7,025.00	-460.25	0.00	
Original Face:	10,000.000	Base	104.825157	7,485.25	98.379665	7,025.00	-460.25	0.00	
3140X6CG4	FNMA POOL FM2770 FN 04/50 FIXED VAR					3.500000	01 Apr 2050		
	252,308.730	Local	105.762856	266,848.92	100.788627	254,298.50	-12,550.42	0.06	
Original Face:	500,000.000	Base	105.762856	266,848.92	100.788627	254,298.50	-12,550.42	0.06	
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	84,109.480	Local	106.262505	89,376.84	101.347828	85,243.13	-4,133.71	0.02	
Original Face:	200,000.000	Base	106.262505	89,376.84	101.347828	85,243.13	-4,133.71	0.02	
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
	127,772.030	Local	105.148952	134,350.95	96.958855	123,886.30	-10,464.65	0.03	
Original Face:	300,000.000	Base	105.148952	134,350.95	96.958855	123,886.30	-10,464.65	0.03	
3140X6QL8	FNMA POOL FM3158 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	46,010.880	Local	108.653671	49,992.51	103.586973	47,661.28	-2,331.23	0.01	
Original Face:	100,000.000	Base	108.653671	49,992.51	103.586973	47,661.28	-2,331.23	0.01	
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR					3.500000	01 May 2050		
	75,764.370	Local	106.430846	80,636.66	100.797041	76,368.24	-4,268.42	0.02	
Original Face:	190,000.000	Base	106.430846	80,636.66	100.797041	76,368.24	-4,268.42	0.02	
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	60,062.250	Local	105.542583	63,391.25	101.233785	60,803.29	-2,587.96	0.01	
Original Face:	200,000.000	Base	105.542583	63,391.25	101.233785	60,803.29	-2,587.96	0.01	
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
	203,663.190	Local	106.455050	216,809.75	101.637908	206,999.01	-9,810.74	0.05	
Original Face:	570,000.000	Base	106.455050	216,809.75	101.637908	206,999.01	-9,810.74	0.05	
3140X6ZK0	FNMA POOL FM3445 FN 09/48 FIXED VAR					4.000000	01 Sep 2048		
	563,338.060	Local	107.788938	607,216.11	103.013773	580,315.79	-26,900.32	0.13	
Original Face:	1,400,000.000	Base	107.788938	607,216.11	103.013773	580,315.79	-26,900.32	0.13	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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View Date: April 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	287,534.070	Local		106.484818	306,180.13	101.635696	292,237.25	-13,942.88	0.07
Original Face:	730,000.000	Base		106.484818	306,180.13	101.635696	292,237.25	-13,942.88	0.07
3140X7HG7	FNMA POOL FM3830 FN 04/50 FIXED VAR					3.000000	01 Apr 2050		
	56,338.370	Local		105.866890	59,643.68	98.424536	55,450.78	-4,192.90	0.01
Original Face:	100,000.000	Base		105.866890	59,643.68	98.424536	55,450.78	-4,192.90	0.01
3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
	123,664.660	Local		106.245123	131,387.67	98.102932	121,318.66	-10,069.01	0.03
Original Face:	190,000.000	Base		106.245123	131,387.67	98.102932	121,318.66	-10,069.01	0.03
3140X7YE3	FNMA POOL FM4308 FN 05/48 FIXED VAR					3.500000	01 May 2048		
	149,680.100	Local		105.389714	157,747.43	101.219784	151,505.87	-6,241.56	0.03
Original Face:	400,000.000	Base		105.389714	157,747.43	101.219784	151,505.87	-6,241.56	0.03
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
	91,563.960	Local		105.105327	96,238.60	96.001116	87,902.42	-8,336.18	0.02
Original Face:	100,000.000	Base		105.105327	96,238.60	96.001116	87,902.42	-8,336.18	0.02
3140X8C96	FNMA POOL FM4595 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
	225,770.900	Local		106.714107	240,929.40	98.552256	222,502.32	-18,427.08	0.05
Original Face:	400,000.000	Base		106.714107	240,929.40	98.552256	222,502.32	-18,427.08	0.05
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	83,190.700	Local		106.744865	88,801.80	95.850451	79,738.66	-9,063.14	0.02
Original Face:	100,000.000	Base		106.744865	88,801.80	95.850451	79,738.66	-9,063.14	0.02
3140X8HP5	FNMA POOL FM4737 FN 09/50 FIXED VAR					3.500000	01 Sep 2050		
	51,853.250	Local		106.998848	55,482.38	100.590830	52,159.61	-3,322.77	0.01
Original Face:	100,000.000	Base		106.998848	55,482.38	100.590830	52,159.61	-3,322.77	0.01
3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
	60,838.320	Local		106.955534	65,069.95	98.344052	59,830.87	-5,239.08	0.01
Original Face:	100,000.000	Base		106.955534	65,069.95	98.344052	59,830.87	-5,239.08	0.01
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	43,774.570	Local		106.645114	46,683.44	102.965773	45,072.82	-1,610.62	0.01
Original Face:	100,000.000	Base		106.645114	46,683.44	102.965773	45,072.82	-1,610.62	0.01

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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
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		259,299.630	Local 100.030255	259,378.08	93.230423	241,746.14	-17,631.94	0.05
Original Face:		300,000.000	Base 100.030255	259,378.08	93.230423	241,746.14	-17,631.94	0.05
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		
		172,289.070	Local 106.462401	183,423.08	95.871542	165,176.19	-18,246.89	0.04
Original Face:		200,000.000	Base 106.462401	183,423.08	95.871542	165,176.19	-18,246.89	0.04
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR				4.500000	01 Mar 2050		
		45,990.950	Local 109.938129	50,561.59	104.533111	48,075.77	-2,485.82	0.01
Original Face:		100,000.000	Base 109.938129	50,561.59	104.533111	48,075.77	-2,485.82	0.01
3140X9JE6	FNMA POOL FM5660 FN 08/49 FIXED VAR				4.500000	01 Aug 2049		
		260,469.260	Local 108.725030	283,195.28	104.409757	271,955.32	-11,239.96	0.06
Original Face:		500,000.000	Base 108.725030	283,195.28	104.409757	271,955.32	-11,239.96	0.06
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR				3.000000	01 Jun 2038		
		61,461.390	Local 105.466619	64,821.25	99.899389	61,399.55	-3,421.70	0.01
Original Face:		100,000.000	Base 105.466619	64,821.25	99.899389	61,399.55	-3,421.70	0.01
3140X9PK5	FNMA POOL FM5825 FN 01/49 FIXED VAR				4.000000	01 Jan 2049		
		119,960.310	Local 107.710417	129,209.75	102.629962	123,115.22	-6,094.53	0.03
Original Face:		200,000.000	Base 107.710417	129,209.75	102.629962	123,115.22	-6,094.53	0.03
3140X9PN9	FNMA POOL FM5828 FN 10/48 FIXED VAR				4.000000	01 Oct 2048		
		143,447.620	Local 108.005758	154,931.69	103.341330	148,240.68	-6,691.01	0.03
Original Face:		300,000.000	Base 108.005758	154,931.69	103.341330	148,240.68	-6,691.01	0.03
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR				2.000000	01 Feb 2051		
		183,925.230	Local 103.457845	190,285.08	93.144556	171,316.34	-18,968.74	0.04
Original Face:		200,000.000	Base 103.457845	190,285.08	93.144556	171,316.34	-18,968.74	0.04
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR				2.500000	01 Feb 2051		
		83,719.400	Local 105.968760	88,716.41	95.757900	80,167.94	-8,548.47	0.02
Original Face:		100,000.000	Base 105.968760	88,716.41	95.757900	80,167.94	-8,548.47	0.02
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		
		79,386.740	Local 105.817571	84,005.12	95.824098	76,071.63	-7,933.49	0.02
Original Face:		100,000.000	Base 105.817571	84,005.12	95.824098	76,071.63	-7,933.49	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140X9WD3	FNMA POOL FM6043 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
		100,507.670	Local 106.467178	107,007.68	101.308632	101,822.95	-5,184.73	0.02
Original Face:		180,000.000	Base 106.467178	107,007.68	101.308632	101,822.95	-5,184.73	0.02
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR				3.000000	01 Mar 2040		
		60,849.310	Local 105.256329	64,047.75	100.039703	60,873.47	-3,174.28	0.01
Original Face:		100,000.000	Base 105.256329	64,047.75	100.039703	60,873.47	-3,174.28	0.01
3140XA4L3	FNMA POOL FM7126 FN 08/48 FIXED VAR				4.500000	01 Aug 2048		
		64,114.430	Local 109.366706	70,119.84	105.105492	67,387.79	-2,732.05	0.02
Original Face:		100,000.000	Base 109.366706	70,119.84	105.105492	67,387.79	-2,732.05	0.02
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR				2.500000	01 Sep 2050		
		91,429.110	Local 105.427221	96,391.17	95.978673	87,752.45	-8,638.72	0.02
Original Face:		100,000.000	Base 105.427221	96,391.17	95.978673	87,752.45	-8,638.72	0.02
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		91,028.680	Local 100.680434	91,648.07	93.129407	84,774.47	-6,873.60	0.02
Original Face:		100,000.000	Base 100.680434	91,648.07	93.129407	84,774.47	-6,873.60	0.02
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		92,158.510	Local 100.559482	92,674.12	93.139994	85,836.43	-6,837.69	0.02
Original Face:		100,000.000	Base 100.559482	92,674.12	93.139994	85,836.43	-6,837.69	0.02
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
		89,552.290	Local 103.843877	92,994.57	96.108539	86,067.40	-6,927.17	0.02
Original Face:		100,000.000	Base 103.843877	92,994.57	96.108539	86,067.40	-6,927.17	0.02
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR				2.000000	01 Apr 2051		
		91,757.520	Local 100.302482	92,035.07	93.135582	85,458.90	-6,576.17	0.02
Original Face:		100,000.000	Base 100.302482	92,035.07	93.135582	85,458.90	-6,576.17	0.02
3140XARA2	FNMA POOL FM6780 FN 04/51 FIXED VAR				2.500000	01 Apr 2051		
		84,776.720	Local 103.881632	88,067.44	96.108496	81,477.63	-6,589.81	0.02
Original Face:		100,000.000	Base 103.881632	88,067.44	96.108496	81,477.63	-6,589.81	0.02
3140XB2V1	FNMA POOL FM7987 FN 07/51 FIXED VAR				2.000000	01 Jul 2051		
		95,868.250	Local 101.575193	97,378.36	93.048696	89,204.16	-8,174.20	0.02
Original Face:		100,000.000	Base 101.575193	97,378.36	93.048696	89,204.16	-8,174.20	0.02

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3140XBAL4	FNMA POOL FM7210 FN 04/51 FIXED VAR					2.000000	01 Apr 2051		
	284,064.790	Local	101.590176	288,581.92	93.105278	264,479.31		-24,102.61	0.06
Original Face:	300,000.000	Base	101.590176	288,581.92	93.105278	264,479.31		-24,102.61	0.06
3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
	279,445.360	Local	103.969688	290,538.47	95.860175	267,876.81		-22,661.66	0.06
Original Face:	300,000.000	Base	103.969688	290,538.47	95.860175	267,876.81		-22,661.66	0.06
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR					2.500000	01 May 2051		
	87,374.700	Local	103.370312	90,319.50	95.701972	83,619.31		-6,700.19	0.02
Original Face:	100,000.000	Base	103.370312	90,319.50	95.701972	83,619.31		-6,700.19	0.02
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
	403,005.910	Local	107.737457	434,188.32	103.216174	415,967.28		-18,221.04	0.09
Original Face:	600,000.000	Base	107.737457	434,188.32	103.216174	415,967.28		-18,221.04	0.09
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
	187,808.470	Local	104.404343	196,080.20	95.984616	180,267.24		-15,812.96	0.04
Original Face:	200,000.000	Base	104.404343	196,080.20	95.984616	180,267.24		-15,812.96	0.04
3140XBY38	FNMA POOL FM7929 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
	75,377.010	Local	107.102749	80,730.85	100.701304	75,905.63		-4,825.22	0.02
Original Face:	100,000.000	Base	107.102749	80,730.85	100.701304	75,905.63		-4,825.22	0.02
3140XBYG9	FNMA POOL FM7910 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
	94,645.990	Local	104.404349	98,814.53	96.263054	91,109.12		-7,705.41	0.02
Original Face:	100,000.000	Base	104.404349	98,814.53	96.263054	91,109.12		-7,705.41	0.02
3140XBZ29	FNMA POOL FM7960 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	70,556.750	Local	108.931491	76,858.52	103.492782	73,021.14		-3,837.38	0.02
Original Face:	100,000.000	Base	108.931491	76,858.52	103.492782	73,021.14		-3,837.38	0.02
3140XCFR4	FNMA POOL FM8275 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
	73,393.470	Local	106.387516	78,081.49	101.303619	74,350.24		-3,731.25	0.02
Original Face:	100,000.000	Base	106.387516	78,081.49	101.303619	74,350.24		-3,731.25	0.02
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR					3.000000	01 Feb 2050		
	56,053.090	Local	105.620422	59,203.51	99.412401	55,723.72		-3,479.79	0.01
Original Face:	70,000.000	Base	105.620422	59,203.51	99.412401	55,723.72		-3,479.79	0.01

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FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	187,699.030	Local	100.203123	188,080.29	99.089755	185,990.51	-2,089.78	0.04	
Original Face:	200,000.000	Base	100.203123	188,080.29	99.089755	185,990.51	-2,089.78	0.04	
3140XCT32	FNMA POOL FM8669 FN 09/47 FIXED VAR					3.500000	01 Sep 2047		
	324,899.500	Local	107.233209	348,400.16	101.809879	330,779.79	-17,620.37	0.07	
Original Face:	400,000.000	Base	107.233209	348,400.16	101.809879	330,779.79	-17,620.37	0.07	
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	96,878.760	Local	103.346544	100,120.85	96.108095	93,108.33	-7,012.52	0.02	
Original Face:	100,000.000	Base	103.346544	100,120.85	96.108095	93,108.33	-7,012.52	0.02	
3140XDF35	FNMA POOL FM9185 FN 10/41 FIXED VAR					2.000000	01 Oct 2041		
	292,726.810	Local	102.466464	299,946.81	94.476310	276,557.49	-23,389.32	0.06	
Original Face:	300,000.000	Base	102.466464	299,946.81	94.476310	276,557.49	-23,389.32	0.06	
3140XDKM7	FNMA POOL FM9299 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		
	97,627.690	Local	100.354705	97,973.98	93.010453	90,803.96	-7,170.02	0.02	
Original Face:	100,000.000	Base	100.354705	97,973.98	93.010453	90,803.96	-7,170.02	0.02	
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
	98,062.210	Local	100.359374	98,414.62	99.089664	97,169.51	-1,245.11	0.02	
Original Face:	100,000.000	Base	100.359374	98,414.62	99.089664	97,169.51	-1,245.11	0.02	
3140XDND4	FNMA POOL FM9387 FN 11/51 FIXED VAR					2.000000	01 Nov 2051		
	98,815.460	Local	99.845773	98,663.06	92.987309	91,885.84	-6,777.22	0.02	
Original Face:	100,000.000	Base	99.845773	98,663.06	92.987309	91,885.84	-6,777.22	0.02	
3140XEAL8	FNMA POOL FM9910 FN 12/41 FIXED VAR					2.000000	01 Dec 2041		
	98,648.000	Local	101.344771	99,974.59	93.887273	92,617.92	-7,356.67	0.02	
Original Face:	100,000.000	Base	101.344771	99,974.59	93.887273	92,617.92	-7,356.67	0.02	
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	96,284.740	Local	97.507809	93,885.14	96.448939	92,865.61	-1,019.53	0.02	
Original Face:	100,000.000	Base	97.507809	93,885.14	96.448939	92,865.61	-1,019.53	0.02	
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR					3.000000	01 Dec 2051		
	98,397.540	Local	100.328128	98,720.41	99.089640	97,501.77	-1,218.64	0.02	
Original Face:	100,000.000	Base	100.328128	98,720.41	99.089640	97,501.77	-1,218.64	0.02	

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FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	93,075.560	Local		99.609371	92,711.98	98.677325	91,844.47	-867.51	0.02
Original Face:	100,000.000	Base		99.609371	92,711.98	98.677325	91,844.47	-867.51	0.02
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	98,536.360	Local		100.871323	99,394.93	96.108008	94,701.33	-4,693.60	0.02
Original Face:	100,000.000	Base		100.871323	99,394.93	96.108008	94,701.33	-4,693.60	0.02
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	99,085.080	Local		98.906253	98,001.34	99.089658	98,183.07	181.73	0.02
Original Face:	100,000.000	Base		98.906253	98,001.34	99.089658	98,183.07	181.73	0.02
3140XFL74	FNMA POOL FS0349 FN 01/52 FIXED VAR					2.000000	01 Jan 2052		
	197,899.870	Local		93.492189	185,020.92	93.017050	184,080.62	-940.30	0.04
Original Face:	200,000.000	Base		93.492189	185,020.92	93.017050	184,080.62	-940.30	0.04
3140XFLM1	FNMA POOL FS0331 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	99,429.780	Local		102.676170	102,090.69	98.143429	97,583.80	-4,506.89	0.02
Original Face:	100,000.000	Base		102.676170	102,090.69	98.143429	97,583.80	-4,506.89	0.02
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	98,926.550	Local		97.609378	96,561.59	96.450746	95,415.40	-1,146.19	0.02
Original Face:	100,000.000	Base		97.609378	96,561.59	96.450746	95,415.40	-1,146.19	0.02
3140XFNJ6	FNMA POOL FS0392 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	298,231.490	Local		97.909718	291,997.61	95.708165	285,431.89	-6,565.72	0.06
Original Face:	300,000.000	Base		97.909718	291,997.61	95.708165	285,431.89	-6,565.72	0.06
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	199,015.300	Local		100.326744	199,665.57	96.109639	191,272.89	-8,392.68	0.04
Original Face:	200,000.000	Base		100.326744	199,665.57	96.109639	191,272.89	-8,392.68	0.04
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	98,224.260	Local		96.312500	94,602.24	96.266488	94,557.05	-45.19	0.02
Original Face:	100,000.000	Base		96.312500	94,602.24	96.266488	94,557.05	-45.19	0.02
3140XFSM4	FNMA POOL FS0523 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	199,083.930	Local		100.031118	199,145.88	95.890606	190,902.79	-8,243.09	0.04
Original Face:	200,000.000	Base		100.031118	199,145.88	95.890606	190,902.79	-8,243.09	0.04

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FUND: HBQ1



STATE STREET

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View Date: April 1, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140XFU74	FNMA POOL FS0605 FN 02/52 FIXED VAR				2.500000	01 Feb 2052		
		398,110.140	Local 98.034496	390,285.27	95.683488	380,925.67	-9,359.60	0.09
Original Face:		400,000.000	Base 98.034496	390,285.27	95.683488	380,925.67	-9,359.60	0.09
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR				2.500000	01 Feb 2052		
		99,819.900	Local 98.365677	98,188.52	95.978291	95,805.43	-2,383.09	0.02
Original Face:		100,000.000	Base 98.365677	98,188.52	95.978291	95,805.43	-2,383.09	0.02
3140XFUH2	FNMA POOL FS0583 FN 02/52 FIXED VAR				2.500000	01 Feb 2052		
		99,812.620	Local 98.272293	98,088.15	95.985437	95,805.58	-2,282.57	0.02
Original Face:		100,000.000	Base 98.272293	98,088.15	95.985437	95,805.58	-2,282.57	0.02
3140XFUJ8	FNMA POOL FS0584 FN 02/52 FIXED VAR				2.000000	01 Feb 2052		
		99,262.340	Local 96.720871	96,007.40	93.171682	92,484.39	-3,523.01	0.02
Original Face:		100,000.000	Base 96.720871	96,007.40	93.171682	92,484.39	-3,523.01	0.02
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR				2.000000	01 Feb 2052		
		99,757.660	Local 93.593745	93,366.93	93.171750	92,945.96	-420.97	0.02
Original Face:		100,000.000	Base 93.593745	93,366.93	93.171750	92,945.96	-420.97	0.02
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR				2.000000	01 Feb 2052		
		199,048.130	Local 93.531248	186,172.20	93.078828	185,271.67	-900.53	0.04
Original Face:		200,000.000	Base 93.531248	186,172.20	93.078828	185,271.67	-900.53	0.04
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR				3.000000	01 Mar 2052		
		500,000.000	Local 100.257814	501,289.07	99.089615	495,448.08	-5,840.99	0.11
Original Face:		500,000.000	Base 100.257814	501,289.07	99.089615	495,448.08	-5,840.99	0.11
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR				2.500000	01 Nov 2051		
		100,000.000	Local 96.062500	96,062.50	96.109948	96,109.95	47.45	0.02
Original Face:		100,000.000	Base 96.062500	96,062.50	96.109948	96,109.95	47.45	0.02
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR				2.000000	01 Mar 2052		
		300,000.000	Local 94.000000	282,000.00	93.234250	279,702.75	-2,297.25	0.06
Original Face:		300,000.000	Base 94.000000	282,000.00	93.234250	279,702.75	-2,297.25	0.06
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
		417,861.810	Local 98.493433	411,566.44	99.487198	415,719.01	4,152.57	0.09
Original Face:		890,000.000	Base 98.493433	411,566.44	99.487198	415,719.01	4,152.57	0.09

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31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3				3.000000	01 Apr 2036		
		20,574.460	Local 105.379728	2,1681.31	99.893840	20,552.62	-1,128.69	0.00
Original Face:		100,000.000	Base 105.379728	2,1681.31	99.893840	20,552.62	-1,128.69	0.00
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3				3.000000	01 Jul 2036		
		120,783.390	Local 105.531729	127,464.80	99.852004	120,604.64	-6,860.16	0.03
Original Face:		500,000.000	Base 105.531729	127,464.80	99.852004	120,604.64	-6,860.16	0.03
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5				3.500000	01 Dec 2034		
		68,100.660	Local 107.492600	73,203.17	101.328900	69,005.65	-4,197.52	0.02
Original Face:		400,000.000	Base 107.492600	73,203.17	101.328900	69,005.65	-4,197.52	0.02
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5				3.500000	01 Jan 2035		
		35,709.840	Local 107.539715	38,402.26	101.329023	36,184.43	-2,217.83	0.01
Original Face:		200,000.000	Base 107.539715	38,402.26	101.329023	36,184.43	-2,217.83	0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3				3.000000	01 Feb 2036		
		44,188.130	Local 105.390248	46,569.98	99.893876	44,141.24	-2,428.74	0.01
Original Face:		200,000.000	Base 105.390248	46,569.98	99.893876	44,141.24	-2,428.74	0.01
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3				3.000000	01 Aug 2036		
		278,493.840	Local 105.739678	294,478.49	100.006831	278,512.86	-15,965.63	0.06
Original Face:		1,100,000.000	Base 105.739678	294,478.49	100.006831	278,512.86	-15,965.63	0.06
31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5				2.500000	01 Sep 2036		
		47,597.490	Local 103.837324	49,423.96	96.837722	46,092.33	-3,331.63	0.01
Original Face:		200,000.000	Base 103.837324	49,423.96	96.837722	46,092.33	-3,331.63	0.01
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3				3.000000	01 Oct 2036		
		330,563.000	Local 105.743522	349,548.96	100.129066	330,989.64	-18,559.32	0.07
Original Face:		1,200,000.000	Base 105.743522	349,548.96	100.129066	330,989.64	-18,559.32	0.07
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		143,927.540	Local 105.631667	152,033.06	100.030675	143,971.69	-8,061.37	0.03
Original Face:		500,000.000	Base 105.631667	152,033.06	100.030675	143,971.69	-8,061.37	0.03
31418CMF8	FNMA POOL MA3057 FN 07/47 FIXED 3.5				3.500000	01 Jul 2047		
		52,594.440	Local 106.564648	56,047.08	101.476581	53,371.04	-2,676.04	0.01
Original Face:		300,000.000	Base 106.564648	56,047.08	101.476581	53,371.04	-2,676.04	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
	378,593.710	Local		106.781534	404,268.17	103.260303	390,937.01	-13,331.16	0.09
Original Face:	2,370,000.000	Base		106.781534	404,268.17	103.260303	390,937.01	-13,331.16	0.09
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	86,451.150	Local		106.715665	92,256.92	103.190366	89,209.26	-3,047.66	0.02
Original Face:	500,000.000	Base		106.715665	92,256.92	103.190366	89,209.26	-3,047.66	0.02
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	58,659.850	Local		107.049711	62,795.20	103.056343	60,452.70	-2,342.50	0.01
Original Face:	300,000.000	Base		107.049711	62,795.20	103.056343	60,452.70	-2,342.50	0.01
31418CR97	FNMA POOL MA3211 FN 12/47 FIXED 4					4.000000	01 Dec 2047		
	20,611.430	Local		107.053659	22,065.29	103.167599	21,264.32	-800.97	0.00
Original Face:	100,000.000	Base		107.053659	22,065.29	103.167599	21,264.32	-800.97	0.00
31418CS54	FNMA POOL MA3239 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
	20,858.660	Local		107.175964	22,355.47	103.305291	21,548.10	-807.37	0.00
Original Face:	100,000.000	Base		107.175964	22,355.47	103.305291	21,548.10	-807.37	0.00
31418CU77	FNMA POOL MA3305 FN 03/48 FIXED 3.5					3.500000	01 Mar 2048		
	21,013.470	Local		106.159525	22,307.80	101.213622	21,268.49	-1,039.31	0.00
Original Face:	100,000.000	Base		106.159525	22,307.80	101.213622	21,268.49	-1,039.31	0.00
31418CV27	FNMA POOL MA3332 FN 04/48 FIXED 3.5					3.500000	01 Apr 2048		
	75,110.950	Local		106.287299	79,833.40	100.837924	75,740.32	-4,093.08	0.02
Original Face:	382,629.260	Base		106.287299	79,833.40	100.837924	75,740.32	-4,093.08	0.02
31418DYB2	FNMA POOL MA4305 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	912,482.470	Local		93.656250	854,596.86	93.107512	849,589.73	-5,007.13	0.19
Original Face:	1,000,000.000	Base		93.656250	854,596.86	93.107512	849,589.73	-5,007.13	0.19
31572LAA4	ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A					0.931000	25 Jun 2066		
	102,442.300	Local		99.998770	102,441.04	93.538700	95,823.20	-6,617.84	0.02
Original Face:	140,000.000	Base		99.998770	102,441.04	93.538700	95,823.20	-6,617.84	0.02
31573CAA3	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A1 144A					2.206000	25 Jan 2067		
	117,025.560	Local		99.998342	117,023.62	94.657880	110,773.91	-6,249.71	0.02
Original Face:	120,000.000	Base		99.998342	117,023.62	94.657880	110,773.91	-6,249.71	0.02

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	290,000.000	Local		124.409645	360,787.97	123.500000	358,150.00	-2,637.97	0.08
		Base		124.409645	360,787.97	123.500000	358,150.00	-2,637.97	0.08
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4					4.400000	15 Jul 2027		
	250,000.000	Local		98.614056	246,535.14	100.578500	251,446.25	4,911.11	0.06
		Base		98.614056	246,535.14	100.578500	251,446.25	4,911.11	0.06
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
	60,000.000	Local		104.405117	62,643.07	104.693000	62,815.80	172.73	0.01
		Base		104.405117	62,643.07	104.693000	62,815.80	172.73	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
	30,000.000	Local		100.056967	30,017.09	93.500000	28,050.00	-1,967.09	0.01
		Base		100.056967	30,017.09	93.500000	28,050.00	-1,967.09	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	220,000.000	Local		126.583736	278,484.22	113.289231	249,236.31	-29,247.91	0.06
		Base		126.583736	278,484.22	113.289231	249,236.31	-29,247.91	0.06
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					1.599000	25 Oct 2041		
	150,000.000	Local		100.000000	150,000.00	95.101270	142,651.91	-7,348.09	0.03
	Original Face: 150,000.000	Base		100.000000	150,000.00	95.101270	142,651.91	-7,348.09	0.03
35564KMH9	FREDDIE MAC STACR STACR 2021 DNA7 M2 144A					1.899000	25 Nov 2041		
	260,000.000	Local		100.215477	260,560.24	95.109740	247,285.32	-13,274.92	0.06
	Original Face: 260,000.000	Base		100.215477	260,560.24	95.109740	247,285.32	-13,274.92	0.06
35564KPU7	FREDDIE MAC STACR STACR 2022 DNA1 M1A 144A					1.099000	25 Jan 2042		
	460,000.000	Local		100.000000	460,000.00	98.236170	451,886.38	-8,113.62	0.10
	Original Face: 460,000.000	Base		100.000000	460,000.00	98.236170	451,886.38	-8,113.62	0.10
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A					1.399000	25 Feb 2042		
	386,980.090	Local		100.000000	386,980.09	99.396810	384,645.86	-2,334.23	0.09
	Original Face: 410,000.000	Base		100.000000	386,980.09	99.396810	384,645.86	-2,334.23	0.09
35564KRF8	FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A					2.499000	25 Feb 2042		
	110,000.000	Local		100.000000	110,000.00	97.301120	107,031.23	-2,968.77	0.02
	Original Face: 110,000.000	Base		100.000000	110,000.00	97.301120	107,031.23	-2,968.77	0.02

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STATE STREET

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35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	30,000.000	Local		112.191000	33,657.30	112.010010	33,603.00	-54.30	0.01
		Base		112.191000	33,657.30	112.010010	33,603.00	-54.30	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	43,066.130	Local		100.137091	43,125.17	99.441438	42,825.58	-299.59	0.01
Original Face:	200,000.000	Base		100.137091	43,125.17	99.441438	42,825.58	-299.59	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	36,239.220	Local		99.414833	36,027.16	99.688874	36,126.47	99.31	0.01
Original Face:	300,000.000	Base		99.414833	36,027.16	99.688874	36,126.47	99.31	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	86,299.570	Local		101.954112	87,985.96	99.688837	86,031.04	-1,954.92	0.02
Original Face:	500,000.000	Base		101.954112	87,985.96	99.688837	86,031.04	-1,954.92	0.02
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
	22,703.150	Local		103.338832	23,461.17	99.709586	22,637.22	-823.95	0.01
Original Face:	100,000.000	Base		103.338832	23,461.17	99.709586	22,637.22	-823.95	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
	115,306.120	Local		106.436510	122,727.81	103.097338	118,877.54	-3,850.27	0.03
Original Face:	700,000.000	Base		106.436510	122,727.81	103.097338	118,877.54	-3,850.27	0.03
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
	10,033.870	Local		107.871838	10,823.72	103.660035	10,401.11	-422.61	0.00
Original Face:	60,000.000	Base		107.871838	10,823.72	103.660035	10,401.11	-422.61	0.00
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
	29,520.760	Local		109.414832	32,300.09	105.689914	31,200.47	-1,099.62	0.01
Original Face:	200,000.000	Base		109.414832	32,300.09	105.689914	31,200.47	-1,099.62	0.01
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	18,166.010	Local		103.174335	18,742.66	103.357948	18,776.02	33.36	0.00
Original Face:	100,000.000	Base		103.174335	18,742.66	103.357948	18,776.02	33.36	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	93,413.370	Local		103.643729	96,817.10	103.622698	96,797.45	-19.65	0.02
Original Face:	500,000.000	Base		103.643729	96,817.10	103.622698	96,797.45	-19.65	0.02

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STATE STREET

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36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4						4.000000	20 Dec 2047		
	54,543.560	Local		102.900892	56,125.81	103.620729		56,518.43	392.62	0.01
Original Face:	300,000.000	Base		102.900892	56,125.81	103.620729		56,518.43	392.62	0.01
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5						3.500000	20 Feb 2048		
	0.000	Local		0.000000	0.63	0.000000		0.00	-0.63	0.00
		Base		0.000000	0.63	0.000000		0.00	-0.63	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4						4.000000	20 Feb 2048		
	34,673.980	Local		104.212871	36,134.75	103.617513		35,928.32	-206.43	0.01
Original Face:	200,000.000	Base		104.212871	36,134.75	103.617513		35,928.32	-206.43	0.01
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3						3.000000	20 Mar 2048		
	426,427.560	Local		97.352040	415,135.93	99.655012		424,956.44	9,820.51	0.10
Original Face:	1,746,993.000	Base		97.352040	415,135.93	99.655012		424,956.44	9,820.51	0.10
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4						4.000000	20 Mar 2048		
	15,634.130	Local		103.819144	16,231.22	103.620017		16,200.09	-31.13	0.00
Original Face:	100,000.000	Base		103.819144	16,231.22	103.620017		16,200.09	-31.13	0.00
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4						4.000000	20 Apr 2048		
	27,788.020	Local		103.791850	28,841.70	102.853148		28,580.85	-260.85	0.01
Original Face:	200,000.000	Base		103.791850	28,841.70	102.853148		28,580.85	-260.85	0.01
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5						4.500000	20 Apr 2048		
	40,447.830	Local		108.406137	43,847.93	104.730794		42,361.33	-1,486.60	0.01
Original Face:	300,000.000	Base		108.406137	43,847.93	104.730794		42,361.33	-1,486.60	0.01
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5						4.500000	20 Jun 2048		
	81,226.190	Local		104.203767	84,640.75	104.588073		84,952.91	312.16	0.02
Original Face:	642,735.000	Base		104.203767	84,640.75	104.588073		84,952.91	312.16	0.02
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
	105,779.100	Local		104.145649	110,164.33	104.445607		110,481.62	317.29	0.02
Original Face:	800,000.000	Base		104.145649	110,164.33	104.445607		110,481.62	317.29	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5						4.500000	20 Oct 2048		
	53,607.800	Local		107.212290	57,474.15	104.129289		55,821.42	-1,652.73	0.01
Original Face:	400,000.000	Base		107.212290	57,474.15	104.129289		55,821.42	-1,652.73	0.01

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36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5					4.500000	20 Nov 2048		
	103,205.570	Local		106.072502	109,472.73	104.115565	107,453.06	-2,019.67	0.02
Original Face:	800,000.000	Base		106.072502	109,472.73	104.115565	107,453.06	-2,019.67	0.02
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
	11,731.110	Local		107.033179	12,556.18	104.104218	12,212.58	-343.60	0.00
Original Face:	100,000.000	Base		107.033179	12,556.18	104.104218	12,212.58	-343.60	0.00
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
	129,443.700	Local		104.752043	135,594.92	104.051610	134,688.25	-906.67	0.03
Original Face:	1,143,044.000	Base		104.752043	135,594.92	104.051610	134,688.25	-906.67	0.03
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
	0.000	Local		0.000000	0.51	0.000000	0.00	-0.51	0.00
		Base		0.000000	0.51	0.000000	0.00	-0.51	0.00
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
	26,732.590	Local		107.863062	28,834.59	104.051972	27,815.79	-1,018.80	0.01
Original Face:	200,000.000	Base		107.863062	28,834.59	104.051972	27,815.79	-1,018.80	0.01
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
	234,341.930	Local		106.033193	248,480.23	102.314942	239,766.81	-8,713.42	0.05
Original Face:	900,000.000	Base		106.033193	248,480.23	102.314942	239,766.81	-8,713.42	0.05
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
	0.000	Local		0.000000	0.67	0.000000	0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000	0.00	-0.67	0.00
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050		
	0.000	Local		0.000000	0.67	0.000000	0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000	0.00	-0.67	0.00
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5					4.500000	20 Dec 2050		
	112,936.330	Local		106.562370	120,347.63	104.248999	117,734.99	-2,612.64	0.03
Original Face:	243,426.000	Base		106.562370	120,347.63	104.248999	117,734.99	-2,612.64	0.03
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3					3.000000	20 Jul 2051		
	314,351.800	Local		105.105306	330,400.42	99.221590	311,904.85	-18,495.57	0.07
Original Face:	350,000.000	Base		105.105306	330,400.42	99.221590	311,904.85	-18,495.57	0.07

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3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
	47,144.340	Local		106.674226	50,290.86	104.557264	49,292.83	-998.03	0.01
Original Face:	100,000.000	Base		106.674226	50,290.86	104.557264	49,292.83	-998.03	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
	57,104.250	Local		106.256995	60,677.26	102.096337	58,301.35	-2,375.91	0.01
Original Face:	100,000.000	Base		106.256995	60,677.26	102.096337	58,301.35	-2,375.91	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
	8,677.900	Local		106.178684	9,214.08	95.544932	8,291.29	-922.79	0.00
Original Face:	10,000.000	Base		106.178684	9,214.08	95.544932	8,291.29	-922.79	0.00
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
	693,383.610	Local		99.213143	687,927.67	102.949948	713,838.07	25,910.40	0.16
Original Face:	1,800,000.000	Base		99.213143	687,927.67	102.949948	713,838.07	25,910.40	0.16
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	642,293.270	Local		101.740018	653,469.29	102.032912	655,350.53	1,881.24	0.15
Original Face:	1,300,000.000	Base		101.740018	653,469.29	102.032912	655,350.53	1,881.24	0.15
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
	17,132.990	Local		102.497112	17,560.82	99.749108	17,090.00	-470.82	0.00
Original Face:	200,000.000	Base		102.497112	17,560.82	99.749108	17,090.00	-470.82	0.00
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	165,421.450	Local		107.053287	177,089.10	102.974341	170,341.65	-6,747.45	0.04
Original Face:	700,000.000	Base		107.053287	177,089.10	102.974341	170,341.65	-6,747.45	0.04
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	68,566.150	Local		103.050864	70,658.01	98.839483	67,770.43	-2,887.58	0.02
Original Face:	100,000.000	Base		103.050864	70,658.01	98.839483	67,770.43	-2,887.58	0.02
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	88,521.580	Local		103.579862	91,690.53	95.103668	84,187.27	-7,503.26	0.02
Original Face:	100,000.000	Base		103.579862	91,690.53	95.103668	84,187.27	-7,503.26	0.02
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
	26,208.860	Local		103.730227	27,186.51	94.820669	24,851.42	-2,335.09	0.01
Original Face:	30,000.000	Base		103.730227	27,186.51	94.820669	24,851.42	-2,335.09	0.01

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2						2.000000	20 Dec 2050		
	91,025.460	Local		103.910785	94,585.27	95.253487		86,704.92	-7,880.35	0.02
Original Face:	100,000.000	Base		103.910785	94,585.27	95.253487		86,704.92	-7,880.35	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2						2.000000	20 Dec 2050		
	88,852.290	Local		104.151441	92,540.94	95.132574		84,527.47	-8,013.47	0.02
Original Face:	100,000.000	Base		104.151441	92,540.94	95.132574		84,527.47	-8,013.47	0.02
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2						2.000000	20 Mar 2051		
	92,067.700	Local		101.621600	93,560.67	95.129632		87,583.66	-5,977.01	0.02
Original Face:	100,000.000	Base		101.621600	93,560.67	95.129632		87,583.66	-5,977.01	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2						2.000000	20 Mar 2051		
	95,739.960	Local		101.764927	97,429.70	95.129222		91,076.68	-6,353.02	0.02
Original Face:	100,000.000	Base		101.764927	97,429.70	95.129222		91,076.68	-6,353.02	0.02
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		105.145975	84,116.78	101.271130		81,016.90	-3,099.88	0.02
Original Face:	80,000.000	Base		105.145975	84,116.78	101.271130		81,016.90	-3,099.88	0.02
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4						2.850000	10 Oct 2049		
	0.000	Local		0.000000	-0.01	0.000000		0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000		0.00	0.01	0.00
36262MAA6	GS MORTGAGE SECURITIES TRUST GSMS 2021 IP A 144A						1.347000	15 Oct 2036		
	250,000.000	Local		100.000000	250,000.00	98.099310		245,248.28	-4,751.72	0.06
Original Face:	250,000.000	Base		100.000000	250,000.00	98.099310		245,248.28	-4,751.72	0.06
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A						1.547000	15 May 2026		
	170,000.000	Local		100.000000	170,000.00	98.696390		167,783.86	-2,216.14	0.04
Original Face:	170,000.000	Base		100.000000	170,000.00	98.696390		167,783.86	-2,216.14	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25						4.250000	01 Apr 2040		
	10,000.000	Local		117.084400	11,708.44	109.203778		10,920.38	-788.06	0.00
		Base		117.084400	11,708.44	109.203778		10,920.38	-788.06	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	
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050			
		200,000.000	Local	125.742665	251,485.33	112.256883	224,513.77	-26,971.56	0.05
			Base	125.742665	251,485.33	112.256883	224,513.77	-26,971.56	0.05
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032			
		38,000.000	Local	104.470211	39,698.68	125.991836	47,876.90	8,178.22	0.01
			Base	104.470211	39,698.68	125.991836	47,876.90	8,178.22	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043			
		20,000.000	Local	98.983400	19,796.68	113.880553	22,776.11	2,979.43	0.01
			Base	98.983400	19,796.68	113.880553	22,776.11	2,979.43	0.01
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036			
		10,000.000	Local	117.190900	11,719.09	116.149303	11,614.93	-104.16	0.00
			Base	117.190900	11,719.09	116.149303	11,614.93	-104.16	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049			
		80,000.000	Local	94.346463	75,477.17	111.214138	88,971.31	13,494.14	0.02
			Base	94.346463	75,477.17	111.214138	88,971.31	13,494.14	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.450000	10 Apr 2022			
		10,000.000	Local	100.000000	10,000.00	100.033956	10,003.40	3.40	0.00
			Base	100.000000	10,000.00	100.033956	10,003.40	3.40	0.00
37045XDS2	GENERAL MOTORS FINL CO SR UNSECURED 01/32 3.1				3.100000	12 Jan 2032			
		30,000.000	Local	90.296167	27,088.85	89.895009	26,968.50	-120.35	0.01
			Base	90.296167	27,088.85	89.895009	26,968.50	-120.35	0.01
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.700000	01 Apr 2024			
		10,000.000	Local	100.748500	10,074.85	101.766137	10,176.61	101.76	0.00
			Base	100.748500	10,074.85	101.766137	10,176.61	101.76	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046			
		60,000.000	Local	102.001783	61,201.07	110.765954	66,459.57	5,258.50	0.01
			Base	102.001783	61,201.07	110.765954	66,459.57	5,258.50	0.01
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.650000	01 Mar 2026			
		190,000.000	Local	98.811689	187,742.21	101.664959	193,163.42	5,421.21	0.04
			Base	98.811689	187,742.21	101.664959	193,163.42	5,421.21	0.04

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375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85				1.850000	20 Sep 2019			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027			
		210,000.000	Local	94.805657	199,091.88	99.580800	209,119.68	10,027.80	0.05
			Base	94.805657	199,091.88	99.580800	209,119.68	10,027.80	0.05
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125				4.125000	12 Mar 2024			
		60,000.000	Local	100.387433	60,232.46	101.419588	60,851.75	619.29	0.01
			Base	100.387433	60,232.46	101.419588	60,851.75	619.29	0.01
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.250000	21 Oct 2025			
		30,000.000	Local	102.073033	30,621.91	102.555683	30,766.70	144.79	0.01
			Base	102.073033	30,621.91	102.555683	30,766.70	144.79	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.750000	21 Oct 2045			
		160,000.000	Local	115.456044	184,729.67	111.277254	178,043.61	-6,686.06	0.04
			Base	115.456044	184,729.67	111.277254	178,043.61	-6,686.06	0.04
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR				3.691000	05 Jun 2028			
		40,000.000	Local	100.692200	40,276.88	100.267848	40,107.14	-169.74	0.01
			Base	100.692200	40,276.88	100.267848	40,107.14	-169.74	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023			
		120,000.000	Local	99.155750	118,986.90	100.909975	121,091.97	2,105.07	0.03
			Base	99.155750	118,986.90	100.909975	121,091.97	2,105.07	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			
		490,000.000	Local	98.194845	481,154.74	102.568000	502,583.20	21,428.46	0.11
			Base	98.194845	481,154.74	102.568000	502,583.20	21,428.46	0.11
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625				3.625000	20 Feb 2024			
		290,000.000	Local	99.951310	289,858.80	101.341890	293,891.48	4,032.68	0.07
			Base	99.951310	289,858.80	101.341890	293,891.48	4,032.68	0.07
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5				3.500000	01 Apr 2025			
		80,000.000	Local	103.911600	83,129.28	100.854067	80,683.25	-2,446.03	0.02
			Base	103.911600	83,129.28	100.854067	80,683.25	-2,446.03	0.02

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38141GYC2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR					3.210000	22 Apr 2042		
	40,000.000	Local	104.507025	41,802.81	90.595119	36,238.05	-5,564.76	0.01	
		Base	104.507025	41,802.81	90.595119	36,238.05	-5,564.76	0.01	
38141GYK4	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR					2.908000	21 Jul 2042		
	120,000.000	Local	101.307233	121,568.68	86.171867	103,406.24	-18,162.44	0.02	
		Base	101.307233	121,568.68	86.171867	103,406.24	-18,162.44	0.02	
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
	250,000.000	Local	100.496968	251,242.42	90.912395	227,280.99	-23,961.43	0.05	
		Base	100.496968	251,242.42	90.912395	227,280.99	-23,961.43	0.05	
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR					3.615000	15 Mar 2028		
	30,000.000	Local	100.432933	30,129.88	99.811573	29,943.47	-186.41	0.01	
		Base	100.432933	30,129.88	99.811573	29,943.47	-186.41	0.01	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local	99.200200	79,360.16	100.398517	80,318.81	958.65	0.02	
		Base	99.200200	79,360.16	100.398517	80,318.81	958.65	0.02	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local	105.831329	253,995.19	111.754651	268,211.16	14,215.97	0.06	
		Base	105.831329	253,995.19	111.754651	268,211.16	14,215.97	0.06	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.538380	20 Oct 2064		
	777,903.860	Local	100.029016	778,129.58	99.534640	774,283.81	-3,845.77	0.17	
	Original Face: 2,000,000.000	Base	100.029016	778,129.58	99.534640	774,283.81	-3,845.77	0.17	
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	30,452.820	Local	15.807731	4,813.90	9.954520	3,031.43	-1,782.47	0.00	
	Original Face: 200,000.000	Base	15.807731	4,813.90	9.954520	3,031.43	-1,782.47	0.00	
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					0.606290	20 Jun 2069		
	144,485.650	Local	99.564559	143,856.50	99.659740	143,994.02	137.52	0.03	
	Original Face: 200,000.000	Base	99.564559	143,856.50	99.659740	143,994.02	137.52	0.03	
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	

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	Units								
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.698570	20 Apr 2070		
	70,388.250	Local	102.693745	72,284.33	101.884270	71,714.55		-569.78	0.02
Original Face:	100,000.000	Base	102.693745	72,284.33	101.884270	71,714.55		-569.78	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.898570	20 Jul 2070		
	377,394.210	Local	99.848787	376,823.54	99.462130	375,364.32		-1,459.22	0.08
Original Face:	500,000.000	Base	99.848787	376,823.54	99.462130	375,364.32		-1,459.22	0.08
38381ETV0	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO					0.640510	16 Feb 2061		
	299,096.740	Local	6.556828	19,611.26	6.345040	18,977.81		-633.45	0.00
Original Face:	300,000.000	Base	6.556828	19,611.26	6.345040	18,977.81		-633.45	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	87,564.700	Local	9.733546	8,523.15	14.511020	12,706.53		4,183.38	0.00
Original Face:	100,000.000	Base	9.733546	8,523.15	14.511020	12,706.53		4,183.38	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	86,998.760	Local	9.869003	8,585.91	14.360240	12,493.23		3,907.32	0.00
Original Face:	100,000.000	Base	9.869003	8,585.91	14.360240	12,493.23		3,907.32	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	90,319.120	Local	10.087742	9,111.16	14.435970	13,038.44		3,927.28	0.00
Original Face:	100,000.000	Base	10.087742	9,111.16	14.435970	13,038.44		3,927.28	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
	181,409.730	Local	10.507413	19,061.47	13.058940	23,690.19		4,628.72	0.01
Original Face:	200,000.000	Base	10.507413	19,061.47	13.058940	23,690.19		4,628.72	0.01
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
	438,452.730	Local	8.206529	35,981.75	10.478950	45,945.24		9,963.49	0.01
Original Face:	500,000.000	Base	8.206529	35,981.75	10.478950	45,945.24		9,963.49	0.01
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	30,000.000	Local	99.940000	29,982.00	94.191395	28,257.42		-1,724.58	0.01
		Base	99.940000	29,982.00	94.191395	28,257.42		-1,724.58	0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	220,000.000	Local	99.943786	219,876.33	103.071542	226,757.39		6,881.06	0.05
		Base	99.943786	219,876.33	103.071542	226,757.39		6,881.06	0.05

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026			
		200,000.000	Local	100.000000	200,000.00	95.209811	190,419.62	-9,580.38	0.04
			Base	100.000000	200,000.00	95.209811	190,419.62	-9,580.38	0.04
40441LAA4	HGI CRE CLO LTD HGI 2021 FL1 A 144A				1.480570	16 Jun 2036			
		350,000.000	Local	100.000000	350,000.00	98.625000	345,187.50	-4,812.50	0.08
		Original Face: 350,000.000	Base	100.000000	350,000.00	98.625000	345,187.50	-4,812.50	0.08
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025			
		2,000.000	Local	99.353500	1,987.07	102.247985	2,044.96	57.89	0.00
			Base	99.353500	1,987.07	102.247985	2,044.96	57.89	0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B				1.188570	20 Jun 2035			
		46,482.360	Local	97.770272	45,445.93	98.207810	45,649.31	203.38	0.01
		Original Face: 1,220,000.000	Base	97.770272	45,445.93	98.207810	45,649.31	203.38	0.01
411707AK8	CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A				2.865000	20 Jun 2051			
		228,275.000	Local	100.243610	228,831.10	90.920900	207,549.68	-21,281.42	0.05
		Original Face: 230,000.000	Base	100.243610	228,831.10	90.920900	207,549.68	-21,281.42	0.05
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035			
		110,000.000	Local	101.756900	111,932.59	108.639710	119,503.68	7,571.09	0.03
			Base	101.756900	111,932.59	108.639710	119,503.68	7,571.09	0.03
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		20,000.000	Local	99.881800	19,976.36	94.254664	18,850.93	-1,125.43	0.00
			Base	99.881800	19,976.36	94.254664	18,850.93	-1,125.43	0.00
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047			
		10,000.000	Local	108.990700	10,899.07	104.107082	10,410.71	-488.36	0.00
			Base	108.990700	10,899.07	104.107082	10,410.71	-488.36	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028			
		10,000.000	Local	115.201500	11,520.15	104.875491	10,487.55	-1,032.60	0.00
			Base	115.201500	11,520.15	104.875491	10,487.55	-1,032.60	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027			
		40,000.000	Local	104.723600	41,889.44	98.310406	39,324.16	-2,565.28	0.01
			Base	104.723600	41,889.44	98.310406	39,324.16	-2,565.28	0.01

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	50,000.000	Local		99.540660	49,770.33	96.894188	48,447.09	-1,323.24	0.01
		Base		99.540660	49,770.33	96.894188	48,447.09	-1,323.24	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	50,000.000	Local		101.915720	50,957.86	96.407056	48,203.53	-2,754.33	0.01
		Base		101.915720	50,957.86	96.407056	48,203.53	-2,754.33	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	100,000.000	Local		107.303660	107,303.66	94.167520	94,167.52	-13,136.14	0.02
		Base		107.303660	107,303.66	94.167520	94,167.52	-13,136.14	0.02
437076CP5	HOME DEPOT INC SR UNSECURED 04/32 3.25					3.250000	15 Apr 2032		
	220,000.000	Local		99.481482	218,859.26	99.948502	219,886.70	1,027.44	0.05
		Base		99.481482	218,859.26	99.948502	219,886.70	1,027.44	0.05
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					0.466860	25 Aug 2036		
	262,526.680	Local		98.321553	258,120.31	99.012300	259,933.70	1,813.39	0.06
	Original Face: 660,000.000	Base		98.321553	258,120.31	99.012300	259,933.70	1,813.39	0.06
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	50,000.000	Local		99.993540	49,996.77	96.400608	48,200.30	-1,796.47	0.01
		Base		99.993540	49,996.77	96.400608	48,200.30	-1,796.47	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		102.585050	41,034.02	112.441703	44,976.68	3,942.66	0.01
		Base		102.585050	41,034.02	112.441703	44,976.68	3,942.66	0.01
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	130,000.000	Local		99.212377	128,976.09	101.723516	132,240.57	3,264.48	0.03
		Base		99.212377	128,976.09	101.723516	132,240.57	3,264.48	0.03
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	10,000.000	Local		107.566600	10,756.66	103.694375	10,369.44	-387.22	0.00
		Base		107.566600	10,756.66	103.694375	10,369.44	-387.22	0.00
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
	30,000.000	Local		88.618967	26,585.69	87.630959	26,289.29	-296.40	0.01
		Base		88.618967	26,585.69	87.630959	26,289.29	-296.40	0.01

Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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444859BT8	HUMANA INC SR UNSECURED 03/29 3.7					3.700000	23 Mar 2029		
	180,000.000	Local	99.872394	179,770.31	100.405482	180,729.87	959.56	0.04	
		Base	99.872394	179,770.31	100.405482	180,729.87	959.56	0.04	
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	70,000.000	Local	111.466057	78,026.24	116.392402	81,474.68	3,448.44	0.02	
		Base	111.466057	78,026.24	116.392402	81,474.68	3,448.44	0.02	
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	60,000.000	Local	99.813517	59,888.11	91.317410	54,790.45	-5,097.66	0.01	
		Base	99.813517	59,888.11	91.317410	54,790.45	-5,097.66	0.01	
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	30,000.000	Local	99.672333	29,901.70	89.039258	26,711.78	-3,189.92	0.01	
		Base	99.672333	29,901.70	89.039258	26,711.78	-3,189.92	0.01	
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local	100.246633	60,147.98	102.285680	61,371.41	1,223.43	0.01	
		Base	100.246633	60,147.98	102.285680	61,371.41	1,223.43	0.01	
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local	99.830813	159,729.30	100.739575	161,183.32	1,454.02	0.04	
		Base	99.830813	159,729.30	100.739575	161,183.32	1,454.02	0.04	
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local	99.800524	249,501.31	100.149036	250,372.59	871.28	0.06	
		Base	99.800524	249,501.31	100.149036	250,372.59	871.28	0.06	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local	103.465333	62,079.20	113.239885	67,943.93	5,864.73	0.02	
		Base	103.465333	62,079.20	113.239885	67,943.93	5,864.73	0.02	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local	99.018195	217,840.03	103.508820	227,719.40	9,879.37	0.05	
		Base	99.018195	217,840.03	103.508820	227,719.40	9,879.37	0.05	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	50,000.000	Local	99.921180	49,960.59	100.384628	50,192.31	231.72	0.01	
		Base	99.921180	49,960.59	100.384628	50,192.31	231.72	0.01	

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	99.707989	9,970.80	-29.20	0.00
			Base	100.000000	10,000.00	99.707989	9,970.80	-29.20	0.00
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
		240,000.000	Local	99.435783	238,645.88	103.603676	248,648.82	10,002.94	0.06
			Base	99.435783	238,645.88	103.603676	248,648.82	10,002.94	0.06
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		120,000.000	Local	100.371017	120,445.22	104.432931	125,319.52	4,874.30	0.03
			Base	100.371017	120,445.22	104.432931	125,319.52	4,874.30	0.03
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
		190,000.000	Local	100.000000	190,000.00	101.663145	193,159.98	3,159.98	0.04
			Base	100.000000	190,000.00	101.663145	193,159.98	3,159.98	0.04
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026			
		130,000.000	Local	100.000000	130,000.00	96.610880	125,594.14	-4,405.86	0.03
			Base	100.000000	130,000.00	96.610880	125,594.14	-4,405.86	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031			
		100,000.000	Local	100.622340	100,622.34	92.714000	92,714.00	-7,908.34	0.02
			Base	100.622340	100,622.34	92.714000	92,714.00	-7,908.34	0.02
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051			
		40,000.000	Local	100.000000	40,000.00	88.510820	35,404.33	-4,595.67	0.01
			Base	100.000000	40,000.00	88.510820	35,404.33	-4,595.67	0.01
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR				2.956000	13 May 2031			
		440,000.000	Local	106.286255	467,659.52	93.581757	411,759.73	-55,899.79	0.09
			Base	106.286255	467,659.52	93.581757	411,759.73	-55,899.79	0.09
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR				1.514000	01 Jun 2024			
		210,000.000	Local	100.000000	210,000.00	98.752082	207,379.37	-2,620.63	0.05
			Base	100.000000	210,000.00	98.752082	207,379.37	-2,620.63	0.05

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46647PCC8	JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR					2.580000	22 Apr 2032		
	80,000.000	Local		101.546725	81,237.38	91.628541	73,302.83	-7,934.55	0.02
		Base		101.546725	81,237.38	91.628541	73,302.83	-7,934.55	0.02
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR					2.545000	08 Nov 2032		
	70,000.000	Local		100.000000	70,000.00	91.388520	63,971.96	-6,028.04	0.01
		Base		100.000000	70,000.00	91.388520	63,971.96	-6,028.04	0.01
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A					1.897000	15 Dec 2036		
	380,000.000	Local		100.000000	380,000.00	96.116480	365,242.62	-14,757.38	0.08
	Original Face:	Base		100.000000	380,000.00	96.116480	365,242.62	-14,757.38	0.08
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	30,000.000	Local		94.449733	28,334.92	105.355038	31,606.51	3,271.59	0.01
		Base		94.449733	28,334.92	105.355038	31,606.51	3,271.59	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local		99.088133	29,726.44	103.406220	31,021.87	1,295.43	0.01
		Base		99.088133	29,726.44	103.406220	31,021.87	1,295.43	0.01
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	50,000.000	Local		99.925380	49,962.69	93.501597	46,750.80	-3,211.89	0.01
		Base		99.925380	49,962.69	93.501597	46,750.80	-3,211.89	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	90,000.000	Local		99.947078	89,952.37	91.739899	82,565.91	-7,386.46	0.02
		Base		99.947078	89,952.37	91.739899	82,565.91	-7,386.46	0.02
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	100,000.000	Local		100.113030	100,113.03	84.349002	84,349.00	-15,764.03	0.02
		Base		100.113030	100,113.03	84.349002	84,349.00	-15,764.03	0.02
48275EAA4	KREF 2022 FL3 LTD KREF 2022 FL3 A 144A					1.779790	15 Feb 2039		
	460,000.000	Local		100.000000	460,000.00	99.323600	456,888.56	-3,111.44	0.10
	Original Face:	Base		100.000000	460,000.00	99.323600	456,888.56	-3,111.44	0.10
48275RAA5	KREF 2021 FL2 LTD KREF 2021 FL2 A 144A					1.511430	15 Feb 2039		
	480,000.000	Local		100.000000	480,000.00	98.843600	474,449.28	-5,550.72	0.11
	Original Face:	Base		100.000000	480,000.00	98.843600	474,449.28	-5,550.72	0.11

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486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
	200,000.000	Local		134.342215	268,684.43	98.376000	196,752.00	-71,932.43	0.04
		Base		134.342215	268,684.43	98.376000	196,752.00	-71,932.43	0.04
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	340,000.000	Local		100.987476	343,357.42	95.982204	326,339.49	-17,017.93	0.07
		Base		100.987476	343,357.42	95.982204	326,339.49	-17,017.93	0.07
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1					3.100000	26 Mar 2030		
	20,000.000	Local		102.948650	20,589.73	99.674038	19,934.81	-654.92	0.00
		Base		102.948650	20,589.73	99.674038	19,934.81	-654.92	0.00
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
	30,000.000	Local		100.921100	30,276.33	102.398223	30,719.47	443.14	0.01
		Base		100.921100	30,276.33	102.398223	30,719.47	443.14	0.01
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	50,000.000	Local		104.770020	52,385.01	102.633316	51,316.66	-1,068.35	0.01
		Base		104.770020	52,385.01	102.633316	51,316.66	-1,068.35	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	50,000.000	Local		124.530880	62,265.44	111.902668	55,951.33	-6,314.11	0.01
		Base		124.530880	62,265.44	111.902668	55,951.33	-6,314.11	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	10,000.000	Local		116.098600	11,609.86	108.634094	10,863.41	-746.45	0.00
		Base		116.098600	11,609.86	108.634094	10,863.41	-746.45	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	102,000.000	Local		94.279363	96,164.95	98.535500	100,506.21	4,341.26	0.02
		Base		94.279363	96,164.95	98.535500	100,506.21	4,341.26	0.02
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local		98.271773	294,815.32	104.030000	312,090.00	17,274.68	0.07
		Base		98.271773	294,815.32	104.030000	312,090.00	17,274.68	0.07
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	70,000.000	Local		99.961343	69,972.94	95.549771	66,884.84	-3,088.10	0.02
		Base		99.961343	69,972.94	95.549771	66,884.84	-3,088.10	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	10,000.000	Local	98.656800	9,865.68	93.297173	9,329.72	-535.96	0.00	
		Base	98.656800	9,865.68	93.297173	9,329.72	-535.96	0.00	
52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A					2.750000	25 Mar 2060		
	196,797.180	Local	100.481633	197,745.02	100.071820	196,938.52	-806.50	0.04	
Original Face:	250,000.000	Base	100.481633	197,745.02	100.071820	196,938.52	-806.50	0.04	
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	204,123.420	Local	100.611566	205,371.77	99.130360	202,348.28	-3,023.49	0.05	
Original Face:	250,000.000	Base	100.611566	205,371.77	99.130360	202,348.28	-3,023.49	0.05	
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A					1.750000	25 Apr 2061		
	103,725.150	Local	100.014490	103,740.18	95.344980	98,896.72	-4,843.46	0.02	
Original Face:	120,000.000	Base	100.014490	103,740.18	95.344980	98,896.72	-4,843.46	0.02	
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local	98.443796	255,953.87	102.357918	266,130.59	10,176.72	0.06	
		Base	98.443796	255,953.87	102.357918	266,130.59	10,176.72	0.06	
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local	99.265900	119,119.08	102.473830	122,968.60	3,849.52	0.03	
		Base	99.265900	119,119.08	102.473830	122,968.60	3,849.52	0.03	
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	130,000.000	Local	115.826462	150,574.40	107.020945	139,127.23	-11,447.17	0.03	
		Base	115.826462	150,574.40	107.020945	139,127.23	-11,447.17	0.03	
548661ED5	LOWE S COS INC SR UNSECURED 09/28 1.7					1.700000	15 Sep 2028		
	100,000.000	Local	99.793080	99,793.08	90.681544	90,681.54	-9,111.54	0.02	
		Base	99.793080	99,793.08	90.681544	90,681.54	-9,111.54	0.02	
549875AA0	LUKOIL CAPITAL DAC COMPANY GUAR 144A 04/27 2.8						26 Apr 2027		
	210,000.000	Local	100.000000	210,000.00	53.000000	111,300.00	-98,700.00	0.02	
		Base	100.000000	210,000.00	53.000000	111,300.00	-98,700.00	0.02	
549875AB8	LUKOIL CAPITAL DAC COMPANY GUAR 144A 10/31 3.6						26 Oct 2031		
	260,000.000	Local	100.000000	260,000.00	51.000000	132,600.00	-127,400.00	0.03	
		Base	100.000000	260,000.00	51.000000	132,600.00	-127,400.00	0.03	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55284AAA6	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL7 A 144A				1.510570	16 Oct 2036		
		480,000.000	Local 100.000000	480,000.00	98.448920	472,554.82	-7,445.18	0.11
Original Face:		480,000.000	Base 100.000000	480,000.00	98.448920	472,554.82	-7,445.18	0.11
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125				4.125000	01 Mar 2027		
		20,000.000	Local 112.388050	22,477.61	102.398107	20,479.62	-1,997.99	0.00
			Base 112.388050	22,477.61	102.398107	20,479.62	-1,997.99	0.00
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047		
		40,000.000	Local 121.170325	48,468.13	107.278297	42,911.32	-5,556.81	0.01
			Base 121.170325	48,468.13	107.278297	42,911.32	-5,556.81	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
		50,000.000	Local 95.374140	47,687.07	102.022717	51,011.36	3,324.29	0.01
			Base 95.374140	47,687.07	102.022717	51,011.36	3,324.29	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048		
		70,000.000	Local 92.663343	64,864.34	100.818108	70,572.68	5,708.34	0.02
			Base 92.663343	64,864.34	100.818108	70,572.68	5,708.34	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029		
		10,000.000	Local 100.314700	10,031.47	106.622510	10,662.25	630.78	0.00
			Base 100.314700	10,031.47	106.622510	10,662.25	630.78	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
		90,000.000	Local 98.737400	88,863.66	110.701112	99,631.00	10,767.34	0.02
			Base 98.737400	88,863.66	110.701112	99,631.00	10,767.34	0.02
55336VBP4	MPLX LP SR UNSECURED 12/47 5.2				5.200000	01 Dec 2047		
		50,000.000	Local 120.824900	60,412.45	106.154097	53,077.05	-7,335.40	0.01
			Base 120.824900	60,412.45	106.154097	53,077.05	-7,335.40	0.01
55336VBQ2	MPLX LP SR UNSECURED 08/30 2.65				2.650000	15 Aug 2030		
		100,000.000	Local 99.975730	99,975.73	91.615187	91,615.19	-8,360.54	0.02
			Base 99.975730	99,975.73	91.615187	91,615.19	-8,360.54	0.02
55903VAG8	MAGALLANES INC COMPANY GUAR 144A 03/27 3.755				3.755000	15 Mar 2027		
		40,000.000	Local 100.000000	40,000.00	99.810238	39,924.10	-75.90	0.01
			Base 100.000000	40,000.00	99.810238	39,924.10	-75.90	0.01

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STATE STREET

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55903VAJ2	MAGALLANES INC COMPANY GUAR 144A 03/29 4.054					4.054000	15 Mar 2029		
	60,000.000	Local		100.000000	60,000.00	100.570363	60,342.22	342.22	0.01
		Base		100.000000	60,000.00	100.570363	60,342.22	342.22	0.01
55903VAL7	MAGALLANES INC COMPANY GUAR 144A 03/32 4.279					4.279000	15 Mar 2032		
	320,000.000	Local		99.889447	319,646.23	100.429761	321,375.24	1,729.01	0.07
		Base		99.889447	319,646.23	100.429761	321,375.24	1,729.01	0.07
55903VAN3	MAGALLANES INC COMPANY GUAR 144A 03/42 5.05					5.050000	15 Mar 2042		
	20,000.000	Local		100.698200	20,139.64	102.180067	20,436.01	296.37	0.00
		Base		100.698200	20,139.64	102.180067	20,436.01	296.37	0.00
55903VAQ6	MAGALLANES INC COMPANY GUAR 144A 03/52 5.141					5.141000	15 Mar 2052		
	220,000.000	Local		100.335432	220,737.95	102.334487	225,135.87	4,397.92	0.05
		Base		100.335432	220,737.95	102.334487	225,135.87	4,397.92	0.05
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	150,000.000	Local		112.818940	169,228.41	99.127437	148,691.16	-20,537.25	0.03
		Base		112.818940	169,228.41	99.127437	148,691.16	-20,537.25	0.03
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	80,000.000	Local		99.867763	79,894.21	83.702509	66,962.01	-12,932.20	0.02
		Base		99.867763	79,894.21	83.702509	66,962.01	-12,932.20	0.02
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85					0.850000	09 Jun 2023		
	220,000.000	Local		99.976423	219,948.13	98.286784	216,230.92	-3,717.21	0.05
		Base		99.976423	219,948.13	98.286784	216,230.92	-3,717.21	0.05
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		101.924300	10,192.43	101.917424	10,191.74	-0.69	0.00
		Base		101.924300	10,192.43	101.917424	10,191.74	-0.69	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	280,000.000	Local		122.679864	343,503.62	105.591246	295,655.49	-47,848.13	0.07
		Base		122.679864	343,503.62	105.591246	295,655.49	-47,848.13	0.07
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	70,000.000	Local		102.890114	72,023.08	102.232358	71,562.65	-460.43	0.02
		Base		102.890114	72,023.08	102.232358	71,562.65	-460.43	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		103.055867	61,833.52	111.287844	66,772.71	4,939.19	0.01
		Base		103.055867	61,833.52	111.287844	66,772.71	4,939.19	0.01
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	20,000.000	Local		107.358850	21,471.77	102.041414	20,408.28	-1,063.49	0.00
		Base		107.358850	21,471.77	102.041414	20,408.28	-1,063.49	0.00
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local		100.066700	110,073.37	103.204045	113,524.45	3,451.08	0.03
		Base		100.066700	110,073.37	103.204045	113,524.45	3,451.08	0.03
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	10,000.000	Local		111.202000	11,120.20	95.694333	9,569.43	-1,550.77	0.00
		Base		111.202000	11,120.20	95.694333	9,569.43	-1,550.77	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	80,000.000	Local		99.862675	79,890.14	95.708359	76,566.69	-3,323.45	0.02
		Base		99.862675	79,890.14	95.708359	76,566.69	-3,323.45	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	140,000.000	Local		102.336150	143,270.61	90.992457	127,389.44	-15,881.17	0.03
		Base		102.336150	143,270.61	90.992457	127,389.44	-15,881.17	0.03
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	50,000.000	Local		105.696000	52,848.00	101.239546	50,619.77	-2,228.23	0.01
		Base		105.696000	52,848.00	101.239546	50,619.77	-2,228.23	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	50,000.000	Local		110.494040	55,247.02	101.788826	50,894.41	-4,352.61	0.01
		Base		110.494040	55,247.02	101.788826	50,894.41	-4,352.61	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	40,000.000	Local		99.389225	39,755.69	101.849411	40,739.76	984.07	0.01
		Base		99.389225	39,755.69	101.849411	40,739.76	984.07	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	120,000.000	Local		113.439450	136,127.34	104.334972	125,201.97	-10,925.37	0.03
		Base		113.439450	136,127.34	104.334972	125,201.97	-10,925.37	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
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	16,000.000	Local	99.566125	15,930.58	102.075086	16,332.01	401.43	0.00	
		Base	99.566125	15,930.58	102.075086	16,332.01	401.43	0.00	
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	17,000.000	Local	104.461765	17,758.50	115.250345	19,592.56	1,834.06	0.00	
		Base	104.461765	17,758.50	115.250345	19,592.56	1,834.06	0.00	
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	80,000.000	Local	99.651313	79,721.05	93.254622	74,603.70	-5,117.35	0.02	
		Base	99.651313	79,721.05	93.254622	74,603.70	-5,117.35	0.02	
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	40,000.000	Local	99.283550	39,713.42	88.798983	35,519.59	-4,193.83	0.01	
		Base	99.283550	39,713.42	88.798983	35,519.59	-4,193.83	0.01	
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					1.096570	25 Jan 2029		
	258,611.200	Local	99.315180	256,840.18	95.199970	246,197.78	-10,642.40	0.06	
	Original Face: 20,000,000.000	Base	99.315180	256,840.18	95.199970	246,197.78	-10,642.40	0.06	
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.386570	25 Jul 2035		
	194,230.340	Local	99.942007	194,117.70	98.615640	191,541.49	-2,576.21	0.04	
	Original Face: 440,000.000	Base	99.942007	194,117.70	98.615640	191,541.49	-2,576.21	0.04	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local	104.939682	115,433.65	107.680000	118,448.00	3,014.35	0.03	
		Base	104.939682	115,433.65	107.680000	118,448.00	3,014.35	0.03	
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
	150,000.000	Local	99.942153	149,913.23	98.303992	147,455.99	-2,457.24	0.03	
		Base	99.942153	149,913.23	98.303992	147,455.99	-2,457.24	0.03	
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local	98.986000	9,898.60	100.621963	10,062.20	163.60	0.00	
		Base	98.986000	9,898.60	100.621963	10,062.20	163.60	0.00	
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local	98.658559	335,439.10	101.710102	345,814.35	10,375.25	0.08	
		Base	98.658559	335,439.10	101.710102	345,814.35	10,375.25	0.08	

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594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local		99.109436	218,040.76	101.359092	222,990.00	4,949.24	0.05
		Base		99.109436	218,040.76	101.359092	222,990.00	4,949.24	0.05
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	150,000.000	Local		106.602820	159,904.23	103.023152	154,534.73	-5,369.50	0.03
		Base		106.602820	159,904.23	103.023152	154,534.73	-5,369.50	0.03
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	70,000.000	Local		97.274700	68,092.29	93.779783	65,645.85	-2,446.44	0.01
		Base		97.274700	68,092.29	93.779783	65,645.85	-2,446.44	0.01
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	130,000.000	Local		99.935477	129,916.12	102.796353	133,635.26	3,719.14	0.03
		Base		99.935477	129,916.12	102.796353	133,635.26	3,719.14	0.03
59981AAC0	MILL CITY MORTGAGE TRUST MCMLT 2019 1 A1 144A					3.250000	25 Oct 2069		
	246,907.100	Local		102.551786	253,207.64	99.073260	244,618.91	-8,588.73	0.05
	Original Face: 470,000.000	Base		102.551786	253,207.64	99.073260	244,618.91	-8,588.73	0.05
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	130,000.000	Local		100.289962	130,376.95	95.628494	124,317.04	-6,059.91	0.03
		Base		100.289962	130,376.95	95.628494	124,317.04	-6,059.91	0.03
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local		100.000000	10,000.00	104.569638	10,456.96	456.96	0.00
		Base		100.000000	10,000.00	104.569638	10,456.96	456.96	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	270,000.000	Local		103.542189	279,563.91	93.848484	253,390.91	-26,173.00	0.06
		Base		103.542189	279,563.91	93.848484	253,390.91	-26,173.00	0.06
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local		100.000000	220,000.00	99.492236	218,882.92	-1,117.08	0.05
		Base		100.000000	220,000.00	99.492236	218,882.92	-1,117.08	0.05
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	200,000.000	Local		100.052190	200,104.38	96.707683	193,415.37	-6,689.01	0.04
		Base		100.052190	200,104.38	96.707683	193,415.37	-6,689.01	0.04

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772000	24 Jan 2029			
		170,000.000	Local	97.125224	165,112.88	100.951274	171,617.17	6,504.29	0.04
			Base	97.125224	165,112.88	100.951274	171,617.17	6,504.29	0.04
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR				2.511000	20 Oct 2032			
		210,000.000	Local	101.477067	213,101.84	90.141358	189,296.85	-23,804.99	0.04
			Base	101.477067	213,101.84	90.141358	189,296.85	-23,804.99	0.04
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5				3.635000	15 Oct 2048			
		80,000.000	Local	100.495400	80,396.32	100.727500	80,582.00	185.68	0.02
		Original Face: 80,000.000	Base	100.495400	80,396.32	100.727500	80,582.00	185.68	0.02
62947AAF0	NP SPE X LP NPRL 2021 1A A1 144A				2.230000	19 Mar 2051			
		460,000.000	Local	99.952672	459,782.29	93.999970	432,399.86	-27,382.43	0.10
		Original Face: 460,000.000	Base	99.952672	459,782.29	93.999970	432,399.86	-27,382.43	0.10
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7				2.700000	01 May 2025			
		40,000.000	Local	100.331600	40,132.64	97.127420	38,850.97	-1,281.67	0.01
			Base	100.331600	40,132.64	97.127420	38,850.97	-1,281.67	0.01
62955VAA4	NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A				2.042400	25 Jul 2061			
		270,659.860	Local	99.999778	270,659.26	96.614020	261,495.37	-9,163.89	0.06
		Original Face: 300,000.000	Base	99.999778	270,659.26	96.614020	261,495.37	-9,163.89	0.06
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A				1.506570	26 Jul 2066			
		250,000.000	Local	100.432048	251,080.12	99.784440	249,461.10	-1,619.02	0.06
		Original Face: 250,000.000	Base	100.432048	251,080.12	99.784440	249,461.10	-1,619.02	0.06
64035DAC0	NELNET STUDENT LOAN TRUST NSLT 2021 A A2 144A				1.478570	20 Apr 2062			
		300,000.000	Local	100.404040	301,212.12	98.584040	295,752.12	-5,460.00	0.07
		Original Face: 300,000.000	Base	100.404040	301,212.12	98.584040	295,752.12	-5,460.00	0.07
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A				2.491880	25 Sep 2059			
		96,126.260	Local	99.999958	96,126.22	99.390080	95,539.97	-586.25	0.02
		Original Face: 450,000.000	Base	99.999958	96,126.22	99.390080	95,539.97	-586.25	0.02
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059			
		214,978.060	Local	102.162388	219,626.72	99.268340	213,405.15	-6,221.57	0.05
		Original Face: 370,000.000	Base	102.162388	219,626.72	99.268340	213,405.15	-6,221.57	0.05

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64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A				4.000000	25 Sep 2059		
		211,959.000	Local 110.560976	234,343.94	101.234360	214,575.34	-19,768.60	0.05
Original Face:		240,000.000	Base 110.560976	234,343.94	101.234360	214,575.34	-19,768.60	0.05
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A				4.250000	25 Sep 2059		
		211,959.000	Local 110.455291	234,119.93	101.246100	214,600.22	-19,519.71	0.05
Original Face:		240,000.000	Base 110.455291	234,119.93	101.246100	214,600.22	-19,519.71	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		293,699.130	Local 102.406585	300,767.25	100.361820	294,761.79	-6,005.46	0.07
Original Face:		970,000.000	Base 102.406585	300,767.25	100.361820	294,761.79	-6,005.46	0.07
64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A				3.750000	25 Aug 2055		
		159,511.290	Local 106.187932	169,381.74	99.758720	159,126.42	-10,255.32	0.04
Original Face:		820,000.000	Base 106.187932	169,381.74	99.758720	159,126.42	-10,255.32	0.04
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A				3.500000	25 Dec 2057		
		240,000.000	Local 102.946467	247,071.52	97.175420	233,221.01	-13,850.51	0.05
Original Face:		240,000.000	Base 102.946467	247,071.52	97.175420	233,221.01	-13,850.51	0.05
64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A				2.750000	25 Jul 2059		
		128,501.830	Local 104.736010	134,587.69	97.813590	125,692.25	-8,895.44	0.03
Original Face:		210,000.000	Base 104.736010	134,587.69	97.813590	125,692.25	-8,895.44	0.03
64831TAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A				1.156120	27 Nov 2056		
		88,835.700	Local 100.000000	88,835.70	95.367770	84,720.63	-4,115.07	0.02
Original Face:		120,000.000	Base 100.000000	88,835.70	95.367770	84,720.63	-4,115.07	0.02
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A				1.516260	27 Nov 2056		
		88,835.700	Local 100.000000	88,835.70	95.299710	84,660.16	-4,175.54	0.02
Original Face:		120,000.000	Base 100.000000	88,835.70	95.299710	84,660.16	-4,175.54	0.02
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95				0.950000	24 Jun 2025		
		60,000.000	Local 99.933500	59,960.10	93.494808	56,096.88	-3,863.22	0.01
			Base 99.933500	59,960.10	93.494808	56,096.88	-3,863.22	0.01
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
		40,000.000	Local 103.655025	41,462.01	99.438093	39,775.24	-1,686.77	0.01
			Base 103.655025	41,462.01	99.438093	39,775.24	-1,686.77	0.01

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654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
	70,000.000	Local		106.453686	74,517.58	99.648928	69,754.25	-4,763.33	0.02
		Base		106.453686	74,517.58	99.648928	69,754.25	-4,763.33	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
	60,000.000	Local		99.879333	59,927.60	98.730436	59,238.26	-689.34	0.01
		Base		99.879333	59,927.60	98.730436	59,238.26	-689.34	0.01
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	40,000.000	Local		99.420175	39,768.07	97.451457	38,980.58	-787.49	0.01
		Base		99.420175	39,768.07	97.451457	38,980.58	-787.49	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	10,000.000	Local		109.710900	10,971.09	99.313163	9,931.32	-1,039.77	0.00
		Base		109.710900	10,971.09	99.313163	9,931.32	-1,039.77	0.00
65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1					1.000000	09 Jun 2023		
	210,000.000	Local		99.958795	209,913.47	98.033192	205,869.70	-4,043.77	0.05
		Base		99.958795	209,913.47	98.033192	205,869.70	-4,043.77	0.05
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local		97.813638	127,157.73	100.320757	130,416.98	3,259.25	0.03
		Base		97.813638	127,157.73	100.320757	130,416.98	3,259.25	0.03
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local		95.994167	57,596.50	100.175976	60,105.59	2,509.09	0.01
		Base		95.994167	57,596.50	100.175976	60,105.59	2,509.09	0.01
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	450,000.000	Local		137.375200	618,188.40	124.550308	560,476.39	-57,712.01	0.13
		Base		137.375200	618,188.40	124.550308	560,476.39	-57,712.01	0.13
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	100,000.000	Local		101.866360	101,866.36	100.388456	100,388.46	-1,477.90	0.02
		Base		101.866360	101,866.36	100.388456	100,388.46	-1,477.90	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	380,000.000	Local		108.853832	413,644.56	101.003412	383,812.97	-29,831.59	0.09
		Base		108.853832	413,644.56	101.003412	383,812.97	-29,831.59	0.09

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67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	70,000.000	Local		108.238457	75,766.92	101.171025	70,819.72	-4,947.20	0.02
		Base		108.238457	75,766.92	101.171025	70,819.72	-4,947.20	0.02
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061		
	355,765.930	Local		99.999814	355,765.27	94.191880	335,102.62	-20,662.65	0.08
Original Face:	460,000.000	Base		99.999814	355,765.27	94.191880	335,102.62	-20,662.65	0.08
670857AC5	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A					1.563000	25 May 2061		
	92,808.500	Local		99.999860	92,808.37	94.214210	87,438.80	-5,369.57	0.02
Original Face:	120,000.000	Base		99.999860	92,808.37	94.214210	87,438.80	-5,369.57	0.02
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	400,000.000	Local		100.683740	402,734.96	99.977400	399,909.60	-2,825.36	0.09
		Base		100.683740	402,734.96	99.977400	399,909.60	-2,825.36	0.09
67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061		
	170,214.840	Local		99.998643	170,212.53	93.844420	159,737.13	-10,475.40	0.04
Original Face:	200,000.000	Base		99.998643	170,212.53	93.844420	159,737.13	-10,475.40	0.04
67114VAA1	ONSLow BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A					2.305000	25 Nov 2061		
	438,505.990	Local		99.999941	438,505.73	96.725650	424,147.77	-14,357.96	0.10
Original Face:	460,000.000	Base		99.999941	438,505.73	96.725650	424,147.77	-14,357.96	0.10
67118AAA3	OPG TRUST OPG 2021 PORT A 144A					0.881000	15 Oct 2036		
	470,000.000	Local		99.197136	466,226.54	96.453850	453,333.10	-12,893.44	0.10
Original Face:	470,000.000	Base		99.197136	466,226.54	96.453850	453,333.10	-12,893.44	0.10
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
	205,117.070	Local		99.996217	205,109.31	94.063420	192,940.13	-12,169.18	0.04
Original Face:	210,000.000	Base		99.996217	205,109.31	94.063420	192,940.13	-12,169.18	0.04
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local		99.087000	9,908.70	95.000000	9,500.00	-408.70	0.00
		Base		99.087000	9,908.70	95.000000	9,500.00	-408.70	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local		96.571900	38,628.76	92.000000	36,800.00	-1,828.76	0.01
		Base		96.571900	38,628.76	92.000000	36,800.00	-1,828.76	0.01

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674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local		96.854382	213,079.64	97.750000	215,050.00	1,970.36	0.05
		Base		96.854382	213,079.64	97.750000	215,050.00	1,970.36	0.05
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	60,000.000	Local		97.463100	58,477.86	93.500000	56,100.00	-2,377.86	0.01
		Base		97.463100	58,477.86	93.500000	56,100.00	-2,377.86	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	60,000.000	Local		100.465917	60,279.55	98.250000	58,950.00	-1,329.55	0.01
		Base		100.465917	60,279.55	98.250000	58,950.00	-1,329.55	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local		108.378914	75,865.24	107.270000	75,089.00	-776.24	0.02
		Base		108.378914	75,865.24	107.270000	75,089.00	-776.24	0.02
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local		107.265633	64,359.38	106.000000	63,600.00	-759.38	0.01
		Base		107.265633	64,359.38	106.000000	63,600.00	-759.38	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	140,000.000	Local		130.502657	182,703.72	124.750000	174,650.00	-8,053.72	0.04
		Base		130.502657	182,703.72	124.750000	174,650.00	-8,053.72	0.04
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local		100.580790	311,800.45	95.563500	296,246.85	-15,553.60	0.07
		Base		100.580790	311,800.45	95.563500	296,246.85	-15,553.60	0.07
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95					2.950000	01 Apr 2030		
	20,000.000	Local		91.046850	18,209.37	92.268000	18,453.60	244.23	0.00
		Base		91.046850	18,209.37	92.268000	18,453.60	244.23	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	210,000.000	Local		99.961486	209,919.12	93.365057	196,066.62	-13,852.50	0.04
		Base		99.961486	209,919.12	93.365057	196,066.62	-13,852.50	0.04
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	260,000.000	Local		100.262873	260,683.47	91.250789	237,252.05	-23,431.42	0.05
		Base		100.262873	260,683.47	91.250789	237,252.05	-23,431.42	0.05

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68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
	300,000.000	Local	98.907633	296,722.90	88.499000	265,497.00	-31,225.90	0.06	
		Base	98.907633	296,722.90	88.499000	265,497.00	-31,225.90	0.06	
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	30,000.000	Local	99.999000	29,999.70	97.460926	29,238.28	-761.42	0.01	
		Base	99.999000	29,999.70	97.460926	29,238.28	-761.42	0.01	
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	280,441.430	Local	99.999683	280,440.54	94.519670	265,072.31	-15,368.23	0.06	
	Original Face: 290,000.000	Base	99.999683	280,440.54	94.519670	265,072.31	-15,368.23	0.06	
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local	98.490319	206,829.67	111.030127	233,163.27	26,333.60	0.05	
		Base	98.490319	206,829.67	111.030127	233,163.27	26,333.60	0.05	
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	100,000.000	Local	99.999390	99,999.39	99.856391	99,856.39	-143.00	0.02	
		Base	99.999390	99,999.39	99.856391	99,856.39	-143.00	0.02	
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	40,000.000	Local	100.054425	40,021.77	89.999630	35,999.85	-4,021.92	0.01	
		Base	100.054425	40,021.77	89.999630	35,999.85	-4,021.92	0.01	
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	40,000.000	Local	99.911600	39,964.64	86.211687	34,484.67	-5,479.97	0.01	
		Base	99.911600	39,964.64	86.211687	34,484.67	-5,479.97	0.01	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	20,000.000	Local	99.533150	19,906.63	81.917848	16,383.57	-3,523.06	0.00	
		Base	99.533150	19,906.63	81.917848	16,383.57	-3,523.06	0.00	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	20,000.000	Local	99.390750	19,878.15	79.856485	15,971.30	-3,906.85	0.00	
		Base	99.390750	19,878.15	79.856485	15,971.30	-3,906.85	0.00	
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	730,000.000	Local	131.082599	956,902.97	123.173000	899,162.90	-57,740.07	0.20	
	Original Face: 730,000.000	Base	131.082599	956,902.97	123.173000	899,162.90	-57,740.07	0.20	

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023		
	60,000.000	Local		99.964150	59,978.49	99.751077	59,850.65	-127.84	0.01
		Base		99.964150	59,978.49	99.751077	59,850.65	-127.84	0.01
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	60,000.000	Local		99.986933	59,992.16	96.232600	57,739.56	-2,252.60	0.01
		Base		99.986933	59,992.16	96.232600	57,739.56	-2,252.60	0.01
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
	20,000.000	Local		104.343450	20,868.69	92.581213	18,516.24	-2,352.45	0.00
		Base		104.343450	20,868.69	92.581213	18,516.24	-2,352.45	0.00
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
	10,000.000	Local		103.446800	10,344.68	99.103277	9,910.33	-434.35	0.00
		Base		103.446800	10,344.68	99.103277	9,910.33	-434.35	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
	10,000.000	Local		105.959800	10,595.98	99.415597	9,941.56	-654.42	0.00
		Base		105.959800	10,595.98	99.415597	9,941.56	-654.42	0.00
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	80,000.000	Local		99.927975	79,942.38	98.598896	78,879.12	-1,063.26	0.02
		Base		99.927975	79,942.38	98.598896	78,879.12	-1,063.26	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
	50,000.000	Local		99.646180	49,823.09	89.921866	44,960.93	-4,862.16	0.01
		Base		99.646180	49,823.09	89.921866	44,960.93	-4,862.16	0.01
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	410,000.000	Local		138.241483	566,790.08	126.126000	517,116.60	-49,673.48	0.12
	Original Face:	410,000.000	Base	138.241483	566,790.08	126.126000	517,116.60	-49,673.48	0.12
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
	190,000.000	Local		97.091332	184,473.53	90.783000	172,487.70	-11,985.83	0.04
		Base		97.091332	184,473.53	90.783000	172,487.70	-11,985.83	0.04
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	400,000.000	Local		115.020848	460,083.39	111.495000	445,980.00	-14,103.39	0.10
		Base		115.020848	460,083.39	111.495000	445,980.00	-14,103.39	0.10

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	440,000.000	Local		85.179293	374,788.89	75.126000	330,554.40	-44,234.49	0.07
		Base		85.179293	374,788.89	75.126000	330,554.40	-44,234.49	0.07
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		95.501184	410,655.09	89.550000	385,065.00	-25,590.09	0.09
		Base		95.501184	410,655.09	89.550000	385,065.00	-25,590.09	0.09
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	80,000.000	Local		102.532925	82,026.34	97.246236	77,796.99	-4,229.35	0.02
		Base		102.532925	82,026.34	97.246236	77,796.99	-4,229.35	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	100,000.000	Local		99.602630	99,602.63	94.566198	94,566.20	-5,036.43	0.02
		Base		99.602630	99,602.63	94.566198	94,566.20	-5,036.43	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	60,000.000	Local		99.885967	59,931.58	90.647650	54,388.59	-5,542.99	0.01
		Base		99.885967	59,931.58	90.647650	54,388.59	-5,542.99	0.01
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	110,000.000	Local		102.716455	112,988.10	88.447001	97,291.70	-15,696.40	0.02
		Base		102.716455	112,988.10	88.447001	97,291.70	-15,696.40	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.180275	40,072.11	100.333991	40,133.60	61.49	0.01
		Base		100.180275	40,072.11	100.333991	40,133.60	61.49	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		100.154400	10,015.44	100.471017	10,047.10	31.66	0.00
		Base		100.154400	10,015.44	100.471017	10,047.10	31.66	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		99.483063	238,759.35	100.432275	241,037.46	2,278.11	0.05
		Base		99.483063	238,759.35	100.432275	241,037.46	2,278.11	0.05
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	50,000.000	Local		99.491240	49,745.62	89.987281	44,993.64	-4,751.98	0.01
		Base		99.491240	49,745.62	89.987281	44,993.64	-4,751.98	0.01

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STATE STREET

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View Date: April 1, 2022

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718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	40,000.000	Local		99.877725	39,951.09	98.857789	39,543.12	-407.97	0.01
		Base		99.877725	39,951.09	98.857789	39,543.12	-407.97	0.01
723787AQ0	PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9					1.900000	15 Aug 2030		
	80,000.000	Local		96.346775	77,077.42	88.658487	70,926.79	-6,150.63	0.02
		Base		96.346775	77,077.42	88.658487	70,926.79	-6,150.63	0.02
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
	180,000.000	Local		98.918211	178,052.78	90.130881	162,235.59	-15,817.19	0.04
		Base		98.918211	178,052.78	90.130881	162,235.59	-15,817.19	0.04
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
	20,000.000	Local		99.985350	19,997.07	92.850154	18,570.03	-1,427.04	0.00
		Base		99.985350	19,997.07	92.850154	18,570.03	-1,427.04	0.00
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	20,000.000	Local		99.946400	19,989.28	93.864425	18,772.89	-1,216.39	0.00
		Base		99.946400	19,989.28	93.864425	18,772.89	-1,216.39	0.00
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	10,000.000	Local		107.479600	10,747.96	99.963746	9,996.37	-751.59	0.00
		Base		107.479600	10,747.96	99.963746	9,996.37	-751.59	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	30,000.000	Local		99.802867	29,940.86	100.457245	30,137.17	196.31	0.01
		Base		99.802867	29,940.86	100.457245	30,137.17	196.31	0.01
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	200,000.000	Local		136.055230	272,110.46	118.486000	236,972.00	-35,138.46	0.05
		Base		136.055230	272,110.46	118.486000	236,972.00	-35,138.46	0.05
74730DAC7	QATAR ENERGY SR UNSECURED 144A 07/31 2.25					2.250000	12 Jul 2031		
	310,000.000	Local		99.005352	306,916.59	92.014000	285,243.40	-21,673.19	0.06
		Base		99.005352	306,916.59	92.014000	285,243.40	-21,673.19	0.06
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3					3.300000	12 Jul 2051		
	200,000.000	Local		100.000000	200,000.00	91.782200	183,564.40	-16,435.60	0.04
		Base		100.000000	200,000.00	91.782200	183,564.40	-16,435.60	0.04

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FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74730DAE3	QATAR ENERGY SR UNSECURED 144A 07/41 3.125					3.125000	12 Jul 2041		
	200,000.000	Local		99.640655	199,281.31	90.985200	181,970.40	-17,310.91	0.04
		Base		99.640655	199,281.31	90.985200	181,970.40	-17,310.91	0.04
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
	250,000.000	Local		100.000000	250,000.00	93.446725	233,616.81	-16,383.19	0.05
		Base		100.000000	250,000.00	93.446725	233,616.81	-16,383.19	0.05
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
	170,000.000	Local		102.028688	173,448.77	89.846249	152,738.62	-20,710.15	0.03
		Base		102.028688	173,448.77	89.846249	152,738.62	-20,710.15	0.03
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	160,000.000	Local		102.974506	164,759.21	92.637789	148,220.46	-16,538.75	0.03
		Base		102.974506	164,759.21	92.637789	148,220.46	-16,538.75	0.03
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
	30,000.000	Local		105.010733	31,503.22	100.527075	30,158.12	-1,345.10	0.01
		Base		105.010733	31,503.22	100.527075	30,158.12	-1,345.10	0.01
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	250,000.000	Local		98.617592	246,543.98	88.466000	221,165.00	-25,378.98	0.05
		Base		98.617592	246,543.98	88.466000	221,165.00	-25,378.98	0.05
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	50,000.000	Local		99.921780	49,960.89	99.023109	49,511.55	-449.34	0.01
		Base		99.921780	49,960.89	99.023109	49,511.55	-449.34	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	250,000.000	Local		99.363416	248,408.54	117.921000	294,802.50	46,393.96	0.07
	Original Face:	250,000.000	Base	99.363416	248,408.54	117.921000	294,802.50	46,393.96	0.07
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A					2.633000	25 Sep 2059		
	70,539.780	Local		99.999079	70,539.13	98.468420	69,459.41	-1,079.72	0.02
	Original Face:	380,000.000	Base	99.999079	70,539.13	98.468420	69,459.41	-1,079.72	0.02
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A					2.941000	25 Sep 2059		
	94,580.380	Local		99.999101	94,579.53	98.575120	93,232.72	-1,346.81	0.02
	Original Face:	380,000.000	Base	99.999101	94,579.53	98.575120	93,232.72	-1,346.81	0.02

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76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A				3.044000	25 Sep 2059			
		94,580.380	Local	99.999789	94,580.18	98.606500	93,262.40	-1,317.78	0.02
Original Face:		380,000.000	Base	99.999789	94,580.18	98.606500	93,262.40	-1,317.78	0.02
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A				1.654000	25 May 2060			
		200,543.810	Local	99.999028	200,541.86	99.349330	199,238.93	-1,302.93	0.04
Original Face:		810,000.000	Base	99.999028	200,541.86	99.349330	199,238.93	-1,302.93	0.04
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043			
		130,000.000	Local	114.663423	149,062.45	105.814413	137,558.74	-11,503.71	0.03
			Base	114.663423	149,062.45	105.814413	137,558.74	-11,503.71	0.03
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045			
		10,000.000	Local	122.030600	12,203.06	102.355276	10,235.53	-1,967.53	0.00
			Base	122.030600	12,203.06	102.355276	10,235.53	-1,967.53	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024			
		320,000.000	Local	99.777109	319,286.75	101.551921	324,966.15	5,679.40	0.07
			Base	99.777109	319,286.75	101.551921	324,966.15	5,679.40	0.07
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023			
		120,000.000	Local	99.977383	119,972.86	99.502547	119,403.06	-569.80	0.03
			Base	99.977383	119,972.86	99.502547	119,403.06	-569.80	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025			
		70,000.000	Local	99.775400	69,842.78	94.488056	66,141.64	-3,701.14	0.01
			Base	99.775400	69,842.78	94.488056	66,141.64	-3,701.14	0.01
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A				3.979000	13 Feb 2053			
		240,000.000	Local	102.804200	246,730.08	93.794060	225,105.74	-21,624.34	0.05
Original Face:		240,000.000	Base	102.804200	246,730.08	93.794060	225,105.74	-21,624.34	0.05
78433QAA3	SG CAPITAL PARTNERS SGR 2022 1 A1 144A				3.166000	27 Mar 2062			
		450,000.000	Local	99.999600	449,998.20	98.163680	441,736.56	-8,261.64	0.10
Original Face:		450,000.000	Base	99.999600	449,998.20	98.163680	441,736.56	-8,261.64	0.10
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

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78442GLK0	SLM STUDENT LOAN TRUST SLMA 2004 3A A6A 144A				0.807710	25 Oct 2064			
		365,872.060	Local	98.243646	359,446.05	97.669800	357,346.51	-2,099.54	0.08
Original Face:		470,000.000	Base	98.243646	359,446.05	97.669800	357,346.51	-2,099.54	0.08
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				0.367750	25 Mar 2044			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				1.461220	15 Jun 2039			
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A				1.757710	25 Apr 2023			
		367,547.070	Local	100.375740	368,928.09	100.173910	368,186.27	-741.82	0.08
Original Face:		4,000,000.000	Base	100.375740	368,928.09	100.173910	368,186.27	-741.82	0.08
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053			
		120,000.000	Local	99.948550	119,938.26	93.158400	111,790.08	-8,148.18	0.03
Original Face:		120,000.000	Base	99.948550	119,938.26	93.158400	111,790.08	-8,148.18	0.03
78457JAA0	SMRT SMRT 2022 MINI A 144A				1.302000	15 Jan 2024			
		210,000.000	Local	100.000000	210,000.00	98.686190	207,241.00	-2,759.00	0.05
Original Face:		210,000.000	Base	100.000000	210,000.00	98.686190	207,241.00	-2,759.00	0.05
78485KAA3	STARWOOD COMMERCIAL MORTGAGE T STWD 2022 FL3 A 144A				1.399670	15 Nov 2038			
		350,000.000	Local	100.000000	350,000.00	99.020800	346,572.80	-3,427.20	0.08
Original Face:		350,000.000	Base	100.000000	350,000.00	99.020800	346,572.80	-3,427.20	0.08
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023			
		140,000.000	Local	99.809357	139,733.10	101.251306	141,751.83	2,018.73	0.03
			Base	99.809357	139,733.10	101.251306	141,751.83	2,018.73	0.03
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025			
		240,000.000	Local	99.782792	239,478.70	99.125000	237,900.00	-1,578.70	0.05
			Base	99.782792	239,478.70	99.125000	237,900.00	-1,578.70	0.05
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A				1.416570	25 Aug 2034			
		22,313.020	Local	99.901851	22,291.12	99.958310	22,303.72	12.60	0.01
Original Face:		29,871,000.000	Base	99.901851	22,291.12	99.958310	22,303.72	12.60	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
81375WCS3	SECURITIZED ASSET BACKED RECEI SABR 2005 OP1 M1					1.071570	25 Jan 2035		
	100,187.190	Local		99.253817	99,439.61	97.538050	97,720.63	-1,718.98	0.02
Original Face:	140,000.000	Base		99.253817	99,439.61	97.538050	97,720.63	-1,718.98	0.02
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	150,000.000	Local		96.387860	144,581.79	104.209596	156,314.39	11,732.60	0.04
		Base		96.387860	144,581.79	104.209596	156,314.39	11,732.60	0.04
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	120,000.000	Local		97.974858	117,569.83	100.328650	120,394.38	2,824.55	0.03
		Base		97.974858	117,569.83	100.328650	120,394.38	2,824.55	0.03
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
	130,000.000	Local		104.599946	135,979.93	97.011880	126,115.44	-9,864.49	0.03
		Base		104.599946	135,979.93	97.011880	126,115.44	-9,864.49	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	280,000.000	Local		102.033243	285,693.08	93.783826	262,594.71	-23,098.37	0.06
		Base		102.033243	285,693.08	93.783826	262,594.71	-23,098.37	0.06
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local		100.380325	200,760.65	102.607403	205,214.81	4,454.16	0.05
		Base		100.380325	200,760.65	102.607403	205,214.81	4,454.16	0.05
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	150,000.000	Local		100.635280	150,952.92	100.661424	150,992.14	39.22	0.03
		Base		100.635280	150,952.92	100.661424	150,992.14	39.22	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	140,000.000	Local		100.269143	140,376.80	100.915908	141,282.27	905.47	0.03
Original Face:	140,000.000	Base		100.269143	140,376.80	100.915908	141,282.27	905.47	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	24,493.790	Local		100.000000	24,493.79	100.315520	24,571.07	77.28	0.01
Original Face:	30,000.000	Base		100.000000	24,493.79	100.315520	24,571.07	77.28	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	50,295.690	Local		100.000000	50,295.69	100.516050	50,555.24	259.55	0.01
Original Face:	60,000.000	Base		100.000000	50,295.69	100.516050	50,555.24	259.55	0.01

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FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	48,914.750	Local	100.000000	48,914.75	97.857530	47,866.77	-1,047.98	0.01	
Original Face:	130,000.000	Base	100.000000	48,914.75	97.857530	47,866.77	-1,047.98	0.01	
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
	197,839.160	Local	100.000000	197,839.16	99.338180	196,529.82	-1,309.34	0.04	
Original Face:	280,000.000	Base	100.000000	197,839.16	99.338180	196,529.82	-1,309.34	0.04	
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					1.396570	15 Jun 2037		
	350,896.910	Local	100.000000	350,896.91	100.852570	353,888.55	2,991.64	0.08	
Original Face:	490,000.000	Base	100.000000	350,896.91	100.852570	353,888.55	2,991.64	0.08	
83410JAA6	SOHO TRUST 2021 SOHO SOHO 2021 SOHO A 144A					2.696589	10 Aug 2038		
	470,000.000	Local	99.100387	465,771.82	90.173840	423,817.05	-41,954.77	0.10	
Original Face:	470,000.000	Base	99.100387	465,771.82	90.173840	423,817.05	-41,954.77	0.10	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	270,000.000	Local	99.322870	268,171.75	113.500000	306,450.00	38,278.25	0.07	
		Base	99.322870	268,171.75	113.500000	306,450.00	38,278.25	0.07	
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	380,000.000	Local	100.743450	382,825.11	102.553200	389,702.16	6,877.05	0.09	
		Base	100.743450	382,825.11	102.553200	389,702.16	6,877.05	0.09	
86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8					1.656570	25 Aug 2034		
	160,000.000	Local	100.244338	160,390.94	98.773880	158,038.21	-2,352.73	0.04	
Original Face:	160,000.000	Base	100.244338	160,390.94	98.773880	158,038.21	-2,352.73	0.04	
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
	10,000.000	Local	106.947500	10,694.75	102.830885	10,283.09	-411.66	0.00	
		Base	106.947500	10,694.75	102.830885	10,283.09	-411.66	0.00	
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
	50,000.000	Local	119.886520	59,943.26	104.324347	52,162.17	-7,781.09	0.01	
		Base	119.886520	59,943.26	104.324347	52,162.17	-7,781.09	0.01	
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	460,000.000	Local	106.818076	491,363.15	107.947000	496,556.20	5,193.05	0.11	
		Base	106.818076	491,363.15	107.947000	496,556.20	5,193.05	0.11	

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STATE STREET

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View Date: April 1, 2022

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87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	200,000.000	Local		99.953810	199,907.62	98.585818	197,171.64	-2,735.98	0.04
		Base		99.953810	199,907.62	98.585818	197,171.64	-2,735.98	0.04
87264ABB0	T MOBILE USA INC SR SECURED 04/25 3.5					3.500000	15 Apr 2025		
	70,000.000	Local		103.475986	72,433.19	100.771297	70,539.91	-1,893.28	0.02
		Base		103.475986	72,433.19	100.771297	70,539.91	-1,893.28	0.02
87264ABD6	T MOBILE USA INC SR SECURED 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		104.494400	20,898.88	100.681693	20,136.34	-762.54	0.00
		Base		104.494400	20,898.88	100.681693	20,136.34	-762.54	0.00
87264ABF1	T MOBILE USA INC SR SECURED 04/30 3.875					3.875000	15 Apr 2030		
	300,000.000	Local		103.101153	309,303.46	100.396096	301,188.29	-8,115.17	0.07
		Base		103.101153	309,303.46	100.396096	301,188.29	-8,115.17	0.07
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3					3.000000	15 Feb 2041		
	60,000.000	Local		97.712000	58,627.20	84.616230	50,769.74	-7,857.46	0.01
		Base		97.712000	58,627.20	84.616230	50,769.74	-7,857.46	0.01
87264ABN4	T MOBILE USA INC SR SECURED 02/51 3.3					3.300000	15 Feb 2051		
	10,000.000	Local		97.058900	9,705.89	84.022836	8,402.28	-1,303.61	0.00
		Base		97.058900	9,705.89	84.022836	8,402.28	-1,303.61	0.00
87264ABX2	T MOBILE USA INC SR SECURED 11/31 2.25					2.250000	15 Nov 2031		
	80,000.000	Local		99.991125	79,992.90	87.485653	69,988.52	-10,004.38	0.02
		Base		99.991125	79,992.90	87.485653	69,988.52	-10,004.38	0.02
87264ACB9	T MOBILE USA INC SR SECURED 02/31 2.55					2.550000	15 Feb 2031		
	50,000.000	Local		103.737420	51,868.71	90.693000	45,346.50	-6,522.21	0.01
		Base		103.737420	51,868.71	90.693000	45,346.50	-6,522.21	0.01
87264ACM5	T MOBILE USA INC SR SECURED 144A 10/52 3.4					3.400000	15 Oct 2052		
	150,000.000	Local		102.021520	153,032.28	85.454668	128,182.00	-24,850.28	0.03
		Base		102.021520	153,032.28	85.454668	128,182.00	-24,850.28	0.03
87264ACP8	T MOBILE USA INC SR SECURED 144A 03/32 2.7					2.700000	15 Mar 2032		
	150,000.000	Local		99.939687	149,909.53	90.809550	136,214.33	-13,695.20	0.03
		Base		99.939687	149,909.53	90.809550	136,214.33	-13,695.20	0.03

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STATE STREET

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View Date: April 1, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87277JAA9	TPG REAL ESTATE FINANCE TRTX 2022 FL5 A 144A				1.700000	15 Feb 2039		
		290,000.000	Local 100.000000	290,000.00	100.041610	290,120.67	120.67	0.07
Original Face:		290,000.000	Base 100.000000	290,000.00	100.041610	290,120.67	120.67	0.07
872898AC5	TSMC ARIZONA CORP COMPANY GUAR 10/31 2.5				2.500000	25 Oct 2031		
		540,000.000	Local 99.753056	538,666.50	92.620498	500,150.69	-38,515.81	0.11
			Base 99.753056	538,666.50	92.620498	500,150.69	-38,515.81	0.11
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
		90,000.000	Local 103.017689	92,715.92	98.607798	88,747.02	-3,968.90	0.02
			Base 103.017689	92,715.92	98.607798	88,747.02	-3,968.90	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		150,000.000	Local 103.111007	154,666.51	107.725459	161,588.19	6,921.68	0.04
			Base 103.111007	154,666.51	107.725459	161,588.19	6,921.68	0.04
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 2030		
		260,000.000	Local 100.665508	261,730.32	93.938010	244,238.83	-17,491.49	0.05
			Base 100.665508	261,730.32	93.938010	244,238.83	-17,491.49	0.05
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15				4.150000	15 May 2048		
		110,000.000	Local 100.391982	110,431.18	110.991962	122,091.16	11,659.98	0.03
			Base 100.391982	110,431.18	110.991962	122,091.16	11,659.98	0.03
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75				1.750000	04 May 2030		
		40,000.000	Local 99.853625	39,941.45	91.006953	36,402.78	-3,538.67	0.01
			Base 99.853625	39,941.45	91.006953	36,402.78	-3,538.67	0.01
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029		
		210,000.000	Local 99.245500	208,415.55	95.109093	199,729.10	-8,686.45	0.04
			Base 99.245500	208,415.55	95.109093	199,729.10	-8,686.45	0.04
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050		
		140,000.000	Local 112.403350	157,364.69	100.879709	141,231.59	-16,133.10	0.03
			Base 112.403350	157,364.69	100.879709	141,231.59	-16,133.10	0.03
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
		30,000.000	Local 114.129733	34,238.92	115.023777	34,507.13	268.21	0.01
			Base 114.129733	34,238.92	115.023777	34,507.13	268.21	0.01

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88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038			
		70,000.000	Local	142.471671	99,730.17	121.497440	85,048.21	-14,681.96	0.02
			Base	142.471671	99,730.17	121.497440	85,048.21	-14,681.96	0.02
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040			
		50,000.000	Local	129.349740	64,674.87	107.559208	53,779.60	-10,895.27	0.01
			Base	129.349740	64,674.87	107.559208	53,779.60	-10,895.27	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75				0.750000	12 Jun 2023			
		130,000.000	Local	99.970254	129,961.33	98.229983	127,698.98	-2,262.35	0.03
			Base	99.970254	129,961.33	98.229983	127,698.98	-2,262.35	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15				1.150000	12 Jun 2025			
		70,000.000	Local	99.996700	69,997.69	94.490295	66,143.21	-3,854.48	0.01
			Base	99.996700	69,997.69	94.490295	66,143.21	-3,854.48	0.01
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042			
		60,000.000	Local	97.680933	58,608.56	101.922079	61,153.25	2,544.69	0.01
			Base	97.680933	58,608.56	101.922079	61,153.25	2,544.69	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026			
		30,000.000	Local	111.799333	33,539.80	114.754273	34,426.28	886.48	0.01
			Base	111.799333	33,539.80	114.754273	34,426.28	886.48	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR				3.126000	13 Aug 2030			
		500,000.000	Local	106.815394	534,076.97	96.132478	480,662.39	-53,414.58	0.11
			Base	106.815394	534,076.97	96.132478	480,662.39	-53,414.58	0.11
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5				4.500000	26 Jun 2048			
		200,000.000	Local	134.889685	269,779.37	110.397344	220,794.69	-48,984.68	0.05
			Base	134.889685	269,779.37	110.397344	220,794.69	-48,984.68	0.05
90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C				5.101207	15 Dec 2051			
		200,000.000	Local	102.562320	205,124.64	99.310230	198,620.46	-6,504.18	0.04
		Original Face:	200,000.000	Base	102.562320	205,124.64	99.310230	198,620.46	-6,504.18
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125				2.125000	01 May 2030			
		150,000.000	Local	99.763127	149,644.69	92.214799	138,322.20	-11,322.49	0.03
			Base	99.763127	149,644.69	92.214799	138,322.20	-11,322.49	0.03

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90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
	220,000.000	Local		112.013545	246,429.80	101.513780	223,330.32	-23,099.48	0.05
Original Face:	220,000.000	Base		112.013545	246,429.80	101.513780	223,330.32	-23,099.48	0.05
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local		99.895427	109,884.97	102.540359	112,794.39	2,909.42	0.03
		Base		99.895427	109,884.97	102.540359	112,794.39	2,909.42	0.03
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	140,000.000	Local		100.162914	140,228.08	100.283408	140,396.77	168.69	0.03
		Base		100.162914	140,228.08	100.283408	140,396.77	168.69	0.03
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	10,000.000	Local		99.949600	9,994.96	96.201527	9,620.15	-374.81	0.00
		Base		99.949600	9,994.96	96.201527	9,620.15	-374.81	0.00
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	40,000.000	Local		102.314550	40,925.82	97.293715	38,917.49	-2,008.33	0.01
		Base		102.314550	40,925.82	97.293715	38,917.49	-2,008.33	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	940,000.000	Local		94.710961	890,283.03	98.482000	925,730.80	35,447.77	0.21
		Base		94.710961	890,283.03	98.482000	925,730.80	35,447.77	0.21
91087BAS9	UNITED MEXICAN STATES SR UNSECURED 02/52 4.4					4.400000	12 Feb 2052		
	520,000.000	Local		98.420012	511,784.06	92.023000	478,519.60	-33,264.46	0.11
		Base		98.420012	511,784.06	92.023000	478,519.60	-33,264.46	0.11
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	160,000.000	Local		99.927413	159,883.86	95.699999	153,120.00	-6,763.86	0.03
		Base		99.927413	159,883.86	95.699999	153,120.00	-6,763.86	0.03
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	980,000.000	Local		131.380080	1,287,524.78	116.476562	1,141,470.31	-146,054.47	0.26
		Base		131.380080	1,287,524.78	116.476562	1,141,470.31	-146,054.47	0.26
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
	180,000.000	Local		126.132822	227,039.08	97.656250	175,781.25	-51,257.83	0.04
		Base		126.132822	227,039.08	97.656250	175,781.25	-51,257.83	0.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local		97.938006	332,989.22	104.480469	355,233.59	22,244.37	0.08
		Base		97.938006	332,989.22	104.480469	355,233.59	22,244.37	0.08
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	1,850,000.000	Local		97.521769	1,804,152.73	103.695312	1,918,363.27	114,210.54	0.43
		Base		97.521769	1,804,152.73	103.695312	1,918,363.27	114,210.54	0.43
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
	2,930,000.000	Local		110.981043	3,251,744.55	90.105469	2,640,090.24	-611,654.31	0.59
		Base		110.981043	3,251,744.55	90.105469	2,640,090.24	-611,654.31	0.59
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	4,990,000.000	Local		93.179395	4,649,651.83	74.734375	3,729,245.31	-920,406.52	0.84
		Base		93.179395	4,649,651.83	74.734375	3,729,245.31	-920,406.52	0.84
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	5,370,000.000	Local		95.308498	5,118,066.36	77.132812	4,142,032.00	-976,034.36	0.93
		Base		95.308498	5,118,066.36	77.132812	4,142,032.00	-976,034.36	0.93
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	2,040,000.000	Local		96.947612	1,977,731.29	78.472656	1,600,842.18	-376,889.11	0.36
		Base		96.947612	1,977,731.29	78.472656	1,600,842.18	-376,889.11	0.36
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	2,190,000.000	Local		94.581177	2,071,327.77	82.109375	1,798,195.31	-273,132.46	0.40
		Base		94.581177	2,071,327.77	82.109375	1,798,195.31	-273,132.46	0.40
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
	1,100,000.000	Local		92.751695	1,020,268.64	81.925781	901,183.59	-119,085.05	0.20
		Base		92.751695	1,020,268.64	81.925781	901,183.59	-119,085.05	0.20
912810SU3	US TREASURY N/B 02/51 1.875					1.875000	15 Feb 2051		
	4,510,000.000	Local		93.836791	4,232,039.29	87.421875	3,942,726.56	-289,312.73	0.88
		Base		93.836791	4,232,039.29	87.421875	3,942,726.56	-289,312.73	0.88
912810SW9	US TREASURY N/B 02/41 1.875					1.875000	15 Feb 2041		
	710,000.000	Local		95.840042	680,464.30	89.164062	633,064.84	-47,399.46	0.14
		Base		95.840042	680,464.30	89.164062	633,064.84	-47,399.46	0.14

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810SX7	US TREASURY N/B 05/51 2.375				2.375000	15 May 2051			
		1,490,000.000	Local	104.532732	1,557,537.71	98.031250	1,460,665.63	-96,872.08	0.33
			Base	104.532732	1,557,537.71	98.031250	1,460,665.63	-96,872.08	0.33
912810SY5	US TREASURY N/B 05/41 2.25				2.250000	15 May 2041			
		740,000.000	Local	105.355380	779,629.81	94.550781	699,675.78	-79,954.03	0.16
			Base	105.355380	779,629.81	94.550781	699,675.78	-79,954.03	0.16
912810SZ2	US TREASURY N/B 08/51 2				2.000000	15 Aug 2051			
		230,000.000	Local	104.667574	240,735.42	90.171875	207,395.31	-33,340.11	0.05
			Base	104.667574	240,735.42	90.171875	207,395.31	-33,340.11	0.05
912810TA6	US TREASURY N/B 08/41 1.75				1.750000	15 Aug 2041			
		1,200,000.000	Local	96.327636	1,155,931.63	86.765625	1,041,187.50	-114,744.13	0.23
			Base	96.327636	1,155,931.63	86.765625	1,041,187.50	-114,744.13	0.23
912810TB4	US TREASURY N/B 11/51 1.875				1.875000	15 Nov 2051			
		1,063,000.000	Local	98.156260	1,043,401.04	87.656250	931,785.94	-111,615.10	0.21
			Base	98.156260	1,043,401.04	87.656250	931,785.94	-111,615.10	0.21
912810TC2	US TREASURY N/B 11/41 2				2.000000	15 Nov 2041			
		1,440,000.000	Local	100.405681	1,445,841.81	90.593750	1,304,550.00	-141,291.81	0.29
			Base	100.405681	1,445,841.81	90.593750	1,304,550.00	-141,291.81	0.29
912810TD0	US TREASURY N/B 02/52 2.25				2.250000	15 Feb 2052			
		1,804,000.000	Local	96.127460	1,734,139.38	95.859375	1,729,303.13	-4,836.25	0.39
			Base	96.127460	1,734,139.38	95.859375	1,729,303.13	-4,836.25	0.39
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042			
		20,000.000	Local	102.036700	20,407.34	96.562500	19,312.50	-1,094.84	0.00
			Base	102.036700	20,407.34	96.562500	19,312.50	-1,094.84	0.00
9128285C0	US TREASURY N/B 09/25 3				3.000000	30 Sep 2025			
		290,000.000	Local	99.887921	289,674.97	101.660156	294,814.45	5,139.48	0.07
			Base	99.887921	289,674.97	101.660156	294,814.45	5,139.48	0.07
912828Y79	US TREASURY N/B 07/25 2.875				2.875000	31 Jul 2025			
		10,000.000	Local	99.826300	9,982.63	101.199219	10,119.92	137.29	0.00
			Base	99.826300	9,982.63	101.199219	10,119.92	137.29	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
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912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	3,830,000.000	Local	99.961545	3,828,527.16	93.164062	3,568,183.57	-260,343.59	0.80	
		Base	99.961545	3,828,527.16	93.164062	3,568,183.57	-260,343.59	0.80	
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	90,000.000	Local	99.827356	89,844.62	92.996094	83,696.48	-6,148.14	0.02	
		Base	99.827356	89,844.62	92.996094	83,696.48	-6,148.14	0.02	
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	200,000.000	Local	99.517755	199,035.51	92.300781	184,601.56	-14,433.95	0.04	
		Base	99.517755	199,035.51	92.300781	184,601.56	-14,433.95	0.04	
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	10,000.000	Local	100.055500	10,005.55	96.953125	9,695.31	-310.24	0.00	
		Base	100.055500	10,005.55	96.953125	9,695.31	-310.24	0.00	
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	140,000.000	Local	99.624443	139,474.22	92.261719	129,166.41	-10,307.81	0.03	
		Base	99.624443	139,474.22	92.261719	129,166.41	-10,307.81	0.03	
91282CBJ9	US TREASURY N/B 01/28 0.75					0.750000	31 Jan 2028		
	3,770,000.000	Local	99.977204	3,769,140.59	90.816406	3,423,778.51	-345,362.08	0.77	
		Base	99.977204	3,769,140.59	90.816406	3,423,778.51	-345,362.08	0.77	
91282CBS9	US TREASURY N/B 03/28 1.25					1.250000	31 Mar 2028		
	1,590,000.000	Local	99.782914	1,586,548.33	93.386719	1,484,848.83	-101,699.50	0.33	
		Base	99.782914	1,586,548.33	93.386719	1,484,848.83	-101,699.50	0.33	
91282CBW0	US TREASURY N/B 04/26 0.75					0.750000	30 Apr 2026		
	2,290,000.000	Local	99.603826	2,280,927.61	93.253906	2,135,514.45	-145,413.16	0.48	
		Base	99.603826	2,280,927.61	93.253906	2,135,514.45	-145,413.16	0.48	
91282CBZ3	US TREASURY N/B 04/28 1.25					1.250000	30 Apr 2028		
	10,070,000.000	Local	99.308295	10,000,345.34	93.257812	9,391,061.67	-609,283.67	2.11	
		Base	99.308295	10,000,345.34	93.257812	9,391,061.67	-609,283.67	2.11	
91282CCB5	US TREASURY N/B 05/31 1.625					1.625000	15 May 2031		
	1,770,000.000	Local	101.612897	1,798,548.28	94.203125	1,667,395.31	-131,152.97	0.37	
		Base	101.612897	1,798,548.28	94.203125	1,667,395.31	-131,152.97	0.37	

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FUND: HBQ1



STATE STREET

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91282CCE9	US TREASURY N/B 05/28 1.25					1.250000	31 May 2028		
	2,010,000.000	Local	99.790997	2,005,799.04	93.207031	1,873,461.32	-132,337.72	0.42	
		Base	99.790997	2,005,799.04	93.207031	1,873,461.32	-132,337.72	0.42	
91282CCS8	US TREASURY N/B 08/31 1.25					1.250000	15 Aug 2031		
	840,000.000	Local	99.257482	833,762.85	90.953125	764,006.25	-69,756.60	0.17	
		Base	99.257482	833,762.85	90.953125	764,006.25	-69,756.60	0.17	
91282CCV1	US TREASURY N/B 08/28 1.125					1.125000	31 Aug 2028		
	2,120,000.000	Local	99.938131	2,118,688.38	92.238281	1,955,451.56	-163,236.82	0.44	
		Base	99.938131	2,118,688.38	92.238281	1,955,451.56	-163,236.82	0.44	
91282CCY5	US TREASURY N/B 09/28 1.25					1.250000	30 Sep 2028		
	1,130,000.000	Local	99.491248	1,124,251.10	92.902344	1,049,796.49	-74,454.61	0.24	
		Base	99.491248	1,124,251.10	92.902344	1,049,796.49	-74,454.61	0.24	
91282CDF5	US TREASURY N/B 10/28 1.375					1.375000	31 Oct 2028		
	2,890,000.000	Local	99.462322	2,874,461.12	93.593750	2,704,859.38	-169,601.74	0.61	
		Base	99.462322	2,874,461.12	93.593750	2,704,859.38	-169,601.74	0.61	
91282CDY4	US TREASURY N/B 02/32 1.875					1.875000	15 Feb 2032		
	120,000.000	Local	100.583875	120,700.65	96.046875	115,256.25	-5,444.40	0.03	
		Base	100.583875	120,700.65	96.046875	115,256.25	-5,444.40	0.03	
91282CEB3	US TREASURY N/B 02/29 1.875					1.875000	28 Feb 2029		
	590,000.000	Local	99.713261	588,308.24	96.609375	569,995.31	-18,312.93	0.13	
		Base	99.713261	588,308.24	96.609375	569,995.31	-18,312.93	0.13	
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	70,000.000	Local	99.728357	69,809.85	104.721689	73,305.18	3,495.33	0.02	
		Base	99.728357	69,809.85	104.721689	73,305.18	3,495.33	0.02	
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	80,000.000	Local	99.657613	79,726.09	103.221443	82,577.15	2,851.06	0.02	
		Base	99.657613	79,726.09	103.221443	82,577.15	2,851.06	0.02	
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
	50,000.000	Local	116.119920	58,059.96	125.702477	62,851.24	4,791.28	0.01	
		Base	116.119920	58,059.96	125.702477	62,851.24	4,791.28	0.01	

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STATE STREET

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91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	80,000.000	Local		103.687863	82,950.29	103.067866	82,454.29	-496.00	0.02
		Base		103.687863	82,950.29	103.067866	82,454.29	-496.00	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	10,000.000	Local		100.683100	10,068.31	100.469030	10,046.90	-21.41	0.00
		Base		100.683100	10,068.31	100.469030	10,046.90	-21.41	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	20,000.000	Local		126.734700	25,346.94	109.319654	21,863.93	-3,483.01	0.00
		Base		126.734700	25,346.94	109.319654	21,863.93	-3,483.01	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local		101.196100	40,478.44	105.065986	42,026.39	1,547.95	0.01
		Base		101.196100	40,478.44	105.065986	42,026.39	1,547.95	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	10,000.000	Local		130.766700	13,076.67	112.591783	11,259.18	-1,817.49	0.00
		Base		130.766700	13,076.67	112.591783	11,259.18	-1,817.49	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local		101.372650	20,274.53	101.419895	20,283.98	9.45	0.00
		Base		101.372650	20,274.53	101.419895	20,283.98	9.45	0.00
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local		102.224300	51,112.15	102.925437	51,462.72	350.57	0.01
		Base		102.224300	51,112.15	102.925437	51,462.72	350.57	0.01
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	20,000.000	Local		99.737750	19,947.55	94.205080	18,841.02	-1,106.53	0.00
		Base		99.737750	19,947.55	94.205080	18,841.02	-1,106.53	0.00
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	30,000.000	Local		99.301800	29,790.54	92.181940	27,654.58	-2,135.96	0.01
		Base		99.301800	29,790.54	92.181940	27,654.58	-2,135.96	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.290500	58,374.30	89.886302	53,931.78	-4,442.52	0.01
		Base		97.290500	58,374.30	89.886302	53,931.78	-4,442.52	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	90,000.000	Local		99.275700	89,348.13	89.203269	80,282.94	-9,065.19	0.02
		Base		99.275700	89,348.13	89.203269	80,282.94	-9,065.19	0.02
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	10,000.000	Local		105.507500	10,550.75	88.867793	8,886.78	-1,663.97	0.00
		Base		105.507500	10,550.75	88.867793	8,886.78	-1,663.97	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
	20,000.000	Local		93.707250	18,741.45	93.930735	18,786.15	44.70	0.00
		Base		93.707250	18,741.45	93.930735	18,786.15	44.70	0.00
91324PEF5	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25					3.250000	15 May 2051		
	40,000.000	Local		110.575300	44,230.12	94.327167	37,730.87	-6,499.25	0.01
		Base		110.575300	44,230.12	94.327167	37,730.87	-6,499.25	0.01
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	400,000.000	Local		106.598540	426,394.16	109.032000	436,128.00	9,733.84	0.10
	Original Face:	400,000.000	Base	106.598540	426,394.16	109.032000	436,128.00	9,733.84	0.10
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	490,000.000	Local		115.902373	567,921.63	122.247000	599,010.30	31,088.67	0.13
		Base		115.902373	567,921.63	122.247000	599,010.30	31,088.67	0.13
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		95.681100	38,272.44	99.720376	39,888.15	1,615.71	0.01
		Base		95.681100	38,272.44	99.720376	39,888.15	1,615.71	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	40,000.000	Local		121.483350	48,593.34	114.482172	45,792.87	-2,800.47	0.01
		Base		121.483350	48,593.34	114.482172	45,792.87	-2,800.47	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	40,000.000	Local		116.578475	46,631.39	102.631648	41,052.66	-5,578.73	0.01
		Base		116.578475	46,631.39	102.631648	41,052.66	-5,578.73	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		94.351740	47,175.87	97.901988	48,950.99	1,775.12	0.01
		Base		94.351740	47,175.87	97.901988	48,950.99	1,775.12	0.01

Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.479967	31,043.99	116.518559	34,955.57	3,911.58	0.01
		Base		103.479967	31,043.99	116.518559	34,955.57	3,911.58	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local		110.223467	33,067.04	124.717586	37,415.28	4,348.24	0.01
		Base		110.223467	33,067.04	124.717586	37,415.28	4,348.24	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.622409	229,131.54	103.994570	239,187.51	10,055.97	0.05
		Base		99.622409	229,131.54	103.994570	239,187.51	10,055.97	0.05
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	510,000.000	Local		117.437573	598,931.62	107.305617	547,258.65	-51,672.97	0.12
		Base		117.437573	598,931.62	107.305617	547,258.65	-51,672.97	0.12
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.862720	49,931.36	104.045000	52,022.50	2,091.14	0.01
		Base		99.862720	49,931.36	104.045000	52,022.50	2,091.14	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	130,000.000	Local		121.486708	157,932.72	100.916166	131,191.02	-26,741.70	0.03
		Base		121.486708	157,932.72	100.916166	131,191.02	-26,741.70	0.03
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local		99.747820	49,873.91	98.390012	49,195.01	-678.90	0.01
		Base		99.747820	49,873.91	98.390012	49,195.01	-678.90	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local		99.967850	19,993.57	98.977027	19,795.41	-198.16	0.00
		Base		99.967850	19,993.57	98.977027	19,795.41	-198.16	0.00
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	30,000.000	Local		99.601300	29,880.39	87.199710	26,159.91	-3,720.48	0.01
		Base		99.601300	29,880.39	87.199710	26,159.91	-3,720.48	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	140,000.000	Local		100.187257	140,262.16	85.153039	119,214.25	-21,047.91	0.03
		Base		100.187257	140,262.16	85.153039	119,214.25	-21,047.91	0.03

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	110,000.000	Local	99.747591	109,722.35	83.502643	91,852.91	-17,869.44	0.02	
		Base	99.747591	109,722.35	83.502643	91,852.91	-17,869.44	0.02	
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
	80,000.000	Local	99.961188	79,968.95	93.376287	74,701.03	-5,267.92	0.02	
		Base	99.961188	79,968.95	93.376287	74,701.03	-5,267.92	0.02	
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	250,000.000	Local	99.626516	249,066.29	92.795293	231,988.23	-17,078.06	0.05	
		Base	99.626516	249,066.29	92.795293	231,988.23	-17,078.06	0.05	
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	30,000.000	Local	94.597333	28,379.20	93.834496	28,150.35	-228.85	0.01	
		Base	94.597333	28,379.20	93.834496	28,150.35	-228.85	0.01	
92343VGM0	VERIZON COMMUNICATIONS SR UNSECURED 144A 03/32 2.355					2.355000	15 Mar 2032		
	361,000.000	Local	100.077169	361,278.58	90.173660	325,526.91	-35,751.67	0.07	
		Base	100.077169	361,278.58	90.173660	325,526.91	-35,751.67	0.07	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local	98.309968	245,774.92	101.347378	253,368.45	7,593.53	0.06	
		Base	98.309968	245,774.92	101.347378	253,368.45	7,593.53	0.06	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	110,000.000	Local	129.988645	142,987.51	111.129059	122,241.96	-20,745.55	0.03	
		Base	129.988645	142,987.51	111.129059	122,241.96	-20,745.55	0.03	
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	80,000.000	Local	98.082988	78,466.39	104.759186	83,807.35	5,340.96	0.02	
		Base	98.082988	78,466.39	104.759186	83,807.35	5,340.96	0.02	
931142EQ2	WALMART INC SR UNSECURED 09/29 2.375					2.375000	24 Sep 2029		
	20,000.000	Local	103.967000	20,793.40	96.632671	19,326.53	-1,466.87	0.00	
		Base	103.967000	20,793.40	96.632671	19,326.53	-1,466.87	0.00	
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
	30,000.000	Local	99.901567	29,970.47	91.998533	27,599.56	-2,370.91	0.01	
		Base	99.901567	29,970.47	91.998533	27,599.56	-2,370.91	0.01	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

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931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
	20,000.000	Local		99.662150	19,932.43	90.877506	18,175.50	-1,756.93	0.00
		Base		99.662150	19,932.43	90.877506	18,175.50	-1,756.93	0.00
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	220,000.000	Local		100.233214	220,513.07	103.815676	228,394.49	7,881.42	0.05
		Base		100.233214	220,513.07	103.815676	228,394.49	7,881.42	0.05
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local		100.189700	50,094.85	103.624875	51,812.44	1,717.59	0.01
		Base		100.189700	50,094.85	103.624875	51,812.44	1,717.59	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local		98.469639	305,255.88	108.666201	336,865.22	31,609.34	0.08
		Base		98.469639	305,255.88	108.666201	336,865.22	31,609.34	0.08
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local		102.270558	122,724.67	100.119910	120,143.89	-2,580.78	0.03
Original Face:	120,000.000	Base		102.270558	122,724.67	100.119910	120,143.89	-2,580.78	0.03
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	400,000.000	Local		96.872150	387,488.60	100.283322	401,133.29	13,644.69	0.09
		Base		96.872150	387,488.60	100.283322	401,133.29	13,644.69	0.09
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local		99.930357	69,951.25	101.890740	71,323.52	1,372.27	0.02
		Base		99.930357	69,951.25	101.890740	71,323.52	1,372.27	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local		99.870958	259,664.49	103.735921	269,713.39	10,048.90	0.06
		Base		99.870958	259,664.49	103.735921	269,713.39	10,048.90	0.06
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	40,000.000	Local		99.621250	39,848.50	95.055476	38,022.19	-1,826.31	0.01
		Base		99.621250	39,848.50	95.055476	38,022.19	-1,826.31	0.01

