



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
53.735	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	410.54	406.97	1	0.00
29.502	CUSIP # 256210105 DODGE & COX INCOME FUND	410.37	407.64	1	0.00
134.692	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,632.47	1,625.49	3	7.48
34.995	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	409.44	402.56	1	0.94
		2,862.82	2,842.66	6	8.42
MUTUAL FUNDS - EQUITY					
141.71	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,273.50	3,199.74	6	0.00
189.302	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	7,831.42	7,574.63	15	0.00
31.952	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,280.19	3,173.89	6	0.00
30.73	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,654.20	1,545.89	3	0.00
90.95	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,049.10	1,989.93	4	0.00
196.292	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	2,072.84	1,988.69	4	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75.723	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	2,038.46	1,960.61	4	0.00
17.636	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	2,462.69	2,370.12	5	0.00
83.115	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,638.77	3,491.97	7	0.00
26.775	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,669.69	1,621.93	3	0.00
12.762	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,583.13	1,594.80	3	0.00
15.185	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,640.28	1,582.65	3	0.00
27.375	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	2,055.59	2,002.44	4	0.00
		35,249.86	34,097.29	69	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
11,065.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	11,065.12	11,065.12	22	0.00
2.057	CUSIP # 759522105 RELIANCE METLIFE STABLE VALUE SERIES 25157 - CL 0	408.40	407.37	1	0.00
		11,473.52	11,472.49	22	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
75.994	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,654.39	1,596.80	3	0.00
		1,654.39	1,596.80	3	0.00



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ABG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
185.528	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,417.43	1,407.12	4	1.50
101.871	CUSIP # 256210105 DODGE & COX INCOME FUND	1,417.03	1,406.05	4	0.00
348.915	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	4,228.85	4,209.93	10	19.36
120.842	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,413.85	1,386.59	4	3.23
		8,477.16	8,409.69	21	24.09
MUTUAL FUNDS - EQUITY					
91.679	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,117.78	2,074.51	5	0.00
111.7	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	4,621.03	4,478.37	11	0.00
20.669	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,121.88	2,062.84	5	0.00
13.261	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	713.84	667.52	2	0.00
62.767	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,414.14	1,380.84	4	0.00
67.666	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	714.55	688.96	2	0.00

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ABG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39.213	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,055.61	1,020.07	3	0.00
12.684	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	1,771.19	1,703.35	4	0.00
47.796	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,092.51	2,006.06	5	0.00
17.323	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,080.26	1,064.21	3	0.00
5.507	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	683.14	688.57	2	0.00
6.545	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	706.99	685.90	2	0.00
9.449	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	709.53	697.15	2	0.00
		19,802.45	19,218.35	49	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
5,701.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,701.25	5,701.25	14	0.00
24.872	CUSIP # 759522105 RELIANCE METLIFE STABLE VALUE SERIES 25157 - CL 0	4,938.09	4,925.22	12	0.00
		10,639.34	10,626.47	26	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65.539	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,426.78	1,383.83	4	0.00
		1,426.78	1,383.83	4	0.00



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ABG GROWTH CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
464.146	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	3,546.08	3,518.26	3	6.32
169.985	CUSIP # 256210105 DODGE & COX INCOME FUND	2,364.49	2,353.34	2	0.00
775.937	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	9,404.36	9,368.76	8	43.06
201.629	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	2,359.06	2,325.89	2	5.39
		17,673.99	17,566.25	14	54.77
MUTUAL FUNDS - EQUITY					
357.419	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	8,256.38	8,119.61	7	0.00
459.616	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	19,014.31	18,439.67	15	0.00
80.595	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	8,273.88	8,066.05	7	0.00
66.894	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	3,600.90	3,406.12	3	0.00
209.716	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	4,724.90	4,613.17	4	0.00
454.082	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	4,795.11	4,590.72	4	0.00

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ABG GROWTH CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
174.646	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	4,701.47	4,557.12	4	0.00
42.348	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	5,913.47	5,738.43	5	0.00
212.957	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	9,323.26	9,074.49	7	0.00
57.884	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	3,609.65	3,507.14	3	0.00
27.579	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	3,421.17	3,481.40	3	0.00
32.738	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	3,536.36	3,436.53	3	0.00
46.958	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	3,526.08	3,449.27	3	0.00
		82,696.94	80,479.72	66	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
9,201.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,201.57	9,201.57	7	0.00
47.402	CUSIP # 759522105 RELIANCE METLIFE STABLE VALUE SERIES 25157 - CL 0	9,411.19	9,394.92	8	0.00
		18,612.76	18,596.49	15	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG GROWTH CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
273.844	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	5,961.58	5,795.70	5	0.00
		5,961.58	5,795.70	5	0.00



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ABG INCOME CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
148.269	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,132.78	1,122.44	5	0.00
95.481	CUSIP # 256210105 DODGE & COX INCOME FUND	1,328.14	1,312.03	6	0.00
231.822	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,809.68	2,793.46	13	12.87
114.357	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,337.98	1,302.54	6	3.06
		6,608.58	6,530.47	30	15.93
MUTUAL FUNDS - EQUITY					
41.35	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	955.19	934.55	4	0.00
41.974	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,736.46	1,673.50	8	0.00
7.477	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	767.59	743.78	3	0.00
7.334	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	394.79	371.89	2	0.00
17.065	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	384.47	373.20	2	0.00
18.802	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	198.55	185.95	1	0.00

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ABG INCOME CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14.359	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	386.54	371.89	2	0.00
4.174	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	582.86	557.83	3	0.00
22.295	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	976.08	929.72	4	0.00
6.143	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	383.08	371.89	2	0.00
1.512	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	187.56	187.71	1	0.00
3.606	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	389.52	373.06	2	0.00
2.553	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	191.70	186.54	1	0.00
		7,534.39	7,261.51	34	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
3,679.83	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,679.83	3,679.83	16	0.00
21.603	CUSIP # 759522105 RELIANCE METLIFE STABLE VALUE SERIES 25157 - CL 0	4,289.06	4,276.73	19	0.00
		7,968.89	7,956.56	36	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG INCOME CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8.817	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	191.95	185.95	1	0.00
		191.95	185.95	1	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
204.713	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,564.01	1,549.65	7	0.00
141.255	CUSIP # 256210105 DODGE & COX INCOME FUND	1,964.86	1,940.96	9	0.00
320.08	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,879.37	3,856.85	19	17.76
169.17	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,979.29	1,926.86	9	4.53
		9,387.53	9,274.32	45	22.29
MUTUAL FUNDS - EQUITY					
17.127	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	395.63	386.96	2	0.00
28.975	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,198.70	1,154.99	6	0.00
3.871	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	397.40	384.99	2	0.00
3.797	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	204.39	192.39	1	0.00
19.467	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	205.57	192.64	1	0.00
7.434	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	200.12	192.48	1	0.00

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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1.441	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	201.22	192.44	1	0.00
9.235	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	404.31	384.92	2	0.00
3.179	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	198.24	192.57	1	0.00
1.566	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	194.26	194.39	1	0.00
1.867	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	201.67	193.08	1	0.00
		3,801.51	3,661.85	18	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,692.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,692.30	1,692.30	8	0.00
29.179	CUSIP # 759522105 RELIANCE METLIFE STABLE VALUE SERIES 25157 - CL 0	5,793.20	5,776.29	28	0.00
		7,485.50	7,468.59	36	0.00
	COMMON TRUST FUNDS - EQUITY				
9.129	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	198.74	192.46	1	0.00
		198.74	192.46	1	0.00

Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-12,328.80	0.00	-12,328.80	-0.01	0.00
	CASH		-52.90	0.00	-52.90	0.00	0.00
	REBATE RECEIVABLE		4,332.64	0.00	4,332.64	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-6,251.37	0.00	-6,251.37	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,333.33	0.00	-8,333.33	-0.01	0.00
1,598,591.910	BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	1,598,591.91	2,840.03	1,598,591.91	1.67	0.00
SUBTOTAL UNITED STATES			1,575,958.15	2,840.03	1,575,958.15	1.64	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,575,958.15	2,840.03	1,575,958.15	1.64	0.00
TOTAL CASH & CASH EQUIVALENTS			1,575,958.15	2,840.03	1,575,958.15	1.64	0.00

FIXED INCOME SECURITIES

U.S. DOLLAR

UNITED STATES

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par				Net Income		Net Unrealized
Security ID Description	Price	Cost	Receivable	Market Value	Percent Of	Gain/Loss
Link Ref	Base	Base	Base	Base	Total	Base
2,715,071.887 BLACKROCK INSTL TR CO N A INV 09257F750 FOR EMPLOYEE BENEFIT TRS	11.8873	30,279,649.25	0.00	32,274,898.48	33.78	1,995,249.23
54,283.094 AFL CIO HSG INVT TR 99VVBHSM3	1,136.6200	61,786,835.81	134,242.87	61,699,250.30	64.57	-87,585.51
SUBTOTAL UNITED STATES			134,242.87	93,974,148.78	98.35	1,907,663.72
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			134,242.87	93,974,148.78	98.35	1,907,663.72
TOTAL FIXED INCOME SECURITIES			134,242.87	93,974,148.78	98.35	1,907,663.72
TOTAL ASSETS - BASE:			137,082.90	95,550,106.93	99.99	1,907,663.72
NET ASSETS - BASE:				95,687,189.83		



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BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
783.2	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	783.20	783.20	2	0.00
		783.20	783.20	2	0.00
MUTUAL FUNDS - FIXED INCOME					
36	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	4,008.60	3,956.79	10	0.00
42	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	4,715.76	4,678.56	11	0.00
19	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,911.02	1,911.84	5	0.00
96	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	4,710.72	4,735.06	11	0.00
		15,346.10	15,282.25	37	0.00
MUTUAL FUNDS - EQUITY					
38	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,736.98	1,637.18	4	0.00
49	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	1,703.66	1,651.11	4	0.00
43	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,724.30	1,677.22	4	0.00

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BCM DYNAMICBELAY 2020 QDIA

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	1,743.84	1,619.01	4	0.00
65	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	1,701.70	1,647.01	4	0.00
44	CUSIP # 316092865 FIDELITY US UTILITIES ETF	1,727.88	1,686.45	4	0.00
193	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	4,731.40	4,686.24	12	0.00
83	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	2,829.47	2,684.14	7	4.36
30	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,755.00	1,728.60	4	0.00
19	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	1,760.16	1,731.85	4	0.00
23	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	1,780.66	1,728.90	4	0.00
20	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	1,733.80	1,693.40	4	0.00
		24,928.85	24,171.11	61	4.36



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
2075007147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
103,446.58	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	103,446.58	103,446.58	6	0.00
		103,446.58	103,446.58	6	0.00
MUTUAL FUNDS - FIXED INCOME					
1,429	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	159,119.15	153,534.85	9	0.00
1,238	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	139,002.64	134,912.96	8	0.00
550	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	55,319.00	55,107.96	3	0.00
2,830	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	138,868.10	136,125.55	8	0.00
		492,308.89	479,681.32	29	0.00
MUTUAL FUNDS - EQUITY					
1,574	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	71,947.38	67,813.71	4	0.00
2,014	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	70,023.96	67,922.09	4	0.00
1,783	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	71,498.30	69,568.38	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
2075007147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,158	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	72,120.24	67,034.56	4	0.00
2,681	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	70,188.58	68,021.62	4	0.00
1,819	CUSIP # 316092865 FIDELITY US UTILITIES ETF	71,432.13	69,585.78	4	0.00
518	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	40,549.04	37,833.10	2	0.00
5,696	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	139,637.44	137,052.05	8	0.00
2,445	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	83,350.05	77,847.50	5	128.32
1,230	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	71,955.00	70,872.48	4	0.00
778	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	72,073.92	70,914.70	4	0.00
943	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	73,007.06	70,884.93	4	0.00
377	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	39,683.02	39,722.61	2	0.00
1,059	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	79,594.44	77,670.04	5	0.00
837	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	72,559.53	70,868.79	4	0.00
		1,099,620.09	1,063,612.34	65	128.32



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,257.42	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2,257.42	2,257.42	3	0.00
		2,257.42	2,257.42	3	0.00
MUTUAL FUNDS - FIXED INCOME					
33	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,674.55	3,577.46	5	0.00
47	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	5,277.16	5,128.26	7	0.00
21	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	2,112.18	2,097.37	3	0.00
107	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	5,250.49	5,123.52	7	0.00
		16,314.38	15,926.61	22	0.00
MUTUAL FUNDS - EQUITY					
73	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	3,336.82	3,144.02	4	0.00
94	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	3,268.25	3,193.46	4	0.00
83	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	3,328.30	3,238.73	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
54	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	3,363.12	3,121.41	4	0.00
125	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	3,272.50	3,235.21	4	0.00
85	CUSIP # 316092865 FIDELITY US UTILITIES ETF	3,337.95	3,181.60	4	0.00
47	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,679.16	3,308.58	5	0.00
215	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	5,270.73	5,139.17	7	0.00
92	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	3,136.28	2,888.58	4	4.83
57	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	3,334.50	3,284.33	4	0.00
36	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	3,335.04	3,281.40	4	0.00
44	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	3,406.48	3,307.46	5	0.00
34	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	3,578.84	3,500.81	5	0.00
96	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	7,215.36	6,669.56	10	0.00
39	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	3,380.91	3,302.13	5	0.00
		56,244.24	53,796.45	75	4.83



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,950.66	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2,950.66	2,950.66	4	0.00
		2,950.66	2,950.66	4	0.00
MUTUAL FUNDS - FIXED INCOME					
35	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,897.25	3,731.52	5	0.00
21	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	2,357.88	2,288.99	3	0.00
9	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	905.22	894.46	1	0.00
48	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	2,355.36	2,304.46	3	0.00
		9,515.71	9,219.43	12	0.00
MUTUAL FUNDS - EQUITY					
91	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	4,159.60	3,918.05	5	0.00
117	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	4,067.93	3,910.02	5	0.00
104	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	4,170.40	4,054.71	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
67	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	4,172.76	3,856.96	5	0.00
156	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	4,084.08	3,963.34	5	0.00
106	CUSIP # 316092865 FIDELITY US UTILITIES ETF	4,162.62	4,015.69	5	0.00
77	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	6,027.56	6,024.19	7	0.00
96	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	2,353.44	2,291.16	3	0.00
41	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	1,397.69	1,323.88	2	2.15
71	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	4,153.50	4,091.01	5	0.00
45	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	4,168.80	4,101.75	5	0.00
55	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	4,258.10	4,134.33	5	0.00
56	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	5,894.56	6,246.70	7	0.00
157	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	11,800.12	11,524.01	14	0.00
49	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	4,247.81	4,148.83	5	0.00
		69,118.97	67,604.63	85	2.15