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FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	150,000.000	Local	112.347560	168,521.34	105.706523	158,559.78	-9,961.56	0.04	
		Base	112.347560	168,521.34	105.706523	158,559.78	-9,961.56	0.04	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	1,010,000.000	Local	121.488302	1,227,031.85	118.615346	1,198,014.99	-29,016.86	0.27	
		Base	121.488302	1,227,031.85	118.615346	1,198,014.99	-29,016.86	0.27	
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	130,000.000	Local	100.030169	130,039.22	96.575165	125,547.71	-4,491.51	0.03	
		Base	100.030169	130,039.22	96.575165	125,547.71	-4,491.51	0.03	
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	80,000.000	Local	100.000000	80,000.00	94.708436	75,766.75	-4,233.25	0.02	
		Base	100.000000	80,000.00	94.708436	75,766.75	-4,233.25	0.02	
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
	50,000.000	Local	98.236760	49,118.38	97.225730	48,612.87	-505.51	0.01	
		Base	98.236760	49,118.38	97.225730	48,612.87	-505.51	0.01	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.6					3.600000	01 Feb 2025		
	30,000.000	Local	99.977133	29,993.14	99.323500	29,797.05	-196.09	0.01	
		Base	99.977133	29,993.14	99.323500	29,797.05	-196.09	0.01	
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					1.844430	13 Jan 2023		
	20,000.000	Local	100.000000	20,000.00	99.000000	19,800.00	-200.00	0.00	
		Base	100.000000	20,000.00	99.000000	19,800.00	-200.00	0.00	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local	116.470500	116,470.50	124.268139	124,268.14	7,797.64	0.03	
		Base	116.470500	116,470.50	124.268139	124,268.14	7,797.64	0.03	
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
	100,000.000	Local	109.983350	109,983.35	98.879743	98,879.74	-11,103.61	0.02	
		Base	109.983350	109,983.35	98.879743	98,879.74	-11,103.61	0.02	
96949LAC9	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1					5.100000	15 Sep 2045		
	80,000.000	Local	124.569913	99,655.93	108.461278	86,769.02	-12,886.91	0.02	
		Base	124.569913	99,655.93	108.461278	86,769.02	-12,886.91	0.02	

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96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	200,000.000	Local		103.791735	207,583.47	101.241107	202,482.21	-5,101.26	0.05
		Base		103.791735	207,583.47	101.241107	202,482.21	-5,101.26	0.05
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	50,000.000	Local		120.892320	60,446.16	104.458976	52,229.49	-8,216.67	0.01
		Base		120.892320	60,446.16	104.458976	52,229.49	-8,216.67	0.01
98138HAG6	WORKDAY INC SR UNSECURED 04/27 3.5					3.500000	01 Apr 2027		
	40,000.000	Local		99.941000	39,976.40	100.197717	40,079.09	102.69	0.01
		Base		99.941000	39,976.40	100.197717	40,079.09	102.69	0.01
98138HAH4	WORKDAY INC SR UNSECURED 04/29 3.7					3.700000	01 Apr 2029		
	30,000.000	Local		99.994000	29,998.20	100.121502	30,036.45	38.25	0.01
		Base		99.994000	29,998.20	100.121502	30,036.45	38.25	0.01
98138HAJ0	WORKDAY INC SR UNSECURED 04/32 3.8					3.800000	01 Apr 2032		
	30,000.000	Local		99.802000	29,940.60	100.124134	30,037.24	96.64	0.01
		Base		99.802000	29,940.60	100.124134	30,037.24	96.64	0.01
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	110,000.000	Local		117.070582	128,777.64	127.191827	139,911.01	11,133.37	0.03
		Base		117.070582	128,777.64	127.191827	139,911.01	11,133.37	0.03
98879FAA6	ZH TRUST ZILLO 2021 2 A 144A					2.349400	17 Oct 2027		
	240,000.000	Local		99.999883	239,999.72	98.243170	235,783.61	-4,216.11	0.05
	Original Face: 240,000.000	Base		99.999883	239,999.72	98.243170	235,783.61	-4,216.11	0.05
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
	610,000.000	Local		100.115769	610,706.19	101.748000	620,662.80	9,956.61	0.14
		Base		100.115769	610,706.19	101.748000	620,662.80	9,956.61	0.14
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
	0.000	Local		0.000000	-6,035.94	0.000000	0.00	6,035.94	0.00
		Base		0.000000	-6,035.94	0.000000	0.00	6,035.94	0.00
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375000	17 Oct 2023		
	920,000.000	Local		103.249245	949,893.05	104.748819	963,689.13	13,796.08	0.22
		Base		103.249245	949,893.05	104.748819	963,689.13	13,796.08	0.22

& Issue has redenominated but Local is not converted
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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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		239,531,396.900	Local	233,532,806.84		221,720,739.12	-11,812,067.72	49.73
Original Face:		217,045,344.270	Base	233,532,806.84		221,720,739.12	-11,812,067.72	49.73
FIXED INCOME Total								
		239,531,396.900	Base	233,532,806.84		221,720,739.12	-11,812,067.72	49.73
Original Face:		217,045,344.270						

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

								Exchange Rate:	1.000000
US DOLLAR									
ADI24DDQ5	US 10YR FUT OPTN MAY22C 124.5 APR22 124.5 CALL					22 Apr 2022			
12,000.000		12.000	Local	0.969364	11,632.37	0.265625	3,187.50	-8,444.87	0.00
			Base	0.969364	11,632.37	0.265625	3,187.50	-8,444.87	0.00
ADI24DDX0	US 10YR FUT OPTN MAY22C 125 APR22 125 CALL					22 Apr 2022			
20,000.000		20.000	Local	0.837668	16,753.35	0.187500	3,750.00	-13,003.35	0.00
			Base	0.837668	16,753.35	0.187500	3,750.00	-13,003.35	0.00
ADI24JVR0	US 5YR FUTR OPTN MAY22C 115 APR22 115 CALL					22 Apr 2022			
39,000.000		39.000	Local	0.616714	24,051.85	0.429688	16,757.83	-7,294.02	0.00
			Base	0.616714	24,051.85	0.429688	16,757.83	-7,294.02	0.00
ADI24NL27	US 5YR FUTR OPTN MAY22C 114.5 APR22 114.5 CALL					22 Apr 2022			
49,000.000		49.000	Local	0.521820	25,569.17	0.687500	33,687.50	8,118.33	0.01
			Base	0.521820	25,569.17	0.687500	33,687.50	8,118.33	0.01
ADI24P8Z4	US 10YR FUT OPTN MAY22C 122.5 APR22 122.5 CALL					22 Apr 2022			
10,000.000		10.000	Local	0.868918	8,689.18	1.062500	10,625.00	1,935.82	0.00
			Base	0.868918	8,689.18	1.062500	10,625.00	1,935.82	0.00
US DOLLAR Total									
130,000.000		130.000	Local		86,695.92		68,007.83	-18,688.09	0.02
			Base		86,695.92		68,007.83	-18,688.09	0.02
OPTIONS PURCHASED - CALLS Total									
130,000.000		130.000	Base		86,695.92		68,007.83	-18,688.09	0.02

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
ADI23P273	US 10YR FUT OPTN MAY22P 122 APR22 122 PUT					22 Apr 2022			
12,000.000		12.000	Local	9,958.26	0.515625	6,187.50	-3,770.76	0.00	
			Base	9,958.26	0.515625	6,187.50	-3,770.76	0.00	
US DOLLAR Total									
12,000.000		12.000	Local	9,958.26		6,187.50	-3,770.76	0.00	
			Base	9,958.26		6,187.50	-3,770.76	0.00	
OPTIONS PURCHASED - PUTS Total									
12,000.000		12.000	Base	9,958.26		6,187.50	-3,770.76	0.00	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI23BMP2	US 10YR FUT OPTN JUN22C 130 MAY22 130 CALL					20 May 2022				
-15,000.000		-15.000	Local	0.529521	-7,942.81	0.078125	-1,171.88	6,770.93	0.00	
			Base	0.529521	-7,942.81	0.078125	-1,171.88	6,770.93	0.00	
ADI23TVY4	US 10YR FUT OPTN MAY22C 127 APR22 127 CALL					22 Apr 2022				
-24,000.000		-24.000	Local	0.668843	-16,052.23	0.062500	-1,500.00	14,552.23	0.00	
			Base	0.668843	-16,052.23	0.062500	-1,500.00	14,552.23	0.00	
ADI2472B3	US 5YR FUTR OPTN MAY22C 118.2 APR22 118.25 CALL					22 Apr 2022				
-21,000.000		-21.000	Local	0.451395	-9,479.30	0.023438	-492.20	8,987.10	0.00	
			Base	0.451395	-9,479.30	0.023438	-492.20	8,987.10	0.00	
ADI2472D9	US 5YR FUTR OPTN MAY22C 118.5 APR22 118.5 CALL					22 Apr 2022				
-11,000.000		-11.000	Local	0.466310	-5,129.41	0.023438	-257.82	4,871.59	0.00	
			Base	0.466310	-5,129.41	0.023438	-257.82	4,871.59	0.00	
ADI24DBR5	US 5YR FUTR OPTN MAY22C 116.5 APR22 116.5 CALL					22 Apr 2022				
-57,000.000		-57.000	Local	0.408084	-23,260.77	0.085938	-4,898.47	18,362.30	0.00	
			Base	0.408084	-23,260.77	0.085938	-4,898.47	18,362.30	0.00	
ADI24HQY5	US 5YR FUTR OPTN MAY22C 115.7 APR22 115.75 CALL					22 Apr 2022				
-48,000.000		-48.000	Local	0.347880	-16,698.23	0.187500	-9,000.00	7,698.23	0.00	
			Base	0.347880	-16,698.23	0.187500	-9,000.00	7,698.23	0.00	
ADI24HRK4	US 10YR FUT OPTN MAY22C 124 APR22 124 CALL					22 Apr 2022				
-29,000.000		-29.000	Local	0.651287	-18,887.33	0.390625	-11,328.13	7,559.20	0.00	
			Base	0.651287	-18,887.33	0.390625	-11,328.13	7,559.20	0.00	
ADI24JDP4	US 10YR FUT OPTN JUN22C 124 MAY22 124 CALL					20 May 2022				
-29,000.000		-29.000	Local	0.822085	-23,840.46	0.781250	-22,656.25	1,184.21	0.01	
			Base	0.822085	-23,840.46	0.781250	-22,656.25	1,184.21	0.01	
ADI24KZR3	US 10YR FUT OPTN MAY22C 123 APR22 123 CALL					22 Apr 2022				
-22,000.000		-22.000	Local	0.529520	-11,649.44	0.796875	-17,531.25	-5,881.81	0.00	
			Base	0.529520	-11,649.44	0.796875	-17,531.25	-5,881.81	0.00	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
-256,000.000		-256.000		-132,939.98		-68,836.00	64,103.98	0.02
				-132,939.98		-68,836.00	64,103.98	0.02
OPTIONS WRITTEN - CALLS Total								
-256,000.000		-256.000		-132,939.98		-68,836.00	64,103.98	0.02

Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI24PDY1	US 10YR FUT OPTN MAY22P 120.7 APR22 120.75 PUT					22 Apr 2022			
-24,000.000		-24.000	Local	0.419494	-10,067.86	0.218750	-5,250.00	4,817.86	0.00
			Base	0.419494	-10,067.86	0.218750	-5,250.00	4,817.86	0.00

US DOLLAR Total									
-24,000.000		-24.000	Local		-10,067.86		-5,250.00	4,817.86	0.00
			Base		-10,067.86		-5,250.00	4,817.86	0.00

OPTIONS WRITTEN - PUTS Total

-24,000.000		-24.000	Base		-10,067.86		-5,250.00	4,817.86	0.00
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SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS					0.280000	20 Jul 2045		
	1,890,000.000	Local	100.693345	1,903,104.22	100.000000		1,890,000.00	-13,104.22	0.42
		Base	100.693345	1,903,104.22	100.000000		1,890,000.00	-13,104.22	0.42

99S1GSWS6	BWS036004 IRS USD P F .56000 2 CCPOIS					0.560000	20 Jul 2045		
	-1,890,000.000	Local	100.000000	-1,890,000.00	72.500409		-1,370,257.73	519,742.27	0.31
		Base	100.000000	-1,890,000.00	72.500409		-1,370,257.73	519,742.27	0.31

99S1H41U7	SWS036020 IRS USD R F .19000 2 CCPVANILLA					0.190000	15 Jun 2022		
	6,069,000.000	Local	99.999950	6,068,996.97	99.864812		6,060,795.44	-8,201.53	1.36
		Base	99.999950	6,068,996.97	99.864812		6,060,795.44	-8,201.53	1.36

99S1H41V5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA					0.826000	15 Jun 2022		
	-6,069,000.000	Local	100.000000	-6,069,000.00	100.000000		-6,069,000.00	0.00	1.36
		Base	100.000000	-6,069,000.00	100.000000		-6,069,000.00	0.00	1.36

99S1H9VL3	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS					0.280000	19 Aug 2045		
	720,000.000	Local	100.000000	720,000.00	100.000000		720,000.00	0.00	0.16
		Base	100.000000	720,000.00	100.000000		720,000.00	0.00	0.16

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1H9VM1	BWS036087 IRS USD P F	.74000 2 CCPOIS			0.740000	19 Aug 2045			
		-720,000.00	Local 100.000000	-720,000.00	75.779430	-545,611.90	174,388.10		0.12
			Base 100.000000	-720,000.00	75.779430	-545,611.90	174,388.10		0.12
99S1L9U96	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.458570	15 Feb 2028			
		2,362,000.00	Local 99.921403	2,360,143.54	100.000000	2,362,000.00	1,856.46		0.53
			Base 99.921403	2,360,143.54	100.000000	2,362,000.00	1,856.46		0.53
99S1L9UA3	BWS051383 IRS USD P F	1.35000 2 CCPVANILLA			1.350000	15 Feb 2028			
		-2,362,000.00	Local 100.000000	-2,362,000.00	94.083896	-2,222,261.62	139,738.38		0.50
			Base 100.000000	-2,362,000.00	94.083896	-2,222,261.62	139,738.38		0.50
99S1MDOF9	SWS052688 IRS USD R F	.82000 2 CCPVANILLA			0.820000	04 Jun 2024			
		20,730,000.00	Local 100.000000	20,730,000.00	97.819129	20,277,905.44	-452,094.56		4.55
			Base 100.000000	20,730,000.00	97.819129	20,277,905.44	-452,094.56		4.55
99S1MDOG7	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	04 Jun 2024			
		-20,730,000.00	Local 100.000000	-20,730,000.00	100.000000	-20,730,000.00	0.00		4.65
			Base 100.000000	-20,730,000.00	100.000000	-20,730,000.00	0.00		4.65
99S1MQZR2	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 Feb 2047			
		1,645,000.00	Local 101.614814	1,671,563.69	100.000000	1,645,000.00	-26,563.69		0.37
			Base 101.614814	1,671,563.69	100.000000	1,645,000.00	-26,563.69		0.37
99S1MQZS0	BWS053009 IRS USD P F	1.72875 2 CCPOIS			1.728750	15 Feb 2047			
		-1,645,000.00	Local 100.000000	-1,645,000.00	94.198585	-1,549,566.72	95,433.28		0.35
			Base 100.000000	-1,645,000.00	94.198585	-1,549,566.72	95,433.28		0.35
99S1MXWR0	BWS053264 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.238290	09 Jul 2051			
		900,000.00	Local 99.565173	896,086.56	100.000000	900,000.00	3,913.44		0.20
			Base 99.565173	896,086.56	100.000000	900,000.00	3,913.44		0.20
99S1MXWS8	BWS053264 IRS USD P F	1.67125 2 CCPVANILLA			1.671250	09 Jul 2051			
		-900,000.00	Local 100.000000	-900,000.00	87.358447	-786,226.02	113,773.98		0.18
			Base 100.000000	-900,000.00	87.358447	-786,226.02	113,773.98		0.18
99S1N07L2	BWS053322 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.506430	15 Feb 2047			
		1,139,000.00	Local 100.777191	1,147,852.20	100.000000	1,139,000.00	-8,852.20		0.26
			Base 100.777191	1,147,852.20	100.000000	1,139,000.00	-8,852.20		0.26

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Books Open

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1N07M0	BWS053322 IRS USD P F	1.63000 2 CCPVANILLA			1.630000	15 Feb 2047			
		-1,139,000.000	Local 100.000000	-1,139,000.00	87.026587	-991,232.83	147,767.17		0.22
			Base 100.000000	-1,139,000.00	87.026587	-991,232.83	147,767.17		0.22
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 Feb 2047			
		1,170,000.000	Local 98.702663	1,154,821.16	100.000000	1,170,000.00	15,178.84		0.26
			Base 98.702663	1,154,821.16	100.000000	1,170,000.00	15,178.84		0.26
99S1NKCP3	BWS053223 IRS USD P F	1.52000 2 CCPOIS			1.520000	15 Feb 2047			
		-1,170,000.000	Local 100.000000	-1,170,000.00	90.133627	-1,054,563.44	115,436.56		0.24
			Base 100.000000	-1,170,000.00	90.133627	-1,054,563.44	115,436.56		0.24
99S1NXPR7	BWS058263 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 May 2027			
		8,189,000.000	Local 100.291389	8,212,861.81	100.000000	8,189,000.00	-23,861.81		1.84
			Base 100.291389	8,212,861.81	100.000000	8,189,000.00	-23,861.81		1.84
99S1NXPS5	BWS058263 IRS USD P F	.71000 2 CCPOIS			0.710000	15 May 2027			
		-8,189,000.000	Local 100.000000	-8,189,000.00	92.808405	-7,600,080.29	588,919.71		1.70
			Base 100.000000	-8,189,000.00	92.808405	-7,600,080.29	588,919.71		1.70
99S1OI5L4	BWS060863 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 Aug 2028			
		4,044,000.000	Local 100.676391	4,071,353.25	100.000000	4,044,000.00	-27,353.25		0.91
			Base 100.676391	4,071,353.25	100.000000	4,044,000.00	-27,353.25		0.91
99S1OI5M2	BWS060863 IRS USD P F	1.13000 2 CCPOIS			1.130000	15 Aug 2028			
		-4,044,000.000	Local 100.000000	-4,044,000.00	93.958797	-3,799,693.75	244,306.25		0.85
			Base 100.000000	-4,044,000.00	93.958797	-3,799,693.75	244,306.25		0.85
99S1OJWR9	BWS060988 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Oct 2031			
		2,160,000.000	Local 100.375924	2,168,119.95	100.000000	2,160,000.00	-8,119.95		0.48
			Base 100.375924	2,168,119.95	100.000000	2,160,000.00	-8,119.95		0.48
99S1OJWS7	BWS060988 IRS USD P F	1.73340 2 CCPOIS			1.733400	20 Oct 2031			
		-2,160,000.000	Local 100.000000	-2,160,000.00	99.012940	-2,138,679.50	21,320.50		0.48
			Base 100.000000	-2,160,000.00	99.012940	-2,138,679.50	21,320.50		0.48
99S1OK166	BWS061002 IRS USD R V 12MUSCPI 1 CCPZERO				1.000000	20 Oct 2026			
		2,140,000.000	Local 99.952336	2,138,979.99	100.000000	2,140,000.00	1,020.01		0.48
			Base 99.952336	2,138,979.99	100.000000	2,140,000.00	1,020.01		0.48

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Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1OK174	BWS061002 IRS USD P F	2.95000 2 CCPZERO			2.950000	20 Oct 2026			
		-2,140,000.00	Local 100.000000	-2,140,000.00	95.082125	-2,034,757.48	105,242.52		0.46
			Base 100.000000	-2,140,000.00	95.082125	-2,034,757.48	105,242.52		0.46
99S1OK1L3	SWS061069 IRS USD R F	2.77000 1 CCP ZERO			2.770000	20 Oct 2031			
		2,140,000.00	Local 100.082170	2,141,758.43	94.312777	2,018,293.43	-123,465.00		0.45
			Base 100.082170	2,141,758.43	94.312777	2,018,293.43	-123,465.00		0.45
99S1OK1M1	SWS061069 IRS USD P V	12MUSCPI 2 CCP ZERO			1.000000	20 Oct 2031			
		-2,140,000.00	Local 100.000000	-2,140,000.00	100.000000	-2,140,000.00	0.00		0.48
			Base 100.000000	-2,140,000.00	100.000000	-2,140,000.00	0.00		0.48
99S1OQTC0	BWS063107 IRS USD R V	00MSOFR 1 CCPOIS			0.280000	01 Nov 2028			
		1,431,000.00	Local 99.994516	1,430,921.53	100.000000	1,431,000.00	78.47		0.32
			Base 99.994516	1,430,921.53	100.000000	1,431,000.00	78.47		0.32
99S1OQTD8	BWS063107 IRS USD P F	1.20000 2 CCPOIS			1.200000	01 Nov 2028			
		-1,431,000.00	Local 100.000000	-1,431,000.00	94.227717	-1,348,398.63	82,601.37		0.30
			Base 100.000000	-1,431,000.00	94.227717	-1,348,398.63	82,601.37		0.30
99S1ORKU7	BWS063123 IRS USD R V	00MSOFR 1 CCPOIS			0.280000	15 Aug 2028			
		2,451,000.00	Local 99.961000	2,450,044.10	100.000000	2,451,000.00	955.90		0.55
			Base 99.961000	2,450,044.10	100.000000	2,451,000.00	955.90		0.55
99S1ORKV5	BWS063123 IRS USD P F	1.22000 2 CCPOIS			1.220000	15 Aug 2028			
		-2,451,000.00	Local 100.000000	-2,451,000.00	94.496302	-2,316,104.36	134,895.64		0.52
			Base 100.000000	-2,451,000.00	94.496302	-2,316,104.36	134,895.64		0.52
99S1P1795	BWS063248 IRS USD R V	00MUSCPI 20231118 IRS PAY F CCP L			1.000000	18 Nov 2023			
		2,960,000.00	Local 99.693363	2,950,923.53	100.000000	2,960,000.00	9,076.47		0.66
			Base 99.693363	2,950,923.53	100.000000	2,960,000.00	9,076.47		0.66
99S1P17A2	BWS063248 IRS USD P F	3.97000 20231118 IRS PAY F CCP S			3.970000	18 Nov 2023			
		-2,960,000.00	Local 100.000000	-2,960,000.00	97.262171	-2,878,960.26	81,039.74		0.65
			Base 100.000000	-2,960,000.00	97.262171	-2,878,960.26	81,039.74		0.65
99S1P17C8	SWS063289 IRS USD R F	3.37000 20261118 IRS PAY V CCP L			3.370000	18 Nov 2026			
		2,960,000.00	Local 100.992112	2,989,366.51	97.293230	2,879,879.61	-109,486.90		0.65
			Base 100.992112	2,989,366.51	97.293230	2,879,879.61	-109,486.90		0.65

& Issue has redenominated but Local is not converted
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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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S				1.000000	18 Nov 2026		
		-2,960,000.00	Local 100.000000	-2,960,000.00	100.000000	-2,960,000.00	0.00	0.66
			Base 100.000000	-2,960,000.00	100.000000	-2,960,000.00	0.00	0.66
99S1P1FX3	BWS063222 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Nov 2026		
		3,360,000.00	Local 99.839610	3,354,610.90	100.000000	3,360,000.00	5,389.10	0.75
			Base 99.839610	3,354,610.90	100.000000	3,360,000.00	5,389.10	0.75
99S1P1FY1	BWS063222 IRS USD P F 1.52000 2 CCPOIS				1.520000	20 Nov 2026		
		-3,360,000.00	Local 100.000000	-3,360,000.00	97.838282	-3,287,366.28	72,633.72	0.74
			Base 100.000000	-3,360,000.00	97.838282	-3,287,366.28	72,633.72	0.74
99S1QDTI4	BWS069120 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 May 2047		
		1,150,000.00	Local 104.238790	1,198,746.08	100.000000	1,150,000.00	-48,746.08	0.26
			Base 104.238790	1,198,746.08	100.000000	1,150,000.00	-48,746.08	0.26
99S1QDTJ2	BWS069120 IRS USD P F 1.63000 2 CCPOIS				1.630000	15 May 2047		
		-1,150,000.00	Local 100.000000	-1,150,000.00	92.277084	-1,061,186.47	88,813.53	0.24
			Base 100.000000	-1,150,000.00	92.277084	-1,061,186.47	88,813.53	0.24
99S1QQHU1	SWS072843 IRS USD R F 1.55000 2 CCPOIS				1.550000	04 Mar 2027		
		2,319,000.00	Local 99.847184	2,315,456.19	96.949647	2,248,262.31	-67,193.88	0.50
			Base 99.847184	2,315,456.19	96.949647	2,248,262.31	-67,193.88	0.50
99S1QQHV9	SWS072843 IRS USD P V 00MSOFR 1 CCPOIS				0.280000	04 Mar 2027		
		-2,319,000.00	Local 100.000000	-2,319,000.00	100.000000	-2,319,000.00	0.00	0.52
			Base 100.000000	-2,319,000.00	100.000000	-2,319,000.00	0.00	0.52
99S1QS6U9	BWS073262 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	15 Aug 2047		
		369,000.00	Local 110.043978	406,062.28	100.000000	369,000.00	-37,062.28	0.08
			Base 110.043978	406,062.28	100.000000	369,000.00	-37,062.28	0.08
99S1QS6V7	BWS073262 IRS USD P F 1.65000 2 CCPOIS				1.650000	15 Aug 2047		
		-369,000.00	Local 100.000000	-369,000.00	92.417060	-341,018.95	27,981.05	0.08
			Base 100.000000	-369,000.00	92.417060	-341,018.95	27,981.05	0.08
99S1R0QO1	BWS074104 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	18 Mar 2032		
		1,193,000.00	Local 100.807245	1,202,630.43	100.000000	1,193,000.00	-9,630.43	0.27
			Base 100.807245	1,202,630.43	100.000000	1,193,000.00	-9,630.43	0.27

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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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1R0QP8	BWS074104 IRS USD P F	2.00000	2 CCPOIS		2.000000	18 Mar 2032			
		-1,193,000.000	Local	100.000000	-1,193,000.00	99.144753	-1,182,796.90	10,203.10	0.27
			Base	100.000000	-1,193,000.00	99.144753	-1,182,796.90	10,203.10	0.27
99S1R3ZR8	SWS074161 CDS USD R F	1.00000	2 CCPCDX		1.000000	20 Jun 2027			
		34,670,000.000	Local	101.378575	35,147,951.89	101.580800	35,218,063.36	70,111.47	7.90
			Base	101.378575	35,147,951.89	101.580800	35,218,063.36	70,111.47	7.90
99S1R3ZS6	SWS074161 CDS USD P V	03MEVENT	1 CCPCDX		1.000000	20 Jun 2027			
		-34,670,000.000	Local	100.000000	-34,670,000.00	100.000000	-34,670,000.00	0.00	7.78
			Base	100.000000	-34,670,000.00	100.000000	-34,670,000.00	0.00	7.78
US DOLLAR Total			Local		671,355.21		2,579,436.46	1,908,081.25	47.86
			Base		671,355.21		2,579,436.46	1,908,081.25	47.86
SWAPS FIXED INCOME Total		0.000	Base		671,355.21		2,579,436.46	1,908,081.25	47.86

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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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-138,000.000		249,889,837.560	Base	244,516,387.05		234,658,863.57	-9,857,523.48	99.94
Original Face:		217,045,344.270						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR											
										Exchange Rate:	1.000000
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218	18 Dec 2023	56.000	14,000,000.000	Local 13,575,800.00	13,726,405.10	96.970000	-150,605.10	-156,205.10	5,600.00	
					Base 13,575,800.00		96.970000	-150,605.10	-156,205.10	5,600.00	0.00
ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918	18 Sep 2023	11.000	2,750,000.000	Local 2,664,200.00	2,724,798.10	96.880000	-60,598.10	-61,835.60	1,237.50	
					Base 2,664,200.00		96.880000	-60,598.10	-61,835.60	1,237.50	0.00
ADI0GMD11	90DAY EUR FUTR DEC22 XCME 20221219	19 Dec 2022	277.000	69,250,000.000	Local 67,407,950.00	68,094,205.40	97.340000	-686,255.40	-713,955.40	27,700.00	
					Base 67,407,950.00		97.340000	-686,255.40	-713,955.40	27,700.00	0.01
ADI0GMD45	90DAY EUR FUTR JUN23 XCME 20230619	19 Jun 2023	48.000	12,000,000.000	Local 11,624,400.00	11,909,023.03	96.870000	-284,623.03	-290,623.03	6,000.00	
					Base 11,624,400.00		96.870000	-284,623.03	-290,623.03	6,000.00	0.00
ADI1QYBF3	3 MONTH SOFR FUT JUN22 XCME 20220920	20 Sep 2022	43.000	10,750,000.000	Local 10,606,487.50	10,609,577.80	98.665000	-3,090.30	-3,627.80	537.50	
					Base 10,606,487.50		98.665000	-3,090.30	-3,627.80	537.50	0.00
ADI2178C8	US 2YR NOTE (CBT) JUN22 XCBT 20220630	30 Jun 2022	31.000	6,200,000.000	Local 6,569,578.16	6,657,522.38	105.960938	-87,944.22	-93,030.21	5,085.99	
					Base 6,569,578.16		105.960938	-87,944.22	-93,030.21	5,085.99	0.00
ADI217CD1	US ULTRA BOND CBT JUN22 XCBT 20220621	21 Jun 2022	23.000	2,300,000.000	Local 4,073,875.00	4,222,484.14	177.125000	-148,609.14	-173,046.64	24,437.50	
					Base 4,073,875.00		177.125000	-148,609.14	-173,046.64	24,437.50	0.01
ADI21JCT0	US 5YR NOTE (CBT) JUN22 XCBT 20220630	30 Jun 2022	546.000	54,600,000.000	Local 62,619,375.00	64,220,958.54	114.687500	-1,601,583.54	-1,678,364.79	76,781.25	
					Base 62,619,375.00		114.687500	-1,601,583.54	-1,678,364.79	76,781.25	0.02
US DOLLAR Total			1,035.000	171,850,000.000	Local 179,141,665.66	182,164,974.49		-3,023,308.83	-3,170,688.57	147,379.74	
					Base			-3,023,308.83	-3,170,688.57	147,379.74	0.03

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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES LONG Total									
1,035.000	171,850,000.000		Base			-3,023,308.83	-3,170,688.57	147,379.74	0.03

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI1J7H56	FED FUND 30DAY APR22 XCBT 20220429						29 Apr 2022			
-24.000	-10,000,800.000	Local	-9,966,547.26	-9,964,439.00	99.657500	-2,108.26		-2,108.26	0.00	
		Base	-9,966,547.26		99.657500	-2,108.26		-2,108.26	0.00	0.00

ADI2177M7	US 10YR NOTE (CBT)JUN22 XCBT 20220621						21 Jun 2022			
-101.000	-10,100,000.000	Local	-12,410,375.00	-12,483,222.96	122.875000	72,847.96		98,097.96	-25,250.00	
		Base	-12,410,375.00		122.875000	72,847.96		98,097.96	-25,250.00	0.01

ADI2177N5	US 10YR ULTRA FUT JUN22 XCBT 20220621						21 Jun 2022			
-27.000	-2,700,000.000	Local	-3,657,656.25	-3,771,858.32	135.468750	114,202.07		125,170.82	-10,968.75	
		Base	-3,657,656.25		135.468750	114,202.07		125,170.82	-10,968.75	0.00

ADI223MT3	US LONG BOND(CBT) JUN22 XCBT 20220621						21 Jun 2022			
-132.000	-13,200,000.000	Local	-19,808,250.00	-20,477,529.07	150.062500	669,279.07		751,779.07	-82,500.00	
		Base	-19,808,250.00		150.062500	669,279.07		751,779.07	-82,500.00	0.02

US DOLLAR Total										
-284.000	-36,000,800.000	Local	-45,842,828.51	-46,697,049.35		854,220.84		972,939.59	-118,718.75	
		Base				854,220.84		972,939.59	-118,718.75	0.03

FUTURES SHORT Total										
-284.000	-36,000,800.000	Base				854,220.84		972,939.59	-118,718.75	0.03

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
751.000	135,849,200.000	Base				-2,169,087.99	-2,197,748.98	28,660.99	0.06

Holdings



WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 111.008500

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		689,964.030	Local	1.000000	689,964.03	1.000000	689,964.03	0.00	100.00
			Base	0.012924	8,917.24	0.009008	6,215.42	-2,701.82	0.00

ARGENTINE PESO Total

		689,964.030	Local		689,964.03		689,964.03	0.00	100.00
			Base		8,917.24		6,215.42	-2,701.82	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.336362

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,138,219.320	Local	1.000000	1,138,219.32	1.000000	1,138,219.32	0.00	96.83
			Base	0.738739	840,847.47	0.748300	851,729.79	10,882.32	0.05

AUSTRALIAN DOLLAR Total

		1,138,219.320	Local		1,138,219.32		1,138,219.32	0.00	96.83
			Base		840,847.47		851,729.79	10,882.32	0.05

BRAZILIAN REAL

Exchange Rate: 4.761050

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,475,261.010	Local	1.000000	1,475,261.01	1.000000	1,475,261.01	0.00	11.40
			Base	0.210864	311,079.68	0.210038	309,860.43	-1,219.25	0.02

BRAZILIAN REAL Total

		1,475,261.010	Local		1,475,261.01		1,475,261.01	0.00	11.40
			Base		311,079.68		309,860.43	-1,219.25	0.02

CANADIAN DOLLAR

Exchange Rate: 1.250150

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		598,867.890	Local	1.000000	598,867.89	1.000000	598,867.89	0.00	100.00
			Base	0.797095	477,354.68	0.799904	479,036.83	1,682.15	0.03

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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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		598,867.890	Local	598,867.89		598,867.89	0.00	100.00
			Base	477,354.68		479,036.83	1,682.15	0.03
							Exchange Rate:	0.903955
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		1,157,126.790	Local	1,157,126.79	1.000000	1,157,126.79	0.00	83.26
			Base	1,280,846.55	1.106250	1,280,071.23	-775.32	0.07
INTERNATIONAL Total								
		1,157,126.790	Local	1,157,126.79		1,157,126.79	0.00	83.26
			Base	1,280,846.55		1,280,071.23	-775.32	0.07
EURO CURRENCY Total								
		1,157,126.790	Local	1,157,126.79		1,157,126.79	0.00	83.26
			Base	1,280,846.55		1,280,071.23	-775.32	0.07
							Exchange Rate:	14,362.500000
INDONESIAN RUPIAH								
IDR	INDONESIAN RUPIAH							
		11,527,162,656.000	Local	11,527,162,656.00	1.000000	11,527,162,656.00	0.00	7.64
			Base	805,855.36	0.000070	802,587.48	-3,267.88	0.04
INDONESIAN RUPIAH Total								
		11,527,162,656.000	Local	11,527,162,656.00		11,527,162,656.00	0.00	7.64
			Base	805,855.36		802,587.48	-3,267.88	0.04
							Exchange Rate:	121.740000
JAPANESE YEN								
JPY	JAPANESE YEN							
		48,125,144.000	Local	48,125,144.00	1.000000	48,125,144.00	0.00	9.84
			Base	404,783.70	0.008214	395,310.86	-9,472.84	0.02
JAPANESE YEN Total								
		48,125,144.000	Local	48,125,144.00		48,125,144.00	0.00	9.84

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		404,783.70		395,310.86	-9,472.84	0.02	
MEXICAN PESO							Exchange Rate:	19.890000	
MXN	MEXICAN PESO (NEW)								
		24,818,001.450	Local	1.000000	24,818,001.45	1.000000	24,818,001.45	0.00	3.82
			Base	0.049202	1,221,087.78	0.050277	1,247,762.77	26,674.99	0.07
MEXICAN PESO Total									
		24,818,001.450	Local		24,818,001.45		24,818,001.45	0.00	3.82
			Base		1,221,087.78		1,247,762.77	26,674.99	0.07
POUND STERLING							Exchange Rate:	0.761238	
GBP	POUND STERLING								
		1,079,163.400	Local	1.000000	1,079,163.40	1.000000	1,079,163.40	0.00	100.00
			Base	1.368449	1,476,780.44	1.313650	1,417,642.58	-59,137.86	0.07
POUND STERLING Total									
		1,079,163.400	Local		1,079,163.40		1,079,163.40	0.00	100.00
			Base		1,476,780.44		1,417,642.58	-59,137.86	0.07
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		13,743,980.920	Local	1.000000	13,743,980.92	1.000000	13,743,980.92	0.00	0.75
			Base	1.000000	13,743,980.92	1.000000	13,743,980.92	0.00	0.73
US DOLLAR Total									
		13,743,980.920	Local		13,743,980.92		13,743,980.92	0.00	0.75
			Base		13,743,980.92		13,743,980.92	0.00	0.73
CASH Total									
		11,619,988,384.810	Base		20,571,533.82		20,534,198.31	-37,335.51	1.09
CASH EQUIVALENT									

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.026572	31 Dec 2030		
	23,812,377.150	Local	100.000000	23,812,377.15	100.000000	23,812,377.15	0.00	1.30
		Base	100.000000	23,812,377.15	100.000000	23,812,377.15	0.00	1.26
US DOLLAR Total								
	23,812,377.150	Local		23,812,377.15		23,812,377.15	0.00	1.30
		Base		23,812,377.15		23,812,377.15	0.00	1.26
CASH EQUIVALENT Total								
	23,812,377.150	Base		23,812,377.15		23,812,377.15	0.00	1.26

FIXED INCOME

BRAZILIAN REAL							Exchange Rate:	4.761050
ACI1J1NR6	NOTA DO TESOURO NACIONAL NOTES 01/31 10				10.000000	01 Jan 2031		
	12,193,000.000	Local	93.392017	11,387,288.59	94.031300	11,465,236.41	77,947.82	88.60
		Base	16.697158	2,035,884.50	19.750118	2,408,131.91	372,247.41	0.13
BRAZILIAN REAL Total								
	12,193,000.000	Local		11,387,288.59		11,465,236.41	77,947.82	88.60
		Base		2,035,884.50		2,408,131.91	372,247.41	0.13
INDONESIAN RUPIAH							Exchange Rate:	14,362.500000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
	41,010,000,000.000	Local	100.578414	41,247,207,625.93	104.737000	42,952,643,700.00	1,705,436,074.07	28.47
		Base	0.007073	2,900,734.29	0.007292	2,990,610.53	89,876.24	0.16
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5				7.500000	15 Jun 2035		
	4,450,000,000.000	Local	98.515806	4,383,953,370.20	102.581000	4,564,854,500.00	180,901,129.80	3.03
		Base	0.006968	310,086.66	0.007142	317,831.47	7,744.81	0.02
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
	86,055,000,000.000	Local	100.429625	86,424,713,478.63	98.283000	84,577,435,650.00	-1,847,277,828.63	56.06
		Base	0.007024	6,044,174.16	0.006843	5,888,768.37	-155,405.79	0.31

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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
ACI1Z26W4	INDONESIA GOVERNMENT BONDS 04/32 6.375				6.375000	15 Apr 2032		
	7,451,000,000.000	Local	102.640121	7,647,715,410.35	97.121000	7,236,485,710.00	-411,229,700.35	4.80
		Base	0.007197	536,212.70	0.006762	503,845.83	-32,366.87	0.03
INDONESIAN RUPIAH Total								
	138,966,000,000.000	Local		139,703,589,885.11		139,331,419,560.00	-372,170,325.11	92.36
		Base		9,791,207.81		9,701,056.20	-90,151.61	0.51
MEXICAN PESO							Exchange Rate:	19.890000
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	215,346,300.000	Local	106.679844	229,731,097.56	93.186000	200,672,603.12	-29,058,494.44	30.89
		Base	5.673040	12,216,681.10	4.685068	10,089,120.32	-2,127,560.78	0.53
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	132,310,000.000	Local	102.889798	136,133,491.19	95.273000	126,055,706.30	-10,077,784.89	19.40
		Base	5.342529	7,068,700.69	4.789995	6,337,642.35	-731,058.34	0.34
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	76,440,000.000	Local	111.052093	84,888,220.11	100.642000	76,930,744.80	-7,957,475.31	11.84
		Base	5.556631	4,247,488.57	5.059930	3,867,810.20	-379,678.37	0.20
MEXICAN PESO Total								
	424,096,300.000	Local		450,752,808.86		403,659,054.22	-47,093,754.64	62.13
		Base		23,532,870.36		20,294,572.87	-3,238,297.49	1.07
RUSSIAN RUBLE							Exchange Rate:	81.250000
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.727747	53,513,909.26	3.000000	1,609,800.00	-51,904,109.26	6.35
		Base	1.571895	843,478.97	0.036923	19,812.92	-823,666.05	0.00
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	94.973525	141,237,977.78	3.000000	4,461,390.00	-136,776,587.78	17.61
		Base	1.510679	2,246,576.09	0.036923	54,909.42	-2,191,666.67	0.00
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	19,200,000.000	Local	100.162690	19,231,236.42	3.000000	576,000.00	-18,655,236.42	2.27	
		Base	1.629625	312,888.06	0.036923	7,089.23	-305,798.83	0.00	
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7					7.000000	16 Aug 2023		
	22,740,000.000	Local	100.199531	22,785,373.26	3.000000	682,200.00	-22,103,173.26	2.69	
		Base	1.618557	368,059.89	0.036923	8,396.31	-359,663.58	0.00	
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25					7.250000	10 May 2034		
	4,910,000.000	Local	98.844329	4,853,256.55	3.000000	147,300.00	-4,705,956.55	0.58	
		Base	1.559711	76,581.81	0.036923	1,812.92	-74,768.89	0.00	
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9					6.900000	23 May 2029		
	132,374,000.000	Local	100.879943	133,538,816.08	3.000000	3,971,220.00	-129,567,596.08	15.68	
		Base	1.539720	2,038,188.39	0.036923	48,876.55	-1,989,311.84	0.00	
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65					7.650000	10 Apr 2030		
	222,140,000.000	Local	105.792817	235,008,164.58	3.000000	6,664,200.00	-228,343,964.58	26.31	
		Base	1.595897	3,545,126.62	0.036923	82,020.92	-3,463,105.70	0.00	
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7					7.700000	16 Mar 2039		
	240,670,000.000	Local	113.142458	272,299,954.05	3.000000	7,220,100.00	-265,079,854.05	28.50	
		Base	1.671642	4,023,140.06	0.036923	88,862.77	-3,934,277.29	0.00	
RUSSIAN RUBLE Total									
	844,407,000.000	Local		882,468,687.98			25,332,210.00	-857,136,477.98	100.00
		Base		13,454,039.89			311,781.04	-13,142,258.85	0.02
US DOLLAR								Exchange Rate:	1.000000
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75					4.750000	28 Jul 2025		
	320,000.000	Local	99.896525	319,668.88	102.225000	327,120.00	7,451.12	0.02	
		Base	99.896525	319,668.88	102.225000	327,120.00	7,451.12	0.02	
00103CAA7	ACRES PLC ACRES 2021 FL1 A 144A					1.641000	15 Jun 2036		
	1,420,000.000	Local	100.000000	1,420,000.00	98.500200	1,398,702.84	-21,297.16	0.08	
Original Face:	1,420,000.000	Base	100.000000	1,420,000.00	98.500200	1,398,702.84	-21,297.16	0.07	
00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125					4.125000	01 Aug 2029		
	20,000.000	Local	93.445550	18,689.11	92.770000	18,554.00	-135.11	0.00	

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		Base	93.445550	18,689.11	92.770000	18,554.00	-135.11	0.00
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
		742,123.880	Local 100.484371	745,718.51	98.593800	731,688.13	-14,030.38	0.04
			Base 100.484371	745,718.51	98.593800	731,688.13	-14,030.38	0.04
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
		100,000.000	Local 132.466710	132,466.71	116.509170	116,509.17	-15,957.54	0.01
			Base 132.466710	132,466.71	116.509170	116,509.17	-15,957.54	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		42,000.000	Local 87.914595	36,924.13	101.040550	42,437.03	5,512.90	0.00
			Base 87.914595	36,924.13	101.040550	42,437.03	5,512.90	0.00
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		10,000.000	Local 109.458800	10,945.88	102.320499	10,232.05	-713.83	0.00
			Base 109.458800	10,945.88	102.320499	10,232.05	-713.83	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		530,000.000	Local 100.154725	530,820.04	95.259550	504,875.62	-25,944.42	0.03
			Base 100.154725	530,820.04	95.259550	504,875.62	-25,944.42	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
		1,000,000.000	Local 94.962556	949,625.56	86.420797	864,207.97	-85,417.59	0.05
			Base 94.962556	949,625.56	86.420797	864,207.97	-85,417.59	0.05
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3				3.300000	01 Feb 2052		
		90,000.000	Local 97.563200	87,806.88	85.101093	76,590.98	-11,215.90	0.00
			Base 97.563200	87,806.88	85.101093	76,590.98	-11,215.90	0.00
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65				1.650000	01 Feb 2028		
		980,000.000	Local 99.900507	979,024.97	91.278573	894,530.02	-84,494.95	0.05
			Base 99.900507	979,024.97	91.278573	894,530.02	-84,494.95	0.05
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
		740,000.000	Local 101.214295	748,985.78	88.700306	656,382.26	-92,603.52	0.04
			Base 101.214295	748,985.78	88.700306	656,382.26	-92,603.52	0.03
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5				3.500000	15 Sep 2053		
		690,000.000	Local 103.957780	717,308.68	87.825750	605,997.68	-111,311.00	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	103.957780	717,308.68	87.825750	605,997.68	-111,311.00	0.03
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55				3.550000	15 Sep 2055		
	346,000.000	Local	96.431590	333,653.30	88.143832	304,977.66	-28,675.64	0.02
		Base	96.431590	333,653.30	88.143832	304,977.66	-28,675.64	0.02
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65				3.650000	15 Sep 2059		
	90,000.000	Local	101.556944	91,401.25	87.252989	78,527.69	-12,873.56	0.00
		Base	101.556944	91,401.25	87.252989	78,527.69	-12,873.56	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55				2.550000	01 Dec 2033		
	230,000.000	Local	94.837235	218,125.64	88.761738	204,152.00	-13,973.64	0.01
		Base	94.837235	218,125.64	88.761738	204,152.00	-13,973.64	0.01
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8				3.800000	01 Dec 2057		
	40,000.000	Local	104.729900	41,891.96	91.178972	36,471.59	-5,420.37	0.00
		Base	104.729900	41,891.96	91.178972	36,471.59	-5,420.37	0.00
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026		
	525,000.000	Local	106.401350	558,607.09	103.916000	545,559.00	-13,048.09	0.03
		Base	106.401350	558,607.09	103.916000	545,559.00	-13,048.09	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
	220,000.000	Local	100.022868	220,050.31	116.229046	255,703.90	35,653.59	0.01
		Base	100.022868	220,050.31	116.229046	255,703.90	35,653.59	0.01
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.900000	06 Nov 2022		
	80,000.000	Local	99.936325	79,949.06	100.646143	80,516.91	567.85	0.00
		Base	99.936325	79,949.06	100.646143	80,516.91	567.85	0.00
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023		
	60,000.000	Local	103.658633	62,195.18	102.036796	61,222.08	-973.10	0.00
		Base	103.658633	62,195.18	102.036796	61,222.08	-973.10	0.00
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875				4.875000	14 Nov 2048		
	60,000.000	Local	112.717683	67,630.61	112.964757	67,778.85	148.24	0.00
		Base	112.717683	67,630.61	112.964757	67,778.85	148.24	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3				2.300000	21 Nov 2022		
	900,000.000	Local	99.978602	899,807.42	100.320571	902,885.14	3,077.72	0.05

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		Base	99.978602	899,807.42	100.320571	902,885.14	3,077.72	0.05
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95				2.950000	21 Nov 2026		
	830,000.000	Local	103.227439	856,787.74	99.340970	824,530.05	-32,257.69	0.04
		Base	103.227439	856,787.74	99.340970	824,530.05	-32,257.69	0.04
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2				3.200000	21 Nov 2029		
	2,400,000.000	Local	104.428529	2,506,284.69	98.740533	2,369,772.79	-136,511.90	0.13
		Base	104.428529	2,506,284.69	98.740533	2,369,772.79	-136,511.90	0.13
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6				2.600000	21 Nov 2024		
	780,000.000	Local	99.977883	779,827.49	99.371307	775,096.19	-4,731.30	0.04
		Base	99.977883	779,827.49	99.371307	775,096.19	-4,731.30	0.04
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25				4.250000	21 Nov 2049		
	650,000.000	Local	120.288995	781,878.47	103.796298	674,675.94	-107,202.53	0.04
		Base	120.288995	781,878.47	103.796298	674,675.94	-107,202.53	0.04
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8				3.800000	15 Mar 2025		
	270,000.000	Local	104.921296	283,287.50	101.959889	275,291.70	-7,995.80	0.01
		Base	104.921296	283,287.50	101.959889	275,291.70	-7,995.80	0.01
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026		
	80,000.000	Local	100.136400	80,109.12	101.485592	81,188.47	1,079.35	0.00
		Base	100.136400	80,109.12	101.485592	81,188.47	1,079.35	0.00
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15				3.150000	15 Feb 2024		
	440,000.000	Local	99.619464	438,325.64	98.281255	432,437.52	-5,888.12	0.02
		Base	99.619464	438,325.64	98.281255	432,437.52	-5,888.12	0.02
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45				2.450000	29 Oct 2026		
	260,000.000	Local	99.845438	259,598.14	92.473123	240,430.12	-19,168.02	0.01
		Base	99.845438	259,598.14	92.473123	240,430.12	-19,168.02	0.01
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3				3.000000	29 Oct 2028		
	860,000.000	Local	100.248926	862,140.76	91.995403	791,160.47	-70,980.29	0.04
		Base	100.248926	862,140.76	91.995403	791,160.47	-70,980.29	0.04
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3				3.300000	30 Jan 2032		
	540,000.000	Local	101.063950	545,745.33	90.159408	486,860.80	-58,884.53	0.03

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STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	101.063950	545,745.33	90.159408	486,860.80	-58,884.53	0.03
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.800000	15 Jun 2023		
	90,000.000	Local	99.988922	89,990.03	100.409232	90,368.31	378.28	0.00
		Base	99.988922	89,990.03	100.409232	90,368.31	378.28	0.00
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
	200,000.000	Local	99.315520	198,631.04	98.675875	197,351.75	-1,279.29	0.01
		Base	99.315520	198,631.04	98.675875	197,351.75	-1,279.29	0.01
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625				6.625000	15 Jul 2026		
	20,000.000	Local	100.049450	20,009.89	101.183000	20,236.60	226.71	0.00
		Base	100.049450	20,009.89	101.183000	20,236.60	226.71	0.00
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN					12 May 2028		
	789,857.140	Local	99.837136	788,570.75	98.437500	777,515.62	-11,055.13	0.04
		Base	99.837136	788,570.75	98.437500	777,515.62	-11,055.13	0.04
01F020646	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	13 Apr 2052		
	1,100,000.000	Local	93.531250	1,028,843.75	92.870056	1,021,570.62	-7,273.13	0.06
Original Face:	1,100,000.000	Base	93.531250	1,028,843.75	92.870056	1,021,570.62	-7,273.13	0.05
01F022642	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	13 Apr 2052		
	6,800,000.000	Local	96.442207	6,558,070.05	95.531250	6,496,125.00	-61,945.05	0.35
Original Face:	6,800,000.000	Base	96.442207	6,558,070.05	95.531250	6,496,125.00	-61,945.05	0.34
01F022659	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	12 May 2052		
	1,900,000.000	Local	98.341283	1,868,484.38	95.305601	1,810,806.42	-57,677.96	0.10
Original Face:	1,900,000.000	Base	98.341283	1,868,484.38	95.305601	1,810,806.42	-57,677.96	0.10
01F030645	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	13 Apr 2052		
	6,000,000.000	Local	98.686120	5,921,167.19	97.924312	5,875,458.72	-45,708.47	0.32
Original Face:	6,000,000.000	Base	98.686120	5,921,167.19	97.924312	5,875,458.72	-45,708.47	0.31
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	13 Apr 2052		
	500,000.000	Local	100.906250	504,531.25	100.251953	501,259.77	-3,271.48	0.03
Original Face:	500,000.000	Base	100.906250	504,531.25	100.251953	501,259.77	-3,271.48	0.03
01F032658	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	12 May 2052		
	1,600,000.000	Local	102.234986	1,635,759.77	99.873047	1,597,968.75	-37,791.02	0.09

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Original Face:		1,600,000.000	Base	102.234986	1,635,759.77	99.873047	1,597,968.75	-37,791.02	0.08
01F032666	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	13 Jun 2052			
		9,700,000.000	Local	100.302030	9,729,296.88	99.649123	9,665,964.93	-63,331.95	0.53
Original Face:		9,700,000.000	Base	100.302030	9,729,296.88	99.649123	9,665,964.93	-63,331.95	0.51
01F040669	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.000000	13 Jun 2052			
		1,700,000.000	Local	102.256434	1,738,359.38	101.364883	1,723,203.01	-15,156.37	0.09
Original Face:		1,700,000.000	Base	102.256434	1,738,359.38	101.364883	1,723,203.01	-15,156.37	0.09
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1				1.100000	15 Aug 2030			
		170,000.000	Local	99.769047	169,607.38	87.462887	148,686.91	-20,920.47	0.01
			Base	99.769047	169,607.38	87.462887	148,686.91	-20,920.47	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050			
		550,000.000	Local	96.712860	531,920.73	78.832526	433,578.89	-98,341.84	0.02
			Base	96.712860	531,920.73	78.832526	433,578.89	-98,341.84	0.02
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		80,000.000	Local	99.933263	79,946.61	93.468730	74,774.98	-5,171.63	0.00
			Base	99.933263	79,946.61	93.468730	74,774.98	-5,171.63	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		140,000.000	Local	99.738107	139,633.35	90.449070	126,628.70	-13,004.65	0.01
			Base	99.738107	139,633.35	90.449070	126,628.70	-13,004.65	0.01
02156LAH4	ALTICE FRANCE SA SR SECURED 144A 10/29 5.5				5.500000	15 Oct 2029			
		210,000.000	Local	90.401924	189,844.04	89.728000	188,428.80	-1,415.24	0.01
			Base	90.401924	189,844.04	89.728000	188,428.80	-1,415.24	0.01
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046			
		140,000.000	Local	84.260586	117,964.82	84.633664	118,487.13	522.31	0.01
			Base	84.260586	117,964.82	84.633664	118,487.13	522.31	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4				4.400000	14 Feb 2026			
		384,000.000	Local	100.393292	385,510.24	103.508513	397,472.69	11,962.45	0.02
			Base	100.393292	385,510.24	103.508513	397,472.69	11,962.45	0.02
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8				4.800000	14 Feb 2029			
		17,000.000	Local	108.393412	18,426.88	104.842771	17,823.27	-603.61	0.00

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		Base	108.393412	18,426.88	104.842771	17,823.27	-603.61	0.00
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039		
	200,000.000	Local	99.870015	199,740.03	107.863893	215,727.79	15,987.76	0.01
		Base	99.870015	199,740.03	107.863893	215,727.79	15,987.76	0.01
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
	1,050,000.000	Local	125.893297	1,321,879.62	108.207299	1,136,176.64	-185,702.98	0.06
		Base	125.893297	1,321,879.62	108.207299	1,136,176.64	-185,702.98	0.06
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059		
	44,000.000	Local	101.024023	44,450.57	111.420639	49,025.08	4,574.51	0.00
		Base	101.024023	44,450.57	111.420639	49,025.08	4,574.51	0.00
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35				2.350000	06 May 2025		
	80,000.000	Local	99.973413	79,978.73	97.237598	77,790.08	-2,188.65	0.00
		Base	99.973413	79,978.73	97.237598	77,790.08	-2,188.65	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45				2.450000	04 Feb 2032		
	870,000.000	Local	96.866290	842,736.72	86.940499	756,382.34	-86,354.38	0.04
		Base	96.866290	842,736.72	86.940499	756,382.34	-86,354.38	0.04
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.150000	22 Aug 2027		
	440,000.000	Local	99.896502	439,544.61	101.649000	447,255.60	7,710.99	0.02
		Base	99.896502	439,544.61	101.649000	447,255.60	7,710.99	0.02
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037		
	110,000.000	Local	99.792664	109,771.93	105.865847	116,452.43	6,680.50	0.01
		Base	99.792664	109,771.93	105.865847	116,452.43	6,680.50	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047		
	400,000.000	Local	122.314555	489,258.22	108.722205	434,888.82	-54,369.40	0.02
		Base	122.314555	489,258.22	108.722205	434,888.82	-54,369.40	0.02
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25				4.250000	22 Aug 2057		
	70,000.000	Local	139.466671	97,626.67	112.966668	79,076.67	-18,550.00	0.00
		Base	139.466671	97,626.67	112.966668	79,076.67	-18,550.00	0.00
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8				0.800000	03 Jun 2025		
	350,000.000	Local	99.975069	349,912.74	94.797112	331,789.89	-18,122.85	0.02

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		Base	99.975069	349,912.74	94.797112	331,789.89	-18,122.85	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2				1.200000	03 Jun 2027		
	450,000.000	Local	100.003911	450,017.60	92.523528	416,355.88	-33,661.72	0.02
		Base	100.003911	450,017.60	92.523528	416,355.88	-33,661.72	0.02
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5				1.500000	03 Jun 2030		
	210,000.000	Local	99.908052	209,806.91	89.493013	187,935.33	-21,871.58	0.01
		Base	99.908052	209,806.91	89.493013	187,935.33	-21,871.58	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5				2.500000	03 Jun 2050		
	850,000.000	Local	101.240409	860,543.48	83.434307	709,191.61	-151,351.87	0.04
		Base	101.240409	860,543.48	83.434307	709,191.61	-151,351.87	0.04
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1				2.100000	12 May 2031		
	200,000.000	Local	100.149800	200,299.60	93.161990	186,323.98	-13,975.62	0.01
		Base	100.149800	200,299.60	93.161990	186,323.98	-13,975.62	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
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2				0.746860	25 Jun 2045		
	186,142.970	Local	96.600371	179,814.80	99.860210	185,882.76	6,067.96	0.01
Original Face:	13,440,000.000	Base	96.600371	179,814.80	99.860210	185,882.76	6,067.96	0.01
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.750000	10 Jul 2025		
	220,000.000	Local	99.970823	219,935.81	101.725129	223,795.28	3,859.47	0.01
		Base	99.970823	219,935.81	101.725129	223,795.28	3,859.47	0.01
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5				2.500000	30 Jun 2025		
	170,000.000	Local	100.313718	170,533.32	97.889187	166,411.62	-4,121.70	0.01
		Base	100.313718	170,533.32	97.889187	166,411.62	-4,121.70	0.01
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65				2.650000	15 Jan 2032		
	130,000.000	Local	93.418331	121,443.83	92.470316	120,211.41	-1,232.42	0.01
		Base	93.418331	121,443.83	92.470316	120,211.41	-1,232.42	0.01
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625000	22 May 2024		
	10,000.000	Local	99.959300	9,995.93	101.939362	10,193.94	198.01	0.00

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		Base	99.959300	9,995.93	101.939362	10,193.94	198.01	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
		69,000.000	Local 103.224406	71,224.84	109.988110	75,891.80	4,666.96	0.00
			Base 103.224406	71,224.84	109.988110	75,891.80	4,666.96	0.00
03234TAW8	AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B					19 Feb 2028		
		385,126.680	Local 99.786151	384,303.09	98.281200	378,507.12	-5,795.97	0.02
			Base 99.786151	384,303.09	98.281200	378,507.12	-5,795.97	0.02
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
		200,000.000	Local 100.377950	200,755.90	103.871112	207,742.22	6,986.32	0.01
			Base 100.377950	200,755.90	103.871112	207,742.22	6,986.32	0.01
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024		
		280,000.000	Local 100.376143	281,053.20	99.955969	279,876.71	-1,176.49	0.02
			Base 100.376143	281,053.20	99.955969	279,876.71	-1,176.49	0.01
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
		250,000.000	Local 95.946032	239,865.08	100.354028	250,885.07	11,019.99	0.01
			Base 95.946032	239,865.08	100.354028	250,885.07	11,019.99	0.01
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026		
		730,000.000	Local 96.801566	706,651.43	102.312898	746,884.16	40,232.73	0.04
			Base 96.801566	706,651.43	102.312898	746,884.16	40,232.73	0.04
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
		210,000.000	Local 95.827733	201,238.24	111.162851	233,441.99	32,203.75	0.01
			Base 95.827733	201,238.24	111.162851	233,441.99	32,203.75	0.01
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049		
		100,000.000	Local 119.783050	119,783.05	121.868518	121,868.52	2,085.47	0.01
			Base 119.783050	119,783.05	121.868518	121,868.52	2,085.47	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.000000	13 Apr 2028		
		670,000.000	Local 99.676154	667,830.23	103.657949	694,508.26	26,678.03	0.04
			Base 99.676154	667,830.23	103.657949	694,508.26	26,678.03	0.04
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.600000	15 Apr 2048		
		60,000.000	Local 108.373800	65,024.28	107.479294	64,487.58	-536.70	0.00

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		Base	108.373800	65,024.28	107.479294	64,487.58	-536.70	0.00
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029		
	1,650,000.000	Local	110.936059	1,830,444.97	108.428680	1,789,073.22	-41,371.75	0.10
		Base	110.936059	1,830,444.97	108.428680	1,789,073.22	-41,371.75	0.09
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35				4.350000	01 Jun 2040		
	330,000.000	Local	99.941088	329,805.59	104.230566	343,960.87	14,155.28	0.02
		Base	99.941088	329,805.59	104.230566	343,960.87	14,155.28	0.02
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	760,000.000	Local	107.408343	816,303.41	106.788427	811,592.05	-4,711.36	0.04
		Base	107.408343	816,303.41	106.788427	811,592.05	-4,711.36	0.04
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	280,000.000	Local	100.320107	280,896.30	101.445774	284,048.17	3,151.87	0.02
		Base	100.320107	280,896.30	101.445774	284,048.17	3,151.87	0.02
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65				3.650000	01 Dec 2027		
	220,000.000	Local	98.138027	215,903.66	102.223000	224,890.60	8,986.94	0.01
		Base	98.138027	215,903.66	102.223000	224,890.60	8,986.94	0.01
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35				3.350000	01 Dec 2024		
	80,000.000	Local	99.986288	79,989.03	100.853444	80,682.76	693.73	0.00
		Base	99.986288	79,989.03	100.853444	80,682.76	693.73	0.00
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95				2.950000	01 Dec 2022		
	220,000.000	Local	99.992759	219,984.07	100.692730	221,524.01	1,539.94	0.01
		Base	99.992759	219,984.07	100.692730	221,524.01	1,539.94	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.100000	01 Sep 2040		
	410,000.000	Local	100.969602	413,975.37	100.750000	413,075.00	-900.37	0.02
		Base	100.969602	413,975.37	100.750000	413,075.00	-900.37	0.02
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.250000	01 Feb 2042		
	30,000.000	Local	111.041167	33,312.35	99.500000	29,850.00	-3,462.35	0.00
		Base	111.041167	33,312.35	99.500000	29,850.00	-3,462.35	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.750000	15 Apr 2043		
	60,000.000	Local	49.159483	29,495.69	95.065000	57,039.00	27,543.31	0.00

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



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	49.159483	29,495.69	95.065000	57,039.00	27,543.31	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044		
	330,000.000	Local	91.756933	302,797.88	87.520000	288,816.00	-13,981.88	0.02
		Base	91.756933	302,797.88	87.520000	288,816.00	-13,981.88	0.02
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35				5.350000	01 Jul 2049		
	190,000.000	Local	112.094611	212,979.76	96.133000	182,652.70	-30,327.06	0.01
		Base	112.094611	212,979.76	96.133000	182,652.70	-30,327.06	0.01
03746AAA8	APACHE CORP SR UNSECURED 12/29 7.75				7.750000	15 Dec 2029		
	170,000.000	Local	126.037100	214,263.07	117.500000	199,750.00	-14,513.07	0.01
		Base	126.037100	214,263.07	117.500000	199,750.00	-14,513.07	0.01
03765VAK6	PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN					23 Sep 2026		
	918,887.250	Local	100.094314	919,753.89	99.125000	910,846.99	-8,906.90	0.05
		Base	100.094314	919,753.89	99.125000	910,846.99	-8,906.90	0.05
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.450000	04 Aug 2026		
	570,000.000	Local	99.599953	567,719.73	98.806153	563,195.07	-4,524.66	0.03
		Base	99.599953	567,719.73	98.806153	563,195.07	-4,524.66	0.03
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	690,000.000	Local	100.232013	691,600.89	95.594044	659,598.90	-32,001.99	0.04
		Base	100.232013	691,600.89	95.594044	659,598.90	-32,001.99	0.03
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	05 Jun 2049		
	2,732,400.000	Local	102.136406	2,790,775.16	99.297300	2,713,199.43	-77,575.73	0.15
Original Face:	2,760,000.000	Base	102.136406	2,790,775.16	99.297300	2,713,199.43	-77,575.73	0.14
03835EAC8	APPLOVIN CORP TERM LOAN B					15 Aug 2025		
	244,936.720	Local	97.879652	239,743.21	99.300000	243,222.16	3,478.95	0.01
		Base	97.879652	239,743.21	99.300000	243,222.16	3,478.95	0.01
038413AC4	AQUA FINANCE TRUST AQFIT 2020 AA C 144A				3.970000	17 Jul 2046		
	460,000.000	Local	104.175646	479,207.97	96.086070	441,995.92	-37,212.05	0.02
Original Face:	460,000.000	Base	104.175646	479,207.97	96.086070	441,995.92	-37,212.05	0.02
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.000000	15 Oct 2039		
	100,000.000	Local	81.140590	81,140.59	117.375000	117,375.00	36,234.41	0.01

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		Base	81.140590	81,140.59	117.375000	117,375.00	36,234.41	0.01	
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.500000	09 Jul 2030			
		830,904.000	Local	57.688122	479,332.91	33.401000	277,530.25	-201,802.66	0.02
Original Face:		830,904.000	Base	57.688122	479,332.91	33.401000	277,530.25	-201,802.66	0.01
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR				1.125000	09 Jul 2035			
		672,594.000	Local	50.618131	340,454.51	30.366000	204,239.89	-136,214.62	0.01
Original Face:		672,594.000	Base	50.618131	340,454.51	30.366000	204,239.89	-136,214.62	0.01
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR				2.500000	09 Jul 2041			
		860,000.000	Local	48.230834	414,785.17	34.946000	300,535.60	-114,249.57	0.02
Original Face:		860,000.000	Base	48.230834	414,785.17	34.946000	300,535.60	-114,249.57	0.02
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029			
		92,634.000	Local	60.960878	56,470.50	33.912000	31,414.04	-25,056.46	0.00
Original Face:		92,634.000	Base	60.960878	56,470.50	33.912000	31,414.04	-25,056.46	0.00
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B					07 Sep 2027			
		972,157.590	Local	100.230402	974,397.46	98.775000	960,248.66	-14,148.80	0.05
			Base	100.230402	974,397.46	98.775000	960,248.66	-14,148.80	0.05
04649VAV2	ASURION LLC TERM LOAN B 6					03 Nov 2023			
		154,586.940	Local	97.678471	150,998.16	99.300000	153,504.83	2,506.67	0.01
			Base	97.678471	150,998.16	99.300000	153,504.83	2,506.67	0.01
04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024			
		319,757.140	Local	99.933284	319,543.81	98.604200	315,293.97	-4,249.84	0.02
			Base	99.933284	319,543.81	98.604200	315,293.97	-4,249.84	0.02
04649VAX8	ASURION LLC 2020 TERM LOAN B8					23 Dec 2026			
		605,377.240	Local	99.799760	604,165.03	97.696400	591,431.77	-12,733.26	0.03
			Base	99.799760	604,165.03	97.696400	591,431.77	-12,733.26	0.03
04649VAY6	ASURION LLC 2021 TERM LOAN B9					31 Jul 2027			
		306,900.000	Local	99.161209	304,325.75	97.812500	300,186.56	-4,139.19	0.02
			Base	99.161209	304,325.75	97.812500	300,186.56	-4,139.19	0.02
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35				5.350000	01 Sep 2040			
		100,000.000	Local	128.037820	128,037.82	114.563536	114,563.54	-13,474.28	0.01

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		Base	128.037820	128,037.82	114.563536	114,563.54	-13,474.28	0.01
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B					15 Feb 2029		
	1,043,188.410	Local	99.506574	1,038,041.05	98.812500	1,030,800.55	-7,240.50	0.06
		Base	99.506574	1,038,041.05	98.812500	1,030,800.55	-7,240.50	0.05
04686RAC7	ATHENAHEALTH INC 2022 DELAYED DRAW TERM LOAN					15 Feb 2029		
	176,811.590	Local	100.000000	176,811.59	98.812500	174,711.95	-2,099.64	0.01
		Base	100.000000	176,811.59	98.812500	174,711.95	-2,099.64	0.01
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A				2.020000	20 Feb 2027		
	1,840,000.000	Local	99.964505	1,839,346.89	94.850700	1,745,252.88	-94,094.01	0.10
Original Face:	1,840,000.000	Base	99.964505	1,839,346.89	94.850700	1,745,252.88	-94,094.01	0.09
05400KAH3	AVOLON TLB BORROWER 1 (US) LLC 2021 TERM LOAN B5					01 Dec 2027		
	187,725.940	Local	72.835555	136,731.23	98.850000	185,567.09	48,835.86	0.01
		Base	72.835555	136,731.23	98.850000	185,567.09	48,835.86	0.01
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027		
	580,000.000	Local	104.423178	605,654.43	97.478807	565,377.08	-40,277.35	0.03
		Base	104.423178	605,654.43	97.478807	565,377.08	-40,277.35	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047		
	920,000.000	Local	100.572060	925,262.95	89.197428	820,616.34	-104,646.61	0.04
		Base	100.572060	925,262.95	89.197428	820,616.34	-104,646.61	0.04
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875				2.875000	24 Feb 2022		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043		
	210,000.000	Local	102.372119	214,981.45	118.710979	249,293.06	34,311.61	0.01
		Base	102.372119	214,981.45	118.710979	249,293.06	34,311.61	0.01
05551VBK8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA				1.305453	15 Jul 2054		
	4,682,433.240	Local	9.315415	436,188.07	8.705110	407,610.96	-28,577.11	0.02
Original Face:	4,700,000.000	Base	9.315415	436,188.07	8.705110	407,610.96	-28,577.11	0.02
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B					01 Feb 2027		
	595,869.280	Local	100.347840	597,941.95	98.104200	584,572.79	-13,369.16	0.03

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		Base	100.347840	597,941.95	98.104200	584,572.79	-13,369.16	0.03
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535				3.535000	04 Nov 2024		
	70,000.000	Local	99.876843	69,913.79	101.578587	71,105.01	1,191.22	0.00
		Base	99.876843	69,913.79	101.578587	71,105.01	1,191.22	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506000	17 Mar 2025		
	400,000.000	Local	100.229733	400,918.93	102.008920	408,035.68	7,116.75	0.02
		Base	100.229733	400,918.93	102.008920	408,035.68	7,116.75	0.02
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625000	13 Mar 2027		
	250,000.000	Local	98.900044	247,250.11	102.421245	256,053.11	8,803.00	0.01
		Base	98.900044	247,250.11	102.421245	256,053.11	8,803.00	0.01
05608RAJ4	BX TRUST BX 2021 ARIA D 144A				2.292400	15 Oct 2036		
	470,000.000	Local	99.514179	467,716.64	97.740040	459,378.19	-8,338.45	0.03
Original Face:	470,000.000	Base	99.514179	467,716.64	97.740040	459,378.19	-8,338.45	0.02
05609KAG4	BX TRUST BX 2021 XL2 D 144A				1.793700	15 Oct 2038		
	487,981.930	Local	99.512638	485,603.69	97.551520	476,033.79	-9,569.90	0.03
Original Face:	500,000.000	Base	99.512638	485,603.69	97.551520	476,033.79	-9,569.90	0.03
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125				3.125000	15 Sep 2031		
	310,000.000	Local	98.141461	304,238.53	89.250000	276,675.00	-27,563.53	0.02
		Base	98.141461	304,238.53	89.250000	276,675.00	-27,563.53	0.01
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848				3.848000	12 Apr 2023		
	200,000.000	Local	99.988885	199,977.77	101.363000	202,726.00	2,748.23	0.01
		Base	99.988885	199,977.77	101.363000	202,726.00	2,748.23	0.01
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR				1.358290	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	100.540458	201,080.92	1,080.92	0.01
		Base	100.000000	200,000.00	100.540458	201,080.92	1,080.92	0.01
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025		
	800,000.000	Local	100.613855	804,910.84	97.560325	780,482.60	-24,428.24	0.04
		Base	100.613855	804,910.84	97.560325	780,482.60	-24,428.24	0.04
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.500000	27 Jan 2030		
	1,493,794.530	Local	100.000000	1,493,794.53	99.254760	1,482,662.18	-11,132.35	0.08

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Original Face:		2,980,000.000	Base	100.000000	1,493,794.53	99.254760	1,482,662.18	-11,132.35	0.08
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023			
		260,000.000	Local	99.954777	259,882.42	101.112902	262,893.55	3,011.13	0.01
			Base	99.954777	259,882.42	101.112902	262,893.55	3,011.13	0.01
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
		510,000.000	Local	105.907233	540,126.89	114.149123	582,160.53	42,033.64	0.03
			Base	105.907233	540,126.89	114.149123	582,160.53	42,033.64	0.03
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.000000	01 Apr 2024			
		290,000.000	Local	99.933655	289,807.60	102.707193	297,850.86	8,043.26	0.02
			Base	99.933655	289,807.60	102.707193	297,850.86	8,043.26	0.02
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024			
		2,090,000.000	Local	101.688995	2,125,299.99	102.519044	2,142,648.02	17,348.03	0.12
			Base	101.688995	2,125,299.99	102.519044	2,142,648.02	17,348.03	0.11
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026			
		50,000.000	Local	107.437820	53,718.91	103.066101	51,533.05	-2,185.86	0.00
			Base	107.437820	53,718.91	103.066101	51,533.05	-2,185.86	0.00
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026			
		520,000.000	Local	102.035254	530,583.32	103.484942	538,121.70	7,538.38	0.03
			Base	102.035254	530,583.32	103.484942	538,121.70	7,538.38	0.03
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028			
		690,000.000	Local	99.993010	689,951.77	100.331147	692,284.91	2,333.14	0.04
			Base	99.993010	689,951.77	100.331147	692,284.91	2,333.14	0.04
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			
		17,000.000	Local	99.997059	16,999.50	100.279255	17,047.47	47.97	0.00
			Base	99.997059	16,999.50	100.279255	17,047.47	47.97	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419000	20 Dec 2028			
		682,000.000	Local	99.642446	679,561.48	99.156165	676,245.05	-3,316.43	0.04
			Base	99.642446	679,561.48	99.156165	676,245.05	-3,316.43	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024			
		300,000.000	Local	100.000000	300,000.00	100.699276	302,097.83	2,097.83	0.02

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		Base	100.000000	300,000.00	100.699276	302,097.83	2,097.83	0.02
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR				3.970000	05 Mar 2029		
	250,000.000	Local	98.633448	246,583.62	101.696159	254,240.40	7,656.78	0.01
		Base	98.633448	246,583.62	101.696159	254,240.40	7,656.78	0.01
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR				3.974000	07 Feb 2030		
	1,080,000.000	Local	108.385268	1,170,560.89	101.625020	1,097,550.22	-73,010.67	0.06
		Base	108.385268	1,170,560.89	101.625020	1,097,550.22	-73,010.67	0.06
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR				4.330000	15 Mar 2050		
	140,000.000	Local	100.000000	140,000.00	106.442556	149,019.58	9,019.58	0.01
		Base	100.000000	140,000.00	106.442556	149,019.58	9,019.58	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051		
	1,610,000.000	Local	110.006856	1,771,110.38	103.077106	1,659,541.41	-111,568.97	0.09
		Base	110.006856	1,771,110.38	103.077106	1,659,541.41	-111,568.97	0.09
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR				2.592000	29 Apr 2031		
	1,790,000.000	Local	103.155607	1,846,485.37	92.268680	1,651,609.37	-194,876.00	0.09
		Base	103.155607	1,846,485.37	92.268680	1,651,609.37	-194,876.00	0.09
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR				1.319000	19 Jun 2026		
	350,000.000	Local	100.000000	350,000.00	93.830689	328,407.41	-21,592.59	0.02
		Base	100.000000	350,000.00	93.830689	328,407.41	-21,592.59	0.02
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR				2.572000	20 Oct 2032		
	1,100,000.000	Local	95.822224	1,054,044.46	90.880094	999,681.03	-54,363.43	0.05
		Base	95.822224	1,054,044.46	90.880094	999,681.03	-54,363.43	0.05
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR				2.972000	04 Feb 2033		
	420,000.000	Local	94.744962	397,928.84	93.834439	394,104.64	-3,824.20	0.02
		Base	94.744962	397,928.84	93.834439	394,104.64	-3,824.20	0.02
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1				4.100000	24 Jul 2023		
	300,000.000	Local	99.861457	299,584.37	102.238781	306,716.34	7,131.97	0.02
		Base	99.861457	299,584.37	102.238781	306,716.34	7,131.97	0.02
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85				1.850000	01 May 2025		
	560,000.000	Local	99.952414	559,733.52	96.211825	538,786.22	-20,947.30	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	99.952414	559,733.52	96.211825	538,786.22	-20,947.30	0.03
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR				3.803000	15 Dec 2032		
	70,000.000	Local	94.471229	66,129.86	98.986165	69,290.32	3,160.46	0.00
		Base	94.471229	66,129.86	98.986165	69,290.32	3,160.46	0.00
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6				1.600000	24 Apr 2025		
	170,000.000	Local	99.976359	169,959.81	96.505149	164,058.75	-5,901.06	0.01
		Base	99.976359	169,959.81	96.505149	164,058.75	-5,901.06	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3				1.300000	11 Jun 2025		
	310,000.000	Local	99.856442	309,554.97	94.328481	292,418.29	-17,136.68	0.02
		Base	99.856442	309,554.97	94.328481	292,418.29	-17,136.68	0.02
06541WAX0	BANK BANK 2017 BNK5 A5				3.390000	15 Jun 2060		
	1,060,000.000	Local	97.548592	1,034,015.08	100.272290	1,062,886.27	28,871.19	0.06
Original Face:	1,060,000.000	Base	97.548592	1,034,015.08	100.272290	1,062,886.27	28,871.19	0.06
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972000	16 May 2029		
	200,000.000	Local	99.660850	199,321.70	104.789602	209,579.20	10,257.50	0.01
		Base	99.660850	199,321.70	104.789602	209,579.20	10,257.50	0.01
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030		
	2,240,000.000	Local	109.881887	2,461,354.27	103.742925	2,323,841.52	-137,512.75	0.13
		Base	109.881887	2,461,354.27	103.742925	2,323,841.52	-137,512.75	0.12
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7				1.700000	12 May 2022		
	230,000.000	Local	99.995309	229,989.21	100.052056	230,119.73	130.52	0.01
		Base	99.995309	229,989.21	100.052056	230,119.73	130.52	0.01
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042		
	10,000.000	Local	104.453400	10,445.34	115.902345	11,590.23	1,144.89	0.00
		Base	104.453400	10,445.34	115.902345	11,590.23	1,144.89	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041		
	170,000.000	Local	101.593841	172,709.53	121.722427	206,928.13	34,218.60	0.01
		Base	101.593841	172,709.53	121.722427	206,928.13	34,218.60	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043		
	200,000.000	Local	133.481395	266,962.79	121.974449	243,948.90	-23,013.89	0.01

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



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		Base	133.481395	266,962.79	121.974449	243,948.90	-23,013.89	0.01
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25				7.250000	30 May 2029		
	150,000.000	Local	107.795520	161,693.28	85.581000	128,371.50	-33,321.78	0.01
		Base	107.795520	161,693.28	85.581000	128,371.50	-33,321.78	0.01
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25				5.250000	30 Jan 2030		
	1,430,000.000	Local	101.424771	1,450,374.22	78.554000	1,123,322.20	-327,052.02	0.06
		Base	101.424771	1,450,374.22	78.554000	1,123,322.20	-327,052.02	0.06
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25				6.250000	15 Feb 2029		
	460,000.000	Local	101.716093	467,894.03	82.000000	377,200.00	-90,694.03	0.02
		Base	101.716093	467,894.03	82.000000	377,200.00	-90,694.03	0.02
071734AM9	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5				5.000000	15 Feb 2029		
	430,000.000	Local	92.948560	399,678.81	78.585000	337,915.50	-61,763.31	0.02
		Base	92.948560	399,678.81	78.585000	337,915.50	-61,763.31	0.02
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024		
	23,000.000	Local	101.303174	23,299.73	101.709276	23,393.13	93.40	0.00
		Base	101.303174	23,299.73	101.709276	23,393.13	93.40	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
	79,000.000	Local	100.422177	79,333.52	107.490966	84,917.86	5,584.34	0.00
		Base	100.422177	79,333.52	107.490966	84,917.86	5,584.34	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024		
	272,000.000	Local	102.442298	278,643.05	100.906721	274,466.28	-4,176.77	0.01
		Base	102.442298	278,643.05	100.906721	274,466.28	-4,176.77	0.01
08162XBJ2	BENCHMARK MORTGAGE TRUST BMARK 2020 B20 XA				1.622238	15 Oct 2053		
	4,290,585.210	Local	10.057026	431,505.27	9.359850	401,592.34	-29,912.93	0.02
Original Face:	4,310,000.000	Base	10.057026	431,505.27	9.359850	401,592.34	-29,912.93	0.02
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049		
	450,000.000	Local	106.719036	480,235.66	109.453042	492,538.69	12,303.03	0.03
		Base	106.719036	480,235.66	109.453042	492,538.69	12,303.03	0.03
08579JBG6	BERRY GLOBAL INC 2021 TERM LOAN Z					01 Jul 2026		
	419,993.830	Local	100.202193	420,843.03	98.472200	413,577.16	-7,265.87	0.02

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		Base	100.202193	420,843.03	98.472200	413,577.16	-7,265.87	0.02
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR				4.375000	01 Mar 2033		
	240,000.000	Local	95.814671	229,955.21	99.382601	238,518.24	8,563.03	0.01
		Base	95.814671	229,955.21	99.382601	238,518.24	8,563.03	0.01
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4				4.400000	14 Aug 2028		
	670,000.000	Local	99.647842	667,640.54	101.910984	682,803.59	15,163.05	0.04
		Base	99.647842	667,640.54	101.910984	682,803.59	15,163.05	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR				4.705000	10 Jan 2025		
	680,000.000	Local	100.000000	680,000.00	102.165861	694,727.85	14,727.85	0.04
		Base	100.000000	680,000.00	102.165861	694,727.85	14,727.85	0.04
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030		
	840,000.000	Local	109.642707	920,998.74	106.613322	895,551.90	-25,446.84	0.05
		Base	109.642707	920,998.74	106.613322	895,551.90	-25,446.84	0.05
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR				3.052000	13 Jan 2031		
	600,000.000	Local	106.988497	641,930.98	93.554223	561,325.34	-80,605.64	0.03
		Base	106.988497	641,930.98	93.554223	561,325.34	-80,605.64	0.03
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR				2.219000	09 Jun 2026		
	390,000.000	Local	100.000000	390,000.00	95.203265	371,292.73	-18,707.27	0.02
		Base	100.000000	390,000.00	95.203265	371,292.73	-18,707.27	0.02
097023BU8	BOEING CO SR UNSECURED 03/27 2.8				2.800000	01 Mar 2027		
	80,000.000	Local	97.814100	78,251.28	95.715662	76,572.53	-1,678.75	0.00
		Base	97.814100	78,251.28	95.715662	76,572.53	-1,678.75	0.00
097023BY0	BOEING CO SR UNSECURED 03/38 3.55				3.550000	01 Mar 2038		
	80,000.000	Local	89.737188	71,789.75	87.967278	70,373.82	-1,415.93	0.00
		Base	89.737188	71,789.75	87.967278	70,373.82	-1,415.93	0.00
097023CD5	BOEING CO SR UNSECURED 03/29 3.2				3.200000	01 Mar 2029		
	260,000.000	Local	99.097458	257,653.39	95.303486	247,789.06	-9,864.33	0.01
		Base	99.097458	257,653.39	95.303486	247,789.06	-9,864.33	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1				3.100000	01 May 2026		
	50,000.000	Local	99.958560	49,979.28	97.880634	48,940.32	-1,038.96	0.00

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STATE STREET

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		Base	99.958560	49,979.28	97.880634	48,940.32	-1,038.96	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027		
	70,000.000	Local	99.819714	69,873.80	96.054885	67,238.42	-2,635.38	0.00
		Base	99.819714	69,873.80	96.054885	67,238.42	-2,635.38	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25				3.250000	01 Feb 2035		
	1,160,000.000	Local	95.975328	1,113,313.80	89.306505	1,035,955.46	-77,358.34	0.06
		Base	95.975328	1,113,313.80	89.306505	1,035,955.46	-77,358.34	0.05
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050		
	180,000.000	Local	96.173283	173,111.91	88.996181	160,193.13	-12,918.78	0.01
		Base	96.173283	173,111.91	88.996181	160,193.13	-12,918.78	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875				4.875000	01 May 2025		
	960,000.000	Local	100.000000	960,000.00	103.331482	991,982.23	31,982.23	0.05
		Base	100.000000	960,000.00	103.331482	991,982.23	31,982.23	0.05
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	460,000.000	Local	101.945665	468,950.06	112.529788	517,637.02	48,686.96	0.03
		Base	101.945665	468,950.06	112.529788	517,637.02	48,686.96	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	880,000.000	Local	100.000000	880,000.00	115.419053	1,015,687.67	135,687.67	0.06
		Base	100.000000	880,000.00	115.419053	1,015,687.67	135,687.67	0.05
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
	390,000.000	Local	103.492485	403,620.69	115.397551	450,050.45	46,429.76	0.02
		Base	103.492485	403,620.69	115.397551	450,050.45	46,429.76	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030		
	1,260,000.000	Local	106.542982	1,342,441.57	106.658311	1,343,894.72	1,453.15	0.07
		Base	106.542982	1,342,441.57	106.658311	1,343,894.72	1,453.15	0.07
097023DE2	BOEING CO SR UNSECURED 02/24 1.433				1.433000	04 Feb 2024		
	780,000.000	Local	100.000000	780,000.00	96.786767	754,936.78	-25,063.22	0.04
		Base	100.000000	780,000.00	96.786767	754,936.78	-25,063.22	0.04
097023DG7	BOEING CO SR UNSECURED 02/26 2.196				2.196000	04 Feb 2026		
	1,440,000.000	Local	99.680898	1,435,404.93	94.648814	1,362,942.92	-72,462.01	0.07

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		Base	99.680898	1,435,404.93	94.648814	1,362,942.92	-72,462.01	0.07
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79				3.790000	06 Feb 2024		
	60,000.000	Local	101.627667	60,976.60	101.800276	61,080.17	103.57	0.00
		Base	101.627667	60,976.60	101.800276	61,080.17	103.57	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588000	14 Apr 2027		
	130,000.000	Local	97.698692	127,008.30	101.526014	131,983.82	4,975.52	0.01
		Base	97.698692	127,008.30	101.526014	131,983.82	4,975.52	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026		
	360,000.000	Local	100.003372	360,012.14	101.191878	364,290.76	4,278.62	0.02
		Base	100.003372	360,012.14	101.191878	364,290.76	4,278.62	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
	1,120,000.000	Local	100.002033	1,120,022.77	86.323857	966,827.20	-153,195.57	0.05
		Base	100.002033	1,120,022.77	86.323857	966,827.20	-153,195.57	0.05
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633				3.633000	06 Apr 2030		
	200,000.000	Local	100.000000	200,000.00	101.760908	203,521.82	3,521.82	0.01
		Base	100.000000	200,000.00	101.760908	203,521.82	3,521.82	0.01
10569FAA6	BRAVO RESIDENTIAL FUNDING 09/61 1				3.626000	25 Sep 2061		
	1,671,915.180	Local	99.923420	1,670,634.82	99.038930	1,655,846.90	-14,787.92	0.09
Original Face:	1,750,000.000	Base	99.923420	1,670,634.82	99.038930	1,655,846.90	-14,787.92	0.09
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
	2,730,000.000	Local	97.714607	2,667,608.77	89.096000	2,432,320.80	-235,287.97	0.13
		Base	97.714607	2,667,608.77	89.096000	2,432,320.80	-235,287.97	0.13
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625000	21 Feb 2047		
	720,000.000	Local	84.797281	610,540.42	94.692000	681,782.40	71,241.98	0.04
		Base	84.797281	610,540.42	94.692000	681,782.40	71,241.98	0.04
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028		
	320,000.000	Local	94.987000	303,958.40	100.478000	321,529.60	17,571.20	0.02
		Base	94.987000	303,958.40	100.478000	321,529.60	17,571.20	0.02
105756CB4	FED REPUBLIC OF BRAZIL SR UNSECURED 01/50 4.75				4.750000	14 Jan 2050		
	530,000.000	Local	83.089894	440,376.44	83.920000	444,776.00	4,399.56	0.02

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		Base	83.089894	440,376.44	83.920000	444,776.00	4,399.56	0.02
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B					15 Aug 2025		
	211,750.000	Local	99.868708	211,471.99	98.593800	208,772.37	-2,699.62	0.01
		Base	99.868708	211,471.99	98.593800	208,772.37	-2,699.62	0.01
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022		
	220,000.000	Local	99.988495	219,974.69	100.093848	220,206.47	231.78	0.01
		Base	99.988495	219,974.69	100.093848	220,206.47	231.78	0.01
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
	428,000.000	Local	101.243638	433,322.77	100.824222	431,527.67	-1,795.10	0.02
		Base	101.243638	433,322.77	100.824222	431,527.67	-1,795.10	0.02
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2				3.200000	15 Jun 2026		
	466,000.000	Local	101.988028	475,264.21	101.659000	473,730.94	-1,533.27	0.03
		Base	101.988028	475,264.21	101.659000	473,730.94	-1,533.27	0.03
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029		
	158,000.000	Local	107.870108	170,434.77	101.900199	161,002.31	-9,432.46	0.01
		Base	107.870108	170,434.77	101.900199	161,002.31	-9,432.46	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137				3.137000	15 Nov 2035		
	1,700,000.000	Local	99.858776	1,697,599.19	88.126528	1,498,150.98	-199,448.21	0.08
		Base	99.858776	1,697,599.19	88.126528	1,498,150.98	-199,448.21	0.08
12008RAP2	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25				4.250000	01 Feb 2032		
	20,000.000	Local	95.387950	19,077.59	93.125000	18,625.00	-452.59	0.00
		Base	95.387950	19,077.59	93.125000	18,625.00	-452.59	0.00
12433XAG4	BX TRUST BX 2020 VIVA D 144A				3.548750	11 Mar 2044		
	930,000.000	Local	101.258035	941,699.73	89.744270	834,621.71	-107,078.02	0.05
Original Face:	930,000.000	Base	101.258035	941,699.73	89.744270	834,621.71	-107,078.02	0.04
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125000	01 May 2027		
	150,000.000	Local	97.567860	146,351.79	100.211250	150,316.88	3,965.09	0.01
		Base	97.567860	146,351.79	100.211250	150,316.88	3,965.09	0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028		
	70,000.000	Local	95.977129	67,183.99	98.950000	69,265.00	2,081.01	0.00

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	95.977129	67,183.99	98.950000	69,265.00	2,081.01	0.00
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5				4.500000	15 Aug 2030		
	30,000.000	Local	101.559167	30,467.75	93.829250	28,148.78	-2,318.97	0.00
		Base	101.559167	30,467.75	93.829250	28,148.78	-2,318.97	0.00
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032		
	1,330,000.000	Local	99.249916	1,320,023.88	91.620000	1,218,546.00	-101,477.88	0.07
		Base	99.249916	1,320,023.88	91.620000	1,218,546.00	-101,477.88	0.06
1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75				4.750000	01 Feb 2032		
	120,000.000	Local	93.768675	112,522.41	93.204000	111,844.80	-677.61	0.01
		Base	93.768675	112,522.41	93.204000	111,844.80	-677.61	0.01
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
	64,819.930	Local	100.624962	65,225.03	98.083300	63,577.53	-1,647.50	0.00
		Base	100.624962	65,225.03	98.083300	63,577.53	-1,647.50	0.00
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A				1.326570	15 Nov 2036		
	410,000.000	Local	100.000000	410,000.00	99.624380	408,459.96	-1,540.04	0.02
Original Face:	410,000.000	Base	100.000000	410,000.00	99.624380	408,459.96	-1,540.04	0.02
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023		
	220,000.000	Local	100.773455	221,701.60	101.543615	223,395.95	1,694.35	0.01
		Base	100.773455	221,701.60	101.543615	223,395.95	1,694.35	0.01
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125				4.125000	15 Nov 2025		
	120,000.000	Local	99.955017	119,946.02	103.199093	123,838.91	3,892.89	0.01
		Base	99.955017	119,946.02	103.199093	123,838.91	3,892.89	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028		
	1,380,000.000	Local	109.353436	1,509,077.41	105.381143	1,454,259.77	-54,817.64	0.08
		Base	109.353436	1,509,077.41	105.381143	1,454,259.77	-54,817.64	0.08
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
	500,000.000	Local	126.508532	632,542.66	109.553945	547,769.73	-84,772.93	0.03
		Base	126.508532	632,542.66	109.553945	547,769.73	-84,772.93	0.03
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048		
	60,000.000	Local	111.326367	66,795.82	111.997316	67,198.39	402.57	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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		Base	111.326367	66,795.82	111.997316	67,198.39	402.57	0.00
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.300000	10 Oct 2046		
		30,000.000	Local 102.229600	30,668.88	100.646680	30,194.00	-474.88	0.00
Original Face:		30,000.000	Base 102.229600	30,668.88	100.646680	30,194.00	-474.88	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762000	10 Oct 2046		
		30,000.000	Local 102.231467	30,669.44	99.984700	29,995.41	-674.03	0.00
Original Face:		30,000.000	Base 102.231467	30,669.44	99.984700	29,995.41	-674.03	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.062930	10 Oct 2046		
		10,000.000	Local 101.019400	10,101.94	96.559420	9,655.94	-446.00	0.00
Original Face:		10,000.000	Base 101.019400	10,101.94	96.559420	9,655.94	-446.00	0.00
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C				4.434023	15 Jun 2050		
		1,000,000.000	Local 94.676116	946,761.16	92.303800	923,038.00	-23,723.16	0.05
Original Face:		1,000,000.000	Base 94.676116	946,761.16	92.303800	923,038.00	-23,723.16	0.05
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A				3.023000	25 Aug 2060		
		673,339.110	Local 99.998515	673,329.11	97.980390	659,740.29	-13,588.82	0.04
Original Face:		900,000.000	Base 99.998515	673,329.11	97.980390	659,740.29	-13,588.82	0.03
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				1.823760	15 Oct 2045		
		2,139,204.780	Local 18.094051	387,068.81	0.276930	5,924.10	-381,144.71	0.00
Original Face:		3,700,000.000	Base 18.094051	387,068.81	0.276930	5,924.10	-381,144.71	0.00
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035000	10 Feb 2048		
		240,000.000	Local 102.349279	245,638.27	98.955240	237,492.58	-8,145.69	0.01
Original Face:		240,000.000	Base 102.349279	245,638.27	98.955240	237,492.58	-8,145.69	0.01
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.331794	10 Feb 2048		
		70,000.000	Local 101.003486	70,702.44	95.723900	67,006.73	-3,695.71	0.00
Original Face:		70,000.000	Base 101.003486	70,702.44	95.723900	67,006.73	-3,695.71	0.00
126307BF3	CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375				3.375000	15 Feb 2031		
		200,000.000	Local 82.807965	165,615.93	84.243000	168,486.00	2,870.07	0.01
			Base 82.807965	165,615.93	84.243000	168,486.00	2,870.07	0.01
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5				4.500000	15 Nov 2031		
		890,000.000	Local 94.425311	840,385.27	89.500000	796,550.00	-43,835.27	0.04

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STATE STREET

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		Base	94.425311	840,385.27	89.500000	796,550.00	-43,835.27	0.04
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526000	10 Feb 2047		
		200,000.000	Local 106.042450	212,084.90	101.852330	203,704.66	-8,380.24	0.01
Original Face:		200,000.000	Base 106.042450	212,084.90	101.852330	203,704.66	-8,380.24	0.01
126438AE0	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET B 144A				2.815900	15 Aug 2037		
		450,000.000	Local 104.494347	470,224.56	95.546940	429,961.23	-40,263.33	0.02
Original Face:		450,000.000	Base 104.494347	470,224.56	95.546940	429,961.23	-40,263.33	0.02
126458AE8	CTR PARTNERSHIP/CARETRST COMPANY GUAR 144A 06/28 3.875				3.875000	30 Jun 2028		
		80,000.000	Local 94.265338	75,412.27	94.000000	75,200.00	-212.27	0.00
			Base 94.265338	75,412.27	94.000000	75,200.00	-212.27	0.00
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057		
		318,159.670	Local 102.884184	327,335.98	98.859040	314,529.60	-12,806.38	0.02
Original Face:		830,000.000	Base 102.884184	327,335.98	98.859040	314,529.60	-12,806.38	0.02
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A				3.646300	13 Nov 2039		
		330,000.000	Local 102.411661	337,958.48	93.872580	309,779.51	-28,178.97	0.02
Original Face:		330,000.000	Base 102.411661	337,958.48	93.872580	309,779.51	-28,178.97	0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048		
		972,467.650	Local 97.680076	949,907.14	98.316720	956,098.30	6,191.16	0.05
Original Face:		3,881,000.000	Base 97.680076	949,907.14	98.316720	956,098.30	6,191.16	0.05
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.377000	15 May 2036		
		1,050,000.000	Local 100.000000	1,050,000.00	99.460030	1,044,330.32	-5,669.68	0.06
Original Face:		1,050,000.000	Base 100.000000	1,050,000.00	99.460030	1,044,330.32	-5,669.68	0.06
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A				2.860000	25 Oct 2059		
		789,373.910	Local 99.999142	789,367.14	97.776950	771,825.73	-17,541.41	0.04
Original Face:		1,200,000.000	Base 99.999142	789,367.14	97.776950	771,825.73	-17,541.41	0.04
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A				2.446000	10 Nov 2046		
		870,000.000	Local 102.830472	894,625.11	88.632680	771,104.32	-123,520.79	0.04
Original Face:		870,000.000	Base 102.830472	894,625.11	88.632680	771,104.32	-123,520.79	0.04
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A				1.991430	25 Jul 2047		
		726,990.070	Local 100.000000	726,990.07	98.208900	713,968.95	-13,021.12	0.04

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STATE STREET

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	1,080,000.000	Base	100.000000		726,990.07	98.208900	713,968.95	-13,021.12	0.04	
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A					2.000000	25 Jan 2060			
	1,368,586.470	Local	101.500135		1,389,117.12	97.076040	1,328,569.55	-60,547.57	0.07	
Original Face:	1,860,000.000	Base	101.500135		1,389,117.12	97.076040	1,328,569.55	-60,547.57	0.07	
12661GAE9	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A					3.868128	25 Jan 2060			
	990,000.000	Local	104.370786		1,033,270.78	98.567680	975,820.03	-57,450.75	0.05	
Original Face:	990,000.000	Base	104.370786		1,033,270.78	98.567680	975,820.03	-57,450.75	0.05	
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022			
	180,000.000	Local	99.945383		179,901.69	100.487321	180,877.18	975.49	0.01	
		Base	99.945383		179,901.69	100.487321	180,877.18	975.49	0.01	
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025			
	186,000.000	Local	99.964441		185,933.86	102.125592	189,953.60	4,019.74	0.01	
		Base	99.964441		185,933.86	102.125592	189,953.60	4,019.74	0.01	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045			
	200,000.000	Local	105.119835		210,239.67	112.995192	225,990.38	15,750.71	0.01	
		Base	105.119835		210,239.67	112.995192	225,990.38	15,750.71	0.01	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028			
	484,000.000	Local	101.835911		492,885.81	104.781433	507,142.14	14,256.33	0.03	
		Base	101.835911		492,885.81	104.781433	507,142.14	14,256.33	0.03	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048			
	1,030,000.000	Local	118.644209		1,222,035.35	113.480995	1,168,854.25	-53,181.10	0.06	
		Base	118.644209		1,222,035.35	113.480995	1,168,854.25	-53,181.10	0.06	
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027			
	90,000.000	Local	99.868400		89,881.56	101.800419	91,620.38	1,738.82	0.00	
		Base	99.868400		89,881.56	101.800419	91,620.38	1,738.82	0.00	
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030			
	1,410,000.000	Local	109.293324		1,541,035.87	101.761352	1,434,835.06	-106,200.81	0.08	
		Base	109.293324		1,541,035.87	101.761352	1,434,835.06	-106,200.81	0.08	
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040			
	120,000.000	Local	98.426292		118,111.55	101.828543	122,194.25	4,082.70	0.01	

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		Base	98.426292	118,111.55	101.828543	122,194.25	4,082.70	0.01
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875				1.875000	28 Feb 2031		
	90,000.000	Local	87.817744	79,035.97	88.059041	79,253.14	217.17	0.00
		Base	87.817744	79,035.97	88.059041	79,253.14	217.17	0.00
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125				2.125000	15 Sep 2031		
	300,000.000	Local	99.404110	298,212.33	89.361685	268,085.06	-30,127.27	0.01
		Base	99.404110	298,212.33	89.361685	268,085.06	-30,127.27	0.01
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9				3.900000	15 May 2027		
	370,000.000	Local	98.626470	364,917.94	100.873252	373,231.03	8,313.09	0.02
		Base	98.626470	364,917.94	100.873252	373,231.03	8,313.09	0.02
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375				4.375000	15 Mar 2029		
	910,000.000	Local	104.952140	955,064.47	104.210610	948,316.55	-6,747.92	0.05
		Base	104.952140	955,064.47	104.210610	948,316.55	-6,747.92	0.05
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024		
	661,417.780	Local	99.536426	658,351.62	99.390600	657,387.10	-964.52	0.04
		Base	99.536426	658,351.62	99.390600	657,387.10	-964.52	0.03
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN					21 Jul 2025		
	610,700.000	Local	99.447113	607,323.52	99.333300	606,628.46	-695.06	0.03
		Base	99.447113	607,323.52	99.333300	606,628.46	-695.06	0.03
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902				2.902000	15 Jul 2031		
	610,000.000	Local	106.586131	650,175.40	95.195373	580,691.78	-69,483.62	0.03
		Base	106.586131	650,175.40	95.195373	580,691.78	-69,483.62	0.03
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035		
	270,000.000	Local	103.951437	280,668.88	93.877468	253,469.16	-27,199.72	0.01
		Base	103.951437	280,668.88	93.877468	253,469.16	-27,199.72	0.01
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95				0.950000	23 Jun 2023		
	300,000.000	Local	99.976887	299,930.66	98.176438	294,529.31	-5,401.35	0.02
		Base	99.976887	299,930.66	98.176438	294,529.31	-5,401.35	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375				1.375000	23 Jul 2023		
	290,000.000	Local	100.046548	290,134.99	98.804189	286,532.15	-3,602.84	0.02

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		Base	100.046548	290,134.99	98.804189	286,532.15	-3,602.84	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7				2.700000	15 Feb 2031		
		40,000.000 Local	99.872525	39,949.01	93.328323	37,331.33	-2,617.68	0.00
		Base	99.872525	39,949.01	93.328323	37,331.33	-2,617.68	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722				2.722000	15 Feb 2030		
		80,000.000 Local	101.977175	81,581.74	94.000119	75,200.10	-6,381.64	0.00
		Base	101.977175	81,581.74	94.000119	75,200.10	-6,381.64	0.00
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577				3.577000	05 Apr 2050		
		30,000.000 Local	101.686767	30,506.03	91.454569	27,436.37	-3,069.66	0.00
		Base	101.686767	30,506.03	91.454569	27,436.37	-3,069.66	0.00
14855NAB2	CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B					22 Oct 2026		
		965,150.000 Local	99.073409	956,207.01	97.250000	938,608.38	-17,598.63	0.05
		Base	99.073409	956,207.01	97.250000	938,608.38	-17,598.63	0.05
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25				4.250000	15 Dec 2027		
		210,000.000 Local	101.206329	212,533.29	100.375000	210,787.50	-1,745.79	0.01
		Base	101.206329	212,533.29	100.375000	210,787.50	-1,745.79	0.01
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625				4.625000	15 Dec 2029		
		380,000.000 Local	103.476787	393,211.79	101.200000	384,560.00	-8,651.79	0.02
		Base	103.476787	393,211.79	101.200000	384,560.00	-8,651.79	0.02
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3				3.000000	15 Oct 2030		
		30,000.000 Local	92.645033	27,793.51	92.224750	27,667.43	-126.08	0.00
		Base	92.645033	27,793.51	92.224750	27,667.43	-126.08	0.00
15135BAZ4	CENTENE CORP SR UNSECURED 08/31 2.625				2.625000	01 Aug 2031		
		30,000.000 Local	89.401133	26,820.34	89.000000	26,700.00	-120.34	0.00
		Base	89.401133	26,820.34	89.000000	26,700.00	-120.34	0.00
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
		806,370.780 Local	99.830473	805,003.76	99.375000	801,330.96	-3,672.80	0.04
		Base	99.830473	805,003.76	99.375000	801,330.96	-3,672.80	0.04
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908				4.908000	23 Jul 2025		
		260,000.000 Local	108.062569	280,962.68	103.815763	269,920.98	-11,041.70	0.01

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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		Base	108.062569	280,962.68	103.815763	269,920.98	-11,041.70	0.01
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384				6.384000	23 Oct 2035		
	50,000.000	Local	108.839400	54,419.70	112.991812	56,495.91	2,076.21	0.00
		Base	108.839400	54,419.70	112.991812	56,495.91	2,076.21	0.00
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484000	23 Oct 2045		
	20,000.000	Local	114.062350	22,812.47	113.942141	22,788.43	-24.04	0.00
		Base	114.062350	22,812.47	113.942141	22,788.43	-24.04	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834				6.834000	23 Oct 2055		
	30,000.000	Local	111.897433	33,569.23	118.511255	35,553.38	1,984.15	0.00
		Base	111.897433	33,569.23	118.511255	35,553.38	1,984.15	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.200000	15 Mar 2028		
	780,000.000	Local	97.400335	759,722.61	101.140266	788,894.07	29,171.46	0.04
		Base	97.400335	759,722.61	101.140266	788,894.07	29,171.46	0.04
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
	400,000.000	Local	122.295105	489,180.42	106.266535	425,066.14	-64,114.28	0.02
		Base	122.295105	489,180.42	106.266535	425,066.14	-64,114.28	0.02
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05				5.050000	30 Mar 2029		
	1,650,000.000	Local	114.764332	1,893,611.48	105.950758	1,748,187.51	-145,423.97	0.10
		Base	114.764332	1,893,611.48	105.950758	1,748,187.51	-145,423.97	0.09
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8				4.800000	01 Mar 2050		
	360,000.000	Local	103.342142	372,031.71	94.945038	341,802.14	-30,229.57	0.02
		Base	103.342142	372,031.71	94.945038	341,802.14	-30,229.57	0.02
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5				3.500000	01 Mar 2042		
	360,000.000	Local	87.236908	314,052.87	82.754352	297,915.67	-16,137.20	0.02
		Base	87.236908	314,052.87	82.754352	297,915.67	-16,137.20	0.02
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4				4.400000	01 Apr 2033		
	440,000.000	Local	99.635216	438,394.95	99.719919	438,767.64	372.69	0.02
		Base	99.635216	438,394.95	99.719919	438,767.64	372.69	0.02
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5				5.500000	01 Apr 2063		
	260,000.000	Local	100.774465	262,013.61	100.416186	261,082.08	-931.53	0.01

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		Base	100.774465	262,013.61	100.416186	261,082.08	-931.53	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		
		563,883.190 Local	100.261386	565,357.10	99.500000	561,063.77	-4,293.33	0.03
		Base	100.261386	565,357.10	99.500000	561,063.77	-4,293.33	0.03
16117L BX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2					01 Feb 2027		
		893,342.160 Local	100.157390	894,748.19	99.046900	884,827.72	-9,920.47	0.05
		Base	100.157390	894,748.19	99.046900	884,827.72	-9,920.47	0.05
16411QAK7	CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4				4.000000	01 Mar 2031		
		80,000.000 Local	105.103413	84,082.73	96.939000	77,551.20	-6,531.53	0.00
		Base	105.103413	84,082.73	96.939000	77,551.20	-6,531.53	0.00
16411QAL5	CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 01/32 3.25				3.250000	31 Jan 2032		
		420,000.000 Local	100.311357	421,307.70	91.000000	382,200.00	-39,107.70	0.02
		Base	100.311357	421,307.70	91.000000	382,200.00	-39,107.70	0.02
16411RAK5	CHENIERE ENERGY INC SR SECURED 10/28 4.625				4.625000	15 Oct 2028		
		200,000.000 Local	100.000000	200,000.00	100.751000	201,502.00	1,502.00	0.01
		Base	100.000000	200,000.00	100.751000	201,502.00	1,502.00	0.01
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85				3.850000	15 Jan 2028		
		100,000.000 Local	113.038620	113,038.62	104.268155	104,268.16	-8,770.46	0.01
		Base	113.038620	113,038.62	104.268155	104,268.16	-8,770.46	0.01
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554				1.554000	11 May 2025		
		330,000.000 Local	100.013439	330,044.35	96.589088	318,743.99	-11,300.36	0.02
		Base	100.013439	330,044.35	96.589088	318,743.99	-11,300.36	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995				1.995000	11 May 2027		
		110,000.000 Local	100.163727	110,180.10	96.119377	105,731.31	-4,448.79	0.01
		Base	100.163727	110,180.10	96.119377	105,731.31	-4,448.79	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078				3.078000	11 May 2050		
		440,000.000 Local	108.491620	477,363.13	94.346590	415,125.00	-62,238.13	0.02

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		Base	108.491620	477,363.13	94.346590	415,125.00	-62,238.13	0.02	
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				0.436860	25 Aug 2035			
		173,039.280	Local	93.681111	162,105.12	97.650960	168,974.52	6,869.40	0.01
Original Face:		21,100,000.000	Base	93.681111	162,105.12	97.650960	168,974.52	6,869.40	0.01
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022			
		110,000.000	Local	100.000000	110,000.00	100.000000	110,000.00	0.00	0.01
			Base	100.000000	110,000.00	100.000000	110,000.00	0.00	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.700000	01 Apr 2027			
		140,000.000	Local	100.194886	140,272.84	102.594000	143,631.60	3,358.76	0.01
			Base	100.194886	140,272.84	102.594000	143,631.60	3,358.76	0.01
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B					02 Feb 2028			
		964,880.230	Local	99.892831	963,846.18	99.321400	958,332.55	-5,513.63	0.05
			Base	99.892831	963,846.18	99.321400	958,332.55	-5,513.63	0.05
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032			
		40,000.000	Local	111.428475	44,571.39	120.865621	48,346.25	3,774.86	0.00
			Base	111.428475	44,571.39	120.865621	48,346.25	3,774.86	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039			
		792,000.000	Local	155.705432	1,233,187.02	151.098221	1,196,697.91	-36,489.11	0.07
			Base	155.705432	1,233,187.02	151.098221	1,196,697.91	-36,489.11	0.06
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022			
		50,000.000	Local	100.162800	50,081.40	100.841065	50,420.53	339.13	0.00
			Base	100.162800	50,081.40	100.841065	50,420.53	339.13	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675000	13 Sep 2043			
		110,000.000	Local	109.286718	120,215.39	132.537188	145,790.91	25,575.52	0.01
			Base	109.286718	120,215.39	132.537188	145,790.91	25,575.52	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025			
		1,840,000.000	Local	107.271162	1,973,789.38	106.905179	1,967,055.29	-6,734.09	0.11
			Base	107.271162	1,973,789.38	106.905179	1,967,055.29	-6,734.09	0.10
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.300000	29 Dec 2049			
		100,000.000	Local	99.902910	99,902.91	100.400000	100,400.00	497.09	0.01

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		Base	99.902910	99,902.91	100.400000	100,400.00	497.09	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.300000	06 May 2044		
	671,000.000	Local	106.567224	715,066.07	113.895493	764,238.76	49,172.69	0.04
		Base	106.567224	715,066.07	113.895493	764,238.76	49,172.69	0.04
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.950000	29 Dec 2049		
	440,000.000	Local	99.844539	439,315.97	101.930000	448,492.00	9,176.03	0.02
		Base	99.844539	439,315.97	101.930000	448,492.00	9,176.03	0.02
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045		
	704,000.000	Local	101.700621	715,972.37	109.906378	773,740.90	57,768.53	0.04
		Base	101.700621	715,972.37	109.906378	773,740.90	57,768.53	0.04
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR				4.075000	23 Apr 2029		
	400,000.000	Local	107.903278	431,613.11	102.096126	408,384.50	-23,228.61	0.02
		Base	107.903278	431,613.11	102.096126	408,384.50	-23,228.61	0.02
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR				2.666000	29 Jan 2031		
	670,000.000	Local	103.617163	694,234.99	92.660855	620,827.73	-73,407.26	0.03
		Base	103.617163	694,234.99	92.660855	620,827.73	-73,407.26	0.03
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR				4.412000	31 Mar 2031		
	390,000.000	Local	100.000000	390,000.00	103.828160	404,929.82	14,929.82	0.02
		Base	100.000000	390,000.00	103.828160	404,929.82	14,929.82	0.02
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR				3.106000	08 Apr 2026		
	220,000.000	Local	102.870973	226,316.14	99.260582	218,373.28	-7,942.86	0.01
		Base	102.870973	226,316.14	99.260582	218,373.28	-7,942.86	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR				1.678000	15 May 2024		
	330,000.000	Local	100.000000	330,000.00	99.220700	327,428.31	-2,571.69	0.02
		Base	100.000000	330,000.00	99.220700	327,428.31	-2,571.69	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR				2.572000	03 Jun 2031		
	520,000.000	Local	100.000000	520,000.00	91.622786	476,438.49	-43,561.51	0.03
		Base	100.000000	520,000.00	91.622786	476,438.49	-43,561.51	0.03
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR				2.520000	03 Nov 2032		
	690,000.000	Local	89.685277	618,828.41	89.729121	619,130.93	302.52	0.03

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		Base	89.685277	618,828.41	89.729121	619,130.93	302.52	0.03
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR				3.785000	17 Mar 2033		
	660,000.000	Local	100.486462	663,210.65	99.471450	656,511.57	-6,699.08	0.04
		Base	100.486462	663,210.65	99.471450	656,511.57	-6,699.08	0.03
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.461740	25 Aug 2035		
	59,270.260	Local	85.109210	50,444.45	92.632280	54,903.39	4,458.94	0.00
Original Face:	690,000.000	Base	85.109210	50,444.45	92.632280	54,903.39	4,458.94	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024		
	0.000	Local	0.000000	-52.53	0.000000	0.00	52.53	0.00
		Base	0.000000	-52.53	0.000000	0.00	52.53	0.00
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375				3.375000	25 Mar 2027		
	230,000.000	Local	110.559604	254,287.09	102.475000	235,692.50	-18,594.59	0.01
		Base	110.559604	254,287.09	102.475000	235,692.50	-18,594.59	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45				1.450000	01 Jun 2027		
	170,000.000	Local	100.295000	170,501.50	93.950898	159,716.53	-10,784.97	0.01
		Base	100.295000	170,501.50	93.950898	159,716.53	-10,784.97	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040		
	10,000.000	Local	101.714200	10,171.42	88.919811	8,891.98	-1,279.44	0.00
		Base	101.714200	10,171.42	88.919811	8,891.98	-1,279.44	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050		
	400,000.000	Local	102.117875	408,471.50	85.367359	341,469.44	-67,002.06	0.02
		Base	102.117875	408,471.50	85.367359	341,469.44	-67,002.06	0.02
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A				1.296570	15 Nov 2037		
	1,258,227.870	Local	100.000000	1,258,227.87	98.829410	1,243,499.18	-14,728.69	0.07
Original Face:	1,280,000.000	Base	100.000000	1,258,227.87	98.829410	1,243,499.18	-14,728.69	0.07
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044		
	1,260,000.000	Local	118.215294	1,489,512.70	90.806000	1,144,155.60	-345,357.10	0.06
		Base	118.215294	1,489,512.70	90.806000	1,144,155.60	-345,357.10	0.06
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25				3.250000	22 Apr 2032		
	540,000.000	Local	99.101787	535,149.65	83.540000	451,116.00	-84,033.65	0.02

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		Base	99.101787	535,149.65	83.540000	451,116.00	-84,033.65	0.02
195325EA9	REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125				4.125000	22 Feb 2042		
	550,000.000	Local	98.535633	541,945.98	78.247000	430,358.50	-111,587.48	0.02
		Base	98.535633	541,945.98	78.247000	430,358.50	-111,587.48	0.02
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033		
	360,000.000	Local	116.995047	421,182.17	108.016868	388,860.72	-32,321.45	0.02
		Base	116.995047	421,182.17	108.016868	388,860.72	-32,321.45	0.02
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034		
	130,000.000	Local	100.545292	130,708.88	106.757157	138,784.30	8,075.42	0.01
		Base	100.545292	130,708.88	106.757157	138,784.30	8,075.42	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025		
	50,000.000	Local	99.953840	49,976.92	101.379732	50,689.87	712.95	0.00
		Base	99.953840	49,976.92	101.379732	50,689.87	712.95	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026		
	210,000.000	Local	103.091652	216,492.47	100.906070	211,902.75	-4,589.72	0.01
		Base	103.091652	216,492.47	100.906070	211,902.75	-4,589.72	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046		
	30,000.000	Local	107.562067	32,268.62	93.828523	28,148.56	-4,120.06	0.00
		Base	107.562067	32,268.62	93.828523	28,148.56	-4,120.06	0.00
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4				4.000000	15 Aug 2047		
	70,000.000	Local	99.302614	69,511.83	102.046773	71,432.74	1,920.91	0.00
		Base	99.302614	69,511.83	102.046773	71,432.74	1,920.91	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.900000	01 Mar 2038		
	10,000.000	Local	99.586700	9,958.67	103.010344	10,301.03	342.36	0.00
		Base	99.586700	9,958.67	103.010344	10,301.03	342.36	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4				4.000000	01 Mar 2048		
	50,000.000	Local	112.457900	56,228.95	102.344065	51,172.03	-5,056.92	0.00
		Base	112.457900	56,228.95	102.344065	51,172.03	-5,056.92	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025		
	490,000.000	Local	100.989296	494,847.55	103.398130	506,650.84	11,803.29	0.03

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.989296	494,847.55	103.398130	506,650.84	11,803.29	0.03
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028		
	970,000.000	Local	100.101119	970,980.85	105.180000	1,020,246.00	49,265.15	0.06
		Base	100.101119	970,980.85	105.180000	1,020,246.00	49,265.15	0.05
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		
	810,000.000	Local	107.321584	869,304.83	106.363186	861,541.81	-7,763.02	0.05
		Base	107.321584	869,304.83	106.363186	861,541.81	-7,763.02	0.05
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25				3.250000	01 Nov 2039		
	30,000.000	Local	101.656333	30,496.90	94.874672	28,462.40	-2,034.50	0.00
		Base	101.656333	30,496.90	94.874672	28,462.40	-2,034.50	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45				3.450000	01 Feb 2050		
	240,000.000	Local	106.162596	254,790.23	93.519483	224,446.76	-30,343.47	0.01
		Base	106.162596	254,790.23	93.519483	224,446.76	-30,343.47	0.01
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030		
	170,000.000	Local	99.853935	169,751.69	101.291802	172,196.06	2,444.37	0.01
		Base	99.853935	169,751.69	101.291802	172,196.06	2,444.37	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040		
	170,000.000	Local	101.412871	172,401.88	100.592018	171,006.43	-1,395.45	0.01
		Base	101.412871	172,401.88	100.592018	171,006.43	-1,395.45	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3				3.300000	01 Apr 2027		
	120,000.000	Local	109.599775	131,519.73	101.318984	121,582.78	-9,936.95	0.01
		Base	109.599775	131,519.73	101.318984	121,582.78	-9,936.95	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8				2.800000	15 Jan 2051		
	550,000.000	Local	91.812016	504,966.09	83.256844	457,912.64	-47,053.45	0.02
		Base	91.812016	504,966.09	83.256844	457,912.64	-47,053.45	0.02
20030NDR9	COMCAST CORP COMPANY GUAR 144A 11/51 2.887				2.887000	01 Nov 2051		
	480,000.000	Local	92.649852	444,719.29	84.252363	404,411.34	-40,307.95	0.02
		Base	92.649852	444,719.29	84.252363	404,411.34	-40,307.95	0.02
20030NDT5	COMCAST CORP COMPANY GUAR 144A 11/56 2.937				2.937000	01 Nov 2056		
	81,000.000	Local	99.876000	80,899.56	82.522076	66,842.88	-14,056.68	0.00

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		Base	99.876000	80,899.56	82.522076	66,842.88	-14,056.68	0.00
203372AX5	COMMSCOPE INC SR SECURED 144A 09/29 4.75				4.750000	01 Sep 2029		
		20,000.000 Local	90.289600	18,057.92	92.250000	18,450.00	392.08	0.00
		Base	90.289600	18,057.92	92.250000	18,450.00	392.08	0.00
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026		
		391,959.760 Local	97.133907	380,725.83	97.343800	381,548.52	822.69	0.02
		Base	97.133907	380,725.83	97.343800	381,548.52	822.69	0.02
20338QAD5	COMMSCOPE INC SR SECURED 144A 03/26 6				6.000000	01 Mar 2026		
		60,000.000 Local	100.493300	60,295.98	101.159000	60,695.40	399.42	0.00
		Base	100.493300	60,295.98	101.159000	60,695.40	399.42	0.00
20754AAB9	FANNIE MAE CAS CAS 2021 R03 1M2 144A				1.749000	25 Dec 2041		
		1,970,000.000 Local	100.000000	1,970,000.00	94.656350	1,864,730.10	-105,269.90	0.10
Original Face:		1,970,000.000 Base	100.000000	1,970,000.00	94.656350	1,864,730.10	-105,269.90	0.10
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A				2.506570	25 Jan 2040		
		221,902.420 Local	100.404480	222,799.97	99.879890	221,635.89	-1,164.08	0.01
Original Face:		550,000.000 Base	100.404480	222,799.97	99.879890	221,635.89	-1,164.08	0.01
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		
		120,000.000 Local	106.224583	127,469.50	123.672886	148,407.46	20,937.96	0.01
		Base	106.224583	127,469.50	123.672886	148,407.46	20,937.96	0.01
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030		
		110,000.000 Local	99.811745	109,792.92	99.686081	109,654.69	-138.23	0.01
		Base	99.811745	109,792.92	99.686081	109,654.69	-138.23	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050		
		80,000.000 Local	99.362013	79,489.61	102.760408	82,208.33	2,718.72	0.00
		Base	99.362013	79,489.61	102.760408	82,208.33	2,718.72	0.00
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983000	19 Oct 2023		
		82,613.080 Local	102.321146	84,530.65	100.141950	82,730.35	-1,800.30	0.00
Original Face:		550,000.000 Base	102.321146	84,530.65	100.141950	82,730.35	-1,800.30	0.00
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.500000	15 Apr 2023		
		100,000.000 Local	101.660490	101,660.49	101.200000	101,200.00	-460.49	0.01

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		Base	101.660490	101,660.49	101.200000	101,200.00	-460.49	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
	240,000.000	Local	100.491729	241,180.15	98.954670	237,491.21	-3,688.94	0.01
		Base	100.491729	241,180.15	98.954670	237,491.21	-3,688.94	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
	660,000.000	Local	101.121459	667,401.63	101.380000	669,108.00	1,706.37	0.04
		Base	101.121459	667,401.63	101.380000	669,108.00	1,706.37	0.04
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75				5.750000	15 Jan 2031		
	250,000.000	Local	121.125472	302,813.68	109.380000	273,450.00	-29,363.68	0.01
		Base	121.125472	302,813.68	109.380000	273,450.00	-29,363.68	0.01
212015AU5	CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268				2.268000	15 Nov 2026		
	170,000.000	Local	100.000000	170,000.00	93.373000	158,734.10	-11,265.90	0.01
		Base	100.000000	170,000.00	93.373000	158,734.10	-11,265.90	0.01
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375				4.375000	04 Aug 2025		
	550,000.000	Local	99.074096	544,907.53	101.748647	559,617.56	14,710.03	0.03
		Base	99.074096	544,907.53	101.748647	559,617.56	14,710.03	0.03
21H030658	GNMA II TBA 30 YR 3 JUMBOS				3.000000	20 May 2051		
	1,200,000.000	Local	100.625000	1,207,500.00	98.666499	1,183,997.99	-23,502.01	0.06
Original Face:	1,200,000.000	Base	100.625000	1,207,500.00	98.666499	1,183,997.99	-23,502.01	0.06
21H030666	GNMA II TBA 30 YR 3 JUMBOS				3.000000	21 Jun 2052		
	3,200,000.000	Local	98.976563	3,167,250.02	98.412593	3,149,202.98	-18,047.04	0.17
Original Face:	3,200,000.000	Base	98.976563	3,167,250.02	98.412593	3,149,202.98	-18,047.04	0.17
21H032654	GNMA II TBA 30 YR 3.5 JUMBOS				3.500000	20 May 2051		
	800,000.000	Local	102.085938	816,687.50	100.314453	802,515.62	-14,171.88	0.04
Original Face:	800,000.000	Base	102.085938	816,687.50	100.314453	802,515.62	-14,171.88	0.04
21H032662	GNMA II TBA 30 YR 3.5 JUMBOS				3.500000	21 Jun 2052		
	1,800,000.000	Local	100.617188	1,811,109.38	100.001953	1,800,035.15	-11,074.23	0.10
Original Face:	1,800,000.000	Base	100.617188	1,811,109.38	100.001953	1,800,035.15	-11,074.23	0.10
21H040665	GNMA II TBA 30 YR 4 JUMBOS				4.000000	21 Jun 2052		
	400,000.000	Local	102.109375	408,437.50	101.277344	405,109.38	-3,328.12	0.02

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Original Face:		400,000.000	Base	102.109375	408,437.50	101.277344	405,109.38	-3,328.12	0.02
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027			
		520,000.000	Local	100.229540	521,193.61	93.094009	484,088.85	-37,104.76	0.03
			Base	100.229540	521,193.61	93.094009	484,088.85	-37,104.76	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030			
		600,000.000	Local	100.988343	605,930.06	89.533199	537,199.19	-68,730.87	0.03
			Base	100.988343	605,930.06	89.533199	537,199.19	-68,730.87	0.03
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR				4.000000	10 Jan 2033			
		250,000.000	Local	99.519508	248,798.77	98.349404	245,873.51	-2,925.26	0.01
			Base	99.519508	248,798.77	98.349404	245,873.51	-2,925.26	0.01
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR				1.907000	16 Jun 2026			
		250,000.000	Local	100.000000	250,000.00	94.509000	236,272.50	-13,727.50	0.01
			Base	100.000000	250,000.00	94.509000	236,272.50	-13,727.50	0.01
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031			
		1,000,000.000	Local	110.824314	1,108,243.14	98.589087	985,890.87	-122,352.27	0.05
			Base	110.824314	1,108,243.14	98.589087	985,890.87	-122,352.27	0.05
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR				2.193000	05 Jun 2026			
		810,000.000	Local	100.000000	810,000.00	93.890683	760,514.53	-49,485.47	0.04
			Base	100.000000	810,000.00	93.890683	760,514.53	-49,485.47	0.04
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR				3.091000	14 May 2032			
		450,000.000	Local	100.000000	450,000.00	90.202482	405,911.17	-44,088.83	0.02
			Base	100.000000	450,000.00	90.202482	405,911.17	-44,088.83	0.02
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55				4.550000	17 Apr 2026			
		300,000.000	Local	109.573793	328,721.38	101.849542	305,548.63	-23,172.75	0.02
			Base	109.573793	328,721.38	101.849542	305,548.63	-23,172.75	0.02
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95				2.950000	09 Apr 2025			
		320,000.000	Local	99.893647	319,659.67	99.011933	316,838.19	-2,821.48	0.02
			Base	99.893647	319,659.67	99.011933	316,838.19	-2,821.48	0.02
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A				2.750000	25 Jul 2057			
		206,981.580	Local	100.021166	207,025.39	99.131220	205,183.37	-1,842.02	0.01

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Original Face:		460,000.000	Base	100.021166	207,025.39	99.131220	205,183.37	-1,842.02	0.01
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A				2.973100	25 Jul 2057			
		960,000.000	Local	85.803695	823,715.47	91.955230	882,770.21	59,054.74	0.05
Original Face:		960,000.000	Base	85.803695	823,715.47	91.955230	882,770.21	59,054.74	0.05
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A				1.097000	15 Jun 2034			
		120,000.000	Local	100.000000	120,000.00	98.942460	118,730.95	-1,269.05	0.01
Original Face:		120,000.000	Base	100.000000	120,000.00	98.942460	118,730.95	-1,269.05	0.01
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
		410,000.000	Local	98.690151	404,629.62	107.996000	442,783.60	38,153.98	0.02
			Base	98.690151	404,629.62	107.996000	442,783.60	38,153.98	0.02
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375				5.375000	12 Jan 2024			
		1,370,000.000	Local	105.236569	1,441,740.99	103.170221	1,413,432.03	-28,308.96	0.08
			Base	105.236569	1,441,740.99	103.170221	1,413,432.03	-28,308.96	0.07
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226				1.226000	22 Jun 2024			
		200,000.000	Local	100.000000	200,000.00	95.365811	190,731.62	-9,268.38	0.01
			Base	100.000000	200,000.00	95.365811	190,731.62	-9,268.38	0.01
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589				2.589000	02 Nov 2023			
		280,000.000	Local	100.000000	280,000.00	99.941503	279,836.21	-163.79	0.02
			Base	100.000000	280,000.00	99.941503	279,836.21	-163.79	0.01
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026			
		730,920.480	Local	99.696866	728,704.81	99.196400	725,046.80	-3,658.01	0.04
			Base	99.696866	728,704.81	99.196400	725,046.80	-3,658.01	0.04
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1				3.100000	15 Apr 2030			
		60,000.000	Local	99.844200	59,906.52	100.167324	60,100.39	193.87	0.00
			Base	99.844200	59,906.52	100.167324	60,100.39	193.87	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75				3.750000	15 Apr 2050			
		340,000.000	Local	110.537965	375,829.08	106.692934	362,755.98	-13,073.10	0.02
			Base	110.537965	375,829.08	106.692934	362,755.98	-13,073.10	0.02
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027			
		589,500.000	Local	99.246088	585,055.69	99.450000	586,257.75	1,202.06	0.03

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		Base	99.246088	585,055.69	99.450000	586,257.75	1,202.06	0.03
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8				3.800000	19 Apr 2023		
	80,000.000	Local	94.397875	75,518.30	100.625000	80,500.00	4,981.70	0.00
		Base	94.397875	75,518.30	100.625000	80,500.00	4,981.70	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9				2.900000	28 Oct 2024		
	380,000.000	Local	93.482866	355,234.89	97.750000	371,450.00	16,215.11	0.02
		Base	93.482866	355,234.89	97.750000	371,450.00	16,215.11	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025		
	1,700,000.000	Local	100.456239	1,707,756.06	107.490448	1,827,337.62	119,581.56	0.10
		Base	100.456239	1,707,756.06	107.490448	1,827,337.62	119,581.56	0.10
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026		
	360,000.000	Local	99.989714	359,962.97	108.598500	390,954.60	30,991.63	0.02
		Base	99.989714	359,962.97	108.598500	390,954.60	30,991.63	0.02
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027		
	430,000.000	Local	100.905402	433,893.23	103.125000	443,437.50	9,544.27	0.02
		Base	100.905402	433,893.23	103.125000	443,437.50	9,544.27	0.02
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B					01 Dec 2027		
	634,900.000	Local	99.734388	633,213.63	98.232100	623,675.60	-9,538.03	0.03
		Base	99.734388	633,213.63	98.232100	623,675.60	-9,538.03	0.03
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
	50,000.000	Local	101.095540	50,547.77	115.501341	57,750.67	7,202.90	0.00
		Base	101.095540	50,547.77	115.501341	57,750.67	7,202.90	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
	150,000.000	Local	113.592753	170,389.13	105.755485	158,633.23	-11,755.90	0.01
		Base	113.592753	170,389.13	105.755485	158,633.23	-11,755.90	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	1,740,000.000	Local	102.971576	1,791,705.42	108.982551	1,896,296.39	104,590.97	0.10
		Base	102.971576	1,791,705.42	108.982551	1,896,296.39	104,590.97	0.10
25179MBB8	DEVON ENERGY CORPORATION SR UNSECURED 08/23 8.25				8.250000	01 Aug 2023		
	30,000.000	Local	108.785100	32,635.53	105.959689	31,787.91	-847.62	0.00