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,771.93	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	3,771.93	3,771.93	3	0.00
		3,771.93	3,771.93	3	0.00
MUTUAL FUNDS - FIXED INCOME					
52	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	5,790.20	5,640.17	5	0.00
		5,790.20	5,640.17	5	0.00
MUTUAL FUNDS - EQUITY					
139	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	6,353.68	5,985.88	5	0.00
178	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	6,188.81	5,988.22	5	0.00
157	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	6,295.70	6,121.37	5	0.00
102	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	6,352.56	5,894.99	5	0.00
236	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	6,178.48	6,055.46	5	0.00
160	CUSIP # 316092865 FIDELITY US UTILITIES ETF	6,283.20	6,062.42	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
149	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	11,663.72	11,337.63	10	0.00
108	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	6,318.00	6,222.95	5	0.00
69	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	6,392.16	6,289.35	5	0.00
83	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	6,425.86	6,239.08	5	0.00
109	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	11,473.34	12,097.49	10	0.00
305	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	22,923.80	22,128.27	19	0.00
74	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	6,415.06	6,265.58	5	0.00
		109,264.37	106,688.69	92	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
13,396.68	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	13,396.68	13,396.68	5	0.00
		13,396.68	13,396.68	5	0.00
MUTUAL FUNDS - FIXED INCOME					
252	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	27,725.04	27,219.93	10	0.00
238	CUSIP # 464288596 ISHARES GOVERNMENT/CREDIT BOND	27,743.66	26,587.01	10	0.00
194	CUSIP # 464288653 ISHARES BARCLAYS 10-20 YEAR TREAS BOND	27,765.28	26,005.92	10	0.00
402	CUSIP # 72201R304 PIMCO 15+ YEAR US TIPS INDEX ETF	27,967.14	27,529.28	10	0.00
730	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	27,856.80	25,678.83	10	0.00
		139,057.92	133,020.97	48	0.00
MUTUAL FUNDS - EQUITY					
735	CUSIP # 464286749 ISHARES MSCI SWITZERLAND ETF	27,606.60	26,549.20	9	0.00
156	CUSIP # 464287291 ISHARES GLOBAL TECH ETF	28,006.68	26,189.57	10	0.00
711	CUSIP # 464289529 ISHARES INDIA 50 ETF	27,295.29	27,603.75	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
796	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	27,804.28	27,206.23	10	0.00
358	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	27,938.32	26,111.39	10	0.00
		138,651.17	133,660.14	48	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
301,205.88	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	301,205.88	301,205.88	2	0.00
		301,205.88	301,205.88	2	0.00
MUTUAL FUNDS - EQUITY					
26,088	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,192,479.87	1,123,612.12	10	0.00
33,375	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	1,160,402.03	1,125,238.70	10	0.00
29,543	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,184,674.30	1,153,145.19	10	0.00
19,191	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	1,195,215.48	1,110,355.10	10	0.00
44,417	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	1,162,837.06	1,124,977.80	10	0.00
30,142	CUSIP # 316092865 FIDELITY US UTILITIES ETF	1,183,676.34	1,154,540.41	10	0.00
20,376	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,191,996.00	1,174,063.08	10	0.00
12,891	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	1,194,222.24	1,175,014.65	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,622	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	1,209,455.24	1,174,299.49	10	0.00
13,869	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	1,202,303.61	1,174,288.23	10	0.00
		11,877,262.17	11,489,534.77	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
621,971.11	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	621,971.11	621,971.11	14	59.29
		621,971.11	621,971.11	14	59.29
CORPORATE BONDS					
50,000	CUSIP # 126650CT5 CVS HEALTH CORP 2.125% 06/01/2021	49,668.00	49,791.50	1	106.25
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	49,774.00	49,628.00	1	517.36
50,000	CUSIP # 209115AD6 CONSOLIDATED EDISON INC 2% 03/15/2020	49,833.50	49,926.00	1	330.56
40,000	CUSIP # 34540TRW4 FORD MOTOR CREDIT CO LLC 2.6% 09/20/2021	39,246.80	39,930.80	1	291.78
50,000	CUSIP # 928563AA3 VMWARE INC 2.3% 08/21/2020	49,865.50	49,922.00	1	415.28
		238,387.80	239,198.30	5	1,661.23
COMMON STOCK					
1,675	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	206,762.00	130,465.30	5	0.00
955	CUSIP # 037833100 APPLE INC	189,013.60	43,738.67	4	0.00
995	CUSIP # 053015103 AUTO DATA PROCESSING INC.	164,503.35	75,043.36	4	786.05

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
505	CUSIP # 097023105 BOEING CO	183,825.05	171,958.59	4	0.00
2,350	CUSIP # 171340102 CHURCH & DWIGHT CO INC	171,691.00	39,665.46	4	0.00
5,515	CUSIP # 219350105 CORNING INC	183,263.45	84,682.88	4	0.00
1,295	CUSIP # 254687106 DISNEY WALT	180,833.80	42,087.09	4	0.00
935	CUSIP # 437076102 HOME DEPOT INC	194,451.95	91,849.39	4	0.00
1,090	CUSIP # 438516106 HONEYWELL INTERNATIONAL	190,303.10	105,313.94	4	0.00
1,245	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	173,403.60	73,230.90	4	0.00
540	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	196,311.60	106,941.98	4	0.00
1,085	CUSIP # 579780206 MCCORMICK & CO	168,185.85	78,748.90	4	0.00
1,360	CUSIP # 594918104 MICROSOFT CORPORATION	182,185.60	146,281.52	4	0.00
790	CUSIP # 78409V104 S&P GLOBAL INC	179,954.10	69,551.42	4	0.00
4,125	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	165,783.75	202,583.38	4	0.00
740	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	202,663.80	36,876.85	5	0.00
1,695	CUSIP # 882508104 TEXAS INSTRUMENTS INC	194,518.20	86,984.32	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		3,127,653.80	1,586,003.95	70	786.05
	FOREIGN STOCK				
745	CUSIP # 13645T100 CANADIAN PACIFIC RAILWAY LTD	175,253.80	164,027.98	4	459.48
1,665	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	172,161.00	152,031.15	4	0.00
1,200	CUSIP # G16252101 BROOKFIELD INFRASTRUCTURE PA	51,528.00	50,029.00	1	0.00
1,500	CUSIP # G16258108 BROOKFIELD RENEWABLE PARTNERS LP	51,885.00	51,883.95	1	0.00
		450,827.80	417,972.08	10	459.48
	PARTNERSHIPS				
1,730	CUSIP # 293792107 ENTERPRISE PRODUCTS PARTNERS	49,945.10	49,647.60	1	0.00
		49,945.10	49,647.60	1	0.00

Holdings



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



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
MALAYSIAN RINGGIT							Exchange Rate:	4.132500
MYR	MALAYSIAN RINGGIT							
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00
			Base	0.000000	0.00	0.241984	0.00	0.00
MALAYSIAN RINGGIT Total								
		0.010	Local		0.01	0.01	0.00	0.00
			Base		0.00	0.00	0.00	0.00
MEXICAN PESO							Exchange Rate:	19.193750
MXN	MEXICAN PESO (NEW)							
		0.850	Local	1.000000	0.85	1.000000	0.85	0.00
			Base	0.047059	0.04	0.052100	0.04	0.00
MEXICAN PESO Total								
		0.850	Local		0.85	0.85	0.00	0.00
			Base		0.04	0.04	0.00	0.00
SOUTH KOREAN WON							Exchange Rate:	1,154.650000
KRW	SOUTH KOREAN WON							
		1,844.000	Local	1.000000	1,844.00	1.000000	1,844.00	100.00
			Base	0.002511	4.63	0.000866	1.60	-3.03
SOUTH KOREAN WON Total								
		1,844.000	Local		1,844.00	1,844.00	0.00	100.00
			Base		4.63	1.60	-3.03	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		264,986.580	Local	1.000000	264,986.58	1.000000	264,986.58	0.25
			Base	1.000000	264,986.58	1.000000	264,986.58	0.16

Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		264,986.580	Local	264,986.58		264,986.58	0.00	0.25
			Base	264,986.58		264,986.58	0.00	0.16
CASH Total								
		266,831.440	Base	264,991.25		264,988.22	-3.03	0.16
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				2.297712	31 Dec 2030		
		13,236,604.570	Local	13,236,604.57	100.000000	13,236,604.57	0.00	12.58
			Base	13,236,604.57	100.000000	13,236,604.57	0.00	7.77
9128285Y2	US TREASURY FRN 01/21 VAR				2.211047	31 Jan 2021		
		6,285,000.000	Local	6,284,784.44	99.908528	6,279,250.99	-5,533.45	5.97
			Base	6,284,784.44	99.908528	6,279,250.99	-5,533.45	3.68
9128286B1	US TREASURY N/B 02/29 2.625				2.625000	15 Feb 2029		
		9,395,000.000	Local	9,392,998.56	105.453125	9,907,321.09	514,322.53	9.41
			Base	9,392,998.56	105.453125	9,907,321.09	514,322.53	5.81
9128286Q8	US TREASURY FRN 04/21 VAR				2.235047	30 Apr 2021		
		22,190,000.000	Local	22,189,143.95	99.920355	22,172,326.78	-16,817.17	21.07
			Base	22,189,143.95	99.920355	22,172,326.78	-16,817.17	13.01
912828H60	US TREASURY NOTE BILL 01/17 VAR				0.099001	31 Jan 2017		
		0.000	Local	0.34	0.000000	0.00	-0.34	0.00
			Base	0.34	0.000000	0.00	-0.34	0.00
US DOLLAR Total								
		51,106,604.570	Local	51,103,531.86		51,595,503.43	491,971.57	49.02
			Base	51,103,531.86		51,595,503.43	491,971.57	30.27
CASH EQUIVALENT Total								
		51,106,604.570	Base	51,103,531.86		51,595,503.43	491,971.57	30.27

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Holdings

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



STATE STREET

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FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.424400

975MACI8	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5				5.500000	21 Jun 2021		
	2,725,000.000	Local	108.275156	2,950,497.99	108.422032	2,954,500.37	4,002.38	25.05
		Base	75.360067	2,053,561.82	76.117686	2,074,206.94	20,645.12	1.22
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.000000	21 Jun 2019		
	0.000	Local	0.000000	98,129.30	0.000000	0.00	-98,129.30	0.00
		Base	0.000000	68,297.98	0.000000	0.00	-68,297.98	0.00
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021		
	1,005,000.000	Local	103.694344	1,042,128.16	105.027453	1,055,525.90	13,397.74	8.95
		Base	73.482224	738,496.35	73.734522	741,031.94	2,535.59	0.43
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.750000	21 Oct 2019		
	5,055,000.000	Local	100.295159	5,069,920.29	100.532145	5,081,899.93	11,979.64	43.09
		Base	76.647694	3,874,540.93	70.578591	3,567,747.77	-306,793.16	2.09
B2B3BDI8	WESTERN AUST TREAS CORP LOCAL GOVT G 10/19 7				7.000000	15 Oct 2019		
	2,655,000.000	Local	101.411217	2,692,467.81	101.743155	2,701,280.77	8,812.96	22.91
		Base	79.231366	2,103,592.77	71.428781	1,896,434.13	-207,158.64	1.11
AUSTRALIAN DOLLAR Total								
	11,440,000.000	Local		11,853,143.55		11,793,206.97	-59,936.58	100.00
		Base		8,838,489.85		8,279,420.78	-559,069.07	4.86

BRAZILIAN REAL

Exchange Rate: 3.839950

959GMYI0	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
	1,575,000.000	Local	96.721905	1,523,370.01	105.520200	1,661,943.15	138,573.14	11.58
		Base	41.755458	657,648.47	27.479577	432,803.33	-224,845.14	0.25
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
	11,540,000.000	Local	93.305104	10,767,408.98	109.971600	12,690,722.64	1,923,313.66	88.42
		Base	40.073450	4,624,476.09	28.638810	3,304,918.72	-1,319,557.37	1.94

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STATE STREET

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BRAZILIAN REAL Total

13,115,000.000	Local			12,290,778.99		14,352,665.79	2,061,886.80	100.00
	Base			5,282,124.56		3,737,722.05	-1,544,402.51	2.19

MALAYSIAN RINGGIT

Exchange Rate: 4.132500

ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.480000	15 Mar 2023		
8,015,000.000	Local		98.259606	7,875,507.40	100.217135	8,032,403.37	156,895.97	18.25
	Base		26.687107	2,138,971.59	24.250970	1,943,715.27	-195,256.32	1.14

ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048				4.048000	30 Sep 2021		
6,840,000.000	Local		100.628809	6,883,010.56	101.572334	6,947,547.65	64,537.09	15.78
	Base		27.792624	1,901,015.47	24.578907	1,681,197.25	-219,818.22	0.99

ACI0C1S66	MALAYSIA GOVERNMENT SR UNSECURED 09/25 3.955				3.955000	15 Sep 2025		
3,455,000.000	Local		99.608295	3,441,466.58	102.283279	3,533,887.29	92,420.71	8.03
	Base		23.011453	795,045.70	24.750945	855,145.14	60,099.44	0.50

ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659				3.659000	15 Oct 2020		
12,280,000.000	Local		99.989986	12,278,770.30	100.524419	12,344,398.65	65,628.35	28.04
	Base		24.501110	3,008,736.30	24.325328	2,987,150.31	-21,585.99	1.75