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	108.785100	32,635.53	105.959689	31,787.91	-847.62	0.00
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027		
		19,000.000 Local	104.332947	19,823.26	103.713940	19,705.65	-117.61	0.00
		Base	104.332947	19,823.26	103.713940	19,705.65	-117.61	0.00
25179MBE2	DEVON ENERGY CORPORATION SR UNSECURED 06/28 5.875				5.875000	15 Jun 2028		
		13,000.000 Local	107.273231	13,945.52	105.909076	13,768.18	-177.34	0.00
		Base	107.273231	13,945.52	105.909076	13,768.18	-177.34	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029		
		330,000.000 Local	100.187658	330,619.27	99.031993	326,805.58	-3,813.69	0.02
		Base	100.187658	330,619.27	99.031993	326,805.58	-3,813.69	0.02
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4				4.400000	24 Mar 2051		
		260,000.000 Local	98.759873	256,775.67	101.391495	263,617.89	6,842.22	0.01
		Base	98.759873	256,775.67	101.391495	263,617.89	6,842.22	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037		
		80,000.000 Local	130.029738	104,023.79	133.266278	106,613.02	2,589.23	0.01
		Base	130.029738	104,023.79	133.266278	106,613.02	2,589.23	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
		180,000.000 Local	98.241139	176,834.05	99.750000	179,550.00	2,715.95	0.01
		Base	98.241139	176,834.05	99.750000	179,550.00	2,715.95	0.01
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
		170,000.000 Local	105.372335	179,132.97	99.185500	168,615.35	-10,517.62	0.01
		Base	105.372335	179,132.97	99.185500	168,615.35	-10,517.62	0.01
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125				5.125000	01 Jun 2029		
		260,000.000 Local	99.720785	259,274.04	85.159000	221,413.40	-37,860.64	0.01
		Base	99.720785	259,274.04	85.159000	221,413.40	-37,860.64	0.01
25470XBE4	DISH DBS CORP SR SECURED 144A 12/26 5.25				5.250000	01 Dec 2026		
		140,000.000 Local	100.000000	140,000.00	95.195000	133,273.00	-6,727.00	0.01
		Base	100.000000	140,000.00	95.195000	133,273.00	-6,727.00	0.01
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75				5.750000	01 Dec 2028		
		20,000.000 Local	93.768550	18,753.71	94.625000	18,925.00	171.29	0.00

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		Base	93.768550	18,753.71	94.625000	18,925.00	171.29	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038		
	1,309,046.480	Local	99.990543	1,308,922.68	102.122400	1,336,829.68	27,907.00	0.07
Original Face:	2,000,000.000	Base	99.990543	1,308,922.68	102.122400	1,336,829.68	27,907.00	0.07
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023		
	30,000.000	Local	101.866467	30,559.94	100.724777	30,217.43	-342.51	0.00
		Base	101.866467	30,559.94	100.724777	30,217.43	-342.51	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		
	50,000.000	Local	104.573540	52,286.77	115.225000	57,612.50	5,325.73	0.00
		Base	104.573540	52,286.77	115.225000	57,612.50	5,325.73	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040		
	190,000.000	Local	105.082611	199,656.96	118.032324	224,261.42	24,604.46	0.01
		Base	105.082611	199,656.96	118.032324	224,261.42	24,604.46	0.01
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029		
	280,000.000	Local	110.738393	310,067.50	101.753642	284,910.20	-25,157.30	0.02
		Base	110.738393	310,067.50	101.753642	284,910.20	-25,157.30	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035		
	190,000.000	Local	112.524479	213,796.51	102.682579	195,096.90	-18,699.61	0.01
		Base	112.524479	213,796.51	102.682579	195,096.90	-18,699.61	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026		
	190,000.000	Local	103.313568	196,295.78	103.657000	196,948.30	652.52	0.01
		Base	103.313568	196,295.78	103.657000	196,948.30	652.52	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050		
	800,000.000	Local	127.622659	1,020,981.27	122.325275	978,602.20	-42,379.07	0.05
		Base	127.622659	1,020,981.27	122.325275	978,602.20	-42,379.07	0.05
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030		
	100,000.000	Local	99.966550	99,966.55	108.283605	108,283.61	8,317.06	0.01
		Base	99.966550	99,966.55	108.283605	108,283.61	8,317.06	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027		
	520,000.000	Local	105.330398	547,718.07	100.000000	520,000.00	-27,718.07	0.03

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		Base	105.330398	547,718.07	100.000000	520,000.00	-27,718.07	0.03
26884LAH2	EQT CORP SR UNSECURED 02/25 6.625				6.625000	01 Feb 2025		
	20,000.000	Local	107.315550	21,463.11	105.630000	21,126.00	-337.11	0.00
		Base	107.315550	21,463.11	105.630000	21,126.00	-337.11	0.00
26884LAL3	EQT CORP SR UNSECURED 01/29 5				5.000000	15 Jan 2029		
	120,000.000	Local	111.255875	133,507.05	103.234000	123,880.80	-9,626.25	0.01
		Base	111.255875	133,507.05	103.234000	123,880.80	-9,626.25	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125				3.125000	15 May 2026		
	10,000.000	Local	102.446900	10,244.69	96.822000	9,682.20	-562.49	0.00
		Base	102.446900	10,244.69	96.822000	9,682.20	-562.49	0.00
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625				3.625000	15 May 2031		
	250,000.000	Local	105.497496	263,743.74	95.250000	238,125.00	-25,618.74	0.01
		Base	105.497496	263,743.74	95.250000	238,125.00	-25,618.74	0.01
26885BAC4	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/28 5.5				5.500000	15 Jul 2028		
	30,000.000	Local	98.804433	29,641.33	100.772500	30,231.75	590.42	0.00
		Base	98.804433	29,641.33	100.772500	30,231.75	590.42	0.00
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022		
	460,000.000	Local	99.879850	459,447.31	100.546219	462,512.61	3,065.30	0.03
		Base	99.879850	459,447.31	100.546219	462,512.61	3,065.30	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
	50,000.000	Local	100.635300	50,317.65	104.041054	52,020.53	1,702.88	0.00
		Base	100.635300	50,317.65	104.041054	52,020.53	1,702.88	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		
	330,000.000	Local	93.312973	307,932.81	87.625000	289,162.50	-18,770.31	0.02
		Base	93.312973	307,932.81	87.625000	289,162.50	-18,770.31	0.02
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625				4.625000	02 Nov 2031		
	1,220,000.000	Local	98.134364	1,197,239.24	90.835000	1,108,187.00	-89,052.24	0.06
		Base	98.134364	1,197,239.24	90.835000	1,108,187.00	-89,052.24	0.06
27943UAK2	EDELMAN FINANCIAL CENTER LLC 2021 TERM LOAN B					07 Apr 2028		
	319,362.860	Local	99.957735	319,227.88	98.750000	315,370.82	-3,857.06	0.02

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		Base	99.957735	319,227.88	98.750000	315,370.82	-3,857.06	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5				2.500000	11 Oct 2022		
		440,000.000	99.963073	439,837.52	100.470000	442,068.00	2,230.48	0.02
		Base	99.963073	439,837.52	100.470000	442,068.00	2,230.48	0.02
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049		
		2,840,000.000	101.311481	2,877,246.05	91.516000	2,599,054.40	-278,191.65	0.14
		Base	101.311481	2,877,246.05	91.516000	2,599,054.40	-278,191.65	0.14
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
		290,000.000	100.559424	291,622.33	97.250000	282,025.00	-9,597.33	0.02
		Base	100.559424	291,622.33	97.250000	282,025.00	-9,597.33	0.01
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				7.125000	31 Dec 2099		
		520,000.000	98.062519	509,925.10	98.000000	509,600.00	-325.10	0.03
		Base	98.062519	509,925.10	98.000000	509,600.00	-325.10	0.03
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		
		160,000.000	98.906263	158,250.02	98.280016	157,248.03	-1,001.99	0.01
		Base	98.906263	158,250.02	98.280016	157,248.03	-1,001.99	0.01
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95				4.950000	15 Jun 2028		
		90,000.000	104.749822	94,274.84	104.866622	94,379.96	105.12	0.01
		Base	104.749822	94,274.84	104.866622	94,379.96	105.12	0.00
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9				2.900000	15 May 2025		
		180,000.000	99.953956	179,917.12	97.927882	176,270.19	-3,646.93	0.01
		Base	99.953956	179,917.12	97.927882	176,270.19	-3,646.93	0.01
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75				3.750000	15 May 2030		
		1,610,000.000	101.442035	1,633,216.77	98.388254	1,584,050.89	-49,165.88	0.09
		Base	101.442035	1,633,216.77	98.388254	1,584,050.89	-49,165.88	0.08
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25				6.250000	15 Apr 2049		
		570,000.000	119.311009	680,072.75	114.696539	653,770.27	-26,302.48	0.04
		Base	119.311009	680,072.75	114.696539	653,770.27	-26,302.48	0.03
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
		10,000.000	140.982700	14,098.27	132.735375	13,273.54	-824.73	0.00

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		Base	140.982700	14,098.27	132.735375	13,273.54	-824.73	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85				4.850000	15 Mar 2044		
	10,000.000	Local	114.825000	11,482.50	105.964473	10,596.45	-886.05	0.00
		Base	114.825000	11,482.50	105.964473	10,596.45	-886.05	0.00
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR				5.375000	15 Feb 2078		
	130,000.000	Local	92.375562	120,088.23	92.922419	120,799.14	710.91	0.01
		Base	92.375562	120,088.23	92.922419	120,799.14	710.91	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028		
	530,000.000	Local	101.658513	538,790.12	104.086788	551,659.98	12,869.86	0.03
		Base	101.658513	538,790.12	104.086788	551,659.98	12,869.86	0.03
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
	30,000.000	Local	114.690467	34,407.14	106.606633	31,981.99	-2,425.15	0.00
		Base	114.690467	34,407.14	106.606633	31,981.99	-2,425.15	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125				3.125000	31 Jul 2029		
	10,000.000	Local	101.699300	10,169.93	98.208012	9,820.80	-349.13	0.00
		Base	101.699300	10,169.93	98.208012	9,820.80	-349.13	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2				4.200000	31 Jan 2050		
	360,000.000	Local	107.354078	386,474.68	99.207083	357,145.50	-29,329.18	0.02
		Base	107.354078	386,474.68	99.207083	357,145.50	-29,329.18	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8				2.800000	31 Jan 2030		
	1,760,000.000	Local	102.119891	1,797,310.08	96.133459	1,691,948.88	-105,361.20	0.09
		Base	102.119891	1,797,310.08	96.133459	1,691,948.88	-105,361.20	0.09
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051		
	300,000.000	Local	103.702987	311,108.96	91.449000	274,347.00	-36,761.96	0.01
		Base	103.702987	311,108.96	91.449000	274,347.00	-36,761.96	0.01
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026		
	300,000.000	Local	99.374743	298,124.23	101.250000	303,750.00	5,625.77	0.02
		Base	99.374743	298,124.23	101.250000	303,750.00	5,625.77	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026		
	330,000.000	Local	100.122373	330,403.83	101.036375	333,420.04	3,016.21	0.02

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		Base	100.122373	330,403.83	101.036375	333,420.04	3,016.21	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
	470,000.000	Local	112.331909	527,959.97	107.879584	507,034.04	-20,925.93	0.03
		Base	112.331909	527,959.97	107.879584	507,034.04	-20,925.93	0.03
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
	40,000.000	Local	120.500450	48,200.18	111.431009	44,572.40	-3,627.78	0.00
		Base	120.500450	48,200.18	111.431009	44,572.40	-3,627.78	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025		
	770,000.000	Local	102.016605	785,527.86	100.600833	774,626.41	-10,901.45	0.04
		Base	102.016605	785,527.86	100.600833	774,626.41	-10,901.45	0.04
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030		
	290,000.000	Local	100.000000	290,000.00	102.703220	297,839.34	7,839.34	0.02
		Base	100.000000	290,000.00	102.703220	297,839.34	7,839.34	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
	30,000.000	Local	100.154567	30,046.37	99.685669	29,905.70	-140.67	0.00
		Base	100.154567	30,046.37	99.685669	29,905.70	-140.67	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
	500,000.000	Local	112.414476	562,072.38	96.882854	484,414.27	-77,658.11	0.03
		Base	112.414476	562,072.38	96.882854	484,414.27	-77,658.11	0.03
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					18 Feb 2027		
	49,074.750	Local	90.170281	44,250.84	98.625000	48,399.97	4,149.13	0.00
		Base	90.170281	44,250.84	98.625000	48,399.97	4,149.13	0.00
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.200000	25 May 2045		
	440,183.700	Local	0.090932	400.27	0.001000	4.40	-395.87	0.00
Original Face:	4,480,000.000	Base	0.090932	400.27	0.001000	4.40	-395.87	0.00
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2				2.856570	25 May 2030		
	549,231.330	Local	100.000000	549,231.33	101.159210	555,598.07	6,366.74	0.03
Original Face:	850,000.000	Base	100.000000	549,231.33	101.159210	555,598.07	6,366.74	0.03
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR				3.012000	01 Nov 2048		
	1,325,352.160	Local	103.874854	1,376,707.62	100.507973	1,332,084.59	-44,623.03	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
Original Face:	4,000,000.000	Base		103.874854	1,376,707.62	100.507973	1,332,084.59	-44,623.03	0.07	
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR					2.872000	01 Nov 2047			
	412,673.750	Local		103.949275	428,971.37	100.827803	416,089.88	-12,881.49	0.02	
Original Face:	1,100,000.000	Base		103.949275	428,971.37	100.827803	416,089.88	-12,881.49	0.02	
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR					3.089000	01 Feb 2050			
	483,442.240	Local		103.539105	500,551.77	100.599573	486,340.83	-14,210.94	0.03	
Original Face:	1,600,000.000	Base		103.539105	500,551.77	100.599573	486,340.83	-14,210.94	0.03	
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038			
	20,480.780	Local		106.278325	21,766.63	109.559844	22,438.71	672.08	0.00	
Original Face:	400,000.000	Base		106.278325	21,766.63	109.559844	22,438.71	672.08	0.00	
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038			
	17,243.410	Local		104.984513	18,102.91	110.312985	19,021.72	918.81	0.00	
Original Face:	700,000.000	Base		104.984513	18,102.91	110.312985	19,021.72	918.81	0.00	
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.000000	01 Jun 2041			
	58,328.080	Local		108.989890	63,571.71	106.915122	62,361.54	-1,210.17	0.00	
Original Face:	700,000.000	Base		108.989890	63,571.71	106.915122	62,361.54	-1,210.17	0.00	
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039			
	10,292.080	Local		107.651612	11,079.59	108.248114	11,140.98	61.39	0.00	
Original Face:	200,000.000	Base		107.651612	11,079.59	108.248114	11,140.98	61.39	0.00	
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.500000	01 Jun 2038			
	110,443.610	Local		106.720832	117,866.34	106.568891	117,698.53	-167.81	0.01	
Original Face:	700,000.000	Base		106.720832	117,866.34	106.568891	117,698.53	-167.81	0.01	
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039			
	19,349.870	Local		107.246715	20,752.10	109.965309	21,278.14	526.04	0.00	
Original Face:	200,000.000	Base		107.246715	20,752.10	109.965309	21,278.14	526.04	0.00	
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.000000	01 Jul 2047			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5					3.500000	01 Feb 2048			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	

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		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5					5.000000	01 Jul 2048		
	61,925.890	Local		104.073918	64,448.70	106.020426	65,654.09	1,205.39	0.00
Original Face:	320,230.000	Base		104.073918	64,448.70	106.020426	65,654.09	1,205.39	0.00
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	0.000	Local		0.000000	-17.56	0.000000	0.00	17.56	0.00
		Base		0.000000	-17.56	0.000000	0.00	17.56	0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	0.000	Local		0.000000	0.81	0.000000	0.00	-0.81	0.00
		Base		0.000000	0.81	0.000000	0.00	-0.81	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
	24,303.050	Local		98.209566	23,867.92	99.687278	24,227.05	359.13	0.00
Original Face:	100,000.000	Base		98.209566	23,867.92	99.687278	24,227.05	359.13	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	23,734.280	Local		98.212712	23,310.08	99.686972	23,659.99	349.91	0.00
Original Face:	100,000.000	Base		98.212712	23,310.08	99.686972	23,659.99	349.91	0.00
3131WLCE6	FED HM LN PC POOL Z17269 FR 03/38 FIXED 5					5.000000	01 Mar 2038		
	101,497.370	Local		104.920443	106,491.49	108.267844	109,889.01	3,397.52	0.01
Original Face:	4,500,000.000	Base		104.920443	106,491.49	108.267844	109,889.01	3,397.52	0.01
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5					4.500000	01 Jul 2023		
	4,662.590	Local		101.506673	4,732.84	103.654543	4,832.99	100.15	0.00
Original Face:	875,000.000	Base		101.506673	4,732.84	103.654543	4,832.99	100.15	0.00
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
	28,079.730	Local		100.498402	28,219.68	101.594887	28,527.57	307.89	0.00
Original Face:	100,000.000	Base		100.498402	28,219.68	101.594887	28,527.57	307.89	0.00
3131XYWF2	FED HM LN PC POOL ZM5146 FR 12/47 FIXED 4					4.000000	01 Dec 2047		
	331,359.860	Local		106.885339	354,175.11	103.177171	341,887.73	-12,287.38	0.02
Original Face:	1,300,000.000	Base		106.885339	354,175.11	103.177171	341,887.73	-12,287.38	0.02
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5					5.000000	01 Aug 2048		
	47,708.610	Local		104.707620	49,954.55	105.653388	50,405.76	451.21	0.00

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Original Face:	304,578.000	Base		104.707620	49,954.55	105.653388	50,405.76	451.21	0.00	
3131Y6S34	FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5					3.500000	01 Nov 2042			
	85,554.430	Local		104.158814	89,112.48	101.902841	87,182.39	-1,930.09	0.00	
Original Face:	300,000.000	Base		104.158814	89,112.48	101.902841	87,182.39	-1,930.09	0.00	
3131Y6VF3	FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5					3.500000	01 Feb 2043			
	27,770.370	Local		104.184496	28,932.42	102.176618	28,374.82	-557.60	0.00	
Original Face:	100,000.000	Base		104.184496	28,932.42	102.176618	28,374.82	-557.60	0.00	
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048			
	26,218.420	Local		105.638059	27,696.63	106.670832	27,967.41	270.78	0.00	
Original Face:	120,000.020	Base		105.638059	27,696.63	106.670832	27,967.41	270.78	0.00	
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048			
	2,807.140	Local		108.480161	3,045.19	103.221342	2,897.57	-147.62	0.00	
Original Face:	10,000.000	Base		108.480161	3,045.19	103.221342	2,897.57	-147.62	0.00	
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048			
	26,634.820	Local		106.645511	28,404.84	101.234719	26,963.69	-1,441.15	0.00	
Original Face:	100,000.000	Base		106.645511	28,404.84	101.234719	26,963.69	-1,441.15	0.00	
31329QM57	FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4					4.000000	01 Apr 2049			
	447,276.380	Local		107.921950	482,709.39	103.322849	462,138.70	-20,570.69	0.03	
Original Face:	1,500,000.000	Base		107.921950	482,709.39	103.322849	462,138.70	-20,570.69	0.02	
3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5					5.500000	01 Apr 2038			
	17,642.230	Local		99.572163	17,566.75	110.231031	19,447.21	1,880.46	0.00	
Original Face:	1,768,109.000	Base		99.572163	17,566.75	110.231031	19,447.21	1,880.46	0.00	
3132A36E5	FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6					6.000000	01 Oct 2036			
	52,675.610	Local		108.317512	57,056.91	110.643752	58,282.27	1,225.36	0.00	
Original Face:	600,000.000	Base		108.317512	57,056.91	110.643752	58,282.27	1,225.36	0.00	
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132A5HY4	FED HM LN PC POOL ZS4747 FR 12/47 FIXED 3.5					3.500000	01 Dec 2047			
	62,430.660	Local		106.475616	66,473.43	101.365271	63,283.01	-3,190.42	0.00	

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Original Face:		300,000.000	Base	106.475616	66,473.43	101.365271	63,283.01	-3,190.42	0.00
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3				3.000000	01 Sep 2032			
		104,544.840	Local	104.466629	109,214.47	101.072265	105,665.84	-3,548.63	0.01
Original Face:		400,000.000	Base	104.466629	109,214.47	101.072265	105,665.84	-3,548.63	0.01
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3				3.000000	01 Oct 2032			
		55,278.850	Local	104.866418	57,968.95	101.072346	55,871.63	-2,097.32	0.00
Original Face:		200,000.000	Base	104.866418	57,968.95	101.072346	55,871.63	-2,097.32	0.00
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5				3.500000	01 Jan 2038			
		355,067.290	Local	108.067764	383,713.28	102.445390	363,750.07	-19,963.21	0.02
Original Face:		900,000.000	Base	108.067764	383,713.28	102.445390	363,750.07	-19,963.21	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3				3.000000	01 Jan 2046			
		221,094.110	Local	108.534691	239,963.81	99.975147	221,039.16	-18,924.65	0.01
Original Face:		400,000.000	Base	108.534691	239,963.81	99.975147	221,039.16	-18,924.65	0.01
3132AEPP5	FED HM LN PC POOL ZT2230 FR 07/48 FIXED 4				4.000000	01 Jul 2048			
		214,071.310	Local	105.889589	226,679.23	102.581186	219,596.89	-7,082.34	0.01
Original Face:		300,000.000	Base	105.889589	226,679.23	102.581186	219,596.89	-7,082.34	0.01
3132DM3S2	FED HM LN PC POOL SD0809 FR 01/52 FIXED 3				3.000000	01 Jan 2052			
		196,883.410	Local	102.302754	201,417.15	98.224610	193,387.96	-8,029.19	0.01
Original Face:		200,000.000	Base	102.302754	201,417.15	98.224610	193,387.96	-8,029.19	0.01
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5				2.500000	01 Jan 2052			
		199,145.670	Local	100.529015	200,199.18	96.233586	191,645.02	-8,554.16	0.01
Original Face:		200,000.000	Base	100.529015	200,199.18	96.233586	191,645.02	-8,554.16	0.01
3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4				4.000000	01 Jul 2047			
		43,449.560	Local	108.981978	47,352.19	104.019747	45,196.12	-2,156.07	0.00
Original Face:		100,000.000	Base	108.981978	47,352.19	104.019747	45,196.12	-2,156.07	0.00
3132DMPV1	FED HM LN PC POOL SD0436 FR 09/50 FIXED 2.5				2.500000	01 Sep 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2				2.000000	01 Apr 2051			
		171,570.220	Local	100.166346	171,855.62	93.258771	160,004.28	-11,851.34	0.01

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Original Face:	200,000.000	Base	100.166346		171,855.62	93.258771	160,004.28	-11,851.34	0.01	
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	549,443.600	Local	100.904448		554,413.03	93.113701	511,607.27	-42,805.76	0.03	
Original Face:	600,000.000	Base	100.904448		554,413.03	93.113701	511,607.27	-42,805.76	0.03	
3132DMV28	FED HM LN PC POOL SD0633 FR 02/51 FIXED 3.5					3.500000	01 Feb 2051			
	265,933.280	Local	107.590957		286,120.16	100.352616	266,871.00	-19,249.16	0.01	
Original Face:	400,000.000	Base	107.590957		286,120.16	100.352616	266,871.00	-19,249.16	0.01	
3132DMWN1	FED HM LN PC POOL SD0653 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051			
	381,464.850	Local	104.377433		398,163.22	95.860184	365,672.91	-32,490.31	0.02	
Original Face:	400,000.000	Base	104.377433		398,163.22	95.860184	365,672.91	-32,490.31	0.02	
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051			
	294,629.830	Local	93.656250		275,939.25	93.165713	274,493.98	-1,445.27	0.01	
Original Face:	300,000.000	Base	93.656250		275,939.25	93.165713	274,493.98	-1,445.27	0.01	
3132DNA37	FED HM LN PC POOL SD0926 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051			
	200,000.000	Local	95.328125		190,656.25	95.742758	191,485.52	829.27	0.01	
Original Face:	200,000.000	Base	95.328125		190,656.25	95.742758	191,485.52	829.27	0.01	
3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5					2.500000	01 Nov 2051			
	2,662,528.170	Local	98.359310		2,618,844.33	96.109903	2,558,953.24	-59,891.09	0.14	
Original Face:	2,700,000.000	Base	98.359310		2,618,844.33	96.109903	2,558,953.24	-59,891.09	0.14	
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043			
	16,545.460	Local	104.223152		17,244.20	101.701816	16,827.03	-417.17	0.00	
Original Face:	100,000.000	Base	104.223152		17,244.20	101.701816	16,827.03	-417.17	0.00	
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042			
	19,290.970	Local	107.844136		20,804.18	104.138019	20,089.23	-714.95	0.00	
Original Face:	100,000.000	Base	107.844136		20,804.18	104.138019	20,089.23	-714.95	0.00	
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042			
	11,133.140	Local	104.217858		11,602.72	101.762607	11,329.37	-273.35	0.00	
Original Face:	100,000.000	Base	104.217858		11,602.72	101.762607	11,329.37	-273.35	0.00	
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043			
	25,770.310	Local	104.228354		26,859.97	101.792769	26,232.31	-627.66	0.00	

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Original Face:	100,000.000	Base		104.228354	26,859.97	101.792769	26,232.31	-627.66	0.00	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043			
	24,497.830	Local		101.915639	24,967.12	104.865872	25,689.86	722.74	0.00	
Original Face:	100,000.000	Base		101.915639	24,967.12	104.865872	25,689.86	722.74	0.00	
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044			
	51,585.080	Local		105.707600	54,529.35	105.831403	54,593.21	63.86	0.00	
Original Face:	200,000.000	Base		105.707600	54,529.35	105.831403	54,593.21	63.86	0.00	
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043			
	284,871.030	Local		105.690200	301,080.76	107.282797	305,617.61	4,536.85	0.02	
Original Face:	1,000,000.000	Base		105.690200	301,080.76	107.282797	305,617.61	4,536.85	0.02	
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044			
	227,403.940	Local		105.702069	240,370.67	106.848171	242,976.95	2,606.28	0.01	
Original Face:	800,000.000	Base		105.702069	240,370.67	106.848171	242,976.95	2,606.28	0.01	
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043			
	56,534.720	Local		102.341552	57,858.51	104.138581	58,874.46	1,015.95	0.00	
Original Face:	200,000.000	Base		102.341552	57,858.51	104.138581	58,874.46	1,015.95	0.00	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043			
	35,873.540	Local		105.690322	37,914.86	106.494958	38,203.51	288.65	0.00	
Original Face:	100,000.000	Base		105.690322	37,914.86	106.494958	38,203.51	288.65	0.00	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043			
	127,640.650	Local		104.990142	134,010.10	102.160059	130,397.76	-3,612.34	0.01	
Original Face:	500,000.000	Base		104.990142	134,010.10	102.160059	130,397.76	-3,612.34	0.01	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043			
	26,372.320	Local		102.567844	27,049.52	104.727905	27,619.18	569.66	0.00	
Original Face:	100,000.000	Base		102.567844	27,049.52	104.727905	27,619.18	569.66	0.00	
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043			
	31,858.900	Local		102.567854	32,676.99	104.640976	33,337.46	660.47	0.00	
Original Face:	100,000.000	Base		102.567854	32,676.99	104.640976	33,337.46	660.47	0.00	
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043			
	62,343.830	Local		102.870934	64,133.68	104.640559	65,236.93	1,103.25	0.00	

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Original Face:	200,000.000	Base		102.870934	64,133.68	104.640559	65,236.93	1,103.25	0.00	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043			
	53,324.780	Local		102.671891	54,749.56	104.599463	55,777.43	1,027.87	0.00	
Original Face:	200,000.000	Base		102.671891	54,749.56	104.599463	55,777.43	1,027.87	0.00	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044			
	19,069.350	Local		108.098965	20,613.77	106.458727	20,300.99	-312.78	0.00	
Original Face:	100,000.000	Base		108.098965	20,613.77	106.458727	20,300.99	-312.78	0.00	
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045			
	133,930.390	Local		103.539518	138,670.88	104.296480	139,684.68	1,013.80	0.01	
Original Face:	482,939.000	Base		103.539518	138,670.88	104.296480	139,684.68	1,013.80	0.01	
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046			
	45,317.220	Local		103.572836	46,936.33	104.170563	47,207.20	270.87	0.00	
Original Face:	323,530.000	Base		103.572836	46,936.33	104.170563	47,207.20	270.87	0.00	
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046			
	58,407.020	Local		100.652062	58,787.87	102.023160	59,588.69	800.82	0.00	
Original Face:	200,000.000	Base		100.652062	58,787.87	102.023160	59,588.69	800.82	0.00	
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047			
	167,264.840	Local		105.841461	177,035.55	104.246551	174,367.83	-2,667.72	0.01	
Original Face:	902,639.000	Base		105.841461	177,035.55	104.246551	174,367.83	-2,667.72	0.01	
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046			
	617,323.610	Local		97.644663	602,783.56	99.591539	614,802.08	12,018.52	0.03	
Original Face:	1,500,000.000	Base		97.644663	602,783.56	99.591539	614,802.08	12,018.52	0.03	
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4					4.000000	01 Jun 2048			
	434,617.920	Local		108.923334	473,400.33	103.651381	450,487.48	-22,912.85	0.02	
Original Face:	1,400,000.000	Base		108.923334	473,400.33	103.651381	450,487.48	-22,912.85	0.02	
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	

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		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			
		19,878.180	Local	104.011534	20,675.60	106.055269	21,081.86	406.26	0.00
Original Face:		100,000.000	Base	104.011534	20,675.60	106.055269	21,081.86	406.26	0.00
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3				3.000000	01 Sep 2048			
		46,663.370	Local	101.264654	47,253.50	99.015773	46,204.10	-1,049.40	0.00
Original Face:		100,000.000	Base	101.264654	47,253.50	99.015773	46,204.10	-1,049.40	0.00
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047			
		995,218.640	Local	97.340527	968,751.07	99.529582	990,536.95	21,785.88	0.05
Original Face:		2,200,000.000	Base	97.340527	968,751.07	99.529582	990,536.95	21,785.88	0.05
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047			
		479,115.420	Local	96.028928	460,089.40	99.533340	476,879.58	16,790.18	0.03
Original Face:		800,000.000	Base	96.028928	460,089.40	99.533340	476,879.58	16,790.18	0.03
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023			
		225,558.270	Local	101.523092	228,993.73	103.728792	233,968.87	4,975.14	0.01
Original Face:		83,014,648.000	Base	101.523092	228,993.73	103.728792	233,968.87	4,975.14	0.01
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050			
		48,916.050	Local	105.573304	51,642.29	101.046873	49,428.14	-2,214.15	0.00
Original Face:		100,000.000	Base	105.573304	51,642.29	101.046873	49,428.14	-2,214.15	0.00
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3				3.000000	01 Mar 2050			
		39,700.410	Local	104.277588	41,398.63	98.515005	39,110.86	-2,287.77	0.00
Original Face:		100,000.000	Base	104.277588	41,398.63	98.515005	39,110.86	-2,287.77	0.00
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3				3.000000	01 Aug 2050			
		70,497.140	Local	105.778816	74,571.04	98.288260	69,290.41	-5,280.63	0.00
Original Face:		100,000.000	Base	105.778816	74,571.04	98.288260	69,290.41	-5,280.63	0.00
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3				3.000000	01 Sep 2050			
		72,559.340	Local	106.372522	77,183.20	98.340030	71,354.88	-5,828.32	0.00
Original Face:		100,000.000	Base	106.372522	77,183.20	98.340030	71,354.88	-5,828.32	0.00
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5				2.500000	01 Nov 2050			
		173,328.750	Local	107.090480	185,618.59	96.081332	166,536.57	-19,082.02	0.01

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Original Face:	200,000.000	Base	107.090480		185,618.59	96.081332	166,536.57	-19,082.02	0.01	
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050			
	167,271.970	Local	106.760678		178,580.69	95.977104	160,542.79	-18,037.90	0.01	
Original Face:	200,000.000	Base	106.760678		178,580.69	95.977104	160,542.79	-18,037.90	0.01	
3133ACNQ7	FED HM LN PC POOL QB5799 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050			
	72,284.420	Local	105.846350		76,510.42	95.833529	69,272.71	-7,237.71	0.00	
Original Face:	100,000.000	Base	105.846350		76,510.42	95.833529	69,272.71	-7,237.71	0.00	
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051			
	174,049.700	Local	106.089347		184,648.19	95.688339	166,545.27	-18,102.92	0.01	
Original Face:	200,000.000	Base	106.089347		184,648.19	95.688339	166,545.27	-18,102.92	0.01	
3133AF6L0	FED HM LN PC POOL QB8975 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	96,095.710	Local	103.376582		99,340.46	93.150704	89,513.83	-9,826.63	0.00	
Original Face:	100,000.000	Base	103.376582		99,340.46	93.150704	89,513.83	-9,826.63	0.00	
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	84,553.740	Local	103.540565		87,547.42	93.259068	78,854.03	-8,693.39	0.00	
Original Face:	100,000.000	Base	103.540565		87,547.42	93.259068	78,854.03	-8,693.39	0.00	
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	85,405.820	Local	103.465361		88,365.44	93.228075	79,622.20	-8,743.24	0.00	
Original Face:	100,000.000	Base	103.465361		88,365.44	93.228075	79,622.20	-8,743.24	0.00	
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	80,482.030	Local	103.465333		83,271.00	93.228040	75,031.82	-8,239.18	0.00	
Original Face:	100,000.000	Base	103.465333		83,271.00	93.228040	75,031.82	-8,239.18	0.00	
3133AGC31	FED HM LN PC POOL QB9090 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	93,155.360	Local	100.893046		93,987.28	93.103868	86,731.24	-7,256.04	0.00	
Original Face:	100,000.000	Base	100.893046		93,987.28	93.103868	86,731.24	-7,256.04	0.00	
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	534,053.530	Local	103.233086		551,319.94	93.290399	498,220.67	-53,099.27	0.03	
Original Face:	600,000.000	Base	103.233086		551,319.94	93.290399	498,220.67	-53,099.27	0.03	
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	371,133.600	Local	100.105851		371,526.45	93.166075	345,770.61	-25,755.84	0.02	

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Original Face:	400,000.000	Base	100.105851		371,526.45	93.166075	345,770.61	-25,755.84	0.02	
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	27,116.550	Local	99.879078		27,083.76	93.197113	25,271.84	-1,811.92	0.00	
Original Face:	30,000.000	Base	99.879078		27,083.76	93.197113	25,271.84	-1,811.92	0.00	
3133AGRB7	FED HM LN PC POOL QB9482 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	86,371.250	Local	100.604854		86,893.67	93.181603	80,482.12	-6,411.55	0.00	
Original Face:	100,000.000	Base	100.604854		86,893.67	93.181603	80,482.12	-6,411.55	0.00	
3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	89,045.370	Local	100.861909		89,812.86	93.259280	83,043.07	-6,769.79	0.00	
Original Face:	100,000.000	Base	100.861909		89,812.86	93.259280	83,043.07	-6,769.79	0.00	
3133AHAA5	FED HM LN PC POOL QB9901 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051			
	483,938.370	Local	100.163353		484,728.90	95.829796	463,757.15	-20,971.75	0.03	
Original Face:	500,000.000	Base	100.163353		484,728.90	95.829796	463,757.15	-20,971.75	0.02	
3133AHB63	FED HM LN PC POOL QB9961 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	185,028.940	Local	100.559480		186,064.14	93.103996	172,269.34	-13,794.80	0.01	
Original Face:	200,000.000	Base	100.559480		186,064.14	93.103996	172,269.34	-13,794.80	0.01	
3133AJ6W8	FED HM LN PC POOL QC0885 FR 04/51 FIXED 2					2.000000	01 Apr 2051			
	94,162.110	Local	100.136127		94,290.29	93.258720	87,814.38	-6,475.91	0.00	
Original Face:	100,000.000	Base	100.136127		94,290.29	93.258720	87,814.38	-6,475.91	0.00	
3133AJBJ1	FED HM LN PC POOL QC0041 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	170,675.690	Local	100.544348		171,604.76	93.212639	159,091.31	-12,513.45	0.01	
Original Face:	200,000.000	Base	100.544348		171,604.76	93.212639	159,091.31	-12,513.45	0.01	
3133AJE90	FED HM LN PC POOL QC0160 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	82,920.880	Local	100.559485		83,384.81	93.320669	77,382.32	-6,002.49	0.00	
Original Face:	100,000.000	Base	100.559485		83,384.81	93.320669	77,382.32	-6,002.49	0.00	
3133AJFA6	FED HM LN PC POOL QC0161 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	178,179.020	Local	100.529249		179,122.03	93.181558	166,029.99	-13,092.04	0.01	
Original Face:	200,000.000	Base	100.529249		179,122.03	93.181558	166,029.99	-13,092.04	0.01	
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051			
	178,603.590	Local	103.311507		184,518.06	96.263515	171,930.09	-12,587.97	0.01	

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Original Face:		200,000.000	Base	103.311507	184,518.06	96.263515	171,930.09	-12,587.97	0.01
3133AJKJ1	FED HM LN PC POOL QC0297 FR 04/51 FIXED 2				2.000000	01 Apr 2051			
		194,816.020	Local	100.332693	195,464.16	93.150656	181,472.40	-13,991.76	0.01
Original Face:		200,000.000	Base	100.332693	195,464.16	93.150656	181,472.40	-13,991.76	0.01
3133AKJH4	FED HM LN PC POOL QC1164 FR 04/51 FIXED 2				2.000000	01 Apr 2051			
		86,592.310	Local	100.438388	86,971.92	93.290046	80,782.01	-6,189.91	0.00
Original Face:		100,000.000	Base	100.438388	86,971.92	93.290046	80,782.01	-6,189.91	0.00
3133ALHV3	FED HM LN PC POOL QC2044 FR 05/51 FIXED 2.5				2.500000	01 May 2051			
		92,967.130	Local	105.611790	98,184.25	96.573242	89,781.37	-8,402.88	0.00
Original Face:		100,000.000	Base	105.611790	98,184.25	96.573242	89,781.37	-8,402.88	0.00
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5				2.500000	01 Aug 2051			
		672,553.360	Local	100.544538	676,215.67	96.108134	646,378.48	-29,837.19	0.04
Original Face:		700,000.000	Base	100.544538	676,215.67	96.108134	646,378.48	-29,837.19	0.03
3133AR4L6	FED HM LN PC POOL QC7127 FR 09/51 FIXED 2				2.000000	01 Sep 2051			
		95,699.400	Local	93.624997	89,598.56	93.072506	89,069.83	-528.73	0.00
Original Face:		100,000.000	Base	93.624997	89,598.56	93.072506	89,069.83	-528.73	0.00
3133ARAC9	FED HM LN PC POOL QC6303 FR 09/51 FIXED 2				2.000000	01 Sep 2051			
		96,892.460	Local	93.625004	90,715.57	93.072644	90,180.37	-535.20	0.00
Original Face:		100,000.000	Base	93.625004	90,715.57	93.072644	90,180.37	-535.20	0.00
3133ARH40	FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5				2.500000	01 Sep 2051			
		93,904.160	Local	104.356814	97,995.39	96.108214	90,249.61	-7,745.78	0.00
Original Face:		100,000.000	Base	104.356814	97,995.39	96.108214	90,249.61	-7,745.78	0.00
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3				3.000000	01 Oct 2051			
		296,382.540	Local	99.843749	295,919.44	98.567663	292,137.34	-3,782.10	0.02
Original Face:		300,000.000	Base	99.843749	295,919.44	98.567663	292,137.34	-3,782.10	0.02
3133AWH72	FED HM LN PC POOL QD0254 FR 11/51 FIXED 2				2.000000	01 Nov 2051			
		98,338.430	Local	99.938305	98,277.76	93.010181	91,464.75	-6,813.01	0.00
Original Face:		100,000.000	Base	99.938305	98,277.76	93.010181	91,464.75	-6,813.01	0.00
3133AWL77	FED HM LN PC POOL QD0350 FR 11/51 FIXED 2				2.000000	01 Nov 2051			
		297,752.150	Local	100.215911	298,395.03	92.979161	276,847.45	-21,547.58	0.02

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Original Face:		300,000.000	Base	100.215911	298,395.03	92.979161	276,847.45	-21,547.58	0.01
3133AWWM2	FED HM LN PC POOL QD0652 FR 11/51 FIXED 2				2.000000	01 Nov 2051			
		297,720.490	Local	100.215911	298,363.30	92.979098	276,817.83	-21,545.47	0.02
Original Face:		300,000.000	Base	100.215911	298,363.30	92.979098	276,817.83	-21,545.47	0.01
3133B1TB7	FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5				2.500000	01 Jan 2052			
		99,547.000	Local	100.186706	99,732.86	96.200767	95,764.98	-3,967.88	0.01
Original Face:		100,000.000	Base	100.186706	99,732.86	96.200767	95,764.98	-3,967.88	0.01
3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5				2.500000	01 Feb 2052			
		298,328.000	Local	100.404545	299,534.87	96.109734	286,722.25	-12,812.62	0.02
Original Face:		300,000.000	Base	100.404545	299,534.87	96.109734	286,722.25	-12,812.62	0.02
3133B3ZF7	FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5				2.500000	01 Feb 2052			
		99,584.020	Local	100.840215	100,420.74	96.233585	95,833.27	-4,587.47	0.01
Original Face:		100,000.000	Base	100.840215	100,420.74	96.233585	95,833.27	-4,587.47	0.01
3133B6T83	FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5				2.500000	01 Mar 2052			
		200,000.000	Local	95.296875	190,593.75	95.798430	191,596.86	1,003.11	0.01
Original Face:		200,000.000	Base	95.296875	190,593.75	95.798430	191,596.86	1,003.11	0.01
3133D3X67	FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5				2.500000	01 Apr 2041			
		86,023.230	Local	104.153948	89,596.59	96.794798	83,266.01	-6,330.58	0.00
Original Face:		100,000.000	Base	104.153948	89,596.59	96.794798	83,266.01	-6,330.58	0.00
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049			
		280,947.740	Local	101.774825	285,934.07	99.518911	279,596.13	-6,337.94	0.02
Original Face:		500,000.000	Base	101.774825	285,934.07	99.518911	279,596.13	-6,337.94	0.01
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5				3.500000	01 May 2050			
		251,069.570	Local	107.805199	270,666.05	101.046295	253,696.50	-16,969.55	0.01
Original Face:		480,000.000	Base	107.805199	270,666.05	101.046295	253,696.50	-16,969.55	0.01
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050			
		34,087.160	Local	105.690764	36,026.98	102.601517	34,973.94	-1,053.04	0.00
Original Face:		100,000.000	Base	105.690764	36,026.98	102.601517	34,973.94	-1,053.04	0.00
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050			
		110,339.150	Local	104.693801	115,518.25	100.618561	111,021.66	-4,496.59	0.01

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Original Face:	300,000.000	Base	104.693801		115,518.25	100.618561	111,021.66	-4,496.59	0.01	
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050			
	2,309,944.610	Local	106.906516		2,469,481.30	98.290906	2,270,465.49	-199,015.81	0.12	
Original Face:	3,140,000.000	Base	106.906516		2,469,481.30	98.290906	2,270,465.49	-199,015.81	0.12	
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050			
	862,420.200	Local	106.829795		921,321.73	98.291890	847,689.11	-73,632.62	0.05	
Original Face:	1,300,000.000	Base	106.829795		921,321.73	98.291890	847,689.11	-73,632.62	0.04	
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051			
	593,217.580	Local	104.415823		619,413.02	95.757119	568,048.06	-51,364.96	0.03	
Original Face:	700,000.000	Base	104.415823		619,413.02	95.757119	568,048.06	-51,364.96	0.03	
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050			
	441,199.830	Local	100.317423		442,600.30	93.171704	411,073.40	-31,526.90	0.02	
Original Face:	500,000.000	Base	100.317423		442,600.30	93.171704	411,073.40	-31,526.90	0.02	
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050			
	774,681.670	Local	106.431638		824,506.39	95.860866	742,616.56	-81,889.83	0.04	
Original Face:	900,000.000	Base	106.431638		824,506.39	95.860866	742,616.56	-81,889.83	0.04	
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2					2.000000	01 Jun 2051			
	188,541.440	Local	101.155926		190,720.84	93.041391	175,421.58	-15,299.26	0.01	
Original Face:	200,000.000	Base	101.155926		190,720.84	93.041391	175,421.58	-15,299.26	0.01	
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	804,685.060	Local	103.165258		830,155.42	93.228248	750,193.78	-79,961.64	0.04	
Original Face:	900,000.000	Base	103.165258		830,155.42	93.228248	750,193.78	-79,961.64	0.04	
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051			
	1,846,711.260	Local	100.748630		1,860,536.30	93.365277	1,724,187.08	-136,349.22	0.09	
Original Face:	2,000,000.000	Base	100.748630		1,860,536.30	93.365277	1,724,187.08	-136,349.22	0.09	
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2					2.000000	01 May 2051			
	383,561.860	Local	100.707038		386,273.79	93.072956	356,992.36	-29,281.43	0.02	
Original Face:	400,000.000	Base	100.707038		386,273.79	93.072956	356,992.36	-29,281.43	0.02	
3133KMFR1	FED HM LN PC POOL RA5576 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051			
	1,511,445.940	Local	104.499448		1,579,452.67	95.860115	1,448,873.82	-130,578.85	0.08	

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Original Face:	1,600,000.000	Base	104.499448		1,579,452.67	95.860115	1,448,873.82	-130,578.85	0.08
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	394,135.480	Local	97.609375		384,713.18	96.449202	380,140.53	-4,572.65	0.02
Original Face:	400,000.000	Base	97.609375		384,713.18	96.449202	380,140.53	-4,572.65	0.02
3133KNKL6	FED HM LN PC POOL RA6599 FR 01/52 FIXED 3.5					3.500000	01 Jan 2052		
	190,606.440	Local	106.484713		202,966.72	100.687312	191,916.50	-11,050.22	0.01
Original Face:	200,000.000	Base	106.484713		202,966.72	100.687312	191,916.50	-11,050.22	0.01
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
	1,341,426.240	Local	102.821768		1,379,278.18	94.228561	1,264,006.64	-115,271.54	0.07
Original Face:	1,400,000.000	Base	102.821768		1,379,278.18	94.228561	1,264,006.64	-115,271.54	0.07
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
	760,000.000	Local	124.026901		942,604.45	131.106177	996,406.95	53,802.50	0.05
		Base	124.026901		942,604.45	131.106177	996,406.95	53,802.50	0.05
3136A03E5	FANNIE MAE FNR 2011 87 SG					6.093430	25 Apr 2040		
	82,131.950	Local	20.584705		16,906.62	5.206980	4,276.59	-12,630.03	0.00
Original Face:	1,000,000.000	Base	20.584705		16,906.62	5.206980	4,276.59	-12,630.03	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA					6.093430	25 Oct 2041		
	102,942.590	Local	0.000010		0.01	12.642260	13,014.27	13,014.26	0.00
Original Face:	1,000,000.000	Base	0.000010		0.01	12.642260	13,014.27	13,014.26	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B					6.500000	25 Jun 2039		
	4,527.280	Local	110.643919		5,009.16	105.834160	4,791.41	-217.75	0.00
Original Face:	200,000.000	Base	110.643919		5,009.16	105.834160	4,791.41	-217.75	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
	26,897.920	Local	113.062869		30,411.56	114.731820	30,860.47	448.91	0.00
Original Face:	400,000.000	Base	113.062869		30,411.56	114.731820	30,860.47	448.91	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
	40,927.640	Local	109.903943		44,981.09	109.936920	44,994.59	13.50	0.00
Original Face:	600,000.000	Base	109.903943		44,981.09	109.936920	44,994.59	13.50	0.00
3136A65Y6	FANNIE MAE FNR 2012 74 SA					6.193430	25 Mar 2042		
	38,772.310	Local	0.000026		0.01	10.926360	4,236.40	4,236.39	0.00

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Original Face:		300,000.000 Base	0.000026	0.01	10.926360	4,236.40	4,236.39	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS				6.143430	25 Jul 2042		
		7,192.970 Local	50.883710	3,660.05	14.357410	1,032.72	-2,627.33	0.00
Original Face:		100,000.000 Base	50.883710	3,660.05	14.357410	1,032.72	-2,627.33	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS				6.193430	25 Feb 2041		
		461.540 Local	1,637.738874	7,558.82	0.504350	2.33	-7,556.49	0.00
Original Face:		100,000.000 Base	1,637.738874	7,558.82	0.504350	2.33	-7,556.49	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2				0.414779	25 Sep 2022		
		2,296,445.250 Local	2.669626	61,306.50	0.001000	22.96	-61,283.54	0.00
Original Face:		10,375,000.000 Base	2.669626	61,306.50	0.001000	22.96	-61,283.54	0.00
3136ABQF3	FANNIE MAE FNR 2013 9 BC				6.500000	25 Jul 2042		
		73,554.660 Local	114.329384	84,094.59	112.074160	82,435.77	-1,658.82	0.00
Original Face:		700,000.000 Base	114.329384	84,094.59	112.074160	82,435.77	-1,658.82	0.00
3136ABQH9	FANNIE MAE FNR 2013 9 CB				5.500000	25 Apr 2042		
		175,163.180 Local	110.499238	193,553.98	107.442740	188,200.12	-5,353.86	0.01
Original Face:		1,200,000.000 Base	110.499238	193,553.98	107.442740	188,200.12	-5,353.86	0.01
3136AKTB9	FANNIE MAE FNR 2014 47 AI				1.610710	25 Aug 2044		
		106,251.350 Local	18.784552	19,958.84	4.690530	4,983.75	-14,975.09	0.00
Original Face:		800,000.000 Base	18.784552	19,958.84	4.690530	4,983.75	-14,975.09	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2				0.470508	25 Dec 2024		
		5,349,167.910 Local	2.949841	157,791.93	1.126360	60,250.89	-97,541.04	0.00
Original Face:		9,885,000.000 Base	2.949841	157,791.93	1.126360	60,250.89	-97,541.04	0.00
3136APB68	FANNIE MAE FNR 2015 55 IO				1.401697	25 Aug 2055		
		17,198.590 Local	5.430387	933.95	3.586150	616.77	-317.18	0.00
Original Face:		100,000.000 Base	5.430387	933.95	3.586150	616.77	-317.18	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS				5.693430	25 Aug 2045		
		142,215.920 Local	16.103155	22,901.25	17.363210	24,693.25	1,792.00	0.00
Original Face:		400,000.000 Base	16.103155	22,901.25	17.363210	24,693.25	1,792.00	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A				2.898000	25 Jun 2027		
		99,485.940 Local	101.360051	100,839.00	100.444310	99,927.97	-911.03	0.01

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Original Face:	100,000.000	Base	101.360051	100,839.00	100.444310	99,927.97	-911.03	0.01	
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027		
	96,602.290	Local	107.042307	103,405.32	101.464680	98,017.20	-5,388.12	0.01	
Original Face:	100,000.000	Base	107.042307	103,405.32	101.464680	98,017.20	-5,388.12	0.01	
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.120806	25 Apr 2028		
	97,518.040	Local	104.273445	101,685.42	100.710550	98,210.95	-3,474.47	0.01	
Original Face:	100,000.000	Base	104.273445	101,685.42	100.710550	98,210.95	-3,474.47	0.01	
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	100,000.000	Local	102.691220	102,691.22	105.843740	105,843.74	3,152.52	0.01	
Original Face:	100,000.000	Base	102.691220	102,691.22	105.843740	105,843.74	3,152.52	0.01	
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
	140,000.000	Local	101.052471	141,473.46	102.588800	143,624.32	2,150.86	0.01	
Original Face:	140,000.000	Base	101.052471	141,473.46	102.588800	143,624.32	2,150.86	0.01	
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	175,259.090	Local	101.858814	178,516.83	103.093130	180,680.08	2,163.25	0.01	
Original Face:	220,000.000	Base	101.858814	178,516.83	103.093130	180,680.08	2,163.25	0.01	
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
	183,568.870	Local	100.519315	184,522.17	99.904370	183,393.32	-1,128.85	0.01	
Original Face:	200,000.000	Base	100.519315	184,522.17	99.904370	183,393.32	-1,128.85	0.01	
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
	91,057.680	Local	102.259337	93,114.98	97.988290	89,225.86	-3,889.12	0.00	
Original Face:	100,000.000	Base	102.259337	93,114.98	97.988290	89,225.86	-3,889.12	0.00	
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	310,676.850	Local	99.488485	309,087.69	80.121460	248,918.83	-60,168.86	0.01	
Original Face:	300,000.000	Base	99.488485	309,087.69	80.121460	248,918.83	-60,168.86	0.01	
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.460240	25 Sep 2034		
	1,276,975.000	Local	9.348620	119,379.54	9.222530	117,769.40	-1,610.14	0.01	
Original Face:	1,300,000.000	Base	9.348620	119,379.54	9.222530	117,769.40	-1,610.14	0.01	
3136BBEL2	FANNIE MAE FNR 2020 57 NI					2.500000	25 Aug 2050		
	352,271.150	Local	10.938912	38,534.63	16.289440	57,383.00	18,848.37	0.00	

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Original Face:	400,000.000	Base		10.938912	38,534.63	16.289440	57,383.00	18,848.37	0.00
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
	341,577.400	Local		10.606185	36,228.33	16.790390	57,352.18	21,123.85	0.00
Original Face:	400,000.000	Base		10.606185	36,228.33	16.790390	57,352.18	21,123.85	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
	251,342.330	Local		12.514685	31,454.70	16.328290	41,039.90	9,585.20	0.00
Original Face:	300,000.000	Base		12.514685	31,454.70	16.328290	41,039.90	9,585.20	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
	1,167,710.430	Local		11.341754	132,438.84	14.440190	168,619.60	36,180.76	0.01
Original Face:	1,400,000.000	Base		11.341754	132,438.84	14.440190	168,619.60	36,180.76	0.01
3136BDR26	FANNIE MAE FNR 2021 3 QI					2.500000	25 Feb 2051		
	791,040.280	Local		11.780698	93,190.07	14.455080	114,345.51	21,155.44	0.01
Original Face:	900,000.000	Base		11.780698	93,190.07	14.455080	114,345.51	21,155.44	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	641,383.230	Local		12.841857	82,365.52	16.448960	105,500.87	23,135.35	0.01
Original Face:	700,000.000	Base		12.841857	82,365.52	16.448960	105,500.87	23,135.35	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
	119,444.920	Local		10.851947	12,962.10	4.870790	5,817.91	-7,144.19	0.00
Original Face:	1,400,000.000	Base		10.851947	12,962.10	4.870790	5,817.91	-7,144.19	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
	78,036.070	Local		52.873101	41,260.09	10.307214	8,043.34	-33,216.75	0.00
Original Face:	800,000.000	Base		52.873101	41,260.09	10.307214	8,043.34	-33,216.75	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
	138,203.650	Local		52.030977	71,908.71	18.380690	25,402.78	-46,505.93	0.00
Original Face:	1,600,000.000	Base		52.030977	71,908.71	18.380690	25,402.78	-46,505.93	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
	38,926.920	Local		18.253872	7,105.67	16.103090	6,268.44	-837.23	0.00
Original Face:	700,000.000	Base		18.253872	7,105.67	16.103090	6,268.44	-837.23	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	7,946.860	Local		104.225317	8,282.64	106.224169	8,441.49	158.85	0.00

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Original Face:	700,000.000	Base	104.225317		8,282.64	106.224169	8,441.49	158.85	0.00	
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038			
	22,084.710	Local	105.864510		23,379.87	108.086876	23,870.67	490.80	0.00	
Original Face:	861,059.000	Base	105.864510		23,379.87	108.086876	23,870.67	490.80	0.00	
3137AGE55	FREDDIE MAC FHR 3947 SG					5.553430	15 Oct 2041			
	123,903.360	Local	136.256022		168,825.79	13.539050	16,775.34	-152,050.45	0.00	
Original Face:	1,300,000.000	Base	136.256022		168,825.79	13.539050	16,775.34	-152,050.45	0.00	
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.603430	15 Aug 2042			
	87,335.970	Local	59.410550		51,886.78	15.769560	13,772.50	-38,114.28	0.00	
Original Face:	500,000.000	Base	59.410550		51,886.78	15.769560	13,772.50	-38,114.28	0.00	
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027			
	370,547.520	Local	4.233819		15,688.31	4.234760	15,691.80	3.49	0.00	
Original Face:	3,000,000.000	Base	4.233819		15,688.31	4.234760	15,691.80	3.49	0.00	
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043			
	69,867.940	Local	89.182220		62,309.78	95.535470	66,748.66	4,438.88	0.00	
Original Face:	200,000.000	Base	89.182220		62,309.78	95.535470	66,748.66	4,438.88	0.00	
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027			
	68,708.580	Local	22.123321		15,200.62	4.445130	3,054.19	-12,146.43	0.00	
Original Face:	700,000.000	Base	22.123321		15,200.62	4.445130	3,054.19	-12,146.43	0.00	
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.553430	15 Feb 2044			
	47,477.260	Local	26.309374		12,490.97	13.843540	6,572.53	-5,918.44	0.00	
Original Face:	200,000.000	Base	26.309374		12,490.97	13.843540	6,572.53	-5,918.44	0.00	
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.603430	15 May 2044			
	94,550.080	Local	30.811798		29,132.58	14.714010	13,912.11	-15,220.47	0.00	
Original Face:	400,000.000	Base	30.811798		29,132.58	14.714010	13,912.11	-15,220.47	0.00	
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.569999	15 Apr 2041			
	194,956.140	Local	27.375260		53,369.75	4.184140	8,157.24	-45,212.51	0.00	
Original Face:	1,600,000.000	Base	27.375260		53,369.75	4.184140	8,157.24	-45,212.51	0.00	
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050			
	162,709.880	Local	11.358462		18,481.34	14.601570	23,758.20	5,276.86	0.00	

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	Original Face:	200,000.000	Base	11.358462	18,481.34	14.601570	23,758.20	5,276.86	0.00
3137F86B4	FREDDIE MAC FHR 5059 IB					2.500000	25 Jan 2051		
		743,790.620	Local	13.558176	100,844.44	16.586540	123,369.13	22,524.69	0.01
	Original Face:	800,000.000	Base	13.558176	100,844.44	16.586540	123,369.13	22,524.69	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
		94,902.790	Local	96.596928	91,673.18	97.839420	92,852.34	1,179.16	0.01
	Original Face:	1,100,000.000	Base	96.596928	91,673.18	97.839420	92,852.34	1,179.16	0.00
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					0.879647	25 Jun 2029		
		996,935.900	Local	5.309207	52,929.39	5.387040	53,705.34	775.95	0.00
	Original Face:	1,000,000.000	Base	5.309207	52,929.39	5.387040	53,705.34	775.95	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.308072	25 Jul 2026		
		1,024,406.240	Local	8.840163	90,559.18	4.414690	45,224.36	-45,334.82	0.00
	Original Face:	1,040,000.000	Base	8.840163	90,559.18	4.414690	45,224.36	-45,334.82	0.00
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					2.608230	27 Oct 2028		
		7,580,000.000	Local	14.264299	1,081,233.85	13.746220	1,041,963.48	-39,270.37	0.06
	Original Face:	7,580,000.000	Base	14.264299	1,081,233.85	13.746220	1,041,963.48	-39,270.37	0.06
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
		220,784.340	Local	11.213345	24,757.31	15.046680	33,220.71	8,463.40	0.00
	Original Face:	300,000.000	Base	11.213345	24,757.31	15.046680	33,220.71	8,463.40	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
		520,271.860	Local	10.404737	54,132.92	16.867580	87,757.27	33,624.35	0.00
	Original Face:	600,000.000	Base	10.404737	54,132.92	16.867580	87,757.27	33,624.35	0.00
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
		182,398.370	Local	9.072181	16,547.51	16.950180	30,916.85	14,369.34	0.00
	Original Face:	200,000.000	Base	9.072181	16,547.51	16.950180	30,916.85	14,369.34	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.330222	25 Jul 2035		
		389,421.310	Local	3.278146	12,765.80	13.303680	51,807.36	39,041.56	0.00
	Original Face:	390,000.000	Base	4.190939	16,320.41	13.303680	51,807.36	35,486.95	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
		453,898.820	Local	11.037222	50,097.82	13.932460	63,239.27	13,141.45	0.00

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Original Face:	500,000.000	Base		11.037222	50,097.82	13.932460	63,239.27	13,141.45	0.00	
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.356570	25 Dec 2027			
	80,283.930	Local		105.627428	84,801.85	100.304360	80,528.28	-4,273.57	0.00	
Original Face:	720,000.000	Base		105.627428	84,801.85	100.304360	80,528.28	-4,273.57	0.00	
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					9.806570	25 Apr 2028			
	1,507,201.820	Local		99.995848	1,507,139.24	101.887210	1,535,645.88	28,506.64	0.08	
Original Face:	1,530,000.000	Base		99.995848	1,507,139.24	101.887210	1,535,645.88	28,506.64	0.08	
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					4.906570	25 Mar 2030			
	850,000.000	Local		100.000000	850,000.00	104.252400	886,145.40	36,145.40	0.05	
Original Face:	850,000.000	Base		100.000000	850,000.00	104.252400	886,145.40	36,145.40	0.05	
3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049			
	777,987.820	Local		12.560521	97,719.32	14.121390	109,862.69	12,143.37	0.01	
Original Face:	800,000.000	Base		12.560521	97,719.32	14.121390	109,862.69	12,143.37	0.01	
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 2033			
	8,873.190	Local		104.255290	9,250.77	108.083563	9,590.46	339.69	0.00	
Original Face:	700,000.000	Base		104.255290	9,250.77	108.083563	9,590.46	339.69	0.00	
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041			
	77,705.870	Local		104.608532	81,286.97	105.766810	82,187.02	900.05	0.00	
Original Face:	1,400,000.000	Base		104.608532	81,286.97	105.766810	82,187.02	900.05	0.00	
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042			
	13,870.830	Local		107.616631	14,927.32	104.082609	14,437.12	-490.20	0.00	
Original Face:	100,000.000	Base		107.616631	14,927.32	104.082609	14,437.12	-490.20	0.00	
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042			
	79,119.640	Local		107.616465	85,145.76	102.242192	80,893.65	-4,252.11	0.00	
Original Face:	500,000.000	Base		107.616465	85,145.76	102.242192	80,893.65	-4,252.11	0.00	
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039			
	32,775.860	Local		109.356764	35,842.62	111.644817	36,592.55	749.93	0.00	
Original Face:	300,000.000	Base		109.356764	35,842.62	111.644817	36,592.55	749.93	0.00	
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043			
	27,223.070	Local		102.672366	27,950.57	104.567866	28,466.58	516.01	0.00	

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Original Face:	100,000.000	Base		102.672366	27,950.57	104.567866	28,466.58	516.01	0.00	
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040			
	93,599.580	Local		107.343879	100,473.42	110.909177	103,810.52	3,337.10	0.01	
Original Face:	900,000.000	Base		107.343879	100,473.42	110.909177	103,810.52	3,337.10	0.01	
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044			
	21,666.480	Local		106.624057	23,101.68	106.157526	23,000.60	-101.08	0.00	
Original Face:	100,000.000	Base		106.624057	23,101.68	106.157526	23,000.60	-101.08	0.00	
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038			
	144,652.280	Local		107.753829	155,868.37	106.191426	153,608.32	-2,260.05	0.01	
Original Face:	800,000.000	Base		107.753829	155,868.37	106.191426	153,608.32	-2,260.05	0.01	
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046			
	38,421.920	Local		101.427805	38,970.51	99.362262	38,176.89	-793.62	0.00	
Original Face:	100,000.000	Base		101.427805	38,970.51	99.362262	38,176.89	-793.62	0.00	
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028			
	270,000.000	Local		98.768826	266,675.83	101.329798	273,590.45	6,914.62	0.01	
Original Face:	270,000.000	Base		98.768826	266,675.83	101.329798	273,590.45	6,914.62	0.01	
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042			
	20,012.140	Local		107.786074	21,570.30	104.650119	20,942.73	-627.57	0.00	
Original Face:	100,000.000	Base		107.786074	21,570.30	104.650119	20,942.73	-627.57	0.00	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043			
	29,221.120	Local		102.796163	30,038.19	104.710064	30,597.45	559.26	0.00	
Original Face:	100,000.000	Base		102.796163	30,038.19	104.710064	30,597.45	559.26	0.00	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043			
	18,667.100	Local		102.674545	19,166.36	104.700230	19,544.50	378.14	0.00	
Original Face:	100,000.000	Base		102.674545	19,166.36	104.700230	19,544.50	378.14	0.00	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042			
	31,218.120	Local		106.293909	33,182.96	104.315660	32,565.39	-617.57	0.00	
Original Face:	200,000.000	Base		106.293909	33,182.96	104.315660	32,565.39	-617.57	0.00	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043			
	21,282.610	Local		108.127528	23,012.36	104.707010	22,284.38	-727.98	0.00	

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Original Face:	100,000.000	Base	108.127528		23,012.36	104.707010	22,284.38	-727.98	0.00
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	18,538.320	Local	107.695034		19,964.85	104.687537	19,407.31	-557.54	0.00
Original Face:	100,000.000	Base	107.695034		19,964.85	104.687537	19,407.31	-557.54	0.00
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	25,171.790	Local	102.357957		25,765.33	104.458397	26,294.05	528.72	0.00
Original Face:	100,000.000	Base	102.357957		25,765.33	104.458397	26,294.05	528.72	0.00
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
	46,557.320	Local	106.199412		49,443.60	106.141936	49,416.84	-26.76	0.00
Original Face:	551,126.000	Base	106.199412		49,443.60	106.141936	49,416.84	-26.76	0.00
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	167,581.420	Local	109.096826		182,826.01	106.528135	178,521.36	-4,304.65	0.01
Original Face:	600,000.000	Base	109.096826		182,826.01	106.528135	178,521.36	-4,304.65	0.01
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	108,363.820	Local	109.311087		118,453.67	106.539239	115,449.99	-3,003.68	0.01
Original Face:	300,000.000	Base	109.311087		118,453.67	106.539239	115,449.99	-3,003.68	0.01
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	27,560.250	Local	109.303000		30,124.18	106.641298	29,390.61	-733.57	0.00
Original Face:	100,000.000	Base	109.303000		30,124.18	106.641298	29,390.61	-733.57	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
	68,320.270	Local	105.832178		72,304.83	104.446372	71,358.04	-946.79	0.00
Original Face:	300,000.000	Base	105.832178		72,304.83	104.446372	71,358.04	-946.79	0.00
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	176,047.000	Local	109.088749		192,047.47	106.019233	186,643.68	-5,403.79	0.01
Original Face:	700,000.000	Base	109.088749		192,047.47	106.019233	186,643.68	-5,403.79	0.01
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
	669,879.370	Local	106.193638		711,369.27	104.450390	699,691.61	-11,677.66	0.04
Original Face:	1,900,000.000	Base	106.193638		711,369.27	104.450390	699,691.61	-11,677.66	0.04
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	646,296.320	Local	103.809595		670,917.59	101.449610	655,665.10	-15,252.49	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	3,800,000.000	Base	103.809595		670,917.59	101.449610	655,665.10	-15,252.49	0.03
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	617,586.080	Local	98.501190		608,329.64	99.525393	614,654.97	6,325.33	0.03
Original Face:	1,700,000.000	Base	98.501190		608,329.64	99.525393	614,654.97	6,325.33	0.03
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	151,902.820	Local	95.911419		145,692.15	99.504948	151,150.82	5,458.67	0.01
Original Face:	300,000.000	Base	95.911419		145,692.15	99.504948	151,150.82	5,458.67	0.01
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	33,827.100	Local	101.427406		34,309.95	99.505568	33,659.85	-650.10	0.00
Original Face:	100,000.000	Base	101.427406		34,309.95	99.505568	33,659.85	-650.10	0.00
3138WJ5M6	FNMA POOL AS8951 FN 03/47 FIXED 3.5					3.500000	01 Mar 2047		
	318,085.240	Local	106.727873		339,485.61	101.480316	322,793.91	-16,691.70	0.02
Original Face:	1,100,000.000	Base	106.727873		339,485.61	101.480316	322,793.91	-16,691.70	0.02
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
	99,120.280	Local	106.734515		105,795.55	101.325524	100,434.14	-5,361.41	0.01
Original Face:	400,000.000	Base	106.734515		105,795.55	101.325524	100,434.14	-5,361.41	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	244,897.070	Local	107.099268		262,282.97	103.548886	253,588.19	-8,694.78	0.01
Original Face:	1,000,000.000	Base	107.099268		262,282.97	103.548886	253,588.19	-8,694.78	0.01
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	18,876.020	Local	102.590112		19,364.93	103.379697	19,513.97	149.04	0.00
Original Face:	100,000.000	Base	102.590112		19,364.93	103.379697	19,513.97	149.04	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	56,990.960	Local	102.795917		58,584.38	104.540530	59,578.65	994.27	0.00
Original Face:	200,000.000	Base	102.795917		58,584.38	104.540530	59,578.65	994.27	0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	26,563.360	Local	102.677334		27,274.55	104.861931	27,854.85	580.30	0.00
Original Face:	100,000.000	Base	102.677334		27,274.55	104.861931	27,854.85	580.30	0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	60,514.820	Local	102.799033		62,208.65	104.520046	63,250.12	1,041.47	0.00

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Original Face:	200,000.000	Base	102.799033		62,208.65	104.520046	63,250.12	1,041.47	0.00	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043			
	47,448.710	Local	102.622116		48,692.87	104.510636	49,588.95	896.08	0.00	
Original Face:	200,000.000	Base	102.622116		48,692.87	104.510636	49,588.95	896.08	0.00	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043			
	1,493,658.050	Local	105.642871		1,577,943.24	104.552644	1,561,658.98	-16,284.26	0.09	
Original Face:	4,898,873.000	Base	105.642871		1,577,943.24	104.552644	1,561,658.98	-16,284.26	0.08	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043			
	91,555.390	Local	106.157912		97,193.29	105.647204	96,725.71	-467.58	0.01	
Original Face:	715,719.000	Base	106.157912		97,193.29	105.647204	96,725.71	-467.58	0.01	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044			
	9,245.320	Local	106.481441		9,844.55	103.792770	9,595.97	-248.58	0.00	
Original Face:	498,051.000	Base	106.481441		9,844.55	103.792770	9,595.97	-248.58	0.00	
3138XZQF1	FNMA POOL AW9453 FN 08/44 FIXED 3.5					3.500000	01 Aug 2044			
	34,453.380	Local	107.233485		36,945.56	102.057772	35,162.35	-1,783.21	0.00	
Original Face:	200,000.000	Base	107.233485		36,945.56	102.057772	35,162.35	-1,783.21	0.00	
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045			
	110,411.150	Local	107.203856		118,365.01	101.954788	112,569.45	-5,795.56	0.01	
Original Face:	600,000.000	Base	107.203856		118,365.01	101.954788	112,569.45	-5,795.56	0.01	
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045			
	354,923.210	Local	103.520793		367,419.32	101.952989	361,854.82	-5,564.50	0.02	
Original Face:	982,188.000	Base	103.520793		367,419.32	101.952989	361,854.82	-5,564.50	0.02	
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035			
	215,421.240	Local	107.943363		232,532.93	108.886470	234,564.58	2,031.65	0.01	
Original Face:	2,000,000.000	Base	107.943363		232,532.93	108.886470	234,564.58	2,031.65	0.01	
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036			
	47,820.790	Local	108.916728		52,084.84	109.558210	52,391.60	306.76	0.00	
Original Face:	300,000.000	Base	108.916728		52,084.84	109.558210	52,391.60	306.76	0.00	
31397EWH4	FREDDIE MAC FHR 3281 AI					6.033430	15 Feb 2037			
	110,235.760	Local	4.923321		5,427.26	14.674390	16,176.43	10,749.17	0.00	

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Original Face:	2,100,000.000	Base		4.923321	5,427.26	14.674390	16,176.43	10,749.17	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
	59,025.370	Local		105.479542	62,259.69	108.313320	63,932.34	1,672.65	0.00
Original Face:	100,000.000	Base		105.479542	62,259.69	108.313320	63,932.34	1,672.65	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					5.833430	15 Jan 2040		
	4,777.330	Local		64.244672	3,069.18	14.375580	686.77	-2,382.41	0.00
Original Face:	100,000.000	Base		64.244672	3,069.18	14.375580	686.77	-2,382.41	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
	1,076.910	Local		107.917096	1,162.17	108.225745	1,165.49	3.32	0.00
Original Face:	100,000.000	Base		107.917096	1,162.17	108.225745	1,165.49	3.32	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	93,531.540	Local		95.944063	89,737.96	99.379124	92,950.83	3,212.87	0.01
Original Face:	200,000.000	Base		95.944063	89,737.96	99.379124	92,950.83	3,212.87	0.00
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	38,666.250	Local		101.426800	39,217.94	99.360983	38,419.17	-798.77	0.00
Original Face:	100,000.000	Base		101.426800	39,217.94	99.360983	38,419.17	-798.77	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	36,279.300	Local		101.427343	36,797.13	99.361081	36,047.50	-749.63	0.00
Original Face:	100,000.000	Base		101.427343	36,797.13	99.361081	36,047.50	-749.63	0.00
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	152,246.440	Local		107.912651	164,293.17	101.565147	154,629.32	-9,663.85	0.01
Original Face:	400,000.000	Base		107.912651	164,293.17	101.565147	154,629.32	-9,663.85	0.01
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	109,241.430	Local		106.532073	116,377.16	101.630824	111,022.97	-5,354.19	0.01
Original Face:	400,000.000	Base		106.532073	116,377.16	101.630824	111,022.97	-5,354.19	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	535,368.840	Local		101.947685	545,796.14	104.971567	561,985.06	16,188.92	0.03
Original Face:	1,200,000.000	Base		101.947685	545,796.14	104.971567	561,985.06	16,188.92	0.03
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
	328,284.520	Local		111.635410	366,481.77	111.424453	365,789.23	-692.54	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	800,000.000	Base	111.635410	366,481.77	111.424453	365,789.23	-692.54	0.02	
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	565,963.650	Local	101.829845	576,319.91	104.702745	592,579.48	16,259.57	0.03	
Original Face:	1,300,000.000	Base	101.829845	576,319.91	104.702745	592,579.48	16,259.57	0.03	
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	319,336.310	Local	107.963858	344,767.80	106.249811	339,294.23	-5,473.57	0.02	
Original Face:	1,100,000.000	Base	107.963858	344,767.80	106.249811	339,294.23	-5,473.57	0.02	
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
	356,639.010	Local	101.952846	363,603.62	104.971654	374,369.87	10,766.25	0.02	
Original Face:	700,000.000	Base	101.952846	363,603.62	104.971654	374,369.87	10,766.25	0.02	
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	363,609.620	Local	104.418656	379,676.28	106.756674	388,177.54	8,501.26	0.02	
Original Face:	800,000.000	Base	104.418656	379,676.28	106.756674	388,177.54	8,501.26	0.02	
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	45,797.560	Local	113.609284	52,030.28	106.748032	48,887.99	-3,142.29	0.00	
Original Face:	100,000.000	Base	113.609284	52,030.28	106.748032	48,887.99	-3,142.29	0.00	
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	86,459.220	Local	106.840150	92,373.16	102.975771	89,032.05	-3,341.11	0.00	
Original Face:	400,000.000	Base	106.840150	92,373.16	102.975771	89,032.05	-3,341.11	0.00	
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	211,024.780	Local	106.429776	224,593.20	101.494487	214,178.52	-10,414.68	0.01	
Original Face:	700,000.000	Base	106.429776	224,593.20	101.494487	214,178.52	-10,414.68	0.01	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	28,981.060	Local	98.216387	28,464.15	99.893890	28,950.31	486.16	0.00	
Original Face:	100,000.000	Base	98.216387	28,464.15	99.893890	28,950.31	486.16	0.00	
3140H7Y76	FNMA POOL BJ6133 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
	19,320.350	Local	107.223161	20,715.89	102.630548	19,828.58	-887.31	0.00	
Original Face:	100,000.000	Base	107.223161	20,715.89	102.630548	19,828.58	-887.31	0.00	
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	0.000	Local	0.000000	-3.15	0.000000	0.00	3.15	0.00	

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		Base	0.000000	-3.15	0.000000	0.00	3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3				3.000000	01 Jun 2033		
		0.000 Local	0.000000	0.18	0.000000	0.00	-0.18	0.00
		Base	0.000000	0.18	0.000000	0.00	-0.18	0.00
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35				3.350000	01 May 2029		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3				3.300000	01 Apr 2029		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31				3.310000	01 May 2031		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24				3.240000	01 May 2029		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16				3.160000	01 May 2029		
		115,530.310 Local	100.521300	116,132.57	101.904219	117,730.26	1,597.69	0.01
Original Face:		120,000.000 Base	100.521300	116,132.57	101.904219	117,730.26	1,597.69	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26				3.260000	01 May 2029		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52				2.520000	01 Oct 2029		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79				2.790000	01 Aug 2029		
		500,000.000 Local	101.605536	508,027.68	99.570926	497,854.63	-10,173.05	0.03
Original Face:		500,000.000 Base	101.605536	508,027.68	99.570926	497,854.63	-10,173.05	0.03
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84				2.840000	01 Aug 2031		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00

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		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93				2.930000	01 Aug 2031		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77				2.770000	01 Aug 2031		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVN14	FNMA POOL BL3994 FN 09/31 FIXED 2.67				2.670000	01 Sep 2031		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26				2.260000	01 Feb 2030		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXLY4	FNMA POOL BL5742 FN 02/32 FIXED 2.32				2.320000	01 Feb 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
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3				2.300000	01 Feb 2030		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26				2.260000	01 Apr 2030		
		288,442.600 Local	102.879453	296,748.17	96.469446	278,258.98	-18,489.19	0.02
Original Face:		300,000.000 Base	102.879453	296,748.17	96.469446	278,258.98	-18,489.19	0.01
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06				2.060000	01 Mar 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
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85				1.850000	01 Apr 2032		
		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
3140J17L6	FNMA POOL BL8998 FN 11/30 FIXED 1.21				1.210000	01 Nov 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
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047		
	541,945.190 Local		97.355358	527,612.68	99.505943	539,267.67	11,654.99	0.03
Original Face:	1,200,000.000 Base		97.355358	527,612.68	99.505943	539,267.67	11,654.99	0.03
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR				6.000000	01 Jul 2041		
	111,250.190 Local		119.169100	132,575.85	111.689075	124,254.31	-8,321.54	0.01
Original Face:	300,000.000 Base		119.169100	132,575.85	111.689075	124,254.31	-8,321.54	0.01
3140J6GP6	FNMA POOL BM2005 FN 12/47 FIXED VAR				4.000000	01 Dec 2047		
	37,136.830 Local		106.931529	39,710.98	103.264004	38,348.98	-1,362.00	0.00
Original Face:	200,000.000 Base		106.931529	39,710.98	103.264004	38,348.98	-1,362.00	0.00
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR				3.500000	01 Jan 2048		
	1,301,270.550 Local		108.607553	1,413,278.10	101.453206	1,320,180.69	-93,097.41	0.07
Original Face:	3,300,000.000 Base		108.607553	1,413,278.10	101.453206	1,320,180.69	-93,097.41	0.07
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.000000	01 May 2048		
	0.000 Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
	Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR				3.500000	01 Mar 2043		
	85,107.000 Local		101.853643	86,684.58	102.084021	86,880.65	196.07	0.00
Original Face:	200,000.000 Base		101.853643	86,684.58	102.084021	86,880.65	196.07	0.00
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR				3.500000	01 Dec 2046		
	30,014.510 Local		101.888453	30,581.32	102.065372	30,634.42	53.10	0.00
Original Face:	70,000.000 Base		101.888453	30,581.32	102.065372	30,634.42	53.10	0.00
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR				3.500000	01 Feb 2047		
	1,445,136.780 Local		100.934862	1,458,646.81	101.544996	1,467,464.09	8,817.28	0.08
Original Face:	5,200,000.000 Base		100.934862	1,458,646.81	101.544996	1,467,464.09	8,817.28	0.08
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR				3.500000	01 Feb 2048		
	560,938.960 Local		100.234068	562,251.94	101.492658	569,311.86	7,059.92	0.03

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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
Original Face:	1,900,000.000	Base		100.234068	562,251.94	101.492658	569,311.86	7,059.92	0.03	
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049			
	616,705.780	Local		101.937441	628,654.09	98.392253	606,790.71	-21,863.38	0.03	
Original Face:	1,000,000.000	Base		101.937441	628,654.09	98.392253	606,790.71	-21,863.38	0.03	
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3					3.000000	01 Aug 2050			
	123,756.830	Local		106.248875	131,490.24	98.300474	121,653.55	-9,836.69	0.01	
Original Face:	200,000.000	Base		106.248875	131,490.24	98.300474	121,653.55	-9,836.69	0.01	
3140KHPF2	FNMA POOL BP9421 FN 07/50 FIXED 3					3.000000	01 Jul 2050			
	141,421.900	Local		106.903874	151,185.49	98.292679	139,007.37	-12,178.12	0.01	
Original Face:	200,000.000	Base		106.903874	151,185.49	98.292679	139,007.37	-12,178.12	0.01	
3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2					2.000000	01 Aug 2050			
	77,562.250	Local		99.818675	77,421.61	93.217398	72,301.51	-5,120.10	0.00	
Original Face:	100,000.000	Base		99.818675	77,421.61	93.217398	72,301.51	-5,120.10	0.00	
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050			
	164,147.530	Local		105.830627	173,718.36	95.868111	157,365.14	-16,353.22	0.01	
Original Face:	200,000.000	Base		105.830627	173,718.36	95.868111	157,365.14	-16,353.22	0.01	
3140KLRY0	FNMA POOL BQ1402 FN 08/50 FIXED 3					3.000000	01 Aug 2050			
	127,463.830	Local		106.727140	136,038.50	99.401894	126,701.46	-9,337.04	0.01	
Original Face:	200,000.000	Base		106.727140	136,038.50	99.401894	126,701.46	-9,337.04	0.01	
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2					2.000000	01 Sep 2050			
	79,063.650	Local		99.788436	78,896.38	93.217718	73,701.33	-5,195.05	0.00	
Original Face:	100,000.000	Base		99.788436	78,896.38	93.217718	73,701.33	-5,195.05	0.00	
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050			
	179,077.820	Local		106.820638	191,292.07	95.976884	171,873.31	-19,418.76	0.01	
Original Face:	200,000.000	Base		106.820638	191,292.07	95.976884	171,873.31	-19,418.76	0.01	
3140KRRC5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050			
	502,848.740	Local		105.696021	531,491.11	95.734687	481,400.67	-50,090.44	0.03	
Original Face:	600,000.000	Base		105.696021	531,491.11	95.734687	481,400.67	-50,090.44	0.03	
3140KVBX7	FNMA POOL BQ9053 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	

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STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2				2.000000	01 Jan 2051			
		184,278.380	Local	100.332605	184,891.30	93.165982	171,684.76	-13,206.54	0.01
Original Face:		200,000.000	Base	100.332605	184,891.30	93.165982	171,684.76	-13,206.54	0.01
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2				2.000000	01 Jan 2051			
		263,880.500	Local	103.397329	272,845.39	93.157992	245,825.78	-27,019.61	0.01
Original Face:		300,000.000	Base	103.397329	272,845.39	93.157992	245,825.78	-27,019.61	0.01
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		270,214.410	Local	100.105849	270,500.43	93.170992	251,761.45	-18,738.98	0.01
Original Face:		300,000.000	Base	100.105849	270,500.43	93.170992	251,761.45	-18,738.98	0.01
3140KXAB2	FNMA POOL BR0001 FN 12/50 FIXED 2.5				2.500000	01 Dec 2050			
		86,619.680	Local	104.085665	90,158.67	95.858582	83,032.40	-7,126.27	0.00
Original Face:		100,000.000	Base	104.085665	90,158.67	95.858582	83,032.40	-7,126.27	0.00
3140KXZX7	FNMA POOL BR0757 FN 01/51 FIXED 2.5				2.500000	01 Jan 2051			
		83,466.060	Local	105.351540	87,932.78	95.710105	79,885.45	-8,047.33	0.00
Original Face:		100,000.000	Base	105.351540	87,932.78	95.710105	79,885.45	-8,047.33	0.00
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		86,908.100	Local	103.299992	89,776.06	93.294531	81,080.50	-8,695.56	0.00
Original Face:		100,000.000	Base	103.299992	89,776.06	93.294531	81,080.50	-8,695.56	0.00
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		163,094.970	Local	103.179718	168,280.93	93.172748	151,960.07	-16,320.86	0.01
Original Face:		200,000.000	Base	103.179718	168,280.93	93.172748	151,960.07	-16,320.86	0.01
3140L05E3	FNMA POOL BR2644 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		86,439.250	Local	103.202284	89,207.28	93.254426	80,608.43	-8,598.85	0.00
Original Face:		100,000.000	Base	103.202284	89,207.28	93.254426	80,608.43	-8,598.85	0.00
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		331,516.380	Local	103.352604	342,630.81	93.294715	309,287.26	-33,343.55	0.02
Original Face:		400,000.000	Base	103.352604	342,630.81	93.294715	309,287.26	-33,343.55	0.02
3140L0AZ0	FNMA POOL BR1823 FN 01/51 FIXED 2				2.000000	01 Jan 2051			
		180,663.960	Local	103.360853	186,735.81	93.130754	168,253.71	-18,482.10	0.01

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		200,000.000	Base	103.360853	186,735.81	93.130754	168,253.71	-18,482.10	0.01
3140L0FH5	FNMA POOL BR1967 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		91,673.140	Local	103.255697	94,657.74	93.139739	85,384.12	-9,273.62	0.00
Original Face:		100,000.000	Base	103.255697	94,657.74	93.139739	85,384.12	-9,273.62	0.00
3140L13J2	FNMA POOL BR3500 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		86,342.300	Local	102.984389	88,919.09	93.095476	80,380.78	-8,538.31	0.00
Original Face:		100,000.000	Base	102.984389	88,919.09	93.095476	80,380.78	-8,538.31	0.00
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		85,294.520	Local	103.690894	88,442.65	93.321119	79,597.80	-8,844.85	0.00
Original Face:		100,000.000	Base	103.690894	88,442.65	93.321119	79,597.80	-8,844.85	0.00
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		170,765.290	Local	103.540532	176,811.29	93.259134	159,254.23	-17,557.06	0.01
Original Face:		200,000.000	Base	103.540532	176,811.29	93.259134	159,254.23	-17,557.06	0.01
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		87,276.420	Local	99.833655	87,131.24	93.293833	81,423.52	-5,707.72	0.00
Original Face:		100,000.000	Base	99.833655	87,131.24	93.293833	81,423.52	-5,707.72	0.00
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		364,925.100	Local	100.075374	365,200.16	93.077340	339,662.58	-25,537.58	0.02
Original Face:		400,000.000	Base	100.075374	365,200.16	93.077340	339,662.58	-25,537.58	0.02
3140L2NR0	FNMA POOL BR3999 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		94,337.360	Local	103.487918	97,627.77	93.121358	87,848.23	-9,779.54	0.00
Original Face:		100,000.000	Base	103.487918	97,627.77	93.121358	87,848.23	-9,779.54	0.00
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		280,239.870	Local	103.346130	289,617.06	93.119699	260,958.52	-28,658.54	0.01
Original Face:		300,000.000	Base	103.346130	289,617.06	93.119699	260,958.52	-28,658.54	0.01
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		178,122.020	Local	103.487896	184,334.73	93.149709	165,920.14	-18,414.59	0.01
Original Face:		200,000.000	Base	103.487896	184,334.73	93.149709	165,920.14	-18,414.59	0.01
3140L2RA3	FNMA POOL BR4080 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		178,748.880	Local	99.954640	178,667.80	93.149008	166,502.81	-12,164.99	0.01

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Original Face:	200,000.000	Base	99.954640	178,667.80	93.149008	166,502.81	-12,164.99	0.01	
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	84,643.830	Local	99.758069	84,439.05	93.204413	78,891.78	-5,547.27	0.00	
Original Face:	100,000.000	Base	99.758069	84,439.05	93.204413	78,891.78	-5,547.27	0.00	
3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	89,675.000	Local	99.886590	89,573.30	93.294351	83,661.71	-5,911.59	0.00	
Original Face:	100,000.000	Base	99.886590	89,573.30	93.294351	83,661.71	-5,911.59	0.00	
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	82,846.810	Local	100.663272	83,396.31	93.190578	77,205.42	-6,190.89	0.00	
Original Face:	100,000.000	Base	100.663272	83,396.31	93.190578	77,205.42	-6,190.89	0.00	
3140L4B40	FNMA POOL BR5458 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	182,335.290	Local	101.040111	184,231.78	93.088433	169,733.06	-14,498.72	0.01	
Original Face:	200,000.000	Base	101.040111	184,231.78	93.088433	169,733.06	-14,498.72	0.01	
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	87,584.620	Local	100.678350	88,178.75	93.184997	81,615.73	-6,563.02	0.00	
Original Face:	100,000.000	Base	100.678350	88,178.75	93.184997	81,615.73	-6,563.02	0.00	
3140L4F53	FNMA POOL BR5587 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	89,566.550	Local	100.844177	90,322.65	93.179041	83,457.25	-6,865.40	0.00	
Original Face:	100,000.000	Base	100.844177	90,322.65	93.179041	83,457.25	-6,865.40	0.00	
3140L4F79	FNMA POOL BR5589 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	173,694.190	Local	99.962192	173,628.52	93.098080	161,705.96	-11,922.56	0.01	
Original Face:	200,000.000	Base	99.962192	173,628.52	93.098080	161,705.96	-11,922.56	0.01	
3140L4FT1	FNMA POOL BR5577 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	179,479.930	Local	100.994902	181,265.58	93.166115	167,214.48	-14,051.10	0.01	
Original Face:	200,000.000	Base	100.994902	181,265.58	93.166115	167,214.48	-14,051.10	0.01	
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	93,899.710	Local	100.723549	94,579.12	93.132667	87,451.30	-7,127.82	0.00	
Original Face:	100,000.000	Base	100.723549	94,579.12	93.132667	87,451.30	-7,127.82	0.00	
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	91,800.530	Local	100.723547	92,464.75	93.134633	85,498.09	-6,966.66	0.00	

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Original Face:	100,000.000	Base		100.723547	92,464.75	93.134633	85,498.09	-6,966.66	0.00	
3140L4HL6	FNMA POOL BR5634 FN 03/51 FIXED 2					2.000000	01 Mar 2051			
	88,399.440	Local		100.693421	89,012.42	93.182833	82,373.10	-6,639.32	0.00	
Original Face:	100,000.000	Base		100.693421	89,012.42	93.182833	82,373.10	-6,639.32	0.00	
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051			
	578,924.680	Local		100.919612	584,248.54	93.107951	539,024.91	-45,223.63	0.03	
Original Face:	600,000.000	Base		100.919612	584,248.54	93.107951	539,024.91	-45,223.63	0.03	
3140L5FC5	FNMA POOL BR6462 FN 03/51 FIXED 2					2.000000	01 Mar 2051			
	184,831.290	Local		100.287300	185,362.31	93.055492	171,995.67	-13,366.64	0.01	
Original Face:	200,000.000	Base		100.287300	185,362.31	93.055492	171,995.67	-13,366.64	0.01	
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051			
	169,894.520	Local		103.311808	175,521.10	96.263449	163,546.32	-11,974.78	0.01	
Original Face:	200,000.000	Base		103.311808	175,521.10	96.263449	163,546.32	-11,974.78	0.01	
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2					2.000000	01 Apr 2051			
	92,529.530	Local		100.861984	93,327.12	93.259087	86,292.19	-7,034.93	0.00	
Original Face:	100,000.000	Base		100.861984	93,327.12	93.259087	86,292.19	-7,034.93	0.00	
3140L6AY0	FNMA POOL BR7222 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051			
	285,178.030	Local		103.138015	294,126.96	95.829623	273,285.03	-20,841.93	0.01	
Original Face:	300,000.000	Base		103.138015	294,126.96	95.829623	273,285.03	-20,841.93	0.01	
3140L6TA2	FNMA POOL BR7744 FN 04/51 FIXED 2					2.000000	01 Apr 2051			
	88,803.930	Local		100.090739	88,884.51	93.227788	82,789.94	-6,094.57	0.00	
Original Face:	100,000.000	Base		100.090739	88,884.51	93.227788	82,789.94	-6,094.57	0.00	
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2					2.000000	01 Apr 2051			
	174,551.080	Local		100.166158	174,841.11	93.289989	162,838.68	-12,002.43	0.01	
Original Face:	200,000.000	Base		100.166158	174,841.11	93.289989	162,838.68	-12,002.43	0.01	
3140L7M41	FNMA POOL BR8478 FN 04/51 FIXED 2					2.000000	01 Apr 2051			
	88,454.590	Local		100.090747	88,534.86	93.227815	82,464.28	-6,070.58	0.00	
Original Face:	100,000.000	Base		100.090747	88,534.86	93.227815	82,464.28	-6,070.58	0.00	
3140L7PC0	FNMA POOL BR8518 FN 04/51 FIXED 2					2.000000	01 Apr 2051			
	89,513.770	Local		100.090690	89,594.95	93.289985	83,507.38	-6,087.57	0.00	

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Original Face:		100,000.000	Base	100.090690		89,594.95	93.289985	83,507.38	-6,087.57	0.00
3140LRU55	FNMA POOL BT3303 FN 08/51 FIXED 2.5				2.500000			01 Aug 2051		
		96,636.600	Local	104.075640		100,575.16	96.107939	92,875.44	-7,699.72	0.01
Original Face:		100,000.000	Base	104.075640		100,575.16	96.107939	92,875.44	-7,699.72	0.00
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5				2.500000			01 Jan 2052		
		198,228.800	Local	100.840196		199,894.31	96.231806	190,759.15	-9,135.16	0.01
Original Face:		200,000.000	Base	100.840196		199,894.31	96.231806	190,759.15	-9,135.16	0.01
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5				2.500000			01 Feb 2052		
		199,620.830	Local	98.438750		196,504.25	96.109366	191,854.31	-4,649.94	0.01
Original Face:		200,000.000	Base	98.438750		196,504.25	96.109366	191,854.31	-4,649.94	0.01
3140MHS83	FNMA POOL BV4142 FN 03/52 FIXED 3				3.000000			01 Mar 2052		
		100,000.000	Local	99.734380		99,734.38	99.151363	99,151.36	-583.02	0.01
Original Face:		100,000.000	Base	99.734380		99,734.38	99.151363	99,151.36	-583.02	0.01
3140MJ6K6	FNMA POOL BV5373 FN 04/52 FIXED 2.5				2.500000			01 Apr 2052		
		100,000.000	Local	95.109380		95,109.38	95.799197	95,799.20	689.82	0.01
Original Face:		100,000.000	Base	95.109380		95,109.38	95.799197	95,799.20	689.82	0.01
3140Q83V5	FNMA POOL CA1711 FN 05/48 FIXED 4.5				4.500000			01 May 2048		
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000			01 Jul 2048		
		216,489.150	Local	108.616132		235,142.14	105.044142	227,409.17	-7,732.97	0.01
Original Face:		700,000.000	Base	108.616132		235,142.14	105.044142	227,409.17	-7,732.97	0.01
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5				4.500000			01 Dec 2048		
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5				4.500000			01 Mar 2050		
		159,954.560	Local	109.772494		175,586.11	105.217269	168,299.82	-7,286.29	0.01
Original Face:		300,000.000	Base	109.772494		175,586.11	105.217269	168,299.82	-7,286.29	0.01
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4				4.000000			01 Dec 2049		
		46,098.030	Local	108.592840		50,059.16	103.313604	47,625.54	-2,433.62	0.00

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Original Face:	100,000.000	Base		108.592840	50,059.16	103.313604	47,625.54	-2,433.62	0.00	
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050			
	208,582.430	Local		101.852361	212,446.13	98.362677	205,167.26	-7,278.87	0.01	
Original Face:	400,000.000	Base		101.852361	212,446.13	98.362677	205,167.26	-7,278.87	0.01	
3140QG5Y9	FNMA POOL CA8962 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051			
	87,172.530	Local		105.106310	91,623.83	96.015613	83,699.24	-7,924.59	0.00	
Original Face:	100,000.000	Base		105.106310	91,623.83	96.015613	83,699.24	-7,924.59	0.00	
3140QGJX6	FNMA POOL CA8377 FN 12/35 FIXED 1.5					1.500000	01 Dec 2035			
	177,918.390	Local		102.691380	182,706.85	94.931358	168,900.34	-13,806.51	0.01	
Original Face:	200,000.000	Base		102.691380	182,706.85	94.931358	168,900.34	-13,806.51	0.01	
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051			
	435,098.080	Local		106.074276	461,527.14	95.698927	416,384.19	-45,142.95	0.02	
Original Face:	500,000.000	Base		106.074276	461,527.14	95.698927	416,384.19	-45,142.95	0.02	
3140QHNG6	FNMA POOL CA9390 FN 03/51 FIXED 2.5					2.500000	01 Mar 2051			
	1,043,665.320	Local		95.328125	994,906.58	95.700888	998,796.98	3,890.40	0.05	
Original Face:	1,100,000.000	Base		95.328125	994,906.58	95.700888	998,796.98	3,890.40	0.05	
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041			
	457,545.960	Local		104.933747	480,120.12	98.001768	448,403.13	-31,716.99	0.02	
Original Face:	500,000.000	Base		104.933747	480,120.12	98.001768	448,403.13	-31,716.99	0.02	
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041			
	92,621.020	Local		104.753802	97,024.04	97.825413	90,606.90	-6,417.14	0.00	
Original Face:	100,000.000	Base		104.753802	97,024.04	97.825413	90,606.90	-6,417.14	0.00	
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041			
	460,728.320	Local		104.528847	481,594.00	97.061084	447,187.90	-34,406.10	0.02	
Original Face:	500,000.000	Base		104.528847	481,594.00	97.061084	447,187.90	-34,406.10	0.02	
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041			
	1,013,369.280	Local		104.297156	1,056,915.34	96.918151	982,138.77	-74,776.57	0.05	
Original Face:	1,100,000.000	Base		104.297156	1,056,915.34	96.918151	982,138.77	-74,776.57	0.05	
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2					2.000000	01 Aug 2051			
	384,993.450	Local		93.648437	360,540.35	93.010172	358,083.07	-2,457.28	0.02	

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Original Face:		400,000.000	Base	93.648437	360,540.35	93.010172	358,083.07	-2,457.28	0.02
3140QM6S8	FNMA POOL CB2680 FN 01/52 FIXED 3.5				3.500000	01 Jan 2052			
		194,815.810	Local	106.345081	207,177.03	100.727772	196,233.62	-10,943.41	0.01
Original Face:		200,000.000	Base	106.345081	207,177.03	100.727772	196,233.62	-10,943.41	0.01
3140QMT95	FNMA POOL CB2375 FN 12/51 FIXED 2.5				2.500000	01 Dec 2051			
		490,704.330	Local	96.375000	472,916.30	95.797981	470,084.84	-2,831.46	0.03
Original Face:		500,000.000	Base	96.375000	472,916.30	95.797981	470,084.84	-2,831.46	0.02
3140QNFK3	FNMA POOL CB2869 FN 02/52 FIXED 2.5				2.500000	01 Feb 2052			
		1,185,554.180	Local	97.952601	1,161,281.15	95.664299	1,134,152.10	-27,129.05	0.06
Original Face:		1,200,000.000	Base	97.952601	1,161,281.15	95.664299	1,134,152.10	-27,129.05	0.06
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5				2.500000	01 Mar 2052			
		399,299.940	Local	98.050090	391,513.95	95.985371	383,269.53	-8,244.42	0.02
Original Face:		400,000.000	Base	98.050090	391,513.95	95.985371	383,269.53	-8,244.42	0.02
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5				2.500000	01 Mar 2052			
		698,853.230	Local	97.925294	684,354.08	95.664299	668,553.04	-15,801.04	0.04
Original Face:		700,000.000	Base	97.925294	684,354.08	95.664299	668,553.04	-15,801.04	0.04
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR				3.500000	01 Feb 2040			
		237,073.780	Local	108.038940	256,132.00	103.203351	244,668.09	-11,463.91	0.01
Original Face:		400,000.000	Base	108.038940	256,132.00	103.203351	244,668.09	-11,463.91	0.01
3140X3CH9	FNMA POOL FM0071 FN 02/40 FIXED VAR				3.500000	01 Feb 2040			
		100,813.400	Local	107.398818	108,272.40	102.186628	103,017.81	-5,254.59	0.01
Original Face:		200,000.000	Base	107.398818	108,272.40	102.186628	103,017.81	-5,254.59	0.01
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR				4.500000	01 Feb 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR				4.000000	01 Jan 2048			
		162,724.600	Local	107.021889	174,150.94	103.278805	168,060.02	-6,090.92	0.01
Original Face:		600,000.000	Base	107.021889	174,150.94	103.278805	168,060.02	-6,090.92	0.01
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048			
		38,587.170	Local	106.466035	41,082.23	101.666112	39,230.08	-1,852.15	0.00

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Original Face:	100,000.000	Base	106.466035		41,082.23	101.666112	39,230.08	-1,852.15	0.00	
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049			
	1,109,209.790	Local	110.206469		1,222,420.94	104.750650	1,161,904.46	-60,516.48	0.06	
Original Face:	2,630,000.000	Base	110.206469		1,222,420.94	104.750650	1,161,904.46	-60,516.48	0.06	
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050			
	357,035.100	Local	104.825217		374,262.82	98.379665	351,249.94	-23,012.88	0.02	
Original Face:	500,000.000	Base	104.825217		374,262.82	98.379665	351,249.94	-23,012.88	0.02	
3140X6LD1	FNMA POOL FM3023 FN 02/48 FIXED VAR					4.000000	01 Feb 2048			
	37,754.190	Local	108.698823		41,038.36	104.073815	39,292.23	-1,746.13	0.00	
Original Face:	100,000.000	Base	108.698823		41,038.36	104.073815	39,292.23	-1,746.13	0.00	
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038			
	511,088.100	Local	105.148917		537,403.60	96.958855	495,545.17	-41,858.43	0.03	
Original Face:	1,200,000.000	Base	105.148917		537,403.60	96.958855	495,545.17	-41,858.43	0.03	
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048			
	213,220.990	Local	105.542531		225,038.83	101.233785	215,851.68	-9,187.15	0.01	
Original Face:	710,000.000	Base	105.542531		225,038.83	101.233785	215,851.68	-9,187.15	0.01	
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047			
	471,641.080	Local	106.455046		502,085.73	101.637908	479,366.13	-22,719.60	0.03	
Original Face:	1,320,000.000	Base	106.455046		502,085.73	101.637908	479,366.13	-22,719.60	0.03	
3140X6ZU8	FNMA POOL FM3454 FN 10/47 FIXED VAR					3.500000	01 Oct 2047			
	43,406.500	Local	107.588195		46,700.27	101.455735	44,038.38	-2,661.89	0.00	
Original Face:	100,000.000	Base	107.588195		46,700.27	101.455735	44,038.38	-2,661.89	0.00	
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048			
	661,722.250	Local	106.484822		704,633.76	101.635696	672,546.01	-32,087.75	0.04	
Original Face:	1,680,000.000	Base	106.484822		704,633.76	101.635696	672,546.01	-32,087.75	0.04	
3140X7HG7	FNMA POOL FM3830 FN 04/50 FIXED VAR					3.000000	01 Apr 2050			
	219,719.650	Local	105.866913		232,610.41	98.424536	216,258.05	-16,352.36	0.01	
Original Face:	390,000.000	Base	105.866913		232,610.41	98.424536	216,258.05	-16,352.36	0.01	
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR					2.500000	01 Nov 2050			
	91,563.960	Local	105.105327		96,238.60	96.001116	87,902.42	-8,336.18	0.00	

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Original Face:	100,000.000	Base	105.105327		96,238.60	96.001116	87,902.42	-8,336.18	0.00
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	249,572.110	Local	106.744868		266,405.42	95.850451	239,215.99	-27,189.43	0.01
Original Face:	300,000.000	Base	106.744868		266,405.42	95.850451	239,215.99	-27,189.43	0.01
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	175,098.280	Local	106.645074		186,733.69	102.965773	180,291.30	-6,442.39	0.01
Original Face:	400,000.000	Base	106.645074		186,733.69	102.965773	180,291.30	-6,442.39	0.01
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	1,037,198.530	Local	100.030241		1,037,512.19	93.230423	966,984.58	-70,527.61	0.05
Original Face:	1,200,000.000	Base	100.030241		1,037,512.19	93.230423	966,984.58	-70,527.61	0.05
3140X92W4	FNMA POOL FM6188 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	516,867.220	Local	106.462395		550,269.22	95.871542	495,528.57	-54,740.65	0.03
Original Face:	600,000.000	Base	106.462395		550,269.22	95.871542	495,528.57	-54,740.65	0.03
3140X9GA7	FNMA POOL FM5592 FN 12/50 FIXED VAR					4.000000	01 Dec 2050		
	63,813.070	Local	108.724811		69,380.64	102.765843	65,578.04	-3,802.60	0.00
Original Face:	100,000.000	Base	108.724811		69,380.64	102.765843	65,578.04	-3,802.60	0.00
3140X9K38	FNMA POOL FM5713 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	161,159.200	Local	105.382206		169,833.12	95.715230	154,253.90	-15,579.22	0.01
Original Face:	200,000.000	Base	105.382206		169,833.12	95.715230	154,253.90	-15,579.22	0.01
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
	307,306.960	Local	105.466603		324,106.21	99.899389	306,997.78	-17,108.43	0.02
Original Face:	500,000.000	Base	105.466603		324,106.21	99.899389	306,997.78	-17,108.43	0.02
3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR					3.500000	01 Mar 2037		
	61,470.060	Local	107.279658		65,944.87	101.165475	62,186.48	-3,758.39	0.00
Original Face:	100,000.000	Base	107.279658		65,944.87	101.165475	62,186.48	-3,758.39	0.00
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	147,461.530	Local	105.562603		155,664.23	96.252091	141,934.81	-13,729.42	0.01

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Original Face:	200,000.000	Base	105.562603	155,664.23	96.252091	141,934.81	-13,729.42	0.01	
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
	735,700.910	Local	103.442021	761,023.89	93.144556	685,265.35	-75,758.54	0.04	
Original Face:	800,000.000	Base	103.442021	761,023.89	93.144556	685,265.35	-75,758.54	0.04	
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	418,597.010	Local	105.968765	443,582.08	95.757900	400,839.71	-42,742.37	0.02	
Original Face:	500,000.000	Base	105.968765	443,582.08	95.757900	400,839.71	-42,742.37	0.02	
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	317,546.950	Local	105.817540	336,020.37	95.824098	304,286.50	-31,733.87	0.02	
Original Face:	400,000.000	Base	105.817540	336,020.37	95.824098	304,286.50	-31,733.87	0.02	
3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR					3.500000	01 Aug 2039		
	124,628.590	Local	107.134575	133,520.31	101.304361	126,254.20	-7,266.11	0.01	
Original Face:	200,000.000	Base	107.134575	133,520.31	101.304361	126,254.20	-7,266.11	0.01	
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
	304,246.530	Local	105.256333	320,238.74	100.039703	304,367.32	-15,871.42	0.02	
Original Face:	500,000.000	Base	105.256333	320,238.74	100.039703	304,367.32	-15,871.42	0.02	
3140XA5B4	FNMA POOL FM7141 FN 02/47 FIXED VAR					4.000000	01 Feb 2047		
	62,400.940	Local	108.513317	67,713.33	104.060580	64,934.78	-2,778.55	0.00	
Original Face:	100,000.000	Base	108.513317	67,713.33	104.060580	64,934.78	-2,778.55	0.00	
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR					2.500000	01 Sep 2050		
	182,858.230	Local	105.427215	192,782.34	95.978673	175,504.90	-17,277.44	0.01	
Original Face:	200,000.000	Base	105.427215	192,782.34	95.978673	175,504.90	-17,277.44	0.01	
3140XABM3	FNMA POOL FM6343 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	92,780.870	Local	101.477255	94,151.48	93.238856	86,507.82	-7,643.66	0.00	
Original Face:	100,000.000	Base	101.477255	94,151.48	93.238856	86,507.82	-7,643.66	0.00	
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	455,143.400	Local	100.680445	458,240.40	93.129407	423,872.35	-34,368.05	0.02	
Original Face:	500,000.000	Base	100.680445	458,240.40	93.129407	423,872.35	-34,368.05	0.02	
3140XADY5	FNMA POOL FM6418 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	90,287.850	Local	100.894517	91,095.49	93.232229	84,177.38	-6,918.11	0.00	

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STATE STREET

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Original Face:	100,000.000	Base		100.894517	91,095.49	93.232229	84,177.38	-6,918.11	0.00	
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051			
	552,951.080	Local		100.559483	556,044.75	93.139994	515,018.60	-41,026.15	0.03	
Original Face:	600,000.000	Base		100.559483	556,044.75	93.139994	515,018.60	-41,026.15	0.03	
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051			
	179,104.580	Local		103.843872	185,989.13	96.108539	172,134.80	-13,854.33	0.01	
Original Face:	200,000.000	Base		103.843872	185,989.13	96.108539	172,134.80	-13,854.33	0.01	
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR					2.000000	01 Apr 2051			
	550,545.100	Local		100.302451	552,210.23	93.135582	512,753.38	-39,456.85	0.03	
Original Face:	600,000.000	Base		100.302451	552,210.23	93.135582	512,753.38	-39,456.85	0.03	
3140XAT51	FNMA POOL FM6871 FN 04/51 FIXED VAR					2.500000	01 Apr 2051			
	183,678.150	Local		103.400590	189,924.29	95.829576	176,017.99	-13,906.30	0.01	
Original Face:	200,000.000	Base		103.400590	189,924.29	95.829576	176,017.99	-13,906.30	0.01	
3140XB6G0	FNMA POOL FM8070 FN 10/47 FIXED VAR					3.500000	01 Oct 2047			
	145,273.620	Local		107.090103	155,573.67	101.525112	147,489.21	-8,084.46	0.01	
Original Face:	200,000.000	Base		107.090103	155,573.67	101.525112	147,489.21	-8,084.46	0.01	
3140XBDJ6	FNMA POOL FM7304 FN 05/51 FIXED VAR					2.500000	01 May 2051			
	187,752.510	Local		103.263562	193,879.93	95.829135	179,921.61	-13,958.32	0.01	
Original Face:	200,000.000	Base		103.263562	193,879.93	95.829135	179,921.61	-13,958.32	0.01	
3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR					2.500000	01 Jun 2051			
	1,397,226.780	Local		103.971717	1,452,720.68	95.860175	1,339,384.04	-113,336.64	0.07	
Original Face:	1,500,000.000	Base		103.971717	1,452,720.68	95.860175	1,339,384.04	-113,336.64	0.07	
3140XBQ52	FNMA POOL FM7675 FN 06/51 FIXED VAR					2.500000	01 Jun 2051			
	344,734.610	Local		103.309549	356,143.77	96.108517	331,319.32	-24,824.45	0.02	
Original Face:	400,000.000	Base		103.309549	356,143.77	96.108517	331,319.32	-24,824.45	0.02	
3140XBQ60	FNMA POOL FM7676 FN 06/51 FIXED VAR					2.500000	01 Jun 2051			
	94,461.790	Local		103.187543	97,472.80	95.984725	90,668.89	-6,803.91	0.00	
Original Face:	100,000.000	Base		103.187543	97,472.80	95.984725	90,668.89	-6,803.91	0.00	
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR					2.500000	01 May 2051			
	174,749.390	Local		103.370312	180,638.99	95.701972	167,238.61	-13,400.38	0.01	

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Original Face:	200,000.000	Base	103.370312		180,638.99	95.701972	167,238.61	-13,400.38	0.01	
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049			
	886,613.000	Local	107.747166		955,300.38	103.216174	915,128.02	-40,172.36	0.05	
Original Face:	1,320,000.010	Base	107.747166		955,300.38	103.216174	915,128.02	-40,172.36	0.05	
3140XB62	FNMA POOL FM7900 FN 07/51 FIXED VAR					2.500000	01 Jul 2051			
	187,808.470	Local	104.404343		196,080.20	95.984616	180,267.24	-15,812.96	0.01	
Original Face:	200,000.000	Base	104.404343		196,080.20	95.984616	180,267.24	-15,812.96	0.01	
3140XB38	FNMA POOL FM7929 FN 08/50 FIXED VAR					3.500000	01 Aug 2050			
	150,754.020	Local	107.102769		161,461.73	100.701304	151,811.26	-9,650.47	0.01	
Original Face:	200,000.000	Base	107.102769		161,461.73	100.701304	151,811.26	-9,650.47	0.01	
3140XBZ29	FNMA POOL FM7960 FN 10/48 FIXED VAR					4.000000	01 Oct 2048			
	70,556.750	Local	108.931491		76,858.52	103.492782	73,021.14	-3,837.38	0.00	
Original Face:	100,000.000	Base	108.931491		76,858.52	103.492782	73,021.14	-3,837.38	0.00	
3140XC6P8	FNMA POOL FM8977 FN 09/51 FIXED VAR					2.500000	01 Sep 2051			
	95,742.350	Local	103.701110		99,285.88	96.449020	92,342.56	-6,943.32	0.01	
Original Face:	100,000.000	Base	103.701110		99,285.88	96.449020	92,342.56	-6,943.32	0.00	
3140XCDQ8	FNMA POOL FM8210 FN 04/50 FIXED VAR					3.000000	01 Apr 2050			
	996,214.420	Local	105.968546		1,055,673.94	98.798178	984,241.70	-71,432.24	0.05	
Original Face:	1,251,000.000	Base	105.968546		1,055,673.94	98.798178	984,241.70	-71,432.24	0.05	
3140XCFR4	FNMA POOL FM8275 FN 06/49 FIXED VAR					3.500000	01 Jun 2049			
	366,967.330	Local	106.387528		390,407.47	101.303619	371,751.19	-18,656.28	0.02	
Original Face:	500,000.000	Base	106.387528		390,407.47	101.303619	371,751.19	-18,656.28	0.02	
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR					3.000000	01 Feb 2050			
	680,644.670	Local	105.620376		718,899.46	99.412401	676,645.21	-42,254.25	0.04	
Original Face:	850,000.000	Base	105.620376		718,899.46	99.412401	676,645.21	-42,254.25	0.04	
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR					3.000000	01 Aug 2051			
	750,796.120	Local	100.203124		752,321.17	99.089755	743,962.04	-8,359.13	0.04	
Original Face:	800,000.000	Base	100.203124		752,321.17	99.089755	743,962.04	-8,359.13	0.04	
3140XCUK2	FNMA POOL FM8685 FN 09/51 FIXED VAR					3.000000	01 Sep 2051			
	94,391.790	Local	106.351135		100,386.74	98.348777	92,833.17	-7,553.57	0.01	

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Original Face:		100,000.000	Base	106.351135	100,386.74	98.348777	92,833.17	-7,553.57	0.00
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR				2.500000	01 Oct 2051			
		484,393.800	Local	103.346521	500,604.14	96.108095	465,541.65	-35,062.49	0.03
Original Face:		500,000.000	Base	103.346521	500,604.14	96.108095	465,541.65	-35,062.49	0.02
3140XDFQ4	FNMA POOL FM9174 FN 10/51 FIXED VAR				2.000000	01 Oct 2051			
		98,675.620	Local	100.061687	98,736.49	93.077953	91,845.25	-6,891.24	0.01
Original Face:		100,000.000	Base	100.061687	98,736.49	93.077953	91,845.25	-6,891.24	0.00
3140XDGP5	FNMA POOL FM9205 FN 04/51 FIXED VAR				2.500000	01 Apr 2051			
		94,945.860	Local	96.062503	91,207.37	96.108437	91,250.98	43.61	0.00
Original Face:		100,000.000	Base	96.062503	91,207.37	96.108437	91,250.98	43.61	0.00
3140XDKM7	FNMA POOL FM9299 FN 10/51 FIXED VAR				2.000000	01 Oct 2051			
		292,883.070	Local	100.354705	293,921.94	93.010453	272,411.87	-21,510.07	0.01
Original Face:		300,000.000	Base	100.354705	293,921.94	93.010453	272,411.87	-21,510.07	0.01
3140XDLR5	FNMA POOL FM9335 FN 10/51 FIXED VAR				2.500000	01 Oct 2051			
		193,798.020	Local	102.632292	198,899.35	95.664299	185,395.52	-13,503.83	0.01
Original Face:		200,000.000	Base	102.632292	198,899.35	95.664299	185,395.52	-13,503.83	0.01
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR				3.000000	01 Nov 2051			
		196,124.430	Local	100.359374	196,829.25	99.089664	194,339.04	-2,490.21	0.01
Original Face:		200,000.000	Base	100.359374	196,829.25	99.089664	194,339.04	-2,490.21	0.01
3140XDND4	FNMA POOL FM9387 FN 11/51 FIXED VAR				2.000000	01 Nov 2051			
		197,630.910	Local	99.845773	197,326.11	92.987309	183,771.66	-13,554.45	0.01
Original Face:		200,000.000	Base	99.845773	197,326.11	92.987309	183,771.66	-13,554.45	0.01
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR				2.500000	01 Sep 2051			
		288,854.210	Local	97.507812	281,655.42	96.448939	278,596.82	-3,058.60	0.02
Original Face:		300,000.000	Base	97.507812	281,655.42	96.448939	278,596.82	-3,058.60	0.01
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR				3.000000	01 Dec 2051			
		295,192.610	Local	100.328125	296,161.21	99.089640	292,505.29	-3,655.92	0.02
Original Face:		300,000.000	Base	100.328125	296,161.21	99.089640	292,505.29	-3,655.92	0.02
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR				3.000000	01 Aug 2051			
		186,151.120	Local	99.609377	185,423.97	98.677325	183,688.95	-1,735.02	0.01

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Original Face:		200,000.000	Base	99.609377	185,423.97	98.677325	183,688.95	-1,735.02	0.01
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR				2.500000	01 Jan 2052			
		98,536.360	Local	100.871323	99,394.93	96.108008	94,701.33	-4,693.60	0.01
Original Face:		100,000.000	Base	100.871323	99,394.93	96.108008	94,701.33	-4,693.60	0.01
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR				3.000000	01 Jan 2052			
		396,340.320	Local	98.906251	392,005.35	99.089658	392,732.27	726.92	0.02
Original Face:		400,000.000	Base	98.906251	392,005.35	99.089658	392,732.27	726.92	0.02
3140XFL74	FNMA POOL FS0349 FN 01/52 FIXED VAR				2.000000	01 Jan 2052			
		692,649.540	Local	93.492188	647,573.21	93.017050	644,282.17	-3,291.04	0.04
Original Face:		700,000.000	Base	93.492188	647,573.21	93.017050	644,282.17	-3,291.04	0.03
3140XFLM1	FNMA POOL FS0331 FN 01/52 FIXED VAR				3.000000	01 Jan 2052			
		99,429.780	Local	102.676170	102,090.69	98.143429	97,583.80	-4,506.89	0.01
Original Face:		100,000.000	Base	102.676170	102,090.69	98.143429	97,583.80	-4,506.89	0.01
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR				2.500000	01 Jan 2052			
		197,853.100	Local	97.609373	193,123.17	96.450746	190,830.79	-2,292.38	0.01
Original Face:		200,000.000	Base	97.609373	193,123.17	96.450746	190,830.79	-2,292.38	0.01
3140XFNJ6	FNMA POOL FS0392 FN 01/52 FIXED VAR				2.500000	01 Jan 2052			
		795,283.990	Local	97.909713	778,660.27	95.708165	761,151.71	-17,508.56	0.04
Original Face:		800,000.000	Base	97.909713	778,660.27	95.708165	761,151.71	-17,508.56	0.04
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR				2.500000	01 Jan 2052			
		497,538.260	Local	100.326745	499,163.94	96.109639	478,182.23	-20,981.71	0.03
Original Face:		500,000.000	Base	100.326745	499,163.94	96.109639	478,182.23	-20,981.71	0.03
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR				2.500000	01 Nov 2051			
		196,448.520	Local	96.312500	189,204.48	96.266488	189,114.09	-90.39	0.01
Original Face:		200,000.000	Base	96.312500	189,204.48	96.266488	189,114.09	-90.39	0.01
3140XFSJ1	FNMA POOL FS0520 FN 02/52 FIXED VAR				3.000000	01 Feb 2052			
		99,668.350	Local	103.049624	102,707.86	98.757533	98,430.00	-4,277.86	0.01
Original Face:		100,000.000	Base	103.049624	102,707.86	98.757533	98,430.00	-4,277.86	0.01
3140XFSM4	FNMA POOL FS0523 FN 02/52 FIXED VAR				2.500000	01 Feb 2052			
		497,709.820	Local	100.031121	497,864.71	95.890606	477,256.96	-20,607.75	0.03

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Original Face:	500,000.000	Base	100.031121		497,864.71	95.890606	477,256.96	-20,607.75	0.03
3140XFU74	FNMA POOL FS0605 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	1,094,802.900	Local	98.034496		1,073,284.51	95.683488	1,047,545.60	-25,738.91	0.06
Original Face:	1,100,000.000	Base	98.034496		1,073,284.51	95.683488	1,047,545.60	-25,738.91	0.06
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	199,639.790	Local	98.365671		196,377.02	95.978291	191,610.86	-4,766.16	0.01
Original Face:	200,000.000	Base	98.365671		196,377.02	95.978291	191,610.86	-4,766.16	0.01
3140XFUH2	FNMA POOL FS0583 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	99,812.620	Local	98.272293		98,088.15	95.985437	95,805.58	-2,282.57	0.01
Original Face:	100,000.000	Base	98.272293		98,088.15	95.985437	95,805.58	-2,282.57	0.01
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	199,515.310	Local	93.593750		186,733.86	93.171750	185,891.91	-841.95	0.01
Original Face:	200,000.000	Base	93.593750		186,733.86	93.171750	185,891.91	-841.95	0.01
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	796,192.530	Local	93.531251		744,688.83	93.078828	741,086.68	-3,602.15	0.04
Original Face:	800,000.000	Base	93.531251		744,688.83	93.078828	741,086.68	-3,602.15	0.04
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
	2,300,000.000	Local	100.257813		2,305,929.70	99.089615	2,279,061.15	-26,868.55	0.12
Original Face:	2,300,000.000	Base	100.257813		2,305,929.70	99.089615	2,279,061.15	-26,868.55	0.12
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	200,000.000	Local	96.062500		192,125.00	96.109948	192,219.90	94.90	0.01
Original Face:	200,000.000	Base	96.062500		192,125.00	96.109948	192,219.90	94.90	0.01
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
	600,000.000	Local	94.000000		564,000.00	93.234250	559,405.50	-4,594.50	0.03
Original Face:	600,000.000	Base	94.000000		564,000.00	93.234250	559,405.50	-4,594.50	0.03
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		
	15,583.020	Local	108.396062		16,891.38	110.180735	17,169.49	278.11	0.00
Original Face:	500,000.000	Base	108.396062		16,891.38	110.180735	17,169.49	278.11	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
	22,872.020	Local	104.605671		23,925.43	107.156663	24,508.89	583.46	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	
Original Face:		900,000.000	Base	104.605671	23,925.43	107.156663	24,508.89	583.46	0.00
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR				6.000000	01 Aug 2037			
		33,992.670	Local	108.856733	37,003.31	110.665339	37,618.10	614.79	0.00
Original Face:		600,000.000	Base	108.856733	37,003.31	110.665339	37,618.10	614.79	0.00
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.500000	01 Oct 2044			
		236,096.080	Local	107.312697	253,361.07	106.461559	251,351.57	-2,009.50	0.01
Original Face:		1,200,000.000	Base	107.312697	253,361.07	106.461559	251,351.57	-2,009.50	0.01
31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR				3.500000	01 Dec 2037			
		93,275.630	Local	108.007493	100,744.67	102.553960	95,657.85	-5,086.82	0.01
Original Face:		200,000.000	Base	108.007493	100,744.67	102.553960	95,657.85	-5,086.82	0.01
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047			
		1,502,424.480	Local	98.493434	1,479,789.47	99.487198	1,494,720.02	14,930.55	0.08
Original Face:		3,200,000.000	Base	98.493434	1,479,789.47	99.487198	1,494,720.02	14,930.55	0.08
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7				7.000000	01 Oct 2037			
		270.180	Local	109.848990	296.79	102.168341	276.04	-20.75	0.00
Original Face:		100,000.000	Base	109.848990	296.79	102.168341	276.04	-20.75	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.000000	01 Dec 2037			
		2,057.760	Local	110.053165	2,264.63	106.497749	2,191.47	-73.16	0.00
Original Face:		100,000.000	Base	110.053165	2,264.63	106.497749	2,191.47	-73.16	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7				7.000000	01 Nov 2038			
		3,217.480	Local	110.273879	3,548.04	116.094627	3,735.32	187.28	0.00
Original Face:		500,000.000	Base	110.273879	3,548.04	116.094627	3,735.32	187.28	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5				5.000000	01 Apr 2038			
		22,465.910	Local	105.853981	23,781.06	108.206137	24,309.49	528.43	0.00
Original Face:		1,300,984.000	Base	105.853981	23,781.06	108.206137	24,309.49	528.43	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5				5.000000	01 May 2038			
		24,814.360	Local	105.523092	26,184.88	108.228442	26,856.20	671.32	0.00
Original Face:		1,313,542.000	Base	105.523092	26,184.88	108.228442	26,856.20	671.32	0.00
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6				6.000000	01 Apr 2033			
		7,975.850	Local	107.657115	8,586.57	110.304054	8,797.69	211.12	0.00

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Original Face:	200,000.000	Base	107.657115		8,586.57	110.304054	8,797.69	211.12	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038			
	4,230.310	Local	110.115098		4,658.21	106.275939	4,495.80	-162.41	0.00	
Original Face:	100,000.000	Base	110.115098		4,658.21	106.275939	4,495.80	-162.41	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038			
	12,052.980	Local	105.695521		12,739.46	110.310072	13,295.65	556.19	0.00	
Original Face:	491,391.000	Base	105.695521		12,739.46	110.310072	13,295.65	556.19	0.00	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043			
	39,584.560	Local	102.501506		40,574.77	104.533757	41,379.23	804.46	0.00	
Original Face:	200,000.000	Base	102.501506		40,574.77	104.533757	41,379.23	804.46	0.00	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031			
	14,732.700	Local	102.903134		15,160.41	104.042442	15,328.26	167.85	0.00	
Original Face:	200,000.000	Base	102.903134		15,160.41	104.042442	15,328.26	167.85	0.00	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041			
	83,460.290	Local	104.608539		87,306.59	106.521810	88,903.41	1,596.82	0.00	
Original Face:	700,000.000	Base	104.608539		87,306.59	106.521810	88,903.41	1,596.82	0.00	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031			
	43,564.900	Local	102.888610		44,823.32	104.037985	45,324.04	500.72	0.00	
Original Face:	600,000.000	Base	102.888610		44,823.32	104.037985	45,324.04	500.72	0.00	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031			
	12,267.110	Local	102.874679		12,619.75	104.280298	12,792.18	172.43	0.00	
Original Face:	200,000.000	Base	102.874679		12,619.75	104.280298	12,792.18	172.43	0.00	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043			
	49,982.400	Local	106.640057		53,301.26	106.017097	52,989.89	-311.37	0.00	
Original Face:	200,000.000	Base	106.640057		53,301.26	106.017097	52,989.89	-311.37	0.00	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031			
	21,630.680	Local	103.814721		22,455.83	104.173760	22,533.49	77.66	0.00	
Original Face:	200,000.000	Base	103.814721		22,455.83	104.173760	22,533.49	77.66	0.00	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031			
	22,080.060	Local	103.831783		22,926.12	104.176579	23,002.25	76.13	0.00	

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Original Face:	200,000.000	Base	103.831783		22,926.12	104.176579	23,002.25	76.13	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
	32,528.900	Local	105.354101		34,270.53	105.019440	34,161.67	-108.86	0.00
Original Face:	200,000.000	Base	105.354101		34,270.53	105.019440	34,161.67	-108.86	0.00
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
	13,392.460	Local	106.511798		14,264.55	106.420474	14,252.32	-12.23	0.00
Original Face:	100,000.000	Base	106.511798		14,264.55	106.420474	14,252.32	-12.23	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
	74,021.080	Local	105.600580		78,166.69	104.731936	77,523.71	-642.98	0.00
Original Face:	400,000.000	Base	105.600580		78,166.69	104.731936	77,523.71	-642.98	0.00
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	27,769.440	Local	102.357880		28,424.21	104.436614	29,001.46	577.25	0.00
Original Face:	100,000.000	Base	102.357880		28,424.21	104.436614	29,001.46	577.25	0.00
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
	78,355.880	Local	106.636873		83,556.26	106.416968	83,383.95	-172.31	0.00
Original Face:	300,000.000	Base	106.636873		83,556.26	106.416968	83,383.95	-172.31	0.00
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	48,592.400	Local	106.643652		51,820.71	107.247834	52,114.30	293.59	0.00
Original Face:	200,000.000	Base	106.643652		51,820.71	107.247834	52,114.30	293.59	0.00
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
	48,012.380	Local	106.610483		51,186.23	106.157912	50,968.94	-217.29	0.00
Original Face:	200,000.000	Base	106.610483		51,186.23	106.157912	50,968.94	-217.29	0.00
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
	185,170.120	Local	105.379712		195,131.74	99.893840	184,973.54	-10,158.20	0.01
Original Face:	900,000.000	Base	105.379712		195,131.74	99.893840	184,973.54	-10,158.20	0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		
	579,760.270	Local	105.531724		611,831.01	99.852004	578,902.25	-32,928.76	0.03
Original Face:	2,400,000.000	Base	105.531724		611,831.01	99.852004	578,902.25	-32,928.76	0.03
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		
	85,125.820	Local	107.492592		91,503.95	101.328900	86,257.06	-5,246.89	0.00

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Original Face:		500,000.000	Base	107.492592	91,503.95	101.328900	86,257.06	-5,246.89	0.00
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5				3.500000	01 Jan 2035			
		53,564.760	Local	107.539677	57,603.37	101.329023	54,276.65	-3,326.72	0.00
Original Face:		300,000.000	Base	107.539677	57,603.37	101.329023	54,276.65	-3,326.72	0.00
31418BSJ6	FNMA POOL MA2320 FN 07/35 FIXED 3				3.000000	01 Jul 2035			
		22,710.850	Local	105.661259	23,996.57	99.814692	22,668.76	-1,327.81	0.00
Original Face:		100,000.000	Base	105.661259	23,996.57	99.814692	22,668.76	-1,327.81	0.00
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3				3.000000	01 Feb 2036			
		243,034.740	Local	105.390209	256,134.82	99.893876	242,776.82	-13,358.00	0.01
Original Face:		1,100,000.000	Base	105.390209	256,134.82	99.893876	242,776.82	-13,358.00	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
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3				3.000000	01 Aug 2036			
		329,129.090	Local	105.739681	348,020.05	100.006831	329,151.57	-18,868.48	0.02
Original Face:		1,300,000.000	Base	105.739681	348,020.05	100.006831	329,151.57	-18,868.48	0.02
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3				3.000000	01 Oct 2036			
		1,294,705.100	Local	105.743522	1,369,066.77	100.129066	1,296,376.12	-72,690.65	0.07
Original Face:		4,700,000.000	Base	105.743522	1,369,066.77	100.129066	1,296,376.12	-72,690.65	0.07
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3				3.000000	01 Dec 2036			
		978,707.270	Local	105.576044	1,033,280.42	100.030675	979,007.49	-54,272.93	0.05
Original Face:		3,400,000.000	Base	105.576044	1,033,280.42	100.030675	979,007.49	-54,272.93	0.05
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4				4.000000	01 Jul 2047			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4				4.000000	01 Aug 2047			
		484,126.440	Local	106.715659	516,638.72	103.190366	499,571.85	-17,066.87	0.03
Original Face:		2,800,000.000	Base	106.715659	516,638.72	103.190366	499,571.85	-17,066.87	0.03
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4				4.000000	01 Oct 2047			
		195,532.820	Local	107.049701	209,317.30	103.056343	201,508.97	-7,808.33	0.01