ACI0T0C26	MALAYSIA GOVERNMENT SR UNSECURED 03/22 3.882				3.882000	10 Mar 2022		
5,150,000.000	Local		101.000728	5,201,537.47	101.420000	5,223,130.00	21,592.53	11.87
	Base		24.009737	1,236,501.48	24.542045	1,263,915.31	27,413.83	0.74

ACI0V6W28	MALAYSIA GOVERNMENT SR UNSECURED 11/27 3.899				3.899000	16 Nov 2027		
7,805,000.000	Local		100.083971	7,811,553.96	101.710213	7,938,482.12	126,928.16	18.03
	Base		23.232061	1,813,262.33	24.612272	1,920,987.81	107,725.48	1.13

MALAYSIAN RINGGIT Total

43,545,000.000	Local			43,491,846.27		44,019,849.08	528,002.81	100.00
	Base			10,893,532.87		10,652,111.09	-241,421.78	6.25

MEXICAN PESO

Exchange Rate: 19.193750

929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
89,200,000.000	Local		112.336353	100,204,026.95	106.343000	94,857,956.00	-5,346,070.95	22.51

Holdings

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BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	7.878190	7,027,345.49	5.540501	4,942,127.31	-2,085,218.18	2.90
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	144,000,000.000	Local	109.696826	157,963,428.85	99.165000	142,797,600.00	-15,165,828.85	33.89
		Base	7.274572	10,475,384.39	5.166526	7,439,796.81	-3,035,587.58	4.36
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
	28,900,000.000	Local	100.661571	29,091,194.04	100.422000	29,021,958.00	-69,236.04	6.89
		Base	4.948835	1,430,213.44	5.232016	1,512,052.52	81,839.08	0.89
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	45,800,000.000	Local	104.883716	48,036,742.02	101.649000	46,555,242.00	-1,481,500.02	11.05
		Base	5.726451	2,622,714.66	5.295943	2,425,541.75	-197,172.91	1.42
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	98,900,000.000	Local	117.958056	116,660,517.44	107.031000	105,853,659.00	-10,806,858.44	25.12
		Base	7.559092	7,475,942.17	5.576346	5,515,006.66	-1,960,935.51	3.24
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	2,100,000.000	Local	105.402717	2,213,457.06	107.031000	2,247,651.00	34,193.94	0.53
		Base	5.618040	117,978.84	5.576346	117,103.28	-875.56	0.07
MEXICAN PESO Total								
	408,900,000.000	Local		454,169,366.36		421,334,066.00	-32,835,300.36	100.00
		Base		29,149,578.99		21,951,628.33	-7,197,950.66	12.88
POLISH ZLOTY							Exchange Rate:	3.733650
ACI08FK43	POLAND GOVERNMENT BOND BONDS 07/19 3.25				3.250000	25 Jul 2019		
	8,060,000.000	Local	100.087611	8,067,061.41	100.110704	8,068,922.74	1,861.33	26.78
		Base	27.818845	2,242,198.87	26.813093	2,161,135.28	-81,063.59	1.27
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5				1.500000	25 Apr 2020		
	8,690,000.000	Local	99.900010	8,681,310.91	100.088000	8,697,647.20	16,336.29	28.86
		Base	29.488630	2,562,561.99	26.807012	2,329,529.33	-233,032.66	1.37
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2				2.000000	25 Apr 2021		
	7,025,000.000	Local	100.873640	7,086,373.24	100.730000	7,076,282.50	-10,090.74	23.48
		Base	26.845687	1,885,909.49	26.978962	1,895,272.05	9,362.56	1.11

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Holdings

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



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000					0.010000	25 Apr 2019		
	0.000	Local		0.000000	0.04	0.000000	0.00	-0.04	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
B3P3LSII7	POLAND GOVERNMENT BOND BONDS 10/20 5.25					5.250000	25 Oct 2020		
	5,995,000.000	Local		105.023676	6,296,169.40	104.926000	6,290,313.70	-5,855.70	20.88
		Base		28.061037	1,682,259.19	28.102795	1,684,762.55	2,503.36	0.99
POLISH ZLOTY Total									
	29,770,000.000	Local			30,130,915.00		30,133,166.14	2,251.14	100.00
		Base			8,372,929.55		8,070,699.21	-302,230.34	4.73
SOL								Exchange Rate:	3.292800
ACI16QTC2	BONOS DE TESORERIA SR UNSECURED 144A REGS 02/29 5					5.940000	12 Feb 2029		
	13,620,000.000	Local		99.915000	13,608,423.05	108.880000	14,829,456.00	1,221,032.95	100.00
		Base		29.586929	4,029,739.69	33.066084	4,503,600.58	473,860.89	2.64
SOL Total									
	13,620,000.000	Local			13,608,423.05		14,829,456.00	1,221,032.95	100.00
		Base			4,029,739.69		4,503,600.58	473,860.89	2.64
SOUTH AFRICAN RAND								Exchange Rate:	14.085000
989RJQI1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5					6.500000	28 Feb 2041		
	64,200,000.000	Local		77.476023	49,739,607.06	71.430000	45,858,060.00	-3,881,547.06	40.69
		Base		7.087343	4,550,074.47	5.071353	3,255,808.31	-1,294,266.16	1.91
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75					8.750000	28 Feb 2048		
	71,465,000.000	Local		93.802978	67,036,298.26	90.170000	64,439,990.50	-2,596,307.76	57.18
		Base		6.989415	4,994,985.26	6.401846	4,575,079.20	-419,906.06	2.68
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75					8.750000	28 Feb 2048		
	2,665,000.000	Local		89.347916	2,381,121.97	90.170000	2,403,030.50	21,908.53	2.13
		Base		6.340493	168,974.14	6.401846	170,609.19	1,635.05	0.10
SOUTH AFRICAN RAND Total									
	138,330,000.000	Local			119,157,027.29		112,701,081.00	-6,455,946.29	100.00

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Holdings

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		Base		9,714,033.87		8,001,496.70	-1,712,537.17	4.69
US DOLLAR							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				3.165130	05 Nov 2021		
	1,600,000.000	Local	100.000000	1,600,000.00	100.514103	1,608,225.65	8,225.65	1.53
		Base	100.000000	1,600,000.00	100.514103	1,608,225.65	8,225.65	0.94
05565EAQ8	BMW US CAPITAL LLC COMPANY GUAR 144A 04/20 VAR				2.968630	06 Apr 2020		
	1,975,000.000	Local	100.072979	1,976,441.34	100.201900	1,978,987.53	2,546.19	1.88
		Base	100.072979	1,976,441.34	100.201900	1,978,987.53	2,546.19	1.16
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR				2.640250	15 Mar 2021		
	2,870,000.000	Local	99.976956	2,869,338.65	99.967536	2,869,068.28	-270.37	2.73
		Base	99.976956	2,869,338.65	99.967536	2,869,068.28	-270.37	1.68
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				2.973380	22 Feb 2021		
	2,700,000.000	Local	100.000000	2,700,000.00	99.944297	2,698,496.02	-1,503.98	2.56
		Base	100.000000	2,700,000.00	99.944297	2,698,496.02	-1,503.98	1.58
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				3.407750	05 Apr 2021		
	3,375,000.000	Local	100.000000	3,375,000.00	98.687433	3,330,700.86	-44,299.14	3.16
		Base	100.000000	3,375,000.00	98.687433	3,330,700.86	-44,299.14	1.95
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR				3.526750	13 Apr 2020		
	3,540,000.000	Local	100.078129	3,542,765.75	100.287528	3,550,178.49	7,412.74	3.37
		Base	100.078129	3,542,765.75	100.287528	3,550,178.49	7,412.74	2.08
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				3.273500	23 Feb 2023		
	5,335,000.000	Local	100.000000	5,335,000.00	99.678000	5,317,821.30	-17,178.70	5.05
		Base	100.000000	5,335,000.00	99.678000	5,317,821.30	-17,178.70	3.12
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR				3.033880	08 Jan 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
6325C0DP3	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 05/20 VAR				3.033380	22 May 2020		
	2,170,000.000	Local	100.044536	2,170,966.43	100.415566	2,179,017.78	8,051.35	2.07
		Base	100.044536	2,170,966.43	100.415566	2,179,017.78	8,051.35	1.28

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63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR				2.991750	01 Apr 2021		
		3,510,000.000	Local 100.000000	3,510,000.00	100.210277	3,517,380.72	7,380.72	3.34
			Base 100.000000	3,510,000.00	100.210277	3,517,380.72	7,380.72	2.06
912810SE9	US TREASURY N/B 11/48 3.375				3.375000	15 Nov 2048		
		8,580,000.000	Local 104.592310	8,974,020.24	117.714844	10,099,933.62	1,125,913.38	9.60
			Base 104.592310	8,974,020.24	117.714844	10,099,933.62	1,125,913.38	5.93
912810SF6	US TREASURY N/B 02/49 3				3.000000	15 Feb 2049		
		12,300,000.000	Local 102.182699	12,568,471.97	109.828125	13,508,859.38	940,387.41	12.83
			Base 102.182699	12,568,471.97	109.828125	13,508,859.38	940,387.41	7.93
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				3.611380	26 Jul 2021		
		2,700,000.000	Local 100.258904	2,706,990.42	101.211526	2,732,711.20	25,720.78	2.60
			Base 100.258904	2,706,990.42	101.211526	2,732,711.20	25,720.78	1.60
US DOLLAR Total								
		50,655,000.000	Local	51,328,994.79		53,391,380.83	2,062,386.04	50.73
			Base	51,328,994.79		53,391,380.83	2,062,386.04	31.32
FIXED INCOME Total								
		709,375,000.000	Base	127,609,424.17		118,588,059.57	-9,021,364.60	69.57

& 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: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		760,748,436.010	Base	178,977,947.28		170,448,551.22	-8,529,396.06	100.00

Holdings



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



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.166968	31 Dec 2030		
		4,475,055.010	Local	100.000000	4,475,055.01	100.000000	4,475,055.01	2.86
			Base	100.000000	4,475,055.01	100.000000	4,475,055.01	2.86

US DOLLAR Total		4,475,055.010	Local		4,475,055.01		4,475,055.01	2.86
			Base		4,475,055.01		4,475,055.01	2.86

CASH EQUIVALENT Total

		4,475,055.010	Base		4,475,055.01		4,475,055.01	2.86
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		15,590.000	Local	175.043641	2,728,930.36	294.650000	4,593,593.50	2.93
			Base	175.043641	2,728,930.36	294.650000	4,593,593.50	2.93

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		15,550.000	Local	158.694493	2,467,699.37	154.140000	2,396,877.00	1.53
			Base	158.694493	2,467,699.37	154.140000	2,396,877.00	1.53

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		39,890.000	Local	65.001536	2,592,911.26	80.140000	3,196,784.60	2.04
			Base	65.001536	2,592,911.26	80.140000	3,196,784.60	2.04

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		21,550.000	Local	122.039191	2,629,944.56	130.980000	2,822,619.00	1.80
			Base	122.039191	2,629,944.56	130.980000	2,822,619.00	1.80

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		15,350.000	Local	165.051194	2,533,535.83	169.450000	2,601,057.50	1.66
			Base	165.051194	2,533,535.83	169.450000	2,601,057.50	1.66

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		3,946.000	Local 966.600826	3,814,206.86	1,080.910000	4,265,270.86	451,064.00	2.72
			Base 966.600826	3,814,206.86	1,080.910000	4,265,270.86	451,064.00	2.72
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		1,574.000	Local 976.450470	1,536,933.04	1,082.800000	1,704,327.20	167,394.16	1.09
			Base 976.450470	1,536,933.04	1,082.800000	1,704,327.20	167,394.16	1.09
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		5,381.000	Local 1,221.573091	6,573,284.80	1,893.630000	10,189,623.03	3,616,338.23	6.50
			Base 1,221.573091	6,573,284.80	1,893.630000	10,189,623.03	3,616,338.23	6.50
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		22,170.000	Local 89.824569	1,991,410.70	123.440000	2,736,664.80	745,254.10	1.75
			Base 89.824569	1,991,410.70	123.440000	2,736,664.80	745,254.10	1.75
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR							
		33,880.000	Local 100.044920	3,389,521.89	88.510000	2,998,718.80	-390,803.09	1.91
			Base 100.044920	3,389,521.89	88.510000	2,998,718.80	-390,803.09	1.91
037833100	APPLE INC COMMON STOCK USD.00001							
		16,530.000	Local 164.360550	2,716,879.89	197.920000	3,271,617.60	554,737.71	2.09
			Base 164.360550	2,716,879.89	197.920000	3,271,617.60	554,737.71	2.09
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
		20,630.000	Local 89.081653	1,837,754.51	85.650000	1,766,959.50	-70,795.01	1.13
			Base 89.081653	1,837,754.51	85.650000	1,766,959.50	-70,795.01	1.13
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		5,210.000	Local 445.374198	2,320,399.57	469.300000	2,445,053.00	124,653.43	1.56
			Base 445.374198	2,320,399.57	469.300000	2,445,053.00	124,653.43	1.56
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		11,430.000	Local 81.002258	925,855.81	84.350000	964,120.50	38,264.69	0.62
			Base 81.002258	925,855.81	84.350000	964,120.50	38,264.69	0.62
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		13,300.000	Local 146.923686	1,954,085.02	136.290000	1,812,657.00	-141,428.02	1.16
			Base 146.923686	1,954,085.02	136.290000	1,812,657.00	-141,428.02	1.16

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		3,180.000	Local 386.533138	1,229,175.38	732.880000	2,330,558.40	1,101,383.02	1.49
			Base 386.533138	1,229,175.38	732.880000	2,330,558.40	1,101,383.02	1.49
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		39,540.000	Local 45.292291	1,790,857.19	50.920000	2,013,376.80	222,519.61	1.28
			Base 45.292291	1,790,857.19	50.920000	2,013,376.80	222,519.61	1.28
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		74,110.000	Local 37.106008	2,749,926.28	42.280000	3,133,370.80	383,444.52	2.00
			Base 37.106008	2,749,926.28	42.280000	3,133,370.80	383,444.52	2.00
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		10,714.000	Local 189.085728	2,025,864.49	264.260000	2,831,281.64	805,417.15	1.81
			Base 189.085728	2,025,864.49	264.260000	2,831,281.64	805,417.15	1.81
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		30,250.000	Local 107.625063	3,255,658.17	139.640000	4,224,110.00	968,451.83	2.70
			Base 107.625063	3,255,658.17	139.640000	4,224,110.00	968,451.83	2.70
278865100	ECOLAB INC COMMON STOCK USD1.0							
		15,600.000	Local 135.948805	2,120,801.36	197.440000	3,080,064.00	959,262.64	1.97
			Base 135.948805	2,120,801.36	197.440000	3,080,064.00	959,262.64	1.97
29444U700	EQUINIX INC REIT USD.001							
		5,960.000	Local 407.283424	2,427,409.21	504.290000	3,005,568.40	578,159.19	1.92
			Base 407.283424	2,427,409.21	504.290000	3,005,568.40	578,159.19	1.92
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		42,650.000	Local 155.181330	6,618,483.73	193.000000	8,231,450.00	1,612,966.27	5.25
			Base 155.181330	6,618,483.73	193.000000	8,231,450.00	1,612,966.27	5.25
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		10,110.000	Local 255.012958	2,578,181.01	268.230000	2,711,805.30	133,624.29	1.73
			Base 255.012958	2,578,181.01	268.230000	2,711,805.30	133,624.29	1.73
400110102	GRUBHUB INC COMMON STOCK USD.0001							
		21,790.000	Local 75.845714	1,652,678.11	77.990000	1,699,402.10	46,723.99	1.08
			Base 75.845714	1,652,678.11	77.990000	1,699,402.10	46,723.99	1.08

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
437076102	HOME DEPOT INC COMMON STOCK USD.05		14,580.000	Local	166.699012	2,430,471.60	207.970000	3,032,202.60	601,731.00	1.93
				Base	166.699012	2,430,471.60	207.970000	3,032,202.60	601,731.00	1.93
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		19,670.000	Local	139.518190	2,744,322.80	174.590000	3,434,185.30	689,862.50	2.19
				Base	139.518190	2,744,322.80	174.590000	3,434,185.30	689,862.50	2.19
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0		19,390.000	Local	132.266976	2,564,656.67	139.280000	2,700,639.20	135,982.53	1.72
				Base	132.266976	2,564,656.67	139.280000	2,700,639.20	135,982.53	1.72
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK		10,097.000	Local	116.791278	1,179,241.53	155.010000	1,565,135.97	385,894.44	1.00
				Base	116.791278	1,179,241.53	155.010000	1,565,135.97	385,894.44	1.00
594918104	MICROSOFT CORP COMMON STOCK USD.00000625		56,250.000	Local	82.158963	4,621,441.68	133.960000	7,535,250.00	2,913,808.32	4.81
				Base	82.158963	4,621,441.68	133.960000	7,535,250.00	2,913,808.32	4.81
67059N108	NUTANIX INC A COMMON STOCK USD.000025		44,430.000	Local	39.287059	1,745,524.03	25.940000	1,152,514.20	-593,009.83	0.74
				Base	39.287059	1,745,524.03	25.940000	1,152,514.20	-593,009.83	0.74
67066G104	NVIDIA CORP COMMON STOCK USD.001		10,500.000	Local	156.926858	1,647,732.01	164.230000	1,724,415.00	76,682.99	1.10
				Base	156.926858	1,647,732.01	164.230000	1,724,415.00	76,682.99	1.10
68389X105	ORACLE CORP COMMON STOCK USD.01		60,520.000	Local	47.404952	2,868,947.68	56.970000	3,447,824.40	578,876.72	2.20
				Base	47.404952	2,868,947.68	56.970000	3,447,824.40	578,876.72	2.20
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001		11,450.000	Local	157.134344	1,799,188.24	203.760000	2,333,052.00	533,863.76	1.49
				Base	157.134344	1,799,188.24	203.760000	2,333,052.00	533,863.76	1.49
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		6,840.000	Local	65.507222	448,069.40	114.460000	782,906.40	334,837.00	0.50
				Base	65.507222	448,069.40	114.460000	782,906.40	334,837.00	0.50

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		13,552.000	Local 164.388904	2,227,798.43	153.860000	2,085,110.72	-142,687.71	1.33
			Base 164.388904	2,227,798.43	153.860000	2,085,110.72	-142,687.71	1.33
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		37,430.000	Local 56.459766	2,113,289.05	76.070000	2,847,300.10	734,011.05	1.82
			Base 56.459766	2,113,289.05	76.070000	2,847,300.10	734,011.05	1.82
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		67,930.000	Local 44.861729	3,047,457.28	40.190000	2,730,106.70	-317,350.58	1.74
			Base 44.861729	3,047,457.28	40.190000	2,730,106.70	-317,350.58	1.74
848637104	SPLUNK INC COMMON STOCK USD.001							
		19,565.000	Local 84.168382	1,646,754.39	125.750000	2,460,298.75	813,544.36	1.57
			Base 84.168382	1,646,754.39	125.750000	2,460,298.75	813,544.36	1.57
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		22,500.000	Local 90.799359	2,042,985.58	114.760000	2,582,100.00	539,114.42	1.65
			Base 90.799359	2,042,985.58	114.760000	2,582,100.00	539,114.42	1.65
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		12,470.000	Local 192.441645	2,399,747.31	293.680000	3,662,189.60	1,262,442.29	2.34
			Base 192.441645	2,399,747.31	293.680000	3,662,189.60	1,262,442.29	2.34
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
		36,190.000	Local 44.293821	1,602,993.40	46.380000	1,678,492.20	75,498.80	1.07
			Base 44.293821	1,602,993.40	46.380000	1,678,492.20	75,498.80	1.07
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		25,650.000	Local 111.320235	2,855,364.04	103.270000	2,648,875.50	-206,488.54	1.69
			Base 111.320235	2,855,364.04	103.270000	2,648,875.50	-206,488.54	1.69
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		19,850.000	Local 213.931929	4,246,548.80	244.010000	4,843,598.50	597,049.70	3.09
			Base 213.931929	4,246,548.80	244.010000	4,843,598.50	597,049.70	3.09
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		39,920.000	Local 113.020399	4,511,774.34	173.550000	6,928,116.00	2,416,341.66	4.42
			Base 113.020399	4,511,774.34	173.550000	6,928,116.00	2,416,341.66	4.42

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
928563402	VMWARE INC CLASS A COMMON STOCK USD.01							
		11,320.000	Local 108.236358	1,225,235.57	167.210000	1,892,817.20	667,581.63	1.21
			Base 108.236358	1,225,235.57	167.210000	1,892,817.20	667,581.63	1.21
98978V103	ZOETIS INC COMMON STOCK USD.01							
		33,860.000	Local 70.719947	2,394,577.42	113.490000	3,842,771.40	1,448,193.98	2.45
			Base 70.719947	2,394,577.42	113.490000	3,842,771.40	1,448,193.98	2.45
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
		41,169.000	Local 50.614639	2,083,754.06	63.720000	2,623,288.68	539,534.62	1.67
			Base 50.614639	2,083,754.06	63.720000	2,623,288.68	539,534.62	1.67
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		13,380.000	Local 160.981162	2,153,927.95	200.800000	2,686,704.00	532,776.05	1.71
			Base 160.981162	2,153,927.95	200.800000	2,686,704.00	532,776.05	1.71
US DOLLAR Total		1,144,398.000	Local	123,064,191.66		152,246,825.75	29,182,634.09	97.14
			Base	123,064,191.66		152,246,825.75	29,182,634.09	97.14
EQUITY Total		1,144,398.000	Base	123,064,191.66		152,246,825.75	29,182,634.09	97.14

Holdings

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



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		5,619,453.010	Base	127,539,246.67		156,721,880.76	29,182,634.09	100.00

Holdings

As of: June 28, 2019



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

View Date: July 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.166968	31 Dec 2030		
		2,299,833.000	Local	100.000000				3.82
			Base	100.000000				3.82
				2,299,833.00	100.000000	2,299,833.00	0.00	
				2,299,833.00		2,299,833.00	0.00	3.82

US DOLLAR Total								
		2,299,833.000	Local			2,299,833.00	0.00	3.82
			Base			2,299,833.00	0.00	3.82

CASH EQUIVALENT Total

		2,299,833.000	Base			2,299,833.00	0.00	3.82
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EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5							
		18,764.000	Local	37.919149				1.91
			Base	37.919149				1.91
				711,514.92	61.410000	1,152,297.24	440,782.32	
				711,514.92	61.410000	1,152,297.24	440,782.32	1.91

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		21,720.000	Local	28.167118				1.26
			Base	28.167118				1.26
				611,789.80	34.950000	759,114.00	147,324.20	
				611,789.80	34.950000	759,114.00	147,324.20	1.26

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		18,490.000	Local	56.351340				1.73
			Base	56.351340				1.73
				1,041,936.27	56.270000	1,040,432.30	-1,503.97	
				1,041,936.27	56.270000	1,040,432.30	-1,503.97	1.73

00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001							
		56,720.000	Local	8.660276				0.46
			Base	8.660276				0.46
				491,210.85	4.840000	274,524.80	-216,686.05	
				491,210.85	4.840000	274,524.80	-216,686.05	0.46

023111206	AMARIN CORP PLC ADR ADR GBP.1							
		121,783.000	Local	6.998190				3.92
			Base	6.998190				3.92
				852,260.52	19.390000	2,361,372.37	1,509,111.85	
				852,260.52	19.390000	2,361,372.37	1,509,111.85	3.92

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06417N103	BANK OZK COMMON STOCK		20,900.000	26.844862	561,057.61	30.090000	628,881.00	67,823.39	1.05
		Local		26.844862	561,057.61	30.090000	628,881.00	67,823.39	1.05
092113109	BLACK HILLS CORP COMMON STOCK USD1.0		15,070.000	57.724452	869,907.49	78.170000	1,178,021.90	308,114.41	1.96
		Local		57.724452	869,907.49	78.170000	1,178,021.90	308,114.41	1.96
105368203	BRANDYWINE REALTY TRUST REIT USD.01		40,600.000	15.756389	639,709.41	14.320000	581,392.00	-58,317.41	0.97
		Local		15.756389	639,709.41	14.320000	581,392.00	-58,317.41	0.97
12739A100	CADENCE BANCORP COMMON STOCK		35,699.000	24.302990	867,592.45	20.800000	742,539.20	-125,053.25	1.23
		Local		24.302990	867,592.45	20.800000	742,539.20	-125,053.25	1.23
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01		53,110.000	10.448064	554,896.69	10.020000	532,162.20	-22,734.49	0.88
		Local		10.448064	554,896.69	10.020000	532,162.20	-22,734.49	0.88
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01		26,407.000	26.479905	699,254.85	22.920000	605,248.44	-94,006.41	1.01
		Local		26.479905	699,254.85	22.920000	605,248.44	-94,006.41	1.01
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01		38,690.000	17.012142	658,199.77	17.850000	690,616.50	32,416.73	1.15
		Local		17.012142	658,199.77	17.850000	690,616.50	32,416.73	1.15
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001		21,526.000	25.268126	543,921.68	26.570000	571,945.82	28,024.14	0.95
		Local		25.268126	543,921.68	26.570000	571,945.82	28,024.14	0.95
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001		12,700.000	67.877161	862,039.95	45.820000	581,914.00	-280,125.95	0.97
		Local		67.877161	862,039.95	45.820000	581,914.00	-280,125.95	0.97
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333		9,300.000	85.252947	792,852.41	58.870000	547,491.00	-245,361.41	0.91
		Local		85.252947	792,852.41	58.870000	547,491.00	-245,361.41	0.91

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268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001	52,450.000	Local	15.539608	815,052.44	3.990000	209,275.50	-605,776.94	0.35
			Base	15.539608	815,052.44	3.990000	209,275.50	-605,776.94	0.35
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	20,570.000	Local	40.224966	827,427.55	33.870000	696,705.90	-130,721.65	1.16
			Base	40.224966	827,427.55	33.870000	696,705.90	-130,721.65	1.16
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	12,108.000	Local	50.104929	606,670.48	63.360000	767,162.88	160,492.40	1.27
			Base	50.104929	606,670.48	63.360000	767,162.88	160,492.40	1.27
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01	10,420.000	Local	74.893987	780,395.34	63.840000	665,212.80	-115,182.54	1.11
			Base	74.893987	780,395.34	63.840000	665,212.80	-115,182.54	1.11
30040P103	EVERTEC INC COMMON STOCK USD.01	18,791.000	Local	18.867262	354,534.72	32.700000	614,465.70	259,930.98	1.02
			Base	18.867262	354,534.72	32.700000	614,465.70	259,930.98	1.02
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK	21,141.000	Local	40.710909	860,669.32	39.610000	837,395.01	-23,274.31	1.39
			Base	40.710909	860,669.32	39.610000	837,395.01	-23,274.31	1.39
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001	36,611.000	Local	14.258457	522,016.37	17.780000	650,943.58	128,927.21	1.08
			Base	14.258457	522,016.37	17.780000	650,943.58	128,927.21	1.08
361448103	GATX CORP COMMON STOCK USD.625	8,348.000	Local	63.983216	534,131.89	79.290000	661,912.92	127,781.03	1.10
			Base	63.983216	534,131.89	79.290000	661,912.92	127,781.03	1.10
389375106	GRAY TELEVISION INC COMMON STOCK	53,163.000	Local	12.796740	680,313.10	16.390000	871,341.57	191,028.47	1.45
			Base	12.796740	680,313.10	16.390000	871,341.57	191,028.47	1.45
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	24,120.000	Local	37.090130	894,613.94	35.720000	861,566.40	-33,047.54	1.43
			Base	37.090130	894,613.94	35.720000	861,566.40	-33,047.54	1.43