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Original Face:		1,000,000.000	Base	107.049701		209,317.30	103.056343	201,508.97	-7,808.33	0.01
31418CS54	FNMA POOL MA3239 FN 01/48 FIXED 4				4.000000			01 Jan 2048		
		104,293.320	Local	107.175886		111,777.29	103.305291	107,740.52	-4,036.77	0.01
Original Face:		500,000.000	Base	107.175886		111,777.29	103.305291	107,740.52	-4,036.77	0.01
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3				3.000000			01 Feb 2033		
		0.000	Local	0.000000		0.40	0.000000	0.00	-0.40	0.00
			Base	0.000000		0.40	0.000000	0.00	-0.40	0.00
31418CXN9	FNMA POOL MA3384 FN 06/48 FIXED 4				4.000000			01 Jun 2048		
		0.000	Local	0.000000		-65.41	0.000000	0.00	65.41	0.00
			Base	0.000000		-65.41	0.000000	0.00	65.41	0.00
31418DYB2	FNMA POOL MA4305 FN 04/51 FIXED 2				2.000000			01 Apr 2051		
		2,189,957.930	Local	93.656250		2,051,032.47	93.107512	2,039,015.34	-12,017.13	0.11
Original Face:		2,400,000.000	Base	93.656250		2,051,032.47	93.107512	2,039,015.34	-12,017.13	0.11
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR				7.000000			01 Feb 2039		
		31,653.960	Local	109.858040		34,774.42	113.031244	35,778.86	1,004.44	0.00
Original Face:		900,000.000	Base	109.858040		34,774.42	113.031244	35,778.86	1,004.44	0.00
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A				3.001000			25 Jan 2067		
		460,000.000	Local	99.997183		459,987.04	92.408530	425,079.24	-34,907.80	0.02
Original Face:		460,000.000	Base	99.997183		459,987.04	92.408530	425,079.24	-34,907.80	0.02
31774BAE4	FINCO I LLC 2020 TERM LOAN B							27 Jun 2025		
		178,586.220	Local	100.171525		178,892.54	98.775000	176,398.54	-2,494.00	0.01
			Base	100.171525		178,892.54	98.775000	176,398.54	-2,494.00	0.01
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000			15 Oct 2027		
		450,000.000	Local	104.530398		470,386.79	104.750000	471,375.00	988.21	0.03
			Base	104.530398		470,386.79	104.750000	471,375.00	988.21	0.02
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000			15 Nov 2031		
		1,510,000.000	Local	118.536250		1,789,897.38	123.500000	1,864,850.00	74,952.62	0.10
			Base	118.536250		1,789,897.38	123.500000	1,864,850.00	74,952.62	0.10
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4				4.400000			15 Jul 2027		
		310,000.000	Local	100.163829		310,507.87	100.578500	311,793.35	1,285.48	0.02

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		Base	100.163829	310,507.87	100.578500	311,793.35	1,285.48	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35				5.350000	15 Jul 2047		
	200,000.000	Local	102.728165	205,456.33	104.693000	209,386.00	3,929.67	0.01
		Base	102.728165	205,456.33	104.693000	209,386.00	3,929.67	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026		
	120,000.000	Local	100.097025	120,116.43	93.500000	112,200.00	-7,916.43	0.01
		Base	100.097025	120,116.43	93.500000	112,200.00	-7,916.43	0.01
33903RAY5	FLEETCOR TECHNOLOGS OPT CO LLC 2021 TERM LOAN B4					28 Apr 2028		
	277,901.380	Local	99.249997	275,817.11	98.214300	272,938.90	-2,878.21	0.01
		Base	99.249997	275,817.11	98.214300	272,938.90	-2,878.21	0.01
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024		
	301,340.040	Local	100.193851	301,924.19	98.375000	296,443.26	-5,480.93	0.02
		Base	100.193851	301,924.19	98.375000	296,443.26	-5,480.93	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030		
	420,000.000	Local	99.956557	419,817.54	104.233910	437,782.42	17,964.88	0.02
Original Face:	420,000.000	Base	99.956557	419,817.54	104.233910	437,782.42	17,964.88	0.02
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25				3.250000	12 Feb 2032		
	380,000.000	Local	99.768450	379,120.11	89.164000	338,823.20	-40,296.91	0.02
		Base	99.768450	379,120.11	89.164000	338,823.20	-40,296.91	0.02
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125				5.125000	16 Jun 2025		
	400,000.000	Local	103.813080	415,252.32	102.000000	408,000.00	-7,252.32	0.02
		Base	103.813080	415,252.32	102.000000	408,000.00	-7,252.32	0.02
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125				4.125000	17 Aug 2027		
	400,000.000	Local	99.197618	396,790.47	97.942000	391,768.00	-5,022.47	0.02
		Base	99.197618	396,790.47	97.942000	391,768.00	-5,022.47	0.02
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4				4.000000	13 Nov 2030		
	460,000.000	Local	100.649889	462,989.49	94.220000	433,412.00	-29,577.49	0.02
		Base	100.649889	462,989.49	94.220000	433,412.00	-29,577.49	0.02
345397B51	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9				2.900000	16 Feb 2028		
	200,000.000	Local	100.000000	200,000.00	90.375000	180,750.00	-19,250.00	0.01

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	200,000.00	90.375000	180,750.00	-19,250.00	0.01
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625				3.625000	17 Jun 2031		
		300,000.000 Local	100.000000	300,000.00	90.653000	271,959.00	-28,041.00	0.01
		Base	100.000000	300,000.00	90.653000	271,959.00	-28,041.00	0.01
345397C27	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95				4.950000	28 May 2027		
		560,000.000 Local	99.987025	559,927.34	101.803000	570,096.80	10,169.46	0.03
		Base	99.987025	559,927.34	101.803000	570,096.80	10,169.46	0.03
345397ZR7	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113				5.113000	03 May 2029		
		410,000.000 Local	105.797605	433,770.18	101.000000	414,100.00	-19,670.18	0.02
		Base	105.797605	433,770.18	101.000000	414,100.00	-19,670.18	0.02
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
		497,873.890 Local	100.138300	498,562.45	99.589300	495,829.12	-2,733.33	0.03
		Base	100.138300	498,562.45	99.589300	495,829.12	-2,733.33	0.03
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039		
		790,000.000 Local	121.010053	955,979.42	113.289231	894,984.92	-60,994.50	0.05
		Base	121.010053	955,979.42	113.289231	894,984.92	-60,994.50	0.05
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A				2.348670	25 Aug 2033		
		690,000.000 Local	100.057438	690,396.32	98.575400	680,170.26	-10,226.06	0.04
Original Face:		690,000.000 Base	100.057438	690,396.32	98.575400	680,170.26	-10,226.06	0.04
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A				1.599000	25 Oct 2041		
		480,000.000 Local	100.000000	480,000.00	95.101270	456,486.10	-23,513.90	0.02
Original Face:		480,000.000 Base	100.000000	480,000.00	95.101270	456,486.10	-23,513.90	0.02
35564KPV5	FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A				1.949000	25 Jan 2042		
		1,770,000.000 Local	100.000000	1,770,000.00	94.255580	1,668,323.77	-101,676.23	0.09
Original Face:		1,770,000.000 Base	100.000000	1,770,000.00	94.255580	1,668,323.77	-101,676.23	0.09
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A				1.399000	25 Feb 2042		
		736,206.030 Local	100.000000	736,206.03	99.396810	731,765.31	-4,440.72	0.04
Original Face:		780,000.000 Base	100.000000	736,206.03	99.396810	731,765.31	-4,440.72	0.04
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A				2.306570	25 Feb 2050		
		541,036.540 Local	98.897511	535,071.67	99.751460	539,691.85	4,620.18	0.03

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Original Face:		930,000.000	Base	98.897511	535,071.67	99.751460	539,691.85	4,620.18	0.03
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A				0.999000	25 Dec 2050			
		76,538.760	Local	100.000000	76,538.76	99.786280	76,375.18	-163.58	0.00
Original Face:		940,000.000	Base	100.000000	76,538.76	99.786280	76,375.18	-163.58	0.00
35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A				2.099000	25 Dec 2050			
		1,720,000.000	Local	100.237901	1,724,091.90	98.748210	1,698,469.21	-25,622.69	0.09
Original Face:		1,720,000.000	Base	100.237901	1,724,091.90	98.748210	1,698,469.21	-25,622.69	0.09
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043			
		526,000.000	Local	99.780302	524,844.39	112.010010	589,172.65	64,328.26	0.03
			Base	99.780302	524,844.39	112.010010	589,172.65	64,328.26	0.03
35671DCH6	FREEMPORT MCMORAN INC COMPANY GUAR 08/30 4.625				4.625000	01 Aug 2030			
		120,000.000	Local	100.000000	120,000.00	102.250000	122,700.00	2,700.00	0.01
			Base	100.000000	120,000.00	102.250000	122,700.00	2,700.00	0.01
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25				4.250000	01 Jun 2025			
		170,000.000	Local	100.000000	170,000.00	99.000000	168,300.00	-1,700.00	0.01
			Base	100.000000	170,000.00	99.000000	168,300.00	-1,700.00	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		43,066.130	Local	100.137091	43,125.17	99.441438	42,825.58	-299.59	0.00
Original Face:		200,000.000	Base	100.137091	43,125.17	99.441438	42,825.58	-299.59	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		96,637.930	Local	99.414785	96,072.39	99.688874	96,337.26	264.87	0.01
Original Face:		800,000.000	Base	99.414785	96,072.39	99.688874	96,337.26	264.87	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3				3.000000	15 Oct 2042			
		51,779.740	Local	101.954085	52,791.56	99.688837	51,618.62	-1,172.94	0.00
Original Face:		300,000.000	Base	101.954085	52,791.56	99.688837	51,618.62	-1,172.94	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3				3.000000	15 Oct 2042			
		52,230.590	Local	102.320613	53,442.66	99.688848	52,068.07	-1,374.59	0.00
Original Face:		300,000.000	Base	102.320613	53,442.66	99.688848	52,068.07	-1,374.59	0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3				3.000000	15 Nov 2042			
		44,773.000	Local	102.321756	45,812.52	99.688837	44,633.68	-1,178.84	0.00

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Original Face:		300,000.000	Base	102.321756	45,812.52	99.688837	44,633.68	-1,178.84	0.00
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5				3.500000	20 Mar 2045			
		12,395.820	Local	101.647249	12,600.01	102.340651	12,685.96	85.95	0.00
Original Face:		100,000.000	Base	101.647249	12,600.01	102.340651	12,685.96	85.95	0.00
36179R7J2	GNMA II POOL MA3597 G2 04/46 FIXED 3.5				3.500000	20 Apr 2046			
		8,791.220	Local	106.515933	9,364.05	102.013469	8,968.23	-395.82	0.00
Original Face:		50,000.010	Base	106.515933	9,364.05	102.013469	8,968.23	-395.82	0.00
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3				3.000000	20 Jan 2046			
		38,543.220	Local	105.539262	40,678.23	99.740896	38,443.35	-2,234.88	0.00
Original Face:		200,000.000	Base	105.539262	40,678.23	99.740896	38,443.35	-2,234.88	0.00
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3				3.000000	20 Apr 2047			
		25,616.700	Local	105.436922	27,009.46	99.710695	25,542.59	-1,466.87	0.00
Original Face:		100,000.000	Base	105.436922	27,009.46	99.710695	25,542.59	-1,466.87	0.00
36179S5L7	GNMA II POOL MA4451 G2 05/47 FIXED 3.5				3.500000	20 May 2047			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5				3.500000	20 May 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
36179SGL5	GNMA II POOL MA3803 G2 07/46 FIXED 3.5				3.500000	20 Jul 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
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3				3.000000	20 Aug 2046			
		228,889.580	Local	106.152644	242,972.34	99.709922	228,225.62	-14,746.72	0.01
Original Face:		1,100,000.000	Base	106.152644	242,972.34	99.709922	228,225.62	-14,746.72	0.01
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5				3.500000	20 Sep 2046			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3				3.000000	20 Nov 2046			
		68,109.460	Local	102.631617	69,901.84	99.709586	67,911.66	-1,990.18	0.00

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	Units								
Original Face:	300,000.000	Base	102.631617	69,901.84	99.709586	67,911.66	-1,990.18	0.00	
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3					3.000000	20 Feb 2047		
	51,292.310	Local	105.464523	54,095.19	99.710408	51,143.77	-2,951.42	0.00	
Original Face:	200,000.000	Base	105.464523	54,095.19	99.710408	51,143.77	-2,951.42	0.00	
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048		
	51,955.640	Local	104.392016	54,237.54	104.589754	54,340.28	102.74	0.00	
Original Face:	400,000.000	Base	104.392016	54,237.54	104.589754	54,340.28	102.74	0.00	
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5					4.500000	20 Aug 2048		
	111,303.210	Local	107.924264	120,123.17	103.848328	115,586.52	-4,536.65	0.01	
Original Face:	800,000.000	Base	107.924264	120,123.17	103.848328	115,586.52	-4,536.65	0.01	
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
	724,781.330	Local	107.095728	776,209.84	103.097338	747,230.26	-28,979.58	0.04	
Original Face:	4,400,000.000	Base	107.095728	776,209.84	103.097338	747,230.26	-28,979.58	0.04	
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
	113,717.220	Local	107.872053	122,669.10	103.660035	117,879.31	-4,789.79	0.01	
Original Face:	680,000.000	Base	107.872053	122,669.10	103.660035	117,879.31	-4,789.79	0.01	
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
	147,603.820	Local	109.414865	161,500.52	105.689914	156,002.35	-5,498.17	0.01	
Original Face:	1,000,000.000	Base	109.414865	161,500.52	105.689914	156,002.35	-5,498.17	0.01	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
	5,049.760	Local	97.951586	4,946.32	99.680251	5,033.61	87.29	0.00	
Original Face:	20,000.000	Base	97.951586	4,946.32	99.680251	5,033.61	87.29	0.00	
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047		
	967,030.560	Local	106.195890	1,026,946.71	101.872109	985,134.43	-41,812.28	0.05	
Original Face:	4,800,000.000	Base	106.195890	1,026,946.71	101.872109	985,134.43	-41,812.28	0.05	
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	272,490.170	Local	103.174335	281,139.92	103.357948	281,640.25	500.33	0.02	
Original Face:	1,500,000.000	Base	103.174335	281,139.92	103.357948	281,640.25	500.33	0.01	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
	9,221.350	Local	100.766157	9,292.00	99.669970	9,190.92	-101.08	0.00	

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Original Face:	40,000.000	Base		100.766157	9,292.00	99.669970	9,190.92	-101.08	0.00	
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047			
	21,320.560	Local		103.425191	22,050.83	101.520397	21,644.72	-406.11	0.00	
Original Face:	100,000.000	Base		103.425191	22,050.83	101.520397	21,644.72	-406.11	0.00	
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047			
	205,509.410	Local		103.643716	212,997.59	103.622698	212,954.40	-43.19	0.01	
Original Face:	1,100,000.000	Base		103.643716	212,997.59	103.622698	212,954.40	-43.19	0.01	
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047			
	25,711.350	Local		97.355059	25,031.30	99.664877	25,625.19	593.89	0.00	
Original Face:	106,490.000	Base		97.355059	25,031.30	99.664877	25,625.19	593.89	0.00	
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047			
	90,905.930	Local		102.900867	93,542.99	103.620729	94,197.39	654.40	0.01	
Original Face:	500,000.000	Base		102.900867	93,542.99	103.620729	94,197.39	654.40	0.01	
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048			
	57,079.820	Local		97.352935	55,568.88	99.655018	56,882.90	1,314.02	0.00	
Original Face:	237,541.990	Base		97.352935	55,568.88	99.655018	56,882.90	1,314.02	0.00	
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048			
	69,347.960	Local		104.212914	72,269.53	103.617513	71,856.63	-412.90	0.00	
Original Face:	400,000.000	Base		104.212914	72,269.53	103.617513	71,856.63	-412.90	0.00	
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048			
	93,804.780	Local		103.818995	97,387.18	103.620017	97,200.53	-186.65	0.01	
Original Face:	600,000.000	Base		103.818995	97,387.18	103.620017	97,200.53	-186.65	0.01	
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048			
	55,576.040	Local		103.791760	57,683.35	102.853148	57,161.71	-521.64	0.00	

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Original Face:	400,000.000	Base		103.791760	57,683.35	102.853148	57,161.71	-521.64	0.00	
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048			
	269,652.200	Local		108.406095	292,319.42	104.730794	282,408.89	-9,910.53	0.02	
Original Face:	2,000,000.000	Base		108.406095	292,319.42	104.730794	282,408.89	-9,910.53	0.01	
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048			
	115,423.630	Local		104.257360	120,337.63	104.588073	120,719.35	381.72	0.01	
Original Face:	913,336.000	Base		104.257360	120,337.63	104.588073	120,719.35	381.72	0.01	
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048			
	174,225.350	Local		107.212343	186,791.08	104.129289	181,419.62	-5,371.46	0.01	
Original Face:	1,300,000.000	Base		107.212343	186,791.08	104.129289	181,419.62	-5,371.46	0.01	
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048			
	70,386.650	Local		107.033038	75,336.97	104.104218	73,275.47	-2,061.50	0.00	
Original Face:	600,000.000	Base		107.033038	75,336.97	104.104218	73,275.47	-2,061.50	0.00	
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049			
	212,900.190	Local		103.837413	221,070.05	104.051610	221,526.08	456.03	0.01	
Original Face:	1,880,001.000	Base		103.837413	221,070.05	104.051610	221,526.08	456.03	0.01	
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049			
	87,807.920	Local		103.142632	90,567.40	101.531328	89,152.55	-1,414.85	0.00	
Original Face:	500,000.000	Base		103.142632	90,567.40	101.531328	89,152.55	-1,414.85	0.00	
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049			
	26,732.600	Local		104.044575	27,813.82	104.051972	27,815.80	1.98	0.00	
Original Face:	200,000.010	Base		104.044575	27,813.82	104.051972	27,815.80	1.98	0.00	
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049			
	47,214.710	Local		104.275066	49,233.17	104.067785	49,135.30	-97.87	0.00	
Original Face:	314,000.000	Base		104.275066	49,233.17	104.067785	49,135.30	-97.87	0.00	
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050			
	572,835.820	Local		106.033188	607,396.08	102.314942	586,096.64	-21,299.44	0.03	
Original Face:	2,200,000.000	Base		106.033188	607,396.08	102.314942	586,096.64	-21,299.44	0.03	
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050			
	113,702.020	Local		106.916535	121,566.26	103.586558	117,780.01	-3,786.25	0.01	

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Original Face:	500,000.000	Base		106.916535	121,566.26	103.586558	117,780.01	-3,786.25	0.01	
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050			
	73,671.770	Local		107.012075	78,837.69	103.644939	76,357.06	-2,480.63	0.00	
Original Face:	300,000.000	Base		107.012075	78,837.69	103.644939	76,357.06	-2,480.63	0.00	
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5					4.500000	20 Apr 2050			
	1,060,152.130	Local		107.271571	1,137,241.85	104.026042	1,102,834.30	-34,407.55	0.06	
Original Face:	3,300,000.000	Base		107.271571	1,137,241.85	104.026042	1,102,834.30	-34,407.55	0.06	
36179VQU7	GNMA II POOL MA6767 G2 07/50 FIXED 3.5					3.500000	20 Jul 2050			
	815,094.520	Local		105.987659	863,899.60	100.863680	822,134.33	-41,765.27	0.04	
Original Face:	1,800,000.000	Base		105.987659	863,899.60	100.863680	822,134.33	-41,765.27	0.04	
36179VT26	GNMA II POOL MA6869 G2 09/50 FIXED 4.5					4.500000	20 Sep 2050			
	1,783,556.130	Local		108.030454	1,926,783.79	104.468632	1,863,256.69	-63,527.10	0.10	
Original Face:	4,100,000.000	Base		108.030454	1,926,783.79	104.468632	1,863,256.69	-63,527.10	0.10	
36179VX47	GNMA II POOL MA6999 G2 11/50 FIXED 4.5					4.500000	20 Nov 2050			
	604,818.200	Local		106.561973	644,506.21	104.100977	629,621.66	-14,884.55	0.03	
Original Face:	1,362,979.000	Base		106.561973	644,506.21	104.100977	629,621.66	-14,884.55	0.03	
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5					4.500000	20 Dec 2050			
	56,468.160	Local		106.562353	60,173.80	104.248999	58,867.49	-1,306.31	0.00	
Original Face:	121,713.000	Base		106.562353	60,173.80	104.248999	58,867.49	-1,306.31	0.00	
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3					3.000000	20 Jul 2051			
	161,666.640	Local		105.105308	169,920.22	99.221590	160,408.21	-9,512.01	0.01	
Original Face:	180,000.000	Base		105.105308	169,920.22	99.221590	160,408.21	-9,512.01	0.01	
36179WNF1	GNMA II POOL MA7590 G2 09/51 FIXED 3					3.000000	20 Sep 2051			
	940,904.130	Local		104.864289	986,672.43	99.199762	933,374.66	-53,297.77	0.05	
Original Face:	1,000,000.000	Base		104.864289	986,672.43	99.199762	933,374.66	-53,297.77	0.05	
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047			
	101,195.330	Local		103.546952	104,784.68	101.309766	102,520.75	-2,263.93	0.01	
Original Face:	300,000.000	Base		103.546952	104,784.68	101.309766	102,520.75	-2,263.93	0.01	
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047			
	100,386.800	Local		103.546930	103,947.45	102.012116	102,406.70	-1,540.75	0.01	

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Original Face:	300,000.000	Base		103.546930	103,947.45	102.012116	102,406.70	-1,540.75	0.01	
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5					3.500000	20 Feb 2050			
	35,166.440	Local		105.069777	36,949.30	101.147952	35,570.13	-1,379.17	0.00	
Original Face:	100,000.000	Base		105.069777	36,949.30	101.147952	35,570.13	-1,379.17	0.00	
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049			
	43,000.610	Local		104.828187	45,076.76	103.846668	44,654.70	-422.06	0.00	
Original Face:	100,000.000	Base		104.828187	45,076.76	103.846668	44,654.70	-422.06	0.00	
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050			
	54,447.700	Local		105.563871	57,477.10	105.072916	57,209.79	-267.31	0.00	
Original Face:	100,000.000	Base		105.563871	57,477.10	105.072916	57,209.79	-267.31	0.00	
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 2050			
	48,663.560	Local		105.565047	51,371.71	104.690501	50,946.12	-425.59	0.00	
Original Face:	100,000.000	Base		105.565047	51,371.71	104.690501	50,946.12	-425.59	0.00	
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050			
	33,970.990	Local		106.672988	36,237.87	105.485389	35,834.43	-403.44	0.00	
Original Face:	100,000.000	Base		106.672988	36,237.87	105.485389	35,834.43	-403.44	0.00	
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050			
	188,577.380	Local		106.674236	201,163.48	104.557264	197,171.35	-3,992.13	0.01	
Original Face:	400,000.000	Base		106.674236	201,163.48	104.557264	197,171.35	-3,992.13	0.01	
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050			
	114,208.490	Local		106.257039	121,354.56	102.096337	116,602.68	-4,751.88	0.01	
Original Face:	200,000.000	Base		106.257039	121,354.56	102.096337	116,602.68	-4,751.88	0.01	
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050			
	423,999.130	Local		104.480688	442,997.21	98.739111	418,652.97	-24,344.24	0.02	
Original Face:	1,300,000.000	Base		104.480688	442,997.21	98.739111	418,652.97	-24,344.24	0.02	
3617WHHM0	GNMA II POOL CG3836 G2 09/47 FIXED 3					3.000000	20 Sep 2047			
	152,383.140	Local		104.975445	159,964.88	99.074849	150,973.37	-8,991.51	0.01	
Original Face:	200,000.000	Base		104.975445	159,964.88	99.074849	150,973.37	-8,991.51	0.01	
3617X5VE7	GNMA II POOL CI1513 G2 03/52 FIXED 3					3.000000	20 Mar 2052			
	100,000.000	Local		98.507810	98,507.81	100.698711	100,698.71	2,190.90	0.01	

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Original Face:		100,000.000	Base	98.507810	98,507.81	100.698711	100,698.71	2,190.90	0.01
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375000	15 Apr 2026			
		30,000.000	Local	100.602067	30,180.62	104.493370	31,348.01	1,167.39	0.00
			Base	100.602067	30,180.62	104.493370	31,348.01	1,167.39	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.500000	20 Oct 2037			
		25,820.020	Local	106.709406	27,552.39	112.379766	29,016.48	1,464.09	0.00
Original Face:		1,600,000.000	Base	106.709406	27,552.39	112.379766	29,016.48	1,464.09	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.000000	20 Sep 2038			
		104,437.530	Local	107.421738	112,188.61	110.219901	115,110.94	2,922.33	0.01
Original Face:		7,900,000.000	Base	107.421738	112,188.61	110.219901	115,110.94	2,922.33	0.01
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.500000	20 Jan 2040			
		17,745.100	Local	105.845332	18,782.36	106.545527	18,906.61	124.25	0.00
Original Face:		300,000.000	Base	105.845332	18,782.36	106.545527	18,906.61	124.25	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.500000	20 May 2040			
		22,033.890	Local	105.884027	23,330.37	106.546020	23,476.23	145.86	0.00
Original Face:		400,000.000	Base	105.884027	23,330.37	106.546020	23,476.23	145.86	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.000000	20 May 2040			
		6,712.010	Local	106.964680	7,179.48	110.961513	7,447.75	268.27	0.00
Original Face:		222,231.000	Base	106.964680	7,179.48	110.961513	7,447.75	268.27	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.000000	20 Aug 2040			
		13,295.010	Local	106.814737	14,201.03	110.960387	14,752.19	551.16	0.00
Original Face:		302,944.000	Base	106.814737	14,201.03	110.960387	14,752.19	551.16	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.000000	20 Sep 2040			
		12,322.590	Local	104.090130	12,826.60	109.784236	13,528.26	701.66	0.00
Original Face:		200,000.000	Base	104.090130	12,826.60	109.784236	13,528.26	701.66	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.500000	20 Jan 2041			
		7,765.720	Local	103.744405	8,056.50	107.409290	8,341.10	284.60	0.00
Original Face:		100,000.000	Base	103.744405	8,056.50	107.409290	8,341.10	284.60	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6				6.000000	20 Jan 2041			
		11,763.160	Local	106.861507	12,570.29	109.018224	12,823.99	253.70	0.00

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Original Face:	347,788.000	Base	106.861507		12,570.29	109.018224	12,823.99	253.70	0.00	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041			
	174,465.200	Local	103.815643		181,122.17	106.547192	185,887.77	4,765.60	0.01	
Original Face:	2,800,000.000	Base	103.815643		181,122.17	106.547192	185,887.77	4,765.60	0.01	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041			
	21,892.910	Local	106.852173		23,393.05	110.263441	24,139.88	746.83	0.00	
Original Face:	437,880.000	Base	106.852173		23,393.05	110.263441	24,139.88	746.83	0.00	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040			
	8,462.680	Local	102.718760		8,692.76	110.381471	9,341.23	648.47	0.00	
Original Face:	100,000.000	Base	102.718760		8,692.76	110.381471	9,341.23	648.47	0.00	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040			
	16,598.590	Local	102.842049		17,070.33	110.321557	18,311.82	1,241.49	0.00	
Original Face:	200,000.000	Base	102.842049		17,070.33	110.321557	18,311.82	1,241.49	0.00	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					1.843000	20 Jul 2060			
	139,842.700	Local	103.977476		145,404.91	101.861610	142,446.03	-2,958.88	0.01	
Original Face:	430,000.000	Base	103.977476		145,404.91	101.861610	142,446.03	-2,958.88	0.01	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					1.777000	20 Nov 2060			
	83,633.010	Local	104.548778		87,437.29	101.912610	85,232.58	-2,204.71	0.00	
Original Face:	500,000.000	Base	104.548778		87,437.29	101.912610	85,232.58	-2,204.71	0.00	
3622A2R38	GNMA II POOL 784106 G2 01/46 FIXED 3.5					3.500000	20 Jan 2046			
	81,482.050	Local	106.302198		86,617.21	102.387063	83,427.08	-3,190.13	0.00	
Original Face:	500,000.000	Base	106.302198		86,617.21	102.387063	83,427.08	-3,190.13	0.00	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048			
	543,479.000	Local	101.740021		552,935.65	102.032912	554,527.45	1,591.80	0.03	
Original Face:	1,100,000.000	Base	101.740021		552,935.65	102.032912	554,527.45	1,591.80	0.03	
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049			
	42,832.480	Local	102.497170		43,902.08	99.749108	42,725.02	-1,177.06	0.00	
Original Face:	500,000.000	Base	102.497170		43,902.08	99.749108	42,725.02	-1,177.06	0.00	
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048			
	449,001.070	Local	107.053282		480,670.38	102.974341	462,355.89	-18,314.49	0.03	

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Original Face:	1,900,000.000	Base		107.053282	480,670.38	102.974341	462,355.89	-18,314.49	0.02	
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050			
	205,698.400	Local		103.050850	211,973.95	98.839483	203,311.24	-8,662.71	0.01	
Original Face:	300,000.000	Base		103.050850	211,973.95	98.839483	203,311.24	-8,662.71	0.01	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040			
	25,987.070	Local		104.491234	27,154.21	108.657418	28,236.88	1,082.67	0.00	
Original Face:	500,000.000	Base		104.491234	27,154.21	108.657418	28,236.88	1,082.67	0.00	
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041			
	27,113.670	Local		106.283104	28,817.25	106.547730	28,889.00	71.75	0.00	
Original Face:	400,000.000	Base		106.283104	28,817.25	106.547730	28,889.00	71.75	0.00	
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046			
	90,000.000	Local		102.330378	92,097.34	100.595030	90,535.53	-1,561.81	0.00	
Original Face:	90,000.000	Base		102.330378	92,097.34	100.595030	90,535.53	-1,561.81	0.00	
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					0.984494	10 Feb 2048			
	2,889,947.330	Local		3.531320	102,053.30	2.280640	65,909.29	-36,144.01	0.00	
Original Face:	4,130,000.000	Base		3.531320	102,053.30	2.280640	65,909.29	-36,144.01	0.00	
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.056550	10 Apr 2047			
	1,356,651.240	Local		6.921264	93,897.42	1.607100	21,802.74	-72,094.68	0.00	
Original Face:	2,770,000.000	Base		6.921264	93,897.42	1.607100	21,802.74	-72,094.68	0.00	
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					1.947000	15 Sep 2031			
	807,760.440	Local		100.000000	807,760.44	90.193350	728,546.20	-79,214.24	0.04	
Original Face:	860,000.000	Base		100.000000	807,760.44	90.193350	728,546.20	-79,214.24	0.04	
36264FAB7	GSK CONSUMER HEALTHCARE COMPANY GUAR 144A 03/27 3.375					3.375000	24 Mar 2027			
	340,000.000	Local		99.781882	339,258.40	100.184000	340,625.60	1,367.20	0.02	
		Base		99.781882	339,258.40	100.184000	340,625.60	1,367.20	0.02	
36264FAC5	GSK CONSUMER HEALTHCARE COMPANY GUAR 144A 03/29 3.375					3.375000	24 Mar 2029			
	470,000.000	Local		99.275013	466,592.56	99.057598	465,570.71	-1,021.85	0.03	
		Base		99.275013	466,592.56	99.057598	465,570.71	-1,021.85	0.02	
36264FAD3	GSK CONSUMER HEALTHCARE COMPANY GUAR 144A 03/32 3.625					3.625000	24 Mar 2032			
	290,000.000	Local		99.850272	289,565.79	100.057000	290,165.30	599.51	0.02	

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FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.850272	289,565.79	100.057000	290,165.30	599.51	0.02
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A				1.547000	15 May 2026		
		510,000.000	Local 100.000000	510,000.00	98.696390	503,351.59	-6,648.41	0.03
Original Face:		510,000.000	Base 100.000000	510,000.00	98.696390	503,351.59	-6,648.41	0.03
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025		
		50,000.000	Local 107.749880	53,874.94	101.881304	50,940.65	-2,934.29	0.00
			Base 107.749880	53,874.94	101.881304	50,940.65	-2,934.29	0.00
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040		
		20,000.000	Local 117.084500	23,416.90	109.203778	21,840.76	-1,576.14	0.00
			Base 117.084500	23,416.90	109.203778	21,840.76	-1,576.14	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050		
		380,000.000	Local 128.622737	488,766.40	112.256883	426,576.16	-62,190.24	0.02
			Base 128.622737	488,766.40	112.256883	426,576.16	-62,190.24	0.02
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25				3.250000	01 Apr 2025		
		110,000.000	Local 106.930682	117,623.75	101.181928	111,300.12	-6,323.63	0.01
			Base 106.930682	117,623.75	101.181928	111,300.12	-6,323.63	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
		200,000.000	Local 111.270495	222,540.99	125.991836	251,983.67	29,442.68	0.01
			Base 111.270495	222,540.99	125.991836	251,983.67	29,442.68	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043		
		50,000.000	Local 112.632680	56,316.34	113.880553	56,940.28	623.94	0.00
			Base 112.632680	56,316.34	113.880553	56,940.28	623.94	0.00
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
		30,000.000	Local 117.190867	35,157.26	116.149303	34,844.79	-312.47	0.00
			Base 117.190867	35,157.26	116.149303	34,844.79	-312.47	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15				5.150000	01 Apr 2038		
		30,000.000	Local 105.126600	31,537.98	101.666555	30,499.97	-1,038.01	0.00
			Base 105.126600	31,537.98	101.666555	30,499.97	-1,038.01	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
		140,000.000	Local 94.346471	132,085.06	111.214138	155,699.79	23,614.73	0.01

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		Base	94.346471	132,085.06	111.214138	155,699.79	23,614.73	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125				6.125000	01 Oct 2025		
	210,000.000	Local	99.930729	209,854.53	107.481527	225,711.21	15,856.68	0.01
		Base	99.930729	209,854.53	107.481527	225,711.21	15,856.68	0.01
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4				5.400000	02 Oct 2023		
	120,000.000	Local	99.951575	119,941.89	103.524438	124,229.33	4,287.44	0.01
		Base	99.951575	119,941.89	103.524438	124,229.33	4,287.44	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.450000	10 Apr 2022		
	740,000.000	Local	99.998900	739,991.86	100.033956	740,251.27	259.41	0.04
		Base	99.998900	739,991.86	100.033956	740,251.27	259.41	0.04
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.350000	17 Jan 2027		
	40,000.000	Local	100.666775	40,266.71	101.827672	40,731.07	464.36	0.00
		Base	100.666775	40,266.71	101.827672	40,731.07	464.36	0.00
37045XDS2	GENERAL MOTORS FINL CO SR UNSECURED 01/32 3.1				3.100000	12 Jan 2032		
	120,000.000	Local	90.296167	108,355.40	89.895009	107,874.01	-481.39	0.01
		Base	90.296167	108,355.40	89.895009	107,874.01	-481.39	0.01
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.700000	01 Apr 2024		
	330,000.000	Local	100.687476	332,268.67	101.766137	335,828.25	3,559.58	0.02
		Base	100.687476	332,268.67	101.766137	335,828.25	3,559.58	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046		
	160,000.000	Local	102.389669	163,823.47	110.765954	177,225.53	13,402.06	0.01
		Base	102.389669	163,823.47	110.765954	177,225.53	13,402.06	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85				2.850000	08 May 2022		
	10,000.000	Local	99.979000	9,997.90	100.192996	10,019.30	21.40	0.00
		Base	99.979000	9,997.90	100.192996	10,019.30	21.40	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125				4.125000	30 May 2023		
	20,000.000	Local	100.577200	20,115.44	101.592000	20,318.40	202.96	0.00
		Base	100.577200	20,115.44	101.592000	20,318.40	202.96	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
	1,140,000.000	Local	100.003804	1,140,043.36	100.446924	1,145,094.93	5,051.57	0.06

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		Base	100.003804	1,140,043.36	100.446924	1,145,094.93	5,051.57	0.06
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125				4.125000	12 Mar 2024		
	440,000.000	Local	99.948830	439,774.85	101.419588	446,246.19	6,471.34	0.02
		Base	99.948830	439,774.85	101.419588	446,246.19	6,471.34	0.02
38017BAN6	GO DADDY OPER CO LLC TERM LOAN B 1					15 Feb 2024		
	256,407.320	Local	100.164305	256,828.61	99.303600	254,621.70	-2,206.91	0.01
		Base	100.164305	256,828.61	99.303600	254,621.70	-2,206.91	0.01
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
	540,000.000	Local	119.371348	644,605.28	126.037771	680,603.96	35,998.68	0.04
		Base	119.371348	644,605.28	126.037771	680,603.96	35,998.68	0.04
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041		
	320,000.000	Local	100.376144	321,203.66	129.210888	413,474.84	92,271.18	0.02
		Base	100.376144	321,203.66	129.210888	413,474.84	92,271.18	0.02
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4				4.000000	03 Mar 2024		
	1,040,000.000	Local	100.699678	1,047,276.65	102.114352	1,061,989.26	14,712.61	0.06
		Base	100.699678	1,047,276.65	102.114352	1,061,989.26	14,712.61	0.06
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023		
	180,000.000	Local	99.155761	178,480.37	100.909975	181,637.96	3,157.59	0.01
		Base	99.155761	178,480.37	100.909975	181,637.96	3,157.59	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR				3.814000	23 Apr 2029		
	2,500,000.000	Local	105.333652	2,633,341.30	100.902143	2,522,553.58	-110,787.72	0.14
		Base	105.333652	2,633,341.30	100.902143	2,522,553.58	-110,787.72	0.13
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029		
	890,000.000	Local	107.007004	952,362.34	102.568000	912,855.20	-39,507.14	0.05
		Base	107.007004	952,362.34	102.568000	912,855.20	-39,507.14	0.05
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5				3.500000	01 Apr 2025		
	350,000.000	Local	103.902069	363,657.24	100.854067	352,989.23	-10,668.01	0.02
		Base	103.902069	363,657.24	100.854067	352,989.23	-10,668.01	0.02
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR				3.615000	15 Mar 2028		
	140,000.000	Local	100.432929	140,606.10	99.811573	139,736.20	-869.90	0.01

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		Base	100.432929	140,606.10	99.811573	139,736.20	-869.90	0.01
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.000000	29 Dec 2049		
		8,000.000 Local	80.402625	6,432.21	80.000000	6,400.00	-32.21	0.00
		Base	80.402625	6,432.21	80.000000	6,400.00	-32.21	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026		
		570,000.000 Local	99.602218	567,732.64	100.398517	572,271.55	4,538.91	0.03
		Base	99.602218	567,732.64	100.398517	572,271.55	4,538.91	0.03
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
		1,140,000.000 Local	116.848828	1,332,076.64	111.754651	1,274,003.02	-58,073.62	0.07
		Base	116.848828	1,332,076.64	111.754651	1,274,003.02	-58,073.62	0.07
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				6.201430	20 Jan 2040		
		4,798.260 Local	65.632542	3,149.22	3.636440	174.49	-2,974.73	0.00
Original Face:		258,000.000 Base	65.632542	3,149.22	3.636440	174.49	-2,974.73	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.230570	20 May 2060		
		170,077.280 Local	102.000820	173,480.22	100.556380	171,023.56	-2,456.66	0.01
Original Face:		670,000.000 Base	102.000820	173,480.22	100.556380	171,023.56	-2,456.66	0.01
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				0.436290	20 Oct 2060		
		415,173.500 Local	100.000000	415,173.50	99.423990	412,782.06	-2,391.44	0.02
Original Face:		1,150,000.000 Base	100.000000	415,173.50	99.423990	412,782.06	-2,391.44	0.02
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				0.606290	20 Mar 2061		
		51,600.430 Local	99.990465	51,595.51	99.733150	51,462.73	-132.78	0.00
Original Face:		200,000.000 Base	99.990465	51,595.51	99.733150	51,462.73	-132.78	0.00
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.169430	16 Apr 2042		
		787,137.340 Local	29.470500	231,973.31	18.715030	147,312.99	-84,660.32	0.01
Original Face:		4,700,000.000 Base	29.470500	231,973.31	18.715030	147,312.99	-84,660.32	0.01
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				0.540380	20 Oct 2064		
		1,166,855.790 Local	100.029013	1,167,194.33	99.534640	1,161,425.71	-5,768.62	0.06
Original Face:		3,000,000.000 Base	100.029013	1,167,194.33	99.534640	1,161,425.71	-5,768.62	0.06
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				6.031430	20 Apr 2040		
		15,068.550 Local	70.647474	10,645.55	15.286010	2,303.38	-8,342.17	0.00

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Original Face:	300,000.000	Base	70.647474	10,645.55	15.286010	2,303.38	-8,342.17	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.601430	20 Mar 2042		
	976,004.190	Local	25.295568	246,885.80	16.151990	157,644.10	-89,241.70	0.01	
Original Face:	4,800,000.000	Base	25.295568	246,885.80	16.151990	157,644.10	-89,241.70	0.01	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.271710	16 Mar 2047		
	1,233,966.400	Local	15.357097	189,501.42	0.933450	11,518.46	-177,982.96	0.00	
Original Face:	5,680,000.000	Base	15.357097	189,501.42	0.933450	11,518.46	-177,982.96	0.00	
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.764090	16 Nov 2047		
	140,778.230	Local	102.603357	144,443.19	97.493010	137,248.93	-7,194.26	0.01	
Original Face:	600,000.000	Base	102.603357	144,443.19	97.493010	137,248.93	-7,194.26	0.01	
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					3.356040	16 Jun 2048		
	5,670.510	Local	102.482669	5,811.29	100.812950	5,716.61	-94.68	0.00	
Original Face:	100,000.000	Base	102.482669	5,811.29	100.812950	5,716.61	-94.68	0.00	
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.346700	16 Aug 2054		
	2,152,017.140	Local	15.517139	333,931.49	1.404760	30,230.68	-303,700.81	0.00	
Original Face:	9,230,000.000	Base	15.517139	333,931.49	1.404760	30,230.68	-303,700.81	0.00	
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	318,300.270	Local	133.791055	425,857.29	16.629020	52,930.22	-372,927.07	0.00	
Original Face:	3,000,000.000	Base	133.791055	425,857.29	16.629020	52,930.22	-372,927.07	0.00	
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					1.598570	20 May 2070		
	460,606.180	Local	103.195018	475,322.63	102.729340	473,177.69	-2,144.94	0.03	
Original Face:	600,000.000	Base	103.195018	475,322.63	102.729340	473,177.69	-2,144.94	0.03	
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.698570	20 Apr 2070		
	281,553.020	Local	102.693738	289,137.32	101.884270	286,858.24	-2,279.08	0.02	
Original Face:	400,000.000	Base	102.693738	289,137.32	101.884270	286,858.24	-2,279.08	0.02	
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F					0.948570	20 Jul 2070		
	182,158.760	Local	100.135958	182,406.42	99.556370	181,350.65	-1,055.77	0.01	
Original Face:	300,000.000	Base	100.135958	182,406.42	99.556370	181,350.65	-1,055.77	0.01	
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.898570	20 Jul 2070		
	1,132,182.630	Local	99.771372	1,129,594.14	99.462130	1,126,092.96	-3,501.18	0.06	

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Original Face:		1,500,000.000	Base	99.771372	1,129,594.14	99.462130	1,126,092.96	-3,501.18	0.06
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC				0.898570	20 Jul 2070			
		2,249,520.530	Local	99.848731	2,246,117.71	99.499720	2,238,266.63	-7,851.08	0.12
Original Face:		3,500,000.000	Base	99.848731	2,246,117.71	99.499720	2,238,266.63	-7,851.08	0.12
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO				0.998360	16 Sep 2062			
		9,622,292.850	Local	8.651836	832,504.96	7.876850	757,933.57	-74,571.39	0.04
Original Face:		10,350,000.000	Base	8.651836	832,504.96	7.876850	757,933.57	-74,571.39	0.04
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI				3.500000	20 Apr 2050			
		315,667.580	Local	14.161020	44,701.75	14.990690	47,320.75	2,619.00	0.00
Original Face:		400,000.000	Base	14.161020	44,701.75	14.990690	47,320.75	2,619.00	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI				3.500000	20 Apr 2050			
		84,087.020	Local	13.441480	11,302.54	14.649090	12,317.98	1,015.44	0.00
Original Face:		100,000.000	Base	13.441480	11,302.54	14.649090	12,317.98	1,015.44	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI				2.500000	20 Aug 2050			
		612,952.920	Local	11.414997	69,968.56	14.511020	88,945.72	18,977.16	0.00
Original Face:		700,000.000	Base	11.414997	69,968.56	14.511020	88,945.72	18,977.16	0.00
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL				2.500000	20 Aug 2050			
		179,162.440	Local	10.981671	19,675.03	14.121390	25,300.23	5,625.20	0.00
Original Face:		200,000.000	Base	10.981671	19,675.03	14.121390	25,300.23	5,625.20	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN				2.500000	20 Aug 2050			
		260,996.280	Local	11.568234	30,192.66	14.360240	37,479.69	7,287.03	0.00
Original Face:		300,000.000	Base	11.568234	30,192.66	14.360240	37,479.69	7,287.03	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE				2.500000	20 Sep 2050			
		270,957.350	Local	11.386663	30,853.00	14.435970	39,115.32	8,262.32	0.00
Original Face:		300,000.000	Base	11.386663	30,853.00	14.435970	39,115.32	8,262.32	0.00
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH				2.500000	20 Oct 2050			
		183,325.520	Local	11.339632	20,788.44	14.925820	27,362.84	6,574.40	0.00
Original Face:		200,000.000	Base	11.339632	20,788.44	14.925820	27,362.84	6,574.40	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI				2.500000	20 Oct 2050			
		816,343.770	Local	11.840785	96,661.51	13.058940	106,605.84	9,944.33	0.01

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	900,000.000	Base		11.840785	96,661.51	13.058940	106,605.84	9,944.33	0.01
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI					2.500000	20 Oct 2050		
	269,739.610	Local		11.692098	31,538.22	14.602190	39,387.89	7,849.67	0.00
Original Face:	300,000.000	Base		11.692098	31,538.22	14.602190	39,387.89	7,849.67	0.00
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
	1,841,501.450	Local		9.784225	180,176.64	10.478950	192,970.02	12,793.38	0.01
Original Face:	2,100,000.000	Base		9.784225	180,176.64	10.478950	192,970.02	12,793.38	0.01
38382NT31	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI					2.500000	20 Feb 2051		
	485,581.900	Local		17.898212	86,910.48	18.902170	91,785.52	4,875.04	0.00
Original Face:	500,000.000	Base		17.898212	86,910.48	18.902170	91,785.52	4,875.04	0.00
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	1,060,142.680	Local		99.897314	1,059,054.06	98.013900	1,039,087.19	-19,966.87	0.06
		Base		99.897314	1,059,054.06	98.013900	1,039,087.19	-19,966.87	0.05
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	110,000.000	Local		99.940027	109,934.03	94.191395	103,610.53	-6,323.50	0.01
		Base		99.940027	109,934.03	94.191395	103,610.53	-6,323.50	0.01
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028		
	60,000.000	Local		94.007267	56,404.36	93.626000	56,175.60	-228.76	0.00
		Base		94.007267	56,404.36	93.626000	56,175.60	-228.76	0.00
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		
	180,000.000	Local		100.848306	181,526.95	105.396477	189,713.66	8,186.71	0.01
		Base		100.848306	181,526.95	105.396477	189,713.66	8,186.71	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375000	01 Feb 2025		
	100,000.000	Local		104.619830	104,619.83	104.130000	104,130.00	-489.83	0.01
		Base		104.619830	104,619.83	104.130000	104,130.00	-489.83	0.01
404119BT5	HCA INC SR SECURED 06/26 5.25					5.250000	15 Jun 2026		
	30,000.000	Local		100.362100	30,108.63	105.655583	31,696.67	1,588.04	0.00
		Base		100.362100	30,108.63	105.655583	31,696.67	1,588.04	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5					4.500000	15 Feb 2027		
	20,000.000	Local		97.377000	19,475.40	103.418025	20,683.61	1,208.21	0.00

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		Base	97.377000	19,475.40	103.418025	20,683.61	1,208.21	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
		40,000.000 Local	102.492375	40,996.95	112.788350	45,115.34	4,118.39	0.00
		Base	102.492375	40,996.95	112.788350	45,115.34	4,118.39	0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875				5.875000	01 Feb 2029		
		220,000.000 Local	112.060536	246,533.18	109.301000	240,462.20	-6,070.98	0.01
		Base	112.060536	246,533.18	109.301000	240,462.20	-6,070.98	0.01
404119CA5	HCA INC COMPANY GUAR 09/30 3.5				3.500000	01 Sep 2030		
		460,000.000 Local	97.561057	448,780.86	96.223000	442,625.80	-6,155.06	0.02
		Base	97.561057	448,780.86	96.223000	442,625.80	-6,155.06	0.02
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026		
		60,000.000 Local	100.000000	60,000.00	105.000000	63,000.00	3,000.00	0.00
		Base	100.000000	60,000.00	105.000000	63,000.00	3,000.00	0.00
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
		60,000.000 Local	101.378417	60,827.05	107.983000	64,789.80	3,962.75	0.00
		Base	101.378417	60,827.05	107.983000	64,789.80	3,962.75	0.00
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025		
		340,000.000 Local	99.682306	338,919.84	101.272000	344,324.80	5,404.96	0.02
		Base	99.682306	338,919.84	101.272000	344,324.80	5,404.96	0.02
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026		
		760,000.000 Local	100.000000	760,000.00	95.209811	723,594.56	-36,405.44	0.04
		Base	100.000000	760,000.00	95.209811	723,594.56	-36,405.44	0.04
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031		
		1,080,000.000 Local	102.268591	1,104,500.78	92.435141	998,299.52	-106,201.26	0.05
		Base	102.268591	1,104,500.78	92.435141	998,299.52	-106,201.26	0.05
404280DC0	HSBC HOLDINGS PLC 03/33 1				4.762000	29 Mar 2033		
		560,000.000 Local	100.346943	561,942.88	102.708593	575,168.12	13,225.24	0.03
		Base	100.346943	561,942.88	102.708593	575,168.12	13,225.24	0.03
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025		
		12,000.000 Local	100.270667	12,032.48	102.247985	12,269.76	237.28	0.00

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		Base	100.270667	12,032.48	102.247985	12,269.76	237.28	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625				4.625000	15 May 2024		
	20,000.000	Local	99.043850	19,808.77	101.500000	20,300.00	491.23	0.00
		Base	99.043850	19,808.77	101.500000	20,300.00	491.23	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026		
	90,000.000	Local	97.931289	88,138.16	100.750000	90,675.00	2,536.84	0.00
		Base	97.931289	88,138.16	100.750000	90,675.00	2,536.84	0.00
41151PAP0	HARBOR FREIGHT TOOLS USA INC 2021 TERM LOAN B					19 Oct 2027		
	592,797.000	Local	99.559382	590,185.03	97.750000	579,459.07	-10,725.96	0.03
		Base	99.559382	590,185.03	97.750000	579,459.07	-10,725.96	0.03
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
	50,000.000	Local	102.185160	51,092.58	112.837671	56,418.84	5,326.26	0.00
		Base	102.185160	51,092.58	112.837671	56,418.84	5,326.26	0.00
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				2.046570	15 May 2038		
	2,090,000.000	Local	100.000000	2,090,000.00	98.743410	2,063,737.27	-26,262.73	0.11
Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	98.743410	2,063,737.27	-26,262.73	0.11
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75				6.750000	15 Mar 2032		
	10,000.000	Local	123.788400	12,378.84	120.500000	12,050.00	-328.84	0.00
		Base	123.788400	12,378.84	120.500000	12,050.00	-328.84	0.00
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		
	10,000.000	Local	122.362700	12,236.27	126.353000	12,635.30	399.03	0.00
		Base	122.362700	12,236.27	126.353000	12,635.30	399.03	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	80,000.000	Local	99.881813	79,905.45	94.254664	75,403.73	-4,501.72	0.00
		Base	99.881813	79,905.45	94.254664	75,403.73	-4,501.72	0.00
43133KAC9	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A				2.600000	01 Nov 2035		
	1,010,000.000	Local	100.000000	1,010,000.00	95.750000	967,075.00	-42,925.00	0.05
Original Face:	1,010,000.000	Base	100.000000	1,010,000.00	95.750000	967,075.00	-42,925.00	0.05
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375				5.375000	01 May 2025		
	230,000.000	Local	100.293896	230,675.96	102.305000	235,301.50	4,625.54	0.01

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		Base	100.293896	230,675.96	102.305000	235,301.50	4,625.54	0.01
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75				5.750000	01 May 2028		
	90,000.000	Local	100.178633	90,160.77	103.460000	93,114.00	2,953.23	0.01
		Base	100.178633	90,160.77	103.460000	93,114.00	2,953.23	0.00
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625				3.625000	15 Feb 2032		
	50,000.000	Local	100.000000	50,000.00	90.000000	45,000.00	-5,000.00	0.00
		Base	100.000000	50,000.00	90.000000	45,000.00	-5,000.00	0.00
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875				4.875000	01 Apr 2027		
	130,000.000	Local	100.000000	130,000.00	101.480000	131,924.00	1,924.00	0.01
		Base	100.000000	130,000.00	101.480000	131,924.00	1,924.00	0.01
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B					22 Jun 2026		
	472,666.750	Local	100.454477	474,814.91	98.750000	466,758.42	-8,056.49	0.03
		Base	100.454477	474,814.91	98.750000	466,758.42	-8,056.49	0.02
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047		
	40,000.000	Local	108.990675	43,596.27	104.107082	41,642.83	-1,953.44	0.00
		Base	108.990675	43,596.27	104.107082	41,642.83	-1,953.44	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028		
	30,000.000	Local	115.201500	34,560.45	104.875491	31,462.65	-3,097.80	0.00
		Base	115.201500	34,560.45	104.875491	31,462.65	-3,097.80	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	180,000.000	Local	104.486378	188,075.48	98.310406	176,958.73	-11,116.75	0.01
		Base	104.486378	188,075.48	98.310406	176,958.73	-11,116.75	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7				2.700000	15 Apr 2030		
	200,000.000	Local	99.540670	199,081.34	96.894188	193,788.38	-5,292.96	0.01
		Base	99.540670	199,081.34	96.894188	193,788.38	-5,292.96	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040		
	230,000.000	Local	101.947365	234,478.94	96.407056	221,736.23	-12,742.71	0.01
		Base	101.947365	234,478.94	96.407056	221,736.23	-12,742.71	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050		
	760,000.000	Local	107.368654	816,001.77	94.167520	715,673.15	-100,328.62	0.04

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		Base	107.368654	816,001.77	94.167520	715,673.15	-100,328.62	0.04
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
	200,000.000	Local	99.993525	199,987.05	96.400608	192,801.22	-7,185.83	0.01
		Base	99.993525	199,987.05	96.400608	192,801.22	-7,185.83	0.01
443628AH5	HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125				6.125000	01 Apr 2029		
	20,000.000	Local	104.030350	20,806.07	103.000000	20,600.00	-206.07	0.00
		Base	104.030350	20,806.07	103.000000	20,600.00	-206.07	0.00
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN					20 Mar 2028		
	386,100.000	Local	99.132152	382,749.24	98.312500	379,584.56	-3,164.68	0.02
		Base	99.132152	382,749.24	98.312500	379,584.56	-3,164.68	0.02
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
	50,000.000	Local	101.334880	50,667.44	106.551643	53,275.82	2,608.38	0.00
		Base	101.334880	50,667.44	106.551643	53,275.82	2,608.38	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
	40,000.000	Local	104.420725	41,768.29	112.441703	44,976.68	3,208.39	0.00
		Base	104.420725	41,768.29	112.441703	44,976.68	3,208.39	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.950000	15 Mar 2027		
	220,000.000	Local	100.954068	222,098.95	101.723516	223,791.74	1,692.79	0.01
		Base	100.954068	222,098.95	101.723516	223,791.74	1,692.79	0.01
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
	10,000.000	Local	103.096300	10,309.63	113.082405	11,308.24	998.61	0.00
		Base	103.096300	10,309.63	113.082405	11,308.24	998.61	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5				4.500000	01 Apr 2025		
	50,000.000	Local	107.566560	53,783.28	103.694375	51,847.19	-1,936.09	0.00
		Base	107.566560	53,783.28	103.694375	51,847.19	-1,936.09	0.00
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15				2.150000	03 Feb 2032		
	110,000.000	Local	88.618964	97,480.86	87.630959	96,394.05	-1,086.81	0.01
		Base	88.618964	97,480.86	87.630959	96,394.05	-1,086.81	0.01
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN					01 May 2026		
	143,078.410	Local	100.000000	143,078.41	99.354200	142,154.41	-924.00	0.01

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		Base	100.000000	143,078.41	99.354200	142,154.41	-924.00	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25				5.250000	08 Jan 2047		
	200,000.000	Local	100.935300	201,870.60	113.937657	227,875.31	26,004.71	0.01
		Base	100.935300	201,870.60	113.937657	227,875.31	26,004.71	0.01
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5				3.500000	11 Jan 2028		
	260,000.000	Local	99.738877	259,321.08	102.473596	266,431.35	7,110.27	0.01
		Base	99.738877	259,321.08	102.473596	266,431.35	7,110.27	0.01
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
	590,000.000	Local	95.346575	562,544.79	101.950095	601,505.56	38,960.77	0.03
		Base	95.346575	562,544.79	101.950095	601,505.56	38,960.77	0.03
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7				3.700000	29 Jul 2025		
	100,000.000	Local	100.689920	100,689.92	102.494584	102,494.58	1,804.66	0.01
		Base	100.689920	100,689.92	102.494584	102,494.58	1,804.66	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75				4.750000	25 Mar 2050		
	250,000.000	Local	109.732800	274,332.00	116.392402	290,981.01	16,649.01	0.02
		Base	109.732800	274,332.00	116.392402	290,981.01	16,649.01	0.02
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6				1.600000	12 Aug 2028		
	290,000.000	Local	99.813507	289,459.17	91.317410	264,820.49	-24,638.68	0.01
		Base	99.813507	289,459.17	91.317410	264,820.49	-24,638.68	0.01
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05				3.050000	12 Aug 2051		
	140,000.000	Local	99.672336	139,541.27	89.039258	124,654.96	-14,886.31	0.01
		Base	99.672336	139,541.27	89.039258	124,654.96	-14,886.31	0.01
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024		
	640,000.000	Local	99.830805	638,917.15	100.739575	644,733.28	5,816.13	0.04
		Base	99.830805	638,917.15	100.739575	644,733.28	5,816.13	0.03
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017000	26 Jun 2024		
	900,000.000	Local	99.905328	899,147.95	100.864041	907,776.37	8,628.42	0.05
		Base	99.905328	899,147.95	100.864041	907,776.37	8,628.42	0.05
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026		
	350,000.000	Local	96.432774	337,514.71	102.276646	357,968.26	20,453.55	0.02

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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		Base	96.432774	337,514.71	102.276646	357,968.26	20,453.55	0.02
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125				3.125000	14 Jul 2022		
	200,000.000	Local	99.990375	199,980.75	100.149036	200,298.07	317.32	0.01
		Base	99.990375	199,980.75	100.149036	200,298.07	317.32	0.01
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375				3.375000	12 Jan 2023		
	200,000.000	Local	99.956425	199,912.85	100.211880	200,423.76	510.91	0.01
		Base	99.956425	199,912.85	100.211880	200,423.76	510.91	0.01
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL					17 Aug 2028		
	232,769.700	Local	99.797070	232,297.34	98.833300	230,053.98	-2,243.36	0.01
		Base	99.797070	232,297.34	98.833300	230,053.98	-2,243.36	0.01
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030		
	590,000.000	Local	102.189178	602,916.15	98.965800	583,898.22	-19,017.93	0.03
		Base	102.189178	602,916.15	98.965800	583,898.22	-19,017.93	0.03
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375				3.375000	15 Jan 2050		
	210,000.000	Local	109.003967	228,908.33	94.625000	198,712.50	-30,195.83	0.01
		Base	109.003967	228,908.33	94.625000	198,712.50	-30,195.83	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C				3.434654	15 Aug 2049		
	1,030,000.000	Local	90.586360	933,039.51	93.370520	961,716.36	28,676.85	0.05
Original Face:	1,030,000.000	Base	90.586360	933,039.51	93.370520	961,716.36	28,676.85	0.05
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045		
	450,000.000	Local	100.775318	453,488.93	113.239885	509,579.48	56,090.55	0.03
		Base	100.775318	453,488.93	113.239885	509,579.48	56,090.55	0.03
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027		
	200,000.000	Local	103.083850	206,167.70	103.508820	207,017.64	849.94	0.01
		Base	103.083850	206,167.70	103.508820	207,017.64	849.94	0.01
46626LEP1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2005 OPT2 M4				1.386570	25 Dec 2035		
	1,330,000.000	Local	100.073220	1,330,973.83	99.231190	1,319,774.83	-11,199.00	0.07
Original Face:	1,330,000.000	Base	100.073220	1,330,973.83	99.231190	1,319,774.83	-11,199.00	0.07
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047		
	250,000.000	Local	102.301752	255,754.38	100.531070	251,327.68	-4,426.70	0.01

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Original Face:		250,000.000	Base	102.301752	255,754.38	100.531070	251,327.68	-4,426.70	0.01
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				4.146570	15 May 2028			
		229,840.930	Local	99.049121	227,655.42	92.000000	211,453.66	-16,201.76	0.01
Original Face:		400,000.000	Base	99.049121	227,655.42	92.000000	211,453.66	-16,201.76	0.01
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
		960,000.000	Local	100.000000	960,000.00	99.707989	957,196.69	-2,803.31	0.05
			Base	100.000000	960,000.00	99.707989	957,196.69	-2,803.31	0.05
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
		260,000.000	Local	100.000000	260,000.00	103.603676	269,369.56	9,369.56	0.01
			Base	100.000000	260,000.00	103.603676	269,369.56	9,369.56	0.01
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		620,000.000	Local	109.014234	675,888.25	104.432931	647,484.17	-28,404.08	0.04
			Base	109.014234	675,888.25	104.432931	647,484.17	-28,404.08	0.03
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
		580,000.000	Local	100.000000	580,000.00	101.663145	589,646.24	9,646.24	0.03
			Base	100.000000	580,000.00	101.663145	589,646.24	9,646.24	0.03
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026			
		520,000.000	Local	100.000000	520,000.00	96.610880	502,376.58	-17,623.42	0.03
			Base	100.000000	520,000.00	96.610880	502,376.58	-17,623.42	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031			
		1,040,000.000	Local	104.406238	1,085,824.88	92.714000	964,225.60	-121,599.28	0.05
			Base	104.406238	1,085,824.88	92.714000	964,225.60	-121,599.28	0.05
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051			
		880,000.000	Local	108.098743	951,268.94	88.510820	778,895.22	-172,373.72	0.04
			Base	108.098743	951,268.94	88.510820	778,895.22	-172,373.72	0.04
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR				1.514000	01 Jun 2024			
		860,000.000	Local	100.000000	860,000.00	98.752082	849,267.91	-10,732.09	0.05
			Base	100.000000	860,000.00	98.752082	849,267.91	-10,732.09	0.04
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR				2.545000	08 Nov 2032			
		480,000.000	Local	91.602348	439,691.27	91.388520	438,664.90	-1,026.37	0.02

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		Base	91.602348	439,691.27	91.388520	438,664.90	-1,026.37	0.02	
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048			
		66,615.630	Local	98.293268	65,478.68	98.928170	65,901.62	422.94	0.00
Original Face:		532,000.000	Base	98.293268	65,478.68	98.928170	65,901.62	422.94	0.00
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048			
		229,951.940	Local	98.751452	227,080.88	99.716260	229,299.47	2,218.59	0.01
Original Face:		1,700,000.000	Base	98.751452	227,080.88	99.716260	229,299.47	2,218.59	0.01
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028			
		223,134.460	Local	99.893450	222,896.71	98.500000	219,787.44	-3,109.27	0.01
			Base	99.893450	222,896.71	98.500000	219,787.44	-3,109.27	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037			
		610,000.000	Local	115.385531	703,851.74	103.406220	630,777.94	-73,073.80	0.03
			Base	115.385531	703,851.74	103.406220	630,777.94	-73,073.80	0.03
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		240,000.000	Local	99.925383	239,820.92	93.501597	224,403.83	-15,417.09	0.01
			Base	99.925383	239,820.92	93.501597	224,403.83	-15,417.09	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027			
		480,000.000	Local	99.947065	479,745.91	91.739899	440,351.52	-39,394.39	0.02
			Base	99.947065	479,745.91	91.739899	440,351.52	-39,394.39	0.02
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043			
		50,000.000	Local	101.580160	50,790.08	114.096366	57,048.18	6,258.10	0.00
			Base	101.580160	50,790.08	114.096366	57,048.18	6,258.10	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
		600,000.000	Local	111.730908	670,385.45	95.982204	575,893.22	-94,492.23	0.03
			Base	111.730908	670,385.45	95.982204	575,893.22	-94,492.23	0.03
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25				7.250000	28 Feb 2028			
		400,000.000	Local	104.139568	416,558.27	96.250000	385,000.00	-31,558.27	0.02
			Base	104.139568	416,558.27	96.250000	385,000.00	-31,558.27	0.02
491798AL8	REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3				6.300000	23 Jan 2034			
		680,000.000	Local	99.991337	679,941.09	85.750000	583,100.00	-96,841.09	0.03

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Original Face:		680,000.000	Base	99.991337	679,941.09	85.750000	583,100.00	-96,841.09	0.03
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5				5.500000	01 Mar 2044			
		20,000.000	Local	113.023150	22,604.63	108.798998	21,759.80	-844.83	0.00
			Base	113.023150	22,604.63	108.798998	21,759.80	-844.83	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4				5.400000	01 Sep 2044			
		10,000.000	Local	117.247800	11,724.78	107.702914	10,770.29	-954.49	0.00
			Base	117.247800	11,724.78	107.702914	10,770.29	-954.49	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025			
		160,000.000	Local	104.770000	167,632.00	102.633316	164,213.31	-3,418.69	0.01
			Base	104.770000	167,632.00	102.633316	164,213.31	-3,418.69	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045			
		130,000.000	Local	116.558869	151,526.53	111.902668	145,473.47	-6,053.06	0.01
			Base	116.558869	151,526.53	111.902668	145,473.47	-6,053.06	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05				5.050000	15 Feb 2046			
		80,000.000	Local	109.240313	87,392.25	106.050028	84,840.02	-2,552.23	0.00
			Base	109.240313	87,392.25	106.050028	84,840.02	-2,552.23	0.00
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3				4.300000	01 Mar 2028			
		90,000.000	Local	107.190833	96,471.75	103.571318	93,214.19	-3,257.56	0.01
			Base	107.190833	96,471.75	103.571318	93,214.19	-3,257.56	0.00
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048			
		210,000.000	Local	113.823471	239,029.29	108.634094	228,131.60	-10,897.69	0.01
			Base	113.823471	239,029.29	108.634094	228,131.60	-10,897.69	0.01
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5				5.000000	04 Jun 2042			
		90,000.000	Local	106.568611	95,911.75	106.875000	96,187.50	275.75	0.01
			Base	106.568611	95,911.75	106.875000	96,187.50	275.75	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875				6.875000	26 Jan 2039			
		20,000.000	Local	122.389050	24,477.81	123.375000	24,675.00	197.19	0.00
			Base	122.389050	24,477.81	123.375000	24,675.00	197.19	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375				4.375000	01 Jun 2046			
		90,000.000	Local	97.122167	87,409.95	98.463000	88,616.70	1,206.75	0.00

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		Base	97.122167	87,409.95	98.463000	88,616.70	1,206.75	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026		
	176,000.000	Local	97.440545	171,495.36	98.535500	173,422.48	1,927.12	0.01
		Base	97.440545	171,495.36	98.535500	173,422.48	1,927.12	0.01
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.200000	15 Jul 2045		
	260,000.000	Local	109.662492	285,122.48	108.098000	281,054.80	-4,067.68	0.02
		Base	109.662492	285,122.48	108.098000	281,054.80	-4,067.68	0.01
50077LAX4	KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625				4.625000	01 Oct 2039		
	10,000.000	Local	102.326700	10,232.67	101.343000	10,134.30	-98.37	0.00
		Base	102.326700	10,232.67	101.343000	10,134.30	-98.37	0.00
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875				4.875000	01 Oct 2049		
	160,000.000	Local	103.744938	165,991.90	105.407000	168,651.20	2,659.30	0.01
		Base	103.744938	165,991.90	105.407000	168,651.20	2,659.30	0.01
50077LBF2	KRAFT HEINZ FOODS CO COMPANY GUAR 03/31 4.25				4.250000	01 Mar 2031		
	70,000.000	Local	100.000000	70,000.00	102.578000	71,804.60	1,804.60	0.00
		Base	100.000000	70,000.00	102.578000	71,804.60	1,804.60	0.00
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5				5.500000	01 Jun 2050		
	130,000.000	Local	100.000000	130,000.00	114.426870	148,754.93	18,754.93	0.01
		Base	100.000000	130,000.00	114.426870	148,754.93	18,754.93	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027		
	770,000.000	Local	102.337694	788,000.24	104.030000	801,031.00	13,030.76	0.04
		Base	102.337694	788,000.24	104.030000	801,031.00	13,030.76	0.04
50203JAA6	LFT CRE 2021 FL1, LLC LMNT 2021 FL1 A 144A				1.566570	15 Jun 2039		
	1,900,000.000	Local	100.000000	1,900,000.00	98.861000	1,878,359.00	-21,641.00	0.10
Original Face:	1,900,000.000	Base	100.000000	1,900,000.00	98.861000	1,878,359.00	-21,641.00	0.10
50346AAA3	LA HIPOTECARIA SA LHPO 2007 1GA A 144A				4.500000	23 Dec 2036		
	82,440.200	Local	93.484683	77,068.96	99.703675	82,195.91	5,126.95	0.00
Original Face:	710,000.000	Base	93.484683	77,068.96	99.703675	82,195.91	5,126.95	0.00
51508PAG9	GOLDEN NUGGET, LLC 2017 INCREMENTAL TERM LOAN B					04 Oct 2023		
	0.000	Local	0.000000	-12.41	0.000000	0.00	12.41	0.00

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		Base	0.000000	-12.41	0.000000	0.00	12.41	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024		
	860,000.000	Local	101.558072	873,399.42	95.549771	821,728.03	-51,671.39	0.04
		Base	101.558072	873,399.42	95.549771	821,728.03	-51,671.39	0.04
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025		
	1,060,000.000	Local	102.388436	1,085,317.42	93.297173	988,950.03	-96,367.39	0.05
		Base	102.388436	1,085,317.42	93.297173	988,950.03	-96,367.39	0.05
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R					31 Dec 2020		
	311,556.720	Local	26.000001	81,004.75	0.500000	1,557.78	-79,446.97	0.00
		Base	26.000001	81,004.75	0.500000	1,557.78	-79,446.97	0.00
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A				3.250000	25 Nov 2059		
	1,688,383.080	Local	98.524681	1,663,474.04	99.547900	1,680,749.90	17,275.86	0.09
Original Face:	2,150,000.000	Base	98.524681	1,663,474.04	99.547900	1,680,749.90	17,275.86	0.09
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A				3.200000	25 May 2059		
	742,640.970	Local	100.118874	743,523.78	99.935840	742,164.49	-1,359.29	0.04
Original Face:	1,250,000.000	Base	100.118874	743,523.78	99.935840	742,164.49	-1,359.29	0.04
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A				3.250000	25 Jun 2060		
	718,514.450	Local	100.611583	722,908.76	99.130360	712,265.96	-10,642.80	0.04
Original Face:	880,000.000	Base	100.611583	722,908.76	99.130360	712,265.96	-10,642.80	0.04
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5				6.500000	19 Jul 2017		
	790,000.000	Local	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
		Base	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024		
	60,000.000	Local	100.000000	60,000.00	102.582248	61,549.35	1,549.35	0.00
		Base	100.000000	60,000.00	102.582248	61,549.35	1,549.35	0.00
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027		
	110,000.000	Local	96.215318	105,836.85	104.328675	114,761.54	8,924.69	0.01
		Base	96.215318	105,836.85	104.328675	114,761.54	8,924.69	0.01
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027		
	1,458,765.850	Local	98.414072	1,435,630.87	98.053600	1,430,372.43	-5,258.44	0.08

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		Base	98.414072	1,435,630.87	98.053600	1,430,372.43	-5,258.44	0.08
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028		
	200,000.000	Local	100.000000	200,000.00	97.840552	195,681.10	-4,318.90	0.01
		Base	100.000000	200,000.00	97.840552	195,681.10	-4,318.90	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
	200,000.000	Local	99.770930	199,541.86	102.357918	204,715.84	5,173.98	0.01
		Base	99.770930	199,541.86	102.357918	204,715.84	5,173.98	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.500000	04 Nov 2024		
	250,000.000	Local	99.828348	249,570.87	102.275673	255,689.18	6,118.31	0.01
		Base	99.828348	249,570.87	102.275673	255,689.18	6,118.31	0.01
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9				3.900000	12 Mar 2024		
	200,000.000	Local	99.938975	199,877.95	101.598965	203,197.93	3,319.98	0.01
		Base	99.938975	199,877.95	101.598965	203,197.93	3,319.98	0.01
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A				2.220000	20 Mar 2048		
	763,755.320	Local	99.991373	763,689.43	92.798970	708,757.07	-54,932.36	0.04
Original Face:	910,000.000	Base	99.991373	763,689.43	92.798970	708,757.07	-54,932.36	0.04
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.100000	15 Jan 2023		
	40,000.000	Local	100.085925	40,034.37	100.863044	40,345.22	310.85	0.00
		Base	100.085925	40,034.37	100.863044	40,345.22	310.85	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026		
	270,000.000	Local	107.985367	291,560.49	102.473830	276,679.34	-14,881.15	0.02
		Base	107.985367	291,560.49	102.473830	276,679.34	-14,881.15	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
	100,000.000	Local	105.481360	105,481.36	110.360529	110,360.53	4,879.17	0.01
		Base	105.481360	105,481.36	110.360529	110,360.53	4,879.17	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030		
	120,000.000	Local	99.598000	119,517.60	107.020945	128,425.13	8,907.53	0.01
		Base	99.598000	119,517.60	107.020945	128,425.13	8,907.53	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
	30,000.000	Local	115.789667	34,736.90	102.734483	30,820.34	-3,916.56	0.00

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		Base	115.789667	34,736.90	102.734483	30,820.34	-3,916.56	0.00
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875				5.875000	01 Feb 2029		
		70,000.000	Local 100.240300	70,168.21	101.079000	70,755.30	587.09	0.00
			Base 100.240300	70,168.21	101.079000	70,755.30	587.09	0.00
55293AAL1	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A				1.897000	15 May 2023		
		470,000.000	Local 100.000000	470,000.00	96.674940	454,372.22	-15,627.78	0.02
Original Face:		470,000.000	Base 100.000000	470,000.00	96.674940	454,372.22	-15,627.78	0.02
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN					30 Dec 2026		
		617,063.180	Local 100.374001	619,371.00	98.800000	609,658.42	-9,712.58	0.03
			Base 100.374001	619,371.00	98.800000	609,658.42	-9,712.58	0.03
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025		
		50,000.000	Local 101.319680	50,659.84	103.800664	51,900.33	1,240.49	0.00
			Base 101.319680	50,659.84	103.800664	51,900.33	1,240.49	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
		180,000.000	Local 98.975111	178,155.20	102.022717	183,640.89	5,485.69	0.01
			Base 98.975111	178,155.20	102.022717	183,640.89	5,485.69	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048		
		250,000.000	Local 99.392884	248,482.21	100.818108	252,045.27	3,563.06	0.01
			Base 99.392884	248,482.21	100.818108	252,045.27	3,563.06	0.01
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029		
		640,000.000	Local 107.418592	687,478.99	106.622510	682,384.06	-5,094.93	0.04
			Base 107.418592	687,478.99	106.622510	682,384.06	-5,094.93	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
		150,000.000	Local 98.784900	148,177.35	110.701112	166,051.67	17,874.32	0.01
			Base 98.784900	148,177.35	110.701112	166,051.67	17,874.32	0.01
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027		
		80,000.000	Local 101.246400	80,997.12	101.687500	81,350.00	352.88	0.00
			Base 101.246400	80,997.12	101.687500	81,350.00	352.88	0.00
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029		
		50,000.000	Local 100.000000	50,000.00	99.000000	49,500.00	-500.00	0.00

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		Base	100.000000	50,000.00	99.000000	49,500.00	-500.00	0.00
55342UAM6	MPT OPER PARTNERSP/FINL COMPANY GUAR 03/31 3.5				3.500000	15 Mar 2031		
	330,000.000	Local	92.095067	303,913.72	92.871220	306,475.03	2,561.31	0.02
		Base	92.095067	303,913.72	92.871220	306,475.03	2,561.31	0.02
55903VAG8	MAGALLANES INC COMPANY GUAR 144A 03/27 3.755				3.755000	15 Mar 2027		
	170,000.000	Local	100.000000	170,000.00	99.810238	169,677.40	-322.60	0.01
		Base	100.000000	170,000.00	99.810238	169,677.40	-322.60	0.01
55903VAJ2	MAGALLANES INC COMPANY GUAR 144A 03/29 4.054				4.054000	15 Mar 2029		
	210,000.000	Local	100.000000	210,000.00	100.570363	211,197.76	1,197.76	0.01
		Base	100.000000	210,000.00	100.570363	211,197.76	1,197.76	0.01
55903VAL7	MAGALLANES INC COMPANY GUAR 144A 03/32 4.279				4.279000	15 Mar 2032		
	1,260,000.000	Local	99.870963	1,258,374.13	100.429761	1,265,414.99	7,040.86	0.07
		Base	99.870963	1,258,374.13	100.429761	1,265,414.99	7,040.86	0.07
55903VAN3	MAGALLANES INC COMPANY GUAR 144A 03/42 5.05				5.050000	15 Mar 2042		
	80,000.000	Local	100.698175	80,558.54	102.180067	81,744.05	1,185.51	0.00
		Base	100.698175	80,558.54	102.180067	81,744.05	1,185.51	0.00
55903VAQ6	MAGALLANES INC COMPANY GUAR 144A 03/52 5.141				5.141000	15 Mar 2052		
	910,000.000	Local	100.385798	913,510.76	102.334487	931,243.83	17,733.07	0.05
		Base	100.385798	913,510.76	102.334487	931,243.83	17,733.07	0.05
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B					27 Jul 2028		
	1,236,900.000	Local	99.077456	1,225,489.05	98.968800	1,224,145.09	-1,343.96	0.07
		Base	99.077456	1,225,489.05	98.968800	1,224,145.09	-1,343.96	0.06
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7				2.700000	01 Apr 2025		
	150,000.000	Local	99.965707	149,948.56	99.221172	148,831.76	-1,116.80	0.01
		Base	99.965707	149,948.56	99.221172	148,831.76	-1,116.80	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2				3.200000	01 Apr 2030		
	90,000.000	Local	99.775578	89,798.02	99.127437	89,214.69	-583.33	0.00
		Base	99.775578	89,798.02	99.127437	89,214.69	-583.33	0.00
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375				2.375000	16 Jul 2040		
	500,000.000	Local	98.588034	492,940.17	83.702509	418,512.55	-74,427.62	0.02

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		Base	98.588034	492,940.17	83.702509	418,512.55	-74,427.62	0.02
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
	40,000.000	Local	120.553725	48,221.49	105.591246	42,236.50	-5,984.99	0.00
		Base	120.553725	48,221.49	105.591246	42,236.50	-5,984.99	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				0.756570	25 May 2037		
	1,058,056.350	Local	93.868931	993,186.18	91.371130	966,758.04	-26,428.14	0.05
Original Face:	10,140,000.000	Base	93.868931	993,186.18	91.371130	966,758.04	-26,428.14	0.05
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026		
	310,000.000	Local	102.372177	317,353.75	102.232358	316,920.31	-433.44	0.02
		Base	102.372177	317,353.75	102.232358	316,920.31	-433.44	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027		
	60,000.000	Local	107.341933	64,405.16	102.041414	61,224.85	-3,180.31	0.00
		Base	107.341933	64,405.16	102.041414	61,224.85	-3,180.31	0.00
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625				3.625000	01 Sep 2049		
	30,000.000	Local	111.201933	33,360.58	95.694333	28,708.30	-4,652.28	0.00
		Base	111.201933	33,360.58	95.694333	28,708.30	-4,652.28	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45				1.450000	01 Sep 2025		
	50,000.000	Local	99.715060	49,857.53	95.708359	47,854.18	-2,003.35	0.00
		Base	99.715060	49,857.53	95.708359	47,854.18	-2,003.35	0.00
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125				2.125000	01 Mar 2030		
	350,000.000	Local	101.103626	353,862.69	90.992457	318,473.60	-35,389.09	0.02
		Base	101.103626	353,862.69	90.992457	318,473.60	-35,389.09	0.02
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
	190,000.000	Local	105.743347	200,912.36	101.239546	192,355.14	-8,557.22	0.01
		Base	105.743347	200,912.36	101.239546	192,355.14	-8,557.22	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	190,000.000	Local	110.579932	210,101.87	101.788826	193,398.77	-16,703.10	0.01
		Base	110.579932	210,101.87	101.788826	193,398.77	-16,703.10	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6				3.600000	01 Jul 2030		
	180,000.000	Local	99.389211	178,900.58	101.849411	183,328.94	4,428.36	0.01

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		Base	99.389211	178,900.58	101.849411	183,328.94	4,428.36	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2				4.200000	01 Apr 2050		
	710,000.000	Local	116.509258	827,215.73	104.334972	740,778.30	-86,437.43	0.04
		Base	116.509258	827,215.73	104.334972	740,778.30	-86,437.43	0.04
58503UAC7	MEDLINE BORROWER, LP USD TERM LOAN B					23 Oct 2028		
	810,000.000	Local	99.613330	806,867.97	98.886100	800,977.41	-5,890.56	0.04
		Base	99.613330	806,867.97	98.886100	800,977.41	-5,890.56	0.04
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875				5.875000	18 May 2030		
	200,000.000	Local	118.198790	236,397.58	110.781000	221,562.00	-14,835.58	0.01
		Base	118.198790	236,397.58	110.781000	221,562.00	-14,835.58	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75				0.750000	24 Feb 2026		
	340,000.000	Local	99.651291	338,814.39	93.254622	317,065.71	-21,748.68	0.02
		Base	99.651291	338,814.39	93.254622	317,065.71	-21,748.68	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45				1.450000	24 Jun 2030		
	190,000.000	Local	99.283568	188,638.78	88.798983	168,718.07	-19,920.71	0.01
		Base	99.283568	188,638.78	88.798983	168,718.07	-19,920.71	0.01
58933YBF1	MERCK + CO INC SR UNSECURED 12/51 2.75				2.750000	10 Dec 2051		
	520,000.000	Local	84.154400	437,602.88	87.049392	452,656.84	15,053.96	0.02
		Base	84.154400	437,602.88	87.049392	452,656.84	15,053.96	0.02
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1				1.386570	25 Jul 2035		
	971,151.680	Local	99.838988	969,588.01	98.615640	957,707.44	-11,880.57	0.05
Original Face:	2,200,000.000	Base	99.838988	969,588.01	98.615640	957,707.44	-11,880.57	0.05
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
	760,000.000	Local	102.201982	776,735.06	107.680000	818,368.00	41,632.94	0.04
		Base	102.201982	776,735.06	107.680000	818,368.00	41,632.94	0.04
59408UAB3	MICHAELS COMPANIES, INC. 2021 TERM LOAN B					15 Apr 2028		
	0.000	Local	0.000000	-4.10	0.000000	0.00	4.10	0.00
		Base	0.000000	-4.10	0.000000	0.00	4.10	0.00
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.700000	12 Feb 2025		
	70,000.000	Local	98.986214	69,290.35	100.621963	70,435.37	1,145.02	0.00

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		Base	98.986214	69,290.35	100.621963	70,435.37	1,145.02	0.00
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.400000	08 Aug 2026		
	1,190,000.000	Local	97.876923	1,164,735.38	99.065930	1,178,884.57	14,149.19	0.06
		Base	97.876923	1,164,735.38	99.065930	1,178,884.57	14,149.19	0.06
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036		
	10,000.000	Local	99.674700	9,967.47	104.048244	10,404.82	437.35	0.00
		Base	99.674700	9,967.47	104.048244	10,404.82	437.35	0.00
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024		
	370,000.000	Local	99.912895	369,677.71	101.359092	375,028.64	5,350.93	0.02
		Base	99.912895	369,677.71	101.359092	375,028.64	5,350.93	0.02
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027		
	1,660,000.000	Local	105.286886	1,747,762.30	103.023152	1,710,184.32	-37,577.98	0.09
		Base	105.286886	1,747,762.30	103.023152	1,710,184.32	-37,577.98	0.09
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050		
	3,000.000	Local	100.572000	3,017.16	86.673247	2,600.20	-416.96	0.00
		Base	100.572000	3,017.16	86.673247	2,600.20	-416.96	0.00
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675				2.675000	01 Jun 2060		
	10,000.000	Local	95.572500	9,557.25	86.169058	8,616.91	-940.34	0.00
		Base	95.572500	9,557.25	86.169058	8,616.91	-940.34	0.00
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921				2.921000	17 Mar 2052		
	17,000.000	Local	97.274706	16,536.70	93.779783	15,942.56	-594.14	0.00
		Base	97.274706	16,536.70	93.779783	15,942.56	-594.14	0.00
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041				3.041000	17 Mar 2062		
	50,000.000	Local	95.557040	47,778.52	93.287204	46,643.60	-1,134.92	0.00
		Base	95.557040	47,778.52	93.287204	46,643.60	-1,134.92	0.00
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B					01 Oct 2027		
	919,142.240	Local	98.662310	906,846.97	99.250000	912,248.67	5,401.70	0.05
		Base	98.662310	906,846.97	99.250000	912,248.67	5,401.70	0.05
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027		
	320,000.000	Local	99.011991	316,838.37	104.250000	333,600.00	16,761.63	0.02

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		320,000.000	Base	99.011991	316,838.37	104.250000	333,600.00	16,761.63	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.616314	25 Jun 2056			
		1,580,000.000	Local	99.726269	1,575,675.05	100.189100	1,582,987.78	7,312.73	0.09
Original Face:		1,580,000.000	Base	99.726269	1,575,675.05	100.189100	1,582,987.78	7,312.73	0.08
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A				3.250000	25 Jul 2059			
		1,090,000.000	Local	105.041376	1,144,951.00	97.471750	1,062,442.08	-82,508.92	0.06
Original Face:		1,090,000.000	Base	105.041376	1,144,951.00	97.471750	1,062,442.08	-82,508.92	0.06
606822AL8	mitsubishi UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998000	22 Feb 2022			
		0.000	Local	0.000000	-343.80	0.000000	0.00	343.80	0.00
			Base	0.000000	-343.80	0.000000	0.00	343.80	0.00
60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5				3.500000	01 May 2022			
		20,000.000	Local	100.002200	20,000.44	100.125000	20,025.00	24.56	0.00
			Base	100.002200	20,000.44	100.125000	20,025.00	24.56	0.00
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5				1.500000	04 May 2025			
		630,000.000	Local	100.470471	632,963.97	95.628494	602,459.51	-30,504.46	0.03
			Base	100.470471	632,963.97	95.628494	602,459.51	-30,504.46	0.03
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030			
		10,000.000	Local	100.000000	10,000.00	104.569638	10,456.96	456.96	0.00
			Base	100.000000	10,000.00	104.569638	10,456.96	456.96	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031			
		20,000.000	Local	103.738700	20,747.74	93.848484	18,769.70	-1,978.04	0.00
			Base	103.738700	20,747.74	93.848484	18,769.70	-1,978.04	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR				3.622000	01 Apr 2031			
		1,780,000.000	Local	103.511719	1,842,508.60	99.492236	1,770,961.80	-71,546.80	0.10
			Base	103.511719	1,842,508.60	99.492236	1,770,961.80	-71,546.80	0.09
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR				2.188000	28 Apr 2026			
		1,010,000.000	Local	99.496795	1,004,917.63	96.707683	976,747.60	-28,170.03	0.05
			Base	99.496795	1,004,917.63	96.707683	976,747.60	-28,170.03	0.05
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				1.266570	25 Apr 2034			
		403,673.200	Local	99.424012	401,348.09	97.750810	394,593.82	-6,754.27	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	1,290,000.000	Base	99.424012	401,348.09	97.750810	394,593.82	-6,754.27	0.02	
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1					1.356570	25 Aug 2034		
	945,100.290	Local	99.309180	938,571.35	97.910120	925,348.83	-13,222.52	0.05	
Original Face:	1,800,000.000	Base	99.309180	938,571.35	97.910120	925,348.83	-13,222.52	0.05	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	570,000.000	Local	100.021316	570,121.50	100.951274	575,422.26	5,300.76	0.03	
		Base	100.021316	570,121.50	100.951274	575,422.26	5,300.76	0.03	
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B					4.494000	15 Mar 2052		
	1,550,000.000	Local	112.288323	1,740,469.00	102.608080	1,590,425.24	-150,043.76	0.09	
Original Face:	1,550,000.000	Base	112.288323	1,740,469.00	102.608080	1,590,425.24	-150,043.76	0.08	
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
	170,000.000	Local	100.309024	170,525.34	97.127420	165,116.61	-5,408.73	0.01	
		Base	100.309024	170,525.34	97.127420	165,116.61	-5,408.73	0.01	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	450,000.000	Local	99.877636	449,449.36	95.862918	431,383.13	-18,066.23	0.02	
		Base	99.877636	449,449.36	95.862918	431,383.13	-18,066.23	0.02	
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036		
	990,000.000	Local	102.544088	1,015,186.47	97.156790	961,852.22	-53,334.25	0.05	
Original Face:	990,000.000	Base	102.544088	1,015,186.47	97.156790	961,852.22	-53,334.25	0.05	
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.350600	15 Aug 2036		
	7,710,000.000	Local	2.553946	196,909.20	2.468920	190,353.73	-6,555.47	0.01	
Original Face:	7,710,000.000	Base	2.553946	196,909.20	2.468920	190,353.73	-6,555.47	0.01	
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
	1,140,000.000	Local	102.544342	1,169,005.50	95.758370	1,091,645.42	-77,360.08	0.06	
Original Face:	1,140,000.000	Base	102.544342	1,169,005.50	95.758370	1,091,645.42	-77,360.08	0.06	
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A					1.996570	15 Oct 2031		
	1,970,000.000	Local	100.994093	1,989,583.64	100.773090	1,985,229.87	-4,353.77	0.11	
Original Face:	1,970,000.000	Base	100.994093	1,989,583.64	100.773090	1,985,229.87	-4,353.77	0.11	
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A					1.806570	25 Jun 2065		
	1,457,700.850	Local	101.709406	1,482,618.88	101.842960	1,484,565.69	1,946.81	0.08	

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Original Face:	1,690,000.000	Base	101.709406	1,482,618.88	101.842960	1,484,565.69	1,946.81	0.08
63943BAB9	NAVIGATOR AIRCRAFT ABS LLC NAVTR 2021 1 B 144A				3.571000	15 Nov 2046		
	620,156.250	Local	99.999460	620,152.90	85.627930	531,026.96	-89,125.94	0.03
Original Face:	630,000.000	Base	99.999460	620,152.90	85.627930	531,026.96	-89,125.94	0.03
64072UAH5	CSC HOLDINGS LLC 2018 INCREMENTAL TERM B 3					15 Jan 2026		
	158,772.370	Local	98.612397	156,569.24	97.964300	155,540.24	-1,029.00	0.01
		Base	98.612397	156,569.24	97.964300	155,540.24	-1,029.00	0.01
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5					15 Apr 2027		
	88,200.000	Local	100.269592	88,437.78	98.100000	86,524.20	-1,913.58	0.00
		Base	100.269592	88,437.78	98.100000	86,524.20	-1,913.58	0.00
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A				2.644390	25 Sep 2059		
	623,304.910	Local	100.000000	623,304.91	99.343990	619,215.97	-4,088.94	0.03
Original Face:	1,140,000.000	Base	100.000000	623,304.91	99.343990	619,215.97	-4,088.94	0.03
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A				4.000000	25 Sep 2059		
	786,014.620	Local	110.560968	869,025.37	101.234360	795,716.87	-73,308.50	0.04
Original Face:	890,000.000	Base	110.560968	869,025.37	101.234360	795,716.87	-73,308.50	0.04
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
	617,676.520	Local	103.373392	638,513.17	100.361820	619,911.40	-18,601.77	0.03
Original Face:	2,040,000.000	Base	103.373392	638,513.17	100.361820	619,911.40	-18,601.77	0.03
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A				1.516260	27 Nov 2056		
	355,342.780	Local	100.000000	355,342.78	95.299710	338,640.64	-16,702.14	0.02
Original Face:	480,000.000	Base	100.000000	355,342.78	95.299710	338,640.64	-16,702.14	0.02
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95				0.950000	24 Jun 2025		
	220,000.000	Local	99.933532	219,853.77	93.494808	205,688.58	-14,165.19	0.01
		Base	99.933532	219,853.77	93.494808	205,688.58	-14,165.19	0.01
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.35				4.350000	01 Apr 2023		
	185,000.000	Local	100.424254	185,784.87	100.977750	186,808.84	1,023.97	0.01
		Base	100.424254	185,784.87	100.977750	186,808.84	1,023.97	0.01
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026		
	1,161,391.020	Local	99.405296	1,154,484.18	99.541700	1,156,068.36	1,584.18	0.06

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		Base	99.405296	1,154,484.18	99.541700	1,156,068.36	1,584.18	0.06
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
	160,000.000	Local	103.662913	165,860.66	99.438093	159,100.95	-6,759.71	0.01
		Base	103.662913	165,860.66	99.438093	159,100.95	-6,759.71	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027		
	260,000.000	Local	106.493108	276,882.08	99.648928	259,087.21	-17,794.87	0.01
		Base	106.493108	276,882.08	99.648928	259,087.21	-17,794.87	0.01
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040		
	130,000.000	Local	99.420169	129,246.22	97.451457	126,686.89	-2,559.33	0.01
		Base	99.420169	129,246.22	97.451457	126,686.89	-2,559.33	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375				3.375000	27 Mar 2050		
	670,000.000	Local	108.605536	727,657.09	99.313163	665,398.19	-62,258.90	0.04
		Base	108.605536	727,657.09	99.313163	665,398.19	-62,258.90	0.04
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5				6.500000	28 Nov 2027		
	200,000.000	Local	100.000000	200,000.00	94.990000	189,980.00	-10,020.00	0.01
		Base	100.000000	200,000.00	94.990000	189,980.00	-10,020.00	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	94.125000	188,250.00	-11,750.00	0.01
		Base	100.000000	200,000.00	94.125000	188,250.00	-11,750.00	0.01
654744AA9	NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043				3.043000	15 Sep 2023		
	460,000.000	Local	100.000000	460,000.00	99.830012	459,218.06	-781.94	0.03
		Base	100.000000	460,000.00	99.830012	459,218.06	-781.94	0.02
654744AB7	NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522				3.522000	17 Sep 2025		
	950,000.000	Local	100.000000	950,000.00	98.128423	932,220.02	-17,779.98	0.05
		Base	100.000000	950,000.00	98.128423	932,220.02	-17,779.98	0.05
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345				4.345000	17 Sep 2027		
	1,030,000.000	Local	100.000000	1,030,000.00	98.692603	1,016,533.81	-13,466.19	0.06
		Base	100.000000	1,030,000.00	98.692603	1,016,533.81	-13,466.19	0.05
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.930000	15 Jan 2025		
	190,000.000	Local	97.809505	185,838.06	100.320757	190,609.44	4,771.38	0.01

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		Base	97.809505	185,838.06	100.320757	190,609.44	4,771.38	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028		
	800,000.000	Local	102.952446	823,619.57	100.175976	801,407.81	-22,211.76	0.04
		Base	102.952446	823,619.57	100.175976	801,407.81	-22,211.76	0.04
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050		
	510,000.000	Local	122.901553	626,797.92	124.550308	635,206.57	8,408.65	0.03
		Base	122.901553	626,797.92	124.550308	635,206.57	8,408.65	0.03
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85				2.850000	01 Apr 2030		
	140,000.000	Local	99.695007	139,573.01	98.473297	137,862.62	-1,710.39	0.01
		Base	99.695007	139,573.01	98.473297	137,862.62	-1,710.39	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040		
	260,000.000	Local	101.561265	264,059.29	100.388456	261,009.99	-3,049.30	0.01
		Base	101.561265	264,059.29	100.388456	261,009.99	-3,049.30	0.01
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5				3.500000	01 Apr 2050		
	1,130,000.000	Local	109.011950	1,231,835.03	101.003412	1,141,338.56	-90,496.47	0.06
		Base	109.011950	1,231,835.03	101.003412	1,141,338.56	-90,496.47	0.06
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060		
	180,000.000	Local	108.832217	195,897.99	101.171025	182,107.85	-13,790.14	0.01
		Base	108.832217	195,897.99	101.171025	182,107.85	-13,790.14	0.01
670857AA9	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A				1.101000	25 May 2061		
	873,946.730	Local	99.999813	873,945.10	94.191880	823,186.86	-50,758.24	0.04
Original Face:	1,130,000.000	Base	99.999813	873,945.10	94.191880	823,186.86	-50,758.24	0.04
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025		
	280,000.000	Local	98.785857	276,600.40	99.977400	279,936.72	3,336.32	0.02
		Base	98.785857	276,600.40	99.977400	279,936.72	3,336.32	0.01
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75				3.750000	23 Jun 2031		
	330,000.000	Local	99.405973	328,039.71	90.500000	298,650.00	-29,389.71	0.02
		Base	99.405973	328,039.71	90.500000	298,650.00	-29,389.71	0.02
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125				5.125000	23 Jun 2051		
	290,000.000	Local	98.260300	284,954.87	83.000000	240,700.00	-44,254.87	0.01

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		Base	98.260300	284,954.87	83.000000	240,700.00	-44,254.87	0.01	
67114JAA8	ON SLOW BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A				1.054000	25 Jul 2061			
		408,515.630	Local	99.998639	408,510.07	93.844420	383,369.12	-25,140.95	0.02
Original Face:		480,000.000	Base	99.998639	408,510.07	93.844420	383,369.12	-25,140.95	0.02
67115DAA0	ON SLOW BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A				1.957000	25 Oct 2061			
		437,797.680	Local	99.998563	437,791.39	94.068510	411,829.75	-25,961.64	0.02
Original Face:		480,000.000	Base	99.998563	437,791.39	94.068510	411,829.75	-25,961.64	0.02
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A				1.850000	20 Nov 2050			
		986,515.450	Local	99.996235	986,478.31	94.063420	927,950.17	-58,528.14	0.05
Original Face:		1,010,000.000	Base	99.996235	986,478.31	94.063420	927,950.17	-58,528.14	0.05
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045			
		190,000.000	Local	84.077742	159,747.71	97.000000	184,300.00	24,552.29	0.01
			Base	84.077742	159,747.71	97.000000	184,300.00	24,552.29	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.400000	15 Apr 2026			
		480,000.000	Local	101.599340	487,676.83	99.000000	475,200.00	-12,476.83	0.03
			Base	101.599340	487,676.83	99.000000	475,200.00	-12,476.83	0.03
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046			
		190,000.000	Local	88.830768	168,778.46	95.000000	180,500.00	11,721.54	0.01
			Base	88.830768	168,778.46	95.000000	180,500.00	11,721.54	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047			
		620,000.000	Local	89.696216	556,116.54	92.000000	570,400.00	14,283.46	0.03
			Base	89.696216	556,116.54	92.000000	570,400.00	14,283.46	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027			
		230,000.000	Local	99.539474	228,940.79	97.750000	224,825.00	-4,115.79	0.01
			Base	99.539474	228,940.79	97.750000	224,825.00	-4,115.79	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048			
		260,000.000	Local	83.219892	216,371.72	93.500000	243,100.00	26,728.28	0.01
			Base	83.219892	216,371.72	93.500000	243,100.00	26,728.28	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2				3.200000	15 Aug 2026			
		230,000.000	Local	100.710283	231,633.65	98.250000	225,975.00	-5,658.65	0.01

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.710283	231,633.65	98.250000	225,975.00	-5,658.65	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024		
	660,000.000	Local	108.378888	715,300.66	107.270000	707,982.00	-7,318.66	0.04
		Base	108.378888	715,300.66	107.270000	707,982.00	-7,318.66	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55				5.550000	15 Mar 2026		
	230,000.000	Local	106.784426	245,604.18	106.000000	243,800.00	-1,804.18	0.01
		Base	106.784426	245,604.18	106.000000	243,800.00	-1,804.18	0.01
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5				7.500000	01 May 2031		
	140,000.000	Local	106.656436	149,319.01	122.000000	170,800.00	21,480.99	0.01
		Base	106.656436	149,319.01	122.000000	170,800.00	21,480.99	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031		
	40,000.000	Local	128.185450	51,274.18	124.750000	49,900.00	-1,374.18	0.00
		Base	128.185450	51,274.18	124.750000	49,900.00	-1,374.18	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
	320,000.000	Local	120.463941	385,484.61	117.838500	377,083.20	-8,401.41	0.02
		Base	120.463941	385,484.61	117.838500	377,083.20	-8,401.41	0.02
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044		
	80,000.000	Local	85.026763	68,021.41	95.563500	76,450.80	8,429.39	0.00
		Base	85.026763	68,021.41	95.563500	76,450.80	8,429.39	0.00
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
	350,000.000	Local	109.452329	383,083.15	117.500000	411,250.00	28,166.85	0.02
		Base	109.452329	383,083.15	117.500000	411,250.00	28,166.85	0.02
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625				6.625000	01 Sep 2030		
	380,000.000	Local	100.000000	380,000.00	114.750000	436,050.00	56,050.00	0.02
		Base	100.000000	380,000.00	114.750000	436,050.00	56,050.00	0.02
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875				3.875000	15 Jan 2028		
	40,000.000	Local	100.194675	40,077.87	94.753500	37,901.40	-2,176.47	0.00
		Base	100.194675	40,077.87	94.753500	37,901.40	-2,176.47	0.00
68245XAP4	1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5				3.500000	15 Feb 2029		
	50,000.000	Local	100.000000	50,000.00	93.000000	46,500.00	-3,500.00	0.00

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		Base	100.000000	50,000.00	93.000000	46,500.00	-3,500.00	0.00
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125				4.125000	15 Feb 2030		
		20,000.000 Local	95.313700	19,062.74	95.000000	19,000.00	-62.74	0.00
		Base	95.313700	19,062.74	95.000000	19,000.00	-62.74	0.00
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95				2.950000	01 Apr 2030		
		60,000.000 Local	91.046867	54,628.12	92.268000	55,360.80	732.68	0.00
		Base	91.046867	54,628.12	92.268000	55,360.80	732.68	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
		870,000.000 Local	99.961482	869,664.89	93.365057	812,276.00	-57,388.89	0.04
		Base	99.961482	869,664.89	93.365057	812,276.00	-57,388.89	0.04
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875				2.875000	25 Mar 2031		
		1,030,000.000 Local	100.267787	1,032,758.21	91.250789	939,883.13	-92,875.08	0.05
		Base	100.267787	1,032,758.21	91.250789	939,883.13	-92,875.08	0.05
68560EAA6	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875				1.875000	11 May 2026		
		660,000.000 Local	99.909655	659,403.72	93.680000	618,288.00	-41,115.72	0.03
		Base	99.909655	659,403.72	93.680000	618,288.00	-41,115.72	0.03
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875				2.875000	11 May 2031		
		630,000.000 Local	98.907632	623,118.08	88.499000	557,543.70	-65,574.38	0.03
		Base	98.907632	623,118.08	88.499000	557,543.70	-65,574.38	0.03
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056				2.056000	05 Apr 2025		
		120,000.000 Local	99.999042	119,998.85	97.460926	116,953.11	-3,045.74	0.01
		Base	99.999042	119,998.85	97.460926	116,953.11	-3,045.74	0.01
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A				2.071000	25 Nov 2056		
		464,178.920 Local	99.999681	464,177.44	94.519670	438,740.38	-25,437.06	0.02
Original Face:		480,000.000 Base	99.999681	464,177.44	94.519670	438,740.38	-25,437.06	0.02
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75				1.750000	16 Jun 2022		
		450,000.000 Local	99.999369	449,997.16	99.856391	449,353.76	-643.40	0.02
		Base	99.999369	449,997.16	99.856391	449,353.76	-643.40	0.02
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1				2.100000	01 Aug 2027		
		140,000.000 Local	100.082464	140,115.45	89.999630	125,999.48	-14,115.97	0.01

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		Base	100.082464	140,115.45	89.999630	125,999.48	-14,115.97	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031		
	170,000.000	Local	99.911588	169,849.70	86.211687	146,559.87	-23,289.83	0.01
		Base	99.911588	169,849.70	86.211687	146,559.87	-23,289.83	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040		
	40,000.000	Local	99.533025	39,813.21	81.917848	32,767.14	-7,046.07	0.00
		Base	99.533025	39,813.21	81.917848	32,767.14	-7,046.07	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050		
	80,000.000	Local	99.390713	79,512.57	79.856485	63,885.19	-15,627.38	0.00
		Base	99.390713	79,512.57	79.856485	63,885.19	-15,627.38	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	97.881000	323,007.30	-6,992.70	0.02
Original Face:	330,000.000	Base	100.000000	330,000.00	97.881000	323,007.30	-6,992.70	0.02
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032		
	460,000.000	Local	99.822261	459,182.40	88.447000	406,856.20	-52,326.20	0.02
		Base	99.822261	459,182.40	88.447000	406,856.20	-52,326.20	0.02
699149AL4	REPUBLIC OF PARAGUAY SR UNSECURED 144A 06/33 3.849				3.849000	28 Jun 2033		
	280,000.000	Local	99.994039	279,983.31	96.551000	270,342.80	-9,640.51	0.01
Original Face:	280,000.000	Base	99.994039	279,983.31	96.551000	270,342.80	-9,640.51	0.01
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022		
	11,000.000	Local	100.172182	11,018.94	100.644137	11,070.86	51.92	0.00
		Base	100.172182	11,018.94	100.644137	11,070.86	51.92	0.00
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.500000	15 Feb 2024		
	40,000.000	Local	100.113125	40,045.25	102.414534	40,965.81	920.56	0.00
		Base	100.113125	40,045.25	102.414534	40,965.81	920.56	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5				4.500000	15 Mar 2023		
	20,000.000	Local	99.777700	19,955.54	100.716288	20,143.26	187.72	0.00
		Base	99.777700	19,955.54	100.716288	20,143.26	187.72	0.00
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125				4.125000	15 Feb 2028		
	50,000.000	Local	93.592380	46,796.19	99.632670	49,816.34	3,020.15	0.00

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		Base	93.592380	46,796.19	99.632670	49,816.34	3,020.15	0.00
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35				1.350000	01 Jun 2023		
	250,000.000	Local	99.964160	249,910.40	99.751077	249,377.69	-532.71	0.01
		Base	99.964160	249,910.40	99.751077	249,377.69	-532.71	0.01
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65				1.650000	01 Jun 2025		
	260,000.000	Local	99.986938	259,966.04	96.232600	250,204.76	-9,761.28	0.01
		Base	99.986938	259,966.04	96.232600	250,204.76	-9,761.28	0.01
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3				2.300000	01 Jun 2030		
	500,000.000	Local	106.086714	530,433.57	93.099616	465,498.08	-64,935.49	0.03
		Base	106.086714	530,433.57	93.099616	465,498.08	-64,935.49	0.02
70455DAG9	PCI GAMING AUTHORITY TERM LOAN					29 May 2026		
	121,355.770	Local	100.064010	121,433.45	99.050000	120,202.89	-1,230.56	0.01
		Base	100.064010	121,433.45	99.050000	120,202.89	-1,230.56	0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625000	15 Jun 2035		
	510,000.000	Local	100.306733	511,564.34	89.626000	457,092.60	-54,471.74	0.02
		Base	100.306733	511,564.34	89.626000	457,092.60	-54,471.74	0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049		
	100,000.000	Local	104.343530	104,343.53	92.581213	92,581.21	-11,762.32	0.01
		Base	104.343530	104,343.53	92.581213	92,581.21	-11,762.32	0.00
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025		
	30,000.000	Local	103.446867	31,034.06	99.103277	29,730.98	-1,303.08	0.00
		Base	103.446867	31,034.06	99.103277	29,730.98	-1,303.08	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027		
	40,000.000	Local	106.137125	42,454.85	99.415597	39,766.24	-2,688.61	0.00
		Base	106.137125	42,454.85	99.415597	39,766.24	-2,688.61	0.00
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
	340,000.000	Local	99.927974	339,755.11	98.598896	335,236.25	-4,518.86	0.02
		Base	99.927974	339,755.11	98.598896	335,236.25	-4,518.86	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625				1.625000	01 May 2030		
	270,000.000	Local	99.646178	269,044.68	89.921866	242,789.04	-26,255.64	0.01

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		Base	99.646178	269,044.68	89.921866	242,789.04	-26,255.64	0.01
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625000	18 Nov 2050		
	390,000.000	Local	130.850338	510,316.32	126.932000	495,034.80	-15,281.52	0.03
		Base	130.850338	510,316.32	126.932000	495,034.80	-15,281.52	0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031		
	1,060,000.000	Local	100.576833	1,066,114.43	94.164000	998,138.40	-67,976.03	0.05
		Base	100.576833	1,066,114.43	94.164000	998,138.40	-67,976.03	0.05
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.250000	17 Mar 2044		
	350,000.000	Local	91.113760	318,898.16	104.151000	364,528.50	45,630.34	0.02
		Base	91.113760	318,898.16	104.151000	364,528.50	45,630.34	0.02
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.250000	17 Mar 2024		
	482,000.000	Local	101.064685	487,131.78	104.801000	505,140.82	18,009.04	0.03
		Base	101.064685	487,131.78	104.801000	505,140.82	18,009.04	0.03
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099		
	280,000.000	Local	101.899782	285,319.39	93.133000	260,772.40	-24,546.99	0.01
		Base	101.899782	285,319.39	93.133000	260,772.40	-24,546.99	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
	240,000.000	Local	100.572163	241,373.19	111.125000	266,700.00	25,326.81	0.01
		Base	100.572163	241,373.19	111.125000	266,700.00	25,326.81	0.01
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025		
	3,353,000.000	Local	103.279176	3,462,950.77	104.450000	3,502,208.50	39,257.73	0.19
		Base	103.279176	3,462,950.77	104.450000	3,502,208.50	39,257.73	0.19
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		
	220,000.000	Local	98.643086	217,014.79	103.910000	228,602.00	11,587.21	0.01
		Base	98.643086	217,014.79	103.910000	228,602.00	11,587.21	0.01
71647NBJ7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5				5.500000	10 Jun 2051		
	330,000.000	Local	96.483261	318,394.76	85.810000	283,173.00	-35,221.76	0.02
		Base	96.483261	318,394.76	85.810000	283,173.00	-35,221.76	0.01
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.500000	27 Jun 2044		
	40,000.000	Local	101.654575	40,661.83	75.251000	30,100.40	-10,561.43	0.00

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		Base	101.654575	40,661.83	75.251000	30,100.40	-10,561.43	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		
	300,000.000	Local	99.335123	298,005.37	79.979000	239,937.00	-58,068.37	0.01
		Base	99.335123	298,005.37	79.979000	239,937.00	-58,068.37	0.01
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		
	20,000.000	Local	99.907400	19,981.48	104.607000	20,921.40	939.92	0.00
		Base	99.907400	19,981.48	104.607000	20,921.40	939.92	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625				2.625000	01 Apr 2030		
	280,000.000	Local	102.110575	285,909.61	97.246236	272,289.46	-13,620.15	0.01
		Base	102.110575	285,909.61	97.246236	272,289.46	-13,620.15	0.01
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8				0.800000	28 May 2025		
	430,000.000	Local	99.602623	428,291.28	94.566198	406,634.65	-21,656.63	0.02
		Base	99.602623	428,291.28	94.566198	406,634.65	-21,656.63	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7				1.700000	28 May 2030		
	260,000.000	Local	99.908054	259,760.94	90.647650	235,683.89	-24,077.05	0.01
		Base	99.908054	259,760.94	90.647650	235,683.89	-24,077.05	0.01
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.500000	20 Mar 2042		
	90,000.000	Local	98.725500	88,852.95	100.333991	90,300.59	1,447.64	0.00
		Base	98.725500	88,852.95	100.333991	90,300.59	1,447.64	0.00
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.500000	22 Aug 2022		
	10,000.000	Local	99.879600	9,987.96	100.471017	10,047.10	59.14	0.00
		Base	99.879600	9,987.96	100.471017	10,047.10	59.14	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.500000	02 Nov 2022		
	260,000.000	Local	99.748388	259,345.81	100.432275	261,123.92	1,778.11	0.01
		Base	99.748388	259,345.81	100.432275	261,123.92	1,778.11	0.01
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1				2.100000	01 May 2030		
	190,000.000	Local	99.491237	189,033.35	89.987281	170,975.83	-18,057.52	0.01
		Base	99.491237	189,033.35	89.987281	170,975.83	-18,057.52	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125				1.125000	01 May 2023		
	180,000.000	Local	99.877656	179,779.78	98.857789	177,944.02	-1,835.76	0.01

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		Base	99.877656	179,779.78	98.857789	177,944.02	-1,835.76	0.01
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN					15 Nov 2028		
	270,000.000	Local	99.521019	268,706.75	99.125000	267,637.50	-1,069.25	0.01
		Base	99.521019	268,706.75	99.125000	267,637.50	-1,069.25	0.01
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		
	665,518.000	Local	100.202582	666,866.22	98.642900	656,486.26	-10,379.96	0.04
		Base	100.202582	666,866.22	98.642900	656,486.26	-10,379.96	0.03
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B					05 Mar 2026		
	495,009.370	Local	98.792281	489,031.05	98.642900	488,291.60	-739.45	0.03
		Base	98.792281	489,031.05	98.642900	488,291.60	-739.45	0.03
72165NBH1	PILOT TRAVEL CENTERS LLC 2021 TERM LOAN B					04 Aug 2028		
	966,325.000	Local	99.501591	961,508.75	98.500000	951,830.13	-9,678.62	0.05
		Base	99.501591	961,508.75	98.500000	951,830.13	-9,678.62	0.05
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15				2.150000	15 Jan 2031		
	370,000.000	Local	99.986016	369,948.26	90.130881	333,484.26	-36,464.00	0.02
		Base	99.986016	369,948.26	90.130881	333,484.26	-36,464.00	0.02
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125				1.125000	15 Jan 2026		
	90,000.000	Local	99.985389	89,986.85	92.850154	83,565.14	-6,421.71	0.00
		Base	99.985389	89,986.85	92.850154	83,565.14	-6,421.71	0.00
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026		
	130,000.000	Local	101.312138	131,705.78	102.017500	132,622.75	916.97	0.01
		Base	101.312138	131,705.78	102.017500	132,622.75	916.97	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25				1.250000	23 Jun 2025		
	100,000.000	Local	99.946480	99,946.48	93.864425	93,864.43	-6,082.05	0.01
		Base	99.946480	99,946.48	93.864425	93,864.43	-6,082.05	0.00
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8				2.800000	25 Mar 2027		
	50,000.000	Local	107.479580	53,739.79	99.963746	49,981.87	-3,757.92	0.00

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		Base	107.479580	53,739.79	99.963746	49,981.87	-3,757.92	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3				3.000000	25 Mar 2030		
	150,000.000	Local	99.802827	149,704.24	100.457245	150,685.87	981.63	0.01
		Base	99.802827	149,704.24	100.457245	150,685.87	981.63	0.01
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN					08 Oct 2028		
	280,000.000	Local	99.055904	277,356.53	98.875000	276,850.00	-506.53	0.02
		Base	99.055904	277,356.53	98.875000	276,850.00	-506.53	0.01
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027				4.027000	03 Aug 2050		
	630,000.000	Local	106.688470	672,137.36	75.435090	475,241.07	-196,896.29	0.03
		Base	106.688470	672,137.36	75.435090	475,241.07	-196,896.29	0.03
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832				3.832000	08 Feb 2051		
	250,000.000	Local	99.992412	249,981.03	72.839710	182,099.28	-67,881.75	0.01
		Base	99.992412	249,981.03	72.839710	182,099.28	-67,881.75	0.01
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061				3.061000	13 Jul 2031		
	1,520,000.000	Local	100.000000	1,520,000.00	83.080241	1,262,819.66	-257,180.34	0.07
		Base	100.000000	1,520,000.00	83.080241	1,262,819.66	-257,180.34	0.07
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4				4.000000	14 Mar 2029		
	360,000.000	Local	99.741569	359,069.65	106.758000	384,328.80	25,259.15	0.02
		Base	99.741569	359,069.65	106.758000	384,328.80	25,259.15	0.02
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
	1,600,000.000	Local	117.149279	1,874,388.47	118.486000	1,895,776.00	21,387.53	0.10
		Base	117.149279	1,874,388.47	118.486000	1,895,776.00	21,387.53	0.10
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4				4.400000	16 Apr 2050		
	420,000.000	Local	107.044340	449,586.23	112.387800	472,028.76	22,442.53	0.03
		Base	107.044340	449,586.23	112.387800	472,028.76	22,442.53	0.02
74730DAC7	QATAR ENERGY SR UNSECURED 144A 07/31 2.25				2.250000	12 Jul 2031		
	830,000.000	Local	99.005353	821,744.43	92.014000	763,716.20	-58,028.23	0.04
		Base	99.005353	821,744.43	92.014000	763,716.20	-58,028.23	0.04
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3				3.300000	12 Jul 2051		
	540,000.000	Local	100.000000	540,000.00	91.782200	495,623.88	-44,376.12	0.03

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		Base	100.000000	540,000.00	91.782200	495,623.88	-44,376.12	0.03
74730DAE3	QATAR ENERGY SR UNSECURED 144A 07/41 3.125				3.125000	12 Jul 2041		
	530,000.000	Local	99.640660	528,095.50	90.985200	482,221.56	-45,873.94	0.03
		Base	99.640660	528,095.50	90.985200	482,221.56	-45,873.94	0.03
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					01 Feb 2027		
	0.000	Local	0.000000	29.70	0.000000	0.00	-29.70	0.00
		Base	0.000000	29.70	0.000000	0.00	-29.70	0.00
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1					11 Jun 2028		
	370,000.000	Local	99.250000	367,225.00	98.000000	362,600.00	-4,625.00	0.02
		Base	99.250000	367,225.00	98.000000	362,600.00	-4,625.00	0.02
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A				3.833600	15 Jan 2032		
	2,110,000.000	Local	103.859519	2,191,435.86	100.324290	2,116,842.52	-74,593.34	0.12
Original Face:	2,110,000.000	Base	103.859519	2,191,435.86	100.324290	2,116,842.52	-74,593.34	0.11
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026		
	250,000.000	Local	100.000000	250,000.00	93.446725	233,616.81	-16,383.19	0.01
		Base	100.000000	250,000.00	93.446725	233,616.81	-16,383.19	0.01
74977RDN1	COOPERATIEVE RABOBANK UA 04/28 1				3.649000	06 Apr 2028		
	340,000.000	Local	100.000000	340,000.00	99.890801	339,628.72	-371.28	0.02
		Base	100.000000	340,000.00	99.890801	339,628.72	-371.28	0.02
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
	170,000.000	Local	98.555041	167,543.57	101.216600	172,068.22	4,524.65	0.01
		Base	98.555041	167,543.57	101.216600	172,068.22	4,524.65	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022		
	27,000.000	Local	100.000074	27,000.02	100.000000	27,000.00	-0.02	0.00
		Base	100.000074	27,000.02	100.000000	27,000.00	-0.02	0.00
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
	23,000.000	Local	97.599130	22,447.80	100.700000	23,161.00	713.20	0.00
		Base	97.599130	22,447.80	100.700000	23,161.00	713.20	0.00
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	1,210,000.000	Local	101.913809	1,233,157.09	92.637789	1,120,917.25	-112,239.84	0.06

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		Base	101.913809	1,233,157.09	92.637789	1,120,917.25	-112,239.84	0.06
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15				3.150000	15 Dec 2024		
	130,000.000	Local	105.010762	136,513.99	100.527075	130,685.20	-5,828.79	0.01
		Base	105.010762	136,513.99	100.527075	130,685.20	-5,828.79	0.01
75605VAD4	REALPAGE, INC. 1ST LIEN TERM LOAN					24 Apr 2028		
	855,700.000	Local	100.020377	855,874.37	98.787500	845,324.64	-10,549.73	0.05
		Base	100.020377	855,874.37	98.787500	845,324.64	-10,549.73	0.04
75886AAJ7	ENRGY TRANS LP/REG FIN SR UNSECURED 11/23 4.5				4.500000	01 Nov 2023		
	50,000.000	Local	100.000000	50,000.00	101.567767	50,783.88	783.88	0.00
		Base	100.000000	50,000.00	101.567767	50,783.88	783.88	0.00
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					16 Nov 2025		
	530,655.610	Local	100.110533	531,242.16	99.277800	526,823.22	-4,418.94	0.03
		Base	100.110533	531,242.16	99.277800	526,823.22	-4,418.94	0.03
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625				3.625000	12 Jan 2052		
	940,000.000	Local	96.557487	907,640.38	88.466000	831,580.40	-76,059.98	0.05
		Base	96.557487	907,640.38	88.466000	831,580.40	-76,059.98	0.04
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
	140,000.000	Local	99.921800	139,890.52	99.023109	138,632.35	-1,258.17	0.01
		Base	99.921800	139,890.52	99.023109	138,632.35	-1,258.17	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.000000	25 Jul 2037		
	164,369.620	Local	82.377997	135,404.40	51.503050	84,655.37	-50,749.03	0.00
Original Face:	420,000.000	Base	82.377997	135,404.40	51.503050	84,655.37	-50,749.03	0.00
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
	140,000.000	Local	106.991657	149,788.32	102.355276	143,297.39	-6,490.93	0.01
		Base	106.991657	149,788.32	102.355276	143,297.39	-6,490.93	0.01
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN					04 Feb 2027		
	931,625.230	Local	99.773027	929,510.69	98.300000	915,787.60	-13,723.09	0.05
		Base	99.773027	929,510.69	98.300000	915,787.60	-13,723.09	0.05
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	101.551921	203,103.84	3,103.84	0.01

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		Base	100.000000	200,000.00	101.551921	203,103.84	3,103.84	0.01
780097BK6	NATWEST GROUP PLC SR UNSECURED 03/25 VAR				4.269000	22 Mar 2025		
	270,000.000	Local	100.000000	270,000.00	101.225284	273,308.27	3,308.27	0.01
		Base	100.000000	270,000.00	101.225284	273,308.27	3,308.27	0.01
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023		
	480,000.000	Local	99.977379	479,891.42	99.502547	477,612.23	-2,279.19	0.03
		Base	99.977379	479,891.42	99.502547	477,612.23	-2,279.19	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025		
	300,000.000	Local	99.775400	299,326.20	94.488056	283,464.17	-15,862.03	0.02
		Base	99.775400	299,326.20	94.488056	283,464.17	-15,862.03	0.01
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053		
	1,420,000.000	Local	99.948553	1,419,269.45	93.158400	1,322,849.28	-96,420.17	0.07
Original Face:	1,420,000.000	Base	99.948553	1,419,269.45	93.158400	1,322,849.28	-96,420.17	0.07
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A				2.310000	15 Jan 2053		
	610,000.000	Local	99.968843	609,809.94	93.457120	570,088.43	-39,721.51	0.03
Original Face:	610,000.000	Base	99.968843	609,809.94	93.457120	570,088.43	-39,721.51	0.03
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A				2.230000	15 Sep 2037		
	955,666.030	Local	99.996969	955,637.06	96.524570	922,452.53	-33,184.53	0.05
Original Face:	1,130,000.000	Base	99.996969	955,637.06	96.524570	922,452.53	-33,184.53	0.05
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
	170,000.000	Local	99.986865	169,977.67	101.251306	172,127.22	2,149.55	0.01
		Base	99.986865	169,977.67	101.251306	172,127.22	2,149.55	0.01
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028		
	150,000.000	Local	99.734760	149,602.14	103.493807	155,240.71	5,638.57	0.01
		Base	99.734760	149,602.14	103.493807	155,240.71	5,638.57	0.01
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
	200,000.000	Local	102.156980	204,313.96	98.022000	196,044.00	-8,269.96	0.01
		Base	102.156980	204,313.96	98.022000	196,044.00	-8,269.96	0.01
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
	360,000.000	Local	99.954439	359,835.98	99.125000	356,850.00	-2,985.98	0.02

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		Base	99.954439	359,835.98	99.125000	356,850.00	-2,985.98	0.02
80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 3.8				3.800000	08 Jan 2026		
	270,000.000	Local	99.931033	269,813.79	94.625000	255,487.50	-14,326.29	0.01
		Base	99.931033	269,813.79	94.625000	255,487.50	-14,326.29	0.01
80007RAM7	SANDS CHINA LTD SR UNSECURED 144A 03/27 2.55				2.550000	08 Mar 2027		
	460,000.000	Local	99.800726	459,083.34	86.850000	399,510.00	-59,573.34	0.02
		Base	99.800726	459,083.34	86.850000	399,510.00	-59,573.34	0.02
80007RAP0	SANDS CHINA LTD SR UNSECURED 144A 03/29 3.1				3.100000	08 Mar 2029		
	500,000.000	Local	99.807914	499,039.57	85.000000	425,000.00	-74,039.57	0.02
		Base	99.807914	499,039.57	85.000000	425,000.00	-74,039.57	0.02
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.500000	17 Jul 2025		
	40,000.000	Local	100.453750	40,181.50	102.320339	40,928.14	746.64	0.00
		Base	100.453750	40,181.50	102.320339	40,928.14	746.64	0.00
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
	1,543,514.100	Local	97.915254	1,511,335.75	99.430600	1,534,725.33	23,389.58	0.08
		Base	97.915254	1,511,335.75	99.430600	1,534,725.33	23,389.58	0.08
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
	160,000.000	Local	119.795894	191,673.43	132.354158	211,766.65	20,093.22	0.01
		Base	119.795894	191,673.43	132.354158	211,766.65	20,093.22	0.01
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		
	90,000.000	Local	104.591878	94,132.69	111.170991	100,053.89	5,921.20	0.01
		Base	104.591878	94,132.69	111.170991	100,053.89	5,921.20	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
	410,000.000	Local	100.692520	412,839.33	107.989360	442,756.38	29,917.05	0.02
		Base	100.692520	412,839.33	107.989360	442,756.38	29,917.05	0.02
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026		
	260,000.000	Local	104.848173	272,605.25	100.328650	260,854.49	-11,750.76	0.01
		Base	104.848173	272,605.25	100.328650	260,854.49	-11,750.76	0.01
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.750000	12 Sep 2046		
	20,000.000	Local	92.975200	18,595.04	101.082002	20,216.40	1,621.36	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	92.975200	18,595.04	101.082002	20,216.40	1,621.36	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030		
	270,000.000	Local	99.949826	269,864.53	97.011880	261,932.08	-7,932.45	0.01
		Base	99.949826	269,864.53	97.011880	261,932.08	-7,932.45	0.01
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
	820,000.000	Local	101.806630	834,814.37	93.783826	769,027.37	-65,787.00	0.04
		Base	101.806630	834,814.37	93.783826	769,027.37	-65,787.00	0.04
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024		
	200,000.000	Local	100.880780	201,761.56	102.607403	205,214.81	3,453.25	0.01
		Base	100.880780	201,761.56	102.607403	205,214.81	3,453.25	0.01
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025		
	460,000.000	Local	100.656709	463,020.86	100.661424	463,042.55	21.69	0.03
		Base	100.656709	463,020.86	100.661424	463,042.55	21.69	0.02
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028		
	420,000.000	Local	100.316498	421,329.29	100.915908	423,846.81	2,517.52	0.02
Original Face:	420,000.000	Base	100.316498	421,329.29	100.915908	423,846.81	2,517.52	0.02
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039		
	57,152.160	Local	100.000000	57,152.16	100.315520	57,332.49	180.33	0.00
Original Face:	70,000.000	Base	100.000000	57,152.16	100.315520	57,332.49	180.33	0.00
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044		
	134,121.830	Local	100.000000	134,121.83	100.516050	134,813.97	692.14	0.01
Original Face:	160,000.000	Base	100.000000	134,121.83	100.516050	134,813.97	692.14	0.01
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1				3.548000	10 Sep 2028		
	70,773.630	Local	100.000000	70,773.63	100.714270	71,279.14	505.51	0.00
Original Face:	130,000.000	Base	100.000000	70,773.63	100.714270	71,279.14	505.51	0.00
83208AAE3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A				2.300000	15 Jan 2053		
	470,000.000	Local	99.984574	469,927.50	93.467560	439,297.53	-30,629.97	0.02
Original Face:	470,000.000	Base	99.984574	469,927.50	93.467560	439,297.53	-30,629.97	0.02
83410JAE8	SOHO TRUST 2021 SOHO SOHO 2021 SOHO B 144A				2.696589	10 Aug 2038		
	980,000.000	Local	96.441033	945,122.12	86.420790	846,923.74	-98,198.38	0.05

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		980,000.000	Base	96.441033	945,122.12	86.420790	846,923.74	-98,198.38	0.04
83438LAB7	SOLRR AIRCRAFT 2021 1 LIMITED SOLRR 2021 1 B 144A				3.432000	15 Oct 2046			
		566,134.320	Local	99.998474	566,125.68	86.273920	488,426.27	-77,699.41	0.03
Original Face:		610,000.000	Base	99.998474	566,125.68	86.273920	488,426.27	-77,699.41	0.03
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN					11 Dec 2026			
		1,260,000.000	Local	100.198384	1,262,499.64	98.687500	1,243,462.50	-19,037.14	0.07
			Base	100.198384	1,262,499.64	98.687500	1,243,462.50	-19,037.14	0.07
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042			
		900,000.000	Local	108.204158	973,837.42	113.500000	1,021,500.00	47,662.58	0.06
			Base	108.204158	973,837.42	113.500000	1,021,500.00	47,662.58	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032			
		140,000.000	Local	111.073993	155,503.59	126.984036	177,777.65	22,274.06	0.01
			Base	111.073993	155,503.59	126.984036	177,777.65	22,274.06	0.01
845467AR0	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375				5.375000	01 Feb 2029			
		10,000.000	Local	105.775300	10,577.53	101.625000	10,162.50	-415.03	0.00
			Base	105.775300	10,577.53	101.625000	10,162.50	-415.03	0.00
845467AS8	SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375				5.375000	15 Mar 2030			
		100,000.000	Local	103.109450	103,109.45	101.621000	101,621.00	-1,488.45	0.01
			Base	103.109450	103,109.45	101.621000	101,621.00	-1,488.45	0.01
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75				4.750000	01 Feb 2032			
		140,000.000	Local	100.630393	140,882.55	99.875000	139,825.00	-1,057.55	0.01
			Base	100.630393	140,882.55	99.875000	139,825.00	-1,057.55	0.01
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.750000	15 Jul 2025			
		4,000.000	Local	100.857750	4,034.31	101.875000	4,075.00	40.69	0.00
			Base	100.857750	4,034.31	101.875000	4,075.00	40.69	0.00
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5				5.000000	01 Oct 2029			
		10,000.000	Local	100.907400	10,090.74	94.250000	9,425.00	-665.74	0.00
			Base	100.907400	10,090.74	94.250000	9,425.00	-665.74	0.00
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025			
		294,000.000	Local	101.095139	297,219.71	106.652000	313,556.88	16,337.17	0.02

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		Base	101.095139	297,219.71	106.652000	313,556.88	16,337.17	0.02
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875				6.875000	15 Nov 2028		
		10,000.000 Local	101.107100	10,110.71	116.003000	11,600.30	1,489.59	0.00
		Base	101.107100	10,110.71	116.003000	11,600.30	1,489.59	0.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032		
		300,000.000 Local	121.668707	365,006.12	134.592850	403,778.55	38,772.43	0.02
		Base	121.668707	365,006.12	134.592850	403,778.55	38,772.43	0.02
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625				7.625000	15 Feb 2025		
		90,000.000 Local	96.550256	86,895.23	109.000000	98,100.00	11,204.77	0.01
		Base	96.550256	86,895.23	109.000000	98,100.00	11,204.77	0.01
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/25 4.738				4.738000	20 Mar 2025		
		202,500.000 Local	100.000000	202,500.00	102.160244	206,874.49	4,374.49	0.01
Original Face:		270,000.000 Base	100.000000	202,500.00	102.160244	206,874.49	4,374.49	0.01
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024		
		1,290,000.000 Local	103.002722	1,328,735.12	102.553200	1,322,936.28	-5,798.84	0.07
		Base	103.002722	1,328,735.12	102.553200	1,322,936.28	-5,798.84	0.07
85769EAZ4	STATION CASINOS LLC 2020 TERM LOAN B					08 Feb 2027		
		554,154.070 Local	99.006848	548,650.48	98.500000	545,841.76	-2,808.72	0.03
		Base	99.006848	548,650.48	98.500000	545,841.76	-2,808.72	0.03
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2				1.176570	25 Jul 2035		
		730,269.590 Local	98.649663	720,408.49	98.239960	717,416.55	-2,991.94	0.04
Original Face:		930,000.000 Base	98.649663	720,408.49	98.239960	717,416.55	-2,991.94	0.04
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				1.176570	25 Sep 2035		
		341,620.220 Local	94.956791	324,391.60	99.322840	339,306.90	14,915.30	0.02
Original Face:		1,370,000.000 Base	94.956791	324,391.60	99.322840	339,306.90	14,915.30	0.02
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3				5.300000	01 Apr 2044		
		20,000.000 Local	106.947400	21,389.48	102.830885	20,566.18	-823.30	0.00
		Base	106.947400	21,389.48	102.830885	20,566.18	-823.30	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4				5.400000	01 Oct 2047		
		380,000.000 Local	101.663789	386,322.40	104.324347	396,432.52	10,110.12	0.02