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42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001		12,120.000	Local 52.329418	634,232.55	65.400000	792,648.00	158,415.45	1.32
				Base 52.329418	634,232.55	65.400000	792,648.00	158,415.45	1.32
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001		8,562.000	Local 57.101025	488,898.98	72.800000	623,313.60	134,414.62	1.04
				Base 57.101025	488,898.98	72.800000	623,313.60	134,414.62	1.04
458334109	INTER PARFUMS INC COMMON STOCK USD.001		5,671.000	Local 41.086385	233,000.89	66.490000	377,064.79	144,063.90	0.63
				Base 41.086385	233,000.89	66.490000	377,064.79	144,063.90	0.63
465741106	ITRON INC COMMON STOCK		17,710.000	Local 56.518619	1,000,944.75	62.570000	1,108,114.70	107,169.95	1.84
				Base 56.518619	1,000,944.75	62.570000	1,108,114.70	107,169.95	1.84
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01		5,682.000	Local 40.977376	232,833.45	91.480000	519,789.36	286,955.91	0.86
				Base 40.977376	232,833.45	91.480000	519,789.36	286,955.91	0.86
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01		6,155.000	Local 95.562333	588,186.16	107.990000	664,678.45	76,492.29	1.10
				Base 95.562333	588,186.16	107.990000	664,678.45	76,492.29	1.10
528872302	LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001		58,234.000	Local 12.255280	713,673.98	6.290000	366,291.86	-347,382.12	0.61
				Base 12.255280	713,673.98	6.290000	366,291.86	-347,382.12	0.61
529043101	LEXINGTON REALTY TRUST REIT USD.0001		89,642.000	Local 9.442663	846,459.16	9.410000	843,531.22	-2,927.94	1.40
				Base 9.442663	846,459.16	9.410000	843,531.22	-2,927.94	1.40
53115L104	LIBERTY OILFIELD SERVICES A COMMON STOCK		44,520.000	Local 18.966280	844,378.80	16.180000	720,333.60	-124,045.20	1.20
				Base 18.966280	844,378.80	16.180000	720,333.60	-124,045.20	1.20
536797103	LITHIA MOTORS INC CL A COMMON STOCK		7,520.000	Local 80.593271	606,061.40	118.780000	893,225.60	287,164.20	1.48
				Base 80.593271	606,061.40	118.780000	893,225.60	287,164.20	1.48

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55345K103	MRC GLOBAL INC COMMON STOCK USD.01		42,100.000	Local 17.379599	731,681.13	17.120000	720,752.00	-10,929.13	1.20
				Base 17.379599	731,681.13	17.120000	720,752.00	-10,929.13	1.20
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01		11,211.000	Local 38.054186	426,625.48	41.120000	460,996.32	34,370.84	0.77
				Base 38.054186	426,625.48	41.120000	460,996.32	34,370.84	0.77
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01		30,988.000	Local 17.408942	539,468.28	18.150000	562,432.20	22,963.92	0.93
				Base 17.408942	539,468.28	18.150000	562,432.20	22,963.92	0.93
610236101	MONRO INC COMMON STOCK USD.01		7,853.000	Local 58.434201	458,883.78	85.300000	669,860.90	210,977.12	1.11
				Base 58.434201	458,883.78	85.300000	669,860.90	210,977.12	1.11
626755102	MURPHY USA INC COMMON STOCK		11,694.000	Local 67.502761	789,377.29	84.030000	982,646.82	193,269.53	1.63
				Base 67.502761	789,377.29	84.030000	982,646.82	193,269.53	1.63
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK		13,213.000	Local 44.390778	586,535.35	48.250000	637,527.25	50,991.90	1.06
				Base 44.390778	586,535.35	48.250000	637,527.25	50,991.90	1.06
65487K100	NLIGHT INC COMMON STOCK		32,580.000	Local 22.886301	745,635.68	19.200000	625,536.00	-120,099.68	1.04
				Base 22.886301	745,635.68	19.200000	625,536.00	-120,099.68	1.04
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		22,112.000	Local 26.681444	589,980.10	33.810000	747,606.72	157,626.62	1.24
				Base 26.681444	589,980.10	33.810000	747,606.72	157,626.62	1.24
68555P100	ORBCOMM INC COMMON STOCK USD.001		85,680.000	Local 9.739182	834,453.11	7.250000	621,180.00	-213,273.11	1.03
				Base 9.739182	834,453.11	7.250000	621,180.00	-213,273.11	1.03
68621T102	ORIGIN BANCORP INC COMMON STOCK		4,710.000	Local 35.943391	169,293.37	33.000000	155,430.00	-13,863.37	0.26
				Base 35.943391	169,293.37	33.000000	155,430.00	-13,863.37	0.26

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69007J106	OUTFRONT MEDIA INC REIT USD.01		19,990.000	Local 18.512893	370,072.74	25.790000	515,542.10	145,469.36	0.86
				Base 18.512893	370,072.74	25.790000	515,542.10	145,469.36	0.86
69349H107	PNM RESOURCES INC COMMON STOCK		9,969.000	Local 37.745080	376,280.70	50.910000	507,521.79	131,241.09	0.84
				Base 37.745080	376,280.70	50.910000	507,521.79	131,241.09	0.84
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001		13,350.000	Local 15.000000	200,250.00	24.040000	320,934.00	120,684.00	0.53
				Base 15.000000	200,250.00	24.040000	320,934.00	120,684.00	0.53
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001		82,029.000	Local 7.328927	601,184.53	6.320000	518,423.28	-82,761.25	0.86
				Base 7.328927	601,184.53	6.320000	518,423.28	-82,761.25	0.86
737630103	POTLATCHDELTIC CORP REIT USD1.0		16,560.000	Local 36.856068	610,336.48	38.980000	645,508.80	35,172.32	1.07
				Base 36.856068	610,336.48	38.980000	645,508.80	35,172.32	1.07
74267C106	PROASSURANCE CORP COMMON STOCK USD.01		19,606.000	Local 47.730465	935,803.49	36.110000	707,972.66	-227,830.83	1.18
				Base 47.730465	935,803.49	36.110000	707,972.66	-227,830.83	1.18
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001		6,671.000	Local 38.154921	254,531.48	76.360000	509,397.56	254,866.08	0.85
				Base 38.154921	254,531.48	76.360000	509,397.56	254,866.08	0.85
74874Q100	QUINSTREET INC COMMON STOCK USD.001		46,770.000	Local 13.889518	649,612.77	15.850000	741,304.50	91,691.73	1.23
				Base 13.889518	649,612.77	15.850000	741,304.50	91,691.73	1.23
750236101	RADIAN GROUP INC COMMON STOCK USD.001		17,173.000	Local 17.733073	304,530.07	22.850000	392,403.05	87,872.98	0.65
				Base 17.733073	304,530.07	22.850000	392,403.05	87,872.98	0.65
753422104	RAPID7 INC COMMON STOCK USD.01		10,560.000	Local 24.894805	262,889.14	57.840000	610,790.40	347,901.26	1.02
				Base 24.894805	262,889.14	57.840000	610,790.40	347,901.26	1.02

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76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001							
		3,763.000	Local 41.001985	154,290.47	114.920000	432,443.96	278,153.49	0.72
			Base 41.001985	154,290.47	114.920000	432,443.96	278,153.49	0.72
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		20,818.000	Local 39.874392	830,105.09	36.520000	760,273.36	-69,831.73	1.26
			Base 39.874392	830,105.09	36.520000	760,273.36	-69,831.73	1.26
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		4,750.000	Local 101.520884	482,224.20	136.560000	648,660.00	166,435.80	1.08
			Base 101.520884	482,224.20	136.560000	648,660.00	166,435.80	1.08
816850101	SEMTECH CORP COMMON STOCK USD.01							
		8,846.000	Local 36.949868	326,858.53	48.050000	425,050.30	98,191.77	0.71
			Base 36.949868	326,858.53	48.050000	425,050.30	98,191.77	0.71
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		20,102.000	Local 33.189973	667,184.83	46.780000	940,371.56	273,186.73	1.56
			Base 33.189973	667,184.83	46.780000	940,371.56	273,186.73	1.56
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		26,200.000	Local 27.254813	714,076.11	30.600000	801,720.00	87,643.89	1.33
			Base 27.254813	714,076.11	30.600000	801,720.00	87,643.89	1.33
830879102	SKYWEST INC COMMON STOCK							
		18,070.000	Local 50.628102	914,849.81	60.670000	1,096,306.90	181,457.09	1.82
			Base 50.628102	914,849.81	60.670000	1,096,306.90	181,457.09	1.82
83191H107	SMART SAND INC COMMON STOCK USD.001							
		114,729.000	Local 8.606389	987,402.45	2.440000	279,938.76	-707,463.69	0.47
			Base 8.606389	987,402.45	2.440000	279,938.76	-707,463.69	0.47
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		45,590.000	Local 20.814811	948,947.25	18.890000	861,195.10	-87,752.15	1.43
			Base 20.814811	948,947.25	18.890000	861,195.10	-87,752.15	1.43
862121100	STORE CAPITAL CORP REIT USD.01							
		13,190.000	Local 23.651563	311,964.11	33.190000	437,776.10	125,811.99	0.73
			Base 23.651563	311,964.11	33.190000	437,776.10	125,811.99	0.73

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866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	86,083.000	Local		13.989117	1,204,225.13	11.470000	987,372.01	-216,853.12	1.64
		Base		13.989117	1,204,225.13	11.470000	987,372.01	-216,853.12	1.64
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	15,747.000	Local		45.046214	709,342.73	51.090000	804,514.23	95,171.50	1.34
		Base		45.046214	709,342.73	51.090000	804,514.23	95,171.50	1.34
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	32,776.000	Local		24.480534	802,373.99	21.340000	699,439.84	-102,934.15	1.16
		Base		24.480534	802,373.99	21.340000	699,439.84	-102,934.15	1.16
90171V204	TWIN RIVER WORLDWIDE HOLDING COMMON STOCK								
	15,750.000	Local		30.774266	484,694.69	29.750000	468,562.50	-16,132.19	0.78
		Base		30.774266	484,694.69	29.750000	468,562.50	-16,132.19	0.78
90214J101	2U INC COMMON STOCK USD.001								
	14,949.000	Local		47.511498	710,249.39	37.640000	562,680.36	-147,569.03	0.94
		Base		47.511498	710,249.39	37.640000	562,680.36	-147,569.03	0.94
90333L201	US CONCRETE INC COMMON STOCK USD.001								
	12,120.000	Local		52.543577	636,828.15	49.690000	602,242.80	-34,585.35	1.00
		Base		52.543577	636,828.15	49.690000	602,242.80	-34,585.35	1.00
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
	37,970.000	Local		17.603946	668,421.83	12.790000	485,636.30	-182,785.53	0.81
		Base		17.603946	668,421.83	12.790000	485,636.30	-182,785.53	0.81
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
	16,821.000	Local		36.733362	617,891.89	59.200000	995,803.20	377,911.31	1.65
		Base		36.733362	617,891.89	59.200000	995,803.20	377,911.31	1.65
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	21,171.000	Local		33.216637	703,229.42	34.930000	739,503.03	36,273.61	1.23
		Base		33.216637	703,229.42	34.930000	739,503.03	36,273.61	1.23
950810101	WESBANCO INC COMMON STOCK USD2.0833								
	11,340.000	Local		36.658380	415,706.03	38.550000	437,157.00	21,450.97	0.73
		Base		36.658380	415,706.03	38.550000	437,157.00	21,450.97	0.73

& 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: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK		8,080.000	Local	71.126947	574,705.73	73.160000	591,132.80	16,427.07	0.98
				Base	71.126947	574,705.73	73.160000	591,132.80	16,427.07	0.98
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01		17,627.000	Local	39.596697	697,970.97	42.080000	741,744.16	43,773.19	1.23
				Base	39.596697	697,970.97	42.080000	741,744.16	43,773.19	1.23
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015		11,770.000	Local	37.674850	443,432.99	46.990000	553,072.30	109,639.31	0.92
				Base	37.674850	443,432.99	46.990000	553,072.30	109,639.31	0.92
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.001		52,026.000	Local	15.315148	796,785.91	13.790000	717,438.54	-79,347.37	1.19
				Base	15.315148	796,785.91	13.790000	717,438.54	-79,347.37	1.19
G73268107	QUOTIENT LTD COMMON STOCK		108,613.000	Local	5.944001	645,595.81	9.350000	1,015,531.55	369,935.74	1.69
				Base	5.944001	645,595.81	9.350000	1,015,531.55	369,935.74	1.69
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01		39,916.000	Local	16.453177	656,745.01	10.080000	402,353.28	-254,391.73	0.67
				Base	16.453177	656,745.01	10.080000	402,353.28	-254,391.73	0.67
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01		24,674.000	Local	27.224440	671,735.84	32.760000	808,320.24	136,584.40	1.34
				Base	27.224440	671,735.84	32.760000	808,320.24	136,584.40	1.34
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK		136,500.000	Local	12.394779	1,691,887.39	5.290000	722,085.00	-969,802.39	1.20
				Base	12.394779	1,691,887.39	5.290000	722,085.00	-969,802.39	1.20
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0		52,900.000	Local	24.415364	1,291,572.74	15.770000	834,233.00	-457,339.74	1.39
				Base	24.415364	1,291,572.74	15.770000	834,233.00	-457,339.74	1.39
P73684113	ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001		24,130.000	Local	15.253437	368,065.44	15.500000	374,015.00	5,949.56	0.62
				Base	15.253437	368,065.44	15.500000	374,015.00	5,949.56	0.62

& 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: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		2,546,857.000	Local	55,389,428.84		57,873,265.74	2,483,836.90	96.18
			Base	55,389,428.84		57,873,265.74	2,483,836.90	96.18
EQUITY Total								
		2,546,857.000	Base	55,389,428.84		57,873,265.74	2,483,836.90	96.18

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

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		4,846,690.000	Base	57,689,261.84		60,173,098.74	2,483,836.90	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,840.91	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,840.91	4,840.91	3	0.00
		4,840.91	4,840.91	3	0.00
COMMON STOCK					
26	CUSIP # 00508Y102 ACUITY BRANDS	3,585.66	3,690.81	2	0.00
50	CUSIP # 018522300 ALLETE INC	4,160.50	3,886.02	3	0.00
129	CUSIP # 03852U106 ARAMARK	4,651.74	4,738.63	3	0.00
109	CUSIP # 04316A108 ARTISAN PARTNERS ASSET MGMT INC	2,999.68	3,293.02	2	0.00
70	CUSIP # 044186104 ASHLAND GLOBAL HOLDINGS INC	5,597.90	5,645.82	3	0.00
81	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	5,363.01	4,153.46	3	0.00
66	CUSIP # 117043109 BRUNSWICK CORP	3,028.74	4,018.78	2	0.00
346	CUSIP # 13123X102 CALLON PETROLEUM COMPANY	2,280.14	3,294.12	1	0.00
40	CUSIP # 133131102 CAMDEN PROPERTY TRUST	4,175.60	3,771.82	3	32.00
31	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	4,398.90	3,906.59	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
160	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	4,219.20	4,499.95	3	44.00
75	CUSIP # 23283R100 CYRUSONE INC	4,329.00	4,029.52	3	34.50
83	CUSIP # 24906P109 DENTSPLY SIRONA INC	4,843.88	4,066.94	3	7.26
58	CUSIP # 29275Y102 ENERSYS	3,973.00	4,316.54	2	0.00
38	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	3,365.66	3,867.87	2	0.00
85	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,564.50	4,565.51	3	0.00
34	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	4,362.20	4,200.29	3	0.00
137	CUSIP # 421946104 HEALTHCARE REALTY TRUST INC	4,290.84	4,104.31	3	0.00
67	CUSIP # 428291108 HEXCEL CORP	5,418.96	4,625.49	3	0.00
41	CUSIP # 431475102 HILL ROM HOLDINGS INC	4,289.42	3,883.66	3	0.00
82	CUSIP # 45073V108 ITT INC	5,369.36	4,803.11	3	12.94
60	CUSIP # 450828108 IBERIABANK CORP	4,551.00	4,859.11	3	25.80
47	CUSIP # 45688C107 INGEVITY CORP	4,942.99	4,313.37	3	0.00
137	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	3,094.83	3,102.72	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 537008104 LITTELFUSE INC	2,299.83	2,614.24	1	0.00
31	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	1,655.71	1,564.99	1	0.00
16	CUSIP # 55825T103 MADISON QUARE GARDEN CO-A	4,479.04	4,638.83	3	0.00
110	CUSIP # 574599106 MASCO CORPORATION	4,316.40	3,540.02	3	0.00
65	CUSIP # 589433101 MEREDITH CORP	3,578.90	3,627.28	2	0.00
34	CUSIP # 693656100 PVH CORP	3,217.76	4,665.65	2	0.00
135	CUSIP # 701877102 PARSLEY ENERGY INC	2,566.35	3,322.30	2	0.00
80	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	4,598.40	5,017.88	3	0.00
151	CUSIP # 76169B102 REXNORD CORP	4,563.22	4,314.53	3	0.00
281	CUSIP # 78442P106 SLM CORPORATION	2,731.32	3,140.31	2	0.00
80	CUSIP # 89469A104 TREEHOUSE FOODS INC	4,328.00	4,280.59	3	0.00
59	CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION	4,316.44	4,525.93	3	0.00
75	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	4,022.25	4,197.73	2	0.00
		148,530.33	149,087.74	91	156.50
FOREIGN STOCK					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
184	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	4,392.08	3,492.62	3	0.00
31	CUSIP # G8473T100 STERIS PLC	4,615.28	3,648.39	3	0.00
		9,007.36	7,141.01	6	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
BRAZIL REAL						
BRAZIL						
PAYABLE FOR INVESTMENTS PURCHASED		-6,327,573.81	0.00	-6,327,573.81		0.00
		-1,638,859.04	0.00	-1,650,965.73	-0.60	-12,106.69
NON-BASE CURRENCY		16.72	0.00	16.72		0.00
		4.36	0.00	4.36	0.00	0.00
FFX CONTRACTS RECEIVABLE		1,849,295.72	0.00	1,849,295.72		0.00
		483,666.94	0.00	482,510.98	0.18	-1,155.96
RECEIVABLE FOR INVESTMENTS SOLD		3,754,537.22	0.00	3,754,537.22		0.00
		971,507.70	0.00	979,619.12	0.36	8,111.42
SUBTOTAL BRAZIL REAL		-723,724.15	0.00	-723,724.15		0.00
		-183,680.04	0.00	-188,831.27	-0.06	-5,151.23
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL		-723,724.15	0.00	-723,724.15		0.00
		-183,680.04	0.00	-188,831.27	-0.06	-5,151.23
HONG KONG DOLLAR						
HONG KONG						
NON-BASE CURRENCY		799,069.78	0.00	799,069.78		0.00
		102,283.58	0.00	102,280.93	0.04	-2.65
PAYABLE FOR INVESTMENTS PURCHASED		-10,688,231.90	0.00	-10,688,231.90		0.00
		-1,367,988.62	0.00	-1,368,093.68	-0.50	-105.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE		10,688,231.90	0.00	10,688,231.90		0.00
		1,367,953.60	0.00	1,368,093.68	0.50	140.08
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-799,069.56	0.00	-799,069.56		0.00
		-102,263.30	0.00	-102,281.71	-0.04	-18.41
SUBTOTAL HONG KONG DOLLAR		0.22	0.00	0.22		0.00
		-14.74	0.00	-0.78	-0.00	13.96
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR		0.22	0.00	0.22		0.00
		-14.74	0.00	-0.78	-0.00	13.96
HUNGARIAN FORINT						
HUNGARY						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-17,203,191.00	0.00	-17,203,191.00		0.00
		-60,393.97	0.00	-60,695.51	-0.02	-301.54
NON-BASE CURRENCY		17,203,192.95	0.00	17,203,192.95		0.00
		60,392.33	0.00	60,695.51	0.02	303.18
SUBTOTAL HUNGARIAN FORINT		1.95	0.00	1.95		0.00
		-1.64	0.00	0.00	0.00	1.64
TOTAL CASH & CASH EQUIVALENTS HUNGARIAN FORINT		1.95	0.00	1.95		0.00
		-1.64	0.00	0.00	0.00	1.64
INDIAN RUPEE						
INDIA						
RECEIVABLE FOR INVESTMENTS SOLD		601,240,876.87	0.00	601,240,876.87		0.00
		8,704,490.05	0.00	8,710,164.56	3.19	5,674.51

Shares/Par Security ID Description Link Ref	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		171,809,015.53	0.00	171,809,015.53		0.00
		2,488,993.77	0.00	2,488,993.77	0.91	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-171,809,015.53	0.00	-171,809,015.53		0.00
		-2,487,372.24	0.00	-2,488,993.77	-0.91	-1,621.53
SUBTOTAL INDIAN RUPEE		601,240,876.87	0.00	601,240,876.87		0.00
		8,706,111.58	0.00	8,710,164.56	3.19	4,052.98
TOTAL CASH & CASH EQUIVALENTS INDIAN RUPEE		601,240,876.87	0.00	601,240,876.87		0.00
		8,706,111.58	0.00	8,710,164.56	3.19	4,052.98
MALAYSIAN RINGGIT						
MALAYSIA						
RECEIVABLE FOR INVESTMENTS SOLD		7,035,126.94	0.00	7,035,126.94		0.00
		1,699,619.45	0.00	1,702,390.07	0.62	2,770.62
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,308,688.97	0.00	-1,308,688.97		0.00
		-315,689.05	0.00	-316,682.15	-0.12	-993.10
PAYABLE FOR INVESTMENTS PURCHASED		-4,453,015.09	0.00	-4,453,015.09		0.00
		-1,075,667.81	0.00	-1,077,559.61	-0.39	-1,891.80
SUBTOTAL MALAYSIAN RINGGIT		1,273,422.88	0.00	1,273,422.88		0.00
		308,262.59	0.00	308,148.31	0.11	-114.28
TOTAL CASH & CASH EQUIVALENTS MALAYSIAN RINGGIT		1,273,422.88	0.00	1,273,422.88		0.00
		308,262.59	0.00	308,148.31	0.11	-114.28
MEXICAN PESO						
MEXICO						

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-37,836,256.41	0.00	-37,836,256.41		0.00
		-1,971,302.19	0.00	-1,969,443.36	-0.72	1,858.83
RECEIVABLE FOR INVESTMENTS SOLD		37,836,256.41	0.00	37,836,256.41		0.00
		1,971,748.35	0.00	1,969,443.36	0.72	-2,304.99
SUBTOTAL MEXICAN PESO		0.00	0.00	0.00		0.00
		446.16	0.00	0.00	0.00	-446.16
TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO		0.00	0.00	0.00		0.00
		446.16	0.00	0.00	0.00	-446.16
NEW TAIWAN DOLLAR						
TAIWAN						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-42,197,752.00	0.00	-42,197,752.00		0.00
		-1,359,332.28	0.00	-1,358,610.13	-0.50	722.15
NON-BASE CURRENCY		166,030,454.00	0.00	166,030,454.00		0.00
		5,333,497.75	0.00	5,345,560.99	1.96	12,063.24
RECEIVABLE FOR INVESTMENTS SOLD		42,197,752.00	0.00	42,197,752.00		0.00
		1,357,604.81	0.00	1,358,610.13	0.50	1,005.32
PAYABLE FOR INVESTMENTS PURCHASED		-138,111,770.00	0.00	-138,111,770.00		0.00
		-4,443,393.18	0.00	-4,446,683.56	-1.63	-3,290.38
SUBTOTAL NEW TAIWAN DOLLAR		27,918,684.00	0.00	27,918,684.00		0.00
		888,377.10	0.00	898,877.43	0.33	10,500.33
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR		27,918,684.00	0.00	27,918,684.00		0.00
		888,377.10	0.00	898,877.43	0.33	10,500.33

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
POLISH ZLOTY						
POLAND						
PAYABLE FOR INVESTMENTS PURCHASED		-5,208,104.73	0.00	-5,208,104.73		0.00
		-1,393,310.88	0.00	-1,396,574.27	-0.51	-3,263.39
FFX CONTRACTS RECEIVABLE		5,208,104.73	0.00	5,208,104.73		0.00
		1,393,225.57	0.00	1,396,574.27	0.51	3,348.70
DIVIDENDS RECEIVABLE RECLAIM		0.00	8,124.50	0.00		0.00
		0.00	2,178.62	0.00	0.00	0.00
SUBTOTAL POLISH ZLOTY		0.00	8,124.50	0.00		0.00
		-85.31	2,178.62	0.00	0.00	85.31
TOTAL CASH & CASH EQUIVALENTS POLISH ZLOTY		0.00	8,124.50	0.00		0.00
		-85.31	2,178.62	0.00	0.00	85.31
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		2,742,443.91	0.00	2,742,443.91		0.00
		188,102.67	0.00	194,482.33	0.07	6,379.66
SOUTH KOREAN WON						
SOUTH KOREA						
RECEIVABLE FOR INVESTMENTS SOLD		913,889,390.00	0.00	913,889,390.00		0.00
		789,060.32	0.00	791,485.79	0.29	2,425.47
FFX CONTRACTS RECEIVABLE		1,270,215,176.00	0.00	1,270,215,176.00		0.00
		1,099,805.77	0.00	1,100,086.37	0.40	280.60