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		Base	101.663789	386,322.40	104.324347	396,432.52	10,110.12	0.02	
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A				2.460000	30 Jan 2052			
		572,997.950	Local	99.979002	572,877.63	94.945900	544,038.06	-28,839.57	0.03
Original Face:		600,000.000	Base	99.979002	572,877.63	94.945900	544,038.06	-28,839.57	0.03
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75				3.750000	15 Jan 2031			
		900,000.000	Local	103.215529	928,939.76	94.150000	847,350.00	-81,589.76	0.05
			Base	103.215529	928,939.76	94.150000	847,350.00	-81,589.76	0.04
86964WAK8	SUZANO AUSTRIA G COMPANY GUAR 01/32 3.125				3.125000	15 Jan 2032			
		690,000.000	Local	90.761936	626,257.36	88.538000	610,912.20	-15,345.16	0.03
			Base	90.761936	626,257.36	88.538000	610,912.20	-15,345.16	0.03
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3				1.300000	02 Jun 2023			
		370,000.000	Local	99.953808	369,829.09	98.585818	364,767.53	-5,061.56	0.02
			Base	99.953808	369,829.09	98.585818	364,767.53	-5,061.56	0.02
87264ABB0	T MOBILE USA INC SR SECURED 04/25 3.5				3.500000	15 Apr 2025			
		1,210,000.000	Local	103.210908	1,248,851.99	100.771297	1,219,332.69	-29,519.30	0.07
			Base	103.210908	1,248,851.99	100.771297	1,219,332.69	-29,519.30	0.06
87264ABD6	T MOBILE USA INC SR SECURED 04/27 3.75				3.750000	15 Apr 2027			
		50,000.000	Local	104.494400	52,247.20	100.681693	50,340.85	-1,906.35	0.00
			Base	104.494400	52,247.20	100.681693	50,340.85	-1,906.35	0.00
87264ABF1	T MOBILE USA INC SR SECURED 04/30 3.875				3.875000	15 Apr 2030			
		1,460,000.000	Local	104.394479	1,524,159.40	100.396096	1,465,783.00	-58,376.40	0.08
			Base	104.394479	1,524,159.40	100.396096	1,465,783.00	-58,376.40	0.08
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3				3.000000	15 Feb 2041			
		40,000.000	Local	97.712000	39,084.80	84.616230	33,846.49	-5,238.31	0.00
			Base	97.712000	39,084.80	84.616230	33,846.49	-5,238.31	0.00
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875				2.875000	15 Feb 2031			
		300,000.000	Local	97.320703	291,962.11	90.093000	270,279.00	-21,683.11	0.01
			Base	97.320703	291,962.11	90.093000	270,279.00	-21,683.11	0.01
87264ABV6	T MOBILE USA INC COMPANY GUAR 04/29 3.375				3.375000	15 Apr 2029			
		100,000.000	Local	94.277040	94,277.04	95.313000	95,313.00	1,035.96	0.01

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		Base	94.277040	94,277.04	95.313000	95,313.00	1,035.96	0.01
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5				3.500000	15 Apr 2031		
	180,000.000	Local	95.137317	171,247.17	94.250000	169,650.00	-1,597.17	0.01
		Base	95.137317	171,247.17	94.250000	169,650.00	-1,597.17	0.01
87264ACB9	T MOBILE USA INC SR SECURED 02/31 2.55				2.550000	15 Feb 2031		
	230,000.000	Local	103.737426	238,596.08	90.693000	208,593.90	-30,002.18	0.01
		Base	103.737426	238,596.08	90.693000	208,593.90	-30,002.18	0.01
87264ACE3	T MOBILE USA INC COMPANY GUAR 144A 04/31 3.5				3.500000	15 Apr 2031		
	1,090,000.000	Local	97.034320	1,057,674.09	94.250000	1,027,325.00	-30,349.09	0.06
		Base	97.034320	1,057,674.09	94.250000	1,027,325.00	-30,349.09	0.05
87267HAA5	TPGI TRUST TPGI 2021 DGWD A 144A				1.100000	15 Jun 2026		
	470,000.000	Local	100.000000	470,000.00	97.739570	459,375.98	-10,624.02	0.03
Original Face:	470,000.000	Base	100.000000	470,000.00	97.739570	459,375.98	-10,624.02	0.02
87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6				6.000000	31 Dec 2030		
	20,000.000	Local	97.306450	19,461.29	97.034990	19,407.00	-54.29	0.00
		Base	97.306450	19,461.29	97.034990	19,407.00	-54.29	0.00
87612BBG6	TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5				5.000000	15 Jan 2028		
	80,000.000	Local	104.096913	83,277.53	101.347500	81,078.00	-2,199.53	0.00
		Base	104.096913	83,277.53	101.347500	81,078.00	-2,199.53	0.00
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875				5.875000	15 Apr 2026		
	30,000.000	Local	101.205633	30,361.69	103.130000	30,939.00	577.31	0.00
		Base	101.205633	30,361.69	103.130000	30,939.00	577.31	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	105.213000	73,649.10	3,649.10	0.00
		Base	100.000000	70,000.00	105.213000	73,649.10	3,649.10	0.00
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875				6.875000	15 Jan 2029		
	40,000.000	Local	100.000000	40,000.00	107.186000	42,874.40	2,874.40	0.00
		Base	100.000000	40,000.00	107.186000	42,874.40	2,874.40	0.00
87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875				4.875000	01 Feb 2031		
	230,000.000	Local	101.080987	232,486.27	101.000000	232,300.00	-186.27	0.01

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	101.080987	232,486.27	101.000000	232,300.00	-186.27	0.01
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4				4.000000	15 Jan 2032		
		30,000.000 Local	100.000000	30,000.00	96.089000	28,826.70	-1,173.30	0.00
		Base	100.000000	30,000.00	96.089000	28,826.70	-1,173.30	0.00
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
		290,000.000 Local	103.063734	298,884.83	98.607798	285,962.61	-12,922.22	0.02
		Base	103.063734	298,884.83	98.607798	285,962.61	-12,922.22	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.850000	16 Dec 2039		
		16,000.000 Local	102.519625	16,403.14	130.986877	20,957.90	4,554.76	0.00
		Base	102.519625	16,403.14	130.986877	20,957.90	4,554.76	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
		160,000.000 Local	132.401531	211,842.45	110.338803	176,542.08	-35,300.37	0.01
		Base	132.401531	211,842.45	110.338803	176,542.08	-35,300.37	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6				6.000000	15 Aug 2040		
		10,000.000 Local	102.657600	10,265.76	114.772458	11,477.25	1,211.49	0.00
		Base	102.657600	10,265.76	114.772458	11,477.25	1,211.49	0.00
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		150,000.000 Local	103.111007	154,666.51	107.725459	161,588.19	6,921.68	0.01
		Base	103.111007	154,666.51	107.725459	161,588.19	6,921.68	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
		340,000.000 Local	123.509312	419,931.66	103.351124	351,393.82	-68,537.84	0.02
		Base	123.509312	419,931.66	103.351124	351,393.82	-68,537.84	0.02
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84				3.840000	22 Apr 2051		
		1,100,000.000 Local	99.965600	1,099,621.60	86.677169	953,448.86	-146,172.74	0.05
		Base	99.965600	1,099,621.60	86.677169	953,448.86	-146,172.74	0.05
88033GDN7	TENET HEALTHCARE CORP SR SECURED 144A 01/30 4.375				4.375000	15 Jan 2030		
		20,000.000 Local	96.560150	19,312.03	95.993000	19,198.60	-113.43	0.00
		Base	96.560150	19,312.03	95.993000	19,198.60	-113.43	0.00
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 2030		
		590,000.000 Local	100.638422	593,766.69	93.938010	554,234.26	-39,532.43	0.03

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		Base	100.638422	593,766.69	93.938010	554,234.26	-39,532.43	0.03
88145LAE4	CMG MEDIA CORPORATION 2021 TERM LOAN					17 Dec 2026		
	654,861.740	Local	100.491354	658,079.43	98.392900	644,337.46	-13,741.97	0.04
		Base	100.491354	658,079.43	98.392900	644,337.46	-13,741.97	0.03
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15				6.150000	01 Feb 2036		
	60,000.000	Local	102.975033	61,785.02	101.000000	60,600.00	-1,185.02	0.00
		Base	102.975033	61,785.02	101.000000	60,600.00	-1,185.02	0.00
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022		
	110,000.000	Local	98.560436	108,416.48	99.375000	109,312.50	896.02	0.01
		Base	98.560436	108,416.48	99.375000	109,312.50	896.02	0.01
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
	450,000.000	Local	97.182311	437,320.40	99.000000	445,500.00	8,179.60	0.02
		Base	97.182311	437,320.40	99.000000	445,500.00	8,179.60	0.02
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15				3.150000	01 Oct 2026		
	1,110,000.000	Local	93.883914	1,042,111.45	90.638000	1,006,081.80	-36,029.65	0.05
		Base	93.883914	1,042,111.45	90.638000	1,006,081.80	-36,029.65	0.05
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1				4.100000	01 Oct 2046		
	1,014,000.000	Local	90.613303	918,818.89	78.500000	795,990.00	-122,828.89	0.04
		Base	90.613303	918,818.89	78.500000	795,990.00	-122,828.89	0.04
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6				6.000000	15 Apr 2024		
	200,000.000	Local	101.754835	203,509.67	102.500000	205,000.00	1,490.33	0.01
		Base	101.754835	203,509.67	102.500000	205,000.00	1,490.33	0.01
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125				7.125000	31 Jan 2025		
	260,000.000	Local	100.000000	260,000.00	105.193990	273,504.37	13,504.37	0.01
		Base	100.000000	260,000.00	105.193990	273,504.37	13,504.37	0.01
88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125				5.125000	09 May 2029		
	1,060,000.000	Local	98.912783	1,048,475.50	96.112000	1,018,787.20	-29,688.30	0.06
		Base	98.912783	1,048,475.50	96.112000	1,018,787.20	-29,688.30	0.05
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75				1.750000	04 May 2030		
	180,000.000	Local	99.859817	179,747.67	91.006953	163,812.52	-15,935.15	0.01

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		Base	99.859817	179,747.67	91.006953	163,812.52	-15,935.15	0.01
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A				1.340000	11 Nov 2034		
		421,241.740	Local 99.952970	421,043.63	98.623230	415,442.21	-5,601.42	0.02
Original Face:		520,000.000	Base 99.952970	421,043.63	98.623230	415,442.21	-5,601.42	0.02
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029		
		160,000.000	Local 99.470494	159,152.79	95.109093	152,174.55	-6,978.24	0.01
			Base 99.470494	159,152.79	95.109093	152,174.55	-6,978.24	0.01
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05				3.050000	15 Apr 2030		
		60,000.000	Local 99.737300	59,842.38	99.435330	59,661.20	-181.18	0.00
			Base 99.737300	59,842.38	99.435330	59,661.20	-181.18	0.00
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050		
		700,000.000	Local 116.591664	816,141.65	100.879709	706,157.96	-109,983.69	0.04
			Base 116.591664	816,141.65	100.879709	706,157.96	-109,983.69	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
		330,000.000	Local 115.439352	380,949.86	130.572749	430,890.07	49,940.21	0.02
			Base 115.439352	380,949.86	130.572749	430,890.07	49,940.21	0.02
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
		140,000.000	Local 115.466493	161,653.09	115.023777	161,033.29	-619.80	0.01
			Base 115.466493	161,653.09	115.023777	161,033.29	-619.80	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
		260,000.000	Local 117.786796	306,245.67	121.497440	315,893.34	9,647.67	0.02
			Base 117.786796	306,245.67	121.497440	315,893.34	9,647.67	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
		70,000.000	Local 123.369443	86,358.61	116.034770	81,224.34	-5,134.27	0.00
			Base 123.369443	86,358.61	116.034770	81,224.34	-5,134.27	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375				4.375000	15 Apr 2023		
		70,000.000	Local 99.972100	69,980.47	101.015143	70,710.60	730.13	0.00
			Base 99.972100	69,980.47	101.015143	70,710.60	730.13	0.00
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75				0.750000	12 Jun 2023		
		580,000.000	Local 99.970257	579,827.49	98.229983	569,733.90	-10,093.59	0.03

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		Base	99.970257	579,827.49	98.229983	569,733.90	-10,093.59	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15				1.150000	12 Jun 2025		
	290,000.000	Local	99.996710	289,990.46	94.490295	274,021.86	-15,968.60	0.01
		Base	99.996710	289,990.46	94.490295	274,021.86	-15,968.60	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026		
	320,000.000	Local	108.093850	345,900.32	114.754273	367,213.67	21,313.35	0.02
		Base	108.093850	345,900.32	114.754273	367,213.67	21,313.35	0.02
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F					09 Dec 2025		
	391,979.920	Local	93.536508	366,644.33	98.093800	384,508.00	17,863.67	0.02
		Base	93.536508	366,644.33	98.093800	384,508.00	17,863.67	0.02
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN					31 Mar 2028		
	694,750.380	Local	99.568045	691,749.37	97.437500	676,947.40	-14,801.97	0.04
		Base	99.568045	691,749.37	97.437500	676,947.40	-14,801.97	0.04
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B					29 Apr 2026		
	736,563.410	Local	99.979341	736,411.24	98.833300	727,969.92	-8,441.32	0.04
		Base	99.979341	736,411.24	98.833300	727,969.92	-8,441.32	0.04
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050		
	100,000.000	Local	102.558270	102,558.27	100.112950	100,112.95	-2,445.32	0.01
Original Face:	100,000.000	Base	102.558270	102,558.27	100.112950	100,112.95	-2,445.32	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050		
	820,000.000	Local	102.591190	841,247.76	99.582950	816,580.19	-24,667.57	0.04
Original Face:	820,000.000	Base	102.591190	841,247.76	99.582950	816,580.19	-24,667.57	0.04
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125				4.125000	24 Sep 2025		
	240,000.000	Local	99.926104	239,822.65	101.995429	244,789.03	4,966.38	0.01
		Base	99.926104	239,822.65	101.995429	244,789.03	4,966.38	0.01
90351HAD0	US FOODS INC 2019 TERM LOAN B					13 Sep 2026		
	402,286.500	Local	95.334484	383,517.76	97.875000	393,737.91	10,220.15	0.02
		Base	95.334484	383,517.76	97.875000	393,737.91	10,220.15	0.02
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491				3.491000	23 May 2023		
	340,000.000	Local	99.998379	339,994.49	100.148418	340,504.62	510.13	0.02

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		Base	99.998379	339,994.49	100.148418	340,504.62	510.13	0.02
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253				4.253000	23 Mar 2028		
	590,000.000	Local	99.663234	588,013.08	102.148929	602,678.68	14,665.60	0.03
		Base	99.663234	588,013.08	102.148929	602,678.68	14,665.60	0.03
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR				2.859000	15 Aug 2023		
	200,000.000	Local	100.533515	201,067.03	100.164240	200,328.48	-738.55	0.01
		Base	100.533515	201,067.03	100.164240	200,328.48	-738.55	0.01
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
	1,030,000.000	Local	101.372396	1,044,135.68	104.331000	1,074,609.30	30,473.62	0.06
		Base	101.372396	1,044,135.68	104.331000	1,074,609.30	30,473.62	0.06
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		
	120,000.000	Local	100.009008	120,010.81	102.540359	123,048.43	3,037.62	0.01
		Base	100.009008	120,010.81	102.540359	123,048.43	3,037.62	0.01
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060		
	270,000.000	Local	101.789711	274,832.22	100.283408	270,765.20	-4,067.02	0.01
		Base	101.789711	274,832.22	100.283408	270,765.20	-4,067.02	0.01
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4				2.400000	05 Feb 2030		
	680,000.000	Local	101.157713	687,872.45	94.712088	644,042.20	-43,830.25	0.04
		Base	101.157713	687,872.45	94.712088	644,042.20	-43,830.25	0.03
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15				2.150000	05 Feb 2027		
	220,000.000	Local	99.949791	219,889.54	96.201527	211,643.36	-8,246.18	0.01
		Base	99.949791	219,889.54	96.201527	211,643.36	-8,246.18	0.01
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070		
	250,000.000	Local	102.404820	256,012.05	97.293715	243,234.29	-12,777.76	0.01
		Base	102.404820	256,012.05	97.293715	243,234.29	-12,777.76	0.01
907818FQ6	UNION PACIFIC CORP SR UNSECURED 04/36 2.891				2.891000	06 Apr 2036		
	250,000.000	Local	99.946824	249,867.06	93.229000	233,072.50	-16,794.56	0.01
		Base	99.946824	249,867.06	93.229000	233,072.50	-16,794.56	0.01
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375				4.375000	15 Apr 2026		
	250,000.000	Local	96.774920	241,937.30	98.437500	246,093.75	4,156.45	0.01

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		Base	96.774920	241,937.30	98.437500	246,093.75	4,156.45	0.01
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029		
	410,000.000	Local	100.374644	411,536.04	95.095000	389,889.50	-21,646.54	0.02
		Base	100.374644	411,536.04	95.095000	389,889.50	-21,646.54	0.02
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B					21 Apr 2028		
	664,975.000	Local	99.556746	662,027.47	98.660700	656,068.99	-5,958.48	0.04
		Base	99.556746	662,027.47	98.660700	656,068.99	-5,958.48	0.03
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
	1,960,000.000	Local	98.762180	1,935,738.72	92.548000	1,813,940.80	-121,797.92	0.10
		Base	98.762180	1,935,738.72	92.548000	1,813,940.80	-121,797.92	0.10
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6				4.600000	10 Feb 2048		
	340,000.000	Local	89.966309	305,885.45	95.372000	324,264.80	18,379.35	0.02
		Base	89.966309	305,885.45	95.372000	324,264.80	18,379.35	0.02
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875				3.875000	15 Feb 2031		
	640,000.000	Local	99.418598	636,279.03	94.250000	603,200.00	-33,079.03	0.03
		Base	99.418598	636,279.03	94.250000	603,200.00	-33,079.03	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028		
	100,000.000	Local	96.376280	96,376.28	101.579500	101,579.50	5,203.22	0.01
		Base	96.376280	96,376.28	101.579500	101,579.50	5,203.22	0.01
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25				5.250000	15 Jan 2030		
	130,000.000	Local	100.000000	130,000.00	102.839000	133,690.70	3,690.70	0.01
		Base	100.000000	130,000.00	102.839000	133,690.70	3,690.70	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875				3.875000	15 Nov 2027		
	30,000.000	Local	101.375667	30,412.70	99.032000	29,709.60	-703.10	0.00
		Base	101.375667	30,412.70	99.032000	29,709.60	-703.10	0.00
911365BP8	UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75				3.750000	15 Jan 2032		
	240,000.000	Local	93.520533	224,449.28	93.250000	223,800.00	-649.28	0.01
		Base	93.520533	224,449.28	93.250000	223,800.00	-649.28	0.01
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	650,000.000	Local	99.927415	649,528.20	95.699999	622,049.99	-27,478.21	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	99.927415	649,528.20	95.699999	622,049.99	-27,478.21	0.03
912810RE0	US TREASURY N/B 02/44 3.625				3.625000	15 Feb 2044		
	460,000.000	Local	145.571993	669,631.17	116.476562	535,792.19	-133,838.98	0.03
		Base	145.571993	669,631.17	116.476562	535,792.19	-133,838.98	0.03
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045		
	6,730,000.000	Local	97.961653	6,592,819.27	104.480469	7,031,535.56	438,716.29	0.38
		Base	97.961653	6,592,819.27	104.480469	7,031,535.56	438,716.29	0.37
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047		
	5,030,000.000	Local	97.835210	4,921,111.05	103.695312	5,215,874.19	294,763.14	0.28
		Base	97.835210	4,921,111.05	103.695312	5,215,874.19	294,763.14	0.28
912810SA7	US TREASURY N/B 02/48 3				3.000000	15 Feb 2048		
	3,470,000.000	Local	99.096395	3,438,644.92	109.023438	3,783,113.30	344,468.38	0.21
		Base	99.096395	3,438,644.92	109.023438	3,783,113.30	344,468.38	0.20
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050		
	3,090,000.000	Local	115.311743	3,563,132.86	90.105469	2,784,258.99	-778,873.87	0.15
		Base	115.311743	3,563,132.86	90.105469	2,784,258.99	-778,873.87	0.15
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050		
	23,400,000.000	Local	92.426701	21,627,848.11	74.734375	17,487,843.75	-4,140,004.36	0.95
		Base	92.426701	21,627,848.11	74.734375	17,487,843.75	-4,140,004.36	0.93
912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050		
	20,590,000.000	Local	94.897497	19,539,394.68	77.132812	15,881,645.99	-3,657,748.69	0.87
		Base	94.897497	19,539,394.68	77.132812	15,881,645.99	-3,657,748.69	0.84
912810SQ2	US TREASURY N/B 08/40 1.125				1.125000	15 Aug 2040		
	5,020,000.000	Local	96.031054	4,820,758.93	78.472656	3,939,327.33	-881,431.60	0.21
		Base	96.031054	4,820,758.93	78.472656	3,939,327.33	-881,431.60	0.21
912810SS8	US TREASURY N/B 11/50 1.625				1.625000	15 Nov 2050		
	10,100,000.000	Local	97.064765	9,803,541.27	82.109375	8,293,046.88	-1,510,494.39	0.45
		Base	97.064765	9,803,541.27	82.109375	8,293,046.88	-1,510,494.39	0.44
912810SU3	US TREASURY N/B 02/51 1.875				1.875000	15 Feb 2051		
	15,430,000.000	Local	94.220757	14,538,262.73	87.421875	13,489,195.31	-1,049,067.42	0.73

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	94.220757	14,538,262.73	87.421875	13,489,195.31	-1,049,067.42	0.71
912810SX7	US TREASURY N/B 05/51 2.375				2.375000	15 May 2051		
	8,510,000.000	Local	104.164102	8,864,365.10	98.031250	8,342,459.38	-521,905.72	0.45
		Base	104.164102	8,864,365.10	98.031250	8,342,459.38	-521,905.72	0.44
912810SY5	US TREASURY N/B 05/41 2.25				2.250000	15 May 2041		
	2,650,000.000	Local	105.751939	2,802,426.38	94.550781	2,505,595.70	-296,830.68	0.14
		Base	105.751939	2,802,426.38	94.550781	2,505,595.70	-296,830.68	0.13
912810SZ2	US TREASURY N/B 08/51 2				2.000000	15 Aug 2051		
	3,830,000.000	Local	103.918873	3,980,092.84	90.171875	3,453,582.81	-526,510.03	0.19
		Base	103.918873	3,980,092.84	90.171875	3,453,582.81	-526,510.03	0.18
912810TA6	US TREASURY N/B 08/41 1.75				1.750000	15 Aug 2041		
	4,900,000.000	Local	96.189328	4,713,277.09	86.765625	4,251,515.63	-461,761.46	0.23
		Base	96.189328	4,713,277.09	86.765625	4,251,515.63	-461,761.46	0.22
912810TB4	US TREASURY N/B 11/51 1.875				1.875000	15 Nov 2051		
	4,139,000.000	Local	98.285485	4,068,036.24	87.656250	3,628,092.19	-439,944.05	0.20
		Base	98.285485	4,068,036.24	87.656250	3,628,092.19	-439,944.05	0.19
912810TC2	US TREASURY N/B 11/41 2				2.000000	15 Nov 2041		
	5,930,000.000	Local	100.382044	5,952,655.19	90.593750	5,372,209.38	-580,445.81	0.29
		Base	100.382044	5,952,655.19	90.593750	5,372,209.38	-580,445.81	0.28
912810TD0	US TREASURY N/B 02/52 2.25				2.250000	15 Feb 2052		
	7,114,000.000	Local	96.110852	6,837,326.03	95.859375	6,819,435.94	-17,890.09	0.37
		Base	96.110852	6,837,326.03	95.859375	6,819,435.94	-17,890.09	0.36
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	120,000.000	Local	102.039317	122,447.18	96.562500	115,875.00	-6,572.18	0.01
		Base	102.039317	122,447.18	96.562500	115,875.00	-6,572.18	0.01
9128284Z0	US TREASURY N/B 08/25 2.75				2.750000	31 Aug 2025		
	1,430,000.000	Local	99.696349	1,425,657.79	100.828125	1,441,842.19	16,184.40	0.08
		Base	99.696349	1,425,657.79	100.828125	1,441,842.19	16,184.40	0.08
9128286U9	US TREASURY N/B 05/22 2.125				2.125000	15 May 2022		
	10,000.000	Local	100.040100	10,004.01	100.218994	10,021.90	17.89	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.040100	10,004.01	100.218994	10,021.90	17.89	0.00
912828XZ8	US TREASURY N/B 06/25 2.75				2.750000	30 Jun 2025		
	250,000.000	Local	99.817992	249,544.98	100.765625	251,914.06	2,369.08	0.01
		Base	99.817992	249,544.98	100.765625	251,914.06	2,369.08	0.01
912828YG9	US TREASURY N/B 09/26 1.625				1.625000	30 Sep 2026		
	960,000.000	Local	99.965448	959,668.30	96.406250	925,500.00	-34,168.30	0.05
		Base	99.965448	959,668.30	96.406250	925,500.00	-34,168.30	0.05
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	1,410,000.000	Local	99.962417	1,409,470.08	93.164062	1,313,613.27	-95,856.81	0.07
		Base	99.962417	1,409,470.08	93.164062	1,313,613.27	-95,856.81	0.07
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	7,730,000.000	Local	99.743450	7,710,168.65	92.996094	7,188,598.07	-521,570.58	0.39
		Base	99.743450	7,710,168.65	92.996094	7,188,598.07	-521,570.58	0.38
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	130,000.000	Local	99.881862	129,846.42	92.480469	120,224.61	-9,621.81	0.01
		Base	99.881862	129,846.42	92.480469	120,224.61	-9,621.81	0.01
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	160,000.000	Local	99.533700	159,253.92	92.300781	147,681.25	-11,572.67	0.01
		Base	99.533700	159,253.92	92.300781	147,681.25	-11,572.67	0.01
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	50,000.000	Local	100.055520	50,027.76	96.953125	48,476.56	-1,551.20	0.00
		Base	100.055520	50,027.76	96.953125	48,476.56	-1,551.20	0.00
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	1,040,000.000	Local	99.849903	1,038,438.99	92.554688	962,568.76	-75,870.23	0.05
		Base	99.849903	1,038,438.99	92.554688	962,568.76	-75,870.23	0.05
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	680,000.000	Local	98.793278	671,794.29	92.261719	627,379.69	-44,414.60	0.03
		Base	98.793278	671,794.29	92.261719	627,379.69	-44,414.60	0.03
91282CBJ9	US TREASURY N/B 01/28 0.75				0.750000	31 Jan 2028		
	11,620,000.000	Local	99.977204	11,617,351.10	90.816406	10,552,866.38	-1,064,484.72	0.57

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STATE STREET

As of: March 31, 2022

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.977204	11,617,351.10	90.816406	10,552,866.38	-1,064,484.72	0.56
91282CBS9	US TREASURY N/B 03/28 1.25				1.250000	31 Mar 2028		
	6,630,000.000	Local	99.775282	6,615,101.22	93.386719	6,191,539.47	-423,561.75	0.34
		Base	99.775282	6,615,101.22	93.386719	6,191,539.47	-423,561.75	0.33
91282CBT7	US TREASURY N/B 03/26 0.75				0.750000	31 Mar 2026		
	540,000.000	Local	99.467806	537,126.15	93.363281	504,161.72	-32,964.43	0.03
		Base	99.467806	537,126.15	93.363281	504,161.72	-32,964.43	0.03
91282CBW0	US TREASURY N/B 04/26 0.75				0.750000	30 Apr 2026		
	3,930,000.000	Local	99.603824	3,914,430.29	93.253906	3,664,878.51	-249,551.78	0.20
		Base	99.603824	3,914,430.29	93.253906	3,664,878.51	-249,551.78	0.19
91282CBZ3	US TREASURY N/B 04/28 1.25				1.250000	30 Apr 2028		
	33,080,000.000	Local	99.139822	32,795,452.99	93.257812	30,849,684.21	-1,945,768.78	1.68
		Base	99.139822	32,795,452.99	93.257812	30,849,684.21	-1,945,768.78	1.63
91282CCB5	US TREASURY N/B 05/31 1.625				1.625000	15 May 2031		
	9,750,000.000	Local	101.603148	9,906,306.91	94.203125	9,184,804.69	-721,502.22	0.50
		Base	101.603148	9,906,306.91	94.203125	9,184,804.69	-721,502.22	0.49
91282CCE9	US TREASURY N/B 05/28 1.25				1.250000	31 May 2028		
	4,270,000.000	Local	99.790493	4,261,054.07	93.207031	3,979,940.22	-281,113.85	0.22
		Base	99.790493	4,261,054.07	93.207031	3,979,940.22	-281,113.85	0.21
91282CCF6	US TREASURY N/B 05/26 0.75				0.750000	31 May 2026		
	10,000.000	Local	99.457800	9,945.78	93.117188	9,311.72	-634.06	0.00
		Base	99.457800	9,945.78	93.117188	9,311.72	-634.06	0.00
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	8,280,000.000	Local	97.795796	8,097,491.93	93.125000	7,710,750.00	-386,741.93	0.42
		Base	97.795796	8,097,491.93	93.125000	7,710,750.00	-386,741.93	0.41
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	1,340,000.000	Local	100.104225	1,341,396.62	93.515625	1,253,109.38	-88,287.24	0.07
		Base	100.104225	1,341,396.62	93.515625	1,253,109.38	-88,287.24	0.07
91282CCR0	US TREASURY N/B 07/28 1				1.000000	31 Jul 2028		
	6,730,000.000	Local	99.694353	6,709,429.97	91.601562	6,164,785.12	-544,644.85	0.34

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		Base	99.694353	6,709,429.97	91.601562	6,164,785.12	-544,644.85	0.33
91282CCS8	US TREASURY N/B 08/31 1.25				1.250000	15 Aug 2031		
	9,020,000.000	Local	99.143531	8,942,746.49	90.953125	8,203,971.88	-738,774.61	0.45
		Base	99.143531	8,942,746.49	90.953125	8,203,971.88	-738,774.61	0.43
91282CCV1	US TREASURY N/B 08/28 1.125				1.125000	31 Aug 2028		
	5,750,000.000	Local	100.014156	5,750,813.97	92.238281	5,303,701.16	-447,112.81	0.29
		Base	100.014156	5,750,813.97	92.238281	5,303,701.16	-447,112.81	0.28
91282CCY5	US TREASURY N/B 09/28 1.25				1.250000	30 Sep 2028		
	190,000.000	Local	99.491247	189,033.37	92.902344	176,514.45	-12,518.92	0.01
		Base	99.491247	189,033.37	92.902344	176,514.45	-12,518.92	0.01
91282CCZ2	US TREASURY N/B 09/26 0.875				0.875000	30 Sep 2026		
	1,290,000.000	Local	98.794420	1,274,448.02	93.203125	1,202,320.31	-72,127.71	0.07
		Base	98.794420	1,274,448.02	93.203125	1,202,320.31	-72,127.71	0.06
91282CDB4	US TREASURY N/B 10/24 0.625				0.625000	15 Oct 2024		
	470,000.000	Local	99.920555	469,626.61	95.539062	449,033.59	-20,593.02	0.02
		Base	99.920555	469,626.61	95.539062	449,033.59	-20,593.02	0.02
91282CDF5	US TREASURY N/B 10/28 1.375				1.375000	31 Oct 2028		
	4,740,000.000	Local	99.462322	4,714,514.08	93.593750	4,436,343.75	-278,170.33	0.24
		Base	99.462322	4,714,514.08	93.593750	4,436,343.75	-278,170.33	0.23
91282CDY4	US TREASURY N/B 02/32 1.875				1.875000	15 Feb 2032		
	350,000.000	Local	101.167483	354,086.19	96.046875	336,164.06	-17,922.13	0.02
		Base	101.167483	354,086.19	96.046875	336,164.06	-17,922.13	0.02
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
	170,000.000	Local	101.886547	173,207.13	110.377665	187,642.03	14,434.90	0.01
		Base	101.886547	173,207.13	110.377665	187,642.03	14,434.90	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125				4.125000	16 Nov 2028		
	130,000.000	Local	100.142308	130,185.00	104.721689	136,138.20	5,953.20	0.01
		Base	100.142308	130,185.00	104.721689	136,138.20	5,953.20	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75				2.750000	15 Feb 2023		
	200,000.000	Local	100.115590	200,231.18	100.507336	201,014.67	783.49	0.01

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		Base	100.115590	200,231.18	100.507336	201,014.67	783.49	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		
	450,000.000	Local	102.790136	462,555.61	103.067866	463,805.40	1,249.79	0.03
		Base	102.790136	462,555.61	103.067866	463,805.40	1,249.79	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022		
	50,000.000	Local	100.683360	50,341.68	100.469030	50,234.52	-107.16	0.00
		Base	100.683360	50,341.68	100.469030	50,234.52	-107.16	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048		
	70,000.000	Local	126.734729	88,714.31	109.319654	76,523.76	-12,190.55	0.00
		Base	126.734729	88,714.31	109.319654	76,523.76	-12,190.55	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875				3.875000	15 Dec 2028		
	70,000.000	Local	101.196043	70,837.23	105.065986	73,546.19	2,708.96	0.00
		Base	101.196043	70,837.23	105.065986	73,546.19	2,708.96	0.00
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048		
	50,000.000	Local	130.766660	65,383.33	112.591783	56,295.89	-9,087.44	0.00
		Base	130.766660	65,383.33	112.591783	56,295.89	-9,087.44	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7				3.700000	15 Aug 2049		
	280,000.000	Local	98.150229	274,820.64	101.419895	283,975.71	9,155.07	0.02
		Base	98.150229	274,820.64	101.419895	283,975.71	9,155.07	0.02
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875				3.875000	15 Aug 2059		
	370,000.000	Local	105.726584	391,188.36	102.925437	380,824.12	-10,364.24	0.02
		Base	105.726584	391,188.36	102.925437	380,824.12	-10,364.24	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25				1.250000	15 Jan 2026		
	100,000.000	Local	99.767120	99,767.12	94.205080	94,205.08	-5,562.04	0.01
		Base	99.767120	99,767.12	94.205080	94,205.08	-5,562.04	0.00
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2				2.000000	15 May 2030		
	100,000.000	Local	99.301780	99,301.78	92.181940	92,181.94	-7,119.84	0.01
		Base	99.301780	99,301.78	92.181940	92,181.94	-7,119.84	0.00
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125				3.125000	15 May 2060		
	30,000.000	Local	105.504400	31,651.32	88.867793	26,660.34	-4,990.98	0.00

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	105.504400	31,651.32	88.867793	26,660.34	-4,990.98	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3				2.300000	15 May 2031		
		70,000.000	Local 93.707257	65,595.08	93.930735	65,751.51	156.43	0.00
			Base 93.707257	65,595.08	93.930735	65,751.51	156.43	0.00
914908BC1	UNIVISION COMMUNICATIONS INC TERM LOAN					15 Mar 2026		
		385,032.090	Local 99.984638	384,972.94	99.375000	382,625.64	-2,347.30	0.02
			Base 99.984638	384,972.94	99.375000	382,625.64	-2,347.30	0.02
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5				5.000000	15 Feb 2028		
		170,000.000	Local 97.819006	166,292.31	93.379550	158,745.24	-7,547.07	0.01
			Base 97.819006	166,292.31	93.379550	158,745.24	-7,547.07	0.01
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5				5.500000	01 Nov 2025		
		10,000.000	Local 100.807500	10,080.75	99.774990	9,977.50	-103.25	0.00
			Base 100.807500	10,080.75	99.774990	9,977.50	-103.25	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9				9.000000	15 Dec 2025		
		60,000.000	Local 101.004200	60,602.52	103.607500	62,164.50	1,561.98	0.00
			Base 101.004200	60,602.52	103.607500	62,164.50	1,561.98	0.00
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875000	21 Nov 2036		
		397,000.000	Local 113.329607	449,918.54	120.626000	478,885.22	28,966.68	0.03
			Base 113.329607	449,918.54	120.626000	478,885.22	28,966.68	0.03
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25				9.250000	01 Apr 2026		
		60,000.000	Local 104.506983	62,704.19	102.580500	61,548.30	-1,155.89	0.00
			Base 104.506983	62,704.19	102.580500	61,548.30	-1,155.89	0.00
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875				3.875000	01 Nov 2033		
		240,000.000	Local 95.262275	228,629.46	95.535000	229,284.00	654.54	0.01
			Base 95.262275	228,629.46	95.535000	229,284.00	654.54	0.01
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.850000	01 Nov 2042		
		40,000.000	Local 117.156250	46,862.50	99.720376	39,888.15	-6,974.35	0.00
			Base 117.156250	46,862.50	99.720376	39,888.15	-6,974.35	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862				4.862000	21 Aug 2046		
		190,000.000	Local 117.317058	222,902.41	114.482172	217,516.13	-5,386.28	0.01

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		Base	117.317058	222,902.41	114.482172	217,516.13	-5,386.28	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
		110,000.000 Local	96.800418	106,480.46	106.411333	117,052.47	10,572.01	0.01
		Base	96.800418	106,480.46	106.411333	117,052.47	10,572.01	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
		160,000.000 Local	116.603069	186,564.91	102.631648	164,210.64	-22,354.27	0.01
		Base	116.603069	186,564.91	102.631648	164,210.64	-22,354.27	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
		200,000.000 Local	102.529740	205,059.48	116.518559	233,037.12	27,977.64	0.01
		Base	102.529740	205,059.48	116.518559	233,037.12	27,977.64	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
		20,000.000 Local	105.116550	21,023.31	124.717586	24,943.52	3,920.21	0.00
		Base	105.116550	21,023.31	124.717586	24,943.52	3,920.21	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125000	16 Mar 2027		
		100,000.000 Local	101.022690	101,022.69	103.994570	103,994.57	2,971.88	0.01
		Base	101.022690	101,022.69	103.994570	103,994.57	2,971.88	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.500000	10 Aug 2033		
		1,740,000.000 Local	116.329169	2,024,127.54	107.305617	1,867,117.74	-157,009.80	0.10
		Base	116.329169	2,024,127.54	107.305617	1,867,117.74	-157,009.80	0.10
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329				4.329000	21 Sep 2028		
		236,000.000 Local	100.376750	236,889.13	105.682210	249,410.02	12,520.89	0.01
		Base	100.376750	236,889.13	105.682210	249,410.02	12,520.89	0.01
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875				3.875000	08 Feb 2029		
		300,000.000 Local	113.079757	339,239.27	104.045000	312,135.00	-27,104.27	0.02
		Base	113.079757	339,239.27	104.045000	312,135.00	-27,104.27	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4				4.000000	22 Mar 2050		
		610,000.000 Local	123.926585	755,952.17	100.916166	615,588.61	-140,363.56	0.03
		Base	123.926585	755,952.17	100.916166	615,588.61	-140,363.56	0.03
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15				3.150000	22 Mar 2030		
		220,000.000 Local	99.747773	219,445.10	98.390012	216,458.03	-2,987.07	0.01

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		Base	99.747773	219,445.10	98.390012	216,458.03	-2,987.07	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3				3.000000	22 Mar 2027		
	90,000.000	Local	99.967844	89,971.06	98.977027	89,079.32	-891.74	0.00
		Base	99.967844	89,971.06	98.977027	89,079.32	-891.74	0.00
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75				1.750000	20 Jan 2031		
	340,000.000	Local	99.601297	338,644.41	87.199710	296,479.01	-42,165.40	0.02
		Base	99.601297	338,644.41	87.199710	296,479.01	-42,165.40	0.02
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65				2.650000	20 Nov 2040		
	1,220,000.000	Local	94.242739	1,149,761.42	85.153039	1,038,867.08	-110,894.34	0.06
		Base	94.242739	1,149,761.42	85.153039	1,038,867.08	-110,894.34	0.05
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875				2.875000	20 Nov 2050		
	1,160,000.000	Local	99.747613	1,157,072.31	83.502643	968,630.66	-188,441.65	0.05
		Base	99.747613	1,157,072.31	83.502643	968,630.66	-188,441.65	0.05
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1				2.100000	22 Mar 2028		
	1,250,000.000	Local	100.035414	1,250,442.67	93.376287	1,167,203.59	-83,239.08	0.06
		Base	100.035414	1,250,442.67	93.376287	1,167,203.59	-83,239.08	0.06
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55				2.550000	21 Mar 2031		
	960,000.000	Local	99.626518	956,414.57	92.795293	890,834.81	-65,579.76	0.05
		Base	99.626518	956,414.57	92.795293	890,834.81	-65,579.76	0.05
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4				3.400000	22 Mar 2041		
	100,000.000	Local	94.597340	94,597.34	93.834496	93,834.50	-762.84	0.01
		Base	94.597340	94,597.34	93.834496	93,834.50	-762.84	0.00
92343VGM0	VERIZON COMMUNICATIONS SR UNSECURED 144A 03/32 2.355				2.355000	15 Mar 2032		
	1,012,000.000	Local	100.546435	1,017,529.92	90.173660	912,557.44	-104,972.48	0.05
		Base	100.546435	1,017,529.92	90.173660	912,557.44	-104,972.48	0.05
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B					27 Aug 2025		
	982,419.200	Local	97.228385	955,190.32	99.500000	977,507.10	22,316.78	0.05
		Base	97.228385	955,190.32	99.500000	977,507.10	22,316.78	0.05
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125				4.125000	15 Nov 2028		
	120,000.000	Local	87.808117	105,369.74	91.261500	109,513.80	4,144.06	0.01

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		Base	87.808117	105,369.74	91.261500	109,513.80	4,144.06	0.01
92769XAP0	VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5				5.500000	15 May 2029		
	210,000.000	Local	99.000000	207,900.00	99.041000	207,986.10	86.10	0.01
		Base	99.000000	207,900.00	99.041000	207,986.10	86.10	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.150000	14 Dec 2025		
	540,000.000	Local	103.162119	557,075.44	101.347378	547,275.84	-9,799.60	0.03
		Base	103.162119	557,075.44	101.347378	547,275.84	-9,799.60	0.03
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
	500,000.000	Local	102.742828	513,714.14	111.129059	555,645.30	41,931.16	0.03
		Base	102.742828	513,714.14	111.129059	555,645.30	41,931.16	0.03
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	210,000.000	Local	99.881529	209,751.21	93.370726	196,078.52	-13,672.69	0.01
		Base	99.881529	209,751.21	93.370726	196,078.52	-13,672.69	0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375000	30 May 2028		
	220,000.000	Local	99.339218	218,546.28	104.759186	230,470.21	11,923.93	0.01
		Base	99.339218	218,546.28	104.759186	230,470.21	11,923.93	0.01
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75				4.750000	15 Jul 2031		
	630,000.000	Local	94.503821	595,374.07	94.250000	593,775.00	-1,599.07	0.03
		Base	94.503821	595,374.07	94.250000	593,775.00	-1,599.07	0.03
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A				2.130000	10 Oct 2042		
	2,170,000.000	Local	102.807694	2,230,926.96	88.904490	1,929,227.43	-301,699.53	0.11
Original Face:	2,170,000.000	Base	102.807694	2,230,926.96	88.904490	1,929,227.43	-301,699.53	0.10
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A				2.453000	10 Oct 2042		
	2,170,000.000	Local	102.803451	2,230,834.89	88.230270	1,914,596.86	-316,238.03	0.10
Original Face:	2,170,000.000	Base	102.803451	2,230,834.89	88.230270	1,914,596.86	-316,238.03	0.10
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024		
	300,000.000	Local	99.895173	299,685.52	99.907042	299,721.13	35.61	0.02
		Base	99.895173	299,685.52	99.907042	299,721.13	35.61	0.02
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1				1.036570	25 Oct 2045		
	580,068.860	Local	97.991701	568,419.34	98.840020	573,340.18	4,920.84	0.03

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Original Face:	15,680,000.000	Base	97.991701	568,419.34	98.840020	573,340.18	4,920.84	0.03	
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.200796	15 Jun 2045		
	341,854.560	Local	2.388173	8,164.08	0.001000	3.42	-8,160.66	0.00	
Original Face:	1,160,000.000	Base	2.388173	8,164.08	0.001000	3.42	-8,160.66	0.00	
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
	180,000.000	Local	99.901600	179,822.88	91.998533	165,597.36	-14,225.52	0.01	
		Base	99.901600	179,822.88	91.998533	165,597.36	-14,225.52	0.01	
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
	90,000.000	Local	99.662133	89,695.92	90.877506	81,789.76	-7,906.16	0.00	
		Base	99.662133	89,695.92	90.877506	81,789.76	-7,906.16	0.00	
936MWEI18	ALI GROUP NORTH AMERICA CORP. 2021 TERM LOAN B						13 Oct 2028		
	740,000.000	Local	99.109797	733,412.50	97.937500	724,737.50	-8,675.00	0.04	
		Base	99.109797	733,412.50	97.937500	724,737.50	-8,675.00	0.04	
936RLK115	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN						15 Feb 2028		
	534,600.000	Local	100.195615	535,645.76	97.895800	523,350.95	-12,294.81	0.03	
		Base	100.195615	535,645.76	97.895800	523,350.95	-12,294.81	0.03	
938DOJ114	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B						29 Jan 2026		
	1,339,675.500	Local	100.178024	1,342,060.44	97.958300	1,312,323.35	-29,737.09	0.07	
		Base	100.178024	1,342,060.44	97.958300	1,312,323.35	-29,737.09	0.07	
938YAF111	ENERGIZER HOLDINGS INC 2020 TERM LOAN						22 Dec 2027		
	178,200.000	Local	99.580640	177,452.70	97.750000	174,190.50	-3,262.20	0.01	
		Base	99.580640	177,452.70	97.750000	174,190.50	-3,262.20	0.01	
942UDY119	ACADEMY LTD 2021 TERM LOAN						05 Nov 2027		
	126,543.750	Local	99.115847	125,424.91	99.041700	125,331.08	-93.83	0.01	
		Base	99.115847	125,424.91	99.041700	125,331.08	-93.83	0.01	
942ZMV114	GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4						16 Mar 2027		
	208,425.000	Local	99.772379	207,950.58	98.500000	205,298.63	-2,651.95	0.01	
		Base	99.772379	207,950.58	98.500000	205,298.63	-2,651.95	0.01	
943ZRC110	II VI INCORPORATED 2021 TERM LOAN B						01 Dec 2028		
	600,000.000	Local	99.383333	596,300.00	98.583300	591,499.80	-4,800.20	0.03	

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		Base	99.383333	596,300.00	98.583300	591,499.80	-4,800.20	0.03
944YMTI10	VFH PARENT LLC 2022 TERM LOAN B					13 Jan 2029		
	330,000.000	Local	99.829455	329,437.20	98.875000	326,287.50	-3,149.70	0.02
		Base	99.829455	329,437.20	98.875000	326,287.50	-3,149.70	0.02
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	80,000.000	Local	99.992775	79,994.22	100.151046	80,120.84	126.62	0.00
		Base	99.992775	79,994.22	100.151046	80,120.84	126.62	0.00
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.000000	23 Oct 2026		
	480,000.000	Local	99.938783	479,706.16	98.745169	473,976.81	-5,729.35	0.03
		Base	99.938783	479,706.16	98.745169	473,976.81	-5,729.35	0.03
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
	130,000.000	Local	99.746500	129,670.45	116.094945	150,923.43	21,252.98	0.01
		Base	99.746500	129,670.45	116.094945	150,923.43	21,252.98	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.300000	22 Jul 2027		
	1,160,000.000	Local	100.649384	1,167,532.85	103.815676	1,204,261.84	36,728.99	0.07
		Base	100.649384	1,167,532.85	103.815676	1,204,261.84	36,728.99	0.06
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
	70,000.000	Local	99.642771	69,749.94	103.624875	72,537.41	2,787.47	0.00
		Base	99.642771	69,749.94	103.624875	72,537.41	2,787.47	0.00
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
	660,000.000	Local	101.718674	671,343.25	108.666201	717,196.93	45,853.68	0.04
		Base	101.718674	671,343.25	108.666201	717,196.93	45,853.68	0.04
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				0.886570	25 Jun 2037		
	67,086.770	Local	78.287165	52,520.33	80.739840	54,165.75	1,645.42	0.00
Original Face:	1,110,000.000	Base	78.287165	52,520.33	80.739840	54,165.75	1,645.42	0.00
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B				4.305363	15 Jul 2046		
	70,000.000	Local	102.922386	72,045.67	95.999950	67,199.97	-4,845.70	0.00
Original Face:	70,000.000	Base	102.922386	72,045.67	95.999950	67,199.97	-4,845.70	0.00
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5				3.817000	15 Aug 2050		
	20,000.000	Local	103.600750	20,720.15	100.795410	20,159.08	-561.07	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
	Original Face:	20,000.000	Base	103.600750	20,720.15	100.795410	20,159.08	-561.07	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
		250,000.000	Local	102.335636	255,839.09	99.971570	249,928.93	-5,910.16	0.01
	Original Face:	250,000.000	Base	102.335636	255,839.09	99.971570	249,928.93	-5,910.16	0.01
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
		220,000.000	Local	102.396186	225,271.61	98.932100	217,650.62	-7,620.99	0.01
	Original Face:	220,000.000	Base	102.396186	225,271.61	98.932100	217,650.62	-7,620.99	0.01
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
		750,000.000	Local	102.367149	767,753.62	99.387230	745,404.23	-22,349.39	0.04
	Original Face:	750,000.000	Base	102.367149	767,753.62	99.387230	745,404.23	-22,349.39	0.04
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.083792	15 May 2048		
		3,604,812.140	Local	3.555053	128,153.00	2.566340	92,511.74	-35,641.26	0.01
	Original Face:	5,169,000.000	Base	3.555053	128,153.00	2.566340	92,511.74	-35,641.26	0.00
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		1,420,000.000	Local	100.914988	1,432,992.83	101.890740	1,446,848.51	13,855.68	0.08
			Base	100.914988	1,432,992.83	101.890740	1,446,848.51	13,855.68	0.08
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
		400,000.000	Local	99.870965	399,483.86	103.735921	414,943.68	15,459.82	0.02
			Base	99.870965	399,483.86	103.735921	414,943.68	15,459.82	0.02
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
		100,000.000	Local	99.617750	99,617.75	95.055476	95,055.48	-4,562.27	0.01
			Base	99.617750	99,617.75	95.055476	95,055.48	-4,562.27	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		700,000.000	Local	113.267361	792,871.53	105.706523	739,945.66	-52,925.87	0.04
			Base	113.267361	792,871.53	105.706523	739,945.66	-52,925.87	0.04
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		4,080,000.000	Local	116.845907	4,767,313.02	118.615346	4,839,506.12	72,193.10	0.26
			Base	116.845907	4,767,313.02	118.615346	4,839,506.12	72,193.10	0.26
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
		540,000.000	Local	100.032678	540,176.46	96.575165	521,505.89	-18,670.57	0.03

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		Base	100.032678	540,176.46	96.575165	521,505.89	-18,670.57	0.03
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR				1.654000	02 Jun 2024		
	690,000.000	Local	100.000000	690,000.00	98.842810	682,015.39	-7,984.61	0.04
		Base	100.000000	690,000.00	98.842810	682,015.39	-7,984.61	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR				2.393000	02 Jun 2028		
	1,400,000.000	Local	100.000000	1,400,000.00	94.708436	1,325,918.10	-74,081.90	0.07
		Base	100.000000	1,400,000.00	94.708436	1,325,918.10	-74,081.90	0.07
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR				3.350000	02 Mar 2033		
	190,000.000	Local	98.208074	186,595.34	97.225730	184,728.89	-1,866.45	0.01
		Base	98.208074	186,595.34	97.225730	184,728.89	-1,866.45	0.01
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5				4.500000	01 Mar 2028		
	40,000.000	Local	102.356825	40,942.73	102.000000	40,800.00	-142.73	0.00
		Base	102.356825	40,942.73	102.000000	40,800.00	-142.73	0.00
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3				5.300000	01 Mar 2048		
	20,000.000	Local	114.085700	22,817.14	99.000000	19,800.00	-3,017.14	0.00
		Base	114.085700	22,817.14	99.000000	19,800.00	-3,017.14	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5				5.500000	15 Aug 2048		
	190,000.000	Local	113.783153	216,187.99	98.750000	187,625.00	-28,562.99	0.01
		Base	113.783153	216,187.99	98.750000	187,625.00	-28,562.99	0.01
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.75				5.750000	01 Feb 2050		
	100,000.000	Local	98.623430	98,623.43	97.500000	97,500.00	-1,123.43	0.01
		Base	98.623430	98,623.43	97.500000	97,500.00	-1,123.43	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.6				3.600000	01 Feb 2025		
	160,000.000	Local	100.049938	160,079.90	99.323500	158,917.60	-1,162.30	0.01
		Base	100.049938	160,079.90	99.323500	158,917.60	-1,162.30	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.55				4.550000	01 Feb 2030		
	960,000.000	Local	100.096864	960,929.89	99.500000	955,200.00	-5,729.89	0.05
		Base	100.096864	960,929.89	99.500000	955,200.00	-5,729.89	0.05
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR				1.844430	13 Jan 2023		
	60,000.000	Local	100.000000	60,000.00	99.000000	59,400.00	-600.00	0.00

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		Base	100.000000	60,000.00	99.000000	59,400.00	-600.00	0.00
96244UAF4	WHATABRANDS LLC TERM LOAN B					03 Aug 2028		
		9,975.000 Local	99.540451	9,929.16	98.675000	9,842.83	-86.33	0.00
		Base	99.540451	9,929.16	98.675000	9,842.83	-86.33	0.00
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN					05 Mar 2026		
		0.000 Local	0.000000	-0.42	0.000000	0.00	0.42	0.00
		Base	0.000000	-0.42	0.000000	0.00	0.42	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031		
		60,000.000 Local	115.227200	69,136.32	124.268139	74,560.88	5,424.56	0.00
		Base	115.227200	69,136.32	124.268139	74,560.88	5,424.56	0.00
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031		
		720,000.000 Local	126.313535	909,457.45	125.298420	902,148.62	-7,308.83	0.05
		Base	126.313535	909,457.45	125.298420	902,148.62	-7,308.83	0.05
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032		
		200,000.000 Local	139.222350	278,444.70	135.845993	271,691.99	-6,752.71	0.01
		Base	139.222350	278,444.70	135.845993	271,691.99	-6,752.71	0.01
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7				3.700000	15 Jan 2023		
		70,000.000 Local	99.489100	69,642.37	100.640425	70,448.30	805.93	0.00
		Base	99.489100	69,642.37	100.640425	70,448.30	805.93	0.00
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75				3.750000	15 Jun 2027		
		370,000.000 Local	102.169870	378,028.52	101.241107	374,592.10	-3,436.42	0.02
		Base	102.169870	378,028.52	101.241107	374,592.10	-3,436.42	0.02
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85				4.850000	01 Mar 2048		
		30,000.000 Local	102.707067	30,812.12	106.644847	31,993.45	1,181.33	0.00
		Base	102.707067	30,812.12	106.644847	31,993.45	1,181.33	0.00
98138HAG6	WORKDAY INC SR UNSECURED 04/27 3.5				3.500000	01 Apr 2027		
		140,000.000 Local	99.941000	139,917.40	100.197717	140,276.80	359.40	0.01
		Base	99.941000	139,917.40	100.197717	140,276.80	359.40	0.01
98138HAH4	WORKDAY INC SR UNSECURED 04/29 3.7				3.700000	01 Apr 2029		
		120,000.000 Local	99.994000	119,992.80	100.121502	120,145.80	153.00	0.01

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		Base	99.994000	119,992.80	100.121502	120,145.80	153.00	0.01
98138HAJ0	WORKDAY INC SR UNSECURED 04/32 3.8				3.800000	01 Apr 2032		
	120,000.000	Local	99.802000	119,762.40	100.124134	120,148.96	386.56	0.01
		Base	99.802000	119,762.40	100.124134	120,148.96	386.56	0.01
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
	210,000.000	Local	113.863619	239,113.60	127.191827	267,102.84	27,989.24	0.01
		Base	113.863619	239,113.60	127.191827	267,102.84	27,989.24	0.01
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125				5.125000	15 Dec 2029		
	200,000.000	Local	98.816110	197,632.22	84.750000	169,500.00	-28,132.22	0.01
		Base	98.816110	197,632.22	84.750000	169,500.00	-28,132.22	0.01
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625				5.625000	26 Aug 2028		
	340,000.000	Local	102.248615	347,645.29	86.876000	295,378.40	-52,266.89	0.02
		Base	102.248615	347,645.29	86.876000	295,378.40	-52,266.89	0.02
983793AH3	XPO LOGISTICS INC COMPANY GUAR 144A 05/25 6.25				6.250000	01 May 2025		
	60,000.000	Local	103.155267	61,893.16	103.357000	62,014.20	121.04	0.00
		Base	103.155267	61,893.16	103.357000	62,014.20	121.04	0.00
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
	160,000.000	Local	100.100969	160,161.55	101.666712	162,666.74	2,505.19	0.01
		Base	100.100969	160,161.55	101.666712	162,666.74	2,505.19	0.01
98879FAA6	ZH TRUST ZILLO 2021 2 A 144A				2.349400	17 Oct 2027		
	480,000.000	Local	99.999881	479,999.43	98.243170	471,567.22	-8,432.21	0.03
Original Face:	480,000.000	Base	99.999881	479,999.43	98.243170	471,567.22	-8,432.21	0.02
98919XAB7	ZAYO GROUP HOLDINGS INC USD TERM LOAN					09 Mar 2027		
	310,000.000	Local	100.099961	310,309.88	97.194400	301,302.64	-9,007.24	0.02
		Base	100.099961	310,309.88	97.194400	301,302.64	-9,007.24	0.02
98922AAC0	ALLSPRING BUYER LLC TERM LOAN B					01 Nov 2028		
	364,000.000	Local	99.464299	362,050.05	99.250000	361,270.00	-780.05	0.02
		Base	99.464299	362,050.05	99.250000	361,270.00	-780.05	0.02
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				3.900000	01 Sep 2037		
	289,432.000	Local	51.194716	148,173.89	42.831250	123,967.34	-24,206.55	0.01

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Original Face:		289,432.000	Base	51.194716	148,173.89	42.831250	123,967.34	-24,206.55	0.01
C0102MAP0	AIR CANADA 2021 TERM LOAN B					11 Aug 2028			
		340,000.000	Local	99.431968	338,068.69	98.700000	335,580.00	-2,488.69	0.02
			Base	99.431968	338,068.69	98.700000	335,580.00	-2,488.69	0.02
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B					30 Oct 2026			
		436,801.110	Local	96.660503	422,214.15	98.916700	432,069.24	9,855.09	0.02
			Base	96.660503	422,214.15	98.916700	432,069.24	9,855.09	0.02
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4					19 Nov 2026			
		943,835.640	Local	99.324035	937,455.64	97.800000	923,071.26	-14,384.38	0.05
			Base	99.324035	937,455.64	97.800000	923,071.26	-14,384.38	0.05
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN					30 May 2025			
		0.000	Local	0.000000	-255.86	0.000000	0.00	255.86	0.00
			Base	0.000000	-255.86	0.000000	0.00	255.86	0.00
C7052BAH7	GFL ENVIRONMENTAL INC 2020 TERM LOAN					30 May 2025			
		48,181.350	Local	100.033249	48,197.37	99.482100	47,931.82	-265.55	0.00
			Base	100.033249	48,197.37	99.482100	47,931.82	-265.55	0.00
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B					30 Apr 2026			
		236,658.210	Local	99.203484	234,773.19	98.656200	233,478.00	-1,295.19	0.01
			Base	99.203484	234,773.19	98.656200	233,478.00	-1,295.19	0.01
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM					02 Jun 2025			
		0.000	Local	0.000000	-133.13	0.000000	0.00	133.13	0.00
			Base	0.000000	-133.13	0.000000	0.00	133.13	0.00
F6628DAL8	ALTICE FRANCE SA TERMB12					31 Jan 2026			
		135,889.360	Local	99.953315	135,825.92	97.656200	132,704.39	-3,121.53	0.01
			Base	99.953315	135,825.92	97.656200	132,704.39	-3,121.53	0.01
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN					29 Jan 2027			
		157,200.000	Local	100.181940	157,486.01	98.050000	154,134.60	-3,351.41	0.01
			Base	100.181940	157,486.01	98.050000	154,134.60	-3,351.41	0.01
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN					05 May 2028			
		942,875.000	Local	99.554258	938,672.21	99.569400	938,814.98	142.77	0.05

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		Base	99.554258	938,672.21	99.569400	938,814.98	142.77	0.05
G8057JAB2	SETANTA AIRCRAFT LEASING DAC TERM LOAN B					05 Nov 2028		
	850,000.000	Local	99.762899	847,984.64	98.464300	836,946.55	-11,038.09	0.05
		Base	99.762899	847,984.64	98.464300	836,946.55	-11,038.09	0.04
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N					31 Jan 2028		
	1,194,130.640	Local	99.459074	1,187,671.28	98.562500	1,176,965.01	-10,706.27	0.06
		Base	99.459074	1,187,671.28	98.562500	1,176,965.01	-10,706.27	0.06
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q					31 Jan 2029		
	120,000.000	Local	98.658267	118,389.92	99.093800	118,912.56	522.64	0.01
		Base	98.658267	118,389.92	99.093800	118,912.56	522.64	0.01
L2324EAE1	DELOS FIN S A R L TERM LOAN					06 Oct 2023		
	500,000.000	Local	98.370262	491,851.31	99.000000	495,000.00	3,148.69	0.03
		Base	98.370262	491,851.31	99.000000	495,000.00	3,148.69	0.03
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN					03 Jul 2028		
	624,328.900	Local	99.546324	621,496.47	99.375000	620,426.84	-1,069.63	0.03
		Base	99.546324	621,496.47	99.375000	620,426.84	-1,069.63	0.03
L5000DAD9	ICON LUXEMBOURG SARL US TERM LOAN					03 Jul 2028		
	155,551.930	Local	99.546319	154,846.22	99.375000	154,579.73	-266.49	0.01
		Base	99.546319	154,846.22	99.375000	154,579.73	-266.49	0.01
N8137FAB6	SOLIS IV BV USD TERM LOAN B1					26 Feb 2029		
	1,090,000.000	Local	99.504841	1,084,602.77	97.916700	1,067,292.03	-17,310.74	0.06
		Base	99.504841	1,084,602.77	97.916700	1,067,292.03	-17,310.74	0.06
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I					30 Apr 2028		
	71,000.000	Local	100.000000	71,000.00	98.281200	69,779.65	-1,220.35	0.00
		Base	100.000000	71,000.00	98.281200	69,779.65	-1,220.35	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022		
	210,000.000	Local	99.960290	209,916.61	100.132016	210,277.23	360.62	0.01
		Base	99.960290	209,916.61	100.132016	210,277.23	360.62	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045		
	2,760,000.000	Local	119.430207	3,296,273.72	110.560222	3,051,462.13	-244,811.59	0.17

& 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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	119.430207	3,296,273.72	110.560222	3,051,462.13	-244,811.59	0.16
US DOLLAR Total								
	963,072,092.620	Local		903,110,536.21		857,473,439.83	-45,637,096.38	46.71
Original Face:	735,458,074.040	Base		903,114,090.82		857,473,439.83	-45,640,650.99	45.36
FIXED INCOME Total								
	141,209,768,392.620	Base		951,928,093.38		890,188,981.85	-61,739,111.53	47.09
Original Face:	735,458,074.040							

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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OPTIONS PURCHASED - CALLS

US DOLLAR								Exchange Rate:	1.000000
ADI22TTT9	US BOND FUTR OPTN FEB22C 156 JAN22 156 CALL					21 Jan 2022			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
ADI24NL27	US 5YR FUTR OPTN MAY22C 114.5 APR22 114.5 CALL					22 Apr 2022			
190,000.000		190.000	Local	0.516410	98,117.85	0.687500	130,625.00	32,507.15	0.01
			Base	0.516410	98,117.85	0.687500	130,625.00	32,507.15	0.01
US DOLLAR Total									
190,000.000		190.000	Local		98,117.86		130,625.00	32,507.14	0.01
			Base		98,117.86		130,625.00	32,507.14	0.01
OPTIONS PURCHASED - CALLS Total									
190,000.000		190.000	Base		98,117.86		130,625.00	32,507.14	0.01

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 31, 2022

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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
ADI1YQ9Z0	IMM EUR FUT OPT DEC22C 99 DEC22 99 CALL					19 Dec 2022			
-12,500.000		-5.000	Local	0.129160	-1,614.50	0.037500	-468.75	1,145.75	0.00
			Base	0.129160	-1,614.50	0.037500	-468.75	1,145.75	0.00
ADI23BMP2	US 10YR FUT OPTN JUN22C 130 MAY22 130 CALL					20 May 2022			
-94,000.000		-94.000	Local	0.537499	-50,524.89	0.078125	-7,343.75	43,181.14	0.00
			Base	0.537499	-50,524.89	0.078125	-7,343.75	43,181.14	0.00
ADI23M7D2	US 10YR FUT OPTN JUN22C 127 MAY22 127 CALL					20 May 2022			
-94,000.000		-94.000	Local	0.847506	-79,665.52	0.187500	-17,625.00	62,040.52	0.00
			Base	0.847506	-79,665.52	0.187500	-17,625.00	62,040.52	0.00
ADI23Q701	US 10YR FUT OPTN MAY22C 129 APR22 129 CALL					22 Apr 2022			
-36,000.000		-36.000	Local	0.848097	-30,531.48	0.031250	-1,125.00	29,406.48	0.00
			Base	0.848097	-30,531.48	0.031250	-1,125.00	29,406.48	0.00
ADI23SPT4	US 10YR FUT OPTN MAY22C 128 APR22 128 CALL					22 Apr 2022			
-36,000.000		-36.000	Local	0.675354	-24,312.73	0.046875	-1,687.50	22,625.23	0.00
			Base	0.675354	-24,312.73	0.046875	-1,687.50	22,625.23	0.00
ADI23TVY4	US 10YR FUT OPTN MAY22C 127 APR22 127 CALL					22 Apr 2022			
-115,000.000		-115.000	Local	0.693107	-79,707.30	0.062500	-7,187.50	72,519.80	0.00
			Base	0.693107	-79,707.30	0.062500	-7,187.50	72,519.80	0.00
ADI23Y548	US BOND FUTR OPTN MAY22C 156 APR22 156 CALL					22 Apr 2022			
-3,000.000		-3.000	Local	0.821187	-2,463.56	0.281250	-843.75	1,619.81	0.00
			Base	0.821187	-2,463.56	0.281250	-843.75	1,619.81	0.00
ADI241PT2	US 5YR FUTR OPTN MAY22C 119 APR22 119 CALL					22 Apr 2022			
-15,000.000		-15.000	Local	0.482646	-7,239.69	0.015625	-234.38	7,005.31	0.00
			Base	0.482646	-7,239.69	0.015625	-234.38	7,005.31	0.00
ADI246B74	US 10YR FUT OPTN MAY22C 128.5 APR22 128.5 CALL					22 Apr 2022			
-11,000.000		-11.000	Local	0.920145	-10,121.60	0.031250	-343.75	9,777.85	0.00
			Base	0.920145	-10,121.60	0.031250	-343.75	9,777.85	0.00

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI2472B3	US 5YR FUTR OPTN MAY22C 118.2 APR22 118.25 CALL					22 Apr 2022		
		-216,000.000	Local 0.338729	-73,165.45	0.023438	-5,062.61	68,102.84	0.00
			Base 0.338729	-73,165.45	0.023438	-5,062.61	68,102.84	0.00
ADI2472D9	US 5YR FUTR OPTN MAY22C 118.5 APR22 118.5 CALL					22 Apr 2022		
		-56,000.000	Local 0.386803	-21,660.96	0.023438	-1,312.53	20,348.43	0.00
			Base 0.386803	-21,660.96	0.023438	-1,312.53	20,348.43	0.00
ADI249SY1	US 5YR FUTR OPTN MAY22C 117.5 APR22 117.5 CALL					22 Apr 2022		
		-15,000.000	Local 0.295146	-4,427.19	0.039063	-585.95	3,841.24	0.00
			Base 0.295146	-4,427.19	0.039063	-585.95	3,841.24	0.00
ADI24BL31	US 10YR FUT OPTN MAY22C 125.5 APR22 125.5 CALL					22 Apr 2022		
		-6,000.000	Local 0.451395	-2,708.37	0.125000	-750.00	1,958.37	0.00
			Base 0.451395	-2,708.37	0.125000	-750.00	1,958.37	0.00
ADI24BLJ6	US 10YR FUT OPTN MAY22C 127.5 APR22 127.5 CALL					22 Apr 2022		
		-3,000.000	Local 0.373270	-1,119.81	0.046875	-140.63	979.18	0.00
			Base 0.373270	-1,119.81	0.046875	-140.63	979.18	0.00
ADI24DBR5	US 5YR FUTR OPTN MAY22C 116.5 APR22 116.5 CALL					22 Apr 2022		
		-230,000.000	Local 0.407985	-93,836.49	0.085938	-19,765.74	74,070.75	0.00
			Base 0.407985	-93,836.49	0.085938	-19,765.74	74,070.75	0.00
ADI24DDQ5	US 10YR FUT OPTN MAY22C 124.5 APR22 124.5 CALL					22 Apr 2022		
		-110,000.000	Local 0.402105	-44,231.58	0.265625	-29,218.75	15,012.83	0.00
			Base 0.402105	-44,231.58	0.265625	-29,218.75	15,012.83	0.00
ADI24DDR3	US BOND FUTR OPTN MAY22C 154 APR22 154 CALL					22 Apr 2022		
		-15,000.000	Local 1.107645	-16,614.68	0.515625	-7,734.38	8,880.30	0.00
			Base 1.107645	-16,614.68	0.515625	-7,734.38	8,880.30	0.00
ADI24DDV4	US 10YR FUT OPTN JUN22C 126 MAY22 126 CALL					20 May 2022		
		-29,000.000	Local 0.662602	-19,215.46	0.296875	-8,609.38	10,606.08	0.00
			Base 0.662602	-19,215.46	0.296875	-8,609.38	10,606.08	0.00
ADI24DDX0	US 10YR FUT OPTN MAY22C 125 APR22 125 CALL					22 Apr 2022		
		-5,000.000	Local 0.154520	-772.60	0.187500	-937.50	-164.90	0.00
			Base 0.154520	-772.60	0.187500	-937.50	-164.90	0.00

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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
ADI24DGN9	US 10YR FUT OPTN MAY22C 126 APR22 126 CALL					22 Apr 2022			
-15,000.000	-15.000	Local	0.392020	-5,880.30	0.093750	-1,406.25	4,474.05		0.00
		Base	0.392020	-5,880.30	0.093750	-1,406.25	4,474.05		0.00
ADI24FFF2	US 5YR FUTR OPTN MAY22C 117 APR22 117 CALL					22 Apr 2022			
-10,000.000	-10.000	Local	0.228740	-2,287.40	0.054688	-546.88	1,740.52		0.00
		Base	0.228740	-2,287.40	0.054688	-546.88	1,740.52		0.00
ADI24H4Q6	US BOND FUTR OPTN MAY22C 153 APR22 153 CALL					22 Apr 2022			
-15,000.000	-15.000	Local	0.842021	-12,630.31	0.718750	-10,781.25	1,849.06		0.00
		Base	0.842021	-12,630.31	0.718750	-10,781.25	1,849.06		0.00
ADI24HQJ8	US BOND FUTR OPTN JUN22C 156 MAY22 156 CALL					20 May 2022			
-2,000.000	-2.000	Local	0.935770	-1,871.54	0.796875	-1,593.75	277.79		0.00
		Base	0.935770	-1,871.54	0.796875	-1,593.75	277.79		0.00
ADI24HQY5	US 5YR FUTR OPTN MAY22C 115.7 APR22 115.75 CALL					22 Apr 2022			
-317,000.000	-317.000	Local	0.345495	-109,521.97	0.187500	-59,437.50	50,084.47		0.00
		Base	0.345495	-109,521.97	0.187500	-59,437.50	50,084.47		0.00
ADI24HRK4	US 10YR FUT OPTN MAY22C 124 APR22 124 CALL					22 Apr 2022			
-216,000.000	-216.000	Local	0.526627	-113,751.33	0.390625	-84,375.00	29,376.33		0.00
		Base	0.526627	-113,751.33	0.390625	-84,375.00	29,376.33		0.00
ADI24HSC1	US BOND FUTR OPTN MAY22C 152 APR22 152 CALL					22 Apr 2022			
-7,000.000	-7.000	Local	0.779520	-5,456.64	1.000000	-7,000.00	-1,543.36		0.00
		Base	0.779520	-5,456.64	1.000000	-7,000.00	-1,543.36		0.00
ADI24JDP4	US 10YR FUT OPTN JUN22C 124 MAY22 124 CALL					20 May 2022			
-365,000.000	-365.000	Local	0.623270	-227,493.55	0.781250	-285,156.25	-57,662.70		0.02
		Base	0.623270	-227,493.55	0.781250	-285,156.25	-57,662.70		0.02
ADI24JR12	US 10Y NOTE W1 OP APR22C 124.2 APR22 124.25 CALL					01 Apr 2022			
-4,000.000	-4.000	Local	0.232645	-930.58	0.015625	-62.50	868.08		0.00
		Base	0.232645	-930.58	0.015625	-62.50	868.08		0.00
ADI24JTZ5	US BOND FUTR OPTN JUN22C 155 MAY22 155 CALL					20 May 2022			
-7,000.000	-7.000	Local	0.864341	-6,050.39	0.984375	-6,890.63	-840.24		0.00
		Base	0.864341	-6,050.39	0.984375	-6,890.63	-840.24		0.00

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STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
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Notional Par	Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund		
ADI24JVR0	US 5YR FUTR OPTN MAY22C 115 APR22 115 CALL					22 Apr 2022			
-133,000.000	-133.000	Local 0.363872	-48,394.94	0.429688	-57,148.50	-8,753.56	0.00		
		Base 0.363872	-48,394.94	0.429688	-57,148.50	-8,753.56	0.00		
ADI24JY30	US LONG BND W1 OP APR22C 152 APR22 152 CALL					01 Apr 2022			
-4,000.000	-4.000	Local 0.326395	-1,305.58	0.078125	-312.50	993.08	0.00		
		Base 0.326395	-1,305.58	0.078125	-312.50	993.08	0.00		
ADI24KZR3	US 10YR FUT OPTN MAY22C 123 APR22 123 CALL					22 Apr 2022			
-322,000.000	-322.000	Local 0.558975	-179,989.85	0.796875	-256,593.75	-76,603.90	0.01		
		Base 0.558975	-179,989.85	0.796875	-256,593.75	-76,603.90	0.01		
ADI24LTC1	US 10Y NOTE W1 OP APR22C 123.5 APR22 123.5 CALL					01 Apr 2022			
-7,000.000	-7.000	Local 0.301841	-2,112.89	0.062500	-437.50	1,675.39	0.00		
		Base 0.301841	-2,112.89	0.062500	-437.50	1,675.39	0.00		
ADI24MMF9	US 10Y NOTE W1 OP APR22C 122.7 APR22 122.75 CALL					01 Apr 2022			
-30,000.000	-30.000	Local 0.238374	-7,151.23	0.343750	-10,312.50	-3,161.27	0.00		
		Base 0.238374	-7,151.23	0.343750	-10,312.50	-3,161.27	0.00		
ADI24MN76	US 5YR NOTE W1 OP APR22C 114.5 APR22 114.5 CALL					01 Apr 2022			
-85,000.000	-85.000	Local 0.203601	-17,306.09	0.296875	-25,234.38	-7,928.29	0.00		
		Base 0.203601	-17,306.09	0.296875	-25,234.38	-7,928.29	0.00		
ADI24MPB5	US 5YR FUTR OPTN MAY22C 114.7 APR22 114.75 CALL					22 Apr 2022			
-52,000.000	-52.000	Local 0.547098	-28,449.11	0.546875	-28,437.50	11.61	0.00		
		Base 0.547098	-28,449.11	0.546875	-28,437.50	11.61	0.00		
ADI24MQ08	US 10Y NOTE W1 OP APR22C 122 APR22 122 CALL					01 Apr 2022			
-25,000.000	-25.000	Local 0.505770	-12,644.26	0.937500	-23,437.50	-10,793.24	0.00		
		Base 0.505770	-12,644.26	0.937500	-23,437.50	-10,793.24	0.00		
ADI24MS55	US 10Y NOTE W1 OP APR22C 123 APR22 123 CALL					01 Apr 2022			
-1,000.000	-1.000	Local 0.248270	-248.27	0.203125	-203.13	45.14	0.00		
		Base 0.248270	-248.27	0.203125	-203.13	45.14	0.00		
ADI24NGW7	US 10YR FUT OPTN JUN22C 124.5 MAY22 124.5 CALL					20 May 2022			
-99,000.000	-99.000	Local 0.537411	-53,203.73	0.609375	-60,328.13	-7,124.40	0.00		
		Base 0.537411	-53,203.73	0.609375	-60,328.13	-7,124.40	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
ADI24NM34	US 10Y NOTE W1 OP APR22C 121.7 APR22 121.75 CALL					01 Apr 2022		
-10,000.000		-10.000	Local 0.427958	-4,279.58	1.156250	-11,562.50	-7,282.92	0.00
			Base 0.427958	-4,279.58	1.156250	-11,562.50	-7,282.92	0.00
ADI24P8Z4	US 10YR FUT OPTN MAY22C 122.5 APR22 122.5 CALL					22 Apr 2022		
-248,000.000		-248.000	Local 0.498270	-123,570.96	1.062500	-263,500.00	-139,929.04	0.01
			Base 0.498270	-123,570.96	1.062500	-263,500.00	-139,929.04	0.01
ADI24PDT2	US 10YR FUT OPTN MAY22C 122.2 APR22 122.25 CALL					22 Apr 2022		
-7,000.000		-7.000	Local 0.848717	-5,941.02	1.218750	-8,531.25	-2,590.23	0.00
			Base 0.848717	-5,941.02	1.218750	-8,531.25	-2,590.23	0.00
ADI24PF45	US 5YR FUTR OPTN JUN22C 114.7 MAY22 114.75 CALL					20 May 2022		
-126,000.000		-126.000	Local 0.586812	-73,938.32	0.828125	-104,343.75	-30,405.43	0.01
			Base 0.586812	-73,938.32	0.828125	-104,343.75	-30,405.43	0.01
US DOLLAR Total								
-3,208,500.000		-3,201.000	Local	-1,608,343.70		-1,418,609.75	189,733.95	0.08
			Base	-1,608,343.70		-1,418,609.75	189,733.95	0.08
OPTIONS WRITTEN - CALLS Total								
-3,208,500.000		-3,201.000	Base	-1,608,343.70		-1,418,609.75	189,733.95	0.08

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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

US DOLLAR Exchange Rate: 1.000000

ADI23PW70	US 10YR FUT OPTN MAY22P 126.5 APR22 126.5 PUT					22 Apr 2022		
-7,000.000	-7.000	Local	1.029520	-7,206.64	3.703125	-25,921.88	-18,715.24	0.00
		Base	1.029520	-7,206.64	3.703125	-25,921.88	-18,715.24	0.00

ADI23QM87	US 10YR FUT OPTN MAY22P 127 APR22 127 PUT					22 Apr 2022		
-11,000.000	-11.000	Local	0.654520	-7,199.72	4.187500	-46,062.50	-38,862.78	0.00
		Base	0.654520	-7,199.72	4.187500	-46,062.50	-38,862.78	0.00

ADI24LN78	US 5YR FUTR OPTN MAY22P 114 APR22 114 PUT					22 Apr 2022		
-63,000.000	-63.000	Local	0.373270	-23,516.01	0.320313	-20,179.72	3,336.29	0.00
		Base	0.373270	-23,516.01	0.320313	-20,179.72	3,336.29	0.00

US DOLLAR Total								
-81,000.000	-81.000	Local		-37,922.37		-92,164.10	-54,241.73	0.01
		Base		-37,922.37		-92,164.10	-54,241.73	0.00

OPTIONS WRITTEN - PUTS Total

-81,000.000	-81.000	Base		-37,922.37		-92,164.10	-54,241.73	0.00
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SWAPS FIXED INCOME

JAPANESE YEN Exchange Rate: 121.740000

99S1PDYC2	BWS065540 IRS JPY R V 00MTONA 1 CCPOIS				1.000000	09 May 2046		
	222,220,000.000	Local	100.014975	222,253,278.00	100.000000	222,220,000.00	-33,278.00	45.43
		Base	0.881345	1,958,523.90	0.821423	1,825,365.53	-133,158.37	0.10

99S1PDYD0	BWS065540 IRS JPY P F .64079 2 CCPOIS				0.640790	09 May 2046		
	-222,220,000.000	Local	100.000000	-222,220,000.00	97.977381	-217,725,336.06	4,494,663.94	44.51
		Base	0.881213	-1,958,230.54	0.804808	-1,788,445.34	169,785.20	0.09

99S1PF4F3	BWS06554S IRS JPY R F .00000 SPREAD OF GOWS06554					09 May 2046		
	222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000001	1.14	0.000000	0.00	-1.14	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1PF4G1	BWS06554S IRS JPY P V 00MTONA SPREAD OF GOWS06554				1.000000	09 May 2046		
	-222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00

JAPANESE YEN Total

Local	33,278.00	4,494,663.94	4,461,385.94	89.93
Base	294.50	36,920.19	36,625.69	0.19

MEXICAN PESO

Exchange Rate: 19.890000

99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	55,300,000.000	Local	100.604597	55,634,342.35	95.963209	53,067,654.58	-2,566,687.77	8.17
		Base	5.194833	2,872,742.48	4.824696	2,668,057.04	-204,685.44	0.14
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				6.230000	18 Jul 2029		
	-55,300,000.000	Local	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	8.51
		Base	5.163377	-2,855,347.32	5.027652	-2,780,291.60	75,055.72	0.15
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	57,600,000.000	Local	100.730631	58,020,843.49	95.908101	55,243,066.18	-2,777,777.31	8.50
		Base	5.169556	2,977,664.28	4.821926	2,777,429.17	-200,235.11	0.15
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				6.237500	20 Jul 2029		
	-57,600,000.000	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.87
		Base	5.131429	-2,955,703.02	5.027652	-2,895,927.60	59,775.42	0.15

MEXICAN PESO Total

Local	755,185.84	-4,589,279.24	-5,344,465.08	34.05
Base	39,356.42	-230,732.99	-270,089.41	0.59

US DOLLAR

Exchange Rate: 1.000000

99S1GSWF4	BWS036004 IRS USD R V 00MSOFR 20450720 IRS P F L				0.280000	20 Jul 2045		
	5,990,000.000	Local	100.841927	6,040,431.42	100.000000	5,990,000.00	-50,431.42	0.33
		Base	100.841927	6,040,431.42	100.000000	5,990,000.00	-50,431.42	0.32
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S				0.560000	20 Jul 2045		
	-5,990,000.000	Local	100.000000	-5,990,000.00	72.500409	-4,342,774.50	1,647,225.50	0.24

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		Base	100.000000	-5,990,000.00	72.500409	-4,342,774.50	1,647,225.50	0.23
99S1H41L7	SWS036020 IRS USD R F .19000 2 CCPVANILLA				0.190000	15 Jun 2022		
	25,010,000.00	Local	99.999950	25,009,987.53	99.864812	24,976,189.48	-33,798.05	1.36
		Base	99.999950	25,009,987.53	99.864812	24,976,189.48	-33,798.05	1.32
99S1H41M5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.826000	15 Jun 2022		
	-25,010,000.00	Local	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.36
		Base	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.32
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	19 Aug 2045		
	2,760,000.00	Local	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.15
		Base	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.15
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045		
	-2,760,000.00	Local	100.000000	-2,760,000.00	75.779430	-2,091,512.27	668,487.73	0.11
		Base	100.000000	-2,760,000.00	75.779430	-2,091,512.27	668,487.73	0.11
99S1KSAX4	BWS049569 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.610140	07 Jun 2051		
	1,226,000.00	Local	99.987945	1,225,852.20	100.000000	1,226,000.00	147.80	0.07
		Base	99.987945	1,225,852.20	100.000000	1,226,000.00	147.80	0.06
99S1KSAY2	BWS049569 IRS USD P F 2.05000 2 CCPVANILLA				2.050000	07 Jun 2051		
	-1,226,000.00	Local	100.000000	-1,226,000.00	95.667451	-1,172,882.95	53,117.05	0.06
		Base	100.000000	-1,226,000.00	95.667451	-1,172,882.95	53,117.05	0.06
99S1L9U05	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.458570	15 Feb 2028		
	12,690,000.00	Local	100.095458	12,702,113.64	100.000000	12,690,000.00	-12,113.64	0.69
		Base	100.095458	12,702,113.64	100.000000	12,690,000.00	-12,113.64	0.67
99S1L9U13	BWS051383 IRS USD P F 1.35000 2 CCPVANILLA				1.350000	15 Feb 2028		
	-12,690,000.00	Local	100.000000	-12,690,000.00	94.083896	-11,939,246.40	750,753.60	0.65
		Base	100.000000	-12,690,000.00	94.083896	-11,939,246.40	750,753.60	0.63
99S1MDO93	SWS052688 IRS USD R F .82000 2 CCPVANILLA				0.820000	04 Jun 2024		
	84,291,000.00	Local	100.000000	84,291,000.00	97.819129	82,452,722.03	-1,838,277.97	4.49
		Base	100.000000	84,291,000.00	97.819129	82,452,722.03	-1,838,277.97	4.36
99S1MDOA0	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	04 Jun 2024		
	-84,291,000.00	Local	100.000000	-84,291,000.00	100.000000	-84,291,000.00	0.00	4.59

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		Base	100.000000	-84,291,000.00	100.000000	-84,291,000.00	0.00	4.46
99S1MQZO9	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 Feb 2047		
	4,476,000.000	Local	101.544450	4,545,129.60	100.000000	4,476,000.00	-69,129.60	0.24
		Base	101.544450	4,545,129.60	100.000000	4,476,000.00	-69,129.60	0.24
99S1MQZP6	BWS053009 IRS USD P F 1.72875 2 CCPOIS				1.728750	15 Feb 2047		
	-4,476,000.000	Local	100.000000	-4,476,000.00	94.198585	-4,216,328.66	259,671.34	0.23
		Base	100.000000	-4,476,000.00	94.198585	-4,216,328.66	259,671.34	0.22
99S1MXWO7	BWS053264 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.238290	09 Jul 2051		
	3,615,000.000	Local	99.565173	3,599,281.00	100.000000	3,615,000.00	15,719.00	0.20
		Base	99.565173	3,599,281.00	100.000000	3,615,000.00	15,719.00	0.19
99S1MXWP4	BWS053264 IRS USD P F 1.67125 2 CCPVANILLA				1.671250	09 Jul 2051		
	-3,615,000.000	Local	100.000000	-3,615,000.00	87.358447	-3,158,007.86	456,992.14	0.17
		Base	100.000000	-3,615,000.00	87.358447	-3,158,007.86	456,992.14	0.17
99S1N07I9	BWS053322 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.506430	15 Feb 2047		
	1,864,000.000	Local	100.536085	1,873,992.62	100.000000	1,864,000.00	-9,992.62	0.10
		Base	100.536085	1,873,992.62	100.000000	1,864,000.00	-9,992.62	0.10
99S1N07J7	BWS053322 IRS USD P F 1.63000 2 CCPVANILLA				1.630000	15 Feb 2047		
	-1,864,000.000	Local	100.000000	-1,864,000.00	87.026587	-1,622,175.58	241,824.42	0.09
		Base	100.000000	-1,864,000.00	87.026587	-1,622,175.58	241,824.42	0.09
99S1N3U97	SWS052720 CDS USD R F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
	665,000.000	Local	95.762820	636,822.75	99.440100	661,276.67	24,453.92	0.04
		Base	95.762820	636,822.75	99.440100	661,276.67	24,453.92	0.03
99S1N3UA4	SWS052720 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	-665,000.000	Local	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.04
		Base	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.04
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 Feb 2047		
	7,107,000.000	Local	99.617718	7,079,831.23	100.000000	7,107,000.00	27,168.77	0.39
		Base	99.617718	7,079,831.23	100.000000	7,107,000.00	27,168.77	0.38
99S1NKCP3	BWS053223 IRS USD P F 1.52000 2 CCPOIS				1.520000	15 Feb 2047		
	-7,107,000.000	Local	100.000000	-7,107,000.00	90.133627	-6,405,796.87	701,203.13	0.35

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		Base	100.000000	-7,107,000.00	90.133627	-6,405,796.87	701,203.13	0.34
99S1NXPO4	BWS058263 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 May 2027		
	27,618,000.00	Local	100.309970	27,703,607.47	100.000000	27,618,000.00	-85,607.47	1.50
		Base	100.309970	27,703,607.47	100.000000	27,618,000.00	-85,607.47	1.46
99S1NXPP1	BWS058263 IRS USD P F .71000 2 CCPOIS				0.710000	15 May 2027		
	-27,618,000.00	Local	100.000000	-27,618,000.00	92.808405	-25,631,825.29	1,986,174.71	1.40
		Base	100.000000	-27,618,000.00	92.808405	-25,631,825.29	1,986,174.71	1.36
99S1OI511	BWS060863 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 Aug 2028		
	17,154,000.00	Local	100.676595	17,270,063.18	100.000000	17,154,000.00	-116,063.18	0.93
		Base	100.676595	17,270,063.18	100.000000	17,154,000.00	-116,063.18	0.91
99S1OI5J9	BWS060863 IRS USD P F 1.13000 2 CCPOIS				1.130000	15 Aug 2028		
	-17,154,000.00	Local	100.000000	-17,154,000.00	93.958797	-16,117,692.04	1,036,307.96	0.88
		Base	100.000000	-17,154,000.00	93.958797	-16,117,692.04	1,036,307.96	0.85
99S1OJTO0	BWS060988 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Oct 2031		
	8,730,000.00	Local	100.375924	8,762,818.15	100.000000	8,730,000.00	-32,818.15	0.48
		Base	100.375924	8,762,818.15	100.000000	8,730,000.00	-32,818.15	0.46
99S1OJTP7	BWS060988 IRS USD P F 1.73340 2 CCPOIS				1.733400	20 Oct 2031		
	-8,730,000.00	Local	100.000000	-8,730,000.00	99.012940	-8,643,829.66	86,170.34	0.47
		Base	100.000000	-8,730,000.00	99.012940	-8,643,829.66	86,170.34	0.46
99S1OK166	BWS061002 IRS USD R V 12MUSCPI 1 CCPZERO				1.000000	20 Oct 2026		
	8,730,000.00	Local	99.952328	8,725,838.21	100.000000	8,730,000.00	4,161.79	0.48
		Base	99.952328	8,725,838.21	100.000000	8,730,000.00	4,161.79	0.46
99S1OK174	BWS061002 IRS USD P F 2.95000 2 CCPZERO				2.950000	20 Oct 2026		
	-8,730,000.00	Local	100.000000	-8,730,000.00	95.082125	-8,300,669.51	429,330.49	0.45
		Base	100.000000	-8,730,000.00	95.082125	-8,300,669.51	429,330.49	0.44
99S1OK1L3	SWS061069 IRS USD R F 2.77000 1 CCP ZERO				2.770000	20 Oct 2031		
	8,730,000.00	Local	100.082287	8,737,183.64	94.312777	8,233,505.43	-503,678.21	0.45
		Base	100.082287	8,737,183.64	94.312777	8,233,505.43	-503,678.21	0.44
99S1OK1M1	SWS061069 IRS USD P V 12MUSCPI 2 CCP ZERO				1.000000	20 Oct 2031		
	-8,730,000.00	Local	100.000000	-8,730,000.00	100.000000	-8,730,000.00	0.00	0.48

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		Base	100.000000	-8,730,000.00	100.000000	-8,730,000.00	0.00	0.46
99S10O6I7	SWS062869 CDS USD R F 1.00000 2 CCPCORPORATE				1.000000	20 Dec 2026		
	1,773,000.000	Local	97.213131	1,723,588.82	98.889600	1,753,312.61	29,723.79	0.10
		Base	97.213131	1,723,588.82	98.889600	1,753,312.61	29,723.79	0.09
99S10O6J5	SWS062869 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Dec 2026		
	-1,773,000.000	Local	100.000000	-1,773,000.00	100.000000	-1,773,000.00	0.00	0.10
		Base	100.000000	-1,773,000.00	100.000000	-1,773,000.00	0.00	0.09
99S10QT97	BWS063107 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	01 Nov 2028		
	5,820,000.000	Local	99.994516	5,819,680.85	100.000000	5,820,000.00	319.15	0.32
		Base	99.994516	5,819,680.85	100.000000	5,820,000.00	319.15	0.31
99S10QTA4	BWS063107 IRS USD P F 1.20000 2 CCPOIS				1.200000	01 Nov 2028		
	-5,820,000.000	Local	100.000000	-5,820,000.00	94.227717	-5,484,053.13	335,946.87	0.30
		Base	100.000000	-5,820,000.00	94.227717	-5,484,053.13	335,946.87	0.29
99S10RFF6	BWS063123 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 Aug 2028		
	10,172,000.000	Local	99.960596	10,167,991.84	100.000000	10,172,000.00	4,008.16	0.55
		Base	99.960596	10,167,991.84	100.000000	10,172,000.00	4,008.16	0.54
99S10RFG4	BWS063123 IRS USD P F 1.22000 2 CCPOIS				1.220000	15 Aug 2028		
	-10,172,000.000	Local	100.000000	-10,172,000.00	94.496302	-9,612,163.84	559,836.16	0.52
		Base	100.000000	-10,172,000.00	94.496302	-9,612,163.84	559,836.16	0.51
99S1P15L0	BWS063222 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Nov 2026		
	13,490,000.000	Local	99.840559	13,468,491.38	100.000000	13,490,000.00	21,508.62	0.73
		Base	99.840559	13,468,491.38	100.000000	13,490,000.00	21,508.62	0.71
99S1P15M8	BWS063222 IRS USD P F 1.52000 2 CCPOIS				1.520000	20 Nov 2026		
	-13,490,000.000	Local	100.000000	-13,490,000.00	97.838282	-13,198,384.24	291,615.76	0.72
		Base	100.000000	-13,490,000.00	97.838282	-13,198,384.24	291,615.76	0.70
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118 IRS PAY F CCP L				1.000000	18 Nov 2023		
	11,880,000.000	Local	99.693953	11,843,641.61	100.000000	11,880,000.00	36,358.39	0.65
		Base	99.693953	11,843,641.61	100.000000	11,880,000.00	36,358.39	0.63
99S1P17A2	BWS063248 IRS USD P F 3.97000 20231118 IRS PAY F CCP S				3.970000	18 Nov 2023		
	-11,880,000.000	Local	100.000000	-11,880,000.00	97.262171	-11,554,745.91	325,254.09	0.63

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		Base	100.000000	-11,880,000.00	97.262171	-11,554,745.91	325,254.09	0.61
99S1P17C8	SWS063289 IRS USD R F 3.37000 20261118 IRS PAY V CCP L				3.370000	18 Nov 2026		
	11,880,000.00	Local	100.990556	11,997,678.09	97.293230	11,558,435.72	-439,242.37	0.63
		Base	100.990556	11,997,678.09	97.293230	11,558,435.72	-439,242.37	0.61
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S				1.000000	18 Nov 2026		
	-11,880,000.00	Local	100.000000	-11,880,000.00	100.000000	-11,880,000.00	0.00	0.65
		Base	100.000000	-11,880,000.00	100.000000	-11,880,000.00	0.00	0.63
99S1QDTF0	BWS069120 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	15 May 2047		
	7,070,000.00	Local	104.680974	7,400,944.83	100.000000	7,070,000.00	-330,944.83	0.39
		Base	104.680974	7,400,944.83	100.000000	7,070,000.00	-330,944.83	0.37
99S1QDTG8	BWS069120 IRS USD P F 1.63000 2 CCPOIS				1.630000	15 May 2047		
	-7,070,000.00	Local	100.000000	-7,070,000.00	92.277084	-6,523,989.84	546,010.16	0.36
		Base	100.000000	-7,070,000.00	92.277084	-6,523,989.84	546,010.16	0.35
99S1QQHR8	SWS072843 IRS USD R F 1.55000 2 CCPOIS				1.550000	04 Mar 2027		
	9,123,000.00	Local	99.847178	9,109,058.09	96.949647	8,844,716.30	-264,341.79	0.48
		Base	99.847178	9,109,058.09	96.949647	8,844,716.30	-264,341.79	0.47
99S1QQHS6	SWS072843 IRS USD P V 00MSOFR 1 CCPOIS				0.280000	04 Mar 2027		
	-9,123,000.00	Local	100.000000	-9,123,000.00	100.000000	-9,123,000.00	0.00	0.50
		Base	100.000000	-9,123,000.00	100.000000	-9,123,000.00	0.00	0.48
99S1QRV09	BWS073262 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	15 Aug 2047		
	1,386,000.00	Local	110.042784	1,525,192.99	100.000000	1,386,000.00	-139,192.99	0.08
		Base	110.042784	1,525,192.99	100.000000	1,386,000.00	-139,192.99	0.07
99S1QRV17	BWS073262 IRS USD P F 1.65000 2 CCPOIS				1.650000	15 Aug 2047		
	-1,386,000.00	Local	100.000000	-1,386,000.00	92.417060	-1,280,900.45	105,099.55	0.07
		Base	100.000000	-1,386,000.00	92.417060	-1,280,900.45	105,099.55	0.07
99S1R0QL7	BWS074104 IRS USD R V 00MSOFR 1 CCPOIS				0.280000	18 Mar 2032		
	4,758,000.00	Local	100.807245	4,796,408.70	100.000000	4,758,000.00	-38,408.70	0.26
		Base	100.807245	4,796,408.70	100.000000	4,758,000.00	-38,408.70	0.25
99S1R0QM5	BWS074104 IRS USD P F 2.00000 2 CCPOIS				2.000000	18 Mar 2032		
	-4,758,000.00	Local	100.000000	-4,758,000.00	99.144753	-4,717,307.35	40,692.65	0.26

& 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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-4,758,000.00	99.144753	-4,717,307.35	40,692.65	0.25
99S1R3ZO5	SWS074161 CDS USD R F	1.00000 2 CCPCDX			1.000000	20 Jun 2027		
	158,693,000.000	Local	101.378575	160,880,701.72	101.580800	161,201,618.94	320,917.22	8.78
		Base	101.378575	160,880,701.72	101.580800	161,201,618.94	320,917.22	8.53
99S1R3ZP2	SWS074161 CDS USD P V	03MEVENT 1 CCPCDX			1.000000	20 Jun 2027		
	-158,693,000.000	Local	100.000000	-158,693,000.00	100.000000	-158,693,000.00	0.00	8.64
		Base	100.000000	-158,693,000.00	100.000000	-158,693,000.00	0.00	8.39
99S1RA298	SWS074344 CDS USD R F	5.00000 2 CCPCDX			5.000000	20 Jun 2027		
	17,140,000.000	Local	105.125232	18,018,464.78	105.384200	18,062,851.88	44,387.10	0.98
		Base	105.125232	18,018,464.78	105.384200	18,062,851.88	44,387.10	0.96
99S1RA2A5	SWS074344 CDS USD P V	03MEVENT 1 CCPCDX			1.000000	20 Jun 2027		
	-17,140,000.000	Local	100.000000	-17,140,000.00	100.000000	-17,140,000.00	0.00	0.93
		Base	100.000000	-17,140,000.00	100.000000	-17,140,000.00	0.00	0.91
US DOLLAR Total								
		Local		3,874,796.34		10,961,342.71	7,086,546.37	51.07
		Base		3,874,796.34		10,961,342.71	7,086,546.37	49.60
SWAPS FIXED INCOME Total								
	0.000	Base		3,914,447.26		10,767,529.91	6,853,082.65	50.38

& 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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-3,099,500.000	152,853,566,062.580	Base		998,678,303.40		943,922,938.37	-54,755,365.03	99.90
Original Face:	735,458,074.040							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.336362

ADI22MH26	AUST 10Y BOND FUT JUN22 XSFE 20220615						15 Jun 2022			
83.000	8,300,000.000	Local	10,519,671.49	10,935,774.81	97.100000	-416,103.32		-378,870.35	-37,232.97	
		Base	7,871,872.66		72.659953	-311,370.21		-283,508.77	-27,861.44	0.00

AUSTRALIAN DOLLAR Total

83.000	8,300,000.000	Local	10,519,671.49	10,935,774.81		-416,103.32		-378,870.35	-37,232.97	
		Base				-311,370.21		-283,508.77	-27,861.44	0.00

EURO CURRENCY

Exchange Rate: 0.903955

GERMANY

ADI2174W8	EURO-BOBL FUTURE JUN22 XEUR 20220608						08 Jun 2022			
34.000	3,400,000.000	Local	4,381,240.00	4,466,300.80	128.860000	-85,060.80		-110,900.80	25,840.00	
		Base	4,846,745.69		142.551344	-94,098.49		-122,683.98	28,585.49	0.00

ADI2177S4	EURO-BUND FUTURE JUN22 XEUR 20220608						08 Jun 2022			
65.000	6,500,000.000	Local	10,312,900.00	10,665,617.75	158.660000	-352,717.75		-450,217.75	97,500.00	
		Base	11,408,643.13		175.517587	-390,193.93		-498,053.28	107,859.35	0.01

ADI217804	EURO-OAT FUTURE JUN22 XEUR 20220608						08 Jun 2022			
42.000	4,200,000.000	Local	6,363,420.00	6,672,490.40	151.510000	-309,070.40		-369,970.40	60,900.00	
		Base	7,039,531.84		167.607901	-341,909.06		-409,279.67	67,370.61	0.00

GERMANY Total

141.000	14,100,000.000	Local	21,057,560.00	21,804,408.95		-746,848.95		-931,088.95	184,240.00	
		Base				-826,201.48		-1,030,016.93	203,815.45	0.01

EURO CURRENCY Total

141.000	14,100,000.000	Local	21,057,560.00	21,804,408.95		-746,848.95		-931,088.95	184,240.00	
		Base				-826,201.48		-1,030,016.93	203,815.45	0.01

US DOLLAR

Exchange Rate: 1.000000

ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218						18 Dec 2023			
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description							Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
440.000	110,000,000.000	Local Base	106,667,000.00 106,667,000.00	108,172,251.00	96.970000 96.970000	-1,505,251.00 -1,505,251.00	44,000.00 44,000.00	0.00		
ADIOGMCT1	90DAY EUR FUTR SEP23 XCME 20230918							18 Sep 2023		
46.000	11,500,000.000	Local Base	11,141,200.00 11,141,200.00	11,392,646.60	96.880000 96.880000	-251,446.60 -251,446.60	5,175.00 5,175.00	0.00		
ADIOGMD11	90DAY EUR FUTR DEC22 XCME 20221219							19 Dec 2022		
1,285.000	321,250,000.000	Local Base	312,704,750.00 312,704,750.00	316,109,795.89	97.340000 97.340000	-3,405,045.89 -3,405,045.89	128,500.00 128,500.00	0.01		
ADIOGMD45	90DAY EUR FUTR JUN23 XCME 20230619							19 Jun 2023		
191.000	47,750,000.000	Local Base	46,255,425.00 46,255,425.00	47,388,062.24	96.870000 96.870000	-1,132,637.24 -1,132,637.24	23,875.00 23,875.00	0.00		
ADI1QYBF3	3 MONTH SOFR FUT JUN22 XCME 20220920							20 Sep 2022		
174.000	43,500,000.000	Local Base	42,919,275.00 42,919,275.00	42,931,790.40	98.665000 98.665000	-12,515.40 -12,515.40	2,175.00 2,175.00	0.00		
ADI1T8NJ6	EURO FX CURR FUT JUN22 XCME 20220613							13 Jun 2022		
101.000	12,625,000.000	Local Base	14,012,487.50 14,012,487.50	13,816,901.00	1.109900 1.109900	195,586.50 195,586.50	-118,043.75 -118,043.75	0.01		
ADI1ZCMF9	BP CURRENCY FUT JUN22 XCME 20220613							13 Jun 2022		
81.000	5,062,500.000	Local Base	6,647,568.75 6,647,568.75	6,629,568.27	1.313100 1.313100	18,000.48 18,000.48	-1,012.50 -1,012.50	0.00		
ADI217CD1	US ULTRA BOND CBT JUN22 XCBT 20220621							21 Jun 2022		
314.000	31,400,000.000	Local Base	55,617,250.00 55,617,250.00	57,413,743.87	177.125000 177.125000	-1,796,493.87 -1,796,493.87	333,625.00 333,625.00	0.02		
ADI21JCT0	US 5YR NOTE (CBT) JUN22 XCBT 20220630							30 Jun 2022		
2,919.000	291,900,000.000	Local Base	334,772,812.50 334,772,812.50	342,904,077.09	114.687500 114.687500	-8,131,264.59 -8,131,264.59	410,484.37 410,484.37	0.02		
ADI22LYY9	CHF CURRENCY FUT JUN22 XCME 20220613							13 Jun 2022		
5.000	625,000.000	Local Base	679,437.50 679,437.50	675,575.00	1.087100 1.087100	3,862.50 3,862.50	-125.00 -125.00	0.00		
ADI23FTW1	JPN YEN CURR FUT JUN22 XCME 20220613							13 Jun 2022		

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
66.000		82,500.000	Local 6,795,937.50	7,149,615.00	82.375000	-353,677.50		-361,102.50	7,425.00	
			Base 6,795,937.50		82.375000	-353,677.50		-361,102.50	7,425.00	0.00
ADI23V1D8	AUDUSD CRNCY FUT JUN22 XCME 20220613						13 Jun 2022			
217.000		21,700,000.000	Local 16,267,405.00	15,863,714.96	0.749650	403,690.04		446,005.04	-42,315.00	
			Base 16,267,405.00		0.749650	403,690.04		446,005.04	-42,315.00	0.00
ADI23WNF7	CAD CURRENCY FUT JUN22 XCME 20220614						14 Jun 2022			
46.000		4,600,000.000	Local 3,684,140.00	3,573,665.48	0.800900	110,474.52		112,084.52	-1,610.00	
			Base 3,684,140.00		0.800900	110,474.52		112,084.52	-1,610.00	0.00
ADI245RJ3	MEXICAN PESO FUT JUN22 XCME 20220613						13 Jun 2022			
397.000		198,500,000.000	Local 9,871,405.00	9,168,667.50	0.049730	702,737.50		676,932.50	25,805.00	
			Base 9,871,405.00		0.049730	702,737.50		676,932.50	25,805.00	0.00
US DOLLAR Total										
6,282.000		1,100,495,000.000	Local 968,036,093.75	983,190,074.30		-15,153,980.55		-15,971,938.67	817,958.12	
			Base			-15,153,980.55		-15,971,938.67	817,958.12	0.06
FUTURES LONG Total										
6,506.000		1,122,895,000.000	Base			-16,291,552.24		-17,285,464.37	993,912.13	0.07

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.903955

GERMANY

ADI20L8N4	EURO-BUXL 30Y BND JUN22 XEUR 20220608	08 Jun 2022									
-11.000	-1,100,000.000	Local		-2,048,200.00	-2,218,206.80	186.200000		170,006.80	201,686.80	-31,680.00	
		Base		-2,265,820.75		205.983705		188,069.98	223,115.97	-35,045.99	0.00

AEIE66886	RXK2C161.5 MAY22 161.5 CALL FSO	22 Apr 2022									
-3.000	-300,000.000	Local		-1,320.00	-2,216.40	0.440000		896.40	1,556.40	-660.00	
		Base		-1,460.25		0.486750		991.64	1,721.77	-730.13	0.00

AEIE66944	RXK2C162 MAY22 162 CALL FSO	22 Apr 2022									
-7.000	-700,000.000	Local		-2,520.00	-9,101.60	0.360000		6,581.60	7,911.60	-1,330.00	
		Base		-2,787.75		0.398250		7,280.89	8,752.21	-1,471.32	0.00

GERMANY Total											
-21.000	-2,100,000.000	Local		-2,052,040.00	-2,229,524.80			177,484.80	211,154.80	-33,670.00	
		Base						196,342.51	233,589.95	-37,247.44	0.00

UNITED KINGDOM

ADI0XV1W7	3MO EURO EURIBOR JUN22 IFLL 20220613	13 Jun 2022									
-295.000	-73,750,000.000	Local		-73,997,062.50	-74,079,346.00	100.335000		82,283.50	97,033.50	-14,750.00	
		Base		-81,859,232.48		110.995569		91,026.10	107,343.29	-16,317.19	0.00

UNITED KINGDOM Total											
-295.000	-73,750,000.000	Local		-73,997,062.50	-74,079,346.00			82,283.50	97,033.50	-14,750.00	
		Base						91,026.10	107,343.29	-16,317.19	0.00

EURO CURRENCY Total

-316.000	-75,850,000.000	Local		-76,049,102.50	-76,308,870.80			259,768.30	308,188.30	-48,420.00	
		Base						287,368.61	340,933.24	-53,564.63	0.00

JAPANESE YEN

Exchange Rate: 121.740000

ADI217DJ7	JPN 10Y BOND(OSE) JUN22 XOSE 20220613	13 Jun 2022									
-7.000	-700,000,000.000	Local		-1,047,900,000.00	-1,055,174,400.00	149.700000		7,274,400.00	8,394,400.00	-1,120,000.00	
		Base		-8,607,688.52		1.229670		59,753.57	68,953.51	-9,199.94	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
JAPANESE YEN Total										
-7.000	-700,000,000.000		Local -1,047,900,000.00	-1,055,174,400.00		7,274,400.00	21 Jun 2022	8,394,400.00	-1,120,000.00	
			Base			59,753.57		68,953.51	-9,199.94	0.00
US DOLLAR										
									Exchange Rate:	1.000000
ADI2177M7	US 10YR NOTE (CBT)JUN22 XCBT 20220621						21 Jun 2022			
-1,161.000	-116,100,000.000		Local -142,657,875.00	-146,159,441.23	122.875000	3,501,566.23		3,791,816.23	-290,250.00	
			Base -142,657,875.00		122.875000	3,501,566.23		3,791,816.23	-290,250.00	0.02
ADI2177N5	US 10YR ULTRA FUT JUN22 XCBT 20220621						21 Jun 2022			
-1.000	-100,000.000		Local -135,468.75	-140,414.38	135.468750	4,945.63		5,351.88	-406.25	
			Base -135,468.75		135.468750	4,945.63		5,351.88	-406.25	0.00
ADI2178C8	US 2YR NOTE (CBT) JUN22 XCBT 20220630						30 Jun 2022			
-157.000	-31,400,000.000		Local -33,271,734.53	-33,693,876.89	105.960938	422,142.36		447,900.41	-25,758.05	
			Base -33,271,734.53		105.960938	422,142.36		447,900.41	-25,758.05	0.00
ADI223MT3	US LONG BOND(CBT) JUN22 XCBT 20220621						21 Jun 2022			
-295.000	-29,500,000.000		Local -44,268,437.50	-45,683,041.58	150.062500	1,414,604.08		1,598,979.08	-184,375.00	
			Base -44,268,437.50		150.062500	1,414,604.08		1,598,979.08	-184,375.00	0.01
ADI23RBT1	90DAY EUR FUTR APR22 XCME 20220414						14 Apr 2022			
-6.000	-1,500,000.000		Local -1,484,962.50	-1,482,249.90	98.997500	-2,712.60		-2,600.10	-112.50	
			Base -1,484,962.50		98.997500	-2,712.60		-2,600.10	-112.50	0.00
US DOLLAR Total										
-1,620.000	-178,600,000.000		Local -221,818,478.28	-227,159,023.98		5,340,545.70		5,841,447.50	-500,901.80	
			Base			5,340,545.70		5,841,447.50	-500,901.80	0.03
FUTURES SHORT Total										
-1,943.000	-954,450,000.000		Base			5,687,667.88		6,251,334.25	-563,666.37	0.03

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
4,563.000	168,445,000.000	Base			-10,603,884.36		-11,034,130.12	430,245.76	0.10

Holdings



WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 111.008500

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		141,877.940	Local	1.000000	141,877.94	1.000000	141,877.94	0.00	100.00
			Base	0.013085	1,856.50	0.009008	1,278.08	-578.42	0.00

ARGENTINE PESO Total

		141,877.940	Local		141,877.94		141,877.94	0.00	100.00
			Base		1,856.50		1,278.08	-578.42	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.336362

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		436,670.860	Local	1.000000	436,670.86	1.000000	436,670.86	0.00	98.28
			Base	0.746237	325,860.11	0.748300	326,760.91	900.80	0.05

AUSTRALIAN DOLLAR Total

		436,670.860	Local		436,670.86		436,670.86	0.00	98.28
			Base		325,860.11		326,760.91	900.80	0.05

BRAZILIAN REAL

Exchange Rate: 4.761050

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-53,867.550	Local	1.000000	-53,867.55	1.000000	-53,867.55	0.00	100.00
			Base	0.210948	-11,363.26	0.210038	-11,314.22	49.04	0.00

BRAZILIAN REAL Total

		-53,867.550	Local		-53,867.55		-53,867.55	0.00	100.00
			Base		-11,363.26		-11,314.22	49.04	0.00

CANADIAN DOLLAR

Exchange Rate: 1.250150

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,319,295.360	Local	1.000000	4,319,295.36	1.000000	4,319,295.36	0.00	100.00
			Base	0.796561	3,440,581.00	0.799904	3,455,021.69	14,440.69	0.49

& 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 ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		4,319,295.360	Local	4,319,295.36		4,319,295.36	0.00	100.00
			Base	3,440,581.00		3,455,021.69	14,440.69	0.49
EURO CURRENCY							Exchange Rate:	0.903955
INTERNATIONAL								
EUR	EURO CURRENCY							
		123,397.120	Local	123,397.12	1.000000	123,397.12	0.00	1.13
			Base	136,646.57	1.106250	136,508.03	-138.54	0.02
INTERNATIONAL Total								
		123,397.120	Local	123,397.12		123,397.12	0.00	1.13
			Base	136,646.57		136,508.03	-138.54	0.02
EURO CURRENCY Total								
		123,397.120	Local	123,397.12		123,397.12	0.00	1.13
			Base	136,646.57		136,508.03	-138.54	0.02
INDONESIAN RUPIAH							Exchange Rate:	14,362.500000
IDR	INDONESIAN RUPIAH							
		2,158,267,011.000	Local	2,158,267,011.00	1.000000	2,158,267,011.00	0.00	1.16
			Base	150,627.70	0.000070	150,270.98	-356.72	0.02
INDONESIAN RUPIAH Total								
		2,158,267,011.000	Local	2,158,267,011.00		2,158,267,011.00	0.00	1.16
			Base	150,627.70		150,270.98	-356.72	0.02
JAPANESE YEN							Exchange Rate:	121.740000
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	17,381.19	0.008214	17,453.64	72.45	0.00
JAPANESE YEN Total								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		17,381.19		17,453.64	72.45	0.00	
MEXICAN PESO							Exchange Rate:	19.890000	
MXN	MEXICAN PESO (NEW)								
		15,817,316.920	Local	1.000000	15,817,316.92	1.000000	15,817,316.92	0.00	2.87
			Base	0.049132	777,135.13	0.050277	795,239.66	18,104.53	0.11
MEXICAN PESO Total									
		15,817,316.920	Local		15,817,316.92		15,817,316.92	0.00	2.87
			Base		777,135.13		795,239.66	18,104.53	0.11
POUND STERLING							Exchange Rate:	0.761238	
GBP	POUND STERLING								
		566,539.090	Local	1.000000	566,539.09	1.000000	566,539.09	0.00	15.30
			Base	1.351246	765,533.60	1.313650	744,233.85	-21,299.75	0.11
POUND STERLING Total									
		566,539.090	Local		566,539.09		566,539.09	0.00	15.30
			Base		765,533.60		744,233.85	-21,299.75	0.11
SWEDISH KRONA							Exchange Rate:	9.402400	
SEK	SWEDISH KRONA								
		1.560	Local	1.000000	1.56	1.000000	1.56	0.00	100.00
			Base	0.102564	0.16	0.106356	0.17	0.01	0.00
SWEDISH KRONA Total									
		1.560	Local		1.56		1.56	0.00	100.00
			Base		0.16		0.17	0.01	0.00
TURKISH LIRA							Exchange Rate:	14.671750	
TRY	TURKISH LIRA								
		79,500.000	Local	1.000000	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	0.138496	11,010.42	0.068158	5,418.58	-5,591.84	0.00

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	11,010.42		5,418.58	-5,591.84	0.00

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		12,660,996.160	Local	12,660,996.16	1.000000	12,660,996.16	0.00	1.96
			Base	12,660,996.16	1.000000	12,660,996.16	0.00	1.79

US DOLLAR Total

		12,660,996.160	Local	12,660,996.16		12,660,996.16	0.00	1.96
			Base	12,660,996.16		12,660,996.16	0.00	1.79

CASH Total

		2,194,483,544.460	Base	18,276,265.28		18,281,867.53	5,602.25	2.59
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,302,922.490	Local	1,302,922.49	100.000000	1,302,922.49	0.00	0.20
			Base	1,302,922.49	100.000000	1,302,922.49	0.00	0.18

US DOLLAR Total

		1,302,922.490	Local	1,302,922.49		1,302,922.49	0.00	0.20
			Base	1,302,922.49		1,302,922.49	0.00	0.18

CASH EQUIVALENT Total

		1,302,922.490	Base	1,302,922.49		1,302,922.49	0.00	0.18
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EQUITY

US DOLLAR Exchange Rate: 1.000000

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05580M819	B RILEY FINANCIAL INC PREFERRED STOCK 08/28 5.25							
		12,525.000	Local 25.000000	313,125.00	23.980000	300,349.50	-12,775.50	0.05
			Base 25.000000	313,125.00	23.980000	300,349.50	-12,775.50	0.04
05580M827	B RILEY FINANCIAL INC PREFERRED STOCK							
		11,200.000	Local 25.000000	280,000.00	25.000000	280,000.00	0.00	0.04
			Base 25.000000	280,000.00	25.000000	280,000.00	0.00	0.04
08579X101	BERRY CORP COMMON STOCK USD.001							
		8,521.000	Local 12.252206	104,401.05	10.320000	87,936.72	-16,464.33	0.01
			Base 12.252206	104,401.05	10.320000	87,936.72	-16,464.33	0.01
26846A100	EG ACQUISITION CORP A COMMON STOCK USD.0001							
		53,690.000	Local 9.717580	521,736.87	9.740000	522,940.60	1,203.73	0.08
			Base 9.717580	521,736.87	9.740000	522,940.60	1,203.73	0.07
26846A118	EG ACQUISITION CORP A EG ACQUISITION CORP A CW28							
		17,896.000	Local 0.847260	15,162.56	0.230000	4,116.08	-11,046.48	0.00
			Base 0.847260	15,162.56	0.230000	4,116.08	-11,046.48	0.00
55336V308	MPLX LP PREFERRED STOCK VAR							
		97,475.000	Local 32.781139	3,195,341.50	36.977871	3,604,417.98	409,076.48	0.56
			Base 32.781139	3,195,341.50	36.977871	3,604,417.98	409,076.48	0.51
87612G606	TARGA RESOURCES CORP PREFERRED STOCK 9.5							
		2,110.000	Local 1,050.000000	2,215,500.00	1,074.528700	2,267,255.56	51,755.56	0.35
			Base 1,050.000000	2,215,500.00	1,074.528700	2,267,255.56	51,755.56	0.32
942GWCI17	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS							
		1,118.000	Local 0.000000	0.00	0.000001	0.00	0.00	0.00
			Base 0.000000	0.00	0.000001	0.00	0.00	0.00
US DOLLAR Total								
		204,535.000	Local	6,645,266.98		7,067,016.44	421,749.46	1.10
			Base	6,645,266.98		7,067,016.44	421,749.46	1.00
EQUITY Total								
		204,535.000	Base	6,645,266.98		7,067,016.44	421,749.46	1.00

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.903955

BELGIUM

ACI196JR1	KBC GROUP NV JR SUBORDINA REGS 12/99 VAR				4.750000	31 Dec 2099		
	1,000,000.000	Local	105.089038	1,050,890.38	102.000000	1,020,000.00	-30,890.38	9.36
		Base	124.573883	1,245,738.83	112.837475	1,128,374.75	-117,364.08	0.16

BELGIUM Total

	1,000,000.000	Local		1,050,890.38		1,020,000.00	-30,890.38	9.36
		Base		1,245,738.83		1,128,374.75	-117,364.08	0.16

GERMANY

ACI0NMJ76	BUNDESREPUB. DEUTSCHLAND BONDS REGS 08/26 0.00000				0.010000	15 Aug 2026		
	270,000.000	Local	102.493737	276,733.09	98.741800	266,602.86	-10,130.23	2.45
		Base	122.242704	330,055.30	109.233092	294,929.35	-35,125.95	0.04

GERMANY

BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099		
	600,000.000	Local	94.133898	564,803.39	103.250000	619,500.00	54,696.61	5.68
		Base	108.239880	649,439.28	114.220288	685,321.73	35,882.45	0.10

GERMANY Total

	870,000.000	Local		841,536.48		886,102.86	44,566.38	8.13
		Base		979,494.58		980,251.08	756.50	0.14

INTERNATIONAL

ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				4.947000	31 Dec 2049		
	800,000.000	Local	100.000000	800,000.00	103.100000	824,800.00	24,800.00	7.57
		Base	115.540684	924,325.47	114.054350	912,434.80	-11,890.67	0.13

INTERNATIONAL

ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
	550,000.000	Local	100.265787	551,461.83	101.058000	555,819.00	4,357.17	5.10
		Base	115.851547	637,183.51	111.795388	614,874.63	-22,308.88	0.09

INTERNATIONAL

ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		
	640,000.000	Local	99.518959	636,921.34	100.550000	643,520.00	6,598.66	5.90
		Base	109.187852	698,802.25	111.233413	711,893.84	13,091.59	0.10

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/49 VAR					4.625000	31 Dec 2049		
	1,600,000.000	Local		104.336787	1,669,388.59	102.121000	1,633,936.00	-35,452.59	14.99
		Base		117.628646	1,882,058.33	112.971332	1,807,541.30	-74,517.03	0.26
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875					4.875000	30 Jan 2032		
	160,000.000	Local		99.094444	158,551.11	87.916000	140,665.60	-17,885.51	1.29
Original Face:	160,000.000	Base		117.841731	188,546.77	97.257054	155,611.29	-32,935.48	0.02
BJBQCWI7	STICHTING AK RABOBANK JR SUBORDINA REGS 12/49 VAR					6.500000	29 Dec 2049		
	510,000.000	Local		144.991508	739,456.69	116.675000	595,042.50	-144,414.19	5.46
		Base		171.514578	874,724.35	129.071691	658,265.62	-216,458.73	0.09
INTERNATIONAL Total									
	4,260,000.000	Local			4,555,779.56		4,393,783.10	-161,996.46	40.31
Original Face:	160,000.000	Base			5,205,640.68		4,860,621.48	-345,019.20	0.69
UNITED KINGDOM									
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN						29 Jan 2027		
	260,000.000	Local		100.000000	260,000.00	96.196400	250,110.64	-9,889.36	2.29
		Base		110.329977	286,857.94	106.417244	276,684.83	-10,173.11	0.04
UNITED KINGDOM Total									
	260,000.000	Local			260,000.00		250,110.64	-9,889.36	2.29
		Base			286,857.94		276,684.83	-10,173.11	0.04
EURO CURRENCY Total									
	6,390,000.000	Local			6,708,206.42		6,549,996.60	-158,209.82	60.10
Original Face:	160,000.000	Base			7,717,732.03		7,245,932.14	-471,799.89	1.02
INDONESIAN RUPIAH									
								Exchange Rate:	14,362.500000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
	109,460,000,000.000	Local		98.125999	107,408,718,140.38	104.737000	114,645,120,200.00	7,236,402,059.62	61.58
		Base		0.006903	7,556,283.26	0.007292	7,982,253.80	425,970.54	1.13
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375					8.375000	15 Mar 2034		
	342,000,000.000	Local		106.722327	364,990,359.01	109.547000	374,650,740.00	9,660,380.99	0.20
		Base		0.008211	28,081.34	0.007627	26,085.34	-1,996.00	0.00

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
	57,862,000,000.000	Local	100.199196	57,977,258,634.59	98.283000	56,868,509,460.00	-1,108,749,174.59	30.55
		Base	0.006928	4,008,773.71	0.006843	3,959,513.28	-49,260.43	0.56
B4NPD2I14	INDONESIA GOVERNMENT BONDS 09/26 8.375				8.375000	15 Sep 2026		
	10,940,000,000.000	Local	106.051563	11,602,040,999.32	110.719000	12,112,658,600.00	510,617,600.68	6.51
		Base	0.008090	885,020.60	0.007709	843,353.08	-41,667.52	0.12
INDONESIAN RUPIAH Total								
	178,604,000,000.000	Local		177,353,008,133.30		184,000,939,000.00	6,647,930,866.70	98.84
		Base		12,478,158.91		12,811,205.50	333,046.59	1.81
POUND STERLING							Exchange Rate:	0.761238
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049		
	200,000.000	Local	100.084160	200,168.32	100.875000	201,750.00	1,581.68	5.45
		Base	152.987140	305,974.28	132.514404	265,028.81	-40,945.47	0.04
ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
	402,000.000	Local	102.745321	413,036.19	97.093000	390,313.86	-22,722.33	10.54
		Base	134.167211	539,352.19	127.546181	512,735.65	-26,616.54	0.07
ACI1WD777	NATWEST GROUP PLC JR SUBORDINA 12/99 VAR				4.500000	31 Dec 2099		
	1,270,000.000	Local	99.948819	1,269,350.00	92.750000	1,177,925.00	-91,425.00	31.80
		Base	139.055980	1,766,010.95	121.841001	1,547,380.71	-218,630.24	0.22
ACI1Z4G25	WHEEL BIDCO LTD SR SECURED 144A 07/26 6.75				6.750000	15 Jul 2026		
	1,300,000.000	Local	100.221645	1,302,881.39	93.768000	1,218,984.00	-83,897.39	32.91
		Base	136.470045	1,774,110.59	123.178296	1,601,317.85	-172,792.74	0.23
B3XR42I11	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
	140,000.000	Local	104.295829	146,014.16	105.987399	148,382.36	2,368.20	4.01
		Base	161.268257	225,775.56	139.230305	194,922.43	-30,853.13	0.03
POUND STERLING Total								
	3,312,000.000	Local		3,331,450.06		3,137,355.22	-194,094.84	84.70
		Base		4,611,223.57		4,121,385.45	-489,838.12	0.58

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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
RUSSIAN RUBLE							Exchange Rate:	81.250000
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	875,276,000.000	Local	98.956084	866,138,851.28	3.000000	26,258,280.00	-839,880,571.28	100.00
		Base	1.434938	12,559,671.53	0.036923	323,178.83	-12,236,492.70	0.05
RUSSIAN RUBLE Total								
	875,276,000.000	Local		866,138,851.28		26,258,280.00	-839,880,571.28	100.00
		Base		12,559,671.53		323,178.83	-12,236,492.70	0.05
US DOLLAR							Exchange Rate:	1.000000
00109KAA3	AFC GAMMA INC SR UNSECURED 144A 05/27 5.75				5.750000	01 May 2027		
	550,000.000	Local	98.380964	541,095.30	98.041692	539,229.31	-1,865.99	0.08
		Base	98.380964	541,095.30	98.041692	539,229.31	-1,865.99	0.08
00130HCG8	AES CORP/THE SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	410,000.000	Local	99.966110	409,861.05	89.645713	367,547.42	-42,313.63	0.06
		Base	99.966110	409,861.05	89.645713	367,547.42	-42,313.63	0.05
00164DAQ6	AMC ENTMT INC SYNDICATED LNS TERM LOAN B					22 Apr 2026		
	485,000.000	Local	93.534621	453,642.91	88.796900	430,664.97	-22,977.94	0.07
		Base	93.534621	453,642.91	88.796900	430,664.97	-22,977.94	0.06
00165CAP9	AMC ENTERTAINMENT HLDGS SECURED 144A 06/26 10				10.000000	15 Jun 2026		
	500,000.000	Local	95.713854	478,569.27	90.069000	450,345.00	-28,224.27	0.07
		Base	95.713854	478,569.27	90.069000	450,345.00	-28,224.27	0.06
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B					02 Oct 2025		
	1,201,589.050	Local	98.662127	1,185,513.32	99.218800	1,192,202.24	6,688.92	0.18
		Base	98.662127	1,185,513.32	99.218800	1,192,202.24	6,688.92	0.17
00186XAJ2	API GROUP DE, INC. 2021 INCREMENTAL TERM LOAN B					03 Jan 2029		
	1,962,815.180	Local	99.780976	1,958,516.14	98.875000	1,940,733.51	-17,782.63	0.30
		Base	99.780976	1,958,516.14	98.875000	1,940,733.51	-17,782.63	0.27
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5				6.500000	30 Jun 2027		
	990,000.000	Local	102.056551	1,010,359.85	91.437500	905,231.25	-105,128.60	0.14
		Base	102.056551	1,010,359.85	91.437500	905,231.25	-105,128.60	0.13

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00192RAL2	ARES CLO LTD ARES 2015 35RA D 144A				3.241290	15 Jul 2030		
		250,000.000	Local 93.216808	233,042.02	97.805700	244,514.25	11,472.23	0.04
Original Face:		250,000.000	Base 93.216808	233,042.02	97.805700	244,514.25	11,472.23	0.03
00215NAK6	VM CONSOLIDATED INC 2021 TERM LOAN B					19 Mar 2028		
		217,063.820	Local 100.868127	218,948.21	99.208300	215,345.33	-3,602.88	0.03
			Base 100.868127	218,948.21	99.208300	215,345.33	-3,602.88	0.03
00217XAB2	HEXION HOLDINGS CORPORATION 2022 USD TERM LOAN					15 Mar 2029		
		1,320,000.000	Local 97.511364	1,287,150.00	97.625000	1,288,650.00	1,500.00	0.20
			Base 97.511364	1,287,150.00	97.625000	1,288,650.00	1,500.00	0.18
00252GAD1	AAMES MORTGAGE INVESTMENT TRUS AMIT 2006 1 A4				1.016570	25 Apr 2036		
		158,527.770	Local 96.494627	152,970.78	99.962570	158,468.43	5,497.65	0.02
Original Face:		1,991,000.000	Base 96.494627	152,970.78	99.962570	158,468.43	5,497.65	0.02
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5				5.500000	20 Apr 2026		
		480,000.000	Local 100.584933	482,807.68	100.760000	483,648.00	840.32	0.07
Original Face:		380,000.000	Base 100.584933	482,807.68	100.760000	483,648.00	840.32	0.07
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75				5.750000	20 Apr 2029		
		660,000.000	Local 103.387729	682,359.01	99.625000	657,525.00	-24,834.01	0.10
Original Face:		298,602.420	Base 103.387729	682,359.01	99.625000	657,525.00	-24,834.01	0.09
00435UAB4	WORLDWIDE EXPS OPTN LLC 2021 1ST LIEN TERM LOAN					26 Jul 2028		
		1,336,650.000	Local 99.080008	1,324,352.93	98.763900	1,320,127.67	-4,225.26	0.20
			Base 99.080008	1,324,352.93	98.763900	1,320,127.67	-4,225.26	0.19
00456LAA0	ACCELERATE360 HOLD LLC SECURED 144A 03/28 8				8.000000	01 Mar 2028		
		1,813,300.000	Local 100.059199	1,814,373.46	104.250000	1,890,365.25	75,991.79	0.29
			Base 100.059199	1,814,373.46	104.250000	1,890,365.25	75,991.79	0.27
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B					15 Feb 2027		
		294,000.000	Local 99.816207	293,459.65	98.250000	288,855.00	-4,604.65	0.04
			Base 99.816207	293,459.65	98.250000	288,855.00	-4,604.65	0.04
00511BAA5	ACURIS FIN US/ACURIS FIN SR SECURED 144A 05/28 5				5.000000	01 May 2028		
		440,000.000	Local 100.000000	440,000.00	91.875000	404,250.00	-35,750.00	0.06
			Base 100.000000	440,000.00	91.875000	404,250.00	-35,750.00	0.06

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00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125				6.125000	01 Aug 2028		
		520,000.000	Local 101.785113	529,282.59	99.250000	516,100.00	-13,182.59	0.08
			Base 101.785113	529,282.59	99.250000	516,100.00	-13,182.59	0.07
00653VAE1	ADAPTHEALTH LLC COMPANY GUAR 144A 03/30 5.125				5.125000	01 Mar 2030		
		340,000.000	Local 100.218521	340,742.97	92.875000	315,775.00	-24,967.97	0.05
			Base 100.218521	340,742.97	92.875000	315,775.00	-24,967.97	0.04
00737RAE0	ADTALEM GLOBAL EDUCATION INC. 2021 TERM LOAN B					12 Aug 2028		
		528,022.910	Local 99.074175	523,134.34	99.458300	525,162.61	2,028.27	0.08
			Base 99.074175	523,134.34	99.458300	525,162.61	2,028.27	0.07
00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5				5.500000	01 Mar 2028		
		870,000.000	Local 100.869510	877,564.74	96.855000	842,638.50	-34,926.24	0.13
			Base 100.869510	877,564.74	96.855000	842,638.50	-34,926.24	0.12
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				1.101570	25 Dec 2035		
		1,010,000.000	Local 98.529949	995,152.48	96.999860	979,698.59	-15,453.89	0.15
Original Face:		1,010,000.000	Base 98.529949	995,152.48	96.999860	979,698.59	-15,453.89	0.14
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5				4.500000	15 Sep 2023		
		150,000.000	Local 99.700293	149,550.44	100.801611	151,202.42	1,651.98	0.02
			Base 99.700293	149,550.44	100.801611	151,202.42	1,651.98	0.02
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15				3.150000	15 Feb 2024		
		400,000.000	Local 99.522113	398,088.45	98.281255	393,125.02	-4,963.43	0.06
			Base 99.522113	398,088.45	98.281255	393,125.02	-4,963.43	0.06
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3				3.300000	30 Jan 2032		
		750,000.000	Local 100.468619	753,514.64	90.159408	676,195.56	-77,319.08	0.10
			Base 100.468619	753,514.64	90.159408	676,195.56	-77,319.08	0.10
008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875				3.875000	15 Aug 2026		
		510,000.000	Local 100.000000	510,000.00	94.375000	481,312.50	-28,687.50	0.07
			Base 100.000000	510,000.00	94.375000	481,312.50	-28,687.50	0.07
01021FAA7	AKUMIN INC SR SECURED 144A 11/25 7				7.000000	01 Nov 2025		
		0.000	Local 0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base 0.000000	0.02	0.000000	0.00	-0.02	0.00

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01021FAB5	AKUMIN ESCROW INC SR SECURED 144A 08/28 7.5				7.500000	01 Aug 2028			
		1,040,000.000	Local	81.284975	845,363.74	79.500000	826,800.00	-18,563.74	0.13
			Base	81.284975	845,363.74	79.500000	826,800.00	-18,563.74	0.12
01771JAG8	ALLEN MEDIA, LLC 2021 TERM LOAN B					10 Feb 2027			
		1,082,356.600	Local	98.458300	1,065,669.91	99.041700	1,071,984.38	6,314.47	0.17
			Base	98.458300	1,065,669.91	99.041700	1,071,984.38	6,314.47	0.15
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5				10.500000	15 Feb 2028			
		1,030,000.000	Local	98.966370	1,019,353.61	98.528000	1,014,838.40	-4,515.21	0.16
			Base	98.966370	1,019,353.61	98.528000	1,014,838.40	-4,515.21	0.14
01862LAW8	ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN B					08 Oct 2027			
		1,371,000.010	Local	99.388055	1,362,610.25	98.708300	1,353,290.80	-9,319.45	0.21
			Base	99.388055	1,362,610.25	98.708300	1,353,290.80	-9,319.45	0.19
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625				6.625000	15 Jul 2026			
		600,000.000	Local	100.749147	604,494.88	101.183000	607,098.00	2,603.12	0.09
			Base	100.749147	604,494.88	101.183000	607,098.00	2,603.12	0.09
019576AC1	ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6				6.000000	01 Jun 2029			
		470,000.000	Local	100.422191	471,984.30	87.983000	413,520.10	-58,464.20	0.06
			Base	100.422191	471,984.30	87.983000	413,520.10	-58,464.20	0.06
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN					12 May 2028			
		1,598,604.520	Local	99.953375	1,597,859.17	98.437500	1,573,626.32	-24,232.85	0.24
			Base	99.953375	1,597,859.17	98.437500	1,573,626.32	-24,232.85	0.22
02156LAF8	ALTICE FRANCE SA SR SECURED 144A 07/29 5.125				5.125000	15 Jul 2029			
		440,000.000	Local	100.000000	440,000.00	89.625000	394,350.00	-45,650.00	0.06
			Base	100.000000	440,000.00	89.625000	394,350.00	-45,650.00	0.06
02156LAH4	ALTICE FRANCE SA SR SECURED 144A 10/29 5.5				5.500000	15 Oct 2029			
		270,000.000	Local	98.187596	265,106.51	89.728000	242,265.60	-22,840.91	0.04
			Base	98.187596	265,106.51	89.728000	242,265.60	-22,840.91	0.03
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5				10.500000	15 May 2027			
		1,490,000.000	Local	105.994281	1,579,314.79	104.750000	1,560,775.00	-18,539.79	0.24
			Base	105.994281	1,579,314.79	104.750000	1,560,775.00	-18,539.79	0.22

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02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
		1,170,000.000	Local 130.658293	1,528,702.03	108.207299	1,266,025.40	-262,676.63	0.20
			Base 130.658293	1,528,702.03	108.207299	1,266,025.40	-262,676.63	0.18
02351UAB0	AMENTUM GOVT SRVCES HLDNGS LLC 2020 2ND LIEN TERM LOAN					31 Jan 2028		
		580,000.000	Local 100.944957	585,480.75	98.500000	571,300.00	-14,180.75	0.09
			Base 100.944957	585,480.75	98.500000	571,300.00	-14,180.75	0.08
023771S58	AMERICAN AIRLINES INC SR SECURED 144A 07/25 11.75				11.750000	15 Jul 2025		
		790,000.000	Local 115.100778	909,296.15	116.726000	922,135.40	12,839.25	0.14
			Base 115.100778	909,296.15	116.726000	922,135.40	12,839.25	0.13
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95				4.950000	15 Aug 2026		
		555,142.500	Local 100.115284	555,782.49	95.907540	532,423.52	-23,358.97	0.08
Original Face:		990,000.000	Base 100.115284	555,782.49	95.907540	532,423.52	-23,358.97	0.08
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024		
		179,389.850	Local 97.922051	175,662.22	98.312500	176,362.65	700.43	0.03
			Base 97.922051	175,662.22	98.312500	176,362.65	700.43	0.02
02406PBB5	AMERICAN AXLE + MFG INC COMPANY GUAR 10/29 5				5.000000	01 Oct 2029		
		340,000.000	Local 100.000000	340,000.00	93.814000	318,967.60	-21,032.40	0.05
			Base 100.000000	340,000.00	93.814000	318,967.60	-21,032.40	0.05
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5				8.500000	01 Sep 2026		
		947,171.000	Local 89.932091	851,810.69	112.000000	1,060,831.52	209,020.83	0.16
			Base 89.932091	851,810.69	112.000000	1,060,831.52	209,020.83	0.15
03078CAC8	AMERILIFE HOLDINGS LLC 2020 TERM LOAN					18 Mar 2027		
		127,746.850	Local 99.833702	127,534.41	98.000000	125,191.91	-2,342.50	0.02
			Base 99.833702	127,534.41	98.000000	125,191.91	-2,342.50	0.02
03674XAS5	ANTERO RESOURCES CORP COMPANY GUAR 144A 03/30 5.375				5.375000	01 Mar 2030		
		390,000.000	Local 105.110041	409,929.16	102.250000	398,775.00	-11,154.16	0.06
			Base 105.110041	409,929.16	102.250000	398,775.00	-11,154.16	0.06
03754AAJ8	APEX CREDIT CLO LLC APEXC 2019 1A BR 144A				2.641290	18 Apr 2032		
		1,250,000.000	Local 99.126883	1,239,086.04	96.634900	1,207,936.25	-31,149.79	0.19
Original Face:		1,250,000.000	Base 99.126883	1,239,086.04	96.634900	1,207,936.25	-31,149.79	0.17

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03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625				4.625000	15 Jun 2029		
		280,000.000	Local 100.000000	280,000.00	90.750000	254,100.00	-25,900.00	0.04
			Base 100.000000	280,000.00	90.750000	254,100.00	-25,900.00	0.04
03768DAB3	APOLLO COML REAL ESTATE FIN IN TERM LOAN B					15 May 2026		
		1,490,837.550	Local 98.873759	1,474,047.12	98.000000	1,461,020.80	-13,026.32	0.23
			Base 98.873759	1,474,047.12	98.000000	1,461,020.80	-13,026.32	0.21
03768DAC1	POLLO COMCL REAL ESTE FIN INC 2021 INCREMENTAL TL B1					11 Mar 2028		
		416,850.000	Local 99.129740	413,222.32	99.000000	412,681.50	-540.82	0.06
			Base 99.129740	413,222.32	99.000000	412,681.50	-540.82	0.06
03769LAJ7	APIDOS CLO APID 2021 36A D 144A				2.988030	20 Jul 2034		
		1,000,000.000	Local 100.000000	1,000,000.00	97.051100	970,511.00	-29,489.00	0.15
Original Face:		1,000,000.000	Base 100.000000	1,000,000.00	97.051100	970,511.00	-29,489.00	0.14
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	05 Jun 2049		
		85,140.000	Local 95.851092	81,607.62	99.297300	84,541.72	2,934.10	0.01
Original Face:		86,000.000	Base 95.851092	81,607.62	99.297300	84,541.72	2,934.10	0.01
03835EAF1	APPLOVIN CORPORATION 2021 TERM LOAN B					25 Oct 2028		
		807,975.000	Local 99.759726	806,033.65	99.109400	800,779.17	-5,254.48	0.12
			Base 99.759726	806,033.65	99.109400	800,779.17	-5,254.48	0.11
03881VAS8	ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF2 C 144A				2.808500	15 Jun 2054		
		964,000.000	Local 99.999219	963,992.47	89.728780	864,985.44	-99,007.03	0.13
Original Face:		964,000.000	Base 99.999219	963,992.47	89.728780	864,985.44	-99,007.03	0.12
03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4				4.000000	01 Sep 2029		
		980,000.000	Local 99.795826	977,999.09	90.270000	884,646.00	-93,353.09	0.14
			Base 99.795826	977,999.09	90.270000	884,646.00	-93,353.09	0.13
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				1.316570	25 Jan 2034		
		293,836.280	Local 89.114190	261,849.82	97.360320	286,079.94	24,230.12	0.04
Original Face:		22,150,000.000	Base 89.114190	261,849.82	97.360320	286,079.94	24,230.12	0.04
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.500000	09 Jul 2030		
		591,700.000	Local 57.690365	341,353.89	33.401000	197,633.72	-143,720.17	0.03
Original Face:		591,700.000	Base 57.690365	341,353.89	33.401000	197,633.72	-143,720.17	0.03

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040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	25,400.000	Local		60.964252	15,484.92	33.912000	8,613.65	-6,871.27	0.00
Original Face:	25,400.000	Base		60.964252	15,484.92	33.912000	8,613.65	-6,871.27	0.00
04016NAX1	ARES CLO LTD ARES 2017 44A CR 144A					3.641290	15 Apr 2034		
	920,000.000	Local		100.000000	920,000.00	99.521800	915,600.56	-4,399.44	0.14
Original Face:	920,000.000	Base		100.000000	920,000.00	99.521800	915,600.56	-4,399.44	0.13
04635WAH7	RESOLUTE INVESTMENT MANGRS INC 2020 TERM LOAN						30 Apr 2024		
	531,417.450	Local		99.417949	528,324.33	99.187500	527,099.68	-1,224.65	0.08
		Base		99.417949	528,324.33	99.187500	527,099.68	-1,224.65	0.07
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
	272,168.810	Local		99.344510	270,384.77	99.300000	270,263.63	-121.14	0.04
		Base		99.344510	270,384.77	99.300000	270,263.63	-121.14	0.04
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	87,044.580	Local		97.130218	84,546.59	97.696400	85,039.42	492.83	0.01
		Base		97.130218	84,546.59	97.696400	85,039.42	492.83	0.01
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
	673,200.000	Local		99.161217	667,553.31	97.812500	658,473.75	-9,079.56	0.10
		Base		99.161217	667,553.31	97.812500	658,473.75	-9,079.56	0.09
04649VBA7	ASURION LLC 2021 SECOND LIEN TERM LOAN B4						20 Jan 2029		
	1,640,000.000	Local		99.071148	1,624,766.83	97.700000	1,602,280.00	-22,486.83	0.25
		Base		99.071148	1,624,766.83	97.700000	1,602,280.00	-22,486.83	0.23
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B						15 Feb 2029		
	153,912.810	Local		99.150474	152,605.28	98.812500	152,085.10	-520.18	0.02
		Base		99.150474	152,605.28	98.812500	152,085.10	-520.18	0.02
04686RAC7	ATHENAHEALTH INC 2022 DELAYED DRAW TERM LOAN						15 Feb 2029		
	26,087.190	Local		100.000000	26,087.19	98.812500	25,777.40	-309.79	0.00
		Base		100.000000	26,087.19	98.812500	25,777.40	-309.79	0.00
05278HAB2	AUTOKINITON US HOLDINGS, INC. 2021 TERM LOAN B						06 Apr 2028		
	1,194,000.000	Local		99.699221	1,190,408.70	98.500000	1,176,090.00	-14,318.70	0.18
		Base		99.699221	1,190,408.70	98.500000	1,176,090.00	-14,318.70	0.17

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05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
	680,000.000	Local		103.472218	703,611.08	103.019432	700,532.14	-3,078.94	0.11
		Base		103.472218	703,611.08	103.019432	700,532.14	-3,078.94	0.10
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		
	500,000.000	Local		99.996348	499,981.74	96.541640	482,708.20	-17,273.54	0.07
	Original Face: 500,000.000	Base		99.996348	499,981.74	96.541640	482,708.20	-17,273.54	0.07
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A					4.250000	20 Feb 2027		
	370,000.000	Local		99.999173	369,996.94	99.721340	368,968.96	-1,027.98	0.06
	Original Face: 370,000.000	Base		99.999173	369,996.94	99.721340	368,968.96	-1,027.98	0.05
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	220,000.000	Local		99.322000	218,508.40	101.813611	223,989.94	5,481.54	0.03
		Base		99.322000	218,508.40	101.813611	223,989.94	5,481.54	0.03
05401AAL5	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25					4.250000	15 Apr 2026		
	390,000.000	Local		99.980764	389,924.98	98.733676	385,061.34	-4,863.64	0.06
		Base		99.980764	389,924.98	98.733676	385,061.34	-4,863.64	0.05
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
	710,000.000	Local		102.783914	729,765.79	98.034370	696,044.03	-33,721.76	0.11
	Original Face: 710,000.000	Base		102.783914	729,765.79	98.034370	696,044.03	-33,721.76	0.10
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A					3.275000	05 Jun 2036		
	880,000.000	Local		103.089166	907,184.66	95.306210	838,694.65	-68,490.01	0.13
	Original Face: 880,000.000	Base		103.089166	907,184.66	95.306210	838,694.65	-68,490.01	0.12
056057AL6	BX TRUST BX 2018 BIOA D 144A					1.718050	15 Mar 2037		
	817,918.590	Local		100.073573	818,520.36	98.490730	805,573.99	-12,946.37	0.12
	Original Face: 900,000.000	Base		100.073573	818,520.36	98.490730	805,573.99	-12,946.37	0.11
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A					4.075457	09 Dec 2041		
	1,250,000.000	Local		97.212507	1,215,156.34	86.808550	1,085,106.88	-130,049.46	0.17
	Original Face: 1,250,000.000	Base		97.212507	1,215,156.34	86.808550	1,085,106.88	-130,049.46	0.15
05606GAJ0	BX TRUST BX 2021 VIEW C 144A					2.747000	15 Jun 2023		
	860,000.000	Local		100.000000	860,000.00	98.014390	842,923.75	-17,076.25	0.13
	Original Face: 860,000.000	Base		100.000000	860,000.00	98.014390	842,923.75	-17,076.25	0.12

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05608BAQ3	BX TRUST BX 2019 IMC F 144A				3.297000	15 Apr 2034			
		1,370,000.000	Local	100.000000	1,370,000.00	97.480050	1,335,476.69	-34,523.31	0.21
Original Face:		1,370,000.000	Base	100.000000	1,370,000.00	97.480050	1,335,476.69	-34,523.31	0.19
05608RAJ4	BX TRUST BX 2021 ARIA D 144A				2.292400	15 Oct 2036			
		1,440,000.000	Local	99.514178	1,433,004.17	97.740040	1,407,456.58	-25,547.59	0.22
Original Face:		1,440,000.000	Base	99.514178	1,433,004.17	97.740040	1,407,456.58	-25,547.59	0.20
05609BAK5	BX TRUST BX 2021 LBA DJV 144A				1.997000	15 Feb 2036			
		910,000.000	Local	100.088134	910,802.02	96.296330	876,296.60	-34,505.42	0.14
Original Face:		910,000.000	Base	100.088134	910,802.02	96.296330	876,296.60	-34,505.42	0.12
05609KAG4	BX TRUST BX 2021 XL2 D 144A				1.793700	15 Oct 2038			
		1,405,387.940	Local	99.512636	1,398,538.59	97.551520	1,370,977.30	-27,561.29	0.21
Original Face:		1,440,000.000	Base	99.512636	1,398,538.59	97.551520	1,370,977.30	-27,561.29	0.19
056732AH3	COMMONWEALTH OF BAHAMAS SR UNSECURED 144A 01/24 5.75				5.750000	16 Jan 2024			
		200,000.000	Local	96.351465	192,702.93	89.851000	179,702.00	-13,000.93	0.03
			Base	96.351465	192,702.93	89.851000	179,702.00	-13,000.93	0.03
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125				3.125000	15 Sep 2031			
		560,000.000	Local	100.000000	560,000.00	89.250000	499,800.00	-60,200.00	0.08
			Base	100.000000	560,000.00	89.250000	499,800.00	-60,200.00	0.07
05875HAG8	BALLYROCK LTD BALLY 2018 1A C 144A				3.404000	20 Apr 2031			
		375,000.000	Local	99.772877	374,148.29	96.166600	360,624.75	-13,523.54	0.06
Original Face:		375,000.000	Base	99.772877	374,148.29	96.166600	360,624.75	-13,523.54	0.05
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099			
		470,000.000	Local	94.902568	446,042.07	100.457000	472,147.90	26,105.83	0.07
			Base	94.902568	446,042.07	100.457000	472,147.90	26,105.83	0.07
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR				7.500000	31 Dec 2099			
		1,790,000.000	Local	109.896260	1,967,143.05	98.051000	1,755,112.90	-212,030.15	0.27
			Base	109.896260	1,967,143.05	98.051000	1,755,112.90	-212,030.15	0.25
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099			
		200,000.000	Local	100.000000	200,000.00	103.653500	207,307.00	7,307.00	0.03
			Base	100.000000	200,000.00	103.653500	207,307.00	7,307.00	0.03

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07014QAN1	GREAT OUTDOORS GROUP LLC 2021 TERM LOAN B1					06 Mar 2028			
		1,481,653.630	Local 99.796673	1,478,641.03	99.500000	1,474,245.36	-4,395.67	0.23	
			Base 99.796673	1,478,641.03	99.500000	1,474,245.36	-4,395.67	0.21	
071734AP2	BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.125				6.125000	01 Feb 2027			
		530,000.000	Local 100.000000	530,000.00	100.736000	533,900.80	3,900.80	0.08	
			Base 100.000000	530,000.00	100.736000	533,900.80	3,900.80	0.08	
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625				10.625000	15 Jul 2027			
		1,180,000.000	Local 102.593136	1,210,599.00	95.250000	1,123,950.00	-86,649.00	0.17	
			Base 102.593136	1,210,599.00	95.250000	1,123,950.00	-86,649.00	0.16	
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				1.096570	25 Dec 2034			
		171,000.070	Local 96.311241	164,692.29	98.974040	169,245.68	4,553.39	0.03	
Original Face:		10,280,000.000	Base 96.311241	164,692.29	98.974040	169,245.68	4,553.39	0.02	
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165				5.165000	01 Aug 2044			
		1,580,000.000	Local 92.289885	1,458,180.18	70.816990	1,118,908.44	-339,271.74	0.17	
			Base 92.289885	1,458,180.18	70.816990	1,118,908.44	-339,271.74	0.16	
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA				1.042010	15 May 2052			
		8,555,450.680	Local 5.407413	462,628.53	5.582460	477,604.61	14,976.08	0.07	
Original Face:		8,620,000.000	Base 5.407413	462,628.53	5.582460	477,604.61	14,976.08	0.07	
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026			
		2,370,000.000	Local 94.640631	2,242,982.96	98.750000	2,340,375.00	97,392.04	0.36	
			Base 94.640631	2,242,982.96	98.750000	2,340,375.00	97,392.04	0.33	
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625				7.625000	15 Dec 2025			
		1,510,000.000	Local 103.992752	1,570,290.56	104.500000	1,577,950.00	7,659.44	0.24	
			Base 103.992752	1,570,290.56	104.500000	1,577,950.00	7,659.44	0.22	
09630GAU7	BLUEMOUNTAIN CLO LTD BLUEM 2019 26A D1R 144A				3.754000	20 Oct 2034			
		580,000.000	Local 100.000000	580,000.00	99.504200	577,124.36	-2,875.64	0.09	
Original Face:		580,000.000	Base 100.000000	580,000.00	99.504200	577,124.36	-2,875.64	0.08	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		320,000.000	Local 134.578463	430,651.08	115.419053	369,340.97	-61,310.11	0.06	
			Base 134.578463	430,651.08	115.419053	369,340.97	-61,310.11	0.05	

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097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	1,510,000.000	Local		115.980272	1,751,302.11	115.397551	1,742,503.02	-8,799.09	0.27
		Base		115.980272	1,751,302.11	115.397551	1,742,503.02	-8,799.09	0.25
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	500,000.000	Local		108.298354	541,491.77	106.658311	533,291.56	-8,200.21	0.08
		Base		108.298354	541,491.77	106.658311	533,291.56	-8,200.21	0.08
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
	910,000.000	Local		100.000000	910,000.00	94.648814	861,304.21	-48,695.79	0.13
		Base		100.000000	910,000.00	94.648814	861,304.21	-48,695.79	0.12
103557AC8	BOYNE USA INC SR UNSECURED 144A 05/29 4.75					4.750000	15 May 2029		
	1,200,000.000	Local		101.184287	1,214,211.44	96.000000	1,152,000.00	-62,211.44	0.18
		Base		101.184287	1,214,211.44	96.000000	1,152,000.00	-62,211.44	0.16
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
	770,000.000	Local		98.832003	761,006.42	98.670000	759,759.00	-1,247.42	0.12
		Base		98.832003	761,006.42	98.670000	759,759.00	-1,247.42	0.11
10568PAA5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 R1 A 144A					3.125000	29 Jan 2070		
	1,291,825.990	Local		100.000000	1,291,825.99	94.626980	1,222,415.92	-69,410.07	0.19
	Original Face: 1,300,000.000	Base		100.000000	1,291,825.99	94.626980	1,222,415.92	-69,410.07	0.17
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	2,060,000.000	Local		92.164571	1,898,590.16	89.096000	1,835,377.60	-63,212.56	0.28
		Base		92.164571	1,898,590.16	89.096000	1,835,377.60	-63,212.56	0.26
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025		
	1,974,613.390	Local		99.788985	1,970,446.65	98.593800	1,946,846.38	-23,600.27	0.30
		Base		99.788985	1,970,446.65	98.593800	1,946,846.38	-23,600.27	0.28
11565HAB2	BROWN GROUP HOLDING, LLC TERM LOAN B						07 Jun 2028		
	1,449,835.580	Local		99.327829	1,440,090.21	98.125000	1,422,651.16	-17,439.05	0.22
		Base		99.327829	1,440,090.21	98.125000	1,422,651.16	-17,439.05	0.20
11778EAA4	B3 SA BRASIL BOLSA BALCA SR UNSECURED 144A 09/31 4.125					4.125000	20 Sep 2031		
	1,200,000.000	Local		100.000000	1,200,000.00	89.626000	1,075,512.00	-124,488.00	0.17
		Base		100.000000	1,200,000.00	89.626000	1,075,512.00	-124,488.00	0.15

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12008RAP2	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25					4.250000	01 Feb 2032		
	580,000.000	Local	93.390231	541,663.34	93.125000	540,125.00	-1,538.34	0.08	
		Base	93.390231	541,663.34	93.125000	540,125.00	-1,538.34	0.08	
12433EAL5	BX TRUST BX 2022 LBA6 D 144A					2.301160	15 Jan 2039		
	1,300,000.000	Local	100.000000	1,300,000.00	98.177310	1,276,305.03	-23,694.97	0.20	
Original Face:	1,300,000.000	Base	100.000000	1,300,000.00	98.177310	1,276,305.03	-23,694.97	0.18	
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.548750	11 Mar 2044		
	430,000.000	Local	99.917972	429,647.28	89.744270	385,900.36	-43,746.92	0.06	
Original Face:	430,000.000	Base	99.917972	429,647.28	89.744270	385,900.36	-43,746.92	0.05	
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A					1.064480	15 Feb 2038		
	1,070,000.000	Local	100.000000	1,070,000.00	99.419330	1,063,786.83	-6,213.17	0.16	
Original Face:	1,070,000.000	Base	100.000000	1,070,000.00	99.419330	1,063,786.83	-6,213.17	0.15	
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25					4.250000	01 Feb 2031		
	1,120,000.000	Local	101.382878	1,135,488.23	90.750000	1,016,400.00	-119,088.23	0.16	
		Base	101.382878	1,135,488.23	90.750000	1,016,400.00	-119,088.23	0.14	
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032		
	2,110,000.000	Local	101.689267	2,145,643.54	91.620000	1,933,182.00	-212,461.54	0.30	
		Base	101.689267	2,145,643.54	91.620000	1,933,182.00	-212,461.54	0.27	
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		
	91,671.550	Local	100.325172	91,969.64	98.083300	89,914.48	-2,055.16	0.01	
		Base	100.325172	91,969.64	98.083300	89,914.48	-2,055.16	0.01	
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875					6.875000	15 Apr 2029		
	340,000.000	Local	100.153347	340,521.38	98.250000	334,050.00	-6,471.38	0.05	
		Base	100.153347	340,521.38	98.250000	334,050.00	-6,471.38	0.05	
12543DBL3	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125					6.125000	01 Apr 2030		
	1,960,000.000	Local	99.304702	1,946,372.16	93.047000	1,823,721.20	-122,650.96	0.28	
		Base	99.304702	1,946,372.16	93.047000	1,823,721.20	-122,650.96	0.26	
12546DAL1	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO D 144A					2.646570	15 Nov 2036		
	870,000.000	Local	100.174895	871,521.59	99.375360	864,565.63	-6,955.96	0.13	
Original Face:	870,000.000	Base	100.174895	871,521.59	99.375360	864,565.63	-6,955.96	0.12	

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FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
12547DAG1	CIFC FUNDING LTD CIFC 2021 4A D 144A				3.141290	15 Jul 2033			
		690,000.000	Local	100.000000	690,000.00	99.569700	687,030.93	-2,969.07	0.11
Original Face:		690,000.000	Base	100.000000	690,000.00	99.569700	687,030.93	-2,969.07	0.10
12565KAF4	CLI FUNDING LLC CLIF 2022 1A B1 144A				3.120000	18 Jan 2047			
		842,914.680	Local	99.976132	842,713.49	94.050140	792,762.44	-49,951.05	0.12
Original Face:		860,000.000	Base	99.976132	842,713.49	94.050140	792,762.44	-49,951.05	0.11
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.443646	10 Dec 2047			
		280,000.000	Local	98.190061	274,932.17	97.379190	272,661.73	-2,270.44	0.04
Original Face:		280,000.000	Base	98.190061	274,932.17	97.379190	272,661.73	-2,270.44	0.04
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.700000	01 May 2034			
		1,640,000.000	Local	105.804765	1,735,198.15	102.316000	1,677,982.40	-57,215.75	0.26
			Base	105.804765	1,735,198.15	102.316000	1,677,982.40	-57,215.75	0.24
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5				6.500000	01 Feb 2029			
		1,360,000.000	Local	100.398294	1,365,416.80	101.150750	1,375,650.20	10,233.40	0.21
			Base	100.398294	1,365,416.80	101.150750	1,375,650.20	10,233.40	0.19
126307BA4	CSC HOLDINGS LLC SR UNSECURED 144A 01/30 5.75				5.750000	15 Jan 2030			
		290,000.000	Local	89.852362	260,571.85	89.671250	260,046.63	-525.22	0.04
			Base	89.852362	260,571.85	89.671250	260,046.63	-525.22	0.04
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5				4.500000	15 Nov 2031			
		290,000.000	Local	100.000000	290,000.00	89.500000	259,550.00	-30,450.00	0.04
			Base	100.000000	290,000.00	89.500000	259,550.00	-30,450.00	0.04
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.560574	15 Nov 2048			
		1,000,000.000	Local	99.976066	999,760.66	97.930050	979,300.50	-20,460.16	0.15
Original Face:		1,000,000.000	Base	99.976066	999,760.66	97.930050	979,300.50	-20,460.16	0.14
126390AA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC A 144A				3.397000	15 Dec 2035			
		1,160,000.000	Local	100.000000	1,160,000.00	99.584270	1,155,177.53	-4,822.47	0.18
Original Face:		1,160,000.000	Base	100.000000	1,160,000.00	99.584270	1,155,177.53	-4,822.47	0.16
126390AG8	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A				5.397000	15 Dec 2035			
		1,380,000.000	Local	100.000000	1,380,000.00	100.675700	1,389,324.66	9,324.66	0.22
Original Face:		1,380,000.000	Base	100.000000	1,380,000.00	100.675700	1,389,324.66	9,324.66	0.20

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12656AAC3	CNT HOLDINGS I CORP 2020 TERM LOAN					08 Nov 2027		
		883,325.000	Local 99.586957	879,676.49	99.325000	877,362.56	-2,313.93	0.14
			Base 99.586957	879,676.49	99.325000	877,362.56	-2,313.93	0.12
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A				2.000000	25 Oct 2060		
		261,937.640	Local 102.143243	267,551.60	94.781900	248,269.47	-19,282.13	0.04
Original Face:		310,000.000	Base 102.143243	267,551.60	94.781900	248,269.47	-19,282.13	0.04
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A				1.991430	25 Jul 2047		
		350,032.260	Local 100.000000	350,032.26	98.208900	343,762.83	-6,269.43	0.05
Original Face:		520,000.000	Base 100.000000	350,032.26	98.208900	343,762.83	-6,269.43	0.05
12658HAG7	CP ATLAS BUYER INC 2021 TERM LOAN B					23 Nov 2027		
		495,065.460	Local 99.149876	490,856.79	97.093800	480,677.87	-10,178.92	0.07
			Base 99.149876	490,856.79	97.093800	480,677.87	-10,178.92	0.07
12658UAB9	CTC HOLDINGS LP TERM LOAN B					15 Feb 2029		
		1,060,000.000	Local 98.515727	1,044,266.71	97.750000	1,036,150.00	-8,116.71	0.16
			Base 98.515727	1,044,266.71	97.750000	1,036,150.00	-8,116.71	0.15
12662GAD0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A2 144A				3.559300	27 Dec 2060		
		910,000.000	Local 99.999980	909,999.82	93.545710	851,265.96	-58,733.86	0.13
Original Face:		910,000.000	Base 99.999980	909,999.82	93.545710	851,265.96	-58,733.86	0.12
12662QAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A				1.756000	25 Oct 2066		
		248,902.480	Local 99.998927	248,899.81	94.789650	235,933.79	-12,966.02	0.04
Original Face:		290,000.000	Base 99.998927	248,899.81	94.789650	235,933.79	-12,966.02	0.03
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				0.516570	15 Apr 2037		
		71,652.530	Local 91.096923	65,273.25	94.329640	67,589.57	2,316.32	0.01
Original Face:		2,630,000.000	Base 91.096923	65,273.25	94.329640	67,589.57	2,316.32	0.01
12670UAE7	CWGS GROUP, LLC 2021 TERM LOAN B					03 Jun 2028		
		756,180.900	Local 98.614690	745,705.45	95.950000	725,555.57	-20,149.88	0.11
			Base 98.614690	745,705.45	95.950000	725,555.57	-20,149.88	0.10
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9				3.900000	15 May 2027		
		310,000.000	Local 95.440448	295,865.39	100.873252	312,707.08	16,841.69	0.05
			Base 95.440448	295,865.39	100.873252	312,707.08	16,841.69	0.04

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12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024		
		1,056,479.650	Local 95.897072	1,013,133.05	99.390600	1,050,041.46	36,908.41	0.16
			Base 95.897072	1,013,133.05	99.390600	1,050,041.46	36,908.41	0.15
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN					21 Jul 2025		
		1,970,872.010	Local 99.907004	1,969,039.17	99.333300	1,957,732.21	-11,306.96	0.30
			Base 99.907004	1,969,039.17	99.333300	1,957,732.21	-11,306.96	0.28
128195AN4	CALATLANTIC GROUP COMPANY GUAR 06/26 5.25				5.250000	01 Jun 2026		
		100,000.000	Local 97.752680	97,752.68	102.647459	102,647.46	4,894.78	0.02
			Base 97.752680	97,752.68	102.647459	102,647.46	4,894.78	0.01
13782CAA8	CANO HEALTH LLC COMPANY GUAR 144A 10/28 6.25				6.250000	01 Oct 2028		
		210,000.000	Local 97.059829	203,825.64	96.000000	201,600.00	-2,225.64	0.03
			Base 97.059829	203,825.64	96.000000	201,600.00	-2,225.64	0.03
13876GAQ1	CANYON CAPITAL CLO LTD CANYC 2017 1A DR 144A				3.241290	15 Jul 2030		
		1,270,000.000	Local 100.000000	1,270,000.00	99.667100	1,265,772.17	-4,227.83	0.20
Original Face:		1,270,000.000	Base 100.000000	1,270,000.00	99.667100	1,265,772.17	-4,227.83	0.18
14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B					12 Nov 2027		
		745,119.380	Local 98.784830	736,064.91	99.660000	742,585.97	6,521.06	0.12
			Base 98.784830	736,064.91	99.660000	742,585.97	6,521.06	0.11
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A				1.556430	15 May 2031		
		660,375.830	Local 99.305241	655,787.81	99.400900	656,419.52	631.71	0.10
Original Face:		670,000.000	Base 99.305241	655,787.81	99.400900	656,419.52	631.71	0.09
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A				1.841290	15 Oct 2031		
		400,000.000	Local 99.482445	397,929.78	99.570100	398,280.40	350.62	0.06
Original Face:		400,000.000	Base 99.482445	397,929.78	99.570100	398,280.40	350.62	0.06
143658BJ0	CARNIVAL CORP SECURED 144A 08/27 9.875				9.875000	01 Aug 2027		
		1,570,000.000	Local 112.306155	1,763,206.64	110.532000	1,735,352.40	-27,854.24	0.27
			Base 112.306155	1,763,206.64	110.532000	1,735,352.40	-27,854.24	0.25
143905AP2	CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25				4.250000	15 May 2029		
		1,220,000.000	Local 100.096096	1,221,172.37	93.400000	1,139,480.00	-81,692.37	0.18
			Base 100.096096	1,221,172.37	93.400000	1,139,480.00	-81,692.37	0.16

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14445LAA5	CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875					7.875000	15 Oct 2029		
	420,000.000	Local		100.000000	420,000.00	92.303000	387,672.60	-32,327.40	0.06
		Base		100.000000	420,000.00	92.303000	387,672.60	-32,327.40	0.05
14574XAF1	CARROLS RESTAURANT GROUP COMPANY GUAR 144A 07/29 5.875					5.875000	01 Jul 2029		
	880,000.000	Local		99.397643	874,699.26	81.500000	717,200.00	-157,499.26	0.11
		Base		99.397643	874,699.26	81.500000	717,200.00	-157,499.26	0.10
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A					3.693000	25 Feb 2046		
	390,000.000	Local		101.912628	397,459.25	93.620080	365,118.31	-32,340.94	0.06
Original Face:	390,000.000	Base		101.912628	397,459.25	93.620080	365,118.31	-32,340.94	0.05
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B						29 Jan 2027		
	295,625.000	Local		100.000000	295,625.00	96.520800	285,339.62	-10,285.38	0.04
		Base		100.000000	295,625.00	96.520800	285,339.62	-10,285.38	0.04
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A					1.954000	20 Apr 2029		
	950,000.000	Local		99.964448	949,662.26	98.995900	940,461.05	-9,201.21	0.15
Original Face:	950,000.000	Base		99.964448	949,662.26	98.995900	940,461.05	-9,201.21	0.13
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	40,000.000	Local		102.955075	41,182.03	100.375000	40,150.00	-1,032.03	0.01
		Base		102.955075	41,182.03	100.375000	40,150.00	-1,032.03	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	860,000.000	Local		120.456029	1,035,921.85	106.266535	913,892.20	-122,029.65	0.14
		Base		120.456029	1,035,921.85	106.266535	913,892.20	-122,029.65	0.13
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	700,000.000	Local		124.209187	869,464.31	99.272027	694,904.19	-174,560.12	0.11
		Base		124.209187	869,464.31	99.272027	694,904.19	-174,560.12	0.10
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	50,000.000	Local		97.976520	48,988.26	82.754352	41,377.18	-7,611.08	0.01
		Base		97.976520	48,988.26	82.754352	41,377.18	-7,611.08	0.01
163092AF6	CHEGG INC SR UNSECURED 09/26 0.00000					0.010000	01 Sep 2026		
	420,000.000	Local		83.172510	349,324.54	81.700000	343,140.00	-6,184.54	0.05
		Base		83.172510	349,324.54	81.700000	343,140.00	-6,184.54	0.05

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172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN					31 Mar 2025		
		176,769.220	Local 94.039749	166,233.33	96.964300	171,403.04	5,169.71	0.03
			Base 94.039749	166,233.33	96.964300	171,403.04	5,169.71	0.02
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B					02 Feb 2028		
		1,500,732.060	Local 99.716521	1,496,477.80	99.321400	1,490,548.09	-5,929.71	0.23
			Base 99.716521	1,496,477.80	99.321400	1,490,548.09	-5,929.71	0.21
17776EAB1	CITY BREWING COMPANY, LLC CLOSING DATE TERM LOAN					05 Apr 2028		
		517,400.000	Local 99.560423	515,125.63	91.000000	470,834.00	-44,291.63	0.07
			Base 99.560423	515,125.63	91.000000	470,834.00	-44,291.63	0.07
18064PAD1	CLARIV SCI HLD CORP COMPANY GUAR 144A 07/29 4.875				4.875000	01 Jul 2029		
		500,000.000	Local 100.554220	502,771.10	94.081000	470,405.00	-32,366.10	0.07
			Base 100.554220	502,771.10	94.081000	470,405.00	-32,366.10	0.07
18453HAD8	CLEAR CHANNEL OUTDOOR HO COMPANY GUAR 144A 06/29 7.5				7.500000	01 Jun 2029		
		1,420,000.000	Local 100.000000	1,420,000.00	100.070000	1,420,994.00	994.00	0.22
			Base 100.000000	1,420,000.00	100.070000	1,420,994.00	994.00	0.20
18948TAB9	CLUBCORP HLDGS INC TERM LOAN B					18 Sep 2024		
		1,135,142.100	Local 95.559388	1,084,734.84	94.640600	1,074,305.29	-10,429.55	0.17
			Base 95.559388	1,084,734.84	94.640600	1,074,305.29	-10,429.55	0.15
19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.625				3.625000	01 Oct 2031		
		810,000.000	Local 100.000000	810,000.00	85.250000	690,525.00	-119,475.00	0.11
			Base 100.000000	810,000.00	85.250000	690,525.00	-119,475.00	0.10
19416MAB5	COLGATE ENERGY P SR UNSECURED 144A 07/29 5.875				5.875000	01 Jul 2029		
		2,050,000.000	Local 101.290244	2,076,450.01	103.381000	2,119,310.50	42,860.49	0.33
			Base 101.290244	2,076,450.01	103.381000	2,119,310.50	42,860.49	0.30
19933MAP8	COLUMBUS MCKINNON CORPORATION 2021 TERM LOAN B					14 May 2028		
		493,914.670	Local 100.122343	494,518.94	98.250000	485,271.16	-9,247.78	0.08
			Base 100.122343	494,518.94	98.250000	485,271.16	-9,247.78	0.07
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026		
		760,500.000	Local 99.397329	755,916.69	97.343800	740,299.60	-15,617.09	0.11
			Base 99.397329	755,916.69	97.343800	740,299.60	-15,617.09	0.10

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20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25				8.250000	01 Mar 2027		
		980,000.000	Local 102.332737	1,002,860.82	97.400000	954,520.00	-48,340.82	0.15
			Base 102.332737	1,002,860.82	97.400000	954,520.00	-48,340.82	0.13
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A				2.856570	25 Apr 2031		
		75,919.900	Local 100.000000	75,919.90	100.000010	75,919.90	0.00	0.01
Original Face:		570,000.000	Base 100.000000	75,919.90	100.000010	75,919.90	0.00	0.01
20754AAA1	FANNIE MAE CAS CAS 2021 R03 1M1 144A				0.949000	25 Dec 2041		
		1,135,178.340	Local 99.984574	1,135,003.23	98.736880	1,120,839.68	-14,163.55	0.17
Original Face:		1,300,000.000	Base 99.984574	1,135,003.23	98.736880	1,120,839.68	-14,163.55	0.16
20754AAF0	FANNIE MAE CAS CAS 2021 R03 1B1 144A				2.849000	25 Dec 2041		
		1,170,000.000	Local 100.000000	1,170,000.00	90.531360	1,059,216.91	-110,783.09	0.16
Original Face:		1,170,000.000	Base 100.000000	1,170,000.00	90.531360	1,059,216.91	-110,783.09	0.15
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A				2.506570	25 Jan 2040		
		407,493.530	Local 100.404475	409,141.74	99.879890	407,004.09	-2,137.65	0.06
Original Face:		1,010,000.000	Base 100.404475	409,141.74	99.879890	407,004.09	-2,137.65	0.06
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75				5.750000	15 Jan 2031		
		800,000.000	Local 119.834113	958,672.90	109.380000	875,040.00	-83,632.90	0.14
			Base 119.834113	958,672.90	109.380000	875,040.00	-83,632.90	0.12
21871NAB7	CORECIVIC INC COMPANY GUAR 04/26 8.25				8.250000	15 Apr 2026		
		1,810,000.000	Local 100.527271	1,819,543.61	103.780000	1,878,418.00	58,874.39	0.29
			Base 100.527271	1,819,543.61	103.780000	1,878,418.00	58,874.39	0.27
21871QAF1	CORECIVIC INC 2019 TERM LOAN					18 Dec 2024		
		0.000	Local 0.000000	-25.85	0.000000	0.00	25.85	0.00
			Base 0.000000	-25.85	0.000000	0.00	25.85	0.00
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049		
		670,000.000	Local 112.428849	753,273.29	111.192000	744,986.40	-8,286.89	0.12
			Base 112.428849	753,273.29	111.192000	744,986.40	-8,286.89	0.11
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	101.525000	213,202.50	3,202.50	0.03
			Base 100.000000	210,000.00	101.525000	213,202.50	3,202.50	0.03

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



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225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	101.125000	202,250.00	2,250.00	0.03
		Base		100.000000	200,000.00	101.125000	202,250.00	2,250.00	0.03
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	200,000.000	Local		105.013670	210,027.34	98.707000	197,414.00	-12,613.34	0.03
		Base		105.013670	210,027.34	98.707000	197,414.00	-12,613.34	0.03
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	500,000.000	Local		97.070336	485,351.68	96.000000	480,000.00	-5,351.68	0.07
		Base		97.070336	485,351.68	96.000000	480,000.00	-5,351.68	0.07
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	1,280,000.000	Local		105.895497	1,355,462.36	107.996000	1,382,348.80	26,886.44	0.21
		Base		105.895497	1,355,462.36	107.996000	1,382,348.80	26,886.44	0.20
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	1,973,149.380	Local		99.881994	1,970,820.94	99.196400	1,957,293.15	-13,527.79	0.30
		Base		99.881994	1,970,820.94	99.196400	1,957,293.15	-13,527.79	0.28
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
	1,346,149.360	Local		99.646778	1,341,394.46	99.450000	1,338,745.54	-2,648.92	0.21
		Base		99.646778	1,341,394.46	99.450000	1,338,745.54	-2,648.92	0.19
24440EAG2	DEERFIELD DAKOTA HOLDING LLC 2021 USD 2ND LIEN TERM LOAN						07 Apr 2028		
	390,000.000	Local		98.792559	385,290.98	99.750000	389,025.00	3,734.02	0.06
		Base		98.792559	385,290.98	99.750000	389,025.00	3,734.02	0.06
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	2,110,000.000	Local		110.523536	2,332,046.61	107.490448	2,268,048.45	-63,998.16	0.35
		Base		110.523536	2,332,046.61	107.490448	2,268,048.45	-63,998.16	0.32
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	880,000.000	Local		99.174294	872,733.79	103.125000	907,500.00	34,766.21	0.14
		Base		99.174294	872,733.79	103.125000	907,500.00	34,766.21	0.13
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 2027		
	0.010	Local		33,500.000000	3.35	98.232100	0.01	-3.34	0.00
		Base		33,500.000000	3.35	98.232100	0.01	-3.34	0.00

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25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	10,000.000	Local		101.095300	10,109.53	115.501341	11,550.13	1,440.60	0.00
		Base		101.095300	10,109.53	115.501341	11,550.13	1,440.60	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	530,000.000	Local		113.805315	603,168.17	108.982551	577,607.52	-25,560.65	0.09
		Base		113.805315	603,168.17	108.982551	577,607.52	-25,560.65	0.08
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	39,000.000	Local		104.333026	40,689.88	103.713940	40,448.44	-241.44	0.01
		Base		104.333026	40,689.88	103.713940	40,448.44	-241.44	0.01
25211AAL3	DEWOLF PARK CLO, LTD DWOLF 2017 1A DR 144A					3.091290	15 Oct 2030		
	1,270,000.000	Local		100.000000	1,270,000.00	97.949900	1,243,963.73	-26,036.27	0.19
Original Face:	1,270,000.000	Base		100.000000	1,270,000.00	97.949900	1,243,963.73	-26,036.27	0.18
25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875					5.875000	15 Aug 2027		
	1,540,000.000	Local		100.492081	1,547,578.04	98.430000	1,515,822.00	-31,756.04	0.23
		Base		100.492081	1,547,578.04	98.430000	1,515,822.00	-31,756.04	0.21
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
	1,120,000.000	Local		94.777821	1,061,511.60	89.950000	1,007,440.00	-54,071.60	0.16
		Base		94.777821	1,061,511.60	89.950000	1,007,440.00	-54,071.60	0.14
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	270,000.000	Local		92.995926	251,089.00	99.185500	267,800.85	16,711.85	0.04
		Base		92.995926	251,089.00	99.185500	267,800.85	16,711.85	0.04
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029		
	1,650,000.000	Local		97.946136	1,616,111.24	85.159000	1,405,123.50	-210,987.74	0.22
		Base		97.946136	1,616,111.24	85.159000	1,405,123.50	-210,987.74	0.20
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
	820,000.000	Local		99.917927	819,327.00	94.625000	775,925.00	-43,402.00	0.12
		Base		99.917927	819,327.00	94.625000	775,925.00	-43,402.00	0.11
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75					9.750000	15 Jun 2025		
	790,000.000	Local		102.952661	813,326.02	105.250000	831,475.00	18,148.98	0.13
		Base		102.952661	813,326.02	105.250000	831,475.00	18,148.98	0.12

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25714PEN4	DOMINICAN REPUBLIC SR UNSECURED 144A 02/33 6					6.000000	22 Feb 2033		
	840,000.000	Local		100.000000	840,000.00	97.601000	819,848.40	-20,151.60	0.13
		Base		100.000000	840,000.00	97.601000	819,848.40	-20,151.60	0.12
25714PEP9	DOMINICAN REPUBLIC SR UNSECURED 144A 02/29 5.5					5.500000	22 Feb 2029		
	800,000.000	Local		100.000000	800,000.00	99.101000	792,808.00	-7,192.00	0.12
		Base		100.000000	800,000.00	99.101000	792,808.00	-7,192.00	0.11
26142RAB0	DRAFTKINGS INC SR UNSECURED 03/28 0.00000						15 Mar 2028		
	2,130,000.000	Local		81.656217	1,739,277.43	71.850000	1,530,405.00	-208,872.43	0.24
		Base		81.656217	1,739,277.43	71.850000	1,530,405.00	-208,872.43	0.22
26252JBA5	DRYDEN SENIOR LOAN FUND DRSLF 2019 75A DR2 144A					3.341290	15 Apr 2034		
	1,100,000.000	Local		100.000000	1,100,000.00	99.512400	1,094,636.40	-5,363.60	0.17
Original Face:	1,100,000.000	Base		100.000000	1,100,000.00	99.512400	1,094,636.40	-5,363.60	0.15
26863LAJ3	ELP 2021 ELP ELP 2021 ELP D 144A					1.916400	15 Nov 2038		
	1,160,000.000	Local		99.617494	1,155,562.93	97.802930	1,134,513.99	-21,048.94	0.18
Original Face:	1,160,000.000	Base		99.617494	1,155,562.93	97.802930	1,134,513.99	-21,048.94	0.16
26884LAG4	EQT CORP SR UNSECURED 02/30 7.5					7.500000	01 Feb 2030		
	700,000.000	Local		126.205799	883,440.59	115.794000	810,558.00	-72,882.59	0.13
		Base		126.205799	883,440.59	115.794000	810,558.00	-72,882.59	0.11
26885BAF7	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6					6.000000	01 Jul 2025		
	190,000.000	Local		100.000000	190,000.00	101.352500	192,569.75	2,569.75	0.03
		Base		100.000000	190,000.00	101.352500	192,569.75	2,569.75	0.03
26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5					6.500000	01 Jul 2027		
	320,000.000	Local		105.647216	338,071.09	104.454000	334,252.80	-3,818.29	0.05
		Base		105.647216	338,071.09	104.454000	334,252.80	-3,818.29	0.05
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN						01 Oct 2026		
	150,000.000	Local		98.894600	148,341.90	90.000000	135,000.00	-13,341.90	0.02
		Base		98.894600	148,341.90	90.000000	135,000.00	-13,341.90	0.02
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					1.556570	25 May 2037		
	118,614.990	Local		100.429617	119,124.58	99.770000	118,342.18	-782.40	0.02
Original Face:	410,000.000	Base		100.429617	119,124.58	99.770000	118,342.18	-782.40	0.02

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29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047		
	1,130,000.000	Local	115.167326	1,301,390.78	107.913000	1,219,416.90	-81,973.88	0.19
		Base	115.167326	1,301,390.78	107.913000	1,219,416.90	-81,973.88	0.17
29210RAB1	EMPIRE TODAY LLC 2021 TERM LOAN B					03 Apr 2028		
	925,350.000	Local	99.133991	917,336.39	94.833300	877,539.94	-39,796.45	0.14
		Base	99.133991	917,336.39	94.833300	877,539.94	-39,796.45	0.12
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75				5.750000	30 Jan 2028		
	840,000.000	Local	102.990425	865,119.57	103.400000	868,560.00	3,440.43	0.13
		Base	102.990425	865,119.57	103.400000	868,560.00	3,440.43	0.12
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625				6.625000	15 Jul 2025		
	200,000.000	Local	100.299365	200,598.73	103.750000	207,500.00	6,901.27	0.03
		Base	100.299365	200,598.73	103.750000	207,500.00	6,901.27	0.03
29273DAB6	ENDO DAC/FIN LLC/FINCO SECURED 144A 07/27 9.5				9.500000	31 Jul 2027		
	400,000.000	Local	110.118268	440,473.07	87.750000	351,000.00	-89,473.07	0.05
		Base	110.118268	440,473.07	87.750000	351,000.00	-89,473.07	0.05
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				7.125000	31 Dec 2099		
	380,000.000	Local	100.000000	380,000.00	98.000000	372,400.00	-7,600.00	0.06
		Base	100.000000	380,000.00	98.000000	372,400.00	-7,600.00	0.05
29280BAA3	ENDO LUX FIN CO I SARL SR SECURED 144A 04/29 6.125				6.125000	01 Apr 2029		
	830,000.000	Local	100.103024	830,855.10	91.250000	757,375.00	-73,480.10	0.12
		Base	100.103024	830,855.10	91.250000	757,375.00	-73,480.10	0.11
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051		
	100,000.000	Local	107.731520	107,731.52	91.449000	91,449.00	-16,282.52	0.01
		Base	107.731520	107,731.52	91.449000	91,449.00	-16,282.52	0.01
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95				3.950000	31 Jan 2060		
	220,000.000	Local	101.989332	224,376.53	92.913114	204,408.85	-19,967.68	0.03
		Base	101.989332	224,376.53	92.913114	204,408.85	-19,967.68	0.03
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2					08 Mar 2024		
	216,150.000	Local	98.290803	212,455.57	101.000000	218,311.50	5,855.93	0.03
		Base	98.290803	212,455.57	101.000000	218,311.50	5,855.93	0.03

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30227FAA8	EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A					1.477000	15 Jul 2038		
	974,005.480	Local	100.061458	974,604.08	98.806900	962,384.62	-12,219.46	0.15	
Original Face:	980,000.000	Base	100.061458	974,604.08	98.806900	962,384.62	-12,219.46	0.14	
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
	598,711.880	Local	99.906873	598,154.32	98.625000	590,479.59	-7,674.73	0.09	
		Base	99.906873	598,154.32	98.625000	590,479.59	-7,674.73	0.08	
30257WAA4	FAGE INTL / FAGE USA COMPANY GUAR 144A 08/26 5.625					5.625000	15 Aug 2026		
	340,000.000	Local	100.961832	343,270.23	98.500000	334,900.00	-8,370.23	0.05	
		Base	100.961832	343,270.23	98.500000	334,900.00	-8,370.23	0.05	
30709UAB0	FANATICS HOLDINGS INC FANATICS HOLDINGS INC TERM LOA						24 Nov 2028		
	1,236,900.000	Local	99.520777	1,230,972.49	99.000000	1,224,531.00	-6,441.49	0.19	
		Base	99.520777	1,230,972.49	99.000000	1,224,531.00	-6,441.49	0.17	
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2					2.456570	25 Mar 2031		
	709,503.550	Local	100.000000	709,503.55	99.906200	708,838.04	-665.51	0.11	
Original Face:	1,310,000.000	Base	100.000000	709,503.55	99.906200	708,838.04	-665.51	0.10	
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2					4.856570	25 Jan 2024		
	118,087.610	Local	104.617089	123,539.82	103.430490	122,138.59	-1,401.23	0.02	
Original Face:	360,000.000	Base	104.617089	123,539.82	103.430490	122,138.59	-1,401.23	0.02	
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2					3.456570	25 Jul 2024		
	229,673.630	Local	102.756416	236,004.39	100.500790	230,823.81	-5,180.58	0.04	
Original Face:	710,000.000	Base	102.756416	236,004.39	100.500790	230,823.81	-5,180.58	0.03	
30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2					4.756570	25 Feb 2025		
	250,467.970	Local	96.441585	241,555.28	100.747730	252,340.79	10,785.51	0.04	
Original Face:	1,780,000.000	Base	96.441585	241,555.28	100.747730	252,340.79	10,785.51	0.04	
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2					6.456570	25 Sep 2028		
	251,021.150	Local	107.639456	270,197.80	105.413460	264,610.08	-5,587.72	0.04	
Original Face:	820,000.000	Base	107.639456	270,197.80	105.413460	264,610.08	-5,587.72	0.04	
30711XEP5	FANNIE MAE CAS CAS 2017 C01 1M2					4.006570	25 Jul 2029		
	462,798.020	Local	102.101256	472,522.59	101.795970	471,109.73	-1,412.86	0.07	
Original Face:	770,000.000	Base	102.101256	472,522.59	101.795970	471,109.73	-1,412.86	0.07	

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30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1					4.206570	25 Oct 2030		
	1,250,000.000	Local	100.000000		1,250,000.00	98.747810	1,234,347.63	-15,652.37	0.19
Original Face:	1,250,000.000	Base	100.000000		1,250,000.00	98.747810	1,234,347.63	-15,652.37	0.17
30711XJ70	FANNIE MAE CAS CAS 2018 C03 1M2					2.606570	25 Oct 2030		
	976,935.050	Local	98.673060		963,971.71	100.374540	980,594.06	16,622.35	0.15
Original Face:	1,440,000.000	Base	98.673060		963,971.71	100.374540	980,594.06	16,622.35	0.14
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.569999	15 Apr 2041		
	24,369.520	Local	15.716026		3,829.92	4.184140	1,019.65	-2,810.27	0.00
Original Face:	200,000.000	Base	15.716026		3,829.92	4.184140	1,019.65	-2,810.27	0.00
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					8.006570	25 Dec 2027		
	326,179.790	Local	99.956257		326,037.11	97.663770	318,559.48	-7,477.63	0.05
Original Face:	330,000.000	Base	99.956257		326,037.11	97.663770	318,559.48	-7,477.63	0.05
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					3.606570	25 Jul 2030		
	600,000.000	Local	100.000000		600,000.00	96.252600	577,515.60	-22,484.40	0.09
Original Face:	600,000.000	Base	100.000000		600,000.00	96.252600	577,515.60	-22,484.40	0.08
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.517086	25 Oct 2035		
	37,211.990	Local	1.631410		607.08	4.360910	1,622.78	1,015.70	0.00
Original Face:	1,400,000.000	Base	1.631410		607.08	4.360910	1,622.78	1,015.70	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.764557	25 Mar 2036		
	25,807.220	Local	18.110823		4,673.90	4.128080	1,065.34	-3,608.56	0.00
Original Face:	2,700,000.000	Base	18.107762		4,673.11	4.128080	1,065.34	-3,607.77	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.386622	25 Jul 2036		
	39,414.410	Local	0.000152		0.06	6.964480	2,745.01	2,744.95	0.00
Original Face:	1,400,000.000	Base	0.000152		0.06	6.964480	2,745.01	2,744.95	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					0.230403	25 Dec 2036		
	33,521.660	Local	0.000089		0.03	7.137330	2,392.55	2,392.52	0.00
Original Face:	1,700,000.000	Base	0.000089		0.03	7.137330	2,392.55	2,392.52	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					0.230403	25 Dec 2036		
	34,735.890	Local	0.000144		0.05	4.735820	1,645.03	1,644.98	0.00
Original Face:	1,600,000.000	Base	0.000144		0.05	4.735820	1,645.03	1,644.98	0.00

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STATE STREET

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31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
	10,852.970	Local		1.676223	181.92	0.621200	67.42	-114.50	0.00
Original Face:	425,601.240	Base		1.676223	181.92	0.621200	67.42	-114.50	0.00
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68					2.680000	01 Jan 2035		
	100,000.000	Local		101.382430	101,382.43	95.543625	95,543.63	-5,838.80	0.01
Original Face:	100,000.000	Base		101.382430	101,382.43	95.543625	95,543.63	-5,838.80	0.01
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE					2.790000	01 Jan 2035		
	237,548.090	Local		102.511070	243,513.09	96.941954	230,283.76	-13,229.33	0.04
Original Face:	240,000.000	Base		102.511070	243,513.09	96.941954	230,283.76	-13,229.33	0.03
31556TAA7	FERTITTA ENTERTAINMENT SR SECURED 144A 01/29 4.625					4.625000	15 Jan 2029		
	240,000.000	Local		100.000000	240,000.00	94.346000	226,430.40	-13,569.60	0.04
		Base		100.000000	240,000.00	94.346000	226,430.40	-13,569.60	0.03
31556TAC3	FERTITTA ENTERTAINMENT COMPANY GUAR 144A 01/30 6.75					6.750000	15 Jan 2030		
	290,000.000	Local		100.000000	290,000.00	91.998500	266,795.65	-23,204.35	0.04
		Base		100.000000	290,000.00	91.998500	266,795.65	-23,204.35	0.04
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A					3.001000	25 Jan 2067		
	1,300,000.000	Local		99.997182	1,299,963.37	92.408530	1,201,310.89	-98,652.48	0.19
Original Face:	1,300,000.000	Base		99.997182	1,299,963.37	92.408530	1,201,310.89	-98,652.48	0.17
31935HAD9	FIRST BRANDS 2021 TERM LOAN						30 Mar 2027		
	495,003.140	Local		99.146535	490,778.46	99.100000	490,548.11	-230.35	0.08
		Base		99.146535	490,778.46	99.100000	490,548.11	-230.35	0.07
31935HAF4	FIRST BRANDS GROUP, LLC 2021 2ND LIEN TERM LOAN						30 Mar 2028		
	290,000.000	Local		98.151041	284,638.02	99.500000	288,550.00	3,911.98	0.04
		Base		98.151041	284,638.02	99.500000	288,550.00	3,911.98	0.04
31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625					5.625000	01 Jan 2030		
	590,000.000	Local		100.000000	590,000.00	96.330000	568,347.00	-21,653.00	0.09
		Base		100.000000	590,000.00	96.330000	568,347.00	-21,653.00	0.08
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					1.326570	25 Sep 2034		
	72,556.310	Local		98.918151	71,771.36	99.839920	72,440.16	668.80	0.01
Original Face:	1,029,400.000	Base		98.918151	71,771.36	99.839920	72,440.16	668.80	0.01

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335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027			
	2,330,000.000	Local	105.096057	2,448,738.12	104.750000	2,440,675.00	-8,063.12	0.38	
		Base	105.096057	2,448,738.12	104.750000	2,440,675.00	-8,063.12	0.35	
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875				7.875000	15 Nov 2025			
	1,420,000.000	Local	103.182010	1,465,184.54	102.330000	1,453,086.00	-12,098.54	0.23	
		Base	103.182010	1,465,184.54	102.330000	1,453,086.00	-12,098.54	0.21	
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024			
	2,300,408.740	Local	99.723628	2,294,051.05	98.375000	2,263,027.10	-31,023.95	0.35	
		Base	99.723628	2,294,051.05	98.375000	2,263,027.10	-31,023.95	0.32	
34416DAU2	FOCUS FINANCIAL PARTNERS, LLC 2021 TERM LOAN B4					30 Jun 2028			
	705,006.110	Local	99.447359	701,109.96	98.479200	694,284.38	-6,825.58	0.11	
		Base	99.447359	701,109.96	98.479200	694,284.38	-6,825.58	0.10	
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25				3.250000	12 Feb 2032			
	2,050,000.000	Local	101.326498	2,077,193.21	89.164000	1,827,862.00	-249,331.21	0.28	
		Base	101.326498	2,077,193.21	89.164000	1,827,862.00	-249,331.21	0.26	
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4				4.000000	13 Nov 2030			
	400,000.000	Local	104.787310	419,149.24	94.220000	376,880.00	-42,269.24	0.06	
		Base	104.787310	419,149.24	94.220000	376,880.00	-42,269.24	0.05	
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625				3.625000	17 Jun 2031			
	1,940,000.000	Local	101.593191	1,970,907.91	90.653000	1,758,668.20	-212,239.71	0.27	
		Base	101.593191	1,970,907.91	90.653000	1,758,668.20	-212,239.71	0.25	
345397C27	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95				4.950000	28 May 2027			
	570,000.000	Local	100.143284	570,816.72	101.803000	580,277.10	9,460.38	0.09	
		Base	100.143284	570,816.72	101.803000	580,277.10	9,460.38	0.08	
345397YT4	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815				3.815000	02 Nov 2027			
	400,000.000	Local	96.561068	386,244.27	94.951500	379,806.00	-6,438.27	0.06	
		Base	96.561068	386,244.27	94.951500	379,806.00	-6,438.27	0.05	
34963DAS4	FORTRESS CREDIT BSL LIMITED FCBSL 2021 4A D 144A				3.785670	15 Oct 2034			
	750,000.000	Local	100.000000	750,000.00	97.184200	728,881.50	-21,118.50	0.11	
Original Face:	750,000.000	Base	100.000000	750,000.00	97.184200	728,881.50	-21,118.50	0.10	

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35040UAC5	FOUNDATION FINANCE TRUST FFIN 2017 1A C 144A				5.400000	15 Jul 2033		
		1,400,000.000	Local 108.297206	1,516,160.88	101.758760	1,424,622.64	-91,538.24	0.22
Original Face:		1,400,000.000	Base 108.297206	1,516,160.88	101.758760	1,424,622.64	-91,538.24	0.20
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A				4.500000	25 Feb 2059		
		1,220,000.000	Local 100.350137	1,224,271.67	95.390210	1,163,760.56	-60,511.11	0.18
Original Face:		1,220,000.000	Base 100.350137	1,224,271.67	95.390210	1,163,760.56	-60,511.11	0.16
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A				2.348670	25 Aug 2033		
		670,000.000	Local 102.025518	683,570.97	98.575400	660,455.18	-23,115.79	0.10
Original Face:		670,000.000	Base 102.025518	683,570.97	98.575400	660,455.18	-23,115.79	0.09
35564KDX4	FREDDIE MAC STACR STACR 2021 DNA2 B1 144A				3.448670	25 Aug 2033		
		1,130,000.000	Local 101.820881	1,150,575.96	93.112120	1,052,166.96	-98,409.00	0.16
Original Face:		1,130,000.000	Base 101.820881	1,150,575.96	93.112120	1,052,166.96	-98,409.00	0.15
35564KJA8	FREDDIE MAC STACR STACR 2021 DNA5 B1 144A				3.098670	25 Jan 2034		
		1,140,000.000	Local 100.000000	1,140,000.00	93.230010	1,062,822.11	-77,177.89	0.16
Original Face:		1,140,000.000	Base 100.000000	1,140,000.00	93.230010	1,062,822.11	-77,177.89	0.15
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A				2.306570	25 Feb 2050		
		657,388.480	Local 100.837839	662,896.34	99.751460	655,754.61	-7,141.73	0.10
Original Face:		1,130,000.000	Base 100.837839	662,896.34	99.751460	655,754.61	-7,141.73	0.09
35565XAH3	FREDDIE MAC STACR STACR 2020 DNA4 M2 144A				4.206570	25 Aug 2050		
		38,239.910	Local 101.155416	38,681.74	100.118340	38,285.16	-396.58	0.01
Original Face:		270,000.000	Base 101.155416	38,681.74	100.118340	38,285.16	-396.58	0.01
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A				0.999000	25 Dec 2050		
		66,767.860	Local 100.000000	66,767.86	99.786280	66,625.16	-142.70	0.01
Original Face:		820,000.000	Base 100.000000	66,767.86	99.786280	66,625.16	-142.70	0.01
35632UAB1	FREEDOM ACQUIRER LLC TERM LOAN					30 Mar 2028		
		1,419,248.120	Local 100.000000	1,419,248.12	99.500000	1,412,151.88	-7,096.24	0.22
			Base 100.000000	1,419,248.12	99.500000	1,412,151.88	-7,096.24	0.20
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		1,300,000.000	Local 100.585792	1,307,615.30	112.010010	1,456,130.13	148,514.83	0.23
			Base 100.585792	1,307,615.30	112.010010	1,456,130.13	148,514.83	0.21

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36159RAG8	GEO GROUP INC/THE COMPANY GUAR 04/23 5.125					5.125000	01 Apr 2023		
	270,000.000	Local		97.454826	263,128.03	94.000000	253,800.00	-9,328.03	0.04
		Base		97.454826	263,128.03	94.000000	253,800.00	-9,328.03	0.04
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
	1,370,000.000	Local		85.621717	1,173,017.52	86.067000	1,179,117.90	6,100.38	0.18
		Base		85.621717	1,173,017.52	86.067000	1,179,117.90	6,100.38	0.17
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
	270,000.000	Local		95.593756	258,103.14	76.089500	205,441.65	-52,661.49	0.03
		Base		95.593756	258,103.14	76.089500	205,441.65	-52,661.49	0.03
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2					0.996570	25 Dec 2035		
	563,470.570	Local		95.715501	539,328.68	99.367990	559,909.38	20,580.70	0.09
	Original Face: 2,210,000.000	Base		95.715501	539,328.68	99.367990	559,909.38	20,580.70	0.08
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					3.992936	10 Oct 2049		
	430,000.000	Local		99.262779	426,829.95	96.567570	415,240.55	-11,589.40	0.06
	Original Face: 430,000.000	Base		99.262779	426,829.95	96.567570	415,240.55	-11,589.40	0.06
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					0.380570	26 Sep 2037		
	373,544.280	Local		98.194525	366,800.03	99.073930	370,085.00	3,284.97	0.06
	Original Face: 2,660,000.000	Base		98.194525	366,800.03	99.073930	370,085.00	3,284.97	0.05
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A					1.497000	15 Dec 2036		
	1,470,000.000	Local		100.000000	1,470,000.00	99.306610	1,459,807.17	-10,192.83	0.23
	Original Face: 1,470,000.000	Base		100.000000	1,470,000.00	99.306610	1,459,807.17	-10,192.83	0.21
36472TAA7	GANNETT CO INC SR SECURED 12/27 6					6.000000	01 Dec 2027		
	198,000.000	Local		95.780379	189,645.15	120.245313	238,085.72	48,440.57	0.04
		Base		95.780379	189,645.15	120.245313	238,085.72	48,440.57	0.03
36474GAA3	GANNETT HOLDINGS LLC SR SECURED 144A 11/26 6					6.000000	01 Nov 2026		
	840,000.000	Local		100.000000	840,000.00	96.750000	812,700.00	-27,300.00	0.13
		Base		100.000000	840,000.00	96.750000	812,700.00	-27,300.00	0.11
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125					8.125000	26 Mar 2032		
	1,230,000.000	Local		94.386890	1,160,958.75	72.000000	885,600.00	-275,358.75	0.14
	Original Face: 1,230,000.000	Base		94.386890	1,160,958.75	72.000000	885,600.00	-275,358.75	0.13

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37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN					29 Nov 2025			
		466,053.940	Local 98.720397	460,090.30	94.812500	441,877.39	-18,212.91		0.07
			Base 98.720397	460,090.30	94.812500	441,877.39	-18,212.91		0.06
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024			
		2,386,835.000	Local 95.114428	2,270,224.46	90.947000	2,170,754.83	-99,469.63		0.34
			Base 95.114428	2,270,224.46	90.947000	2,170,754.83	-99,469.63		0.31
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				1.120320	20 Nov 2042			
		31,830.950	Local 0.000283	0.09	2.333870	742.89	742.80		0.00
Original Face:		300,000.000	Base 0.000283	0.09	2.333870	742.89	742.80		0.00
38469EAD5	GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN					04 Aug 2027			
		360,815.800	Local 99.364837	358,524.03	98.071400	353,857.11	-4,666.92		0.05
			Base 99.364837	358,524.03	98.071400	353,857.11	-4,666.92		0.05
38741LAB3	GRANITE POINT MTGE TRST SR UNSECURED 144A 12/22 5.625				5.625000	01 Dec 2022			
		1,797,000.000	Local 100.061505	1,798,105.25	99.062500	1,780,153.13	-17,952.12		0.28
			Base 100.061505	1,798,105.25	99.062500	1,780,153.13	-17,952.12		0.25
38748YAA0	GRANITE US HOLDINGS CORP COMPANY GUAR 144A 10/27 11				11.000000	01 Oct 2027			
		1,380,000.000	Local 105.574454	1,456,927.47	105.500000	1,455,900.00	-1,027.47		0.23
			Base 105.574454	1,456,927.47	105.500000	1,455,900.00	-1,027.47		0.21
39355YAJ3	VT TOPCO, INC. 2021 INCREMENTAL TERM LOAN					01 Aug 2025			
		638,400.000	Local 99.574464	635,683.38	98.812500	630,819.00	-4,864.38		0.10
			Base 99.574464	635,683.38	98.812500	630,819.00	-4,864.38		0.09
39355YAK0	VT TOPCO, INC. 2021 DELAYED DRAW TERM LOAN					01 Aug 2025			
		41,428.580	Local 100.000000	41,428.58	98.812500	40,936.62	-491.96		0.01
			Base 100.000000	41,428.58	98.812500	40,936.62	-491.96		0.01
39808KAB3	GREYSTON SELECT FINANCIAL LLC TERM LOAN B					16 Jun 2028			
		812,430.760	Local 97.727005	793,964.25	98.750000	802,275.38	8,311.13		0.12
			Base 97.727005	793,964.25	98.750000	802,275.38	8,311.13		0.11
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027			
		351,711.200	Local 100.345192	352,925.28	98.013900	344,725.86	-8,199.42		0.05
			Base 100.345192	352,925.28	98.013900	344,725.86	-8,199.42		0.05

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40204BAA3	GUITAR CENTER INC SR SECURED 144A 01/26 8.5				8.500000	15 Jan 2026		
		1,930,000.000	Local 105.095221	2,028,337.77	102.031000	1,969,198.30	-59,139.47	0.31
			Base 105.095221	2,028,337.77	102.031000	1,969,198.30	-59,139.47	0.28
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875				3.875000	15 Dec 2028		
		1,000,000.000	Local 99.174847	991,748.47	93.626000	936,260.00	-55,488.47	0.15
			Base 99.174847	991,748.47	93.626000	936,260.00	-55,488.47	0.13
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
		1,300,000.000	Local 105.351122	1,369,564.58	107.983000	1,403,779.00	34,214.42	0.22
			Base 105.351122	1,369,564.58	107.983000	1,403,779.00	34,214.42	0.20
40441LAG1	HGI CRE CLO LTD HGI 2021 FL1 C 144A				2.130570	16 Jun 2036		
		450,000.000	Local 100.000000	450,000.00	98.653400	443,940.30	-6,059.70	0.07
Original Face:		450,000.000	Base 100.000000	450,000.00	98.653400	443,940.30	-6,059.70	0.06
40637HAD1	HALOZYME THERAPEUTICS IN SR UNSECURED 03/27 0.25				0.250000	01 Mar 2027		
		1,090,000.000	Local 89.707157	977,808.01	87.125000	949,662.50	-28,145.51	0.15
			Base 89.707157	977,808.01	87.125000	949,662.50	-28,145.51	0.13
41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75				5.750000	20 Jan 2026		
		540,000.000	Local 102.504702	553,525.39	100.057000	540,307.80	-13,217.59	0.08
			Base 102.504702	553,525.39	100.057000	540,307.80	-13,217.59	0.08
421300AL8	HAYWARD INDUSTRIES INC 2021 TERM LOAN					30 May 2028		
		1,012,350.000	Local 99.550548	1,007,799.97	98.687500	999,062.91	-8,737.06	0.15
			Base 99.550548	1,007,799.97	98.687500	999,062.91	-8,737.06	0.14
43300LAL4	HILTON USA TRUST HILT 2016 HHV D 144A				4.193500	05 Nov 2038		
		640,000.000	Local 106.372731	680,785.48	96.631960	618,444.54	-62,340.94	0.10
Original Face:		640,000.000	Base 106.372731	680,785.48	96.631960	618,444.54	-62,340.94	0.09
44055EAG6	HORNBLOWER SUB LLC 2020 REPRICED TERM LOAN B					27 Apr 2025		
		1,389,718.800	Local 95.210540	1,323,158.78	102.500000	1,424,461.77	101,302.99	0.22
			Base 95.210540	1,323,158.78	102.500000	1,424,461.77	101,302.99	0.20
442722AA2	HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 01/27 6.75				6.750000	15 Jan 2027		
		810,000.000	Local 100.702512	815,690.35	98.000000	793,800.00	-21,890.35	0.12
			Base 100.702512	815,690.35	98.000000	793,800.00	-21,890.35	0.11

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443628AH5	HUBBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125					6.125000	01 Apr 2029		
	950,000.000	Local		105.950405	1,006,528.85	103.000000	978,500.00	-28,028.85	0.15
		Base		105.950405	1,006,528.85	103.000000	978,500.00	-28,028.85	0.14
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN						20 Mar 2028		
	1,783,720.650	Local		99.086029	1,767,417.96	98.312500	1,753,620.36	-13,797.60	0.27
		Base		99.086029	1,767,417.96	98.312500	1,753,620.36	-13,797.60	0.25
44928XBJ2	ICG US CLO LTD ICG 2014 1A CR2 144A					3.884000	20 Oct 2034		
	980,000.000	Local		99.472879	974,834.21	100.133500	981,308.30	6,474.09	0.15
	Original Face: 980,000.000	Base		99.472879	974,834.21	100.133500	981,308.30	6,474.09	0.14
44988FAD2	IIP OPERATING PARTNER COMPANY GUAR 05/26 5.5					5.500000	25 May 2026		
	440,000.000	Local		100.000000	440,000.00	99.938822	439,730.82	-269.18	0.07
		Base		100.000000	440,000.00	99.938822	439,730.82	-269.18	0.06
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
	1,789,958.940	Local		99.433574	1,779,820.14	99.354200	1,778,399.39	-1,420.75	0.28
		Base		99.433574	1,779,820.14	99.354200	1,778,399.39	-1,420.75	0.25
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	730,000.000	Local		102.999708	751,897.87	102.473596	748,057.25	-3,840.62	0.12
		Base		102.999708	751,897.87	102.473596	748,057.25	-3,840.62	0.11
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	370,000.000	Local		95.754697	354,292.38	102.276646	378,423.59	24,131.21	0.06
		Base		95.754697	354,292.38	102.276646	378,423.59	24,131.21	0.05
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL						17 Aug 2028		
	1,194,753.300	Local		99.575219	1,189,678.22	98.833300	1,180,814.11	-8,864.11	0.18
		Base		99.575219	1,189,678.22	98.833300	1,180,814.11	-8,864.11	0.17
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
	370,000.000	Local		100.000000	370,000.00	98.965800	366,173.46	-3,826.54	0.06
		Base		100.000000	370,000.00	98.965800	366,173.46	-3,826.54	0.05
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375					3.375000	15 Jan 2050		
	450,000.000	Local		108.719322	489,236.95	94.625000	425,812.50	-63,424.45	0.07
		Base		108.719322	489,236.95	94.625000	425,812.50	-63,424.45	0.06

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46630CAF1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2007 CH4 M1				0.686570	25 May 2037			
		1,170,000.000	Local	98.324203	1,150,393.18	96.760220	1,132,094.57	-18,298.61	0.18
Original Face:		1,170,000.000	Base	98.324203	1,150,393.18	96.760220	1,132,094.57	-18,298.61	0.16
46654EAG6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 NYAH D 144A				1.937000	15 Jun 2038			
		1,440,000.000	Local	99.756179	1,436,488.98	97.366760	1,402,081.34	-34,407.64	0.22
Original Face:		1,440,000.000	Base	99.756179	1,436,488.98	97.366760	1,402,081.34	-34,407.64	0.20
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028			
		2,814,749.760	Local	99.682555	2,805,814.49	98.500000	2,772,528.51	-33,285.98	0.43
			Base	99.682555	2,805,814.49	98.500000	2,772,528.51	-33,285.98	0.39
47077WAA6	JANE STREET GRP/JSG FIN SR SECURED 144A 11/29 4.5				4.500000	15 Nov 2029			
		970,000.000	Local	100.883567	978,570.60	94.759000	919,162.30	-59,408.30	0.14
			Base	100.883567	978,570.60	94.759000	919,162.30	-59,408.30	0.13
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				2.904000	20 Oct 2027			
		250,000.000	Local	99.439048	248,597.62	99.164800	247,912.00	-685.62	0.04
Original Face:		250,000.000	Base	99.439048	248,597.62	99.164800	247,912.00	-685.62	0.04
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A				3.341290	15 Oct 2030			
		750,000.000	Local	100.000000	750,000.00	98.262700	736,970.25	-13,029.75	0.11
Original Face:		750,000.000	Base	100.000000	750,000.00	98.262700	736,970.25	-13,029.75	0.10
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A				2.041290	15 Jul 2031			
		500,000.000	Local	97.577744	487,888.72	99.133100	495,665.50	7,776.78	0.08
Original Face:		500,000.000	Base	97.577744	487,888.72	99.133100	495,665.50	7,776.78	0.07
48254EAB7	KKR APPLE BIDCO LLC 2021 TERM LOAN					23 Sep 2028			
		1,077,300.000	Local	99.752074	1,074,629.09	98.541700	1,061,589.73	-13,039.36	0.16
			Base	99.752074	1,074,629.09	98.541700	1,061,589.73	-13,039.36	0.15
482606AN0	KNDR TRUST 2021 KIND KNDR 2021 KIND D 144A				2.697000	15 Aug 2038			
		1,140,000.000	Local	100.000000	1,140,000.00	97.622400	1,112,895.36	-27,104.64	0.17
Original Face:		1,140,000.000	Base	100.000000	1,140,000.00	97.622400	1,112,895.36	-27,104.64	0.16
48275RAJ6	KREF 2021 FL2 LTD KREF 2021 FL2 D 144A				2.641430	15 Feb 2039			
		1,140,000.000	Local	100.000000	1,140,000.00	98.325900	1,120,915.26	-19,084.74	0.17
Original Face:		1,140,000.000	Base	100.000000	1,140,000.00	98.325900	1,120,915.26	-19,084.74	0.16

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48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027		
	2,050,000.000	Local	104.919578	2,150,851.34	95.756000	1,962,998.00	-187,853.34	0.30
		Base	104.919578	2,150,851.34	95.756000	1,962,998.00	-187,853.34	0.28
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027		
	1,240,000.000	Local	101.175763	1,254,579.46	90.310000	1,119,844.00	-134,735.46	0.17
		Base	101.175763	1,254,579.46	90.310000	1,119,844.00	-134,735.46	0.16
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5				5.500000	01 Jun 2050		
	330,000.000	Local	101.157661	333,820.28	114.426870	377,608.67	43,788.39	0.06
		Base	101.157661	333,820.28	114.426870	377,608.67	43,788.39	0.05
501797AN4	BATH + BODY WORKS INC COMPANY GUAR 02/28 5.25				5.250000	01 Feb 2028		
	710,000.000	Local	92.205824	654,661.35	101.085000	717,703.50	63,042.15	0.11
		Base	92.205824	654,661.35	101.085000	717,703.50	63,042.15	0.10
501797AW4	BATH + BODY WORKS INC COMPANY GUAR 144A 10/30 6.625				6.625000	01 Oct 2030		
	120,000.000	Local	104.334942	125,201.93	105.155000	126,186.00	984.07	0.02
		Base	104.334942	125,201.93	105.155000	126,186.00	984.07	0.02
50219UAB1	LIBERTY TIRE RECYCLE HOLD LLC 2021 TERM LOAN					05 May 2028		
	1,081,838.620	Local	99.122053	1,072,340.65	98.000000	1,060,201.85	-12,138.80	0.16
		Base	99.122053	1,072,340.65	98.000000	1,060,201.85	-12,138.80	0.15
50220KAB0	LES SCHWAB TIRE CENTERS TERM LOAN B					02 Nov 2027		
	415,800.000	Local	99.588381	414,088.49	98.500000	409,563.00	-4,525.49	0.06
		Base	99.588381	414,088.49	98.500000	409,563.00	-4,525.49	0.06
51207KAB5	LAKESHORE LEARNING MATERIALS TERM LOAN					29 Sep 2028		
	1,130,000.000	Local	99.855179	1,128,363.52	98.375000	1,111,637.50	-16,726.02	0.17
		Base	99.855179	1,128,363.52	98.375000	1,111,637.50	-16,726.02	0.16
51508PAG9	GOLDEN NUGGET, LLC 2017 INCREMENTAL TERM LOAN B					04 Oct 2023		
	0.000	Local	0.000000	-6.01	0.000000	0.00	6.01	0.00
		Base	0.000000	-6.01	0.000000	0.00	6.01	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024		
	290,000.000	Local	99.961359	289,887.94	95.549771	277,094.34	-12,793.60	0.04
		Base	99.961359	289,887.94	95.549771	277,094.34	-12,793.60	0.04

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517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	30,000.000	Local		98.656800	29,597.04	93.297173	27,989.15	-1,607.89	0.00
		Base		98.656800	29,597.04	93.297173	27,989.15	-1,607.89	0.00
521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6.125					6.125000	01 Apr 2028		
	1,000,000.000	Local		100.829789	1,008,297.89	88.625000	886,250.00	-122,047.89	0.14
		Base		100.829789	1,008,297.89	88.625000	886,250.00	-122,047.89	0.13
52473NAA6	LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5					5.000000	01 Feb 2026		
	800,000.000	Local		100.488273	803,906.18	96.000000	768,000.00	-35,906.18	0.12
		Base		100.488273	803,906.18	96.000000	768,000.00	-35,906.18	0.11
52474XAB1	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A					3.250000	25 Jul 2061		
	860,000.000	Local		100.060531	860,520.57	93.421550	803,425.33	-57,095.24	0.12
Original Face:	860,000.000	Base		100.060531	860,520.57	93.421550	803,425.33	-57,095.24	0.11
52475XAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS5 A1 144A					2.250000	25 Jul 2067		
	271,802.070	Local		100.024496	271,868.65	95.289510	258,998.86	-12,869.79	0.04
Original Face:	290,000.000	Base		100.024496	271,868.65	95.289510	258,998.86	-12,869.79	0.04
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A					1.750000	25 Apr 2061		
	311,175.450	Local		98.117030	305,316.11	95.344980	296,690.17	-8,625.94	0.05
Original Face:	360,000.000	Base		98.117030	305,316.11	95.344980	296,690.17	-8,625.94	0.04
52476DAB3	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A					3.500000	25 Apr 2061		
	900,000.000	Local		100.069987	900,629.88	93.128550	838,156.95	-62,472.93	0.13
Original Face:	900,000.000	Base		100.069987	900,629.88	93.128550	838,156.95	-62,472.93	0.12
52706YAJ2	LESLIES POOLMART INC 2021 TERM LOAN B						09 Mar 2028		
	469,465.590	Local		98.831959	463,982.04	98.500000	462,423.61	-1,558.43	0.07
		Base		98.831959	463,982.04	98.500000	462,423.61	-1,558.43	0.07
53069QAB5	LIBERTY LATIN AMERICA SR UNSECURED 07/24 2					2.000000	15 Jul 2024		
	240,000.000	Local		97.133300	233,119.92	90.687500	217,650.00	-15,469.92	0.03
		Base		97.133300	233,119.92	90.687500	217,650.00	-15,469.92	0.03
530715AD3	LIBERTY INTERACTIVE LLC SR UNSECURED 07/29 8.5					8.500000	15 Jul 2029		
	920,000.000	Local		114.278159	1,051,359.06	92.955000	855,186.00	-196,173.06	0.13
		Base		114.278159	1,051,359.06	92.955000	855,186.00	-196,173.06	0.12

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530715AJ0	LIBERTY INTERACTIVE LLC SR UNSECURED 02/30 8.25					8.250000	01 Feb 2030		
	340,000.000	Local	93.895997	319,246.39	91.311000	310,457.40	-8,788.99	0.05	
		Base	93.895997	319,246.39	91.311000	310,457.40	-8,788.99	0.04	
531465AA0	LIBERTY TRIPADVISOR HOLD SR UNSECURED 144A 06/51 0.5					0.500000	30 Jun 2051		
	130,000.000	Local	83.337154	108,338.30	81.961363	106,549.77	-1,788.53	0.02	
		Base	83.337154	108,338.30	81.961363	106,549.77	-1,788.53	0.02	
53948LAB3	LOANPAL SOLAR LOAN 2020 1 LTD. LPSLT 2020 1GS B 144A					5.350000	20 Jun 2047		
	449,979.940	Local	110.765209	498,421.22	102.765710	462,425.08	-35,996.14	0.07	
Original Face:	610,000.000	Base	110.765209	498,421.22	102.765710	462,425.08	-35,996.14	0.07	
541056AA5	LOGMEIN INC SR SECURED 144A 09/27 5.5					5.500000	01 Sep 2027		
	760,000.000	Local	100.988837	767,515.16	93.336000	709,353.60	-58,161.56	0.11	
		Base	100.988837	767,515.16	93.336000	709,353.60	-58,161.56	0.10	
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1					1.356570	25 Oct 2034		
	385,033.990	Local	99.842107	384,426.05	98.313630	378,540.89	-5,885.16	0.06	
Original Face:	1,270,000.000	Base	99.842107	384,426.05	98.313630	378,540.89	-5,885.16	0.05	
542514KC7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4					1.731570	25 Feb 2035		
	770,709.760	Local	100.350252	773,409.19	99.369820	765,852.90	-7,556.29	0.12	
Original Face:	890,000.000	Base	100.350252	773,409.19	99.369820	765,852.90	-7,556.29	0.11	
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
	410,000.000	Local	117.336339	481,078.99	102.734483	421,211.38	-59,867.61	0.07	
		Base	117.336339	481,078.99	102.734483	421,211.38	-59,867.61	0.06	
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5					6.500000	15 Jan 2025		
	172,000.000	Local	97.951657	168,476.85	101.625000	174,795.00	6,318.15	0.03	
		Base	97.951657	168,476.85	101.625000	174,795.00	6,318.15	0.02	
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875					5.875000	01 Feb 2029		
	900,000.000	Local	101.087850	909,790.65	101.079000	909,711.00	-79.65	0.14	
		Base	101.087850	909,790.65	101.079000	909,711.00	-79.65	0.13	
55284JAL3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL8 E 144A					3.200000	19 Feb 2037		
	1,310,000.000	Local	100.000000	1,310,000.00	97.531500	1,277,662.65	-32,337.35	0.20	
Original Face:	1,310,000.000	Base	100.000000	1,310,000.00	97.531500	1,277,662.65	-32,337.35	0.18	

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55293AAN7	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A					2.347000	15 May 2023		
	910,000.000	Local		100.000000	910,000.00	96.454060	877,731.95	-32,268.05	0.14
Original Face:	910,000.000	Base		100.000000	910,000.00	96.454060	877,731.95	-32,268.05	0.12
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	586,000.000	Local		105.292061	617,011.48	99.000000	580,140.00	-36,871.48	0.09
		Base		105.292061	617,011.48	99.000000	580,140.00	-36,871.48	0.08
55348UAS7	MRCD MORTGAGE TRUST MRCD 2019 PARK E 144A					2.717520	15 Dec 2036		
	890,000.000	Local		99.537675	885,885.31	91.859940	817,553.47	-68,331.84	0.13
Original Face:	890,000.000	Base		99.537675	885,885.31	91.859940	817,553.47	-68,331.84	0.12
55354GAQ3	MSCI INC COMPANY GUAR 144A 08/33 3.25					3.250000	15 Aug 2033		
	210,000.000	Local		100.000000	210,000.00	90.023000	189,048.30	-20,951.70	0.03
		Base		100.000000	210,000.00	90.023000	189,048.30	-20,951.70	0.03
55617LAQ5	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/30 5.875					5.875000	15 Mar 2030		
	360,000.000	Local		100.000000	360,000.00	98.946500	356,207.40	-3,792.60	0.06
		Base		100.000000	360,000.00	98.946500	356,207.40	-3,792.60	0.05
55617LAR3	MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32 6.125					6.125000	15 Mar 2032		
	310,000.000	Local		100.000000	310,000.00	98.750000	306,125.00	-3,875.00	0.05
		Base		100.000000	310,000.00	98.750000	306,125.00	-3,875.00	0.04
55759VAB4	MADISON IAQ LLC TERM LOAN						21 Jun 2028		
	368,150.000	Local		99.547902	366,485.60	98.406200	362,282.43	-4,203.17	0.06
		Base		99.547902	366,485.60	98.406200	362,282.43	-4,203.17	0.05
55760LAB3	MADISON IAQ LLC SR UNSECURED 144A 06/29 5.875					5.875000	30 Jun 2029		
	1,090,000.000	Local		99.714290	1,086,885.76	88.750000	967,375.00	-119,510.76	0.15
		Base		99.714290	1,086,885.76	88.750000	967,375.00	-119,510.76	0.14
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A					1.941290	15 Apr 2029		
	400,000.000	Local		98.684273	394,737.09	98.623400	394,493.60	-243.49	0.06
Original Face:	400,000.000	Base		98.684273	394,737.09	98.623400	394,493.60	-243.49	0.06
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B						27 Jul 2028		
	1,985,025.000	Local		99.531730	1,975,729.73	98.968800	1,964,555.42	-11,174.31	0.30
		Base		99.531730	1,975,729.73	98.968800	1,964,555.42	-11,174.31	0.28

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55910RAE3	MCAFEE LLC 2021 USD 2ND LIEN TL					27 Jul 2029			
		1,560,000.000	Local 98.587229	1,537,960.78	98.750000	1,540,500.00	2,539.22		0.24
			Base 98.587229	1,537,960.78	98.750000	1,540,500.00	2,539.22		0.22
55916AAB0	MICHAELS COS INC/THE SR UNSECURED 144A 05/29 7.875				7.875000	01 May 2029			
		810,000.000	Local 100.000000	810,000.00	85.125000	689,512.50	-120,487.50		0.11
			Base 100.000000	810,000.00	85.125000	689,512.50	-120,487.50		0.10
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A				3.554000	20 Jan 2033			
		270,000.000	Local 98.761659	266,656.48	99.944400	269,849.88	3,193.40		0.04
Original Face:		270,000.000	Base 98.761659	266,656.48	99.944400	269,849.88	3,193.40		0.04
56579AAQ3	MARATHON CLO LTD MCLO 2019 1A C 144A				4.311290	15 Apr 2032			
		600,000.000	Local 97.928013	587,568.08	97.439500	584,637.00	-2,931.08		0.09
Original Face:		600,000.000	Base 97.928013	587,568.08	97.439500	584,637.00	-2,931.08		0.08
56589PAJ4	MARAVAI INTERME HOLDINGS LLC 2022 TERM LOAN B					19 Oct 2027			
		163,200.000	Local 99.030165	161,617.23	99.500000	162,384.00	766.77		0.03
			Base 99.030165	161,617.23	99.500000	162,384.00	766.77		0.02
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A				3.784000	20 Jan 2032			
		900,000.000	Local 93.053346	837,480.11	99.669200	897,022.80	59,542.69		0.14
Original Face:		900,000.000	Base 93.053346	837,480.11	99.669200	897,022.80	59,542.69		0.13
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875000	01 Dec 2024			
		260,000.000	Local 100.542335	261,410.07	101.372636	263,568.85	2,158.78		0.04
			Base 100.542335	261,410.07	101.372636	263,568.85	2,158.78		0.04
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B					29 Jan 2027			
		929,768.340	Local 99.189840	922,235.73	98.708300	917,758.52	-4,477.21		0.14
			Base 99.189840	922,235.73	98.708300	917,758.52	-4,477.21		0.13
57776DAE3	AMENTUM GOVT SERVICES HLDGS 2022 TERM LOAN					15 Feb 2029			
		2,710,000.000	Local 99.505459	2,696,597.93	98.958300	2,681,769.93	-14,828.00		0.42
			Base 99.505459	2,696,597.93	98.958300	2,681,769.93	-14,828.00		0.38
57777YAB2	MAVIS TIRE EXPRESS SERVICES 2021 TERM LOAN B					04 May 2028			
		1,512,400.000	Local 99.555061	1,505,670.75	99.125000	1,499,166.50	-6,504.25		0.23
			Base 99.555061	1,505,670.75	99.125000	1,499,166.50	-6,504.25		0.21

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58403YAR7	MED TRUST MED 2021 MDLN D 144A				2.397000	15 Nov 2038		
		1,150,000.000	Local 100.000000	1,150,000.00	97.802950	1,124,733.93	-25,266.07	0.17
Original Face:		1,150,000.000	Base 100.000000	1,150,000.00	97.802950	1,124,733.93	-25,266.07	0.16
58503UAC7	MEDLINE BORROWER, LP USD TERM LOAN B					23 Oct 2028		
		1,650,000.000	Local 99.525570	1,642,171.91	98.886100	1,631,620.65	-10,551.26	0.25
			Base 99.525570	1,642,171.91	98.886100	1,631,620.65	-10,551.26	0.23
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875				5.875000	18 May 2030		
		1,190,000.000	Local 120.040238	1,428,478.83	110.781000	1,318,293.90	-110,184.93	0.20
			Base 120.040238	1,428,478.83	110.781000	1,318,293.90	-110,184.93	0.19
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029		
		980,000.000	Local 101.181822	991,581.86	84.750000	830,550.00	-161,031.86	0.13
			Base 101.181822	991,581.86	84.750000	830,550.00	-161,031.86	0.12
58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125				3.125000	14 Jan 2031		
		1,740,000.000	Local 96.486817	1,678,870.62	87.135000	1,516,149.00	-162,721.62	0.23
			Base 96.486817	1,678,870.62	87.135000	1,516,149.00	-162,721.62	0.21
58940BAB2	MERCURY FINANCIAL CREDIT CARD 03/26 2.33				2.330000	20 Mar 2026		
		500,000.000	Local 100.136166	500,680.83	97.232280	486,161.40	-14,519.43	0.08
Original Face:		500,000.000	Base 100.136166	500,680.83	97.232280	486,161.40	-14,519.43	0.07
58960EAC9	MERIDIAN ADHESIVES GROUP INC TERM LOAN B					24 Jul 2028		
		440,000.000	Local 99.520032	437,888.14	98.500000	433,400.00	-4,488.14	0.07
			Base 99.520032	437,888.14	98.500000	433,400.00	-4,488.14	0.06
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A				0.976570	25 Jun 2035		
		45,915.470	Local 99.760691	45,805.59	99.299110	45,593.65	-211.94	0.01
Original Face:		8,410,000.000	Base 99.760691	45,805.59	99.299110	45,593.65	-211.94	0.01
59567LAA2	MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5				6.500000	01 May 2028		
		720,000.000	Local 100.000000	720,000.00	94.052000	677,174.40	-42,825.60	0.10
			Base 100.000000	720,000.00	94.052000	677,174.40	-42,825.60	0.10
59590AAA7	MIDCAP FINANCIAL SR UNSECURED 144A 01/30 5.625				5.625000	15 Jan 2030		
		660,000.000	Local 100.223312	661,473.86	88.367000	583,222.20	-78,251.66	0.09
			Base 100.223312	661,473.86	88.367000	583,222.20	-78,251.66	0.08

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59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A				4.121290	15 Jul 2029		
		750,000.000	Local 99.910863	749,331.47	96.274700	722,060.25	-27,271.22	0.11
Original Face:		750,000.000	Base 99.910863	749,331.47	96.274700	722,060.25	-27,271.22	0.10
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B					01 Oct 2027		
		1,970,732.400	Local 99.905762	1,968,875.22	99.250000	1,955,951.91	-12,923.31	0.30
			Base 99.905762	1,968,875.22	99.250000	1,955,951.91	-12,923.31	0.28
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B					21 Jun 2027		
		830,000.000	Local 98.431660	816,982.78	103.750000	861,125.00	44,142.22	0.13
			Base 98.431660	816,982.78	103.750000	861,125.00	44,142.22	0.12
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A				4.340000	20 Mar 2043		
		472,105.900	Local 99.476327	469,633.61	101.212310	477,829.29	8,195.68	0.07
Original Face:		880,000.000	Base 99.476327	469,633.61	101.212310	477,829.29	8,195.68	0.07
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25				6.250000	25 Mar 2029		
		1,350,000.000	Local 103.355464	1,395,298.76	106.112500	1,432,518.75	37,219.99	0.22
			Base 103.355464	1,395,298.76	106.112500	1,432,518.75	37,219.99	0.20
60337JAA4	MINERVA MERGER SUB INC SR UNSECURED 144A 02/30 6.5				6.500000	15 Feb 2030		
		1,260,000.000	Local 100.000000	1,260,000.00	97.240000	1,225,224.00	-34,776.00	0.19
			Base 100.000000	1,260,000.00	97.240000	1,225,224.00	-34,776.00	0.17
60646CAF4	MISTER CAR WASH HLDNGS INC 2019 TERM LOAN B					14 May 2026		
		331,962.320	Local 98.291574	326,290.99	98.575000	327,231.86	940.87	0.05
			Base 98.291574	326,290.99	98.575000	327,231.86	940.87	0.05
60945HAB0	MONITRONICS INTERNATIONAL INC TAKEBACK TERM LOAN					29 Mar 2024		
		920,330.720	Local 98.488691	906,421.68	81.375000	748,919.12	-157,502.56	0.12
			Base 98.488691	906,421.68	81.375000	748,919.12	-157,502.56	0.11
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				1.266570	25 Apr 2034		
		190,884.230	Local 99.424012	189,784.76	97.750810	186,590.88	-3,193.88	0.03
Original Face:		610,000.000	Base 99.424012	189,784.76	97.750810	186,590.88	-3,193.88	0.03
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1				1.356570	25 Aug 2034		
		498,802.930	Local 99.309182	495,357.11	97.910120	488,378.55	-6,978.56	0.08
Original Face:		950,000.000	Base 99.309182	495,357.11	97.910120	488,378.55	-6,978.56	0.07

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62426EAA3	MOUNTAIN PROVINCE DIAMON SECURED 144A 12/22 8				8.000000	15 Dec 2022		
		640,000.000	Local 96.112484	615,119.90	99.500000	636,800.00	21,680.10	0.10
			Base 96.112484	615,119.90	99.500000	636,800.00	21,680.10	0.09
62432MAW9	MOUNTAIN VIEW CLO MVEW 2019 1A DR 144A				4.181290	15 Oct 2034		
		1,400,000.000	Local 99.217929	1,389,051.01	95.460100	1,336,441.40	-52,609.61	0.21
Original Face:		1,400,000.000	Base 99.217929	1,389,051.01	95.460100	1,336,441.40	-52,609.61	0.19
62482BAA0	MOZART DEBT MERGER SUB SR SECURED 144A 04/29 3.875				3.875000	01 Apr 2029		
		1,380,000.000	Local 96.935625	1,337,711.62	92.375000	1,274,775.00	-62,936.62	0.20
			Base 96.935625	1,337,711.62	92.375000	1,274,775.00	-62,936.62	0.18
62547NAB5	MULTIFAMILY CONNECTICUT AVENUE MCAS 2019 01 M10 144A				3.706570	15 Oct 2049		
		740,000.000	Local 100.657130	744,862.76	94.604430	700,072.78	-44,789.98	0.11
Original Face:		740,000.000	Base 100.657130	744,862.76	94.604430	700,072.78	-44,789.98	0.10
62548QAD3	MULTIFAMILY CONNECTICUT AVENUE MCAS 2020 01 M10 144A				4.206570	25 Mar 2050		
		670,000.000	Local 103.672403	694,605.10	96.196860	644,518.96	-50,086.14	0.10
Original Face:		670,000.000	Base 103.672403	694,605.10	96.196860	644,518.96	-50,086.14	0.09
62886EBA5	NCR CORP COMPANY GUAR 144A 04/29 5.125				5.125000	15 Apr 2029		
		1,000,000.000	Local 101.034282	1,010,342.82	96.229500	962,295.00	-48,047.82	0.15
			Base 101.034282	1,010,342.82	96.229500	962,295.00	-48,047.82	0.14
62886HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875				5.875000	15 Feb 2027		
		1,180,000.000	Local 100.000000	1,180,000.00	98.500000	1,162,300.00	-17,700.00	0.18
			Base 100.000000	1,180,000.00	98.500000	1,162,300.00	-17,700.00	0.16
62886HBG5	NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.75				7.750000	15 Feb 2029		
		640,000.000	Local 100.219652	641,405.77	101.238000	647,923.20	6,517.43	0.10
			Base 100.219652	641,405.77	101.238000	647,923.20	6,517.43	0.09
62886HBJ9	NCL CORPORATION LTD COMPANY GUAR 144A 02/27 2.5				2.500000	15 Feb 2027		
		170,000.000	Local 100.000000	170,000.00	95.450000	162,265.00	-7,735.00	0.03
			Base 100.000000	170,000.00	95.450000	162,265.00	-7,735.00	0.02
629377CR1	NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625				3.625000	15 Feb 2031		
		90,000.000	Local 100.000000	90,000.00	87.959000	79,163.10	-10,836.90	0.01
			Base 100.000000	90,000.00	87.959000	79,163.10	-10,836.90	0.01

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62955HAJ6	NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 D 144A					2.942000	15 Nov 2038		
	1,460,000.000	Local		99.510953	1,452,859.92	97.324890	1,420,943.39	-31,916.53	0.22
Original Face:	1,460,000.000	Base		99.510953	1,452,859.92	97.324890	1,420,943.39	-31,916.53	0.20
62984CAD5	NAKED JUICE LLC TERM LOAN						24 Jan 2029		
	71,031.430	Local		100.236318	71,199.29	98.187500	69,743.99	-1,455.30	0.01
		Base		100.236318	71,199.29	98.187500	69,743.99	-1,455.30	0.01
62984CAE3	NAKED JUICE LLC DELAYED DRAW TERM LOAN						24 Jan 2029		
	4,239.470	Local		100.000000	4,239.47	98.187500	4,162.63	-76.84	0.00
		Base		100.000000	4,239.47	98.187500	4,162.63	-76.84	0.00
631704AF0	NASSAU LTD NCC 2021 IA D 144A					3.991290	26 Aug 2034		
	1,250,000.000	Local		99.045914	1,238,073.92	94.077400	1,175,967.50	-62,106.42	0.18
Original Face:	1,250,000.000	Base		99.045914	1,238,073.92	94.077400	1,175,967.50	-62,106.42	0.17
63942BAB0	NAVIENT STUDENT LOAN TRUST NAVSL 2021 A B 144A					2.240000	15 May 2069		
	360,000.000	Local		101.143506	364,116.62	91.839250	330,621.30	-33,495.32	0.05
Original Face:	360,000.000	Base		101.143506	364,116.62	91.839250	330,621.30	-33,495.32	0.05
64073KAA1	NEPTUNE ENERGY BONDCO SR UNSECURED 144A 05/25 6.625					6.625000	15 May 2025		
	780,000.000	Local		101.966733	795,340.52	100.130000	781,014.00	-14,326.52	0.12
		Base		101.966733	795,340.52	100.130000	781,014.00	-14,326.52	0.11
64130TBG9	NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A					3.191290	15 Jul 2034		
	350,000.000	Local		100.000000	350,000.00	99.102300	346,858.05	-3,141.95	0.05
Original Face:	350,000.000	Base		100.000000	350,000.00	99.102300	346,858.05	-3,141.95	0.05
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					1.401570	25 Sep 2035		
	750,000.000	Local		76.362521	572,718.91	98.941520	742,061.40	169,342.49	0.11
Original Face:	750,000.000	Base		76.362521	572,718.91	98.941520	742,061.40	169,342.49	0.10
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
	400,905.030	Local		102.162385	409,574.14	99.268340	397,971.77	-11,602.37	0.06
Original Face:	690,000.000	Base		102.162385	409,574.14	99.268340	397,971.77	-11,602.37	0.06
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	293,699.130	Local		102.406585	300,767.25	100.361820	294,761.79	-6,005.46	0.05
Original Face:	970,000.000	Base		102.406585	300,767.25	100.361820	294,761.79	-6,005.46	0.04

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
64828NBD6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 5A B5 144A				2.845683	25 Jun 2057		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052		
		132,600.420	Local 100.111169	132,747.83	99.785230	132,315.63	-432.20	0.02
Original Face:		1,050,000.000	Base 100.111169	132,747.83	99.785230	132,315.63	-432.20	0.02
65341BAD8	NEXTERA ENERGY PARTNERS COMPANY GUAR 144A 11/25 0.0000				0.010000	15 Nov 2025		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047		
		238,736.520	Local 100.659631	240,311.30	99.880750	238,451.83	-1,859.47	0.04
Original Face:		1,280,000.000	Base 100.659631	240,311.30	99.880750	238,451.83	-1,859.47	0.03
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5				5.000000	15 Jan 2044		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
665531AG4	NORTHERN OIL AND GAS INC SR UNSECURED 144A 03/28 8.125				8.125000	01 Mar 2028		
		1,060,000.000	Local 104.513633	1,107,844.51	104.182000	1,104,329.20	-3,515.31	0.17
			Base 104.513633	1,107,844.51	104.182000	1,104,329.20	-3,515.31	0.16
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125				7.125000	01 Nov 2022		
		780,000.000	Local 78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00
			Base 78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00
67111KAG5	OZLM LTD OZLM 2017 16A C 144A				4.008570	16 May 2030		
		350,000.000	Local 99.722674	349,029.36	99.194900	347,182.15	-1,847.21	0.05
Original Face:		350,000.000	Base 99.722674	349,029.36	99.194900	347,182.15	-1,847.21	0.05
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A				4.058860	22 Apr 2030		
		600,000.000	Local 100.000000	600,000.00	97.652400	585,914.40	-14,085.60	0.09
Original Face:		600,000.000	Base 100.000000	600,000.00	97.652400	585,914.40	-14,085.60	0.08
674215AL2	OASIS PETROLEUM INC COMPANY GUAR 144A 06/26 6.375				6.375000	01 Jun 2026		
		1,380,000.000	Local 101.857441	1,405,632.69	102.750000	1,417,950.00	12,317.31	0.22
			Base 101.857441	1,405,632.69	102.750000	1,417,950.00	12,317.31	0.20

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674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	60,000.000	Local	124.415017	74,649.01	117.838500	70,703.10	-3,945.91	0.01	
		Base	124.415017	74,649.01	117.838500	70,703.10	-3,945.91	0.01	
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000						10 Oct 2036		
	0.000	Local	0.000000	9,639.76	0.000000	0.00	-9,639.76	0.00	
		Base	0.000000	19,231.96	0.000000	0.00	-19,231.96	0.00	
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	380,000.000	Local	95.503471	362,913.19	95.563500	363,141.30	228.11	0.06	
		Base	95.503471	362,913.19	95.563500	363,141.30	228.11	0.05	
674599DT9	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/29 7.2					7.200000	15 Mar 2029		
	290,000.000	Local	118.709831	344,258.51	111.000000	321,900.00	-22,358.51	0.05	
		Base	118.709831	344,258.51	111.000000	321,900.00	-22,358.51	0.05	
67516CAU3	OCEAN TRAILS CLO OCTR 2020 10A DR 144A					3.961290	15 Oct 2034		
	580,000.000	Local	99.031507	574,382.74	98.023100	568,533.98	-5,848.76	0.09	
	Original Face: 580,000.000	Base	99.031507	574,382.74	98.023100	568,533.98	-5,848.76	0.08	
67591TAA8	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A A1A 144A					1.314000	20 Jan 2031		
	1,450,000.000	Local	99.936998	1,449,086.47	99.597900	1,444,169.55	-4,916.92	0.22	
	Original Face: 1,450,000.000	Base	99.936998	1,449,086.47	99.597900	1,444,169.55	-4,916.92	0.20	
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					2.854000	20 Jan 2031		
	850,000.000	Local	97.130595	825,610.06	95.128900	808,595.65	-17,014.41	0.13	
	Original Face: 850,000.000	Base	97.130595	825,610.06	95.128900	808,595.65	-17,014.41	0.11	
68250XAB7	19TH HOLDINGS GOLF LLC 2022 TERM LOAN B						07 Feb 2029		
	1,760,000.000	Local	99.508666	1,751,352.52	98.750000	1,738,000.00	-13,352.52	0.27	
		Base	99.508666	1,751,352.52	98.750000	1,738,000.00	-13,352.52	0.25	
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125					4.125000	15 Feb 2030		
	480,000.000	Local	100.163113	480,782.94	95.000000	456,000.00	-24,782.94	0.07	
		Base	100.163113	480,782.94	95.000000	456,000.00	-24,782.94	0.06	
68404LAA0	OPTION CARE HEALTH INC COMPANY GUAR 144A 10/29 4.375					4.375000	31 Oct 2029		
	1,370,000.000	Local	98.991857	1,356,188.44	93.750000	1,284,375.00	-71,813.44	0.20	
		Base	98.991857	1,356,188.44	93.750000	1,284,375.00	-71,813.44	0.18	

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68404YAB0	OPTION CARE HEALTH INC 2021 TERM LOAN B					27 Oct 2028			
		1,047,375.000	Local	99.761828	1,044,880.45	98.916700	1,036,028.79	-8,851.66	0.16
			Base	99.761828	1,044,880.45	98.916700	1,036,028.79	-8,851.66	0.15
68558RAB9	ORBCOMM INC TERM LOAN B					01 Sep 2028			
		477,600.000	Local	99.534330	475,375.96	98.916700	472,426.16	-2,949.80	0.07
			Base	99.534330	475,375.96	98.916700	472,426.16	-2,949.80	0.07
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.250000	19 Jun 2024			
		1,310,000.000	Local	102.603683	1,344,108.25	102.024000	1,336,514.40	-7,593.85	0.21
			Base	102.603683	1,344,108.25	102.024000	1,336,514.40	-7,593.85	0.19
69291LAB2	PECF USS INTERMEDIATE HLDG III TERM LOAN B					15 Dec 2028			
		1,030,000.000	Local	100.190524	1,031,962.40	98.875000	1,018,412.50	-13,549.90	0.16
			Base	100.190524	1,031,962.40	98.875000	1,018,412.50	-13,549.90	0.14
693070AD6	CARNIVAL PLC SR SECURED 06/27 7.875				7.875000	01 Jun 2027			
		2,750,000.000	Local	116.758232	3,210,851.39	110.920000	3,050,300.00	-160,551.39	0.47
			Base	116.758232	3,210,851.39	110.920000	3,050,300.00	-160,551.39	0.43
69349MAA4	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 3R A 144A				3.145140	27 Oct 2022			
		487,606.440	Local	100.134924	488,264.34	99.751380	486,394.15	-1,870.19	0.08
Original Face:		2,555,366.000	Base	100.134924	488,264.34	99.751380	486,394.15	-1,870.19	0.07
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5				9.500000	01 Oct 2028			
		1,220,000.000	Local	103.581861	1,263,698.70	98.263000	1,198,808.60	-64,890.10	0.19
			Base	103.581861	1,263,698.70	98.263000	1,198,808.60	-64,890.10	0.17
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A				2.071000	25 Nov 2056			
		280,441.430	Local	99.999683	280,440.54	94.519670	265,072.31	-15,368.23	0.04
Original Face:		290,000.000	Base	99.999683	280,440.54	94.519670	265,072.31	-15,368.23	0.04
69403HAL4	PACIFIC BELLS LLC TERM LOAN B					13 Oct 2028			
		612,074.230	Local	99.038373	606,188.36	96.875000	592,946.91	-13,241.45	0.09
			Base	99.038373	606,188.36	96.875000	592,946.91	-13,241.45	0.08
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056			
		1,300,000.000	Local	110.775242	1,440,078.15	97.881000	1,272,453.00	-167,625.15	0.20
Original Face:		1,300,000.000	Base	110.775242	1,440,078.15	97.881000	1,272,453.00	-167,625.15	0.18

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69867DAC2	CLARIOS GLOBAL LP/US FIN COMPANY GUAR 144A 05/27 8.5				8.500000	15 May 2027			
		1,090,000.000	Local	104.285583	1,136,712.85	103.750000	1,130,875.00	-5,837.85	0.18
			Base	104.285583	1,136,712.85	103.750000	1,130,875.00	-5,837.85	0.16
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625				6.625000	15 Apr 2027			
		2,040,000.000	Local	99.189654	2,023,468.95	83.750000	1,708,500.00	-314,968.95	0.26
			Base	99.189654	2,023,468.95	83.750000	1,708,500.00	-314,968.95	0.24
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027			
		600,000.000	Local	102.836110	617,016.66	103.367589	620,205.53	3,188.87	0.10
			Base	102.836110	617,016.66	103.367589	620,205.53	3,188.87	0.09
702150AG8	PARTY CITY HOLDINGS INC SR SECURED 144A 02/26 8.75				8.750000	15 Feb 2026			
		690,000.000	Local	99.753606	688,299.88	95.210000	656,949.00	-31,350.88	0.10
			Base	99.753606	688,299.88	95.210000	656,949.00	-31,350.88	0.09
70452AAA1	PAYSAFE FIN PLC/PAYSAFE SR SECURED 144A 06/29 4				4.000000	15 Jun 2029			
		1,100,000.000	Local	99.628789	1,095,916.68	85.125000	936,375.00	-159,541.68	0.15
			Base	99.628789	1,095,916.68	85.125000	936,375.00	-159,541.68	0.13
70789PAA2	PENN VIRGINIA HOLDING LL COMPANY GUAR 144A 08/26 9.25				9.250000	15 Aug 2026			
		1,350,000.000	Local	100.622238	1,358,400.21	105.480000	1,423,980.00	65,579.79	0.22
			Base	100.622238	1,358,400.21	105.480000	1,423,980.00	65,579.79	0.20
71360HAB3	PERATON CORP TERM LOAN B					01 Feb 2028			
		1,254,025.070	Local	99.557003	1,248,469.78	98.964300	1,241,037.13	-7,432.65	0.19
			Base	99.557003	1,248,469.78	98.964300	1,241,037.13	-7,432.65	0.18
71360HAG2	PERATON CORP 2ND LIEN TERM LOAN B1					01 Feb 2029			
		747,522.530	Local	98.617664	737,189.26	99.000000	740,047.30	2,858.04	0.11
			Base	98.617664	737,189.26	99.000000	740,047.30	2,858.04	0.10
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031			
		1,280,000.000	Local	101.597003	1,300,441.64	94.164000	1,205,299.20	-95,142.44	0.19
			Base	101.597003	1,300,441.64	94.164000	1,205,299.20	-95,142.44	0.17
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099			
		90,000.000	Local	79.716722	71,745.05	93.133000	83,819.70	12,074.65	0.01
			Base	79.716722	71,745.05	93.133000	83,819.70	12,074.65	0.01

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71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	870,000.000	Local		98.929971	860,690.75	104.450000	908,715.00	48,024.25	0.14
		Base		98.929971	860,690.75	104.450000	908,715.00	48,024.25	0.13
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	1,740,000.000	Local		107.775956	1,875,301.63	103.910000	1,808,034.00	-67,267.63	0.28
		Base		107.775956	1,875,301.63	103.910000	1,808,034.00	-67,267.63	0.26
71677HAL9	PETSMART INC 2021 TERM LOAN B						11 Feb 2028		
	1,980,050.000	Local		99.942334	1,978,908.18	99.450000	1,969,159.73	-9,748.45	0.31
		Base		99.942334	1,978,908.18	99.450000	1,969,159.73	-9,748.45	0.28
71677KAA6	PETSMART INC/PETSMART FI SR SECURED 144A 02/28 4.75					4.750000	15 Feb 2028		
	1,290,000.000	Local		101.957752	1,315,255.00	96.860000	1,249,494.00	-65,761.00	0.19
		Base		101.957752	1,315,255.00	96.860000	1,249,494.00	-65,761.00	0.18
71677KAB4	PETSMART INC/PETSMART FI COMPANY GUAR 144A 02/29 7.75					7.750000	15 Feb 2029		
	290,000.000	Local		108.871914	315,728.55	103.000000	298,700.00	-17,028.55	0.05
		Base		108.871914	315,728.55	103.000000	298,700.00	-17,028.55	0.04
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN						15 Nov 2028		
	1,540,000.000	Local		99.521018	1,532,623.67	99.125000	1,526,525.00	-6,098.67	0.24
		Base		99.521018	1,532,623.67	99.125000	1,526,525.00	-6,098.67	0.22
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
	1,977,949.460	Local		99.544167	1,968,933.31	98.642900	1,951,106.71	-17,826.60	0.30
		Base		99.544167	1,968,933.31	98.642900	1,951,106.71	-17,826.60	0.28
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B						05 Mar 2026		
	792,015.000	Local		99.195254	785,641.29	98.642900	781,266.56	-4,374.73	0.12
		Base		99.195254	785,641.29	98.642900	781,266.56	-4,374.73	0.11
719245AD4	PHOTO HOLDINGS MERGER SU SR SECURED 144A 10/26 8.5					8.500000	01 Oct 2026		
	950,000.000	Local		103.474433	983,007.11	95.294000	905,293.00	-77,714.11	0.14
		Base		103.474433	983,007.11	95.294000	905,293.00	-77,714.11	0.13
72165NBH1	PILOT TRAVEL CENTERS LLC 2021 TERM LOAN B						04 Aug 2028		
	1,585,150.000	Local		99.533286	1,577,751.88	98.500000	1,561,372.75	-16,379.13	0.24
		Base		99.533286	1,577,751.88	98.500000	1,561,372.75	-16,379.13	0.22

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726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR				6.125000	31 Dec 2099		
		400,000.000	Local 90.317918	361,271.67	84.800000	339,200.00	-22,071.67	0.05
			Base 90.317918	361,271.67	84.800000	339,200.00	-22,071.67	0.05
72751PAC8	PLANVIEW PARENT INC TERM LOAN					17 Dec 2027		
		135,125.000	Local 99.167808	134,000.50	98.625000	133,267.03	-733.47	0.02
			Base 99.167808	134,000.50	98.625000	133,267.03	-733.47	0.02
72812NAD8	PLAYA HOTELS RESORTS BV TERM LOAN B					29 Apr 2024		
		1,041,761.670	Local 97.145343	1,012,022.95	97.609400	1,016,857.32	4,834.37	0.16
			Base 97.145343	1,012,022.95	97.609400	1,016,857.32	4,834.37	0.14
73052VAJ4	POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A D 144A				3.054000	20 Jul 2034		
		850,000.000	Local 100.000000	850,000.00	97.789100	831,207.35	-18,792.65	0.13
Original Face:		850,000.000	Base 100.000000	850,000.00	97.789100	831,207.35	-18,792.65	0.12
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN					18 Nov 2027		
		786,201.950	Local 98.740774	776,301.89	97.916700	769,823.00	-6,478.89	0.12
			Base 98.740774	776,301.89	97.916700	769,823.00	-6,478.89	0.11
74028HAF2	PRECISION MEDICINE GROUP LLC 2021 DELAYED DRAW TERM LOAN					20 Nov 2027		
		103,846.150	Local 98.740570	102,538.28	97.916700	101,682.72	-855.56	0.02
			Base 98.740570	102,538.28	97.916700	101,682.72	-855.56	0.01
74339DAE8	PROJECT ALPHA INTERMEDIATE HDG 2021 TERM LOAN B					26 Apr 2024		
		418,942.070	Local 100.117479	419,434.24	99.225000	415,695.27	-3,738.97	0.06
			Base 100.117479	419,434.24	99.225000	415,695.27	-3,738.97	0.06
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN					08 Oct 2028		
		1,460,000.000	Local 99.055902	1,446,216.17	98.875000	1,443,575.00	-2,641.17	0.22
			Base 99.055902	1,446,216.17	98.875000	1,443,575.00	-2,641.17	0.20
74339VAE8	CLOUDERA, INC. 2021 2ND LIEN TERM LOAN					08 Oct 2029		
		670,000.000	Local 99.521824	666,796.22	98.250000	658,275.00	-8,521.22	0.10
			Base 99.521824	666,796.22	98.250000	658,275.00	-8,521.22	0.09
74345HAB7	PROOFPOINT, INC. 1ST LIEN TERM LOAN					31 Aug 2028		
		810,000.000	Local 99.534990	806,233.42	98.796900	800,254.89	-5,978.53	0.12
			Base 99.534990	806,233.42	98.796900	800,254.89	-5,978.53	0.11

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061				3.061000	13 Jul 2031		
		750,000.000	Local 100.000000	750,000.00	83.080241	623,101.81	-126,898.19	0.10
			Base 100.000000	750,000.00	83.080241	623,101.81	-126,898.19	0.09
747262AW3	QVC INC SR SECURED 08/34 5.45				5.450000	15 Aug 2034		
		570,000.000	Local 100.236147	571,346.04	83.500000	475,950.00	-95,396.04	0.07
			Base 100.236147	571,346.04	83.500000	475,950.00	-95,396.04	0.07
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103				5.103000	23 Apr 2048		
		1,620,000.000	Local 121.643291	1,970,621.31	122.268800	1,980,754.56	10,133.25	0.31
			Base 121.643291	1,970,621.31	122.268800	1,980,754.56	10,133.25	0.28
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	118.486000	450,246.80	70,246.80	0.07
			Base 100.000000	380,000.00	118.486000	450,246.80	70,246.80	0.06
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1					11 Jun 2028		
		900,000.000	Local 99.250000	893,250.00	98.000000	882,000.00	-11,250.00	0.14
			Base 99.250000	893,250.00	98.000000	882,000.00	-11,250.00	0.12
750098AB1	RACKSPACE TECHNOLOGY SR SECURED 144A 02/28 3.5				3.500000	15 Feb 2028		
		990,000.000	Local 99.201698	982,096.81	89.585000	886,891.50	-95,205.31	0.14
			Base 99.201698	982,096.81	89.585000	886,891.50	-95,205.31	0.13
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B					09 Jul 2025		
		840,000.000	Local 99.009244	831,677.65	98.535700	827,699.88	-3,977.77	0.13
			Base 99.009244	831,677.65	98.535700	827,699.88	-3,977.77	0.12
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25				9.250000	01 Feb 2028		
		1,320,000.000	Local 101.692215	1,342,337.24	100.000000	1,320,000.00	-22,337.24	0.20
			Base 101.692215	1,342,337.24	100.000000	1,320,000.00	-22,337.24	0.19
75049EAK0	RADNET MGMT INC TERM LOAN B1					30 Jun 2023		
		0.000	Local 0.000000	-151.02	0.000000	0.00	151.02	0.00
			Base 0.000000	-151.02	0.000000	0.00	151.02	0.00
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022		
		440,000.000	Local 95.993784	422,372.65	100.000000	440,000.00	17,627.35	0.07
			Base 95.993784	422,372.65	100.000000	440,000.00	17,627.35	0.06

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75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	520,000.000	Local	101.755198	529,127.03	100.700000	523,640.00	-5,487.03	0.08	
		Base	101.755198	529,127.03	100.700000	523,640.00	-5,487.03	0.07	
75281ABJ7	RANGE RESOURCES CORP COMPANY GUAR 01/29 8.25					8.250000	15 Jan 2029		
	1,330,000.000	Local	107.877976	1,434,777.08	109.590990	1,457,560.17	22,783.09	0.23	
		Base	107.877976	1,434,777.08	109.590990	1,457,560.17	22,783.09	0.21	
75281ABK4	RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75					4.750000	15 Feb 2030		
	660,000.000	Local	100.123389	660,814.37	99.318000	655,498.80	-5,315.57	0.10	
		Base	100.123389	660,814.37	99.318000	655,498.80	-5,315.57	0.09	
75606DAL5	REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 01/29 5.75					5.750000	15 Jan 2029		
	930,000.000	Local	101.877123	947,457.24	94.493500	878,789.55	-68,667.69	0.14	
		Base	101.877123	947,457.24	94.493500	878,789.55	-68,667.69	0.12	
75774EAG0	REDSTONE HOLDCO 2 LP 2021 TERM LOAN						27 Apr 2028		
	1,154,200.000	Local	99.358677	1,146,797.85	98.000000	1,131,116.00	-15,681.85	0.18	
		Base	99.358677	1,146,797.85	98.000000	1,131,116.00	-15,681.85	0.16	
75774EAK1	REDSTONE HOLDCO 2 LP 2021 2ND LIEN TERM LOAN						27 Apr 2029		
	1,270,000.000	Local	98.378265	1,249,403.96	91.000000	1,155,700.00	-93,703.96	0.18	
		Base	98.378265	1,249,403.96	91.000000	1,155,700.00	-93,703.96	0.16	
76009NAL4	RENT A CENTER INC COMPANY GUAR 144A 02/29 6.375					6.375000	15 Feb 2029		
	1,320,000.000	Local	104.019478	1,373,057.11	91.587500	1,208,955.00	-164,102.11	0.19	
		Base	104.019478	1,373,057.11	91.587500	1,208,955.00	-164,102.11	0.17	
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059		
	99,610.560	Local	100.249672	99,859.26	99.776380	99,387.81	-471.45	0.02	
	Original Face: 840,000.000	Base	100.249672	99,859.26	99.776380	99,387.81	-471.45	0.01	
76774LAA5	RITCHIE BROS HLDGS INC COMPANY GUAR 144A 12/31 4.75					4.750000	15 Dec 2031		
	600,000.000	Local	100.935492	605,612.95	97.750000	586,500.00	-19,112.95	0.09	
		Base	100.935492	605,612.95	97.750000	586,500.00	-19,112.95	0.08	
77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4					4.000000	15 Oct 2033		
	840,000.000	Local	100.000000	840,000.00	87.590000	735,756.00	-104,244.00	0.11	
		Base	100.000000	840,000.00	87.590000	735,756.00	-104,244.00	0.10	

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77314EAA6	ROCKET SOFTWARE INC SR UNSECURED 144A 02/29 6.5				6.500000	15 Feb 2029		
		890,000.000	Local 99.451828	885,121.27	90.750000	807,675.00	-77,446.27	0.13
			Base 99.451828	885,121.27	90.750000	807,675.00	-77,446.27	0.11
780153BC5	ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 06/23 9.125				9.125000	15 Jun 2023		
		620,000.000	Local 105.346385	653,147.59	104.125000	645,575.00	-7,572.59	0.10
			Base 105.346385	653,147.59	104.125000	645,575.00	-7,572.59	0.09
78015EAM0	ROYAL CARIBBEAN CRUISES LTD 2019 TERM LOAN A					05 Apr 2022		
		214,080.000	Local 95.614999	204,692.59	98.000000	209,798.40	5,105.81	0.03
			Base 95.614999	204,692.59	98.000000	209,798.40	5,105.81	0.03
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN					01 Sep 2027		
		294,015.080	Local 98.551350	289,755.83	99.166700	291,565.05	1,809.22	0.05
			Base 98.551350	289,755.83	99.166700	291,565.05	1,809.22	0.04
78432WAG8	SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 D 144A				2.797000	15 May 2038		
		540,000.000	Local 100.000000	540,000.00	97.011110	523,859.99	-16,140.01	0.08
Original Face:		540,000.000	Base 100.000000	540,000.00	97.011110	523,859.99	-16,140.01	0.07
78442FAZ1	NAVIENT CORP SR UNSECURED 08/33 5.625				5.625000	01 Aug 2033		
		310,000.000	Local 96.881529	300,332.74	84.200000	261,020.00	-39,312.74	0.04
			Base 96.881529	300,332.74	84.200000	261,020.00	-39,312.74	0.04
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053		
		660,000.000	Local 99.948553	659,660.45	93.158400	614,845.44	-44,815.01	0.10
Original Face:		660,000.000	Base 99.948553	659,660.45	93.158400	614,845.44	-44,815.01	0.09
78448YAF8	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A				3.860000	15 Jan 2053		
		920,000.000	Local 99.968967	919,714.50	95.640260	879,890.39	-39,824.11	0.14
Original Face:		920,000.000	Base 99.968967	919,714.50	95.640260	879,890.39	-39,824.11	0.12
78485GAL8	SREIT TRUST SREIT 2021 FLWR D 144A				1.772040	15 Jul 2036		
		1,250,000.000	Local 99.652763	1,245,659.54	96.745130	1,209,314.13	-36,345.41	0.19
Original Face:		1,250,000.000	Base 99.652763	1,245,659.54	96.745130	1,209,314.13	-36,345.41	0.17
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625				5.625000	01 Dec 2025		
		660,000.000	Local 101.761226	671,624.09	101.375000	669,075.00	-2,549.09	0.10
			Base 101.761226	671,624.09	101.375000	669,075.00	-2,549.09	0.09

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80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	550,000.000	Local		104.592242	575,257.33	99.125000	545,187.50	-30,069.83	0.08
		Base		104.592242	575,257.33	99.125000	545,187.50	-30,069.83	0.08
80007RAM7	SANDS CHINA LTD SR UNSECURED 144A 03/27 2.55					2.550000	08 Mar 2027		
	460,000.000	Local		99.800726	459,083.34	86.850000	399,510.00	-59,573.34	0.06
		Base		99.800726	459,083.34	86.850000	399,510.00	-59,573.34	0.06
80007RAP0	SANDS CHINA LTD SR UNSECURED 144A 03/29 3.1					3.100000	08 Mar 2029		
	250,000.000	Local		78.723908	196,809.77	85.000000	212,500.00	15,690.23	0.03
		Base		78.723908	196,809.77	85.000000	212,500.00	15,690.23	0.03
80007RAR6	SANDS CHINA LTD SR UNSECURED 144A 08/31 3.25					3.250000	08 Aug 2031		
	200,000.000	Local		100.129625	200,259.25	81.500000	163,000.00	-37,259.25	0.03
		Base		100.129625	200,259.25	81.500000	163,000.00	-37,259.25	0.02
80386WAC9	SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375					4.375000	18 Sep 2026		
	690,000.000	Local		101.225487	698,455.86	95.500000	658,950.00	-39,505.86	0.10
		Base		101.225487	698,455.86	95.500000	658,950.00	-39,505.86	0.09
80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5					5.500000	18 Mar 2031		
	590,000.000	Local		100.000000	590,000.00	93.360000	550,824.00	-39,176.00	0.09
		Base		100.000000	590,000.00	93.360000	550,824.00	-39,176.00	0.08
80874YBG4	SCIENTIFIC GAMES INTERNA COMPANY GUAR 144A 07/25 8.625					8.625000	01 Jul 2025		
	1,610,000.000	Local		105.419656	1,697,256.46	105.125000	1,692,512.50	-4,743.96	0.26
		Base		105.419656	1,697,256.46	105.125000	1,692,512.50	-4,743.96	0.24
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	0.000	Local		0.000000	-4,380.68	0.000000	0.00	4,380.68	0.00
		Base		0.000000	-4,380.68	0.000000	0.00	4,380.68	0.00
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
	41,524.540	Local		99.912558	41,488.23	98.500000	40,901.67	-586.56	0.01
		Base		99.912558	41,488.23	98.500000	40,901.67	-586.56	0.01
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B						31 Dec 2025		
	1,597,437.240	Local		98.852763	1,579,110.85	98.875000	1,579,466.07	355.22	0.24
		Base		98.852763	1,579,110.85	98.875000	1,579,466.07	355.22	0.22