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-913,889,390.00	0.00	-913,889,390.00		0.00
			-791,283.91	0.00	-791,485.79	-0.29	-201.88
	PAYABLE FOR INVESTMENTS PURCHASED		-1,270,215,176.00	0.00	-1,270,215,176.00		0.00
			-1,096,715.22	0.00	-1,100,086.37	-0.40	-3,371.15
SUBTOTAL SOUTH KOREAN WON			0.00	0.00	0.00		0.00
			866.96	0.00	0.00	-0.00	-866.96
TOTAL CASH & CASH EQUIVALENTS SOUTH KOREAN WON			0.00	0.00	0.00		0.00
			866.96	0.00	0.00	-0.00	-866.96
THAILAND BAHT							
THAILAND							
	FFX CONTRACTS RECEIVABLE		33,849,953.95	0.00	33,849,953.95		0.00
			1,103,332.13	0.00	1,103,772.87	0.40	440.74
	PAYABLE FOR INVESTMENTS PURCHASED		-33,849,953.95	0.00	-33,849,953.95		0.00
			-1,100,096.02	0.00	-1,103,772.87	-0.40	-3,676.85
SUBTOTAL THAILAND BAHT			0.00	0.00	0.00		0.00
			3,236.11	0.00	0.00	0.00	-3,236.11
TOTAL CASH & CASH EQUIVALENTS THAILAND BAHT			0.00	0.00	0.00		0.00
			3,236.11	0.00	0.00	0.00	-3,236.11
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,961.40	0.00	-4,961.40		0.00
			-4,961.40	0.00	-4,961.40	0.00	0.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD		2,505,292.95	0.00	2,505,292.95		0.00
		2,505,292.95	0.00	2,505,292.95	0.92	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-98,837.77	0.00	-98,837.77		0.00
		-98,837.77	0.00	-98,837.77	-0.04	0.00
CASH		-6,844,934.45	0.00	-6,844,934.45		0.00
		-6,844,934.45	0.00	-6,844,934.45	-2.51	0.00
PAYABLE FOR CUSTODIAN FEES		-19,767.54	0.00	-19,767.54		0.00
		-19,767.54	0.00	-19,767.54	-0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-5,447,984.01	0.00	-5,447,984.01		0.00
		-5,447,984.01	0.00	-5,447,984.01	-2.00	0.00
PAYABLE FOR TRUSTEE FEES		-11,251.42	0.00	-11,251.42		0.00
		-11,251.42	0.00	-11,251.42	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-4,941,236.46	0.00	-4,941,236.46		0.00
		-4,941,236.46	0.00	-4,941,236.46	-1.81	0.00
FFX CONTRACTS RECEIVABLE		4,600,264.70	0.00	4,600,264.70		0.00
		4,600,264.70	0.00	4,600,264.70	1.69	0.00
4,445,540.960 BLACKROCK FEDERAL FUND 30	100.0000	4,445,540.96	7,972.35	4,445,540.96		0.00
99VVBJNY8 0.110%	100.0000	4,445,540.96	7,972.35	4,445,540.96	1.63	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		-5,817,874.44	7,972.35	-5,817,874.44		0.00
		-5,817,874.44	7,972.35	-5,817,874.44	-2.13	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		-5,817,874.44	7,972.35	-5,817,874.44		0.00
		-5,817,874.44	7,972.35	-5,817,874.44	-2.13	0.00
TOTAL CASH & CASH EQUIVALENTS						
		4,093,747.00	10,150.97	4,104,966.14	1.51	11,219.14
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
62,800.000 TELEFONICA BRASIL SA	50.0900	3,155,970.91	0.00	3,145,652.00		-10,318.91
LBB3ZCNF3	13.0693	818,188.89	0.00	820,751.18	0.30	2,562.29
U.S. DOLLAR						
BRAZIL						
89,400.000 PETROLEO BRASILEIRO SA	14.2000	1,085,983.12	4,753.78	1,269,480.00		183,496.88
71654V101 ADR	14.2000	1,085,983.12	4,753.78	1,269,480.00	0.47	183,496.88
TOTAL PREFERRED SECURITIES						
		1,904,172.01	4,753.78	2,090,231.18	0.77	186,059.17
EQUITY						
BRAZIL REAL						
BRAZIL						
172,500.000 BANCO DO BRASIL SA	53.7800	7,695,735.11	16,473.39	9,277,050.00		1,581,314.89
LB2328592	14.0321	2,115,721.08	4,298.17	2,420,531.48	0.89	304,810.40
303,500.000 CIA SIDERURGICA NACIONAL SA	16.6000	3,382,212.36	0.00	5,038,100.00		1,655,887.64
LBB019KX7	4.3312	918,217.36	0.00	1,314,521.28	0.48	396,303.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.000 LOJAS RENNER SA LBB0CGYD8	0.0000 0.0000	0.00 0.00	2,349.30 582.89	0.00 0.00		0.00 0.00
59,000.000 EQUATORIAL ENERGIA SA LBB128R92	92.3700 24.1008	5,162,976.36 1,408,278.26	58,520.00 15,226.50	5,449,830.00 1,421,948.26	0.52	286,853.64 13,670.00
532,800.000 JBS SA LBB1V74X4	21.0600 5.4949	6,189,065.45 1,601,929.00	0.00 0.00	11,220,768.00 2,927,678.76	1.07	5,031,702.55 1,325,749.76
201,400.000 MRV ENGENHARIA E PARTICIPACOES LBB235JN3	19.6500 5.1270	3,005,254.10 888,923.80	0.00 0.00	3,957,510.00 1,032,577.98	0.38	952,255.90 143,654.18
248,200.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	45.8500 11.9630	9,489,373.92 2,658,310.31	0.00 0.00	11,379,970.00 2,969,217.12	1.09	1,890,596.08 310,906.81
316,300.000 AMBEV SA LBBG7ZWY3	17.8800 4.6652	5,855,023.20 1,466,169.32	0.00 0.00	5,655,444.00 1,475,596.26	0.54	-199,579.20 9,426.94
86,300.000 IRB BRASIL RESSEGUROS S/A LBBYZ6D51	99.5300 25.9690	7,835,957.22 2,103,164.89	0.00 0.00	8,589,439.00 2,241,122.72	0.82	753,481.78 137,957.83
SUBTOTAL BRAZIL		48,615,597.72	77,342.69	60,568,111.00		11,952,513.28
		13,160,714.02	20,107.56	15,803,193.86	5.79	2,642,479.84
TOTAL EQUITY BRAZIL REAL		48,615,597.72	77,342.69	60,568,111.00		11,952,513.28
		13,160,714.02	20,107.56	15,803,193.86	5.79	2,642,479.84

HONG KONG DOLLAR

CHINA

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
454,000.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	48.9500 6.2656	21,557,292.53 2,746,913.64	0.00 0.00	22,223,300.00 2,844,582.40	1.04	666,007.47 97,668.76
564,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	12.6000 1.6128	12,272,725.83 1,564,060.18	0.00 0.00	7,106,400.00 909,619.20	0.33	-5,166,325.83 -654,440.98
2,388,000.000 LENOVO GROUP LTD FH6218082 HK/00992	6.0500 0.7744	16,888,057.92 2,151,363.47	0.00 0.00	14,447,400.00 1,849,267.20	0.68	-2,440,657.92 -302,096.27
5,892,000.000 PETROCHINA CO LTD FH6226572 HK/00857	4.3100 0.5517	34,514,564.92 4,408,145.27	542,812.10 69,489.74	25,394,520.00 3,250,498.56	1.19	-9,120,044.92 -1,157,646.71
588,000.000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823 HK/00175	13.3600 1.7101	8,100,283.26 1,032,040.98	205,800.00 26,344.78	7,855,680.00 1,005,527.04	0.37	-244,603.26 -26,513.94
1,972,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250 HK/02328	8.4300 1.0790	19,461,417.34 2,485,230.26	548,542.76 70,229.00	16,623,960.00 2,127,866.88	0.78	-2,837,457.34 -357,363.38
1,128,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	7.0800 0.9062	8,803,188.35 1,126,991.53	0.00 0.00	7,986,240.00 1,022,238.72	0.37	-816,948.35 -104,752.81
2,162,000.000 AIR CHINA LTD FHB04KNF9 HK/00753	7.8800 1.0086	19,238,670.95 2,453,783.52	228,588.92 29,292.47	17,036,560.00 2,180,679.68	0.80	-2,202,110.95 -273,103.84
1,080,000.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1 HK/01088	16.3600 2.0941	19,153,904.09 2,447,852.43	1,001,310.66 128,189.82	17,668,800.00 2,261,606.40	0.83	-1,485,104.09 -186,246.03

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,605,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	6.7300 0.8614	42,273,962.82 5,397,150.61	0.00 0.00	37,721,650.00 4,828,371.20	1.77	-4,552,312.82 -568,779.41
1,942,000.000 CHINA NATIONAL BUILDING MATERI FHB0Y91C2 HK/03323	6.8500 0.8768	16,488,113.09 2,100,904.64	-182.52 -23.36	13,302,700.00 1,702,745.60	0.62	-3,185,413.09 -398,159.04
8,510,000.000 BANK OF CHINA LTD FHB154562 HK/03988	3.3000 0.4224	33,283,766.42 4,250,633.94	0.00 0.00	28,083,000.00 3,594,624.00	1.32	-5,200,766.42 -656,009.94
425,200.000 GUANGZHOU R&F PROPERTIES CO LT FHB19H8Y5 HK/02777	15.0200 1.9226	6,581,264.16 838,682.88	0.00 0.00	6,386,504.00 817,472.51	0.30	-194,760.16 -21,210.37
2,904,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	5.7000 0.7296	18,235,071.17 2,328,838.57	744,282.71 95,278.40	16,552,800.00 2,118,758.40	0.78	-1,682,271.17 -210,080.17
970,000.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 HK/00552	6.0600 0.7757	6,749,289.21 864,055.27	0.00 0.00	5,878,200.00 752,409.60	0.28	-871,089.21 -111,645.67
3,518,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1 HK/01800	6.9900 0.8947	31,093,485.16 3,971,404.20	831,109.92 106,421.08	24,590,820.00 3,147,624.96	1.15	-6,502,665.16 -823,779.24
605,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	11.8800 1.5206	8,576,405.79 1,092,915.77	217,965.14 27,931.68	7,187,400.00 919,987.20	0.34	-1,389,005.79 -172,928.57
949,500.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	7.9300 1.0150	10,154,941.15 1,297,391.89	334,981.70 42,883.70	7,529,535.00 963,780.48	0.35	-2,625,406.15 -333,611.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
708,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	53.6500 6.8672	28,435,659.34 3,627,671.58	0.00 0.00	37,984,200.00 4,861,977.60	1.78	9,548,540.66 1,234,306.02
4,601,000.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	5.9400 0.7603	31,562,438.10 4,033,049.07	0.00 0.00	27,329,940.00 3,498,232.32	1.28	-4,232,498.10 -534,816.75
777,000.000 CRRC CORP LTD FHB2R2ZC4 HK/01766	6.5300 0.8358	6,188,280.95 788,600.73	119,315.14 15,278.27	5,073,810.00 649,447.68	0.24	-1,114,470.95 -139,153.05
235,200.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	27.5000 3.5200	8,245,808.95 1,053,241.29	0.00 0.00	6,468,000.00 827,904.00	0.30	-1,777,808.95 -225,337.29
275,000.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	38.4000 4.9152	10,688,231.90 1,367,988.62	0.00 0.00	10,560,000.00 1,351,680.00	0.50	-128,231.90 -16,308.62
3,566,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	3.2700 0.4186	13,181,908.47 1,679,692.54	634,978.83 81,283.00	11,660,820.00 1,492,584.96	0.55	-1,521,088.47 -187,107.58
662,000.000 FUTURE LAND DEVELOPMENT HOLDIN FHB6V94F2 HK/01030	10.2800 1.3158	6,314,831.18 804,442.21	0.00 0.00	6,805,360.00 871,086.08	0.32	490,528.82 66,643.87
815,500.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	27.6000 3.5328	20,853,705.71 2,659,311.77	0.00 0.00	22,507,800.00 2,880,998.40	1.06	1,654,094.29 221,686.63
251,500.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	352.6000 45.1328	102,736,706.67 13,118,761.60	0.00 0.00	88,678,900.00 11,350,899.20	4.16	-14,057,806.67 -1,767,862.40

Shares/Par Security ID Description Link Ref	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 CHINA		561,633,975.43	5,409,505.36	500,644,299.00		-60,989,676.43
		71,691,118.46	692,598.58	64,082,470.27	23.49	-7,608,648.19
HONG KONG						
439,000.000 CHINA MOBILE LTD FH6073552 HK/00941	71.1500 9.1072	36,451,760.03 4,645,351.15	0.00 0.00	31,234,850.00 3,998,060.80	1.46	-5,216,910.03 -647,290.35
756,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	28.8000 3.6864	21,496,279.36 2,742,998.96	378,000.00 48,385.25	21,772,800.00 2,786,918.40	1.02	276,520.64 43,919.44
717,000.000 CITIC LTD FH6196155 HK/00267	11.2600 1.4413	8,454,355.62 1,077,306.02	0.00 0.00	8,073,420.00 1,033,397.76	0.38	-380,935.62 -43,908.26
309,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	30.2500 3.8720	7,163,472.59 912,829.61	0.00 0.00	9,347,250.00 1,196,448.00	0.44	2,183,777.41 283,618.39
SUBTOTAL HONG KONG		73,565,867.60	378,000.00	70,428,320.00		-3,137,547.60
		9,378,485.74	48,385.25	9,014,824.96	3.30	-363,660.78
TOTAL EQUITY HONG KONG DOLLAR		635,199,843.03	5,787,505.36	571,072,619.00		-64,127,224.03
		81,069,604.20	740,983.83	73,097,295.23	26.79	-7,972,308.97
HUNGARIAN FORINT						
HUNGARY						
50,926.000 OTP BANK NYRT EM7320150	11,300.0000 39.8681	569,273,920.15 2,100,288.17	0.00 0.00	575,463,800.00 2,030,324.91	0.74	6,189,879.85 -69,963.26
120,775.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	3,152.0000 11.1207	357,799,446.50 1,328,182.22	0.00 0.00	380,682,800.00 1,343,107.54	0.49	22,883,353.50 14,925.32
SUBTOTAL HUNGARY		927,073,366.65	0.00	956,146,600.00		29,073,233.35
		3,428,470.39	0.00	3,373,432.45	1.23	-55,037.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY HUNGARIAN FORINT		927,073,366.65	0.00	956,146,600.00		29,073,233.35
		3,428,470.39	0.00	3,373,432.45	1.23	-55,037.94
INDIAN RUPEE						
INDIA						
169,931.000 TATA STEEL LTD FI6101153	504.4000 7.3072	81,795,194.27 1,148,177.17	0.00 0.00	85,713,196.40 1,241,725.36	0.45	3,918,002.13 93,548.19
46,952.000 DIVI'S LABORATORIES LTD FI6602515	1,596.9500 23.1350	75,714,166.80 1,063,098.39	0.00 0.00	74,979,996.40 1,086,233.71	0.40	-734,170.40 23,135.32
83,087.000 TATA CONSULTANCY SERVICES LTD FIB01NPJ4	2,227.2000 32.2654	169,435,897.48 2,380,053.01	0.00 0.00	185,051,366.40 2,680,835.44	0.98	15,615,468.92 300,782.43
247,463.000 AXIS BANK LTD FIBPFJHC7	808.5500 11.7134	192,143,358.85 2,773,632.05	0.00 0.00	200,086,208.65 2,898,644.90	1.06	7,942,849.80 125,012.85
475,617.000 STATE BANK OF INDIA FIBSQCB22	361.2500 5.2334	171,809,015.53 2,487,372.24	0.00 0.00	171,816,641.25 2,489,104.25	0.91	7,625.72 1,732.01
SUBTOTAL INDIA		690,897,632.93	0.00	717,647,409.10		26,749,776.17
		9,852,332.86	0.00	10,396,543.66	3.80	544,210.80
TOTAL EQUITY INDIAN RUPEE		690,897,632.93	0.00	717,647,409.10		26,749,776.17
		9,852,332.86	0.00	10,396,543.66	3.80	544,210.80
INDONESIAN RUPIAH						
INDONESIA						
2,420,300.000 BANK NEGARA INDONESIA PERSERO FL6727125	9,200.0000 0.6512	21,248,219,998.00 1,502,500.13	0.00 0.00	22,266,760,000.00 1,576,130.34	0.58	1,018,540,002.00 73,630.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,809,400.000 ADARO ENERGY TBK PT FLB3BQFC9	1,360.0000 0.0963	13,445,241,254.00 979,735.15	0.00 0.00	9,260,784,000.00 655,515.33	0.24	-4,184,457,254.00 -324,219.82
SUBTOTAL INDONESIA		34,693,461,252.00 2,482,235.28	0.00 0.00	31,527,544,000.00 2,231,645.67	0.82	-3,165,917,252.00 -250,589.61
TOTAL EQUITY INDONESIAN RUPIAH		34,693,461,252.00 2,482,235.28	0.00 0.00	31,527,544,000.00 2,231,645.67	0.82	-3,165,917,252.00 -250,589.61
MALAYSIAN RINGGIT						
MALAYSIA						
322,000.000 TENAGA NASIONAL BHD FN6904613	13.8400 3.3491	4,453,015.09 1,075,667.81	0.00 0.00	4,456,480.00 1,078,398.06	0.40	3,464.91 2,730.25
MEXICAN PESO						
MEXICO						
282,200.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	111.4800 5.8027	34,972,942.78 1,839,674.29	0.00 0.00	31,459,656.00 1,637,530.15	0.60	-3,513,286.78 -202,144.14
432,300.000 GRUPO MEXICO SAB DE CV LM2643673	51.1200 2.6609	24,057,572.85 1,187,377.08	0.00 0.00	22,099,176.00 1,150,300.78	0.42	-1,958,396.85 -37,076.30
SUBTOTAL MEXICO		59,030,515.63 3,027,051.37	0.00 0.00	53,558,832.00 2,787,830.93	1.02	-5,471,683.63 -239,220.44
TOTAL EQUITY MEXICAN PESO		59,030,515.63 3,027,051.37	0.00 0.00	53,558,832.00 2,787,830.93	1.02	-5,471,683.63 -239,220.44
NEW TAIWAN DOLLAR						
TAIWAN						
303,000.000 ACCTON TECHNOLOGY CORP FA6005211	131.5000 4.2338	31,788,817.05 1,030,859.96	0.00 0.00	39,844,500.00 1,282,844.20	0.47	8,055,682.95 251,984.24