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81527CAN7	SEDGWICK CLAIM MGMT SERV INC 2020 TERM LOAN B3					03 Sep 2026			
		0.000	Local	0.000000	-463.74	0.000000	0.00	463.74	0.00
			Base	0.000000	-463.74	0.000000	0.00	463.74	0.00
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75				6.750000	13 Mar 2048			
		240,000.000	Local	86.520788	207,649.89	86.226000	206,942.40	-707.49	0.03
Original Face:		240,000.000	Base	86.520788	207,649.89	86.226000	206,942.40	-707.49	0.03
81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75				4.750000	15 Feb 2028			
		630,000.000	Local	99.348544	625,895.83	91.053990	573,640.14	-52,255.69	0.09
			Base	99.348544	625,895.83	91.053990	573,640.14	-52,255.69	0.08
81761LAA0	SERVICE PROPERTIES TRUST COMPANY GUAR 09/25 7.5				7.500000	15 Sep 2025			
		770,000.000	Local	107.682852	829,157.96	104.980000	808,346.00	-20,811.96	0.13
			Base	107.682852	829,157.96	104.980000	808,346.00	-20,811.96	0.11
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5				5.500000	15 Dec 2027			
		440,000.000	Local	103.760400	456,545.76	96.450000	424,380.00	-32,165.76	0.07
			Base	103.760400	456,545.76	96.450000	424,380.00	-32,165.76	0.06
82873MAA1	SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625				4.625000	01 Mar 2029			
		900,000.000	Local	100.521517	904,693.65	93.750000	843,750.00	-60,943.65	0.13
			Base	100.521517	904,693.65	93.750000	843,750.00	-60,943.65	0.12
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027			
		56,440.100	Local	100.000000	56,440.10	97.857530	55,230.89	-1,209.21	0.01
Original Face:		150,000.000	Base	100.000000	56,440.10	97.857530	55,230.89	-1,209.21	0.01
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A2I 144A				3.845000	20 Jan 2050			
		693,837.500	Local	104.691300	726,387.50	97.666600	677,647.50	-48,740.00	0.11
Original Face:		705,000.000	Base	104.691300	726,387.50	97.666600	677,647.50	-48,740.00	0.10
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN					11 Dec 2026			
		1,990,000.000	Local	99.817088	1,986,360.05	98.687500	1,963,881.25	-22,478.80	0.30
			Base	99.817088	1,986,360.05	98.687500	1,963,881.25	-22,478.80	0.28
845467AP4	SOUTHWESTERN ENERGY CO COMPANY GUAR 09/28 8.375				8.375000	15 Sep 2028			
		370,000.000	Local	109.659892	405,741.60	110.000000	407,000.00	1,258.40	0.06
			Base	109.659892	405,741.60	110.000000	407,000.00	1,258.40	0.06

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845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75				4.750000	01 Feb 2032		
		750,000.000	Local 100.259175	751,943.81	99.875000	749,062.50	-2,881.31	0.12
			Base 100.259175	751,943.81	99.875000	749,062.50	-2,881.31	0.11
846031AT9	SOUTHWICK PARK CLO, LTD. STHWK 2019 4A DR 144A				3.204000	20 Jul 2032		
		1,410,000.000	Local 100.000000	1,410,000.00	98.154100	1,383,972.81	-26,027.19	0.21
Original Face:		1,410,000.000	Base 100.000000	1,410,000.00	98.154100	1,383,972.81	-26,027.19	0.20
84611UAH1	SOVO BRANDS INTERMEDIATE, INC. 2021 TERM LOAN					08 Jun 2028		
		290,137.930	Local 99.774373	289,483.30	98.800000	286,656.27	-2,827.03	0.04
			Base 99.774373	289,483.30	98.800000	286,656.27	-2,827.03	0.04
84823UAB8	SPENCER SPIRIT HOLDNGS INC TERM LOAN B					19 Jun 2026		
		994,557.370	Local 99.765514	992,225.27	99.500000	989,584.58	-2,640.69	0.15
			Base 99.765514	992,225.27	99.500000	989,584.58	-2,640.69	0.14
848577AB8	SPIRIT AIRLINES INC SR UNSECURED 05/26 1				1.000000	15 May 2026		
		950,000.000	Local 94.925796	901,795.06	89.700000	852,150.00	-49,645.06	0.13
			Base 94.925796	901,795.06	89.700000	852,150.00	-49,645.06	0.12
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025		
		1,020,000.000	Local 105.030873	1,071,314.90	106.652000	1,087,850.40	16,535.50	0.17
			Base 105.030873	1,071,314.90	106.652000	1,087,850.40	16,535.50	0.15
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032		
		820,000.000	Local 126.533691	1,037,576.27	134.592850	1,103,661.37	66,085.10	0.17
			Base 126.533691	1,037,576.27	134.592850	1,103,661.37	66,085.10	0.16
85236FAA1	SRM ESCROW ISSUER LLC SR SECURED 144A 11/28 6				6.000000	01 Nov 2028		
		1,000,000.000	Local 100.865894	1,008,658.94	98.626000	986,260.00	-22,398.94	0.15
			Base 100.865894	1,008,658.94	98.626000	986,260.00	-22,398.94	0.14
86184WAA4	STONEMOR INC SR SECURED 144A 05/29 8.5				8.500000	15 May 2029		
		1,500,000.000	Local 100.387599	1,505,813.98	99.000000	1,485,000.00	-20,813.98	0.23
			Base 100.387599	1,505,813.98	99.000000	1,485,000.00	-20,813.98	0.21
86315WAE8	STRATUS CLO STRAS 2021 3A C 144A				3.158000	29 Dec 2029		
		2,000,000.000	Local 100.000000	2,000,000.00	97.897400	1,957,948.00	-42,052.00	0.30
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	97.897400	1,957,948.00	-42,052.00	0.28

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86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8				1.656570	25 Aug 2034			
		290,000.000	Local	100.244334	290,708.57	98.773880	286,444.25	-4,264.32	0.04
Original Face:		290,000.000	Base	100.244334	290,708.57	98.773880	286,444.25	-4,264.32	0.04
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				1.176570	25 Sep 2035			
		154,601.850	Local	94.956781	146,804.94	99.322840	153,554.95	6,750.01	0.02
Original Face:		620,000.000	Base	94.956781	146,804.94	99.322840	153,554.95	6,750.01	0.02
864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5				5.000000	01 Jun 2031			
		360,000.000	Local	100.000000	360,000.00	93.750000	337,500.00	-22,500.00	0.05
			Base	100.000000	360,000.00	93.750000	337,500.00	-22,500.00	0.05
86745GAF0	SUNNOVA ENERGY CORP COMPANY GUAR 144A 09/26 5.875				5.875000	01 Sep 2026			
		690,000.000	Local	99.921619	689,459.17	95.688000	660,247.20	-29,211.97	0.10
			Base	99.921619	689,459.17	95.688000	660,247.20	-29,211.97	0.09
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A				4.870000	20 Jul 2048			
		780,752.720	Local	100.586853	785,334.59	100.020520	780,912.93	-4,421.66	0.12
Original Face:		900,000.000	Base	100.586853	785,334.59	100.020520	780,912.93	-4,421.66	0.11
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35				5.350000	15 May 2045			
		440,000.000	Local	115.798798	509,514.71	102.994077	453,173.94	-56,340.77	0.07
			Base	115.798798	509,514.71	102.994077	453,173.94	-56,340.77	0.06
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A				3.610000	01 Feb 2055			
		479,599.060	Local	99.954992	479,383.20	98.135780	470,658.28	-8,724.92	0.07
Original Face:		510,000.000	Base	99.954992	479,383.20	98.135780	470,658.28	-8,724.92	0.07
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN					05 Mar 2027			
		374,302.320	Local	100.554886	376,379.27	98.937500	370,325.36	-6,053.91	0.06
			Base	100.554886	376,379.27	98.937500	370,325.36	-6,053.91	0.05
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6				6.000000	15 Jan 2029			
		1,010,000.000	Local	102.311502	1,033,346.17	107.947000	1,090,264.70	56,918.53	0.17
			Base	102.311502	1,033,346.17	107.947000	1,090,264.70	56,918.53	0.15
86964WAK8	SUZANO AUSTRIA G COMPANY GUAR 01/32 3.125				3.125000	15 Jan 2032			
		1,900,000.000	Local	98.576546	1,872,954.37	88.538000	1,682,222.00	-190,732.37	0.26
			Base	98.576546	1,872,954.37	88.538000	1,682,222.00	-190,732.37	0.24

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87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75					3.750000	15 Sep 2028		
	710,000.000	Local		100.441197	713,132.50	97.180500	689,981.55	-23,150.95	0.11
		Base		100.441197	713,132.50	97.180500	689,981.55	-23,150.95	0.10
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					1.201290	16 Apr 2031		
	500,000.000	Local		99.204790	496,023.95	99.323100	496,615.50	591.55	0.08
Original Face:	500,000.000	Base		99.204790	496,023.95	99.323100	496,615.50	591.55	0.07
87190HAC3	SYMPLR SOFTWARE INC 2020 TERM LOAN						22 Dec 2027		
	574,200.000	Local		98.729902	566,907.10	98.343800	564,690.10	-2,217.00	0.09
		Base		98.729902	566,907.10	98.343800	564,690.10	-2,217.00	0.08
87229WAW1	TCI SYMPHONY CLO TSYP 2016 1A DR2 144A					3.344430	13 Oct 2032		
	840,000.000	Local		100.000000	840,000.00	97.764000	821,217.60	-18,782.40	0.13
Original Face:	840,000.000	Base		100.000000	840,000.00	97.764000	821,217.60	-18,782.40	0.12
87249TAJ3	TICP CLO LTD TICP 2018 IIA C 144A					3.204000	20 Apr 2028		
	900,000.000	Local		100.017382	900,156.44	99.156300	892,406.70	-7,749.74	0.14
Original Face:	900,000.000	Base		100.017382	900,156.44	99.156300	892,406.70	-7,749.74	0.13
87256FAH7	TKC HOLDINGS INC 2021 TERM LOAN						15 May 2028		
	1,117,314.280	Local		98.198871	1,097,190.01	98.250000	1,097,761.28	571.27	0.17
		Base		98.198871	1,097,190.01	98.250000	1,097,761.28	571.27	0.16
87256YAA1	TKC HOLDINGS INC SR UNSECURED 144A 05/29 10.5					10.500000	15 May 2029		
	540,000.000	Local		108.092167	583,697.70	102.375000	552,825.00	-30,872.70	0.09
		Base		108.092167	583,697.70	102.375000	552,825.00	-30,872.70	0.08
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	101.900000	142,660.00	2,660.00	0.02
		Base		100.000000	140,000.00	101.900000	142,660.00	2,660.00	0.02
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5					3.500000	15 Apr 2031		
	1,220,000.000	Local		104.513791	1,275,068.25	94.250000	1,149,850.00	-125,218.25	0.18
		Base		104.513791	1,275,068.25	94.250000	1,149,850.00	-125,218.25	0.16
87276VAJ4	TPG REAL ESTATE FINANCE TRTX 2019 FL3 D 144A					2.614480	15 Oct 2034		
	500,000.000	Local		98.376598	491,882.99	98.837700	494,188.50	2,305.51	0.08
Original Face:	500,000.000	Base		98.376598	491,882.99	98.837700	494,188.50	2,305.51	0.07

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87422VAG3	TALLEN ENERGY SUPPLY LLC SR SECURED 144A 01/28 6.625					6.625000	15 Jan 2028		
	580,000.000	Local		96.862967	561,805.21	92.000000	533,600.00	-28,205.21	0.08
		Base		96.862967	561,805.21	92.000000	533,600.00	-28,205.21	0.08
87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6					6.000000	31 Dec 2030		
	620,000.000	Local		101.616618	630,023.03	97.034990	601,616.94	-28,406.09	0.09
		Base		101.616618	630,023.03	97.034990	601,616.94	-28,406.09	0.09
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	470,000.000	Local		120.380796	565,789.74	114.772458	539,430.55	-26,359.19	0.08
		Base		120.380796	565,789.74	114.772458	539,430.55	-26,359.19	0.08
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		
	290,000.000	Local		96.620069	280,198.20	107.978086	313,136.45	32,938.25	0.05
		Base		96.620069	280,198.20	107.978086	313,136.45	32,938.25	0.04
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625					4.625000	15 Jun 2028		
	400,000.000	Local		101.553888	406,215.55	98.500000	394,000.00	-12,215.55	0.06
		Base		101.553888	406,215.55	98.500000	394,000.00	-12,215.55	0.06
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027		
	430,000.000	Local		113.129167	486,455.42	102.500000	440,750.00	-45,705.42	0.07
		Base		113.129167	486,455.42	102.500000	440,750.00	-45,705.42	0.06
88145LAE4	CMG MEDIA CORPORATION 2021 TERM LOAN						17 Dec 2026		
	742,970.480	Local		99.596454	739,972.25	98.392900	731,030.20	-8,942.05	0.11
		Base		99.596454	739,972.25	98.392900	731,030.20	-8,942.05	0.10
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036		
	2,290,000.000	Local		108.952466	2,495,011.47	101.000000	2,312,900.00	-182,111.47	0.36
		Base		108.952466	2,495,011.47	101.000000	2,312,900.00	-182,111.47	0.33
88167AAP6	TEVA PHARMACEUTICAL INDU COMPANY GUAR 05/27 4.75					4.750000	09 May 2027		
	1,170,000.000	Local		100.000000	1,170,000.00	96.468750	1,128,684.38	-41,315.62	0.17
		Base		100.000000	1,170,000.00	96.468750	1,128,684.38	-41,315.62	0.16
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					2.590000	11 Nov 2034		
	850,584.270	Local		100.581986	855,534.55	97.622050	830,357.80	-25,176.75	0.13
	Original Face:		1,050,000.000	Base	100.581986	855,534.55	97.622050	830,357.80	-25,176.75

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88366MAC8	THERMOSTAT PURCHASER III, INC. TERM LOAN					31 Aug 2028			
		451,052.630	Local 100.226710	452,075.21	98.750000	445,414.47	-6,660.74		0.07
			Base 100.226710	452,075.21	98.750000	445,414.47	-6,660.74		0.06
88366MAD6	THERMOSTAT PURCHASER III INC DELAYED DRAW TERM LOAN					31 Aug 2028			
		78,947.370	Local 100.237817	79,135.12	98.750000	77,960.53	-1,174.59		0.01
			Base 100.237817	79,135.12	98.750000	77,960.53	-1,174.59		0.01
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040			
		500,000.000	Local 125.887252	629,436.26	107.559208	537,796.04	-91,640.22		0.08
			Base 125.887252	629,436.26	107.559208	537,796.04	-91,640.22		0.08
89055FAB9	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625				3.625000	15 Mar 2029			
		760,000.000	Local 99.814997	758,593.98	90.875000	690,650.00	-67,943.98		0.11
			Base 99.814997	758,593.98	90.875000	690,650.00	-67,943.98		0.10
89177HAD4	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A				2.356570	25 May 2058			
		280,000.000	Local 103.269168	289,153.67	101.530990	284,286.77	-4,866.90		0.04
Original Face:		280,000.000	Base 103.269168	289,153.67	101.530990	284,286.77	-4,866.90		0.04
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5				6.500000	15 Mar 2040			
		1,710,000.000	Local 108.548847	1,856,185.29	103.000000	1,761,300.00	-94,885.29		0.27
			Base 108.548847	1,856,185.29	103.000000	1,761,300.00	-94,885.29		0.25
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25				3.250000	15 May 2030			
		170,000.000	Local 106.152253	180,458.83	97.670815	166,040.39	-14,418.44		0.03
			Base 106.152253	180,458.83	97.670815	166,040.39	-14,418.44		0.02
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8				8.000000	15 Dec 2025			
		750,000.000	Local 103.080317	773,102.38	104.125000	780,937.50	7,835.12		0.12
			Base 103.080317	773,102.38	104.125000	780,937.50	7,835.12		0.11
893647BL0	TRANSDIGM INC COMPANY GUAR 11/27 5.5				5.500000	15 Nov 2027			
		430,000.000	Local 102.916323	442,540.19	99.250000	426,775.00	-15,765.19		0.07
			Base 102.916323	442,540.19	99.250000	426,775.00	-15,765.19		0.06
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F					09 Dec 2025			
		1,825,230.370	Local 99.022126	1,807,381.92	98.093800	1,790,437.83	-16,944.09		0.28
			Base 99.022126	1,807,381.92	98.093800	1,790,437.83	-16,944.09		0.25

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893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75				6.750000	02 May 2025			
		1,130,000.000	Local	94.543458	1,068,341.08	91.000000	1,028,300.00	-40,041.08	0.16
			Base	94.543458	1,068,341.08	91.000000	1,028,300.00	-40,041.08	0.15
89656YAB1	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A				2.560000	19 Nov 2050			
		730,000.000	Local	100.216266	731,578.74	95.120200	694,377.46	-37,201.28	0.11
		Original Face: 730,000.000	Base	100.216266	731,578.74	95.120200	694,377.46	-37,201.28	0.10
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN					31 Mar 2028			
		1,975,076.060	Local	99.754745	1,970,232.09	97.437500	1,924,464.74	-45,767.35	0.30
			Base	99.754745	1,970,232.09	97.437500	1,924,464.74	-45,767.35	0.27
896818AP6	TRIUMPH GROUP INC COMPANY GUAR 08/25 7.75				7.750000	15 Aug 2025			
		830,000.000	Local	100.148600	831,233.38	100.738000	836,125.40	4,892.02	0.13
			Base	100.148600	831,233.38	100.738000	836,125.40	4,892.02	0.12
89787RAK8	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN					02 Nov 2028			
		240,000.000	Local	98.249671	235,799.21	100.250000	240,600.00	4,800.79	0.04
			Base	98.249671	235,799.21	100.250000	240,600.00	4,800.79	0.03
90011QAC4	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 02/25 6.875				6.875000	28 Feb 2025			
		990,000.000	Local	106.771447	1,057,037.33	98.335600	973,522.44	-83,514.89	0.15
			Base	106.771447	1,057,037.33	98.335600	973,522.44	-83,514.89	0.14
90184LAN2	TWITTER INC SR UNSECURED 03/26 0.00000					15 Mar 2026			
		420,000.000	Local	90.330993	379,390.17	83.950000	352,590.00	-26,800.17	0.05
			Base	90.330993	379,390.17	83.950000	352,590.00	-26,800.17	0.05
90187LAN9	PARK AVENUE TRUST PRKAV 2017 245P E 144A				3.657400	05 Jun 2037			
		1,130,000.000	Local	102.271739	1,155,670.65	87.648750	990,430.88	-165,239.77	0.15
		Original Face: 1,130,000.000	Base	102.271739	1,155,670.65	87.648750	990,430.88	-165,239.77	0.14
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B					29 Apr 2026			
		871,166.580	Local	99.138652	863,662.80	98.833300	861,002.68	-2,660.12	0.13
			Base	99.138652	863,662.80	98.833300	861,002.68	-2,660.12	0.12
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B					26 Jun 2026			
		1,976,842.830	Local	100.020934	1,977,256.66	91.500000	1,808,811.19	-168,445.47	0.28
			Base	100.020934	1,977,256.66	91.500000	1,808,811.19	-168,445.47	0.26

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90351HAD0	US FOODS INC 2019 TERM LOAN B					13 Sep 2026			
		1,132,120.980	Local	95.630077	1,082,648.17	97.875000	1,108,063.41	25,415.24	0.17
			Base	95.630077	1,082,648.17	97.875000	1,108,063.41	25,415.24	0.16
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099			
		760,000.000	Local	101.231216	769,357.24	104.331000	792,915.60	23,558.36	0.12
			Base	101.231216	769,357.24	104.331000	792,915.60	23,558.36	0.11
90355HAB0	UST HOLDINGS LTD TERM LOAN					20 Nov 2028			
		837,900.000	Local	99.520633	833,883.38	98.500000	825,331.50	-8,551.88	0.13
			Base	99.520633	833,883.38	98.500000	825,331.50	-8,551.88	0.12
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034			
		340,000.000	Local	100.000000	340,000.00	105.928938	360,158.39	20,158.39	0.06
			Base	100.000000	340,000.00	105.928938	360,158.39	20,158.39	0.05
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR				5.459000	30 Jun 2035			
		830,000.000	Local	100.286186	832,375.34	95.565928	793,197.20	-39,178.14	0.12
			Base	100.286186	832,375.34	95.565928	793,197.20	-39,178.14	0.11
90915UAA6	UNIQUIFY INC SR SECURED 144A 06/24 6				6.000000	15 Jun 2024			
		240,000.000	Local	100.000000	240,000.00	100.355000	240,852.00	852.00	0.04
			Base	100.000000	240,000.00	100.355000	240,852.00	852.00	0.03
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375				4.375000	15 Apr 2026			
		150,000.000	Local	101.283780	151,925.67	98.437500	147,656.25	-4,269.42	0.02
			Base	101.283780	151,925.67	98.437500	147,656.25	-4,269.42	0.02
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029			
		240,000.000	Local	102.496025	245,990.46	95.095000	228,228.00	-17,762.46	0.04
			Base	102.496025	245,990.46	95.095000	228,228.00	-17,762.46	0.03
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B					21 Apr 2028			
		1,037,162.500	Local	99.556746	1,032,565.24	98.660700	1,023,271.78	-9,293.46	0.16
			Base	99.556746	1,032,565.24	98.660700	1,023,271.78	-9,293.46	0.14
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875				4.875000	15 Jul 2027			
		95,040.000	Local	100.000000	95,040.00	98.747450	93,849.58	-1,190.42	0.01
Original Face:		110,000.000	Base	100.000000	95,040.00	98.747450	93,849.58	-1,190.42	0.01

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91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	2,530,000.000	Local		103.458667	2,617,504.27	98.482000	2,491,594.60	-125,909.67	0.39
		Base		103.458667	2,617,504.27	98.482000	2,491,594.60	-125,909.67	0.35
91087BAM2	UNITED MEXICAN STATES SR UNSECURED 05/31 2.659					2.659000	24 May 2031		
	270,000.000	Local		98.139348	264,976.24	90.969000	245,616.30	-19,359.94	0.04
		Base		98.139348	264,976.24	90.969000	245,616.30	-19,359.94	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	1,000,000.000	Local		95.979772	959,797.72	101.579500	1,015,795.00	55,997.28	0.16
		Base		95.979772	959,797.72	101.579500	1,015,795.00	55,997.28	0.14
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
	990,000.000	Local		105.591092	1,045,351.81	102.839000	1,018,106.10	-27,245.71	0.16
		Base		105.591092	1,045,351.81	102.839000	1,018,106.10	-27,245.71	0.14
91282CEA5	US TREASURY N/B 02/24 1.5					1.500000	29 Feb 2024		
	5,790,000.000	Local		98.445748	5,700,008.80	98.613281	5,709,708.97	9,700.17	0.88
		Base		98.445748	5,700,008.80	98.613281	5,709,708.97	9,700.17	0.81
914906AT9	UNIVISION COMMUNICATIONS SR SECURED 144A 05/25 9.5					9.500000	01 May 2025		
	1,160,000.000	Local		102.377147	1,187,574.90	105.000000	1,218,000.00	30,425.10	0.19
		Base		102.377147	1,187,574.90	105.000000	1,218,000.00	30,425.10	0.17
914908BC1	UNIVISION COMMUNICATIONS INC TERM LOAN						15 Mar 2026		
	0.010	Local		-324,600.000000	-32.46	99.375000	0.01	32.47	0.00
		Base		-324,600.000000	-32.46	99.375000	0.01	32.47	0.00
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	890,000.000	Local		89.793539	799,162.50	93.379550	831,078.00	31,915.50	0.13
		Base		89.793539	799,162.50	93.379550	831,078.00	31,915.50	0.12
918367AA1	VTR COMUNICACIONES SPA SR SECURED 144A 01/28 5.125					5.125000	15 Jan 2028		
	1,424,000.000	Local		103.549358	1,474,542.86	95.319000	1,357,342.56	-117,200.30	0.21
		Base		103.549358	1,474,542.86	95.319000	1,357,342.56	-117,200.30	0.19
91838LAE0	VT TOPCO, INC. 2021 2ND LIEN TERM LOAN						31 Jul 2026		
	580,000.000	Local		99.331647	576,123.55	98.500000	571,300.00	-4,823.55	0.09
		Base		99.331647	576,123.55	98.500000	571,300.00	-4,823.55	0.08

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91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	780,000.000	Local		120.741995	941,787.56	122.247000	953,526.60	11,739.04	0.15
		Base		120.741995	941,787.56	122.247000	953,526.60	11,739.04	0.13
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	850,000.000	Local		109.849667	933,722.17	110.145000	936,232.50	2,510.33	0.15
		Base		109.849667	933,722.17	110.145000	936,232.50	2,510.33	0.13
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	1,480,000.000	Local		103.037203	1,524,950.61	99.927000	1,478,919.60	-46,031.01	0.23
		Base		103.037203	1,524,950.61	99.927000	1,478,919.60	-46,031.01	0.21
92240MBJ6	VECTOR GROUP LTD COMPANY GUAR 144A 11/26 10.5					10.500000	01 Nov 2026		
	530,000.000	Local		103.488187	548,487.39	102.198000	541,649.40	-6,837.99	0.08
		Base		103.488187	548,487.39	102.198000	541,649.40	-6,837.99	0.08
92328MAB9	VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125					4.125000	15 Aug 2031		
	670,000.000	Local		101.802466	682,076.52	98.115000	657,370.50	-24,706.02	0.10
		Base		101.802466	682,076.52	98.115000	657,370.50	-24,706.02	0.09
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875					3.875000	01 Nov 2033		
	750,000.000	Local		100.000000	750,000.00	95.535000	716,512.50	-33,487.50	0.11
		Base		100.000000	750,000.00	95.535000	716,512.50	-33,487.50	0.10
92331MAD0	VENTURE CDO LTD VENTR 2017 26A D 144A					4.504000	20 Jan 2029		
	1,250,000.000	Local		99.863855	1,248,298.19	97.959100	1,224,488.75	-23,809.44	0.19
	Original Face:	1,250,000.000	Base	99.863855	1,248,298.19	97.959100	1,224,488.75	-23,809.44	0.17
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					1.284000	20 Apr 2031		
	560,000.000	Local		99.033200	554,585.92	99.220700	555,635.92	1,050.00	0.09
	Original Face:	560,000.000	Base	99.033200	554,585.92	99.220700	555,635.92	1,050.00	0.08
92342NAH6	VERICAST CORP/HARLAND SECURED 144A 10/27 13					13.000000	15 Oct 2027		
	340,000.000	Local		102.089297	347,103.61	120.500000	409,700.00	62,596.39	0.06
		Base		102.089297	347,103.61	120.500000	409,700.00	62,596.39	0.06
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051		
	1,030,000.000	Local		106.439619	1,096,328.08	94.176999	970,023.09	-126,304.99	0.15
		Base		106.439619	1,096,328.08	94.176999	970,023.09	-126,304.99	0.14

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92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
	430,000.000	Local	99.000505	425,702.17	92.568214	398,043.32	-27,658.85	0.06	
		Base	99.000505	425,702.17	92.568214	398,043.32	-27,658.85	0.06	
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	390,000.000	Local	99.944118	389,782.06	93.834496	365,954.53	-23,827.53	0.06	
		Base	99.944118	389,782.06	93.834496	365,954.53	-23,827.53	0.05	
92348BAA1	VERICAST CORP SR SECURED 144A 09/26 11					11.000000	15 Sep 2026		
	400,000.000	Local	100.000000	400,000.00	97.625000	390,500.00	-9,500.00	0.06	
		Base	100.000000	400,000.00	97.625000	390,500.00	-9,500.00	0.06	
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B						27 Aug 2025		
	1,972,367.350	Local	100.393935	1,980,137.20	99.500000	1,962,505.51	-17,631.69	0.30	
		Base	100.393935	1,980,137.20	99.500000	1,962,505.51	-17,631.69	0.28	
92532MAE5	VERTEX AEROSPACE SERVICES CORP 2021 FIRST LIEN TERM LOAN						06 Dec 2028		
	1,910,000.000	Local	99.514581	1,900,728.50	99.562500	1,901,643.75	915.25	0.29	
		Base	99.514581	1,900,728.50	99.562500	1,901,643.75	915.25	0.27	
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125					4.125000	15 Nov 2028		
	1,100,000.000	Local	99.778329	1,097,561.62	91.261500	1,003,876.50	-93,685.12	0.16	
		Base	99.778329	1,097,561.62	91.261500	1,003,876.50	-93,685.12	0.14	
925550AF2	VIAVI SOLUTIONS INC COMPANY GUAR 144A 10/29 3.75					3.750000	01 Oct 2029		
	100,000.000	Local	100.000000	100,000.00	93.842250	93,842.25	-6,157.75	0.01	
		Base	100.000000	100,000.00	93.842250	93,842.25	-6,157.75	0.01	
92558BAG3	VIBRANT CLO LTD VIBR 2017 7A C 144A					3.854000	15 Sep 2030		
	1,000,000.000	Local	99.305114	993,051.14	97.077400	970,774.00	-22,277.14	0.15	
	Original Face: 1,000,000.000	Base	99.305114	993,051.14	97.077400	970,774.00	-22,277.14	0.14	
92676XAF4	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7					7.000000	15 Feb 2029		
	230,000.000	Local	101.899230	234,368.23	92.000000	211,600.00	-22,768.23	0.03	
		Base	101.899230	234,368.23	92.000000	211,600.00	-22,768.23	0.03	
92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375					5.375000	01 Nov 2027		
	1,680,000.000	Local	103.616057	1,740,749.75	101.861000	1,711,264.80	-29,484.95	0.27	
		Base	103.616057	1,740,749.75	101.861000	1,711,264.80	-29,484.95	0.24	

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92770HAD9	VIRGIN PULSE INC 2021 TERM LOAN					06 Apr 2028			
		1,980,050.000	Local 99.570798	1,971,551.59	98.750000	1,955,299.38	-16,252.21		0.30
			Base 99.570798	1,971,551.59	98.750000	1,955,299.38	-16,252.21		0.28
92840JAB5	VISTAJET MALTA/XO MGMT SR UNSECURED 144A 02/30 6.375				6.375000	01 Feb 2030			
		270,000.000	Local 100.000000	270,000.00	94.500000	255,150.00	-14,850.00		0.04
			Base 100.000000	270,000.00	94.500000	255,150.00	-14,850.00		0.04
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75				4.750000	15 Jul 2031			
		1,400,000.000	Local 100.803390	1,411,247.46	94.250000	1,319,500.00	-91,747.46		0.20
			Base 100.803390	1,411,247.46	94.250000	1,319,500.00	-91,747.46		0.19
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513000	15 May 2047			
		400,000.000	Local 99.987093	399,948.37	93.521160	374,084.64	-25,863.73		0.06
Original Face:		400,000.000	Base 99.987093	399,948.37	93.521160	374,084.64	-25,863.73		0.05
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C				3.758664	15 Sep 2057			
		900,000.000	Local 96.698000	870,282.00	97.138590	874,247.31	3,965.31		0.14
Original Face:		900,000.000	Base 96.698000	870,282.00	97.138590	874,247.31	3,965.31		0.12
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A				3.791290	17 Apr 2030			
		600,000.000	Local 100.000000	600,000.00	97.524400	585,146.40	-14,853.60		0.09
Original Face:		600,000.000	Base 100.000000	600,000.00	97.524400	585,146.40	-14,853.60		0.08
92915QAW3	VOYA CLO LTD VOYA 2017 3A A2AR 144A				1.804000	20 Apr 2034			
		650,000.000	Local 100.000000	650,000.00	99.451100	646,432.15	-3,567.85		0.10
Original Face:		650,000.000	Base 100.000000	650,000.00	99.451100	646,432.15	-3,567.85		0.09
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1					30 Apr 2025			
		1,080,827.980	Local 93.378279	1,009,258.57	94.650000	1,023,003.68	13,745.11		0.16
			Base 93.378279	1,009,258.57	94.650000	1,023,003.68	13,745.11		0.14
92940KAK1	WP CITYMD BIDCO LLC 2021 1ST LIEN TERM LOAN B					22 Dec 2028			
		1,824,935.650	Local 99.889904	1,822,926.46	99.312500	1,812,389.22	-10,537.24		0.28
			Base 99.889904	1,822,926.46	99.312500	1,812,389.22	-10,537.24		0.26
93065PAG6	WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A				2.427000	15 Dec 2033			
		450,000.000	Local 98.784964	444,532.34	96.996200	436,482.90	-8,049.44		0.07
Original Face:		450,000.000	Base 98.784964	444,532.34	96.996200	436,482.90	-8,049.44		0.06

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936RLKI5	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN						15 Feb 2028		
	1,336,500.000	Local		99.572079	1,330,780.84	97.895800	1,308,377.37	-22,403.47	0.20
		Base		99.572079	1,330,780.84	97.895800	1,308,377.37	-22,403.47	0.19
937IACI4	ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN						31 Dec 2027		
	1,097,170.010	Local		100.000000	1,097,170.01	94.460000	1,036,386.79	-60,783.22	0.16
		Base		100.000000	1,097,170.01	94.460000	1,036,386.79	-60,783.22	0.15
938DOJII4	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B						29 Jan 2026		
	476,400.000	Local		99.604259	474,514.69	97.958300	466,673.34	-7,841.35	0.07
		Base		99.604259	474,514.69	97.958300	466,673.34	-7,841.35	0.07
938QDSII7	WESTERN DENTAL SERVICES INC 2021 DDTL						18 Aug 2028		
	190,000.000	Local		100.000000	190,000.00	99.406200	188,871.78	-1,128.22	0.03
		Base		100.000000	190,000.00	99.406200	188,871.78	-1,128.22	0.03
938VEYII2	TUTOR PERINI CORPORATION TERM LOAN B						18 Aug 2027		
	493,750.000	Local		98.428336	485,989.91	98.250000	485,109.38	-880.53	0.08
		Base		98.428336	485,989.91	98.250000	485,109.38	-880.53	0.07
941DMMI4	KNIGHT HEALTH HOLDINGS LLC TERM LOAN B						23 Dec 2028		
	1,230,000.000	Local		93.000000	1,143,900.00	90.000000	1,107,000.00	-36,900.00	0.17
		Base		93.000000	1,143,900.00	90.000000	1,107,000.00	-36,900.00	0.16
941XYHII8	EYECARE PARTNERS LLC 2021 DELAYED DRAW TERM LOAN						15 Nov 2028		
	160,000.000	Local		100.000000	160,000.00	98.750000	158,000.00	-2,000.00	0.02
		Base		100.000000	160,000.00	98.750000	158,000.00	-2,000.00	0.02
941XYJII4	EYECARE PARTNERS LLC 2021 INCREMENTAL TERM LOAN						15 Nov 2028		
	650,000.000	Local		99.761651	648,450.73	98.750000	641,875.00	-6,575.73	0.10
		Base		99.761651	648,450.73	98.750000	641,875.00	-6,575.73	0.09
941XYKII1	EYECARE PARTNERS LLC 2021 2ND LEIN TERM LOAN						15 Nov 2029		
	724,407.140	Local		99.517318	720,910.56	99.375000	719,879.60	-1,030.96	0.11
		Base		99.517318	720,910.56	99.375000	719,879.60	-1,030.96	0.10
941YZNII2	WP CPP HOLDINGS LLC 2019 2ND LIEN INCREMENTAL TL						30 Apr 2026		
	620,000.000	Local		98.383705	609,978.97	96.312500	597,137.50	-12,841.47	0.09
		Base		98.383705	609,978.97	96.312500	597,137.50	-12,841.47	0.08

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942JECII1	DCERT BUYER INC 2021 2ND LIEN TERM LOAN						19 Feb 2029		
	1,130,000.000	Local		99.776318	1,127,472.39	98.750000	1,115,875.00	-11,597.39	0.17
		Base		99.776318	1,127,472.39	98.750000	1,115,875.00	-11,597.39	0.16
942NXXII5	VIRGIN PULSE INC 2021 2ND LIEN TERM LOAN						06 Apr 2029		
	540,000.000	Local		99.641078	538,061.82	97.500000	526,500.00	-11,561.82	0.08
		Base		99.641078	538,061.82	97.500000	526,500.00	-11,561.82	0.07
942PYJII0	ONE CALL CORPORATION 2021 TERM LOAN						22 Apr 2027		
	1,329,950.000	Local		98.297639	1,307,309.45	92.500000	1,230,203.75	-77,105.70	0.19
		Base		98.297639	1,307,309.45	92.500000	1,230,203.75	-77,105.70	0.17
942UDYII9	ACADEMY LTD 2021 TERM LOAN						05 Nov 2027		
	751,818.750	Local		99.115860	745,171.62	99.041700	744,614.07	-557.55	0.12
		Base		99.115860	745,171.62	99.041700	744,614.07	-557.55	0.11
943BVSII3	JUMP FINANCIAL LLC TERM LOAN B						02 Aug 2028		
	3,294,671.930	Local		98.453416	3,243,717.06	98.750000	3,253,488.53	9,771.47	0.50
		Base		98.453416	3,243,717.06	98.750000	3,253,488.53	9,771.47	0.46
943CUNII3	WESTERN DENTAL SERVICES INC 2021 TERM LOAN B						18 Aug 2028		
	1,900,000.000	Local		99.534990	1,891,164.81	99.406200	1,888,717.80	-2,447.01	0.29
		Base		99.534990	1,891,164.81	99.406200	1,888,717.80	-2,447.01	0.27
943DBGII7	LRS HOLDINGS LLC TERM LOAN B						13 Aug 2028		
	1,137,150.000	Local		99.626617	1,132,904.07	98.343800	1,118,316.52	-14,587.55	0.17
		Base		99.626617	1,132,904.07	98.343800	1,118,316.52	-14,587.55	0.16
943JTYII6	PACIFIC BELLS LLC DELAYED DRAW TERM LOAN						13 Oct 2028		
	6,391.750	Local		99.045019	6,330.71	96.875000	6,192.01	-138.70	0.00
		Base		99.045019	6,330.71	96.875000	6,192.01	-138.70	0.00
943NDGII3	ABG INTERMEDIATE HOLDING 2 LLC 2021 TERM LOAN B1						21 Dec 2028		
	871,845.710	Local		99.249999	865,306.86	98.333300	857,314.66	-7,992.20	0.13
		Base		99.249999	865,306.86	98.333300	857,314.66	-7,992.20	0.12
943PAHII9	SPX FLOW, INC. 2021 TERM LOAN						16 Mar 2029		
	1,610,000.000	Local		95.500000	1,537,550.00	97.312500	1,566,731.25	29,181.25	0.24
		Base		95.500000	1,537,550.00	97.312500	1,566,731.25	29,181.25	0.22

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943QQFI4	DEL MONTE FOODS INC 2022 TERM LOAN	1,550,000.000	Local	99.000000	1,534,500.00	98.416700	1,525,458.85	-9,041.15	0.24
			Base	99.000000	1,534,500.00	98.416700	1,525,458.85	-9,041.15	0.22
944WDMII9	AQGEN ASCENSUS INC 2021 1ST LIEN TERM LOAN	1,270,000.000	Local	99.500000	1,263,650.00	99.187500	1,259,681.25	-3,968.75	0.20
			Base	99.500000	1,263,650.00	99.187500	1,259,681.25	-3,968.75	0.18
944XVYII1	LIDS TERM LOAN	1,880,000.000	Local	98.095072	1,844,187.35	98.000000	1,842,400.00	-1,787.35	0.29
			Base	98.095072	1,844,187.35	98.000000	1,842,400.00	-1,787.35	0.26
944YMTII0	VFH PARENT LLC 2022 TERM LOAN B	800,000.000	Local	99.902076	799,216.61	98.875000	791,000.00	-8,216.61	0.12
			Base	99.902076	799,216.61	98.875000	791,000.00	-8,216.61	0.11
94951MAG8	WELLFLEET CLO LTD WELF 2017 2A C 144A	600,000.000	Local	100.049030	600,294.18	98.276400	589,658.40	-10,635.78	0.09
		Original Face:	600,000.000	Base	100.049030	600,294.18	98.276400	589,658.40	-10,635.78
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C	1,900,000.000	Local	99.278866	1,886,298.46	62.190290	1,181,615.51	-704,682.95	0.18
		Original Face:	1,900,000.000	Base	99.278866	1,886,298.46	62.190290	1,181,615.51	-704,682.95
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7	640,000.000	Local	101.828883	651,704.85	108.250000	692,800.00	41,095.15	0.11
			Base	101.828883	651,704.85	108.250000	692,800.00	41,095.15	0.10
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45	1,840,000.000	Local	99.446196	1,829,810.01	101.500000	1,867,600.00	37,789.99	0.29
			Base	99.446196	1,829,810.01	101.500000	1,867,600.00	37,789.99	0.26
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3	830,000.000	Local	78.845916	654,421.10	99.000000	821,700.00	167,278.90	0.13
			Base	78.845916	654,421.10	99.000000	821,700.00	167,278.90	0.12
96244UAF4	WHATABRANDS LLC TERM LOAN B	149,625.000	Local	99.540491	148,937.46	98.675000	147,642.47	-1,294.99	0.02
			Base	99.540491	148,937.46	98.675000	147,642.47	-1,294.99	0.02

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96525YAJ8	WHITEHORSE LTD WITEH 2018 12A D 144A				3.891290	15 Oct 2031		
		1,000,000.000	Local 97.902328	979,023.28	96.903600	969,036.00	-9,987.28	0.15
Original Face:		1,000,000.000	Base 97.902328	979,023.28	96.903600	969,036.00	-9,987.28	0.14
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032		
		160,000.000	Local 122.320019	195,712.03	135.845993	217,353.59	21,641.56	0.03
			Base 122.320019	195,712.03	135.845993	217,353.59	21,641.56	0.03
98262PAA9	WW INTERNATIONAL INC SR SECURED 144A 04/29 4.5				4.500000	15 Apr 2029		
		250,000.000	Local 101.443708	253,609.27	80.973000	202,432.50	-51,176.77	0.03
			Base 101.443708	253,609.27	80.973000	202,432.50	-51,176.77	0.03
98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875				4.875000	01 Oct 2024		
		220,000.000	Local 97.277264	214,009.98	93.673000	206,080.60	-7,929.38	0.03
			Base 97.277264	214,009.98	93.673000	206,080.60	-7,929.38	0.03
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125				5.125000	15 Dec 2029		
		340,000.000	Local 100.000000	340,000.00	84.750000	288,150.00	-51,850.00	0.04
			Base 100.000000	340,000.00	84.750000	288,150.00	-51,850.00	0.04
98313RAG1	WYNN MACAU LTD SR UNSECURED 144A 01/26 5.5				5.500000	15 Jan 2026		
		200,000.000	Local 101.822555	203,645.11	91.000000	182,000.00	-21,645.11	0.03
			Base 101.822555	203,645.11	91.000000	182,000.00	-21,645.11	0.03
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625				5.625000	26 Aug 2028		
		510,000.000	Local 100.744943	513,799.21	86.876000	443,067.60	-70,731.61	0.07
			Base 100.744943	513,799.21	86.876000	443,067.60	-70,731.61	0.06
984245AL4	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/25 8.5				8.500000	28 Jul 2025		
		1,220,000.000	Local 77.100867	940,630.58	85.550000	1,043,710.00	103,079.42	0.16
			Base 77.100867	940,630.58	85.550000	1,043,710.00	103,079.42	0.15
984245AQ3	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/27 6.95				6.950000	21 Jul 2027		
		650,000.000	Local 66.360198	431,341.29	74.501000	484,256.50	52,915.21	0.08
			Base 66.360198	431,341.29	74.501000	484,256.50	52,915.21	0.07
984245AU4	YPF SOCIEDAD ANONIMA SR SECURED 144A 02/26 VAR				4.000000	12 Feb 2026		
		817,830.000	Local 97.138314	794,426.27	89.500000	731,957.85	-62,468.42	0.11
Original Face:		817,830.000	Base 97.138314	794,426.27	89.500000	731,957.85	-62,468.42	0.10

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98878FAS8	Z CAPITAL CREDIT PARTNERS CLO ZCCP 2021 1A D 144A					4.441290	15 Jul 2033		
	600,000.000	Local		95.314773	571,888.64	96.480500	578,883.00	6,994.36	0.09
Original Face:	600,000.000	Base		95.314773	571,888.64	96.480500	578,883.00	6,994.36	0.08
98879EAA9	REVOLVING SINGLE FAMILY HOME N ZILLO 2021 1 A 144A					2.252500	18 Feb 2027		
	1,250,000.000	Local		99.999956	1,249,999.45	99.048400	1,238,105.00	-11,894.45	0.19
Original Face:	1,250,000.000	Base		99.999956	1,249,999.45	99.048400	1,238,105.00	-11,894.45	0.18
98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5					5.000000	15 Jan 2030		
	400,000.000	Local		100.000000	400,000.00	97.657000	390,628.00	-9,372.00	0.06
		Base		100.000000	400,000.00	97.657000	390,628.00	-9,372.00	0.06
98981BAA0	ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875					3.875000	01 Feb 2029		
	650,000.000	Local		99.783605	648,593.43	91.500000	594,750.00	-53,843.43	0.09
		Base		99.783605	648,593.43	91.500000	594,750.00	-53,843.43	0.08
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
	450,000.000	Local		100.914984	454,117.43	107.250000	482,625.00	28,507.57	0.07
		Base		100.914984	454,117.43	107.250000	482,625.00	28,507.57	0.07
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
	250,000.000	Local		101.165196	252,912.99	102.369986	255,924.97	3,011.98	0.04
		Base		101.165196	252,912.99	102.369986	255,924.97	3,011.98	0.04
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
	400,000.000	Local		100.433535	401,734.14	101.986200	407,944.80	6,210.66	0.06
		Base		100.433535	401,734.14	101.986200	407,944.80	6,210.66	0.06
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	10,000.000	Local		101.442100	10,144.21	84.510000	8,451.00	-1,693.21	0.00
Original Face:	10,000.000	Base		101.442100	10,144.21	84.510000	8,451.00	-1,693.21	0.00
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	430,000.000	Local		99.766972	428,997.98	99.977400	429,902.82	904.84	0.07
		Base		99.766972	428,997.98	99.977400	429,902.82	904.84	0.06
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	410,000.000	Local		99.852802	409,396.49	103.660000	425,006.00	15,609.51	0.07
		Base		99.852802	409,396.49	103.660000	425,006.00	15,609.51	0.06

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ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				3.900000	01 Sep 2037		
		7,627,532.000	Local 51.194719	3,904,893.60	42.831250	3,266,967.30	-637,926.30	0.51
Original Face:		7,627,532.000	Base 51.194719	3,904,893.60	42.831250	3,266,967.30	-637,926.30	0.46
C0102MAP0	AIR CANADA 2021 TERM LOAN B					11 Aug 2028		
		1,020,000.000	Local 99.074858	1,010,563.55	98.700000	1,006,740.00	-3,823.55	0.16
			Base 99.074858	1,010,563.55	98.700000	1,006,740.00	-3,823.55	0.14
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026		
		0.000	Local 0.000000	1,444.41	0.000000	0.00	-1,444.41	0.00
			Base 0.000000	1,444.41	0.000000	0.00	-1,444.41	0.00
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B					30 Oct 2026		
		418,762.170	Local 99.453551	416,473.85	98.916700	414,225.72	-2,248.13	0.06
			Base 99.453551	416,473.85	98.916700	414,225.72	-2,248.13	0.06
C4000KAE4	GARDA WORLD SECURITY CORPORATI 2022 TERM LOAN					01 Feb 2029		
		1,060,000.000	Local 99.011868	1,049,525.80	98.875000	1,048,075.00	-1,450.80	0.16
			Base 99.011868	1,049,525.80	98.875000	1,048,075.00	-1,450.80	0.15
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B					30 Apr 2026		
		504,213.990	Local 99.357977	500,976.82	98.656200	497,438.36	-3,538.46	0.08
			Base 99.357977	500,976.82	98.656200	497,438.36	-3,538.46	0.07
G24524AV5	COUNTRY GARDEN HLDGS SR SECURED REGS 01/24 8				8.000000	27 Jan 2024		
		600,000.000	Local 97.948123	587,688.74	85.620000	513,720.00	-73,968.74	0.08
			Base 97.948123	587,688.74	85.620000	513,720.00	-73,968.74	0.07
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN					29 Jan 2027		
		373,350.000	Local 99.818738	372,673.26	98.050000	366,069.68	-6,603.58	0.06
			Base 99.818738	372,673.26	98.050000	366,069.68	-6,603.58	0.05
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN					05 May 2028		
		1,368,132.640	Local 100.072975	1,369,131.04	99.569400	1,362,241.46	-6,889.58	0.21
			Base 100.072975	1,369,131.04	99.569400	1,362,241.46	-6,889.58	0.19
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.500000	15 Feb 2024		
		210,000.000	Local 101.479271	213,106.47	102.414534	215,070.52	1,964.05	0.03
			Base 101.479271	213,106.47	102.414534	215,070.52	1,964.05	0.03

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G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375000	17 Oct 2023		
	750,000.000	Local		102.984672	772,385.04	102.360693	767,705.20	-4,679.84	0.12
		Base		102.984672	772,385.04	102.360693	767,705.20	-4,679.84	0.11
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	1,115,495.000	Local		98.878198	1,102,981.35	98.562500	1,099,459.76	-3,521.59	0.17
		Base		98.878198	1,102,981.35	98.562500	1,099,459.76	-3,521.59	0.16
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
	680,000.000	Local		98.658268	670,876.22	99.093800	673,837.84	2,961.62	0.10
		Base		98.658268	670,876.22	99.093800	673,837.84	2,961.62	0.10
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN						03 Jul 2028		
	0.000	Local		0.000000	-76.45	0.000000	0.00	76.45	0.00
		Base		0.000000	-76.45	0.000000	0.00	76.45	0.00
L5000DAD9	ICON LUXEMBOURG SARL US TERM LOAN						03 Jul 2028		
	0.000	Local		0.000000	-18.96	0.000000	0.00	18.96	0.00
		Base		0.000000	-18.96	0.000000	0.00	18.96	0.00
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN						18 Feb 2027		
	332,366.670	Local		95.311515	316,783.71	98.500000	327,381.17	10,597.46	0.05
		Base		95.311515	316,783.71	98.500000	327,381.17	10,597.46	0.05
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75						02 Nov 2026		
	230,000.000	Local		100.110696	230,254.60	55.000000	126,500.00	-103,754.60	0.02
		Base		100.110696	230,254.60	55.000000	126,500.00	-103,754.60	0.02
N8137FAB6	SOLIS IV BV USD TERM LOAN B1						26 Feb 2029		
	1,650,000.000	Local		99.504842	1,641,829.89	97.916700	1,615,625.55	-26,204.34	0.25
		Base		99.504842	1,641,829.89	97.916700	1,615,625.55	-26,204.34	0.23
P2121YAN8	CARNIVAL CORPORATION USD TERM LOAN B						30 Jun 2025		
	106,086.180	Local		100.315885	106,421.29	97.200000	103,115.77	-3,305.52	0.02
		Base		100.315885	106,421.29	97.200000	103,115.77	-3,305.52	0.01
P2121YAS7	CARNIVAL CORPORATION 2021 INCREMENTAL TERM LOAN B						18 Oct 2028		
	1,306,725.000	Local		99.527182	1,300,546.57	97.500000	1,274,056.88	-26,489.69	0.20
		Base		99.527182	1,300,546.57	97.500000	1,274,056.88	-26,489.69	0.18

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U9098VAP7	BAUSCH HEALTH AMERICAS COMPANY GUAR REGS 01/27 8.5				8.500000	31 Jan 2027		
		700,000.000	Local 105.562401	738,936.81	99.927000	699,489.00	-39,447.81	0.11
			Base 105.562401	738,936.81	99.927000	699,489.00	-39,447.81	0.10
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR				5.750000	31 Dec 2032		
		427,014.250	Local 99.816753	426,231.76	97.881200	417,966.67	-8,265.09	0.06
Original Face:		650,000.000	Base 99.816753	426,231.76	97.881200	417,966.67	-8,265.09	0.06
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026		
		340,000.000	Local 99.665576	338,862.96	84.510000	287,334.00	-51,528.96	0.04
Original Face:		340,000.000	Base 99.665576	338,862.96	84.510000	287,334.00	-51,528.96	0.04
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025		
		500,000.000	Local 100.261772	501,308.86	99.977400	499,887.00	-1,421.86	0.08
			Base 100.261772	501,308.86	99.977400	499,887.00	-1,421.86	0.07
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125				6.125000	15 Jun 2033		
		940,000.000	Local 102.472391	963,240.48	96.648000	908,491.20	-54,749.28	0.14
Original Face:		940,000.000	Base 102.472391	963,240.48	96.648000	908,491.20	-54,749.28	0.13
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.250000	17 Jan 2042		
		3,650,000.000	Local 116.896138	4,266,709.02	111.500000	4,069,750.00	-196,959.02	0.63
			Base 116.896138	4,266,709.02	111.500000	4,069,750.00	-196,959.02	0.58
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025		
		790,000.000	Local 109.708128	866,694.21	103.660000	818,914.00	-47,780.21	0.13
			Base 109.708128	866,694.21	103.660000	818,914.00	-47,780.21	0.12
US DOLLAR Total								
		575,964,745.140	Local	567,388,618.22		549,402,308.13	-17,986,310.09	85.13
Original Face:		218,922,431.660	Base	567,398,209.63		549,402,308.13	-17,995,901.50	77.70
FIXED INCOME Total								
		180,064,942,745.140	Base	604,764,995.67		573,904,010.05	-30,860,985.62	81.16
Original Face:		219,082,431.660						

& 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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

AEIE28969	USEUC9824 USD CALL EUR PUT APR22 1.1245 CALL					01 Apr 2022		
15,110,000.000	15,110,000.000	Local	0.008130	122,844.30	0.010525	159,032.75	36,188.45	0.02
		Base	0.008130	122,844.30	0.010525	159,032.75	36,188.45	0.02

US DOLLAR Total								
15,110,000.000	15,110,000.000	Local		122,844.30		159,032.75	36,188.45	0.02
		Base		122,844.30		159,032.75	36,188.45	0.02

OPTIONS PURCHASED - CALLS Total

15,110,000.000	15,110,000.000	Base		122,844.30		159,032.75	36,188.45	0.02
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI23DYZ3	S+P EMINI 3RD WK MAY22P 4000 MAY22 4000 PUT					20 May 2022			
3,250.000		65.000	Local 18.542000	60,261.50	25.250000		82,062.50	21,801.00	0.01
			Base 18.542000	60,261.50	25.250000		82,062.50	21,801.00	0.01

ADI23XV41	S+P EMINI 3RD WK APR22P 3800 APR22 3800 PUT					14 Apr 2022			
11,600.000		232.000	Local 76.642773	889,056.17	2.100000		24,360.00	-864,696.17	0.00
			Base 76.642773	889,056.17	2.100000		24,360.00	-864,696.17	0.00

ADI23YK58	S+P EMINI 3RD WK MAY22P 4200 MAY22 4200 PUT					20 May 2022			
2,550.000		51.000	Local 34.042000	86,807.10	46.750000		119,212.50	32,405.40	0.02
			Base 34.042000	86,807.10	46.750000		119,212.50	32,405.40	0.02

ADI244543	S+P EMINI 3RD WK APR22P 4000 APR22 4000 PUT					14 Apr 2022			
1,650.000		33.000	Local 75.042000	123,819.30	3.200000		5,280.00	-118,539.30	0.00
			Base 75.042000	123,819.30	3.200000		5,280.00	-118,539.30	0.00

AEIE85787	USJPP0151 USD P JPY C 120.65 APR22 120.65 PUT					05 Apr 2022			
3,700,000.000		3,700,000.000	Local 0.006270	23,199.00	0.002673		9,890.10	-13,308.90	0.00
			Base 0.006270	23,199.00	0.002673		9,890.10	-13,308.90	0.00

AEIE86496	USJPP0152 USD P JPY C JUN22 116 PUT					23 Jun 2022			
3,724,360.000		3,724,360.000	Local 0.004789	17,835.96	0.004362		16,245.66	-1,590.30	0.00
			Base 0.004789	17,835.96	0.004362		16,245.66	-1,590.30	0.00

AEIE86504	USJPP0153 USD P JPY C SEP22 113 PUT					21 Sep 2022			
3,724,360.000		3,724,360.000	Local 0.005975	22,253.05	0.005846		21,772.61	-480.44	0.00
			Base 0.005975	22,253.05	0.005846		21,772.61	-480.44	0.00

US DOLLAR Total									
11,167,770.000	11,149,101.000		Local	1,223,232.08			278,823.37	-944,408.71	0.04
			Base	1,223,232.08			278,823.37	-944,408.71	0.04

OPTIONS PURCHASED - PUTS Total									
11,167,770.000	11,149,101.000		Base	1,223,232.08			278,823.37	-944,408.71	0.04

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
ADI24HRK4	US 10YR FUT OPTN MAY22C 124 APR22 124 CALL					22 Apr 2022			
-69,000.000		-69.000	Local	0.623270	-43,005.63	0.390625	-26,953.13	16,052.50	0.00
			Base	0.623270	-43,005.63	0.390625	-26,953.13	16,052.50	0.00
ADI24P8Z4	US 10YR FUT OPTN MAY22C 122.5 APR22 122.5 CALL					22 Apr 2022			
-35,000.000		-35.000	Local	0.795145	-27,830.08	1.062500	-37,187.50	-9,357.42	0.01
			Base	0.795145	-27,830.08	1.062500	-37,187.50	-9,357.42	0.01
AEIE28977	USEUC9825 USD CALL EUR PUT APR22 1.105 CALL					01 Apr 2022			
-15,110,000.000		-15,110,000.000	Local	0.003390	-51,222.90	0.000133	-2,009.63	49,213.27	0.00
			Base	0.003390	-51,222.90	0.000133	-2,009.63	49,213.27	0.00
AEIE41566	USEUC9826 USD C EUR P APR22 1.105 CALL					26 Apr 2022			
-5,710,000.000		-5,710,000.000	Local	0.004860	-27,750.60	0.005595	-31,947.45	-4,196.85	0.00
			Base	0.004860	-27,750.60	0.005595	-31,947.45	-4,196.85	0.00
AEIE41970	USJPC1041 USDC JPYP APR22 117.65 CALL					26 Apr 2022			
-7,610,000.000		-7,610,000.000	Local	0.004310	-32,799.10	0.032234	-245,300.74	-212,501.64	0.04
			Base	0.004310	-32,799.10	0.032234	-245,300.74	-212,501.64	0.03
AEIE41988	USEUC9827 USDC EURP MAR22 1.0975 CALL					29 Mar 2022			
-5,710,000.000		-5,710,000.000	Local	0.003940	-22,497.40	0.000001	-5.71	22,491.69	0.00
			Base	0.003940	-22,497.40	0.000001	-5.71	22,491.69	0.00
AEIE50138	USEUC9828 USD C EUR P APR22 1.1245 CALL					07 Apr 2022			
-3,245,109.000		-3,245,109.000	Local	0.004138	-13,426.64	0.011596	-37,630.28	-24,203.64	0.01
			Base	0.004138	-13,426.64	0.011596	-37,630.28	-24,203.64	0.01
AEIE53413	USEUC9829 USD C EUR P 1.11 APR22 1.112 CALL					13 Apr 2022			
-5,590,000.000		-5,590,000.000	Local	0.004456	-24,909.04	0.006063	-33,892.17	-8,983.13	0.01
			Base	0.004456	-24,909.04	0.006063	-33,892.17	-8,983.13	0.00
US DOLLAR Total									
-43,079,109.000		-42,975,213.000	Local		-243,441.39		-414,926.61	-171,485.22	0.06
			Base		-243,441.39		-414,926.61	-171,485.22	0.06

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS Total

-43,079,109.000	-42,975,213.000	Base		-243,441.39			-414,926.61	-171,485.22	0.06
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

								Exchange Rate:	1.000000
US DOLLAR									
ADI24Q6Y7	S+P EMINI 3RD WK MAY22P 3800 MAY22 3800 PUT					20 May 2022			
-2,550,000		-51.000	Local 10.458000	-26,667.90	13.750000		-35,062.50	-8,394.60	0.01
			Base 10.458000	-26,667.90	13.750000		-35,062.50	-8,394.60	0.00
AEIE50146	USEUP0207 USD P EUR C APR22 1.1675 PUT					07 Apr 2022			
-3,245,109.000		-3,245,109.000	Local 0.004138	-13,426.64	0.000006		-19.47	13,407.17	0.00
			Base 0.004138	-13,426.64	0.000006		-19.47	13,407.17	0.00
AEIE52647	USNOP0014 USD PUT NOK CALL APR22 8.4825 PUT					12 Apr 2022			
-3,050,000.000		-3,050,000.000	Local 0.006620	-20,191.00	0.001115		-3,400.75	16,790.25	0.00
			Base 0.006620	-20,191.00	0.001115		-3,400.75	16,790.25	0.00
AEIE53421	USEUP0209 USD P EUR C APR22 1.1605 PUT					13 Apr 2022			
-5,590,000.000		-5,590,000.000	Local 0.004232	-23,656.88	0.000068		-380.12	23,276.76	0.00
			Base 0.004232	-23,656.88	0.000068		-380.12	23,276.76	0.00
AEIE54072	USRUP0160 USD P RUB C APR22 73.85 PUT					14 Apr 2022			
-5,970,000.000		-5,970,000.000	Local 0.011920	-71,162.40	0.012832		-76,607.04	-5,444.64	0.01
			Base 0.011920	-71,162.40	0.012832		-76,607.04	-5,444.64	0.01
AEIE82370	USMXP0325 USD P MXN C MAY22 20.415 PUT					13 May 2022			
-6,100,000.000		-6,100,000.000	Local 0.006910	-42,151.00	0.024527		-149,614.70	-107,463.70	0.02
			Base 0.006910	-42,151.00	0.024527		-149,614.70	-107,463.70	0.02
AEIE84053	USCAP0060 USD P CAD C APR22 1.244 PUT					20 Apr 2022			
-5,800,000.000		-5,800,000.000	Local 0.003067	-17,788.60	0.005340		-30,972.00	-13,183.40	0.00
			Base 0.003067	-17,788.60	0.005340		-30,972.00	-13,183.40	0.00
AEIE84061	USNOP0015 USD P NOK C APR22 8.5403 PUT					20 Apr 2022			
-5,800,000.000		-5,800,000.000	Local 0.004790	-27,782.00	0.003399		-19,714.20	8,067.80	0.00
			Base 0.004790	-27,782.00	0.003399		-19,714.20	8,067.80	0.00
US DOLLAR Total									
-35,557,659.000		-35,555,160.000	Local	-242,826.42			-315,770.78	-72,944.36	0.05
			Base	-242,826.42			-315,770.78	-72,944.36	0.04

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

-35,557,659.000	-35,555,160.000	Base		-242,826.42		-315,770.78	-72,944.36	0.04
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SWAPS FIXED INCOME

EURO CURRENCY

Exchange Rate: 0.903955

UNITED STATES OF AMERICA (THE)

99S1C6H30	0WP297799 CDS EUR R F	1.00000	2 CORPORATE		1.000000	20 Dec 2024		
		1,050,000.000	Local	100.620924	1,056,519.70	101.134664	1,061,913.97	5,394.27
			Base	110.658148	1,161,910.55	111.880198	1,174,742.07	12,831.52

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
			Base	110.004951	-1,155,051.99	110.624976	-1,161,562.25	-6,510.26

99S1C6H63	0WP297815 CDS EUR R V	03MEVENT	1 CORPORATE		1.000000	20 Dec 2024		
		1,050,000.000	Local	98.712108	1,036,477.13	98.312953	1,032,286.01	-4,191.12
			Base	108.650121	1,140,826.27	108.758680	1,141,966.15	1,139.88

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
			Base	110.004951	-1,155,051.99	110.624976	-1,161,562.25	-6,510.26

UNITED STATES OF AMERICA (THE) Total

Base				-7,367.16		-6,416.28	950.88	0.66
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EURO CURRENCY Total

Local				-7,003.17		-5,800.02	1,203.15	38.48
Base				-7,367.16		-6,416.28	950.88	0.66

MEXICAN PESO

Exchange Rate: 19.890000

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	97.151115	205,285,746.46	-6,019,853.54
			Base	5.213153	11,015,683.77	4.884420	10,321,053.12	-694,630.65

99S19RJ77	SWS031609 IRS MXN P V	01MTIIE	1 CCPVANILLA		6.726500	17 Jul 2024		
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-211,305,600.000	Local 100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00	38.30
			Base 5.213153	-11,015,683.77	5.027652	-10,623,710.41	391,973.36	1.50
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
		29,840,000.000	Local 100.604144	30,020,276.60	95.963209	28,635,421.57	-1,384,855.03	5.19
			Base 5.194868	1,550,148.72	4.824696	1,439,689.37	-110,459.35	0.20
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				6.230000	18 Jul 2029		
		-29,840,000.000	Local 100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.41
			Base 5.163436	-1,540,769.34	5.027652	-1,500,251.38	40,517.96	0.21
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
		31,050,000.000	Local 100.731046	31,276,989.91	95.908101	29,779,465.36	-1,497,524.55	5.40
			Base 5.169541	1,605,142.54	4.821926	1,497,207.91	-107,934.63	0.21
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				6.237500	20 Jul 2029		
		-31,050,000.000	Local 100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.63
			Base 5.131392	-1,593,297.36	5.027652	-1,561,085.97	32,211.39	0.22
MEXICAN PESO Total								
			Local	407,266.51		-8,494,966.61	-8,902,233.12	97.13
			Base	21,224.56		-427,097.36	-448,321.92	3.81
US DOLLAR							Exchange Rate:	1.000000
99S1LSL60	BWS052324 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
		930,000.000	Local 97.501063	906,759.89	100.000000	930,000.00	23,240.11	0.14
			Base 97.501063	906,759.89	100.000000	930,000.00	23,240.11	0.13
99S1LSL78	BWS052324 CDS USD P F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
		-930,000.000	Local 100.000000	-930,000.00	102.716100	-955,259.73	-25,259.73	0.15
			Base 100.000000	-930,000.00	102.716100	-955,259.73	-25,259.73	0.14
99S1LSSL0	BWS052308 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
		930,000.000	Local 98.732899	918,215.96	100.000000	930,000.00	11,784.04	0.14
			Base 98.732899	918,215.96	100.000000	930,000.00	11,784.04	0.13
99S1LSSM8	BWS052308 CDS USD P F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
		-930,000.000	Local 100.000000	-930,000.00	100.235027	-932,185.75	-2,185.75	0.14

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-930,000.00	100.235027	-932,185.75	-2,185.75	0.13
99S1LSSO4	OWP299779 CDS USD R F 5.00000 2 CORPORATE				5.000000	20 Jun 2026		
	1,250,000.000	Local	118.057102	1,475,713.77	115.839273	1,447,990.91	-27,722.86	0.22
		Base	118.057102	1,475,713.77	115.839273	1,447,990.91	-27,722.86	0.20
99S1LSSP1	OWP299779 CDS USD P V 03MEVENT 1 CORPORATE				1.000000	20 Jun 2026		
	-1,250,000.000	Local	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	0.19
		Base	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	0.18
99S1LTHF3	OWP299795 CDS USD R F 5.00000 2 CORPORATE				5.000000	20 Jun 2026		
	625,000.000	Local	118.193133	738,707.08	115.839273	723,995.46	-14,711.62	0.11
		Base	118.193133	738,707.08	115.839273	723,995.46	-14,711.62	0.10
99S1LTHG1	OWP299795 CDS USD P V 03MEVENT 1 CORPORATE				1.000000	20 Jun 2026		
	-625,000.000	Local	100.000000	-625,000.00	100.000000	-625,000.00	0.00	0.10
		Base	100.000000	-625,000.00	100.000000	-625,000.00	0.00	0.09
99S1N8CU9	BWS055426 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	2,490,000.000	Local	83.526464	2,079,808.96	100.000000	2,490,000.00	410,191.04	0.39
		Base	83.526464	2,079,808.96	100.000000	2,490,000.00	410,191.04	0.35
99S1N8CV7	BWS055426 CDS USD P F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026		
	-2,490,000.000	Local	100.000000	-2,490,000.00	113.590300	-2,828,398.47	-338,398.47	0.44
		Base	100.000000	-2,490,000.00	113.590300	-2,828,398.47	-338,398.47	0.40
99S1N8CX3	SWS055442 CDS USD R F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026		
	2,490,000.000	Local	112.256626	2,795,189.99	111.136700	2,767,303.83	-27,886.16	0.43
		Base	112.256626	2,795,189.99	111.136700	2,767,303.83	-27,886.16	0.39
99S1N8CY1	SWS055442 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	-2,490,000.000	Local	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00	0.39
		Base	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00	0.35
99S1P15L0	BWS063222 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Nov 2026		
	8,330,000.000	Local	99.840106	8,316,680.84	100.000000	8,330,000.00	13,319.16	1.29
		Base	99.840106	8,316,680.84	100.000000	8,330,000.00	13,319.16	1.18
99S1P15M8	BWS063222 IRS USD P F 1.52000 2 CCPOIS				1.520000	20 Nov 2026		
	-8,330,000.000	Local	100.000000	-8,330,000.00	97.838282	-8,149,928.89	180,071.11	1.26

& 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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-8,330,000.00	97.838282	-8,149,928.89	180,071.11	1.15
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118 IRS PAY F CCP L				1.000000	18 Nov 2023		
		7,320,000.000 Local	99.694717	7,297,653.26	100.000000	7,320,000.00	22,346.74	1.13
		Base	99.694717	7,297,653.26	100.000000	7,320,000.00	22,346.74	1.04
99S1P17A2	BWS063248 IRS USD P F 3.97000 20231118 IRS PAY F CCP S				3.970000	18 Nov 2023		
		-7,320,000.000 Local	100.000000	-7,320,000.00	97.262171	-7,119,590.92	200,409.08	1.10
		Base	100.000000	-7,320,000.00	97.262171	-7,119,590.92	200,409.08	1.01
99S1P17C8	SWS063289 IRS USD R F 3.37000 20261118 IRS PAY V CCP L				3.370000	18 Nov 2026		
		7,320,000.000 Local	100.988849	7,392,383.75	97.293230	7,121,864.44	-270,519.31	1.10
		Base	100.988849	7,392,383.75	97.293230	7,121,864.44	-270,519.31	1.01
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S				1.000000	18 Nov 2026		
		-7,320,000.000 Local	100.000000	-7,320,000.00	100.000000	-7,320,000.00	0.00	1.13
		Base	100.000000	-7,320,000.00	100.000000	-7,320,000.00	0.00	1.04
99S1R9OU0	BWS074344 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2027		
		4,535,000.000 Local	95.306573	4,322,153.07	100.000000	4,535,000.00	212,846.93	0.70
		Base	95.306573	4,322,153.07	100.000000	4,535,000.00	212,846.93	0.64
99S1R9OV8	BWS074344 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Jun 2027		
		-4,535,000.000 Local	100.000000	-4,535,000.00	105.384200	-4,779,173.47	-244,173.47	0.74
		Base	100.000000	-4,535,000.00	105.384200	-4,779,173.47	-244,173.47	0.68
US DOLLAR Total								
		Local		23,266.57		146,617.41	123,350.84	11.32
		Base		23,266.57		146,617.41	123,350.84	10.33
SWAPS FIXED INCOME Total								
		0.000 Base		37,123.97		-286,896.23	-324,020.20	14.80

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-52,358,998.000	182,208,662,475.090	Base		631,886,382.96		599,976,079.01	-31,910,303.95	99.89
Original Face:	219,082,431.660							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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	Prior Accum Gn/Ls	Margin Variation	% Fund

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.336362

Asset ID	Asset Description	Expiration Date							
ADI22MH26	AUST 10Y BOND FUT JUN22 XSFE 20220615	15 Jun 2022							
17.000	1,700,000.000		Local 2,154,631.51	2,239,853.47	97.100000	-85,221.96	-77,595.93	-7,626.03	
			Base 1,612,311.27		72.659953	-63,771.61	-58,065.05	-5,706.56	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000		Local 2,154,631.51	2,239,853.47		-85,221.96	-77,595.93	-7,626.03	
			Base			-63,771.61	-58,065.05	-5,706.56	0.00

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Expiration Date							
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218	18 Dec 2023							
1,270.000	317,500,000.000		Local 307,879,750.00	312,265,822.00	96.970000	-4,386,072.00	-4,513,072.00	127,000.00	
			Base 307,879,750.00		96.970000	-4,386,072.00	-4,513,072.00	127,000.00	0.02

Asset ID	Asset Description	Expiration Date							
ADI0GMD11	90DAY EUR FUTR DEC22 XCME 20221219	19 Dec 2022							
198.000	49,500,000.000		Local 48,183,300.00	48,788,953.30	97.340000	-605,653.30	-625,453.30	19,800.00	
			Base 48,183,300.00		97.340000	-605,653.30	-625,453.30	19,800.00	0.00

Asset ID	Asset Description	Expiration Date							
ADI2177N5	US 10YR ULTRA FUT JUN22 XCBT 20220621	21 Jun 2022							
20.000	2,000,000.000		Local 2,709,375.00	2,798,616.83	135.468750	-89,241.83	-97,366.83	8,125.00	
			Base 2,709,375.00		135.468750	-89,241.83	-97,366.83	8,125.00	0.00

Asset ID	Asset Description	Expiration Date							
ADI2178C8	US 2YR NOTE (CBT) JUN22 XCBT 20220630	30 Jun 2022							
597.000	119,400,000.000		Local 126,517,359.97	128,213,056.46	105.960938	-1,695,696.49	-1,793,642.70	97,946.21	
			Base 126,517,359.97		105.960938	-1,695,696.49	-1,793,642.70	97,946.21	0.01

Asset ID	Asset Description	Expiration Date							
ADI217CD1	US ULTRA BOND CBT JUN22 XCBT 20220621	21 Jun 2022							
214.000	21,400,000.000		Local 37,904,750.00	39,198,771.21	177.125000	-1,294,021.21	-1,521,396.21	227,375.00	
			Base 37,904,750.00		177.125000	-1,294,021.21	-1,521,396.21	227,375.00	0.03

Asset ID	Asset Description	Expiration Date							
ADI223MT3	US LONG BOND(CBT) JUN22 XCBT 20220621	21 Jun 2022							
17.000	1,700,000.000		Local 2,551,062.50	2,629,931.41	150.062500	-78,868.91	-89,493.91	10,625.00	
			Base 2,551,062.50		150.062500	-78,868.91	-89,493.91	10,625.00	0.00

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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	
US DOLLAR Total									
2,316.000	511,500,000.000		525,745,597.47	533,895,151.21		-8,149,553.74	490,871.21		
						-8,149,553.74	490,871.21	0.07	
FUTURES LONG Total									
2,333.000	513,200,000.000					-8,213,325.35	485,164.65	0.07	

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.903955

GERMANY

ADI20L8N4	EURO-BUXL 30Y BND JUN22 XEUR 20220608	08 Jun 2022							
-1.000	-100,000.000	Local	-186,200.00	-201,658.80	186.200000	15,458.80	18,338.80	-2,880.00	
		Base	-205,983.70		205.983705	17,101.29	20,287.29	-3,186.00	0.00

ADI2177S4	EURO-BUND FUTURE JUN22 XEUR 20220608	08 Jun 2022							
-19.000	-1,900,000.000	Local	-3,014,540.00	-3,156,777.20	158.660000	142,237.20	170,737.20	-28,500.00	
		Base	-3,334,834.15		175.517587	157,349.87	188,877.99	-31,528.12	0.00

GERMANY Total									
-20.000	-2,000,000.000	Local	-3,200,740.00	-3,358,436.00		157,696.00	189,076.00	-31,380.00	
		Base				174,451.16	209,165.28	-34,714.12	0.00

EURO CURRENCY Total									
-20.000	-2,000,000.000	Local	-3,200,740.00	-3,358,436.00		157,696.00	189,076.00	-31,380.00	
		Base				174,451.16	209,165.28	-34,714.12	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI2177M7	US 10YR NOTE (CBT)JUN22 XCBT 20220621	21 Jun 2022							
-763.000	-76,300,000.000	Local	-93,753,625.00	-96,970,356.58	122.875000	3,216,731.58	3,407,481.58	-190,750.00	
		Base	-93,753,625.00		122.875000	3,216,731.58	3,407,481.58	-190,750.00	0.03

ADI21JCT0	US 5YR NOTE (CBT) JUN22 XCBT 20220630	30 Jun 2022							
-199.000	-19,900,000.000	Local	-22,822,812.50	-23,347,461.24	114.687500	524,648.74	552,633.11	-27,984.37	
		Base	-22,822,812.50		114.687500	524,648.74	552,633.11	-27,984.37	0.00

US DOLLAR Total									
-962.000	-96,200,000.000	Local	-116,576,437.50	-120,317,817.82		3,741,380.32	3,960,114.69	-218,734.37	
		Base				3,741,380.32	3,960,114.69	-218,734.37	0.03

FUTURES SHORT Total

-982.000	-98,200,000.000	Base				3,915,831.48	4,169,279.97	-253,448.49	0.04
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
1,351.000	415,000,000.000	Base			-4,297,493.87		-4,529,210.03	231,716.16	0.11

Holdings

As of: *March 31, 2022*



WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date: *April 1, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 111.008500

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000.970	Local	1.000000	50,000.97	1.000000	50,000.97	0.00	100.00
			Base	0.013756	687.79	0.009008	450.42	-237.37	0.00

ARGENTINE PESO Total

		50,000.970	Local		50,000.97		50,000.97	0.00	100.00
			Base		687.79		450.42	-237.37	0.00

EURO CURRENCY

Exchange Rate: 0.903955

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		6,835.450	Local	1.000000	6,835.45	1.000000	6,835.45	0.00	100.00
			Base	1.132793	7,743.15	1.106250	7,561.71	-181.44	0.00

INTERNATIONAL Total

		6,835.450	Local		6,835.45		6,835.45	0.00	100.00
			Base		7,743.15		7,561.71	-181.44	0.00

EURO CURRENCY Total

		6,835.450	Local		6,835.45		6,835.45	0.00	100.00
			Base		7,743.15		7,561.71	-181.44	0.00

MEXICAN PESO

Exchange Rate: 19.890000

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,414,965.890	Local	1.000000	4,414,965.89	1.000000	4,414,965.89	0.00	8.35
			Base	0.048905	215,915.68	0.050277	221,969.12	6,053.44	0.05

MEXICAN PESO Total

		4,414,965.890	Local		4,414,965.89		4,414,965.89	0.00	8.35
			Base		215,915.68		221,969.12	6,053.44	0.05

Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		4,975,291.730	Local	1.000000	4,975,291.73	1.000000	4,975,291.73	0.00	1.08
			Base	1.000000	4,975,291.73	1.000000	4,975,291.73	0.00	1.07

US DOLLAR Total		4,975,291.730	Local		4,975,291.73		4,975,291.73	0.00	1.08
			Base		4,975,291.73		4,975,291.73	0.00	1.07

CASH Total		9,447,094.040	Base		5,199,638.35		5,205,272.98	5,634.63	1.12
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.026572	31 Dec 2030			
		1,255,065.660	Local	100.000000	1,255,065.66	100.000000	1,255,065.66	0.00	0.27
			Base	100.000000	1,255,065.66	100.000000	1,255,065.66	0.00	0.27

US DOLLAR Total		1,255,065.660	Local		1,255,065.66		1,255,065.66	0.00	0.27
			Base		1,255,065.66		1,255,065.66	0.00	0.27

CASH EQUIVALENT Total		1,255,065.660	Base		1,255,065.66		1,255,065.66	0.00	0.27
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EQUITY

US DOLLAR Exchange Rate: 1.000000

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	22.000000	70,400.00	-9,568.00	0.02
			Base	24.990000	79,968.00	22.000000	70,400.00	-9,568.00	0.02

87612G606 TARGA RESOURCES CORP PREFERRED STOCK 9.5

& 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, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		940.000	Local	1,050.000000	987,000.00	1,074.528700	1,010,056.98	23,056.98	0.22
			Base	1,050.000000	987,000.00	1,074.528700	1,010,056.98	23,056.98	0.22
US DOLLAR Total									
		4,140.000	Local		1,066,968.00		1,080,456.98	13,488.98	0.23
			Base		1,066,968.00		1,080,456.98	13,488.98	0.23
EQUITY Total									
		4,140.000	Base		1,066,968.00		1,080,456.98	13,488.98	0.23
FIXED INCOME									
MEXICAN PESO							Exchange Rate:	19.890000	
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038			
		47,740,000.000	Local	109.617232	52,331,266.68	101.499000	48,455,622.60	-3,875,644.08	91.65
			Base	5.518108	2,634,344.86	5.103017	2,436,180.12	-198,164.74	0.53
MEXICAN PESO Total									
		47,740,000.000	Local		52,331,266.68		48,455,622.60	-3,875,644.08	91.65
			Base		2,634,344.86		2,436,180.12	-198,164.74	0.53
RUSSIAN RUBLE							Exchange Rate:	81.250000	
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029			
		62,340,000.000	Local	98.719861	61,541,961.51	3.000000	1,870,200.00	-59,671,761.51	100.00
			Base	1.482564	924,230.18	0.036923	23,017.85	-901,212.33	0.00
RUSSIAN RUBLE Total									
		62,340,000.000	Local		61,541,961.51		1,870,200.00	-59,671,761.51	100.00
			Base		924,230.18		23,017.85	-901,212.33	0.00
US DOLLAR							Exchange Rate:	1.000000	
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023			
		140,000.000	Local	102.166207	143,032.69	104.193258	145,870.56	2,837.87	0.03
			Base	102.166207	143,032.69	104.193258	145,870.56	2,837.87	0.03

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
	130,000.000	Local		99.965377	129,954.99	96.394318	125,312.61	-4,642.38	0.03
		Base		99.965377	129,954.99	96.394318	125,312.61	-4,642.38	0.03
00115AAN9	AEP TRANSMISSION CO LLC SR UNSECURED 08/51 2.75					2.750000	15 Aug 2051		
	320,000.000	Local		99.619469	318,782.30	81.915092	262,128.29	-56,654.01	0.06
		Base		99.619469	318,782.30	81.915092	262,128.29	-56,654.01	0.06
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	8,000.000	Local		92.569125	7,405.53	101.040550	8,083.24	677.71	0.00
		Base		92.569125	7,405.53	101.040550	8,083.24	677.71	0.00
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
	141,000.000	Local		98.935887	139,499.60	106.359218	149,966.50	10,466.90	0.03
		Base		98.935887	139,499.60	106.359218	149,966.50	10,466.90	0.03
00206RDG4	AT+T INC SR UNSECURED 03/41 6.375					6.375000	01 Mar 2041		
	380,000.000	Local		142.786889	542,590.18	129.606235	492,503.69	-50,086.49	0.11
		Base		142.786889	542,590.18	129.606235	492,503.69	-50,086.49	0.11
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	4,085,000.000	Local		99.469937	4,063,346.91	104.975927	4,288,266.62	224,919.71	0.93
		Base		99.469937	4,063,346.91	104.975927	4,288,266.62	224,919.71	0.92
00206RDT6	AT+T INC SR UNSECURED 03/57 5.7					5.700000	01 Mar 2057		
	120,000.000	Local		123.410908	148,093.09	122.384061	146,860.87	-1,232.22	0.03
		Base		123.410908	148,093.09	122.384061	146,860.87	-1,232.22	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
	3,310,000.000	Local		97.645716	3,232,073.19	86.420797	2,860,528.38	-371,544.81	0.62
		Base		97.645716	3,232,073.19	86.420797	2,860,528.38	-371,544.81	0.62
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3					3.300000	01 Feb 2052		
	120,000.000	Local		97.563200	117,075.84	85.101093	102,121.31	-14,954.53	0.02
		Base		97.563200	117,075.84	85.101093	102,121.31	-14,954.53	0.02
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5					3.500000	01 Feb 2061		
	690,000.000	Local		100.935588	696,455.56	84.037040	579,855.58	-116,599.98	0.13
		Base		100.935588	696,455.56	84.037040	579,855.58	-116,599.98	0.12

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FUND: HBCX



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
	2,040,000.000	Local	102.649430	2,094,048.37	87.825750	1,791,645.30	-302,403.07	0.39	
		Base	102.649430	2,094,048.37	87.825750	1,791,645.30	-302,403.07	0.39	
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
	311,000.000	Local	98.670579	306,865.50	88.143832	274,127.32	-32,738.18	0.06	
		Base	98.670579	306,865.50	88.143832	274,127.32	-32,738.18	0.06	
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
	1,386,000.000	Local	97.859889	1,356,338.06	87.252989	1,209,326.43	-147,011.63	0.26	
		Base	97.859889	1,356,338.06	87.252989	1,209,326.43	-147,011.63	0.26	
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
	770,000.000	Local	94.100386	724,572.97	91.178972	702,078.08	-22,494.89	0.15	
		Base	94.100386	724,572.97	91.178972	702,078.08	-22,494.89	0.15	
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5					5.500000	20 Apr 2026		
	220,000.000	Local	100.651732	221,433.81	100.760000	221,672.00	238.19	0.05	
	Original Face: 170,000.000	Base	100.651732	221,433.81	100.760000	221,672.00	238.19	0.05	
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75					5.750000	20 Apr 2029		
	210,000.000	Local	100.202286	210,424.80	99.625000	209,212.50	-1,212.30	0.05	
	Original Face: 10,000.000	Base	100.202286	210,424.80	99.625000	209,212.50	-1,212.30	0.05	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	330,000.000	Local	104.296618	344,178.84	116.229046	383,555.85	39,377.01	0.08	
		Base	104.296618	344,178.84	116.229046	383,555.85	39,377.01	0.08	
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	470,000.000	Local	117.015696	549,973.77	121.729089	572,126.72	22,152.95	0.12	
		Base	117.015696	549,973.77	121.729089	572,126.72	22,152.95	0.12	
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
	250,000.000	Local	101.428896	253,572.24	108.520199	271,300.50	17,728.26	0.06	
		Base	101.428896	253,572.24	108.520199	271,300.50	17,728.26	0.06	
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	1,100,000.000	Local	99.980209	1,099,782.30	98.740533	1,086,145.86	-13,636.44	0.24	
		Base	99.980209	1,099,782.30	98.740533	1,086,145.86	-13,636.44	0.23	

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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View Date: April 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
	2,960,000.000	Local		107.748499	3,189,355.57	102.531948	3,034,945.66	-154,409.91	0.66
		Base		107.748499	3,189,355.57	102.531948	3,034,945.66	-154,409.91	0.65
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	3,050,000.000	Local		108.855696	3,320,098.74	103.796298	3,165,787.09	-154,311.65	0.69
		Base		108.855696	3,320,098.74	103.796298	3,165,787.09	-154,311.65	0.68
00287YCY3	ABBVIE INC SR UNSECURED 03/35 4.55					4.550000	15 Mar 2035		
	350,000.000	Local		114.631031	401,208.61	107.369289	375,792.51	-25,416.10	0.08
		Base		114.631031	401,208.61	107.369289	375,792.51	-25,416.10	0.08
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75					4.750000	15 Mar 2045		
	31,000.000	Local		113.203645	35,093.13	109.231090	33,861.64	-1,231.49	0.01
		Base		113.203645	35,093.13	109.231090	33,861.64	-1,231.49	0.01
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
	200,000.000	Local		99.967010	199,934.02	110.838000	221,676.00	21,741.98	0.05
		Base		99.967010	199,934.02	110.838000	221,676.00	21,741.98	0.05
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
	300,000.000	Local		99.496247	298,488.74	98.101591	294,304.77	-4,183.97	0.06
		Base		99.496247	298,488.74	98.101591	294,304.77	-4,183.97	0.06
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
	860,000.000	Local		99.700302	857,422.60	100.801611	866,893.85	9,471.25	0.19
		Base		99.700302	857,422.60	100.801611	866,893.85	9,471.25	0.19
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
	150,000.000	Local		99.637120	149,455.68	90.159408	135,239.11	-14,216.57	0.03
		Base		99.637120	149,455.68	90.159408	135,239.11	-14,216.57	0.03
00774MAY1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4					3.400000	29 Oct 2033		
	700,000.000	Local		99.582371	697,076.60	89.644457	627,511.20	-69,565.40	0.14
		Base		99.582371	697,076.60	89.644457	627,511.20	-69,565.40	0.14
00774MAZ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/41 3.85					3.850000	29 Oct 2041		
	610,000.000	Local		100.368605	612,248.49	88.064943	537,196.15	-75,052.34	0.12
		Base		100.368605	612,248.49	88.064943	537,196.15	-75,052.34	0.12

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00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	563,000.000	Local		101.516828	571,539.74	97.380462	548,252.00	-23,287.74	0.12
		Base		101.516828	571,539.74	97.380462	548,252.00	-23,287.74	0.12
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	880,000.000	Local		99.315518	873,976.56	98.675875	868,347.70	-5,628.86	0.19
		Base		99.315518	873,976.56	98.675875	868,347.70	-5,628.86	0.19
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	107.500090	129,000.11	9,000.11	0.03
Original Face:	120,000.000	Base		100.000000	120,000.00	107.500090	129,000.11	9,000.11	0.03
015271AW9	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2					2.000000	18 May 2032		
	210,000.000	Local		99.718648	209,409.16	87.416540	183,574.73	-25,834.43	0.04
		Base		99.718648	209,409.16	87.416540	183,574.73	-25,834.43	0.04
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3					3.000000	18 May 2051		
	830,000.000	Local		96.073358	797,408.87	84.094364	697,983.22	-99,425.65	0.15
		Base		96.073358	797,408.87	84.094364	697,983.22	-99,425.65	0.15
01609WAV4	ALIBABA GROUP HOLDING SR UNSECURED 12/47 4.2					4.200000	06 Dec 2047		
	280,000.000	Local		106.428564	297,999.98	92.502582	259,007.23	-38,992.75	0.06
		Base		106.428564	297,999.98	92.502582	259,007.23	-38,992.75	0.06
01609WAY8	ALIBABA GROUP HOLDING SR UNSECURED 02/41 2.7					2.700000	09 Feb 2041		
	1,110,000.000	Local		96.932934	1,075,955.57	76.184740	845,650.61	-230,304.96	0.18
		Base		96.932934	1,075,955.57	76.184740	845,650.61	-230,304.96	0.18
01609WAZ5	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15					3.150000	09 Feb 2051		
	670,000.000	Local		97.906527	655,973.73	77.288032	517,829.81	-138,143.92	0.11
		Base		97.906527	655,973.73	77.288032	517,829.81	-138,143.92	0.11
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
	110,000.000	Local		90.412773	99,454.05	120.393000	132,432.30	32,978.25	0.03
		Base		90.412773	99,454.05	120.393000	132,432.30	32,978.25	0.03
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
	380,000.000	Local		99.414203	377,773.97	81.375768	309,227.92	-68,546.05	0.07
		Base		99.414203	377,773.97	81.375768	309,227.92	-68,546.05	0.07

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02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050			
		530,000.000	Local	92.706798	491,346.03	78.832526	417,812.39	-73,533.64	0.09
			Base	92.706798	491,346.03	78.832526	417,812.39	-73,533.64	0.09
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25				2.250000	15 Aug 2060			
		600,000.000	Local	99.032600	594,195.60	77.668758	466,012.55	-128,183.05	0.10
			Base	99.032600	594,195.60	77.668758	466,012.55	-128,183.05	0.10
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.250000	09 Aug 2042			
		590,000.000	Local	103.192615	608,836.43	89.184377	526,187.82	-82,648.61	0.11
			Base	103.192615	608,836.43	89.184377	526,187.82	-82,648.61	0.11
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046			
		450,000.000	Local	98.720636	444,242.86	84.633664	380,851.49	-63,391.37	0.08
			Base	98.720636	444,242.86	84.633664	380,851.49	-63,391.37	0.08
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039			
		1,130,000.000	Local	103.945756	1,174,587.04	107.863893	1,218,861.99	44,274.95	0.26
			Base	103.945756	1,174,587.04	107.863893	1,218,861.99	44,274.95	0.26
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		1,870,000.000	Local	118.662176	2,218,982.69	108.207299	2,023,476.49	-195,506.20	0.44
			Base	118.662176	2,218,982.69	108.207299	2,023,476.49	-195,506.20	0.44
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059			
		325,000.000	Local	102.671917	333,683.73	111.420639	362,117.08	28,433.35	0.08
			Base	102.671917	333,683.73	111.420639	362,117.08	28,433.35	0.08
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45				2.450000	04 Feb 2032			
		60,000.000	Local	100.002200	60,001.32	86.940499	52,164.30	-7,837.02	0.01
			Base	100.002200	60,001.32	86.940499	52,164.30	-7,837.02	0.01
02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4				3.400000	04 Feb 2041			
		1,570,000.000	Local	95.381222	1,497,485.19	82.175890	1,290,161.47	-207,323.72	0.28
			Base	95.381222	1,497,485.19	82.175890	1,290,161.47	-207,323.72	0.28
02209SBN2	ALTRIA GROUP INC COMPANY GUAR 02/51 3.7				3.700000	04 Feb 2051			
		830,000.000	Local	97.277443	807,402.78	80.730722	670,064.99	-137,337.79	0.15
			Base	97.277443	807,402.78	80.730722	670,064.99	-137,337.79	0.14

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023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	310,000.000	Local		101.644239	315,097.14	105.865847	328,184.13	13,086.99	0.07
		Base		101.644239	315,097.14	105.865847	328,184.13	13,086.99	0.07
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	300,000.000	Local		110.914070	332,742.21	108.722205	326,166.62	-6,575.59	0.07
		Base		110.914070	332,742.21	108.722205	326,166.62	-6,575.59	0.07
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	1,970,000.000	Local		96.344184	1,897,980.42	83.434307	1,643,655.85	-254,324.57	0.36
		Base		96.344184	1,897,980.42	83.434307	1,643,655.85	-254,324.57	0.35
023135CB0	AMAZON.COM INC SR UNSECURED 05/51 3.1					3.100000	12 May 2051		
	1,910,000.000	Local		101.583652	1,940,247.75	93.792359	1,791,434.06	-148,813.69	0.39
		Base		101.583652	1,940,247.75	93.792359	1,791,434.06	-148,813.69	0.39
023135CC8	AMAZON.COM INC SR UNSECURED 05/61 3.25					3.250000	12 May 2061		
	280,000.000	Local		99.188968	277,729.11	93.724733	262,429.25	-15,299.86	0.06
		Base		99.188968	277,729.11	93.724733	262,429.25	-15,299.86	0.06
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
	200,000.000	Local		123.005235	246,010.47	124.584000	249,168.00	3,157.53	0.05
		Base		123.005235	246,010.47	124.584000	249,168.00	3,157.53	0.05
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
	350,000.000	Local		122.945520	430,309.32	121.296255	424,536.89	-5,772.43	0.09
		Base		122.945520	430,309.32	121.296255	424,536.89	-5,772.43	0.09
025816CH0	AMERICAN EXPRESS CO JR SUBORDINA 12/99 VAR					3.550000	31 Dec 2099		
	330,000.000	Local		100.000000	330,000.00	90.775000	299,557.50	-30,442.50	0.06
		Base		100.000000	330,000.00	90.775000	299,557.50	-30,442.50	0.06
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.750000	01 Apr 2048		
	550,000.000	Local		115.799262	636,895.94	114.275948	628,517.71	-8,378.23	0.14
		Base		115.799262	636,895.94	114.275948	628,517.71	-8,378.23	0.14
02765UEK6	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084					8.084000	15 Feb 2050		
	50,000.000	Local		181.022980	90,511.49	165.663470	82,831.74	-7,679.75	0.02
Original Face:	50,000.000	Base		181.022980	90,511.49	165.663470	82,831.74	-7,679.75	0.02

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



STATE STREET

As of: March 31, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
02765UEQ3	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 6.27				6.270000	15 Feb 2050			
		340,000.000	Local 134.267224	456,508.56	126.042880	428,545.79	-27,962.77		0.09
Original Face:		340,000.000	Base 134.267224	456,508.56	126.042880	428,545.79	-27,962.77		0.09
03060NAD2	AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45				3.450000	15 Apr 2031			
		230,000.000	Local 99.753943	229,434.07	90.164122	207,377.48	-22,056.59		0.04
			Base 99.753943	229,434.07	90.164122	207,377.48	-22,056.59		0.04
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805				2.805000	11 Mar 2031			
		60,000.000	Local 100.000000	60,000.00	92.337943	55,402.77	-4,597.23		0.01
			Base 100.000000	60,000.00	92.337943	55,402.77	-4,597.23		0.01
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833				3.833000	11 Mar 2051			
		340,000.000	Local 100.562897	341,913.85	91.463709	310,976.61	-30,937.24		0.07
			Base 100.562897	341,913.85	91.463709	310,976.61	-30,937.24		0.07
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045			
		130,000.000	Local 98.041900	127,454.47	104.958836	136,446.49	8,992.02		0.03
			Base 98.041900	127,454.47	104.958836	136,446.49	8,992.02		0.03
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051			
		237,000.000	Local 104.051979	246,603.19	109.988110	260,671.82	14,068.63		0.06
			Base 104.051979	246,603.19	109.988110	260,671.82	14,068.63		0.06
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027			
		400,000.000	Local 99.775928	399,103.71	100.354028	401,416.11	2,312.40		0.09
			Base 99.775928	399,103.71	100.354028	401,416.11	2,312.40		0.09
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7				4.700000	01 Feb 2036			
		140,000.000	Local 97.122186	135,971.06	108.500386	151,900.54	15,929.48		0.03
			Base 97.122186	135,971.06	108.500386	151,900.54	15,929.48		0.03
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046			
		300,000.000	Local 95.892817	287,678.45	111.162851	333,488.55	45,810.10		0.07
			Base 95.892817	287,678.45	111.162851	333,488.55	45,810.10		0.07
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049			
		2,240,000.000	Local 121.317963	2,717,522.38	121.868518	2,729,854.80	12,332.42		0.59
			Base 121.317963	2,717,522.38	121.868518	2,729,854.80	12,332.42		0.59

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03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	1,110,000.000	Local		107.010766	1,187,819.50	126.135172	1,400,100.41	212,280.91	0.30
		Base		107.010766	1,187,819.50	126.135172	1,400,100.41	212,280.91	0.30
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
	1,540,000.000	Local		110.784219	1,706,076.98	105.163326	1,619,515.22	-86,561.76	0.35
		Base		110.784219	1,706,076.98	105.163326	1,619,515.22	-86,561.76	0.35
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	180,000.000	Local		99.472394	179,050.31	107.479294	193,462.73	14,412.42	0.04
		Base		99.472394	179,050.31	107.479294	193,462.73	14,412.42	0.04
035240AP5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/58 4.75					4.750000	15 Apr 2058		
	640,000.000	Local		128.219725	820,606.24	108.374809	693,598.78	-127,007.46	0.15
		Base		128.219725	820,606.24	108.374809	693,598.78	-127,007.46	0.15
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
	460,000.000	Local		110.234467	507,078.55	110.571555	508,629.15	1,550.60	0.11
		Base		110.234467	507,078.55	110.571555	508,629.15	1,550.60	0.11
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
	28,000.000	Local		114.389679	32,029.11	112.250000	31,430.00	-599.11	0.01
		Base		114.389679	32,029.11	112.250000	31,430.00	-599.11	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	440,000.000	Local		101.514484	446,663.73	99.500000	437,800.00	-8,863.73	0.09
		Base		101.514484	446,663.73	99.500000	437,800.00	-8,863.73	0.09
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	130,000.000	Local		96.094854	124,923.31	87.520000	113,776.00	-11,147.31	0.02
		Base		96.094854	124,923.31	87.520000	113,776.00	-11,147.31	0.02
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	240,000.000	Local		102.453892	245,889.34	96.133000	230,719.20	-15,170.14	0.05
		Base		102.453892	245,889.34	96.133000	230,719.20	-15,170.14	0.05
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625					4.625000	15 Jun 2029		
	860,000.000	Local		100.000000	860,000.00	90.750000	780,450.00	-79,550.00	0.17
		Base		100.000000	860,000.00	90.750000	780,450.00	-79,550.00	0.17

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037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
	370,000.000	Local		93.810305	347,098.13	99.285603	367,356.73	20,258.60	0.08
		Base		93.810305	347,098.13	99.285603	367,356.73	20,258.60	0.08
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	80,000.000	Local		100.862675	80,690.14	105.531622	84,425.30	3,735.16	0.02
		Base		100.862675	80,690.14	105.531622	84,425.30	3,735.16	0.02
037833DW7	APPLE INC SR UNSECURED 05/50 2.65					2.650000	11 May 2050		
	1,430,000.000	Local		97.271224	1,390,978.51	87.047813	1,244,783.73	-146,194.78	0.27
		Base		97.271224	1,390,978.51	87.047813	1,244,783.73	-146,194.78	0.27
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.500000	09 Jul 2030		
	332,011.000	Local		57.690366	191,538.36	33.401000	110,894.99	-80,643.37	0.02
	Original Face:	Base		57.690366	191,538.36	33.401000	110,894.99	-80,643.37	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					1.125000	09 Jul 2035		
	2,161,687.000	Local		50.621770	1,094,284.22	30.366000	656,417.87	-437,866.35	0.14
	Original Face:	Base		50.621770	1,094,284.22	30.366000	656,417.87	-437,866.35	0.14
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	144,400.000	Local		60.964266	88,032.40	33.912000	48,968.93	-39,063.47	0.01
	Original Face:	Base		60.964266	88,032.40	33.912000	48,968.93	-39,063.47	0.01
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
	531,900.000	Local		100.069825	532,271.40	98.775000	525,384.23	-6,887.17	0.11
		Base		100.069825	532,271.40	98.775000	525,384.23	-6,887.17	0.11
046353AZ1	ASTRAZENECA PLC SR UNSECURED 05/51 3					3.000000	28 May 2051		
	350,000.000	Local		98.657791	345,302.27	91.829245	321,402.36	-23,899.91	0.07
		Base		98.657791	345,302.27	91.829245	321,402.36	-23,899.91	0.07
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
	460,000.000	Local		99.385270	457,172.24	103.019432	473,889.39	16,717.15	0.10
		Base		99.385270	457,172.24	103.019432	473,889.39	16,717.15	0.10
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	370,000.000	Local		100.011838	370,043.80	101.813611	376,710.36	6,666.56	0.08
		Base		100.011838	370,043.80	101.813611	376,710.36	6,666.56	0.08

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05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
	370,000.000	Local	96.771814	358,055.71	99.758174	369,105.24	11,049.53	0.08	
		Base	96.771814	358,055.71	99.758174	369,105.24	11,049.53	0.08	
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	100,000.000	Local	101.565120	101,565.12	93.010128	93,010.13	-8,554.99	0.02	
		Base	101.565120	101,565.12	93.010128	93,010.13	-8,554.99	0.02	
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040		
	1,800,000.000	Local	97.672997	1,758,113.95	82.007178	1,476,129.20	-281,984.75	0.32	
		Base	97.672997	1,758,113.95	82.007178	1,476,129.20	-281,984.75	0.32	
05578QAF0	BPCE SA SUBORDINATED 144A 10/32 VAR					3.116000	19 Oct 2032		
	730,000.000	Local	100.000000	730,000.00	90.521054	660,803.69	-69,196.31	0.14	
		Base	100.000000	730,000.00	90.521054	660,803.69	-69,196.31	0.14	
05578QAG8	BPCE SA SUBORDINATED 144A 10/42 VAR					3.582000	19 Oct 2042		
	440,000.000	Local	100.000000	440,000.00	86.680374	381,393.65	-58,606.35	0.08	
		Base	100.000000	440,000.00	86.680374	381,393.65	-58,606.35	0.08	
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125					3.125000	15 Sep 2031		
	450,000.000	Local	100.000000	450,000.00	89.250000	401,625.00	-48,375.00	0.09	
		Base	100.000000	450,000.00	89.250000	401,625.00	-48,375.00	0.09	
05875MAN2	BALLYROCK LTD BALLY 2019 2A A1BR 144A					1.679570	20 Nov 2030		
	700,000.000	Local	100.000000	700,000.00	99.570300	696,992.10	-3,007.90	0.15	
	Original Face: 700,000.000	Base	100.000000	700,000.00	99.570300	696,992.10	-3,007.90	0.15	
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					8.375000	31 Dec 2099		
	710,000.000	Local	101.502514	720,667.85	104.376000	741,069.60	20,401.75	0.16	
		Base	101.502514	720,667.85	104.376000	741,069.60	20,401.75	0.16	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	1,370,000.000	Local	115.066141	1,576,406.13	114.149123	1,563,842.99	-12,563.14	0.34	
		Base	115.066141	1,576,406.13	114.149123	1,563,842.99	-12,563.14	0.34	
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
	1,010,000.000	Local	107.503274	1,085,783.07	108.701876	1,097,888.95	12,105.88	0.24	
		Base	107.503274	1,085,783.07	108.701876	1,097,888.95	12,105.88	0.24	

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06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	230,000.000	Local	100.103870	230,238.90	103.356384	237,719.68	7,480.78	0.05	
		Base	100.103870	230,238.90	103.356384	237,719.68	7,480.78	0.05	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	470,000.000	Local	106.855619	502,221.41	101.625020	477,637.59	-24,583.82	0.10	
		Base	106.855619	502,221.41	101.625020	477,637.59	-24,583.82	0.10	
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	470,000.000	Local	101.413085	476,641.50	106.442556	500,280.01	23,638.51	0.11	
		Base	101.413085	476,641.50	106.442556	500,280.01	23,638.51	0.11	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	990,000.000	Local	108.332736	1,072,494.09	103.077106	1,020,463.35	-52,030.74	0.22	
		Base	108.332736	1,072,494.09	103.077106	1,020,463.35	-52,030.74	0.22	
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR					1.922000	24 Oct 2031		
	80,000.000	Local	100.000000	80,000.00	86.880000	69,504.00	-10,496.00	0.02	
		Base	100.000000	80,000.00	86.880000	69,504.00	-10,496.00	0.01	
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
	1,720,000.000	Local	96.052470	1,652,102.49	84.485955	1,453,158.43	-198,944.06	0.32	
		Base	96.052470	1,652,102.49	84.485955	1,453,158.43	-198,944.06	0.31	
06051GJT7	BANK OF AMERICA CORP SR UNSECURED 04/32 VAR					2.687000	22 Apr 2032		
	1,060,000.000	Local	100.000000	1,060,000.00	91.976907	974,955.21	-85,044.79	0.21	
		Base	100.000000	1,060,000.00	91.976907	974,955.21	-85,044.79	0.21	
06051GJW0	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR					3.311000	22 Apr 2042		
	2,200,000.000	Local	101.162269	2,225,569.92	92.669209	2,038,722.60	-186,847.32	0.44	
		Base	101.162269	2,225,569.92	92.669209	2,038,722.60	-186,847.32	0.44	
06051GKA6	BANK OF AMERICA CORP SR UNSECURED 07/32 VAR					2.299000	21 Jul 2032		
	1,350,000.000	Local	100.000000	1,350,000.00	89.014811	1,201,699.95	-148,300.05	0.26	
		Base	100.000000	1,350,000.00	89.014811	1,201,699.95	-148,300.05	0.26	
06051GKC2	BANK OF AMERICA CORP SUBORDINATED 09/36 VAR					2.482000	21 Sep 2036		
	1,770,000.000	Local	100.000000	1,770,000.00	85.990058	1,522,024.03	-247,975.97	0.33	
		Base	100.000000	1,770,000.00	85.990058	1,522,024.03	-247,975.97	0.33	

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06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR				2.572000	20 Oct 2032			
		1,130,000.000	Local	100.000000	1,130,000.00	90.880094	1,026,945.06	-103,054.94	0.22
			Base	100.000000	1,130,000.00	90.880094	1,026,945.06	-103,054.94	0.22
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099			
		540,000.000	Local	100.000000	540,000.00	103.653500	559,728.90	19,728.90	0.12
			Base	100.000000	540,000.00	103.653500	559,728.90	19,728.90	0.12
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		1,210,000.000	Local	106.514603	1,288,826.70	103.742925	1,255,289.39	-33,537.31	0.27
			Base	106.514603	1,288,826.70	103.742925	1,255,289.39	-33,537.31	0.27
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043			
		470,000.000	Local	117.536743	552,422.69	121.974449	573,279.91	20,857.22	0.12
			Base	117.536743	552,422.69	121.974449	573,279.91	20,857.22	0.12
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039			
		390,000.000	Local	113.125249	441,188.47	123.298652	480,864.74	39,676.27	0.10
			Base	113.125249	441,188.47	123.298652	480,864.74	39,676.27	0.10
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		408,000.000	Local	107.152498	437,182.19	107.490966	438,563.14	1,380.95	0.10
			Base	107.152498	437,182.19	107.490966	438,563.14	1,380.95	0.09
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875000	15 May 2044			
		181,000.000	Local	113.712718	205,820.02	107.618745	194,789.93	-11,030.09	0.04
			Base	113.712718	205,820.02	107.618745	194,789.93	-11,030.09	0.04
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669000	06 Jun 2047			
		420,000.000	Local	111.344871	467,648.46	108.869478	457,251.81	-10,396.65	0.10
			Base	111.344871	467,648.46	108.869478	457,251.81	-10,396.65	0.10
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165				5.165000	01 Aug 2044			
		240,000.000	Local	92.176658	221,223.98	70.816990	169,960.78	-51,263.20	0.04
			Base	92.176658	221,223.98	70.816990	169,960.78	-51,263.20	0.04
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2				4.200000	15 Aug 2048			
		730,000.000	Local	107.386973	783,924.90	107.195820	782,529.49	-1,395.41	0.17
			Base	107.386973	783,924.90	107.195820	782,529.49	-1,395.41	0.17

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375				3.375000	20 Aug 2050			
		290,000.000	Local	99.727979	289,211.14	87.780000	254,562.00	-34,649.14	0.06
			Base	99.727979	289,211.14	87.780000	254,562.00	-34,649.14	0.05
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026			
		1,150,000.000	Local	98.828641	1,136,529.37	98.750000	1,135,625.00	-904.37	0.25
			Base	98.828641	1,136,529.37	98.750000	1,135,625.00	-904.37	0.24
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.000000	15 Jun 2044			
		110,000.000	Local	98.767700	108,644.47	111.841225	123,025.35	14,380.88	0.03
			Base	98.767700	108,644.47	111.841225	123,025.35	14,380.88	0.03
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375				4.375000	05 May 2022			
		1,460,000.000	Local	99.810175	1,457,228.56	99.999950	1,459,999.27	2,770.71	0.32
			Base	99.810175	1,457,228.56	99.999950	1,459,999.27	2,770.71	0.31
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75				4.750000	15 Mar 2023			
		70,000.000	Local	98.631657	69,042.16	101.100000	70,770.00	1,727.84	0.02
			Base	98.631657	69,042.16	101.100000	70,770.00	1,727.84	0.02
09261BAH3	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 01/52 3.2				3.200000	30 Jan 2052			
		770,000.000	Local	99.712288	767,784.62	86.496058	666,019.65	-101,764.97	0.14
			Base	99.712288	767,784.62	86.496058	666,019.65	-101,764.97	0.14
09659T2C4	BNP PARIBAS SUBORDINATED 144A 01/41 2.824				2.824000	26 Jan 2041			
		2,200,000.000	Local	94.004443	2,068,097.74	82.483573	1,814,638.61	-253,459.13	0.39
			Base	94.004443	2,068,097.74	82.483573	1,814,638.61	-253,459.13	0.39
09659W2P8	BNP PARIBAS SR UNSECURED 144A 04/32 VAR				2.871000	19 Apr 2032			
		500,000.000	Local	100.000000	500,000.00	90.963029	454,815.15	-45,184.85	0.10
			Base	100.000000	500,000.00	90.963029	454,815.15	-45,184.85	0.10
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125000	15 Feb 2033			
		70,000.000	Local	102.779414	71,945.59	113.368421	79,357.89	7,412.30	0.02
			Base	102.779414	71,945.59	113.368421	79,357.89	7,412.30	0.02
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875000	15 Mar 2039			
		200,000.000	Local	140.731560	281,463.12	123.151816	246,303.63	-35,159.49	0.05
			Base	140.731560	281,463.12	123.151816	246,303.63	-35,159.49	0.05

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STATE STREET

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097023BA2	BOEING CO SR UNSECURED 02/40 5.875						5.875000	15 Feb 2040		
	50,000.000	Local		119.737520	59,868.76	111.237053	55,618.53	-4,250.23	0.01	
		Base		119.737520	59,868.76	111.237053	55,618.53	-4,250.23	0.01	
097023CK9	BOEING CO SR UNSECURED 05/49 3.9						3.900000	01 May 2049		
	690,000.000	Local		98.453080	679,326.25	90.185149	622,277.53	-57,048.72	0.13	
		Base		98.453080	679,326.25	90.185149	622,277.53	-57,048.72	0.13	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75						3.750000	01 Feb 2050		
	900,000.000	Local		99.492219	895,429.97	88.996181	800,965.63	-94,464.34	0.17	
		Base		99.492219	895,429.97	88.996181	800,965.63	-94,464.34	0.17	
097023CR4	BOEING CO SR UNSECURED 08/59 3.95						3.950000	01 Aug 2059		
	1,390,000.000	Local		101.349127	1,408,752.86	86.579796	1,203,459.16	-205,293.70	0.26	
		Base		101.349127	1,408,752.86	86.579796	1,203,459.16	-205,293.70	0.26	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705						5.705000	01 May 2040		
	320,000.000	Local		100.000000	320,000.00	112.529788	360,095.32	40,095.32	0.08	
		Base		100.000000	320,000.00	112.529788	360,095.32	40,095.32	0.08	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805						5.805000	01 May 2050		
	1,310,000.000	Local		112.046458	1,467,808.60	115.419053	1,511,989.59	44,180.99	0.33	
		Base		112.046458	1,467,808.60	115.419053	1,511,989.59	44,180.99	0.33	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93						5.930000	01 May 2060		
	550,000.000	Local		117.518356	646,350.96	115.397551	634,686.53	-11,664.43	0.14	
		Base		117.518356	646,350.96	115.397551	634,686.53	-11,664.43	0.14	
097023DG7	BOEING CO SR UNSECURED 02/26 2.196						2.196000	04 Feb 2026		
	390,000.000	Local		100.000000	390,000.00	94.648814	369,130.37	-20,869.63	0.08	
		Base		100.000000	390,000.00	94.648814	369,130.37	-20,869.63	0.08	
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3						3.000000	24 Feb 2050		
	2,260,000.000	Local		96.440785	2,179,561.73	86.323857	1,950,919.17	-228,642.56	0.42	
		Base		96.440785	2,179,561.73	86.323857	1,950,919.17	-228,642.56	0.42	
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4						3.400000	26 Jul 2029		
	62,000.000	Local		99.379129	61,615.06	101.900199	63,178.12	1,563.06	0.01	
		Base		99.379129	61,615.06	101.900199	63,178.12	1,563.06	0.01	

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110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
	250,000.000	Local		111.612408	279,031.02	108.990817	272,477.04	-6,553.98	0.06
		Base		111.612408	279,031.02	108.990817	272,477.04	-6,553.98	0.06
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local		116.885757	81,820.03	109.615408	76,730.79	-5,089.24	0.02
		Base		116.885757	81,820.03	109.615408	76,730.79	-5,089.24	0.02
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
	250,000.000	Local		90.379252	225,948.13	82.956861	207,392.15	-18,555.98	0.04
		Base		90.379252	225,948.13	82.956861	207,392.15	-18,555.98	0.04
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	260,000.000	Local		133.921838	348,196.78	136.452117	354,775.50	6,578.72	0.08
		Base		133.921838	348,196.78	136.452117	354,775.50	6,578.72	0.08
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3					4.300000	15 Nov 2032		
	460,000.000	Local		99.889076	459,489.75	101.614158	467,425.13	7,935.38	0.10
		Base		99.889076	459,489.75	101.614158	467,425.13	7,935.38	0.10
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
	280,000.000	Local		102.988304	288,367.25	115.159953	322,447.87	34,080.62	0.07
		Base		102.988304	288,367.25	115.159953	322,447.87	34,080.62	0.07
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
	30,000.000	Local		99.544933	29,863.48	110.867116	33,260.13	3,396.65	0.01
		Base		99.544933	29,863.48	110.867116	33,260.13	3,396.65	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
	40,000.000	Local		129.325625	51,730.25	132.768497	53,107.40	1,377.15	0.01
		Base		129.325625	51,730.25	132.768497	53,107.40	1,377.15	0.01
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032		
	1,430,000.000	Local		100.608119	1,438,696.10	91.620000	1,310,166.00	-128,530.10	0.28
		Base		100.608119	1,438,696.10	91.620000	1,310,166.00	-128,530.10	0.28
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875					6.875000	15 Apr 2029		
	360,000.000	Local		100.173194	360,623.50	98.250000	353,700.00	-6,923.50	0.08
		Base		100.173194	360,623.50	98.250000	353,700.00	-6,923.50	0.08

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STATE STREET

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125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2					3.200000	17 Dec 2030		
	860,000.000	Local	100.570548	86,490,671	91.142952	783,829.39	-81,077.32	0.17	
		Base	100.570548	86,490,671	91.142952	783,829.39	-81,077.32	0.17	
125491AP5	CI FINANCIAL CORP SR UNSECURED 06/51 4.1					4.100000	15 Jun 2051		
	650,000.000	Local	101.774591	66,153,484	87.475458	568,590.48	-92,944.36	0.12	
		Base	101.774591	66,153,484	87.475458	568,590.48	-92,944.36	0.12	
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
	1,390,000.000	Local	108.112045	1,502,757.43	109.553945	1,522,799.84	20,042.41	0.33	
		Base	108.112045	1,502,757.43	109.553945	1,522,799.84	20,042.41	0.33	
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
	800,000.000	Local	110.713898	88,571,118	111.997316	895,978.53	10,267.35	0.19	
		Base	110.713898	88,571,118	111.997316	895,978.53	10,267.35	0.19	
125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875					3.875000	15 Oct 2047		
	100,000.000	Local	95.924980	9,592,498	97.385324	97,385.32	1,460.34	0.02	
		Base	95.924980	9,592,498	97.385324	97,385.32	1,460.34	0.02	
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2					3.200000	15 Mar 2040		
	1,220,000.000	Local	101.879688	1,242,932.19	90.864446	1,108,546.24	-134,385.95	0.24	
		Base	101.879688	1,242,932.19	90.864446	1,108,546.24	-134,385.95	0.24	
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4					3.400000	15 Mar 2050		
	1,020,000.000	Local	100.262543	1,022,677.94	90.041993	918,428.33	-104,249.61	0.20	
		Base	100.262543	1,022,677.94	90.041993	918,428.33	-104,249.61	0.20	
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
	210,000.000	Local	103.628686	21,762,024	116.531437	244,716.02	27,095.78	0.05	
		Base	103.628686	21,762,024	116.531437	244,716.02	27,095.78	0.05	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	340,000.000	Local	107.596674	36,582,869	112.995192	384,183.65	18,354.96	0.08	
		Base	107.596674	36,582,869	112.995192	384,183.65	18,354.96	0.08	
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	3,310,000.000	Local	112.798283	3,733,623.17	109.371632	3,620,201.02	-113,422.15	0.78	
		Base	112.798283	3,733,623.17	109.371632	3,620,201.02	-113,422.15	0.78	

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126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	2,100,000.000	Local	113.099724	2,375,094.20	113.480995	2,383,100.90	8,006.70	0.52	
		Base	113.099724	2,375,094.20	113.480995	2,383,100.90	8,006.70	0.51	
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25					3.250000	15 Aug 2029		
	360,000.000	Local	99.305764	357,500.75	98.746919	355,488.91	-2,011.84	0.08	
		Base	99.305764	357,500.75	98.746919	355,488.91	-2,011.84	0.08	
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9					3.900000	15 May 2027		
	150,000.000	Local	100.113107	150,169.66	100.873252	151,309.88	1,140.22	0.03	
		Base	100.113107	150,169.66	100.873252	151,309.88	1,140.22	0.03	
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375					4.375000	15 Mar 2029		
	120,000.000	Local	104.912283	125,894.74	104.210610	125,052.73	-842.01	0.03	
		Base	104.912283	125,894.74	104.210610	125,052.73	-842.01	0.03	
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
	150,000.000	Local	99.088907	148,633.36	109.480671	164,221.01	15,587.65	0.04	
		Base	99.088907	148,633.36	109.480671	164,221.01	15,587.65	0.04	
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65					3.650000	01 Sep 2119		
	490,000.000	Local	99.747620	488,763.34	85.700122	419,930.60	-68,832.74	0.09	
		Base	99.747620	488,763.34	85.700122	419,930.60	-68,832.74	0.09	
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
	390,000.000	Local	138.890846	541,674.30	137.819890	537,497.57	-4,176.73	0.12	
		Base	138.890846	541,674.30	137.819890	537,497.57	-4,176.73	0.12	
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.550000	01 Apr 2039		
	1,045,000.000	Local	144.321041	1,508,154.88	148.284700	1,549,575.12	41,420.24	0.34	
		Base	144.321041	1,508,154.88	148.284700	1,549,575.12	41,420.24	0.33	
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.300000	01 Oct 2039		
	220,000.000	Local	107.795923	237,151.03	140.749820	309,649.60	72,498.57	0.07	
	Original Face:	220,000.000	Base	107.795923	237,151.03	140.749820	309,649.60	72,498.57	0.07
13063BBU5	CALIFORNIA ST CAS 11/39 FIXED 7.35					7.350000	01 Nov 2039		
	280,000.000	Local	153.006125	428,417.15	141.534000	396,295.20	-32,121.95	0.09	
	Original Face:	280,000.000	Base	153.006125	428,417.15	141.534000	396,295.20	-32,121.95	0.09

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13063BFR8	CALIFORNIA ST CAS 03/40 FIXED 7.625				7.625000	01 Mar 2040		
		170,000.000	Local 162.183376	275,711.74	147.201500	250,242.55	-25,469.19	0.05
Original Face:		170,000.000	Base 162.183376	275,711.74	147.201500	250,242.55	-25,469.19	0.05
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701				3.701000	15 Jan 2039		
		200,000.000	Local 100.000000	200,000.00	96.330000	192,660.00	-7,340.00	0.04
			Base 100.000000	200,000.00	96.330000	192,660.00	-7,340.00	0.04
13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3				3.000000	02 Dec 2041		
		480,000.000	Local 99.484319	477,524.73	90.049591	432,238.04	-45,286.69	0.09
			Base 99.484319	477,524.73	90.049591	432,238.04	-45,286.69	0.09
13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1				3.100000	02 Dec 2051		
		580,000.000	Local 99.288795	575,875.01	88.361128	512,494.54	-63,380.47	0.11
			Base 99.288795	575,875.01	88.361128	512,494.54	-63,380.47	0.11
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625000	30 Mar 2043		
		210,000.000	Local 110.504757	232,059.99	110.162837	231,341.96	-718.03	0.05
			Base 110.504757	232,059.99	110.162837	231,341.96	-718.03	0.05
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65				5.650000	15 Sep 2048		
		60,000.000	Local 99.918383	59,951.03	115.606808	69,364.08	9,413.05	0.02
			Base 99.918383	59,951.03	115.606808	69,364.08	9,413.05	0.01
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1				4.100000	15 Mar 2043		
		160,000.000	Local 106.620775	170,593.24	101.826485	162,922.38	-7,670.86	0.04
			Base 106.620775	170,593.24	101.826485	162,922.38	-7,670.86	0.04
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35				4.350000	01 Nov 2042		
		440,000.000	Local 97.110932	427,288.10	100.566929	442,494.49	15,206.39	0.10
Original Face:		440,000.000	Base 97.110932	427,288.10	100.566929	442,494.49	15,206.39	0.10
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25				4.250000	15 Dec 2027		
		200,000.000	Local 99.373790	198,747.58	100.375000	200,750.00	2,002.42	0.04
			Base 99.373790	198,747.58	100.375000	200,750.00	2,002.42	0.04
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625				4.625000	15 Dec 2029		
		740,000.000	Local 101.354035	750,019.86	101.200000	748,880.00	-1,139.86	0.16
			Base 101.354035	750,019.86	101.200000	748,880.00	-1,139.86	0.16

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FUND: HBCX



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375				3.375000	15 Feb 2030			
		850,000.000	Local	101.726892	864,678.58	94.000000	799,000.00	-65,678.58	0.17
			Base	101.726892	864,678.58	94.000000	799,000.00	-65,678.58	0.17
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.500000	01 Apr 2044			
		240,000.000	Local	103.532325	248,477.58	109.884631	263,723.11	15,245.53	0.06
			Base	103.532325	248,477.58	109.884631	263,723.11	15,245.53	0.06
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25				4.250000	01 Feb 2049			
		250,000.000	Local	100.015344	250,038.36	108.801152	272,002.88	21,964.52	0.06
			Base	100.015344	250,038.36	108.801152	272,002.88	21,964.52	0.06
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375000	01 May 2047			
		1,000,000.000	Local	103.531489	1,035,314.89	102.624495	1,026,244.95	-9,069.94	0.22
			Base	103.531489	1,035,314.89	102.624495	1,026,244.95	-9,069.94	0.22
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048			
		3,100,000.000	Local	115.535278	3,581,593.61	106.266535	3,294,262.59	-287,331.02	0.71
			Base	115.535278	3,581,593.61	106.266535	3,294,262.59	-287,331.02	0.71
161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85				3.850000	01 Apr 2061			
		260,000.000	Local	90.686412	235,784.67	80.349309	208,908.20	-26,876.47	0.05
			Base	90.686412	235,784.67	80.349309	208,908.20	-26,876.47	0.05
161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5				3.500000	01 Jun 2041			
		3,220,000.000	Local	97.822968	3,149,899.56	83.413134	2,685,902.91	-463,996.65	0.58
			Base	97.822968	3,149,899.56	83.413134	2,685,902.91	-463,996.65	0.58
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5				3.500000	01 Mar 2042			
		280,000.000	Local	99.264932	277,941.81	82.754352	231,712.19	-46,229.62	0.05
			Base	99.264932	277,941.81	82.754352	231,712.19	-46,229.62	0.05
161175CG7	CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95				3.950000	30 Jun 2062			
		210,000.000	Local	99.189829	208,298.64	80.261823	168,549.83	-39,748.81	0.04
			Base	99.189829	208,298.64	80.261823	168,549.83	-39,748.81	0.04
161175CK8	CHARTER COMM OPT LLC/CAP SR SECURED 04/53 5.25				5.250000	01 Apr 2053			
		270,000.000	Local	99.158159	267,727.03	101.278175	273,451.07	5,724.04	0.06
			Base	99.158159	267,727.03	101.278175	273,451.07	5,724.04	0.06

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161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5				5.500000	01 Apr 2063		
		1,420,000.000	Local 99.304962	1,410,130.46	100.416186	1,425,909.84	15,779.38	0.31
			Base 99.304962	1,410,130.46	100.416186	1,425,909.84	15,779.38	0.31
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343				2.343000	12 Aug 2050		
		600,000.000	Local 88.525647	531,153.88	80.909646	485,457.88	-45,696.00	0.11
			Base 88.525647	531,153.88	80.909646	485,457.88	-45,696.00	0.10
167725AC4	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899				6.899000	01 Dec 2040		
		145,000.000	Local 137.038931	198,706.45	128.551020	186,398.98	-12,307.47	0.04
Original Face:		145,000.000	Base 137.038931	198,706.45	128.551020	186,398.98	-12,307.47	0.04
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1				3.100000	07 May 2041		
		1,900,000.000	Local 99.440469	1,889,368.91	88.287000	1,677,453.00	-211,915.91	0.36
			Base 99.440469	1,889,368.91	88.287000	1,677,453.00	-211,915.91	0.36
171239AJ5	CHUBB INA HOLDINGS INC COMPANY GUAR 12/61 3.05				3.050000	15 Dec 2061		
		670,000.000	Local 99.449613	666,312.41	86.089342	576,798.59	-89,513.82	0.13
			Base 99.449613	666,312.41	86.089342	576,798.59	-89,513.82	0.12
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029		
		520,000.000	Local 107.251144	557,705.95	92.930721	483,239.75	-74,466.20	0.10
			Base 107.251144	557,705.95	92.930721	483,239.75	-74,466.20	0.10
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
		670,000.000	Local 120.816927	809,473.41	120.865621	809,799.66	326.25	0.18
			Base 120.816927	809,473.41	120.865621	809,799.66	326.25	0.17
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125000	25 Aug 2036		
		212,000.000	Local 94.088132	199,466.84	120.181365	254,784.49	55,317.65	0.06
			Base 94.088132	199,466.84	120.181365	254,784.49	55,317.65	0.05
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		2,140,000.000	Local 156.362484	3,346,157.16	151.098221	3,233,501.93	-112,655.23	0.70
			Base 156.362484	3,346,157.16	151.098221	3,233,501.93	-112,655.23	0.70
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		
		1,690,000.000	Local 123.202846	2,082,128.09	112.869802	1,907,499.65	-174,628.44	0.41
			Base 123.202846	2,082,128.09	112.869802	1,907,499.65	-174,628.44	0.41

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172967NB3	CITIGROUP INC JR SUBORDINA 12/99 VAR					4.150000	31 Dec 2099		
	830,000.000	Local		100.000000	830,000.00	93.687500	777,606.25	-52,393.75	0.17
		Base		100.000000	830,000.00	93.687500	777,606.25	-52,393.75	0.17
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
	660,000.000	Local		100.000000	660,000.00	89.729121	592,212.20	-67,787.80	0.13
		Base		100.000000	660,000.00	89.729121	592,212.20	-67,787.80	0.13
172967NF4	CITIGROUP INC SR UNSECURED 11/42 VAR					2.904000	03 Nov 2042		
	570,000.000	Local		100.000000	570,000.00	85.770852	488,893.86	-81,106.14	0.11
		Base		100.000000	570,000.00	85.770852	488,893.86	-81,106.14	0.11
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
	1,450,000.000	Local		100.000000	1,450,000.00	99.471450	1,442,336.03	-7,663.97	0.31
		Base		100.000000	1,450,000.00	99.471450	1,442,336.03	-7,663.97	0.31
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		
	450,000.000	Local		116.230393	523,036.77	135.272474	608,726.13	85,689.36	0.13
		Base		116.230393	523,036.77	135.272474	608,726.13	85,689.36	0.13
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
	390,000.000	Local		114.320110	445,848.43	119.842205	467,384.60	21,536.17	0.10
		Base		114.320110	445,848.43	119.842205	467,384.60	21,536.17	0.10
18013RAB3	CLAREMONT MCKENNA UNSECURED 01/22 3.775					3.775000	01 Jan 2122		
	90,000.000	Local		84.006233	75,605.61	85.114341	76,602.91	997.30	0.02
		Base		84.006233	75,605.61	85.114341	76,602.91	997.30	0.02
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
	30,000.000	Local		100.000000	30,000.00	113.213053	33,963.92	3,963.92	0.01
		Base		100.000000	30,000.00	113.213053	33,963.92	3,963.92	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	80,000.000	Local		101.170825	80,936.66	88.919811	71,135.85	-9,800.81	0.02
		Base		101.170825	80,936.66	88.919811	71,135.85	-9,800.81	0.02
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	90,000.000	Local		98.288611	88,459.75	85.367359	76,830.62	-11,629.13	0.02
		Base		98.288611	88,459.75	85.367359	76,830.62	-11,629.13	0.02

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191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
	600,000.000	Local		91.447507	548,685.04	83.564063	501,384.38	-47,300.66	0.11
		Base		91.447507	548,685.04	83.564063	501,384.38	-47,300.66	0.11
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
	1,010,000.000	Local		117.375050	1,185,488.00	97.169000	981,406.90	-204,081.10	0.21
		Base		117.375050	1,185,488.00	97.169000	981,406.90	-204,081.10	0.21
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	110,000.000	Local		126.034845	138,638.33	130.512281	143,563.51	4,925.18	0.03
		Base		126.034845	138,638.33	130.512281	143,563.51	4,925.18	0.03
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	300,000.000	Local		87.856420	263,569.26	101.538909	304,616.73	41,047.47	0.07
		Base		87.856420	263,569.26	101.538909	304,616.73	41,047.47	0.07
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	1,903,000.000	Local		112.422462	2,139,399.46	100.843022	1,919,042.71	-220,356.75	0.42
		Base		112.422462	2,139,399.46	100.843022	1,919,042.71	-220,356.75	0.41
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	907,000.000	Local		110.386340	1,001,204.10	103.373219	937,595.10	-63,609.00	0.20
		Base		110.386340	1,001,204.10	103.373219	937,595.10	-63,609.00	0.20
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	150,000.000	Local		100.538633	150,807.95	106.363186	159,544.78	8,736.83	0.03
		Base		100.538633	150,807.95	106.363186	159,544.78	8,736.83	0.03
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	70,000.000	Local		99.853914	69,897.74	101.291802	70,904.26	1,006.52	0.02
		Base		99.853914	69,897.74	101.291802	70,904.26	1,006.52	0.02
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	200,000.000	Local		99.494150	198,988.30	100.592018	201,184.04	2,195.74	0.04
		Base		99.494150	198,988.30	100.592018	201,184.04	2,195.74	0.04
20030NDR9	COMCAST CORP COMPANY GUAR 144A 11/51 2.887					2.887000	01 Nov 2051		
	3,328,000.000	Local		99.497462	3,311,275.53	84.252363	2,803,918.64	-507,356.89	0.61
		Base		99.497462	3,311,275.53	84.252363	2,803,918.64	-507,356.89	0.60

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20030NDT5	COMCAST CORP COMPANY GUAR 144A 11/56 2.937					2.937000	01 Nov 2056		
	546,000.000	Local	99.876013	545,323.03	82.522076	450,570.53	-94,752.50	0.10	
		Base	99.876013	545,323.03	82.522076	450,570.53	-94,752.50	0.10	
20030NDV0	COMCAST CORP COMPANY GUAR 144A 11/63 2.987					2.987000	01 Nov 2063		
	1,667,000.000	Local	99.605241	1,660,419.36	81.775075	1,363,190.50	-297,228.86	0.30	
		Base	99.605241	1,660,419.36	81.775075	1,363,190.50	-297,228.86	0.29	
200447AH3	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/31 3.348					3.348000	09 Feb 2031		
	200,000.000	Local	99.930080	199,860.16	87.501000	175,002.00	-24,858.16	0.04	
		Base	99.930080	199,860.16	87.501000	175,002.00	-24,858.16	0.04	
200447AJ9	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677					4.677000	09 Feb 2051		
	1,530,000.000	Local	96.424883	1,475,300.71	81.876000	1,252,702.80	-222,597.91	0.27	
		Base	96.424883	1,475,300.71	81.876000	1,252,702.80	-222,597.91	0.27	
20268JAF0	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782					2.782000	01 Oct 2030		
	110,000.000	Local	100.000000	110,000.00	93.207138	102,527.85	-7,472.15	0.02	
		Base	100.000000	110,000.00	93.207138	102,527.85	-7,472.15	0.02	
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91					3.910000	01 Oct 2050		
	330,000.000	Local	100.000000	330,000.00	95.219534	314,224.46	-15,775.54	0.07	
		Base	100.000000	330,000.00	95.219534	314,224.46	-15,775.54	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	93.606628	393,147.84	-26,852.16	0.09	
		Base	100.000000	420,000.00	93.606628	393,147.84	-26,852.16	0.08	
202712BN4	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/31 2.688					2.688000	11 Mar 2031		
	400,000.000	Local	100.000000	400,000.00	88.967596	355,870.38	-44,129.62	0.08	
		Base	100.000000	400,000.00	88.967596	355,870.38	-44,129.62	0.08	
202712BQ7	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/41 3.305					3.305000	11 Mar 2041		
	920,000.000	Local	98.562718	906,777.01	87.241201	802,619.05	-104,157.96	0.17	
		Base	98.562718	906,777.01	87.241201	802,619.05	-104,157.96	0.17	
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
	340,000.000	Local	101.626644	345,530.59	106.174000	360,991.60	15,461.01	0.08	
		Base	101.626644	345,530.59	106.174000	360,991.60	15,461.01	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
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	106.473273	42,589.31	2,589.31	0.01
		Base		100.000000	40,000.00	106.473273	42,589.31	2,589.31	0.01
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
	270,000.000	Local		97.956563	264,482.72	75.878454	204,871.83	-59,610.89	0.04
		Base		97.956563	264,482.72	75.878454	204,871.83	-59,610.89	0.04
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	420,000.000	Local		113.541767	476,875.42	98.954670	415,609.61	-61,265.81	0.09
		Base		113.541767	476,875.42	98.954670	415,609.61	-61,265.81	0.09
212015AV3	CONTINENTAL RESOURCES COMPANY GUAR 144A 04/32 2.875					2.875000	01 Apr 2032		
	710,000.000	Local		99.924325	709,462.71	89.175000	633,142.50	-76,320.21	0.14
		Base		99.924325	709,462.71	89.175000	633,142.50	-76,320.21	0.14
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045		
	480,000.000	Local		111.135048	533,448.23	113.489824	544,751.16	11,302.93	0.12
		Base		111.135048	533,448.23	113.489824	544,751.16	11,302.93	0.12
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
	0.000	Local		0.000000	-1,567.67	0.000000	0.00	1,567.67	0.00
		Base		0.000000	-1,567.67	0.000000	0.00	1,567.67	0.00
219350BP9	CORNING INC SR UNSECURED 11/49 3.9					3.900000	15 Nov 2049		
	30,000.000	Local		99.732233	29,919.67	96.475169	28,942.55	-977.12	0.01
		Base		99.732233	29,919.67	96.475169	28,942.55	-977.12	0.01
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	300,000.000	Local		99.825400	299,476.20	88.575222	265,725.67	-33,750.53	0.06
		Base		99.825400	299,476.20	88.575222	265,725.67	-33,750.53	0.06
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	290,000.000	Local		106.906166	310,027.88	111.192000	322,456.80	12,428.92	0.07
		Base		106.906166	310,027.88	111.192000	322,456.80	12,428.92	0.07
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
	540,000.000	Local		98.000033	529,200.18	101.125000	546,075.00	16,874.82	0.12
		Base		98.000033	529,200.18	101.125000	546,075.00	16,874.82	0.12

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STATE STREET

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225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	1,120,000.000	Local	102.320172	1,145,985.93	98.707000	1,105,518.40	-40,467.53	0.24	
		Base	102.320172	1,145,985.93	98.707000	1,105,518.40	-40,467.53	0.24	
225401AR9	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					5.250000	31 Dec 2099		
	700,000.000	Local	97.821469	684,750.28	92.500000	647,500.00	-37,250.28	0.14	
		Base	97.821469	684,750.28	92.500000	647,500.00	-37,250.28	0.14	
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR					3.091000	14 May 2032		
	1,700,000.000	Local	100.443569	1,707,540.67	90.202482	1,533,442.19	-174,098.48	0.33	
		Base	100.443569	1,707,540.67	90.202482	1,533,442.19	-174,098.48	0.33	
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
	120,000.000	Local	120.241708	144,290.05	129.120197	154,944.24	10,654.19	0.03	
		Base	120.241708	144,290.05	129.120197	154,944.24	10,654.19	0.03	
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
	50,000.000	Local	99.825920	49,912.96	95.915294	47,957.65	-1,955.31	0.01	
		Base	99.825920	49,912.96	95.915294	47,957.65	-1,955.31	0.01	
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
	10,000.000	Local	99.767600	9,976.76	95.035834	9,503.58	-473.18	0.00	
		Base	99.767600	9,976.76	95.035834	9,503.58	-473.18	0.00	
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	270,000.000	Local	95.584856	258,079.11	96.000000	259,200.00	1,120.89	0.06	
		Base	95.584856	258,079.11	96.000000	259,200.00	1,120.89	0.06	
23311VAK3	DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25					3.250000	15 Feb 2032		
	350,000.000	Local	100.000000	350,000.00	90.000000	315,000.00	-35,000.00	0.07	
		Base	100.000000	350,000.00	90.000000	315,000.00	-35,000.00	0.07	
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local	99.950883	229,887.03	101.106348	232,544.60	2,657.57	0.05	
		Base	99.950883	229,887.03	101.106348	232,544.60	2,657.57	0.05	
23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25					3.250000	01 Apr 2051		
	280,000.000	Local	99.181793	277,709.02	94.675324	265,090.91	-12,618.11	0.06	
		Base	99.181793	277,709.02	94.675324	265,090.91	-12,618.11	0.06	

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235851AW2	DANAHER CORP SR UNSECURED 12/51 2.8					2.800000	10 Dec 2051		
	510,000.000	Local		99.399975	506,939.87	84.921120	433,097.71	-73,842.16	0.09
		Base		99.399975	506,939.87	84.921120	433,097.71	-73,842.16	0.09
24703TAJ5	DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1					8.100000	15 Jul 2036		
	276,000.000	Local		151.782993	418,921.06	131.520524	362,996.65	-55,924.41	0.08
		Base		151.782993	418,921.06	131.520524	362,996.65	-55,924.41	0.08
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
	160,000.000	Local		95.484544	152,775.27	100.625000	161,000.00	8,224.73	0.03
		Base		95.484544	152,775.27	100.625000	161,000.00	8,224.73	0.03
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
	340,000.000	Local		99.770838	339,220.85	91.327040	310,511.94	-28,708.91	0.07
		Base		99.770838	339,220.85	91.327040	310,511.94	-28,708.91	0.07
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	610,000.000	Local		100.004030	610,024.58	107.490448	655,691.73	45,667.15	0.14
		Base		100.004030	610,024.58	107.490448	655,691.73	45,667.15	0.14
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	200,000.000	Local		99.989715	199,979.43	108.598500	217,197.00	17,217.57	0.05
		Base		99.989715	199,979.43	108.598500	217,197.00	17,217.57	0.05
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	460,000.000	Local		99.174296	456,201.76	103.125000	474,375.00	18,173.24	0.10
		Base		99.174296	456,201.76	103.125000	474,375.00	18,173.24	0.10
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		
	350,000.000	Local		135.249549	473,373.42	134.190092	469,665.32	-3,708.10	0.10
		Base		135.249549	473,373.42	134.190092	469,665.32	-3,708.10	0.10
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	740,000.000	Local		110.879165	820,505.82	115.501341	854,709.92	34,204.10	0.19
		Base		110.879165	820,505.82	115.501341	854,709.92	34,204.10	0.18
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	0.000	Local		0.000000	558.81	0.000000	0.00	-558.81	0.00
		Base		0.000000	558.81	0.000000	0.00	-558.81	0.00

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25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	2,260,000.000	Local		112.501610	2,542,536.39	108.982551	2,463,005.65	-79,530.74	0.53
		Base		112.501610	2,542,536.39	108.982551	2,463,005.65	-79,530.74	0.53
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	26,000.000	Local		104.333000	27,126.58	103.713940	26,965.62	-160.96	0.01
		Base		104.333000	27,126.58	103.713940	26,965.62	-160.96	0.01
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	124,000.000	Local		107.368129	133,136.48	103.238927	128,016.27	-5,120.21	0.03
		Base		107.368129	133,136.48	103.238927	128,016.27	-5,120.21	0.03
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
	830,000.000	Local		105.859637	878,634.99	101.391495	841,549.41	-37,085.58	0.18
		Base		105.859637	878,634.99	101.391495	841,549.41	-37,085.58	0.18
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2					6.200000	15 Dec 2034		
	10,000.000	Local		122.990500	12,299.05	125.991984	12,599.20	300.15	0.00
		Base		122.990500	12,299.05	125.991984	12,599.20	300.15	0.00
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
	54,000.000	Local		124.715333	67,346.28	128.307871	69,286.25	1,939.97	0.02
		Base		124.715333	67,346.28	128.307871	69,286.25	1,939.97	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	520,000.000	Local		134.253021	698,115.71	133.266278	692,984.65	-5,131.06	0.15
		Base		134.253021	698,115.71	133.266278	692,984.65	-5,131.06	0.15
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	280,000.000	Local		118.006100	330,417.08	121.100192	339,080.54	8,663.46	0.07
		Base		118.006100	330,417.08	121.100192	339,080.54	8,663.46	0.07
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
	520,000.000	Local		100.000000	520,000.00	94.625000	492,050.00	-27,950.00	0.11
		Base		100.000000	520,000.00	94.625000	492,050.00	-27,950.00	0.11
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	100,000.000	Local		111.814890	111,814.89	116.885657	116,885.66	5,070.77	0.03
		Base		111.814890	111,814.89	116.885657	116,885.66	5,070.77	0.03

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25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	290,000.000	Local	109.017017	316,149.35	108.223255	313,847.44	-2,301.91	0.07	
		Base	109.017017	316,149.35	108.223255	313,847.44	-2,301.91	0.07	
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
	190,000.000	Local	99.168763	188,420.65	98.730551	187,588.05	-832.60	0.04	
		Base	99.168763	188,420.65	98.730551	187,588.05	-832.60	0.04	
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
	150,000.000	Local	99.844613	149,766.92	100.357875	150,536.81	769.89	0.03	
		Base	99.844613	149,766.92	100.357875	150,536.81	769.89	0.03	
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	100,000.000	Local	104.573570	104,573.57	115.225000	115,225.00	10,651.43	0.02	
		Base	104.573570	104,573.57	115.225000	115,225.00	10,651.43	0.02	
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
	460,000.000	Local	122.462900	563,329.34	118.513882	545,163.86	-18,165.48	0.12	
		Base	122.462900	563,329.34	118.513882	545,163.86	-18,165.48	0.12	
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042		
	10,000.000	Local	99.333400	9,933.34	102.348145	10,234.81	301.47	0.00	
		Base	99.333400	9,933.34	102.348145	10,234.81	301.47	0.00	
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	490,000.000	Local	107.549208	526,991.12	105.533858	517,115.90	-9,875.22	0.11	
		Base	107.549208	526,991.12	105.533858	517,115.90	-9,875.22	0.11	
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
	190,000.000	Local	100.296321	190,563.01	106.006169	201,411.72	10,848.71	0.04	
		Base	100.296321	190,563.01	106.006169	201,411.72	10,848.71	0.04	
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049		
	220,000.000	Local	97.876445	215,328.18	88.859145	195,490.12	-19,838.06	0.04	
		Base	97.876445	215,328.18	88.859145	195,490.12	-19,838.06	0.04	
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	140,000.000	Local	102.994000	144,191.60	102.682579	143,755.61	-435.99	0.03	
		Base	102.994000	144,191.60	102.682579	143,755.61	-435.99	0.03	

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26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050			
		1,180,000.000	Local	120.776952	1,425,168.03	122.325275	1,443,438.25	18,270.22	0.31
			Base	120.776952	1,425,168.03	122.325275	1,443,438.25	18,270.22	0.31
26884LAG4	EQT CORP SR UNSECURED 02/30 7.5				7.500000	01 Feb 2030			
		30,000.000	Local	127.464667	38,239.40	115.794000	34,738.20	-3,501.20	0.01
			Base	127.464667	38,239.40	115.794000	34,738.20	-3,501.20	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125				3.125000	15 May 2026			
		100,000.000	Local	100.000000	100,000.00	96.822000	96,822.00	-3,178.00	0.02
			Base	100.000000	100,000.00	96.822000	96,822.00	-3,178.00	0.02
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625				3.625000	15 May 2031			
		90,000.000	Local	100.000000	90,000.00	95.250000	85,725.00	-4,275.00	0.02
			Base	100.000000	90,000.00	95.250000	85,725.00	-4,275.00	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042			
		230,000.000	Local	100.486761	231,119.55	104.041054	239,294.42	8,174.87	0.05
			Base	100.486761	231,119.55	104.041054	239,294.42	8,174.87	0.05
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045			
		228,000.000	Local	102.940399	234,704.11	87.625000	199,785.00	-34,919.11	0.04
			Base	102.940399	234,704.11	87.625000	199,785.00	-34,919.11	0.04
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625				4.625000	02 Nov 2031			
		80,000.000	Local	100.000000	80,000.00	90.835000	72,668.00	-7,332.00	0.02
			Base	100.000000	80,000.00	90.835000	72,668.00	-7,332.00	0.02
279158AQ2	ECOPETROL SA SR UNSECURED 11/51 5.875				5.875000	02 Nov 2051			
		860,000.000	Local	100.000000	860,000.00	84.876000	729,933.60	-130,066.40	0.16
			Base	100.000000	860,000.00	84.876000	729,933.60	-130,066.40	0.16
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR				5.375000	31 Dec 2099			
		340,000.000	Local	100.000000	340,000.00	96.475000	328,015.00	-11,985.00	0.07
			Base	100.000000	340,000.00	96.475000	328,015.00	-11,985.00	0.07
281020AT4	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR				5.000000	31 Dec 2099			
		420,000.000	Local	100.066576	420,279.62	93.850000	394,170.00	-26,109.62	0.09
			Base	100.066576	420,279.62	93.850000	394,170.00	-26,109.62	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
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
	60,000.000	Local		135.198067	81,118.84	127.903151	76,741.89	-4,376.95	0.02
		Base		135.198067	81,118.84	127.903151	76,741.89	-4,376.95	0.02
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
	470,000.000	Local		102.039545	479,585.86	107.913000	507,191.10	27,605.24	0.11
		Base		102.039545	479,585.86	107.913000	507,191.10	27,605.24	0.11
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	910,000.000	Local		99.511256	905,552.43	91.516000	832,795.60	-72,756.83	0.18
		Base		99.511256	905,552.43	91.516000	832,795.60	-72,756.83	0.18
29135LAJ9	ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875					3.875000	16 Apr 2050		
	760,000.000	Local		103.255947	784,745.20	104.554200	794,611.92	9,866.72	0.17
		Base		103.255947	784,745.20	104.554200	794,611.92	9,866.72	0.17
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
	1,100,000.000	Local		99.736629	1,097,102.92	91.133800	1,002,471.80	-94,631.12	0.22
		Base		99.736629	1,097,102.92	91.133800	1,002,471.80	-94,631.12	0.22
29273RAF6	ENERGY TRANSFER LP SR UNSECURED 10/36 6.625					6.625000	15 Oct 2036		
	120,000.000	Local		110.525367	132,630.44	112.593317	135,111.98	2,481.54	0.03
		Base		110.525367	132,630.44	112.593317	135,111.98	2,481.54	0.03
29273RAJ8	ENERGY TRANSFER LP SR UNSECURED 07/38 7.5					7.500000	01 Jul 2038		
	30,000.000	Local		111.668800	33,500.64	123.321364	36,996.41	3,495.77	0.01
		Base		111.668800	33,500.64	123.321364	36,996.41	3,495.77	0.01
29273RBE8	ENERGY TRANSFER LP SR UNSECURED 03/35 4.9					4.900000	15 Mar 2035		
	120,000.000	Local		94.154475	112,985.37	101.125421	121,350.51	8,365.14	0.03
		Base		94.154475	112,985.37	101.125421	121,350.51	8,365.14	0.03
29273RBJ7	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125					6.125000	15 Dec 2045		
	310,000.000	Local		118.641061	367,787.29	110.322961	342,001.18	-25,786.11	0.07
		Base		118.641061	367,787.29	110.322961	342,001.18	-25,786.11	0.07
29273VAJ9	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.625000	31 Dec 2099		
	330,000.000	Local		96.266276	317,678.71	89.500000	295,350.00	-22,328.71	0.06
		Base		96.266276	317,678.71	89.500000	295,350.00	-22,328.71	0.06

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29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099			
		760,000.000	Local	100.162772	761,237.07	97.250000	739,100.00	-22,137.07	0.16
			Base	100.162772	761,237.07	97.250000	739,100.00	-22,137.07	0.16
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				7.125000	31 Dec 2099			
		3,410,000.000	Local	98.949582	3,374,180.75	98.000000	3,341,800.00	-32,380.75	0.72
			Base	98.949582	3,374,180.75	98.000000	3,341,800.00	-32,380.75	0.72
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099			
		1,370,000.000	Local	100.060258	1,370,825.54	98.280016	1,346,436.22	-24,389.32	0.29
			Base	100.060258	1,370,825.54	98.280016	1,346,436.22	-24,389.32	0.29
29278NAD5	ENERGY TRANSFER LP SR UNSECURED 06/38 5.8				5.800000	15 Jun 2038			
		530,000.000	Local	109.948657	582,727.88	108.261783	573,787.45	-8,940.43	0.12
			Base	109.948657	582,727.88	108.261783	573,787.45	-8,940.43	0.12
29278NAE3	ENERGY TRANSFER LP SR UNSECURED 06/48 6				6.000000	15 Jun 2048			
		1,450,000.000	Local	114.985737	1,667,293.18	110.800723	1,606,610.48	-60,682.70	0.35
			Base	114.985737	1,667,293.18	110.800723	1,606,610.48	-60,682.70	0.35
29278NAR4	ENERGY TRANSFER LP SR UNSECURED 05/50 5				5.000000	15 May 2050			
		110,000.000	Local	100.898200	110,988.02	101.134945	111,248.44	260.42	0.02
			Base	100.898200	110,988.02	101.134945	111,248.44	260.42	0.02
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25				6.250000	15 Apr 2049			
		360,000.000	Local	115.496575	415,787.67	114.696539	412,907.54	-2,880.13	0.09
			Base	115.496575	415,787.67	114.696539	412,907.54	-2,880.13	0.09
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125				6.125000	15 Oct 2039			
		840,000.000	Local	120.153492	1,009,289.33	120.647728	1,013,440.92	4,151.59	0.22
			Base	120.153492	1,009,289.33	120.647728	1,013,440.92	4,151.59	0.22
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038			
		128,000.000	Local	131.063156	167,760.84	132.735375	169,901.28	2,140.44	0.04
			Base	131.063156	167,760.84	132.735375	169,901.28	2,140.44	0.04
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95				5.950000	01 Feb 2041			
		390,000.000	Local	133.798841	521,815.48	118.591426	462,506.56	-59,308.92	0.10
			Base	133.798841	521,815.48	118.591426	462,506.56	-59,308.92	0.10

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29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	160,000.000	Local		113.750125	182,000.20	105.964473	169,543.16	-12,457.04	0.04
		Base		113.750125	182,000.20	105.964473	169,543.16	-12,457.04	0.04
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	120,000.000	Local		120.657083	144,788.50	109.052011	130,862.41	-13,926.09	0.03
		Base		120.657083	144,788.50	109.052011	130,862.41	-13,926.09	0.03
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9					4.900000	15 May 2046		
	210,000.000	Local		101.397405	212,934.55	108.062566	226,931.39	13,996.84	0.05
		Base		101.397405	212,934.55	108.062566	226,931.39	13,996.84	0.05
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
	570,000.000	Local		100.933214	575,319.32	100.368933	572,102.92	-3,216.40	0.12
		Base		100.933214	575,319.32	100.368933	572,102.92	-3,216.40	0.12
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	870,000.000	Local		93.430163	812,842.42	92.922419	808,425.05	-4,417.37	0.18
		Base		93.430163	812,842.42	92.922419	808,425.05	-4,417.37	0.17
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	1,660,000.000	Local		108.414136	1,799,674.65	106.606633	1,769,670.11	-30,004.54	0.38
		Base		108.414136	1,799,674.65	106.606633	1,769,670.11	-30,004.54	0.38
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	1,220,000.000	Local		102.840770	1,254,657.39	91.449000	1,115,677.80	-138,979.59	0.24
		Base		102.840770	1,254,657.39	91.449000	1,115,677.80	-138,979.59	0.24
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	160,000.000	Local		102.704875	164,327.80	92.913114	148,660.98	-15,666.82	0.03
		Base		102.704875	164,327.80	92.913114	148,660.98	-15,666.82	0.03
29379VCB7	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3					3.300000	15 Feb 2053		
	600,000.000	Local		99.178198	595,069.19	85.281660	511,689.96	-83,379.23	0.11
		Base		99.178198	595,069.19	85.281660	511,689.96	-83,379.23	0.11
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375					2.375000	01 Dec 2029		
	160,000.000	Local		99.249819	158,799.71	95.270949	152,433.52	-6,366.19	0.03
		Base		99.249819	158,799.71	95.270949	152,433.52	-6,366.19	0.03

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30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625000	15 Jun 2035			
		590,000.000	Local	105.677364	623,496.45	113.197476	667,865.11	44,368.66	0.14
			Base	105.677364	623,496.45	113.197476	667,865.11	44,368.66	0.14
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.450000	15 Apr 2046			
		450,000.000	Local	113.851549	512,331.97	104.770185	471,465.83	-40,866.14	0.10
			Base	113.851549	512,331.97	104.770185	471,465.83	-40,866.14	0.10
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046			
		140,000.000	Local	104.236943	145,931.72	107.879584	151,031.42	5,099.70	0.03
			Base	104.236943	145,931.72	107.879584	151,031.42	5,099.70	0.03
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995				2.995000	16 Aug 2039			
		200,000.000	Local	100.000000	200,000.00	92.715476	185,430.95	-14,569.05	0.04
			Base	100.000000	200,000.00	92.715476	185,430.95	-14,569.05	0.04
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095				3.095000	16 Aug 2049			
		70,000.000	Local	100.000000	70,000.00	91.591348	64,113.94	-5,886.06	0.01
			Base	100.000000	70,000.00	91.591348	64,113.94	-5,886.06	0.01
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227				4.227000	19 Mar 2040			
		280,000.000	Local	100.000000	280,000.00	108.129632	302,762.97	22,762.97	0.07
			Base	100.000000	280,000.00	108.129632	302,762.97	22,762.97	0.07
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050			
		140,000.000	Local	100.000000	140,000.00	111.431009	156,003.41	16,003.41	0.03
			Base	100.000000	140,000.00	111.431009	156,003.41	16,003.41	0.03
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051			
		280,000.000	Local	103.707246	290,380.29	96.882854	271,271.99	-19,108.30	0.06
			Base	103.707246	290,380.29	96.882854	271,271.99	-19,108.30	0.06
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25				7.250000	01 Apr 2023			
		204,000.000	Local	99.973848	203,946.65	100.002000	204,004.08	57.43	0.04
			Base	99.973848	203,946.65	100.002000	204,004.08	57.43	0.04
335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5				6.500000	01 Mar 2024			
		220,000.000	Local	99.012255	217,826.96	100.625000	221,375.00	3,548.04	0.05
			Base	99.012255	217,826.96	100.625000	221,375.00	3,548.04	0.05

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335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027			
		880,000.000	Local	103.032607	906,686.94	104.750000	921,800.00	15,113.06	0.20
			Base	103.032607	906,686.94	104.750000	921,800.00	15,113.06	0.20
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55				6.550000	15 Oct 2035			
		750,000.000	Local	122.950236	922,126.77	121.963056	914,722.92	-7,403.85	0.20
			Base	122.950236	922,126.77	121.963056	914,722.92	-7,403.85	0.20
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031			
		2,142,000.000	Local	126.304376	2,705,439.73	123.500000	2,645,370.00	-60,069.73	0.57
			Base	126.304376	2,705,439.73	123.500000	2,645,370.00	-60,069.73	0.57
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35				5.350000	15 Jul 2047			
		950,000.000	Local	114.996323	1,092,465.07	104.693000	994,583.50	-97,881.57	0.22
			Base	114.996323	1,092,465.07	104.693000	994,583.50	-97,881.57	0.21
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15				3.150000	01 Oct 2049			
		250,000.000	Local	99.396736	248,491.84	93.156560	232,891.40	-15,600.44	0.05
			Base	99.396736	248,491.84	93.156560	232,891.40	-15,600.44	0.05
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5				3.500000	16 Jan 2050			
		330,000.000	Local	98.115109	323,779.86	92.483000	305,193.90	-18,585.96	0.07
			Base	98.115109	323,779.86	92.483000	305,193.90	-18,585.96	0.07
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.450000	16 Jul 2031			
		270,000.000	Local	118.766696	320,670.08	118.204000	319,150.80	-1,519.28	0.07
			Base	118.766696	320,670.08	118.204000	319,150.80	-1,519.28	0.07
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.750000	15 Jan 2043			
		280,000.000	Local	89.757321	251,320.50	90.391000	253,094.80	1,774.30	0.05
			Base	89.757321	251,320.50	90.391000	253,094.80	1,774.30	0.05
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25				3.250000	12 Feb 2032			
		880,000.000	Local	99.686784	877,243.70	89.164000	784,643.20	-92,600.50	0.17
			Base	99.686784	877,243.70	89.164000	784,643.20	-92,600.50	0.17
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125				4.125000	17 Aug 2027			
		200,000.000	Local	99.006490	198,012.98	97.942000	195,884.00	-2,128.98	0.04
			Base	99.006490	198,012.98	97.942000	195,884.00	-2,128.98	0.04

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345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
	200,000.000	Local		95.014435	190,028.87	94.220000	188,440.00	-1,588.87	0.04
		Base		95.014435	190,028.87	94.220000	188,440.00	-1,588.87	0.04
345397B93	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/29 2.9					2.900000	10 Feb 2029		
	390,000.000	Local		99.998013	389,992.25	88.970000	346,983.00	-43,009.25	0.08
		Base		99.998013	389,992.25	88.970000	346,983.00	-43,009.25	0.07
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	940,000.000	Local		114.869927	1,079,777.31	113.289231	1,064,918.77	-14,858.54	0.23
		Base		114.869927	1,079,777.31	113.289231	1,064,918.77	-14,858.54	0.23
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	350,000.000	Local		108.759354	380,657.74	112.010010	392,035.04	11,377.30	0.08
		Base		108.759354	380,657.74	112.010010	392,035.04	11,377.30	0.08
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25					4.250000	02 Oct 2050		
	1,070,000.000	Local		98.685063	1,055,930.17	88.126000	942,948.20	-112,981.97	0.20
		Base		98.685063	1,055,930.17	88.126000	942,948.20	-112,981.97	0.20
363576AB5	ARTHUR J GALLAGHER + CO SR UNSECURED 05/51 3.5					3.500000	20 May 2051		
	240,000.000	Local		98.827617	237,186.28	88.842347	213,221.63	-23,964.65	0.05
		Base		98.827617	237,186.28	88.842347	213,221.63	-23,964.65	0.05
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	670,000.000	Local		110.403991	739,706.74	109.203778	731,665.31	-8,041.43	0.16
		Base		110.403991	739,706.74	109.203778	731,665.31	-8,041.43	0.16
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	81,000.000	Local		105.488765	85,445.90	125.991836	102,053.39	16,607.49	0.02
		Base		105.488765	85,445.90	125.991836	102,053.39	16,607.49	0.02
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	560,000.000	Local		113.584629	636,073.92	116.149303	650,436.10	14,362.18	0.14
		Base		113.584629	636,073.92	116.149303	650,436.10	14,362.18	0.14
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
	780,000.000	Local		127.574760	995,083.13	120.965129	943,528.01	-51,555.12	0.20
		Base		127.574760	995,083.13	120.965129	943,528.01	-51,555.12	0.20

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049			
		980,000.000	Local	127.067193	1,245,258.49	111.214138	1,089,898.55	-155,359.94	0.24
			Base	127.067193	1,245,258.49	111.214138	1,089,898.55	-155,359.94	0.23
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.650000	01 Dec 2041			
		130,000.000	Local	105.987715	137,784.03	120.888003	157,154.40	19,370.37	0.03
			Base	105.987715	137,784.03	120.888003	157,154.40	19,370.37	0.03
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.800000	01 Apr 2044			
		100,000.000	Local	99.832010	99,832.01	110.038843	110,038.84	10,206.83	0.02
			Base	99.832010	99,832.01	110.038843	110,038.84	10,206.83	0.02
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.500000	01 Feb 2045			
		330,000.000	Local	105.471721	348,056.68	106.500937	351,453.09	3,396.41	0.08
			Base	105.471721	348,056.68	106.500937	351,453.09	3,396.41	0.08
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046			
		160,000.000	Local	123.460200	197,536.32	110.765954	177,225.53	-20,310.79	0.04
			Base	123.460200	197,536.32	110.765954	177,225.53	-20,310.79	0.04
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.000000	01 Sep 2036			
		410,000.000	Local	102.201912	419,027.84	102.181175	418,942.82	-85.02	0.09
			Base	102.201912	419,027.84	102.181175	418,942.82	-85.02	0.09
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027			
		220,000.000	Local	100.394086	220,866.99	99.580800	219,077.76	-1,789.23	0.05
			Base	100.394086	220,866.99	99.580800	219,077.76	-1,789.23	0.05
378272BC1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/51 3.875				3.875000	27 Apr 2051			
		890,000.000	Local	103.067984	917,305.06	92.426635	822,597.05	-94,708.01	0.18
			Base	103.067984	917,305.06	92.426635	822,597.05	-94,708.01	0.18
378272BG2	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/31 2.625				2.625000	23 Sep 2031			
		60,000.000	Local	99.783467	59,870.08	89.464262	53,678.56	-6,191.52	0.01
			Base	99.783467	59,870.08	89.464262	53,678.56	-6,191.52	0.01
378272BH0	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/51 3.375				3.375000	23 Sep 2051			
		290,000.000	Local	98.528028	285,731.28	84.034179	243,699.12	-42,032.16	0.05
			Base	98.528028	285,731.28	84.034179	243,699.12	-42,032.16	0.05

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STATE STREET

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37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	232,347.000	Local	100.030162	232,417.08	90.947000	211,312.63	-21,104.45	0.05	
		Base	100.030162	232,417.08	90.947000	211,312.63	-21,104.45	0.05	
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	550,000.000	Local	109.944960	604,697.28	111.152546	611,339.00	6,641.72	0.13	
		Base	109.944960	604,697.28	111.152546	611,339.00	6,641.72	0.13	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	1,890,000.000	Local	124.687906	2,356,601.42	126.037771	2,382,113.87	25,512.45	0.52	
		Base	124.687906	2,356,601.42	126.037771	2,382,113.87	25,512.45	0.51	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	1,110,000.000	Local	132.100105	1,466,311.16	129.210888	1,434,240.86	-32,070.30	0.31	
		Base	132.100105	1,466,311.16	129.210888	1,434,240.86	-32,070.30	0.31	
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8					3.800000	15 Mar 2030		
	440,000.000	Local	99.342320	437,106.21	100.676508	442,976.64	5,870.43	0.10	
		Base	99.342320	437,106.21	100.676508	442,976.64	5,870.43	0.10	
38141GYJ7	GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR					2.383000	21 Jul 2032		
	1,070,000.000	Local	100.000000	1,070,000.00	88.583443	947,842.84	-122,157.16	0.21	
		Base	100.000000	1,070,000.00	88.583443	947,842.84	-122,157.16	0.20	
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
	1,660,000.000	Local	100.000000	1,660,000.00	90.912395	1,509,145.76	-150,854.24	0.33	
		Base	100.000000	1,660,000.00	90.912395	1,509,145.76	-150,854.24	0.33	
38144GAG6	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR					3.650000	31 Dec 2099		
	510,000.000	Local	100.000000	510,000.00	91.500000	466,650.00	-43,350.00	0.10	
		Base	100.000000	510,000.00	91.500000	466,650.00	-43,350.00	0.10	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	2,170,000.000	Local	119.150050	2,585,556.08	111.754651	2,425,075.93	-160,480.15	0.53	
		Base	119.150050	2,585,556.08	111.754651	2,425,075.93	-160,480.15	0.52	
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184					5.184000	01 Oct 2042		
	225,000.000	Local	123.881147	278,732.58	120.703920	271,583.82	-7,148.76	0.06	
	Original Face:	Base	123.881147	278,732.58	120.703920	271,583.82	-7,148.76	0.06	

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STATE STREET

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404119BY4	HCA INC SR SECURED 06/39 5.125				5.125000	15 Jun 2039			
		240,000.000	Local	102.096758	245,032.22	107.924214	259,018.11	13,985.89	0.06
			Base	102.096758	245,032.22	107.924214	259,018.11	13,985.89	0.06
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625				7.625000	17 May 2032			
		150,000.000	Local	134.912827	202,369.24	126.906465	190,359.70	-12,009.54	0.04
			Base	134.912827	202,369.24	126.906465	190,359.70	-12,009.54	0.04
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.500000	15 Sep 2037			
		500,000.000	Local	124.826642	624,133.21	121.789000	608,945.00	-15,188.21	0.13
			Base	124.826642	624,133.21	121.789000	608,945.00	-15,188.21	0.13
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030			
		460,000.000	Local	102.031509	469,344.94	100.051698	460,237.81	-9,107.13	0.10
			Base	102.031509	469,344.94	100.051698	460,237.81	-9,107.13	0.10
404280CQ0	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				4.700000	31 Dec 2099			
		740,000.000	Local	99.780445	738,375.29	89.625000	663,225.00	-75,150.29	0.14
			Base	99.780445	738,375.29	89.625000	663,225.00	-75,150.29	0.14
404280CT4	HSBC HOLDINGS PLC SR UNSECURED 05/32 VAR				2.804000	24 May 2032			
		690,000.000	Local	101.131278	697,805.82	91.113595	628,683.81	-69,122.01	0.14
			Base	101.131278	697,805.82	91.113595	628,683.81	-69,122.01	0.14
404280CY3	HSBC HOLDINGS PLC SR UNSECURED 11/32 VAR				2.871000	22 Nov 2032			
		1,210,000.000	Local	100.000000	1,210,000.00	90.914349	1,100,063.62	-109,936.38	0.24
			Base	100.000000	1,210,000.00	90.914349	1,100,063.62	-109,936.38	0.24
404280DC0	HSBC HOLDINGS PLC 03/33 1				4.762000	29 Mar 2033			
		870,000.000	Local	100.278460	872,422.60	102.708593	893,564.76	21,142.16	0.19
			Base	100.278460	872,422.60	102.708593	893,564.76	21,142.16	0.19
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.750000	01 Aug 2043			
		320,000.000	Local	99.575088	318,640.28	104.785165	335,312.53	16,672.25	0.07
			Base	99.575088	318,640.28	104.785165	335,312.53	16,672.25	0.07
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035			
		240,000.000	Local	105.499771	253,199.45	107.459939	257,903.85	4,704.40	0.06
			Base	105.499771	253,199.45	107.459939	257,903.85	4,704.40	0.06

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406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92					2.920000	01 Mar 2030		
	20,000.000	Local		99.978750	19,995.75	96.682569	19,336.51	-659.24	0.00
		Base		99.978750	19,995.75	96.682569	19,336.51	-659.24	0.00
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	460,000.000	Local		107.886435	496,277.60	108.639710	499,742.67	3,465.07	0.11
		Base		107.886435	496,277.60	108.639710	499,742.67	3,465.07	0.11
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65					2.650000	01 Jun 2050		
	240,000.000	Local		99.684488	239,242.77	84.901136	203,762.73	-35,480.04	0.04
		Base		99.684488	239,242.77	84.901136	203,762.73	-35,480.04	0.04
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	130,000.000	Local		100.436746	130,567.77	102.305000	132,996.50	2,428.73	0.03
		Base		100.436746	130,567.77	102.305000	132,996.50	2,428.73	0.03
43371HAA1	HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803					3.803000	15 Jul 2052		
	360,000.000	Local		100.000000	360,000.00	101.247887	364,492.39	4,492.39	0.08
		Base		100.000000	360,000.00	101.247887	364,492.39	4,492.39	0.08
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
	120,000.000	Local		101.363958	121,636.75	109.854468	131,825.36	10,188.61	0.03
		Base		101.363958	121,636.75	109.854468	131,825.36	10,188.61	0.03
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
	200,000.000	Local		108.636860	217,273.72	109.324776	218,649.55	1,375.83	0.05
		Base		108.636860	217,273.72	109.324776	218,649.55	1,375.83	0.05
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
	320,000.000	Local		115.029913	368,095.72	112.288524	359,323.28	-8,772.44	0.08
		Base		115.029913	368,095.72	112.288524	359,323.28	-8,772.44	0.08
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	110,000.000	Local		99.178455	109,096.30	96.407056	106,047.76	-3,048.54	0.02
		Base		99.178455	109,096.30	96.407056	106,047.76	-3,048.54	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	360,000.000	Local		102.826758	370,176.33	94.167520	339,003.07	-31,173.26	0.07
		Base		102.826758	370,176.33	94.167520	339,003.07	-31,173.26	0.07

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437076CQ3	HOME DEPOT INC SR UNSECURED 04/52 3.625				3.625000	15 Apr 2052			
		720,000.000	Local 97.863429	704,616.69	99.420325	715,826.34	11,209.65	0.16	
			Base 97.863429	704,616.69	99.420325	715,826.34	11,209.65	0.15	
44055UAD7	HORIZON THERAPEUTICS USA INC 2021 TERM LOAN B					15 Mar 2028			
		595,500.000	Local 99.785422	594,222.19	98.925000	589,098.38	-5,123.81	0.13	
			Base 99.785422	594,222.19	98.925000	589,098.38	-5,123.81	0.13	
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042			
		150,000.000	Local 101.105167	151,657.75	106.551643	159,827.46	8,169.71	0.03	
			Base 101.105167	151,657.75	106.551643	159,827.46	8,169.71	0.03	
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044			
		620,000.000	Local 114.816234	711,860.65	112.441703	697,138.56	-14,722.09	0.15	
			Base 114.816234	711,860.65	112.441703	697,138.56	-14,722.09	0.15	
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				4.050000	21 Dec 2065			
		240,000.000	Local 78.851650	189,243.96	79.000000	189,600.00	356.04	0.04	
			Base 78.851650	189,243.96	79.000000	189,600.00	356.04	0.04	
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				4.300000	21 Dec 2065			
		430,000.000	Local 82.671153	355,485.96	81.000000	348,300.00	-7,185.96	0.08	
			Base 82.671153	355,485.96	81.000000	348,300.00	-7,185.96	0.08	
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.100000	01 Jun 2033			
		20,000.000	Local 97.281250	19,456.25	106.340740	21,268.15	1,811.90	0.00	
Original Face:		20,000.000	Base 97.281250	19,456.25	106.340740	21,268.15	1,811.90	0.00	
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.630000	01 Feb 2035			
		305,000.000	Local 102.341239	312,140.78	112.220470	342,272.43	30,131.65	0.07	
Original Face:		305,000.000	Base 102.341239	312,140.78	112.220470	342,272.43	30,131.65	0.07	
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.650000	01 Dec 2038			
		85,000.000	Local 103.151953	87,679.16	107.482120	91,359.80	3,680.64	0.02	
Original Face:		90,000.000	Base 103.151953	87,679.16	107.482120	91,359.80	3,680.64	0.02	
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048			
		1,440,000.000	Local 109.698513	1,579,658.58	101.950095	1,468,081.37	-111,577.21	0.32	
			Base 109.698513	1,579,658.58	101.950095	1,468,081.37	-111,577.21	0.32	

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455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		
	230,000.000	Local		99.145170	228,033.89	96.369017	221,648.74	-6,385.15	0.05
		Base		99.145170	228,033.89	96.369017	221,648.74	-6,385.15	0.05
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	174,000.000	Local		100.451466	174,785.55	99.823163	173,692.30	-1,093.25	0.04
		Base		100.451466	174,785.55	99.823163	173,692.30	-1,093.25	0.04
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	20,000.000	Local		115.677750	23,135.55	122.110553	24,422.11	1,286.56	0.01
		Base		115.677750	23,135.55	122.110553	24,422.11	1,286.56	0.01
458140BV1	INTEL CORP SR UNSECURED 08/41 2.8					2.800000	12 Aug 2041		
	790,000.000	Local		99.911172	789,298.26	88.436534	698,648.62	-90,649.64	0.15
		Base		99.911172	789,298.26	88.436534	698,648.62	-90,649.64	0.15
458140BX7	INTEL CORP SR UNSECURED 08/61 3.2					3.200000	12 Aug 2061		
	470,000.000	Local		101.105670	475,196.65	88.373401	415,354.98	-59,841.67	0.09
		Base		101.105670	475,196.65	88.373401	415,354.98	-59,841.67	0.09
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
	290,000.000	Local		97.625348	283,113.51	97.656173	283,202.90	89.39	0.06
		Base		97.625348	283,113.51	97.656173	283,202.90	89.39	0.06
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,160,000.000	Local		89.367600	1,036,664.16	93.800115	1,088,081.33	51,417.17	0.24
		Base		89.367600	1,036,664.16	93.800115	1,088,081.33	51,417.17	0.23
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
	880,000.000	Local		105.582123	929,122.68	96.782791	851,688.56	-77,434.12	0.18
		Base		105.582123	929,122.68	96.782791	851,688.56	-77,434.12	0.18
46115HBQ9	INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VAR					4.198000	01 Jun 2032		
	240,000.000	Local		100.000000	240,000.00	88.572549	212,574.12	-27,425.88	0.05
		Base		100.000000	240,000.00	88.572549	212,574.12	-27,425.88	0.05
46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR					4.950000	01 Jun 2042		
	2,290,000.000	Local		101.143807	2,316,193.19	85.627082	1,960,860.18	-355,333.01	0.43
		Base		101.143807	2,316,193.19	85.627082	1,960,860.18	-355,333.01	0.42

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
	290,000.000	Local		100.000000	290,000.00	103.000000	298,700.00	8,700.00	0.06
		Base		100.000000	290,000.00	103.000000	298,700.00	8,700.00	0.06
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
	340,000.000	Local		99.167724	337,170.26	106.264000	361,297.60	24,127.34	0.08
		Base		99.167724	337,170.26	106.264000	361,297.60	24,127.34	0.08
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	950,000.000	Local		109.741300	1,042,542.35	113.239885	1,075,778.91	33,236.56	0.23
		Base		109.741300	1,042,542.35	113.239885	1,075,778.91	33,236.56	0.23
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR					4.260000	22 Feb 2048		
	840,000.000	Local		106.096013	891,206.51	106.814374	897,240.74	6,034.23	0.19
		Base		106.096013	891,206.51	106.814374	897,240.74	6,034.23	0.19
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048		
	410,000.000	Local		106.176507	435,323.68	102.269994	419,306.98	-16,016.70	0.09
		Base		106.176507	435,323.68	102.269994	419,306.98	-16,016.70	0.09
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
	600,000.000	Local		109.213668	655,282.01	101.089855	606,539.13	-48,742.88	0.13
		Base		109.213668	655,282.01	101.089855	606,539.13	-48,742.88	0.13
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	1,460,000.000	Local		100.060805	1,460,887.76	88.510820	1,292,257.97	-168,629.79	0.28
		Base		100.060805	1,460,887.76	88.510820	1,292,257.97	-168,629.79	0.28
46647PCD6	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR					3.157000	22 Apr 2042		
	630,000.000	Local		100.000000	630,000.00	91.062928	573,696.45	-56,303.55	0.12
		Base		100.000000	630,000.00	91.062928	573,696.45	-56,303.55	0.12
46647PCE4	JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR					3.328000	22 Apr 2052		
	2,520,000.000	Local		101.701401	2,562,875.30	92.382139	2,328,029.90	-234,845.40	0.50
		Base		101.701401	2,562,875.30	92.382139	2,328,029.90	-234,845.40	0.50
47770VAZ3	JOBSONIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
	260,000.000	Local		111.497773	289,894.21	109.953290	285,878.55	-4,015.66	0.06
	Original Face:	Base		111.497773	289,894.21	109.953290	285,878.55	-4,015.66	0.06

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478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
	20,000.000	Local	104.265750	20,853.15	130.068147	26,013.63	5,160.48	0.01	
		Base	104.265750	20,853.15	130.068147	26,013.63	5,160.48	0.01	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
	20,000.000	Local	104.765600	20,953.12	112.740291	22,548.06	1,594.94	0.00	
		Base	104.765600	20,953.12	112.740291	22,548.06	1,594.94	0.00	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	430,000.000	Local	99.378458	427,327.37	84.349002	362,700.71	-64,626.66	0.08	
		Base	99.378458	427,327.37	84.349002	362,700.71	-64,626.66	0.08	
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
	900,000.000	Local	96.519252	868,673.27	81.487803	733,390.23	-135,283.04	0.16	
		Base	96.519252	868,673.27	81.487803	733,390.23	-135,283.04	0.16	
48126PAA0	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5					3.500000	14 Apr 2033		
	400,000.000	Local	100.000000	400,000.00	83.032000	332,128.00	-67,872.00	0.07	
		Base	100.000000	400,000.00	83.032000	332,128.00	-67,872.00	0.07	
48128BAN1	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR					3.650000	31 Dec 2099		
	620,000.000	Local	100.000000	620,000.00	93.500000	579,700.00	-40,300.00	0.13	
		Base	100.000000	620,000.00	93.500000	579,700.00	-40,300.00	0.12	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	570,000.000	Local	112.695344	642,363.46	114.096366	650,349.29	7,985.83	0.14	
		Base	112.695344	642,363.46	114.096366	650,349.29	7,985.83	0.14	
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
	110,000.000	Local	98.804709	108,685.18	89.321479	98,253.63	-10,431.55	0.02	
		Base	98.804709	108,685.18	89.321479	98,253.63	-10,431.55	0.02	
48255BAA4	KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25					3.250000	15 Dec 2051		
	530,000.000	Local	100.195715	531,037.29	83.294986	441,463.43	-89,573.86	0.10	
		Base	100.195715	531,037.29	83.294986	441,463.43	-89,573.86	0.10	
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
	300,000.000	Local	102.484620	307,453.86	106.796285	320,388.86	12,935.00	0.07	
		Base	102.484620	307,453.86	106.796285	320,388.86	12,935.00	0.07	

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48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
	600,000.000	Local		104.942728	629,656.37	93.076457	558,458.74	-71,197.63	0.12
		Base		104.942728	629,656.37	93.076457	558,458.74	-71,197.63	0.12
48305QAF0	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81					2.810000	01 Jun 2041		
	280,000.000	Local		100.000000	280,000.00	87.410731	244,750.05	-35,249.95	0.05
		Base		100.000000	280,000.00	87.410731	244,750.05	-35,249.95	0.05
48305QAG8	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002					3.002000	01 Jun 2051		
	130,000.000	Local		100.000000	130,000.00	88.039363	114,451.17	-15,548.83	0.02
		Base		100.000000	130,000.00	88.039363	114,451.17	-15,548.83	0.02
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
	610,000.000	Local		99.527061	607,115.07	90.417381	551,546.02	-55,569.05	0.12
		Base		99.527061	607,115.07	90.417381	551,546.02	-55,569.05	0.12
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
	100,000.000	Local		115.935760	115,935.76	124.127781	124,127.78	8,192.02	0.03
		Base		115.935760	115,935.76	124.127781	124,127.78	8,192.02	0.03
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
	820,000.000	Local		127.254890	1,043,490.10	125.148815	1,026,220.28	-17,269.82	0.22
		Base		127.254890	1,043,490.10	125.148815	1,026,220.28	-17,269.82	0.22
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
	410,000.000	Local		110.962307	454,945.46	108.716956	445,739.52	-9,205.94	0.10
		Base		110.962307	454,945.46	108.716956	445,739.52	-9,205.94	0.10
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	105,000.000	Local		114.886114	120,630.42	109.615882	115,096.68	-5,533.74	0.02
		Base		114.886114	120,630.42	109.615882	115,096.68	-5,533.74	0.02
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	490,000.000	Local		125.064231	612,814.73	111.902668	548,323.07	-64,491.66	0.12
		Base		125.064231	612,814.73	111.902668	548,323.07	-64,491.66	0.12
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	640,000.000	Local		113.993839	729,560.57	108.634094	695,258.20	-34,302.37	0.15
		Base		113.993839	729,560.57	108.634094	695,258.20	-34,302.37	0.15

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6				3.600000	15 Feb 2051			
		410,000.000	Local	98.462268	403,695.30	88.738633	363,828.40	-39,866.90	0.08
			Base	98.462268	403,695.30	88.738633	363,828.40	-39,866.90	0.08
49836AAC8	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 01/31 3.2				3.200000	12 Jan 2031			
		220,000.000	Local	100.000000	220,000.00	87.750000	193,050.00	-26,950.00	0.04
			Base	100.000000	220,000.00	87.750000	193,050.00	-26,950.00	0.04
50155QAG5	KYNDRYL HOLDINGS INC SR UNSECURED 144A 10/41 4.1				4.100000	15 Oct 2041			
		1,050,000.000	Local	99.251286	1,042,138.50	77.538827	814,157.68	-227,980.82	0.18
			Base	99.251286	1,042,138.50	77.538827	814,157.68	-227,980.82	0.18
50203UAA1	LBJ INFRASTRUCTURE GROUP SR SECURED 144A 12/57 3.797				3.797000	31 Dec 2057			
		390,000.000	Local	100.000000	390,000.00	83.045478	323,877.36	-66,122.64	0.07
		Original Face: 560,000.000	Base	100.000000	390,000.00	83.045478	323,877.36	-66,122.64	0.07
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875				2.875000	15 Jun 2050			
		220,000.000	Local	99.747782	219,445.12	88.558308	194,828.28	-24,616.84	0.04
			Base	99.747782	219,445.12	88.558308	194,828.28	-24,616.84	0.04
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125				3.125000	15 Jun 2060			
		380,000.000	Local	99.882900	379,555.02	88.575015	336,585.06	-42,969.96	0.07
			Base	99.882900	379,555.02	88.575015	336,585.06	-42,969.96	0.07
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5				3.500000	18 Aug 2026			
		1,060,000.000	Local	100.584309	1,066,193.68	94.331291	999,911.68	-66,282.00	0.22
			Base	100.584309	1,066,193.68	94.331291	999,911.68	-66,282.00	0.22
517834AF4	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9				3.900000	08 Aug 2029			
		904,000.000	Local	101.179852	914,665.86	91.710610	829,063.91	-85,601.95	0.18
			Base	101.179852	914,665.86	91.710610	829,063.91	-85,601.95	0.18
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			
		120,000.000	Local	98.385025	118,062.03	93.297173	111,956.61	-6,105.42	0.02
			Base	98.385025	118,062.03	93.297173	111,956.61	-6,105.42	0.02
536797AG8	LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875				3.875000	01 Jun 2029			
		190,000.000	Local	103.183053	196,047.80	94.815000	180,148.50	-15,899.30	0.04
			Base	103.183053	196,047.80	94.815000	180,148.50	-15,899.30	0.04

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539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049			
		350,000.000	Local	103.866914	363,534.20	104.997000	367,489.50	3,955.30	0.08
			Base	103.866914	363,534.20	104.997000	367,489.50	3,955.30	0.08
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099			
		730,000.000	Local	102.254200	746,455.66	106.419088	776,859.34	30,403.68	0.17
			Base	102.254200	746,455.66	106.419088	776,859.34	30,403.68	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	105.028000	273,072.80	13,072.80	0.06
			Base	100.000000	260,000.00	105.028000	273,072.80	13,072.80	0.06
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042			
		20,000.000	Local	98.164100	19,632.82	106.859695	21,371.94	1,739.12	0.00
			Base	98.164100	19,632.82	106.859695	21,371.94	1,739.12	0.00
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036			
		50,000.000	Local	98.531540	49,265.77	110.360529	55,180.26	5,914.49	0.01
			Base	98.531540	49,265.77	110.360529	55,180.26	5,914.49	0.01
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8				2.800000	15 Jun 2050			
		810,000.000	Local	95.772365	775,756.16	87.478823	708,578.47	-67,177.69	0.15
			Base	95.772365	775,756.16	87.478823	708,578.47	-67,177.69	0.15
54438CPA4	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75				6.750000	01 Aug 2049			
		610,000.000	Local	166.921816	1,018,223.08	150.611560	918,730.52	-99,492.56	0.20
		Original Face:	610,000.000	Base	166.921816	1,018,223.08	150.611560	918,730.52	-99,492.56
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574000	01 Jul 2045			
		220,000.000	Local	151.000723	332,201.59	140.527050	309,159.51	-23,042.08	0.07
		Original Face:	220,000.000	Base	151.000723	332,201.59	140.527050	309,159.51	-23,042.08
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3				3.000000	15 Oct 2050			
		1,800,000.000	Local	98.630321	1,775,345.77	85.025256	1,530,454.61	-244,891.16	0.33
			Base	98.630321	1,775,345.77	85.025256	1,530,454.61	-244,891.16	0.33
548661EE3	LOWE S COS INC SR UNSECURED 09/41 2.8				2.800000	15 Sep 2041			
		380,000.000	Local	99.896126	379,605.28	85.739570	325,810.37	-53,794.91	0.07
			Base	99.896126	379,605.28	85.739570	325,810.37	-53,794.91	0.07

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548661EJ2	LOWE S COS INC SR UNSECURED 04/52 4.25				4.250000	01 Apr 2052			
		600,000.000	Local	99.932025	599,592.15	103.495831	620,974.99	21,382.84	0.13
			Base	99.932025	599,592.15	103.495831	620,974.99	21,382.84	0.13
55261FAN4	M+T BANK CORPORATION JR SUBORDINA 12/99 VAR				3.500000	31 Dec 2099			
		120,000.000	Local	100.000000	120,000.00	89.873000	107,847.60	-12,152.40	0.02
			Base	100.000000	120,000.00	89.873000	107,847.60	-12,152.40	0.02
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043			
		170,000.000	Local	100.548329	170,932.16	102.734483	174,648.62	3,716.46	0.04
			Base	100.548329	170,932.16	102.734483	174,648.62	3,716.46	0.04
552676AU2	MDC HOLDINGS INC COMPANY GUAR 01/31 2.5				2.500000	15 Jan 2031			
		500,000.000	Local	100.000000	500,000.00	87.327044	436,635.22	-63,364.78	0.09
			Base	100.000000	500,000.00	87.327044	436,635.22	-63,364.78	0.09
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125				7.125000	01 Feb 2027			
		920,000.000	Local	103.085617	948,387.68	104.700000	963,240.00	14,852.32	0.21
			Base	103.085617	948,387.68	104.700000	963,240.00	14,852.32	0.21
55276VAK8	MDGH GMTN RSC LTD COMPANY GUAR 144A 11/49 3.7				3.700000	07 Nov 2049			
		430,000.000	Local	100.000000	430,000.00	98.453000	423,347.90	-6,652.10	0.09
			Base	100.000000	430,000.00	98.453000	423,347.90	-6,652.10	0.09
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047			
		450,000.000	Local	115.811091	521,149.91	107.278297	482,752.34	-38,397.57	0.10
			Base	115.811091	521,149.91	107.278297	482,752.34	-38,397.57	0.10
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038			
		1,400,000.000	Local	104.996643	1,469,953.00	102.022717	1,428,318.04	-41,634.96	0.31
			Base	104.996643	1,469,953.00	102.022717	1,428,318.04	-41,634.96	0.31
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048			
		290,000.000	Local	117.247572	340,017.96	100.818108	292,372.51	-47,645.45	0.06
			Base	117.247572	340,017.96	100.818108	292,372.51	-47,645.45	0.06
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027			
		290,000.000	Local	100.039290	290,113.94	101.687500	294,893.75	4,779.81	0.06
			Base	100.039290	290,113.94	101.687500	294,893.75	4,779.81	0.06

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	270,000.000	Local		99.611967	268,952.31	99.000000	267,300.00	-1,652.31	0.06
		Base		99.611967	268,952.31	99.000000	267,300.00	-1,652.31	0.06
55903VAN3	MAGALLANES INC COMPANY GUAR 144A 03/42 5.05					5.050000	15 Mar 2042		
	1,990,000.000	Local		100.000000	1,990,000.00	102.180067	2,033,383.33	43,383.33	0.44
		Base		100.000000	1,990,000.00	102.180067	2,033,383.33	43,383.33	0.44
55903VAQ6	MAGALLANES INC COMPANY GUAR 144A 03/52 5.141					5.141000	15 Mar 2052		
	2,330,000.000	Local		99.997563	2,329,943.21	102.334487	2,384,393.55	54,450.34	0.52
		Base		99.997563	2,329,943.21	102.334487	2,384,393.55	54,450.34	0.51
55903VAS2	MAGALLANES INC COMPANY GUAR 144A 03/62 5.391					5.391000	15 Mar 2062		
	1,620,000.000	Local		100.000000	1,620,000.00	103.118821	1,670,524.90	50,524.90	0.36
		Base		100.000000	1,620,000.00	103.118821	1,670,524.90	50,524.90	0.36
559080AG1	MAGELLAN MIDSTREAM PARTN SR UNSECURED 10/43 5.15					5.150000	15 Oct 2043		
	260,000.000	Local		126.874008	329,872.42	107.532633	279,584.85	-50,287.57	0.06
		Base		126.874008	329,872.42	107.532633	279,584.85	-50,287.57	0.06
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
	482,000.000	Local		103.383384	498,307.91	98.601347	475,258.49	-23,049.42	0.10
		Base		103.383384	498,307.91	98.601347	475,258.49	-23,049.42	0.10
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		
	80,000.000	Local		99.690738	79,752.59	100.586818	80,469.45	716.86	0.02
		Base		99.690738	79,752.59	100.586818	80,469.45	716.86	0.02
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875					3.875000	01 Apr 2039		
	290,000.000	Local		104.326476	302,546.78	101.189326	293,449.05	-9,097.73	0.06
		Base		104.326476	302,546.78	101.189326	293,449.05	-9,097.73	0.06
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2					4.200000	01 Apr 2059		
	80,000.000	Local		109.057513	87,246.01	107.020690	85,616.55	-1,629.46	0.02
		Base		109.057513	87,246.01	107.020690	85,616.55	-1,629.46	0.02
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	1,150,000.000	Local		96.254235	1,106,923.70	83.702509	962,578.85	-144,344.85	0.21
		Base		96.254235	1,106,923.70	83.702509	962,578.85	-144,344.85	0.21

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571748BQ4	MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9					2.900000	15 Dec 2051		
	460,000.000	Local		99.762576	458,907.85	83.049776	382,028.97	-76,878.88	0.08
		Base		99.762576	458,907.85	83.049776	382,028.97	-76,878.88	0.08
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
	255,000.000	Local		135.739961	346,136.90	138.688587	353,655.90	7,519.00	0.08
		Base		135.739961	346,136.90	138.688587	353,655.90	7,519.00	0.08
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
	350,000.000	Local		103.331343	361,659.70	109.332825	382,664.89	21,005.19	0.08
		Base		103.331343	361,659.70	109.332825	382,664.89	21,005.19	0.08
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729					3.729000	15 Oct 2070		
	420,000.000	Local		99.221243	416,729.22	89.434241	375,623.81	-41,105.41	0.08
		Base		99.221243	416,729.22	89.434241	375,623.81	-41,105.41	0.08
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
	790,000.000	Local		101.139992	799,005.94	89.779489	709,257.96	-89,747.98	0.15
		Base		101.139992	799,005.94	89.779489	709,257.96	-89,747.98	0.15
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	920,000.000	Local		114.934432	1,057,396.77	105.591246	971,439.46	-85,957.31	0.21
		Base		114.934432	1,057,396.77	105.591246	971,439.46	-85,957.31	0.21
57636QAT1	MASTERCARD INC SR UNSECURED 03/51 2.95					2.950000	15 Mar 2051		
	770,000.000	Local		100.592486	774,562.14	91.437717	704,070.42	-70,491.72	0.15
		Base		100.592486	774,562.14	91.437717	704,070.42	-70,491.72	0.15
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.000000	15 Nov 2047		
	40,000.000	Local		100.000000	40,000.00	104.118828	41,647.53	1,647.53	0.01
	Original Face:	40,000.000	Base	100.000000	40,000.00	104.118828	41,647.53	1,647.53	0.01
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.700000	09 Dec 2035		
	160,000.000	Local		103.241081	165,185.73	108.746956	173,995.13	8,809.40	0.04
		Base		103.241081	165,185.73	108.746956	173,995.13	8,809.40	0.04
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	280,000.000	Local		107.408607	300,744.10	111.287844	311,605.96	10,861.86	0.07
		Base		107.408607	300,744.10	111.287844	311,605.96	10,861.86	0.07

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58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047			
		190,000.000	Local	99.848374	189,711.91	107.340176	203,946.33	14,234.42	0.04
			Base	99.848374	189,711.91	107.340176	203,946.33	14,234.42	0.04
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048			
		1,800,000.000	Local	111.272781	2,002,910.05	107.582415	1,936,483.47	-66,426.58	0.42
			Base	111.272781	2,002,910.05	107.582415	1,936,483.47	-66,426.58	0.42
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029			
		540,000.000	Local	100.000000	540,000.00	84.750000	457,650.00	-82,350.00	0.10
			Base	100.000000	540,000.00	84.750000	457,650.00	-82,350.00	0.10
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45				2.450000	24 Jun 2050			
		190,000.000	Local	97.739679	185,705.39	83.082773	157,857.27	-27,848.12	0.03
			Base	97.739679	185,705.39	83.082773	157,857.27	-27,848.12	0.03
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066			
		155,000.000	Local	86.486110	134,053.47	107.680000	166,904.00	32,850.53	0.04
			Base	86.486110	134,053.47	107.680000	166,904.00	32,850.53	0.04
594712WY3	MICHIGAN ST UNIV REVENUES MISHGR 08/22 FIXED 4.165				4.165000	15 Aug 2122			
		100,000.000	Local	95.495050	95,495.05	97.505450	97,505.45	2,010.40	0.02
			Base	95.495050	95,495.05	97.505450	97,505.45	2,010.40	0.02
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050			
		599,000.000	Local	96.445516	577,708.64	86.673247	519,172.75	-58,535.89	0.11
			Base	96.445516	577,708.64	86.673247	519,172.75	-58,535.89	0.11
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675				2.675000	01 Jun 2060			
		43,000.000	Local	95.947884	41,257.59	86.169058	37,052.69	-4,204.90	0.01
			Base	95.947884	41,257.59	86.169058	37,052.69	-4,204.90	0.01
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921				2.921000	17 Mar 2052			
		361,000.000	Local	97.274709	351,161.70	93.779783	338,545.02	-12,616.68	0.07
			Base	97.274709	351,161.70	93.779783	338,545.02	-12,616.68	0.07
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041				3.041000	17 Mar 2062			
		207,000.000	Local	95.932860	198,581.02	93.287204	193,104.51	-5,476.51	0.04
			Base	95.932860	198,581.02	93.287204	193,104.51	-5,476.51	0.04

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STATE STREET

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595112BS1	MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703					2.703000	15 Apr 2032		
	390,000.000	Local		100.000000	390,000.00	90.531000	353,070.90	-36,929.10	0.08
		Base		100.000000	390,000.00	90.531000	353,070.90	-36,929.10	0.08
595112BT9	MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366					3.366000	01 Nov 2041		
	190,000.000	Local		100.000000	190,000.00	89.334000	169,734.60	-20,265.40	0.04
		Base		100.000000	190,000.00	89.334000	169,734.60	-20,265.40	0.04
595620AS4	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/48 3.65					3.650000	01 Aug 2048		
	430,000.000	Local		106.951905	459,893.19	99.024810	425,806.68	-34,086.51	0.09
		Base		106.951905	459,893.19	99.024810	425,806.68	-34,086.51	0.09
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	480,000.000	Local		115.851054	556,085.06	109.063112	523,502.94	-32,582.12	0.11
		Base		115.851054	556,085.06	109.063112	523,502.94	-32,582.12	0.11
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
	1,010,000.000	Local		103.153888	1,041,854.27	91.788706	927,065.93	-114,788.34	0.20
		Base		103.153888	1,041,854.27	91.788706	927,065.93	-114,788.34	0.20
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	755,000.000	Local		113.566756	857,429.01	123.170215	929,935.12	72,506.11	0.20
		Base		113.566756	857,429.01	123.170215	929,935.12	72,506.11	0.20
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	610,000.000	Local		99.011989	603,973.13	104.250000	635,925.00	31,951.87	0.14
	Original Face:	Base		99.011989	603,973.13	104.250000	635,925.00	31,951.87	0.14
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625					2.625000	04 Sep 2050		
	130,000.000	Local		99.463577	129,302.65	80.904477	105,175.82	-24,126.83	0.02
		Base		99.463577	129,302.65	80.904477	105,175.82	-24,126.83	0.02
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	520,000.000	Local		114.553483	595,678.11	114.491808	595,357.40	-320.71	0.13
		Base		114.553483	595,678.11	114.491808	595,357.40	-320.71	0.13
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	40,000.000	Local		100.000000	40,000.00	93.848484	37,539.39	-2,460.61	0.01
		Base		100.000000	40,000.00	93.848484	37,539.39	-2,460.61	0.01

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61747YED3	MORGAN STANLEY SR UNSECURED 07/32 VAR					2.239000	21 Jul 2032		
	410,000.000	Local	100.000000	410,000.00	88.894430	364,467.16	-45,532.84	0.08	
		Base	100.000000	410,000.00	88.894430	364,467.16	-45,532.84	0.08	
61747YEF8	MORGAN STANLEY SUBORDINATED 09/36 VAR					2.484000	16 Sep 2036		
	1,510,000.000	Local	100.000000	1,510,000.00	85.674407	1,293,683.55	-216,316.45	0.28	
		Base	100.000000	1,510,000.00	85.674407	1,293,683.55	-216,316.45	0.28	
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
	990,000.000	Local	100.000000	990,000.00	90.141358	892,399.44	-97,600.56	0.19	
		Base	100.000000	990,000.00	90.141358	892,399.44	-97,600.56	0.19	
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
	120,000.000	Local	153.289575	183,947.49	133.893071	160,671.69	-23,275.80	0.03	
		Base	153.289575	183,947.49	133.893071	160,671.69	-23,275.80	0.03	
61772BAC7	MORGAN STANLEY SR UNSECURED 04/42 VAR					3.217000	22 Apr 2042		
	1,390,000.000	Local	101.380303	1,409,186.21	92.083839	1,279,965.36	-129,220.85	0.28	
		Base	101.380303	1,409,186.21	92.083839	1,279,965.36	-129,220.85	0.28	
63111XAE1	NASDAQ INC SR UNSECURED 12/40 2.5					2.500000	21 Dec 2040		
	810,000.000	Local	100.000000	810,000.00	80.868573	655,035.44	-154,964.56	0.14	
		Base	100.000000	810,000.00	80.868573	655,035.44	-154,964.56	0.14	
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
	20,000.000	Local	144.359750	28,871.95	152.262405	30,452.48	1,580.53	0.01	
		Base	144.359750	28,871.95	152.262405	30,452.48	1,580.53	0.01	
63946BAJ9	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45					4.450000	15 Jan 2043		
	37,000.000	Local	123.929811	45,854.03	107.565136	39,799.10	-6,054.93	0.01	
		Base	123.929811	45,854.03	107.565136	39,799.10	-6,054.93	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	100.157100	220,345.62	345.62	0.05	
		Base	100.000000	220,000.00	100.157100	220,345.62	345.62	0.05	
646139W35	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/40 FIXED 7.414					7.414000	01 Jan 2040		
	150,000.000	Local	156.781293	235,171.94	145.662050	218,493.08	-16,678.86	0.05	
	Original Face:	150,000.000	Base	156.781293	235,171.94	145.662050	218,493.08	-16,678.86	0.05

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646139X83	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102					7.102000	01 Jan 2041		
	155,000.000	Local		156.609181	242,744.23	141.883180	219,918.93	-22,825.30	0.05
Original Face:	155,000.000	Base		156.609181	242,744.23	141.883180	219,918.93	-22,825.30	0.05
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
	130,000.000	Local		99.448108	129,282.54	103.747313	134,871.51	5,588.97	0.03
		Base		99.448108	129,282.54	103.747313	134,871.51	5,588.97	0.03
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
	340,000.000	Local		102.725797	349,267.71	96.882036	329,398.92	-19,868.79	0.07
		Base		102.725797	349,267.71	96.882036	329,398.92	-19,868.79	0.07
64972FT63	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44					5.440000	15 Jun 2043		
	820,000.000	Local		137.338495	1,126,175.66	128.162160	1,050,929.71	-75,245.95	0.23
		Base		137.338495	1,126,175.66	128.162160	1,050,929.71	-75,245.95	0.23
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR					3.400000	23 Jan 2050		
	200,000.000	Local		100.000000	200,000.00	94.750000	189,500.00	-10,500.00	0.04
		Base		100.000000	200,000.00	94.750000	189,500.00	-10,500.00	0.04
654579AH4	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/51 VAR					2.750000	21 Jan 2051		
	780,000.000	Local		98.653550	769,497.69	89.750000	700,050.00	-69,447.69	0.15
		Base		98.653550	769,497.69	89.750000	700,050.00	-69,447.69	0.15
654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75					2.750000	09 Mar 2028		
	200,000.000	Local		99.962150	199,924.30	90.293856	180,587.71	-19,336.59	0.04
		Base		99.962150	199,924.30	90.293856	180,587.71	-19,336.59	0.04
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
	140,000.000	Local		98.281107	137,593.55	104.380908	146,133.27	8,539.72	0.03
		Base		98.281107	137,593.55	104.380908	146,133.27	8,539.72	0.03
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
	859,000.000	Local		97.256414	835,432.60	89.257552	766,722.37	-68,710.23	0.17
		Base		97.256414	835,432.60	89.257552	766,722.37	-68,710.23	0.17
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	340,000.000	Local		114.500506	389,301.72	113.019222	384,265.35	-5,036.37	0.08
		Base		114.500506	389,301.72	113.019222	384,265.35	-5,036.37	0.08

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03				4.030000	15 Oct 2047			
		1,180,000.000	Local	107.287437	1,265,991.76	105.163441	1,240,928.60	-25,063.16	0.27
			Base	107.287437	1,265,991.76	105.163441	1,240,928.60	-25,063.16	0.27
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050			
		480,000.000	Local	135.132854	648,637.70	124.550308	597,841.48	-50,796.22	0.13
			Base	135.132854	648,637.70	124.550308	597,841.48	-50,796.22	0.13
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85				3.850000	30 Sep 2047			
		1,200,000.000	Local	100.698073	1,208,376.88	97.544637	1,170,535.64	-37,841.24	0.25
			Base	100.698073	1,208,376.88	97.544637	1,170,535.64	-37,841.24	0.25
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625				3.625000	30 Sep 2059			
		380,000.000	Local	100.506058	381,923.02	90.504946	343,918.79	-38,004.23	0.07
			Base	100.506058	381,923.02	90.504946	343,918.79	-38,004.23	0.07
668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45				3.450000	30 Mar 2051			
		500,000.000	Local	103.475966	517,379.83	90.536119	452,680.60	-64,699.23	0.10
			Base	103.475966	517,379.83	90.536119	452,680.60	-64,699.23	0.10
66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2				2.200000	14 Aug 2030			
		160,000.000	Local	99.893150	159,829.04	93.887334	150,219.73	-9,609.31	0.03
			Base	99.893150	159,829.04	93.887334	150,219.73	-9,609.31	0.03
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040			
		140,000.000	Local	99.814350	139,740.09	100.388456	140,543.84	803.75	0.03
			Base	99.814350	139,740.09	100.388456	140,543.84	803.75	0.03
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060			
		410,000.000	Local	109.736212	449,918.47	101.171025	414,801.20	-35,117.27	0.09
			Base	109.736212	449,918.47	101.171025	414,801.20	-35,117.27	0.09
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125				5.125000	23 Jun 2051			
		740,000.000	Local	99.838504	738,804.93	83.000000	614,200.00	-124,604.93	0.13
			Base	99.838504	738,804.93	83.000000	614,200.00	-124,604.93	0.13
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045			
		10,000.000	Local	99.383800	9,938.38	97.000000	9,700.00	-238.38	0.00
			Base	99.383800	9,938.38	97.000000	9,700.00	-238.38	0.00

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WESTERN ASSET MANAGEMENT COMPANY

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674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
	520,000.000	Local		102.267952	531,793.35	94.500000	491,400.00	-40,393.35	0.11
		Base		102.267952	531,793.35	94.500000	491,400.00	-40,393.35	0.11
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	60,000.000	Local		130.502633	78,301.58	124.750000	74,850.00	-3,451.58	0.02
		Base		130.502633	78,301.58	124.750000	74,850.00	-3,451.58	0.02
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		120.480363	385,537.16	117.838500	377,083.20	-8,453.96	0.08
		Base		120.480363	385,537.16	117.838500	377,083.20	-8,453.96	0.08
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	400,000.000	Local		132.753090	531,012.36	126.843000	507,372.00	-23,640.36	0.11
		Base		132.753090	531,012.36	126.843000	507,372.00	-23,640.36	0.11
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
	40,000.000	Local		119.329675	47,731.87	111.000000	44,400.00	-3,331.87	0.01
		Base		119.329675	47,731.87	111.000000	44,400.00	-3,331.87	0.01
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local		141.769163	113,415.33	144.229805	115,383.84	1,968.51	0.03
		Base		141.769163	113,415.33	144.229805	115,383.84	1,968.51	0.02
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	380,000.000	Local		113.487566	431,252.75	114.378020	434,636.48	3,383.73	0.09
		Base		113.487566	431,252.75	114.378020	434,636.48	3,383.73	0.09
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
	90,000.000	Local		99.523067	89,570.76	91.570000	82,413.00	-7,157.76	0.02
		Base		99.523067	89,570.76	91.570000	82,413.00	-7,157.76	0.02
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
	130,000.000	Local		99.716285	129,631.17	100.397029	130,516.14	884.97	0.03
		Base		99.716285	129,631.17	100.397029	130,516.14	884.97	0.03
68389XBJ3	ORACLE CORP SR UNSECURED 07/46 4					4.000000	15 Jul 2046		
	1,680,000.000	Local		107.363505	1,803,706.89	88.691738	1,490,021.20	-313,685.69	0.32
		Base		107.363505	1,803,706.89	88.691738	1,490,021.20	-313,685.69	0.32

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68389XCA1	ORACLE CORP SR UNSECURED 03/51 3.95				3.950000	25 Mar 2051			
		1,350,000.000	Local	101.141408	1,365,409.01	87.375529	1,179,569.64	-185,839.37	0.26
			Base	101.141408	1,365,409.01	87.375529	1,179,569.64	-185,839.37	0.25
68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1				4.100000	25 Mar 2061			
		1,030,000.000	Local	101.435416	1,044,784.78	85.200579	877,565.96	-167,218.82	0.19
			Base	101.435416	1,044,784.78	85.200579	877,565.96	-167,218.82	0.19
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031			
		350,000.000	Local	99.911589	349,690.56	86.211687	301,740.90	-47,949.66	0.07
			Base	99.911589	349,690.56	86.211687	301,740.90	-47,949.66	0.07
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040			
		80,000.000	Local	99.533050	79,626.44	81.917848	65,534.28	-14,092.16	0.01
			Base	99.533050	79,626.44	81.917848	65,534.28	-14,092.16	0.01
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050			
		180,000.000	Local	99.390706	178,903.27	79.856485	143,741.67	-35,161.60	0.03
			Base	99.390706	178,903.27	79.856485	143,741.67	-35,161.60	0.03
694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95				4.950000	01 Jul 2050			
		770,000.000	Local	106.848139	822,730.67	94.145132	724,917.52	-97,813.15	0.16
			Base	106.848139	822,730.67	94.145132	724,917.52	-97,813.15	0.16
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87				3.870000	23 Jul 2060			
		630,000.000	Local	108.617062	684,287.49	87.619000	551,999.70	-132,287.79	0.12
		Original Face: 630,000.000	Base	108.617062	684,287.49	87.619000	551,999.70	-132,287.79	0.12
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032			
		530,000.000	Local	100.000000	530,000.00	88.447000	468,769.10	-61,230.90	0.10
			Base	100.000000	530,000.00	88.447000	468,769.10	-61,230.90	0.10
699149AH3	REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4				5.400000	30 Mar 2050			
		700,000.000	Local	116.638770	816,471.39	101.000000	707,000.00	-109,471.39	0.15
		Original Face: 700,000.000	Base	116.638770	816,471.39	101.000000	707,000.00	-109,471.39	0.15
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022			
		8,000.000	Local	100.126625	8,010.13	100.644137	8,051.53	41.40	0.00
			Base	100.126625	8,010.13	100.644137	8,051.53	41.40	0.00

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701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027			
		240,000.000	Local	103.611533	248,667.68	103.367589	248,082.21	-585.47	0.05
			Base	103.611533	248,667.68	103.367589	248,082.21	-585.47	0.05
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	99.632670	438,383.75	-1,616.25	0.10
			Base	100.000000	440,000.00	99.632670	438,383.75	-1,616.25	0.09
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25				3.250000	01 Jun 2050			
		550,000.000	Local	101.170567	556,438.12	91.105887	501,082.38	-55,355.74	0.11
			Base	101.170567	556,438.12	91.105887	501,082.38	-55,355.74	0.11
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.150000	15 Apr 2025			
		130,000.000	Local	99.919323	129,895.12	100.738396	130,959.91	1,064.79	0.03
			Base	99.919323	129,895.12	100.738396	130,959.91	1,064.79	0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031			
		300,000.000	Local	100.001673	300,005.02	94.164000	282,492.00	-17,513.02	0.06
			Base	100.001673	300,005.02	94.164000	282,492.00	-17,513.02	0.06
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875000	20 Jan 2040			
		26,000.000	Local	98.785231	25,684.16	103.066000	26,797.16	1,113.00	0.01
			Base	98.785231	25,684.16	103.066000	26,797.16	1,113.00	0.01
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9				6.900000	19 Mar 2049			
		280,000.000	Local	106.334000	297,735.20	99.201000	277,762.80	-19,972.40	0.06
			Base	106.334000	297,735.20	99.201000	277,762.80	-19,972.40	0.06
71647NB7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5				5.500000	10 Jun 2051			
		830,000.000	Local	99.311931	824,289.03	85.810000	712,223.00	-112,066.03	0.15
			Base	99.311931	824,289.03	85.810000	712,223.00	-112,066.03	0.15
716564AB5	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/47 5.625				5.625000	19 Jun 2047			
		520,000.000	Local	110.582377	575,028.36	83.820000	435,864.00	-139,164.36	0.09
			Base	110.582377	575,028.36	83.820000	435,864.00	-139,164.36	0.09
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4				4.400000	15 May 2044			
		30,000.000	Local	99.751000	29,925.30	112.787969	33,836.39	3,911.09	0.01
			Base	99.751000	29,925.30	112.787969	33,836.39	3,911.09	0.01

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717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55					2.550000	28 May 2040		
	90,000.000	Local		99.423811	89,481.43	89.524516	80,572.06	-8,909.37	0.02
		Base		99.423811	89,481.43	89.524516	80,572.06	-8,909.37	0.02
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	290,000.000	Local		119.857745	347,587.46	122.777265	356,054.07	8,466.61	0.08
		Base		119.857745	347,587.46	122.777265	356,054.07	8,466.61	0.08
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	90,000.000	Local		99.262600	89,336.34	93.097702	83,787.93	-5,548.41	0.02
		Base		99.262600	89,336.34	93.097702	83,787.93	-5,548.41	0.02
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
	40,000.000	Local		108.525775	43,410.31	96.908583	38,763.43	-4,646.88	0.01
		Base		108.525775	43,410.31	96.908583	38,763.43	-4,646.88	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
	1,140,000.000	Local		99.265196	1,131,623.23	89.112087	1,015,877.79	-115,745.44	0.22
		Base		99.265196	1,131,623.23	89.112087	1,015,877.79	-115,745.44	0.22
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
	860,000.000	Local		75.152394	646,310.59	84.800000	729,280.00	82,969.41	0.16
		Base		75.152394	646,310.59	84.800000	729,280.00	82,969.41	0.16
72650RAM4	PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7					6.700000	15 May 2036		
	130,000.000	Local		117.963992	153,353.19	110.354022	143,460.23	-9,892.96	0.03
		Base		117.963992	153,353.19	110.354022	143,460.23	-9,892.96	0.03
73358WCW2	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647					5.647000	01 Nov 2040		
	125,000.000	Local		134.762992	168,453.74	122.005180	152,506.48	-15,947.26	0.03
Original Face:	125,000.000	Base		134.762992	168,453.74	122.005180	152,506.48	-15,947.26	0.03
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062		
	810,000.000	Local		111.536885	903,448.77	111.099300	899,904.33	-3,544.44	0.20
Original Face:	810,000.000	Base		111.536885	903,448.77	111.099300	899,904.33	-3,544.44	0.19
73358WRP1	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96					4.960000	01 Aug 2046		
	370,000.000	Local		132.222922	489,224.81	116.760000	432,012.00	-57,212.81	0.09
Original Face:	370,000.000	Base		132.222922	489,224.81	116.760000	432,012.00	-57,212.81	0.09

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75				7.750000	01 Mar 2031		
		200,000.000	Local 129.717225	259,434.45	128.138754	256,277.51	-3,156.94	0.06
			Base 129.717225	259,434.45	128.138754	256,277.51	-3,156.94	0.06
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125				2.125000	15 Oct 2050		
		290,000.000	Local 98.498179	285,644.72	74.790905	216,893.62	-68,751.10	0.05
			Base 98.498179	285,644.72	74.790905	216,893.62	-68,751.10	0.05
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VAR				5.000000	10 Dec 2025		
		234,115.000	Local 78.342699	183,412.01	77.930000	182,445.82	-966.19	0.04
Original Face:		234,115.000	Base 78.342699	183,412.01	77.930000	182,445.82	-966.19	0.04
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	118.486000	497,641.20	77,641.20	0.11
			Base 100.000000	420,000.00	118.486000	497,641.20	77,641.20	0.11
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4				4.400000	16 Apr 2050		
		660,000.000	Local 104.884833	692,239.90	112.387800	741,759.48	49,519.58	0.16
			Base 104.884833	692,239.90	112.387800	741,759.48	49,519.58	0.16
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3				3.300000	12 Jul 2051		
		1,640,000.000	Local 100.149215	1,642,447.13	91.782200	1,505,228.08	-137,219.05	0.33
			Base 100.149215	1,642,447.13	91.782200	1,505,228.08	-137,219.05	0.32
74730DAE3	QATAR ENERGY SR UNSECURED 144A 07/41 3.125				3.125000	12 Jul 2041		
		730,000.000	Local 99.640659	727,376.81	90.985200	664,191.96	-63,184.85	0.14
			Base 99.640659	727,376.81	90.985200	664,191.96	-63,184.85	0.14
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
		290,000.000	Local 92.859472	269,292.47	101.216600	293,528.14	24,235.67	0.06
			Base 92.859472	269,292.47	101.216600	293,528.14	24,235.67	0.06
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022		
		180,000.000	Local 98.884239	177,991.63	100.000000	180,000.00	2,008.37	0.04
			Base 98.884239	177,991.63	100.000000	180,000.00	2,008.37	0.04
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
		68,000.000	Local 97.680176	66,422.52	100.700000	68,476.00	2,053.48	0.01
			Base 97.680176	66,422.52	100.700000	68,476.00	2,053.48	0.01

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FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	190,000.000	Local		111.986053	212,773.50	111.920876	212,649.66	-123.84	0.05
		Base		111.986053	212,773.50	111.920876	212,649.66	-123.84	0.05
754730AH2	RAYMOND JAMES FINANCIAL SR UNSECURED 04/51 3.75					3.750000	01 Apr 2051		
	190,000.000	Local		101.168311	192,219.79	95.988245	182,377.67	-9,842.12	0.04
		Base		101.168311	192,219.79	95.988245	182,377.67	-9,842.12	0.04
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	980,000.000	Local		98.617591	966,452.39	88.466000	866,966.80	-99,485.59	0.19
		Base		98.617591	966,452.39	88.466000	866,966.80	-99,485.59	0.19
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	300,000.000	Local		106.836447	320,509.34	117.921000	353,763.00	33,253.66	0.08
	Original Face:	Base		106.836447	320,509.34	117.921000	353,763.00	33,253.66	0.08
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	440,000.000	Local		112.568777	495,302.62	102.355276	450,363.21	-44,939.41	0.10
		Base		112.568777	495,302.62	102.355276	450,363.21	-44,939.41	0.10
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
	50,000.000	Local		123.641340	61,820.67	124.811685	62,405.84	585.17	0.01
		Base		123.641340	61,820.67	124.811685	62,405.84	585.17	0.01
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
	160,000.000	Local		117.535425	188,056.68	119.760090	191,616.14	3,559.46	0.04
		Base		117.535425	188,056.68	119.760090	191,616.14	3,559.46	0.04
77313LAA1	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875					2.875000	15 Oct 2026		
	630,000.000	Local		100.000000	630,000.00	91.659500	577,454.85	-52,545.15	0.13
		Base		100.000000	630,000.00	91.659500	577,454.85	-52,545.15	0.12
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR					3.754000	01 Nov 2029		
	530,000.000	Local		100.000000	530,000.00	99.299671	526,288.26	-3,711.74	0.11
		Base		100.000000	530,000.00	99.299671	526,288.26	-3,711.74	0.11
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049		
	290,000.000	Local		99.276379	287,901.50	93.756026	271,892.48	-16,009.02	0.06
		Base		99.276379	287,901.50	93.756026	271,892.48	-16,009.02	0.06

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79466LAL8	SALESFORCE.COM INC SR UNSECURED 07/51 2.9					2.900000	15 Jul 2051		
	2,360,000.000	Local	99.881752	2,357,209.34	88.736638	2,094,184.66	-263,024.68	0.45	
		Base	99.881752	2,357,209.34	88.736638	2,094,184.66	-263,024.68	0.45	
79466LAM6	SALESFORCE.COM INC SR UNSECURED 07/61 3.05					3.050000	15 Jul 2061		
	70,000.000	Local	99.680971	69,776.68	87.658440	61,360.91	-8,415.77	0.01	
		Base	99.680971	69,776.68	87.658440	61,360.91	-8,415.77	0.01	
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138000	01 May 2049		
	180,000.000	Local	126.230961	227,215.73	135.476750	243,858.15	16,642.42	0.05	
Original Face:	180,000.000	Base	126.230961	227,215.73	135.476750	243,858.15	16,642.42	0.05	
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
	460,000.000	Local	105.247661	484,139.24	102.991287	473,759.92	-10,379.32	0.10	
		Base	105.247661	484,139.24	102.991287	473,759.92	-10,379.32	0.10	
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.750000	01 Jun 2047		
	250,000.000	Local	101.776948	254,442.37	97.969231	244,923.08	-9,519.29	0.05	
		Base	101.776948	254,442.37	97.969231	244,923.08	-9,519.29	0.05	
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32					3.320000	15 Apr 2050		
	140,000.000	Local	99.872314	139,821.24	93.039000	130,254.60	-9,566.64	0.03	
		Base	99.872314	139,821.24	93.039000	130,254.60	-9,566.64	0.03	
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	94.898430	161,327.33	-8,672.67	0.03	
		Base	100.000000	170,000.00	94.898430	161,327.33	-8,672.67	0.03	
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	890,000.000	Local	104.580765	930,768.81	98.022000	872,395.80	-58,373.01	0.19	
		Base	104.580765	930,768.81	98.022000	872,395.80	-58,373.01	0.19	
80007RAP0	SANDS CHINA LTD SR UNSECURED 144A 03/29 3.1					3.100000	08 Mar 2029		
	220,000.000	Local	99.762936	219,478.46	85.000000	187,000.00	-32,478.46	0.04	
		Base	99.762936	219,478.46	85.000000	187,000.00	-32,478.46	0.04	
80007RAR6	SANDS CHINA LTD SR UNSECURED 144A 08/31 3.25					3.250000	08 Aug 2031		
	1,860,000.000	Local	100.012983	1,860,241.49	81.500000	1,515,900.00	-344,341.49	0.33	
		Base	100.012983	1,860,241.49	81.500000	1,515,900.00	-344,341.49	0.33	

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808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR					4.000000	31 Dec 2099		
	660,000.000	Local	100.000000	660,000.00	89.812000	592,759.20	-67,240.80	0.13	
		Base	100.000000	660,000.00	89.812000	592,759.20	-67,240.80	0.13	
80854EAH1	SCHWEITZER MAUDUIT INTL INC. 2021 TERM LOAN B						20 Apr 2028		
	148,875.000	Local	99.586989	148,260.13	97.500000	145,153.13	-3,107.00	0.03	
		Base	99.586989	148,260.13	97.500000	145,153.13	-3,107.00	0.03	
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75					4.750000	01 May 2024		
	330,000.000	Local	98.157985	323,921.35	95.878000	316,397.40	-7,523.95	0.07	
		Base	98.157985	323,921.35	95.878000	316,397.40	-7,523.95	0.07	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	400,000.000	Local	101.938765	407,755.06	104.209596	416,838.38	9,083.32	0.09	
		Base	101.938765	407,755.06	104.209596	416,838.38	9,083.32	0.09	
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
	920,000.000	Local	99.232640	912,940.29	93.783826	862,811.20	-50,129.09	0.19	
		Base	99.232640	912,940.29	93.783826	862,811.20	-50,129.09	0.19	
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65					2.650000	15 Jul 2030		
	520,000.000	Local	99.711490	518,499.75	94.242906	490,063.11	-28,436.64	0.11	
		Base	99.711490	518,499.75	94.242906	490,063.11	-28,436.64	0.11	
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	470,000.000	Local	100.672443	473,160.48	100.661424	473,108.69	-51.79	0.10	
		Base	100.672443	473,160.48	100.661424	473,108.69	-51.79	0.10	
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	1,060,000.000	Local	106.350680	1,127,317.21	100.915908	1,069,708.62	-57,608.59	0.23	
	Original Face: 1,060,000.000	Base	106.350680	1,127,317.21	100.915908	1,069,708.62	-57,608.59	0.23	
833636AL7	SOCIEDAD QUIMICA Y MINER SR UNSECURED 144A 09/51 3.5					3.500000	10 Sep 2051		
	1,330,000.000	Local	99.185653	1,319,169.19	86.276000	1,147,470.80	-171,698.39	0.25	
		Base	99.185653	1,319,169.19	86.276000	1,147,470.80	-171,698.39	0.25	
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.500000	01 Sep 2040		
	170,000.000	Local	106.214965	180,565.44	101.405386	172,389.16	-8,176.28	0.04	
		Base	106.214965	180,565.44	101.405386	172,389.16	-8,176.28	0.04	

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842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.050000	15 Mar 2042		
	370,000.000	Local	103.011424	381,142.27	95.963289	355,064.17	-26,078.10	0.08	
		Base	103.011424	381,142.27	95.963289	355,064.17	-26,078.10	0.08	
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
	430,000.000	Local	109.681723	471,631.41	103.755983	446,150.73	-25,480.68	0.10	
		Base	109.681723	471,631.41	103.755983	446,150.73	-25,480.68	0.10	
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
	30,000.000	Local	94.917100	28,475.13	96.034954	28,810.49	335.36	0.01	
		Base	94.917100	28,475.13	96.034954	28,810.49	335.36	0.01	
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125					4.125000	01 Mar 2048		
	10,000.000	Local	95.668800	9,566.88	98.413589	9,841.36	274.48	0.00	
		Base	95.668800	9,566.88	98.413589	9,841.36	274.48	0.00	
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
	1,910,000.000	Local	101.105646	1,931,117.83	92.562002	1,767,934.24	-163,183.59	0.38	
		Base	101.105646	1,931,117.83	92.562002	1,767,934.24	-163,183.59	0.38	
842400HF3	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65					3.650000	01 Jun 2051		
	870,000.000	Local	100.146580	871,275.25	93.029684	809,358.25	-61,917.00	0.18	
		Base	100.146580	871,275.25	93.029684	809,358.25	-61,917.00	0.17	
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
	150,000.000	Local	100.768547	151,152.82	127.375000	191,062.50	39,909.68	0.04	
		Base	100.768547	151,152.82	127.375000	191,062.50	39,909.68	0.04	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	630,000.000	Local	106.827303	673,012.01	113.500000	715,050.00	42,037.99	0.16	
		Base	106.827303	673,012.01	113.500000	715,050.00	42,037.99	0.15	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	370,000.000	Local	104.641168	387,172.32	126.984036	469,840.93	82,668.61	0.10	
		Base	104.641168	387,172.32	126.984036	469,840.93	82,668.61	0.10	
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
	300,000.000	Local	114.544653	343,633.96	105.694743	317,084.23	-26,549.73	0.07	
		Base	114.544653	343,633.96	105.694743	317,084.23	-26,549.73	0.07	

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845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
	300,000.000	Local	100.260600	300,781.80	99.875000	299,625.00	-1,156.80	0.06	
		Base	100.260600	300,781.80	99.875000	299,625.00	-1,156.80	0.06	
84546SAU7	SOUTHWESTERN ENERGY CO TERM LOAN						22 Jun 2027		
	508,725.000	Local	99.760020	507,504.16	99.000000	503,637.75	-3,866.41	0.11	
		Base	99.760020	507,504.16	99.000000	503,637.75	-3,866.41	0.11	
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	105.731770	148,024.48	8,024.48	0.03	
Original Face:	140,000.000	Base	100.000000	140,000.00	105.731770	148,024.48	8,024.48	0.03	
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	180,000.000	Local	99.143967	178,459.14	102.994077	185,389.34	6,930.20	0.04	
		Base	99.143967	178,459.14	102.994077	185,389.34	6,930.20	0.04	
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.000000	16 Mar 2047		
	800,000.000	Local	126.612460	1,012,899.68	112.126000	897,008.00	-115,891.68	0.19	
		Base	126.612460	1,012,899.68	112.126000	897,008.00	-115,891.68	0.19	
87264AAX3	T MOBILE USA INC SR SECURED 04/40 4.375					4.375000	15 Apr 2040		
	140,000.000	Local	101.069121	141,496.77	100.512733	140,717.83	-778.94	0.03	
		Base	101.069121	141,496.77	100.512733	140,717.83	-778.94	0.03	
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3					3.000000	15 Feb 2041		
	930,000.000	Local	97.898041	910,451.78	84.616230	786,930.94	-123,520.84	0.17	
		Base	97.898041	910,451.78	84.616230	786,930.94	-123,520.84	0.17	
87264ABN4	T MOBILE USA INC SR SECURED 02/51 3.3					3.300000	15 Feb 2051		
	1,650,000.000	Local	96.626002	1,594,329.03	84.022836	1,386,376.79	-207,952.24	0.30	
		Base	96.626002	1,594,329.03	84.022836	1,386,376.79	-207,952.24	0.30	
87264ABS3	T MOBILE USA INC COMPANY GUAR 02/29 2.625					2.625000	15 Feb 2029		
	100,000.000	Local	100.000000	100,000.00	91.273000	91,273.00	-8,727.00	0.02	
		Base	100.000000	100,000.00	91.273000	91,273.00	-8,727.00	0.02	
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875					2.875000	15 Feb 2031		
	360,000.000	Local	98.438181	354,377.45	90.093000	324,334.80	-30,042.65	0.07	
		Base	98.438181	354,377.45	90.093000	324,334.80	-30,042.65	0.07	

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87264ACM5	T MOBILE USA INC SR SECURED 144A 10/52 3.4					3.400000	15 Oct 2052		
	840,000.000	Local		99.425404	835,173.39	85.454668	717,819.21	-117,354.18	0.16
		Base		99.425404	835,173.39	85.454668	717,819.21	-117,354.18	0.15
872898AD3	TSMC ARIZONA CORP COMPANY GUAR 10/41 3.125					3.125000	25 Oct 2041		
	1,140,000.000	Local		99.221352	1,131,123.41	91.275332	1,040,538.78	-90,584.63	0.23
		Base		99.221352	1,131,123.41	91.275332	1,040,538.78	-90,584.63	0.22
872898AE1	TSMC ARIZONA CORP COMPANY GUAR 10/51 3.25					3.250000	25 Oct 2051		
	500,000.000	Local		98.669472	493,347.36	90.389493	451,947.47	-41,399.89	0.10
		Base		98.669472	493,347.36	90.389493	451,947.47	-41,399.89	0.10
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4					4.000000	15 Jan 2032		
	850,000.000	Local		99.364061	844,594.52	96.089000	816,756.50	-27,838.02	0.18
		Base		99.364061	844,594.52	96.089000	816,756.50	-27,838.02	0.18
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95					4.950000	15 Apr 2052		
	970,000.000	Local		99.494546	965,097.10	101.829938	987,750.40	22,653.30	0.21
		Base		99.494546	965,097.10	101.829938	987,750.40	22,653.30	0.21
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	160,000.000	Local		107.003106	171,204.97	110.338803	176,542.08	5,337.11	0.04
		Base		107.003106	171,204.97	110.338803	176,542.08	5,337.11	0.04
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047		
	300,000.000	Local		102.698180	308,094.54	105.596421	316,789.26	8,694.72	0.07
		Base		102.698180	308,094.54	105.596421	316,789.26	8,694.72	0.07
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3					3.300000	15 May 2050		
	590,000.000	Local		99.366317	586,261.27	88.483066	522,050.09	-64,211.18	0.11
		Base		99.366317	586,261.27	88.483066	522,050.09	-64,211.18	0.11
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25					6.250000	15 Jul 2041		
	1,443,000.000	Local		124.879919	1,802,017.23	119.577576	1,725,504.42	-76,512.81	0.37
		Base		124.879919	1,802,017.23	119.577576	1,725,504.42	-76,512.81	0.37
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045000	20 Jun 2036		
	220,000.000	Local		120.263364	264,579.40	125.165278	275,363.61	10,784.21	0.06
		Base		120.263364	264,579.40	125.165278	275,363.61	10,784.21	0.06

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87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	300,000.000	Local	104.282483	312,847.45	107.725459	323,176.38	10,328.93	0.07	
		Base	104.282483	312,847.45	107.725459	323,176.38	10,328.93	0.07	
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665					4.665000	06 Mar 2038		
	570,000.000	Local	101.584346	579,030.77	102.143937	582,220.44	3,189.67	0.13	
		Base	101.584346	579,030.77	102.143937	582,220.44	3,189.67	0.13	
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84					3.840000	22 Apr 2051		
	640,000.000	Local	100.437583	642,800.53	86.677169	554,733.88	-88,066.65	0.12	
		Base	100.437583	642,800.53	86.677169	554,733.88	-88,066.65	0.12	
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	23,000.000	Local	97.773696	22,487.95	99.375000	22,856.25	368.30	0.00	
		Base	97.773696	22,487.95	99.375000	22,856.25	368.30	0.00	
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	860,000.000	Local	81.306685	699,237.49	78.500000	675,100.00	-24,137.49	0.15	
		Base	81.306685	699,237.49	78.500000	675,100.00	-24,137.49	0.15	
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
	290,000.000	Local	100.000000	290,000.00	105.193990	305,062.57	15,062.57	0.07	
		Base	100.000000	290,000.00	105.193990	305,062.57	15,062.57	0.07	
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875					3.875000	15 Mar 2039		
	750,000.000	Local	104.737775	785,533.31	106.358655	797,689.91	12,156.60	0.17	
		Base	104.737775	785,533.31	106.358655	797,689.91	12,156.60	0.17	
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049		
	150,000.000	Local	100.000000	150,000.00	102.511480	153,767.22	3,767.22	0.03	
	Original Face: 150,000.000	Base	100.000000	150,000.00	102.511480	153,767.22	3,767.22	0.03	
88339WAA4	WILLIAMS COMPANIES INC SR UNSECURED 10/51 3.5					3.500000	15 Oct 2051		
	70,000.000	Local	99.834529	69,884.17	87.478557	61,234.99	-8,649.18	0.01	
		Base	99.834529	69,884.17	87.478557	61,234.99	-8,649.18	0.01	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	960,000.000	Local	127.659100	1,225,527.36	130.572749	1,253,498.39	27,971.03	0.27	
		Base	127.659100	1,225,527.36	130.572749	1,253,498.39	27,971.03	0.27	

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88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	60,000.000	Local		109.929550	65,957.73	115.023777	69,014.27	3,056.54	0.01
		Base		109.929550	65,957.73	115.023777	69,014.27	3,056.54	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	1,640,000.000	Local		123.826423	2,030,753.34	121.497440	1,992,558.02	-38,195.32	0.43
		Base		123.826423	2,030,753.34	121.497440	1,992,558.02	-38,195.32	0.43
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	570,000.000	Local		117.349925	668,894.57	116.034770	661,398.19	-7,496.38	0.14
		Base		117.349925	668,894.57	116.034770	661,398.19	-7,496.38	0.14
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	80,000.000	Local		107.835963	86,268.77	107.559208	86,047.37	-221.40	0.02
		Base		107.835963	86,268.77	107.559208	86,047.37	-221.40	0.02
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
	410,000.000	Local		94.214261	386,278.47	92.578639	379,572.42	-6,706.05	0.08
		Base		94.214261	386,278.47	92.578639	379,572.42	-6,706.05	0.08
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
	240,000.000	Local		105.917213	254,201.31	103.000000	247,200.00	-7,001.31	0.05
		Base		105.917213	254,201.31	103.000000	247,200.00	-7,001.31	0.05
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041		
	140,000.000	Local		99.435500	139,209.70	113.453976	158,835.57	19,625.87	0.03
		Base		99.435500	139,209.70	113.453976	158,835.57	19,625.87	0.03
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	80,000.000	Local		102.847700	82,278.16	101.922079	81,537.66	-740.50	0.02
		Base		102.847700	82,278.16	101.922079	81,537.66	-740.50	0.02
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
	150,000.000	Local		99.822240	149,733.36	97.670815	146,506.22	-3,227.14	0.03
		Base		99.822240	149,733.36	97.670815	146,506.22	-3,227.14	0.03
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95					3.950000	15 May 2050		
	2,340,000.000	Local		106.852508	2,500,348.69	97.219865	2,274,944.84	-225,403.85	0.49
		Base		106.852508	2,500,348.69	97.219865	2,274,944.84	-225,403.85	0.49

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902613AJ7	UBS GROUP AG JR SUBORDINA 144A 12/99 4.875				4.875000	31 Dec 2099			
		270,000.000	Local	100.000000	270,000.00	96.470000	260,469.00	-9,531.00	0.06
			Base	100.000000	270,000.00	96.470000	260,469.00	-9,531.00	0.06
902613AL2	UBS GROUP AG SR UNSECURED 144A 02/43 VAR				3.179000	11 Feb 2043			
		370,000.000	Local	100.000000	370,000.00	88.946224	329,101.03	-40,898.97	0.07
			Base	100.000000	370,000.00	88.946224	329,101.03	-40,898.97	0.07
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5				4.500000	26 Jun 2048			
		460,000.000	Local	127.560061	586,776.28	110.397344	507,827.78	-78,948.50	0.11
			Base	127.560061	586,776.28	110.397344	507,827.78	-78,948.50	0.11
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099			
		1,140,000.000	Local	101.027695	1,151,715.72	104.331000	1,189,373.40	37,657.68	0.26
			Base	101.027695	1,151,715.72	104.331000	1,189,373.40	37,657.68	0.26
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060			
		1,210,000.000	Local	106.504873	1,288,708.96	100.283408	1,213,429.24	-75,279.72	0.26
			Base	106.504873	1,288,708.96	100.283408	1,213,429.24	-75,279.72	0.26
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25				3.250000	05 Feb 2050			
		440,000.000	Local	99.962627	439,835.56	93.018693	409,282.25	-30,553.31	0.09
			Base	99.962627	439,835.56	93.018693	409,282.25	-30,553.31	0.09
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070			
		290,000.000	Local	100.928359	292,692.24	97.293715	282,151.77	-10,540.47	0.06
			Base	100.928359	292,692.24	97.293715	282,151.77	-10,540.47	0.06
907818FN3	UNION PACIFIC CORP SR UNSECURED 09/62 2.973				2.973000	16 Sep 2062			
		170,000.000	Local	99.862194	169,765.73	84.561149	143,753.95	-26,011.78	0.03
			Base	99.862194	169,765.73	84.561149	143,753.95	-26,011.78	0.03
907818FS2	UNION PACIFIC CORP SR UNSECURED 04/71 3.799				3.799000	06 Apr 2071			
		460,000.000	Local	102.706939	472,451.92	99.027654	455,527.21	-16,924.71	0.10
			Base	102.706939	472,451.92	99.027654	455,527.21	-16,924.71	0.10
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029			
		200,000.000	Local	100.755840	201,511.68	95.095000	190,190.00	-11,321.68	0.04
			Base	100.755840	201,511.68	95.095000	190,190.00	-11,321.68	0.04

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90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625000	03 Mar 2024		
	39,966.200	Local		100.000000	39,966.20	100.550740	40,186.31	220.11	0.01
Original Face:	100,000.000	Base		100.000000	39,966.20	100.550740	40,186.31	220.11	0.01
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028		
	466,475.000	Local		99.556746	464,407.33	98.660700	460,227.50	-4,179.83	0.10
		Base		99.556746	464,407.33	98.660700	460,227.50	-4,179.83	0.10
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875					4.875000	15 Jul 2027		
	216,000.000	Local		100.000000	216,000.00	98.747450	213,294.49	-2,705.51	0.05
Original Face:	250,000.000	Base		100.000000	216,000.00	98.747450	213,294.49	-2,705.51	0.05
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.050000	11 Jan 2040		
	122,000.000	Local		114.945410	140,233.40	113.452000	138,411.44	-1,821.96	0.03
		Base		114.945410	140,233.40	113.452000	138,411.44	-1,821.96	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,886,000.000	Local		103.688206	1,955,559.56	98.482000	1,857,370.52	-98,189.04	0.40
		Base		103.688206	1,955,559.56	98.482000	1,857,370.52	-98,189.04	0.40
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	540,000.000	Local		101.245765	546,727.13	92.548000	499,759.20	-46,967.93	0.11
		Base		101.245765	546,727.13	92.548000	499,759.20	-46,967.93	0.11
91087BAQ3	UNITED MEXICAN STATES SR UNSECURED 08/41 4.28					4.280000	14 Aug 2041		
	1,600,000.000	Local		99.939894	1,599,038.31	93.415000	1,494,640.00	-104,398.31	0.32
		Base		99.939894	1,599,038.31	93.415000	1,494,640.00	-104,398.31	0.32
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5					3.500000	12 Feb 2034		
	970,000.000	Local		99.463913	964,799.96	92.930000	901,421.00	-63,378.96	0.20
		Base		99.463913	964,799.96	92.930000	901,421.00	-63,378.96	0.19
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	70,000.000	Local		84.426714	59,098.70	82.109375	57,476.56	-1,622.14	0.01
		Base		84.426714	59,098.70	82.109375	57,476.56	-1,622.14	0.01
912810SZ2	US TREASURY N/B 08/51 2					2.000000	15 Aug 2051		
	6,110,000.000	Local		96.807485	5,914,937.35	90.171875	5,509,501.56	-405,435.79	1.19
		Base		96.807485	5,914,937.35	90.171875	5,509,501.56	-405,435.79	1.19

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912810TB4	US TREASURY N/B 11/51 1.875	1,150,000.000	Local	86.637567	996,332.02	1.875000	15 Nov 2051		0.22
			Base	86.637567	996,332.02	87.656250	1,008,046.88	11,714.86	0.22
912810TD0	US TREASURY N/B 02/52 2.25	6,520,000.000	Local	97.106531	6,331,345.85	2.250000	15 Feb 2052		1.36
			Base	97.106531	6,331,345.85	95.859375	6,250,031.25	-81,314.60	1.35
91282CBT7	US TREASURY N/B 03/26 0.75	320,000.000	Local	99.708866	319,068.37	0.750000	31 Mar 2026		0.06
			Base	99.708866	319,068.37	93.363281	298,762.50	-20,305.87	0.06
91282CCH2	US TREASURY N/B 06/28 1.25	70,000.000	Local	100.094771	70,066.34	1.250000	30 Jun 2028		0.01
			Base	100.094771	70,066.34	93.125000	65,187.50	-4,878.84	0.01
91282CCJ8	US TREASURY N/B 06/26 0.875	590,000.000	Local	100.383261	592,261.24	0.875000	30 Jun 2026		0.12
			Base	100.383261	592,261.24	93.515625	551,742.19	-40,519.05	0.12
91282CCR0	US TREASURY N/B 07/28 1	60,000.000	Local	99.597667	59,758.60	1.000000	31 Jul 2028		0.01
			Base	99.597667	59,758.60	91.601562	54,960.94	-4,797.66	0.01
91282CDK4	US TREASURY N/B 11/26 1.25	210,000.000	Local	100.230157	210,483.33	1.250000	30 Nov 2026		0.04
			Base	100.230157	210,483.33	94.742188	198,958.59	-11,524.74	0.04
91282CDR9	US TREASURY N/B 12/23 0.75	530,000.000	Local	99.620908	527,990.81	0.750000	31 Dec 2023		0.11
			Base	99.620908	527,990.81	97.460938	516,542.97	-11,447.84	0.11
91282CDY4	US TREASURY N/B 02/32 1.875	1,190,000.000	Local	99.218262	1,180,697.32	1.875000	15 Feb 2032		0.25
			Base	99.218262	1,180,697.32	96.046875	1,142,957.81	-37,739.51	0.25
91282CEC1	US TREASURY N/B 02/27 1.875	210,000.000	Local	100.211219	210,443.56	1.875000	28 Feb 2027		0.04
			Base	100.211219	210,443.56	97.468750	204,684.38	-5,759.18	0.04

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	210,000.000	Local		102.602105	215,464.42	110.377665	231,793.10	16,328.68	0.05
		Base		102.602105	215,464.42	110.377665	231,793.10	16,328.68	0.05
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
	250,000.000	Local		126.816312	317,040.78	102.393686	255,984.22	-61,056.56	0.06
		Base		126.816312	317,040.78	102.393686	255,984.22	-61,056.56	0.06
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
	1,390,000.000	Local		113.571848	1,578,648.69	102.845641	1,429,554.41	-149,094.28	0.31
		Base		113.571848	1,578,648.69	102.845641	1,429,554.41	-149,094.28	0.31
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
	470,000.000	Local		105.713083	496,851.49	108.543977	510,156.69	13,305.20	0.11
		Base		105.713083	496,851.49	108.543977	510,156.69	13,305.20	0.11
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
	150,000.000	Local		108.334233	162,501.35	112.952345	169,428.52	6,927.17	0.04
		Base		108.334233	162,501.35	112.952345	169,428.52	6,927.17	0.04
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
	130,000.000	Local		94.252323	122,528.02	131.598850	171,078.51	48,550.49	0.04
		Base		94.252323	122,528.02	131.598850	171,078.51	48,550.49	0.04
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
	40,000.000	Local		104.611100	41,844.44	139.335099	55,734.04	13,889.60	0.01
		Base		104.611100	41,844.44	139.335099	55,734.04	13,889.60	0.01
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	80,000.000	Local		98.949700	79,159.76	113.704218	90,963.37	11,803.61	0.02
		Base		98.949700	79,159.76	113.704218	90,963.37	11,803.61	0.02
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
	150,000.000	Local		109.780500	164,670.75	111.775351	167,663.03	2,992.28	0.04
		Base		109.780500	164,670.75	111.775351	167,663.03	2,992.28	0.04
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	590,000.000	Local		105.707624	623,674.98	109.319654	644,985.96	21,310.98	0.14
		Base		105.707624	623,674.98	109.319654	644,985.96	21,310.98	0.14

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STATE STREET

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91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	1,000,000.000	Local		120.768553	1,207,685.53	112.591783	1,125,917.83	-81,767.70	0.24
		Base		120.768553	1,207,685.53	112.591783	1,125,917.83	-81,767.70	0.24
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		
	60,000.000	Local		100.169733	60,101.84	98.466658	59,079.99	-1,021.85	0.01
		Base		100.169733	60,101.84	98.466658	59,079.99	-1,021.85	0.01
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	550,000.000	Local		100.555482	553,055.15	99.289710	546,093.41	-6,961.74	0.12
		Base		100.555482	553,055.15	99.289710	546,093.41	-6,961.74	0.12
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	660,000.000	Local		101.269400	668,378.04	102.925437	679,307.88	10,929.84	0.15
		Base		101.269400	668,378.04	102.925437	679,307.88	10,929.84	0.15
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	340,000.000	Local		98.140821	333,678.79	89.886302	305,613.43	-28,065.36	0.07
		Base		98.140821	333,678.79	89.886302	305,613.43	-28,065.36	0.07
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	300,000.000	Local		101.875640	305,626.92	89.203269	267,609.81	-38,017.11	0.06
		Base		101.875640	305,626.92	89.203269	267,609.81	-38,017.11	0.06
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	87.509880	157,517.78	-22,482.22	0.03
		Base		100.000000	180,000.00	87.509880	157,517.78	-22,482.22	0.03
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
	370,000.000	Local		100.000000	370,000.00	88.852600	328,754.62	-41,245.38	0.07
		Base		100.000000	370,000.00	88.852600	328,754.62	-41,245.38	0.07
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	84.387840	33,755.14	-6,244.86	0.01
		Base		100.000000	40,000.00	84.387840	33,755.14	-6,244.86	0.01
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 12/99 FIXED 4.767					4.767000	31 Dec 2099		
	430,000.000	Local		101.511072	436,497.61	109.580740	471,197.18	34,699.57	0.10
		Base		101.511072	436,497.61	109.580740	471,197.18	34,699.57	0.10

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91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	480,000.000	Local	113.334881	544,007.43	111.607780	535,717.34	-8,290.09	0.12	
		Base	113.334881	544,007.43	111.607780	535,717.34	-8,290.09	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	102.419810	71,693.87	1,693.87	0.02	
	Original Face: 70,000.000	Base	100.000000	70,000.00	102.419810	71,693.87	1,693.87	0.02	
914455UH1	UNIV OF MICHIGAN MI UNVHGR 04/52 FIXED 3.504					3.504000	01 Apr 2052		
	270,000.000	Local	100.000000	270,000.00	101.684100	274,547.07	4,547.07	0.06	
		Base	100.000000	270,000.00	101.684100	274,547.07	4,547.07	0.06	
914455UJ7	UNIV OF MICHIGAN MI UNVHGR 04/22 FIXED 4.454					4.454000	01 Apr 2122		
	220,000.000	Local	100.000000	220,000.00	106.623930	234,572.65	14,572.65	0.05	
		Base	100.000000	220,000.00	106.623930	234,572.65	14,572.65	0.05	
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
	460,000.000	Local	105.099161	483,456.14	110.002338	506,010.75	22,554.61	0.11	
		Base	105.099161	483,456.14	110.002338	506,010.75	22,554.61	0.11	
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043		
	90,000.000	Local	132.988722	119,689.85	139.192888	125,273.60	5,583.75	0.03	
		Base	132.988722	119,689.85	139.192888	125,273.60	5,583.75	0.03	
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	260,000.000	Local	99.422458	258,498.39	106.411333	276,669.47	18,171.08	0.06	
		Base	99.422458	258,498.39	106.411333	276,669.47	18,171.08	0.06	
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	530,000.000	Local	88.769830	470,480.10	102.631648	543,947.73	73,467.63	0.12	
		Base	88.769830	470,480.10	102.631648	543,947.73	73,467.63	0.12	
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	840,000.000	Local	109.916782	923,300.97	116.518559	978,755.90	55,454.93	0.21	
		Base	109.916782	923,300.97	116.518559	978,755.90	55,454.93	0.21	
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local	110.443850	22,088.77	124.717586	24,943.52	2,854.75	0.01	
		Base	110.443850	22,088.77	124.717586	24,943.52	2,854.75	0.01	

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92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	420,000.000	Local		104.189662	437,596.58	100.916166	423,847.90	-13,748.68	0.09
		Base		104.189662	437,596.58	100.916166	423,847.90	-13,748.68	0.09
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	20,000.000	Local		99.911800	19,982.36	85.153039	17,030.61	-2,951.75	0.00
		Base		99.911800	19,982.36	85.153039	17,030.61	-2,951.75	0.00
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	590,000.000	Local		95.770063	565,043.37	83.502643	492,665.59	-72,377.78	0.11
		Base		95.770063	565,043.37	83.502643	492,665.59	-72,377.78	0.11
92343VFL1	VERIZON COMMUNICATIONS SR UNSECURED 11/60 3					3.000000	20 Nov 2060		
	440,000.000	Local		99.139725	436,214.79	81.491859	358,564.18	-77,650.61	0.08
		Base		99.139725	436,214.79	81.491859	358,564.18	-77,650.61	0.08
92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987					2.987000	30 Oct 2056		
	70,000.000	Local		88.306700	61,814.69	82.255222	57,578.66	-4,236.03	0.01
		Base		88.306700	61,814.69	82.255222	57,578.66	-4,236.03	0.01
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051		
	5,150,000.000	Local		101.882387	5,246,942.92	94.176999	4,850,115.45	-396,827.47	1.05
		Base		101.882387	5,246,942.92	94.176999	4,850,115.45	-396,827.47	1.05
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
	2,480,000.000	Local		99.955848	2,478,905.02	92.568214	2,295,691.71	-183,213.31	0.50
		Base		99.955848	2,478,905.02	92.568214	2,295,691.71	-183,213.31	0.49
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	2,790,000.000	Local		101.510675	2,832,147.84	93.834496	2,617,982.44	-214,165.40	0.57
		Base		101.510675	2,832,147.84	93.834496	2,617,982.44	-214,165.40	0.56
92343VGL2	VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85					2.850000	03 Sep 2041		
	320,000.000	Local		99.880650	319,618.08	88.117134	281,974.83	-37,643.25	0.06
		Base		99.880650	319,618.08	88.117134	281,974.83	-37,643.25	0.06
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
	236,000.000	Local		119.332182	281,623.95	157.386050	371,431.08	89,807.13	0.08
		Base		119.332182	281,623.95	157.386050	371,431.08	89,807.13	0.08

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92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	880,000.000	Local		113.081150	995,114.12	111.129059	977,935.72	-17,178.40	0.21
		Base		113.081150	995,114.12	111.129059	977,935.72	-17,178.40	0.21
92826CAK8	VISA INC SR UNSECURED 04/40 2.7					2.700000	15 Apr 2040		
	590,000.000	Local		102.412746	604,235.20	91.008739	536,951.56	-67,283.64	0.12
		Base		102.412746	604,235.20	91.008739	536,951.56	-67,283.64	0.12
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	160,000.000	Local		111.581056	178,529.69	119.896836	191,834.94	13,305.25	0.04
		Base		111.581056	178,529.69	119.896836	191,834.94	13,305.25	0.04
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	340,000.000	Local		105.271800	357,924.12	111.935529	380,580.80	22,656.68	0.08
		Base		105.271800	357,924.12	111.935529	380,580.80	22,656.68	0.08
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.750000	17 Sep 2044		
	1,750,000.000	Local		105.011495	1,837,701.17	94.210318	1,648,680.57	-189,020.60	0.36
		Base		105.011495	1,837,701.17	94.210318	1,648,680.57	-189,020.60	0.36
931142EV1	WALMART INC SR UNSECURED 09/51 2.65					2.650000	22 Sep 2051		
	940,000.000	Local		99.634286	936,562.29	88.783021	834,560.40	-102,001.89	0.18
		Base		99.634286	936,562.29	88.783021	834,560.40	-102,001.89	0.18
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
	180,000.000	Local		94.720478	170,496.86	128.163174	230,693.71	60,196.85	0.05
		Base		94.720478	170,496.86	128.163174	230,693.71	60,196.85	0.05
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
	100,000.000	Local		107.169130	107,169.13	109.343125	109,343.13	2,174.00	0.02
		Base		107.169130	107,169.13	109.343125	109,343.13	2,174.00	0.02
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
	638,000.000	Local		105.848738	675,314.95	119.593170	763,004.42	87,689.47	0.17
		Base		105.848738	675,314.95	119.593170	763,004.42	87,689.47	0.16
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	220,000.000	Local		114.206568	251,254.45	116.094945	255,408.88	4,154.43	0.06
		Base		114.206568	251,254.45	116.094945	255,408.88	4,154.43	0.06

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94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
	280,000.000	Local		97.676582	273,494.43	106.419977	297,975.94	24,481.51	0.06
		Base		97.676582	273,494.43	106.419977	297,975.94	24,481.51	0.06
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	530,000.000	Local		104.138825	551,935.77	103.624875	549,211.84	-2,723.93	0.12
		Base		104.138825	551,935.77	103.624875	549,211.84	-2,723.93	0.12
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	910,000.000	Local		112.922974	1,027,599.06	108.666201	988,862.43	-38,736.63	0.21
		Base		112.922974	1,027,599.06	108.666201	988,862.43	-38,736.63	0.21
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	3,220,000.000	Local		126.843218	4,084,351.61	118.615346	3,819,414.14	-264,937.47	0.83
		Base		126.843218	4,084,351.61	118.615346	3,819,414.14	-264,937.47	0.82
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
	1,670,000.000	Local		100.441079	1,677,366.02	89.702270	1,498,027.91	-179,338.11	0.32
		Base		100.441079	1,677,366.02	89.702270	1,498,027.91	-179,338.11	0.32
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022		
	40,000.000	Local		97.536250	39,014.50	100.000000	40,000.00	985.50	0.01
		Base		97.536250	39,014.50	100.000000	40,000.00	985.50	0.01
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	290,000.000	Local		96.153686	278,845.69	101.500000	294,350.00	15,504.31	0.06
		Base		96.153686	278,845.69	101.500000	294,350.00	15,504.31	0.06
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	260,000.000	Local		93.447731	242,964.10	99.000000	257,400.00	14,435.90	0.06
		Base		93.447731	242,964.10	99.000000	257,400.00	14,435.90	0.06
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	970,000.000	Local		97.843204	949,079.08	98.750000	957,875.00	8,795.92	0.21
		Base		97.843204	949,079.08	98.750000	957,875.00	8,795.92	0.21
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.75					5.750000	01 Feb 2050		
	1,160,000.000	Local		105.746337	1,226,657.51	97.500000	1,131,000.00	-95,657.51	0.25
		Base		105.746337	1,226,657.51	97.500000	1,131,000.00	-95,657.51	0.24

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
	180,000.000	Local	100.000000	180,000.00	87.340653	157,213.18	-22,786.82	0.03	
		Base	100.000000	180,000.00	87.340653	157,213.18	-22,786.82	0.03	
961214EX7	WESTPAC BANKING CORP SUBORDINATED 11/36 VAR					3.020000	18 Nov 2036		
	470,000.000	Local	100.000000	470,000.00	88.873390	417,704.93	-52,295.07	0.09	
		Base	100.000000	470,000.00	88.873390	417,704.93	-52,295.07	0.09	
961214EY5	WESTPAC BANKING CORP SUBORDINATED 11/41 3.133					3.133000	18 Nov 2041		
	1,080,000.000	Local	100.000000	1,080,000.00	85.906840	927,793.87	-152,206.13	0.20	
		Base	100.000000	1,080,000.00	85.906840	927,793.87	-152,206.13	0.20	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	770,000.000	Local	118.354596	911,330.39	124.268139	956,864.67	45,534.28	0.21	
		Base	118.354596	911,330.39	124.268139	956,864.67	45,534.28	0.21	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local	113.072900	79,151.03	125.298420	87,708.89	8,557.86	0.02	
		Base	113.072900	79,151.03	125.298420	87,708.89	8,557.86	0.02	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	310,000.000	Local	125.755790	389,842.95	135.845993	421,122.58	31,279.63	0.09	
		Base	125.755790	389,842.95	135.845993	421,122.58	31,279.63	0.09	
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	580,000.000	Local	105.727414	613,219.00	104.458976	605,862.06	-7,356.94	0.13	
		Base	105.727414	613,219.00	104.458976	605,862.06	-7,356.94	0.13	
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
	120,000.000	Local	99.877850	119,853.42	97.197443	116,636.93	-3,216.49	0.03	
		Base	99.877850	119,853.42	97.197443	116,636.93	-3,216.49	0.03	
976843BN1	WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85					2.850000	01 Dec 2051		
	320,000.000	Local	99.820416	319,425.33	86.468993	276,700.78	-42,724.55	0.06	
		Base	99.820416	319,425.33	86.468993	276,700.78	-42,724.55	0.06	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	370,000.000	Local	122.770535	454,250.98	127.191827	470,609.76	16,358.78	0.10	
		Base	122.770535	454,250.98	127.191827	470,609.76	16,358.78	0.10	

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Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75				7.750000	15 Apr 2025			
		550,000.000	Local 100.000000	550,000.00	103.798000	570,889.00	20,889.00		0.12
			Base 100.000000	550,000.00	103.798000	570,889.00	20,889.00		0.12
98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875				4.875000	01 Oct 2024			
		200,000.000	Local 97.067170	194,134.34	93.673000	187,346.00	-6,788.34		0.04
			Base 97.067170	194,134.34	93.673000	187,346.00	-6,788.34		0.04
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125				5.125000	15 Dec 2029			
		310,000.000	Local 100.000000	310,000.00	84.750000	262,725.00	-47,275.00		0.06
			Base 100.000000	310,000.00	84.750000	262,725.00	-47,275.00		0.06
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625				5.625000	26 Aug 2028			
		350,000.000	Local 95.546686	334,413.40	86.876000	304,066.00	-30,347.40		0.07
			Base 95.546686	334,413.40	86.876000	304,066.00	-30,347.40		0.07
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9				6.900000	15 Nov 2037			
		70,000.000	Local 113.981271	79,786.89	123.490347	86,443.24	6,656.35		0.02
			Base 113.981271	79,786.89	123.490347	86,443.24	6,656.35		0.02
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6				6.000000	15 Nov 2041			
		590,000.000	Local 110.491676	651,900.89	116.710692	688,593.08	36,692.19		0.15
			Base 110.491676	651,900.89	116.710692	688,593.08	36,692.19		0.15
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3				5.550000	25 Oct 2042			
		470,000.000	Local 105.333279	495,066.41	110.717820	520,373.75	25,307.34		0.11
			Base 105.333279	495,066.41	110.717820	520,373.75	25,307.34		0.11
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027			
		1,210,000.000	Local 100.545003	1,216,594.54	101.666712	1,230,167.22	13,572.68		0.27
			Base 100.545003	1,216,594.54	101.666712	1,230,167.22	13,572.68		0.27
98462YAF7	YAMANA GOLD INC COMPANY GUAR 08/31 2.63				2.630000	15 Aug 2031			
		130,000.000	Local 100.000000	130,000.00	89.587091	116,463.22	-13,536.78		0.03
			Base 100.000000	130,000.00	89.587091	116,463.22	-13,536.78		0.03
98922AAC0	ALLSPRING BUYER LLC TERM LOAN B					01 Nov 2028			
		647,000.000	Local 99.443918	643,402.15	99.250000	642,147.50	-1,254.65		0.14
			Base 99.443918	643,402.15	99.250000	642,147.50	-1,254.65		0.14

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				3.900000	01 Sep 2037			
		1,420,524.000	Local	51.194718	727,233.26	42.831250	608,428.19	-118,805.07	0.13
Original Face:		1,420,524.000	Base	51.194718	727,233.26	42.831250	608,428.19	-118,805.07	0.13
P2121YAN8	CARNIVAL CORPORATION USD TERM LOAN B					30 Jun 2025			
		436,675.070	Local	100.289119	437,937.58	97.200000	424,448.17	-13,489.41	0.09
			Base	100.289119	437,937.58	97.200000	424,448.17	-13,489.41	0.09
US DOLLAR Total									
		459,839,200.270	Local		479,922,952.87		453,571,735.14	-26,351,217.73	98.34
Original Face:		15,067,737.000	Base		479,922,952.87		453,571,735.14	-26,351,217.73	97.77
FIXED INCOME Total									
		569,919,200.270	Base		483,481,527.91		456,030,933.11	-27,450,594.80	98.30
Original Face:		15,067,737.000							

Holdings

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



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		580,625,499.970	Base	491,003,199.92		463,571,728.73	-27,431,471.19	99.93
Original Face:		15,067,737.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI2178C8	US 2YR NOTE (CBT) JUN22 XCBT 20220630						30 Jun 2022			
24.000	4,800,000.000	Local	5,086,125.02	5,154,604.03	105.960938	-68,479.01		-72,416.54	3,937.53	
		Base	5,086,125.02		105.960938	-68,479.01		-72,416.54	3,937.53	0.00

ADI217CD1	US ULTRA BOND CBT JUN22 XCBT 20220621						21 Jun 2022			
67.000	6,700,000.000	Local	11,867,375.00	12,258,267.04	177.125000	-390,892.04		-462,079.54	71,187.50	
		Base	11,867,375.00		177.125000	-390,892.04		-462,079.54	71,187.50	0.02

ADI21JCT0	US 5YR NOTE (CBT) JUN22 XCBT 20220630						30 Jun 2022			
706.000	70,600,000.000	Local	80,969,375.00	83,079,393.77	114.687500	-2,110,018.77		-2,209,300.02	99,281.25	
		Base	80,969,375.00		114.687500	-2,110,018.77		-2,209,300.02	99,281.25	0.02

ADI223MT3	US LONG BOND(CBT) JUN22 XCBT 20220621						21 Jun 2022			
194.000	19,400,000.000	Local	29,112,125.00	30,100,915.43	150.062500	-988,790.43		-1,110,040.43	121,250.00	
		Base	29,112,125.00		150.062500	-988,790.43		-1,110,040.43	121,250.00	0.03

US DOLLAR Total										
991.000	101,500,000.000	Local	127,035,000.02	130,593,180.27		-3,558,180.25		-3,853,836.53	295,656.28	
		Base				-3,558,180.25		-3,853,836.53	295,656.28	0.06

FUTURES LONG Total										
991.000	101,500,000.000	Base				-3,558,180.25		-3,853,836.53	295,656.28	0.06

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI2177M7	US 10YR NOTE (CBT)JUN22 XCBT 20220621	21 Jun 2022							
-190.000	-19,000,000.000		Local -23,346,250.00	-23,950,813.07	122.875000	604,563.07	652,063.07	-47,500.00	
			Base -23,346,250.00		122.875000	604,563.07	652,063.07	-47,500.00	0.01

US DOLLAR Total			Local -23,346,250.00	-23,950,813.07		604,563.07	652,063.07	-47,500.00	
			Base			604,563.07	652,063.07	-47,500.00	0.01

FUTURES SHORT Total			Base			604,563.07	652,063.07	-47,500.00	0.01
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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2022

View Date: April 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
801.000	82,500,000.000	Base				-2,953,617.18	-3,201,773.46	248,156.28	0.07