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
405,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	228.5000 7.3568	95,100,051.00 3,059,601.06	0.00 0.00	92,542,500.00 2,979,523.13	1.09	-2,557,551.00 -80,077.93
1,162,000.000 ASIA CEMENT CORP FA6056339	47.5500 1.5309	38,545,260.02 1,246,660.67	0.00 0.00	55,253,100.00 1,778,943.62	0.65	16,707,839.98 532,282.95
681,000.000 DELTA ELECTRONICS INC FA6260733	157.5000 5.0709	100,937,157.88 3,273,273.84	0.00 0.00	107,257,500.00 3,453,291.22	1.27	6,320,342.12 180,017.38
347,000.000 ELITE MATERIAL CO LTD FA6316121	93.7000 3.0168	36,238,170.48 1,175,781.39	0.00 0.00	32,513,900.00 1,046,826.24	0.38	-3,724,270.48 -128,955.15
712,000.000 FAR EASTERN NEW CENTURY CORP FA6331476	33.5000 1.0786	25,415,454.30 828,822.54	0.00 0.00	23,852,000.00 767,945.38	0.28	-1,563,454.30 -60,877.16
625,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	173.0000 5.5700	117,352,860.08 3,804,559.00	0.00 0.00	108,125,000.00 3,481,221.48	1.28	-9,227,860.08 -323,337.52
175,000.000 MEDIATEK INC FA6372488	314.0000 10.1096	54,304,465.16 1,754,785.37	0.00 0.00	54,950,000.00 1,769,184.93	0.65	645,534.84 14,399.56
2,631,000.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	18.6500 0.6005	41,426,522.19 1,346,617.35	0.00 0.00	49,068,150.00 1,579,811.31	0.58	7,641,627.81 233,193.96
396,000.000 CHIPBOND TECHNOLOGY CORP FA6432803	60.5000 1.9479	27,395,042.49 888,377.71	0.00 0.00	23,958,000.00 771,358.19	0.28	-3,437,042.49 -117,019.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,660,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	77.4000 2.4920	141,319,512.50 4,566,574.99	0.00 0.00	128,484,000.00 4,136,705.30	1.52	-12,835,512.50 -429,869.69
360,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	104.0000 3.3484	29,599,749.05 959,934.87	0.00 0.00	37,440,000.00 1,205,428.27	0.44	7,840,250.95 245,493.40
2,996,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	21.3500 0.6874	63,522,067.87 2,114,599.65	0.00 0.00	63,964,600.00 2,059,421.40	0.75	442,532.13 -55,178.25
517,000.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399	82.7000 2.6626	43,011,719.00 1,383,792.12	0.00 0.00	42,755,900.00 1,376,580.41	0.50	-255,819.00 -7,211.71
1,114,700.000 TAIWAN CEMENT CORP FA6869939	46.0500 1.4826	45,055,606.94 1,491,962.34	0.00 0.00	51,331,935.00 1,652,696.74	0.61	6,276,328.06 160,734.40
305,000.000 ZHEN DING TECHNOLOGY HOLDING L FAB734XQ1	99.4000 3.2003	24,306,665.63 788,275.63	0.00 0.00	30,317,000.00 976,094.26	0.36	6,010,334.37 187,818.63
SUBTOTAL TAIWAN		915,319,121.64 29,714,478.49	0.00 0.00	941,658,085.00 30,317,876.08	11.11	26,338,963.36 603,397.59
TOTAL EQUITY NEW TAIWAN DOLLAR		915,319,121.64 29,714,478.49	0.00 0.00	941,658,085.00 30,317,876.08	11.11	26,338,963.36 603,397.59
POLISH ZLOTY						
POLAND						
21,217.000 KGHM POLSKA MIEDZ SA EG5263256	103.5000 27.7539	2,025,641.15 543,580.56	0.00 0.00	2,195,959.50 588,855.39	0.22	170,318.35 45,274.83

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,436.000 POLSKI KONCERN NAFTOWY ORLEN S EG5810064	89.9800 24.1285	3,297,056.38 889,103.38	0.00 0.00	3,008,571.28 806,760.51	0.30	-288,485.10 -82,342.87
240,558.000 POWSZECHNA KASA OSZCZEDNOSCI B EGB03NGS7	42.8200 11.4824	9,888,950.79 2,652,082.85	0.00 0.00	10,300,693.56 2,762,172.47	1.01	411,742.77 110,089.62
94,453.000 POWSZECHNY ZAKLAD UBEZPIECZEN EGB63DG23	43.6600 11.7076	4,023,555.25 1,150,942.66	0.00 0.00	4,123,817.98 1,105,818.40	0.41	100,262.73 -45,124.26
SUBTOTAL POLAND		19,235,203.57	0.00	19,629,042.32		393,838.75
		5,235,709.45	0.00	5,263,606.77	1.94	27,897.32
TOTAL EQUITY POLISH ZLOTY		19,235,203.57	0.00	19,629,042.32		393,838.75
		5,235,709.45	0.00	5,263,606.77	1.94	27,897.32
SOUTH AFRICAN RAND						
SOUTH AFRICA						
59,839.000 EXXARO RESOURCES LTD KS6418807	171.9900 12.1968	9,060,809.16 633,745.30	0.00 0.00	10,291,709.61 729,843.78	0.27	1,230,900.45 96,098.48
125,477.000 MTN GROUP LTD KS6563206	106.7500 7.5703	11,186,415.88 814,733.60	0.00 0.00	13,394,669.75 949,892.37	0.35	2,208,253.87 135,158.77
27,585.000 NASPERS LTD KS6622697	3,419.5200 242.4977	92,636,651.24 7,274,033.40	0.00 0.00	94,327,459.20 6,689,297.70	2.45	1,690,807.96 -584,735.70
179,850.000 STANDARD BANK GROUP LTD KSB030GJ4	196.6700 13.9470	36,533,535.43 2,915,122.21	0.00 0.00	35,371,099.50 2,508,366.25	0.92	-1,162,435.93 -406,755.96

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
197,316.000 SANLAM LTD KSB0L6751	78.1600 5.5428	15,861,538.22 1,237,435.21	0.00 0.00	15,422,218.56 1,093,677.41	0.40	-439,319.66 -143,757.80
641,644.000 OLD MUTUAL LTD KSB0V1PYN1	21.2000 1.5034	14,921,015.23 1,054,828.55	0.00 0.00	13,602,852.80 964,655.81	0.35	-1,318,162.43 -90,172.74
164,301.000 ABSA GROUP LTD KSBFX05H4	176.0000 12.4812	27,965,238.98 2,174,616.95	0.00 0.00	28,916,976.00 2,050,667.57	0.75	951,737.02 -123,949.38
SUBTOTAL SOUTH AFRICA		208,165,204.14	0.00	211,326,985.42		3,161,781.28
		16,104,515.22	0.00	14,986,400.89	5.49	-1,118,114.33
TOTAL EQUITY SOUTH AFRICAN RAND		208,165,204.14	0.00	211,326,985.42		3,161,781.28
		16,104,515.22	0.00	14,986,400.89	5.49	-1,118,114.33
SOUTH KOREAN WON						
SOUTH KOREA						
14,713.000 SK TELECOM CO LTD FK6224877	259,000.0000 224.3103	3,836,412,280.52 3,468,161.34	11,476,140.00 9,927.04	3,810,667,000.00 3,300,277.69	1.21	-25,745,280.52 -167,883.65
4,059.000 NCSoft CORP FK6264188	477,000.0000 413.1121	1,985,408,473.74 1,776,901.12	0.00 0.00	1,936,143,000.00 1,676,821.82	0.61	-49,265,473.74 -100,079.30
46,903.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	44,900.0000 38.8862	2,069,846,841.80 1,852,491.39	0.00 0.00	2,105,944,700.00 1,823,880.78	0.67	36,097,858.20 -28,610.61
7,404.000 HYUNDAI MOBIS CO LTD FK6449540	235,500.0000 203.9578	1,539,728,975.19 1,356,470.42	5,775,120.00 5,001.23	1,743,642,000.00 1,510,103.82	0.55	203,913,024.81 153,633.40

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,479.000 SK HYNIX INC FK6450266	69,500.0000 60.1914	1,505,562,257.57 1,361,621.74	0.00 0.00	1,353,790,500.00 1,172,467.86	0.43	-151,771,757.57 -189,153.88
18,766.000 HYUNDAI MOTOR CO FK6451058	140,000.0000 121.2488	2,511,831,540.08 2,128,940.49	14,637,480.00 12,659.43	2,627,240,000.00 2,275,355.36	0.83	115,408,459.92 146,414.87
88,335.000 INDUSTRIAL BANK OF KOREA FK6462972	14,050.0000 12.1682	1,417,522,763.29 1,298,940.17	0.00 0.00	1,241,106,750.00 1,074,876.64	0.39	-176,416,013.29 -224,063.53
28,887.000 KIA MOTORS CORP FK6490924	44,000.0000 38.1068	1,270,215,176.00 1,096,715.22	0.00 0.00	1,271,028,000.00 1,100,790.32	0.40	812,824.00 4,075.10
20,715.000 KOREAN AIR LINES CO LTD FK6496764	28,950.0000 25.0725	758,833,795.76 680,529.59	0.00 0.00	599,699,250.00 519,377.33	0.19	-159,134,545.76 -161,152.26
29,040.000 GS ENGINEERING & CONSTRUCTION FK6537096	40,350.0000 34.9456	1,331,791,258.54 1,188,320.09	0.00 0.00	1,171,764,000.00 1,014,821.45	0.37	-160,027,258.54 -173,498.64
233,246.000 SAMSUNG ELECTRONICS CO LTD FK6771729	47,000.0000 40.7050	11,416,288,939.94 10,507,024.97	64,403,885.52 55,708.97	10,962,562,000.00 9,494,269.33	3.48	-453,726,939.94 -1,012,755.64
77,018.000 HANA FINANCIAL GROUP INC FKB0RNR7	37,400.0000 32.3908	3,815,253,736.58 3,524,546.78	24,029,616.00 20,775.09	2,880,473,200.00 2,494,671.26	0.91	-934,780,536.58 -1,029,875.52
2,144.000 CJ CHEILJEDANG CORP FKB2492F6	297,000.0000 257.2207	762,119,903.64 697,066.05	0.00 0.00	636,768,000.00 551,481.20	0.20	-125,351,903.64 -145,584.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
84,744.000 KB FINANCIAL GROUP INC FKB3DF0Y1	45,850.0000 39.7090	5,134,371,037.68 4,722,665.52	0.00 0.00	3,885,512,400.00 3,365,098.53	1.23	-1,248,858,637.68 -1,357,566.99
56,085.000 FILA KOREA LTD FKB66CTX0	76,700.0000 66.4270	3,408,537,128.35 3,018,036.17	0.00 0.00	4,301,719,500.00 3,725,560.10	1.36	893,182,371.65 707,523.93
SUBTOTAL SOUTH KOREA		42,763,724,108.68	120,322,241.52	40,528,060,300.00		-2,235,663,808.68
		38,678,431.06	104,071.76	35,099,853.49	12.83	-3,578,577.57
TOTAL EQUITY SOUTH KOREAN WON		42,763,724,108.68	120,322,241.52	40,528,060,300.00		-2,235,663,808.68
		38,678,431.06	104,071.76	35,099,853.49	12.83	-3,578,577.57
THAILAND BAHT						
THAILAND						
161,300.000 ADVANCED INFO SERVICE PCL FB6412597	216.0000 7.0433	33,849,953.95 1,100,096.02	0.00 0.00	34,840,800.00 1,136,082.19	0.42	990,846.05 35,986.17
808,100.000 CP ALL PCL FBB08YDF9	85.7500 2.7961	63,036,719.95 2,014,933.79	0.00 0.00	69,294,575.00 2,259,544.34	0.83	6,257,855.05 244,610.55
244,500.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	135.0000 4.4021	33,379,455.11 1,036,145.37	0.00 0.00	33,007,500.00 1,076,302.29	0.39	-371,955.11 40,156.92
SUBTOTAL THAILAND		130,266,129.01	0.00	137,142,875.00		6,876,745.99
		4,151,175.18	0.00	4,471,928.82	1.64	320,753.64
TOTAL EQUITY THAILAND BAHT		130,266,129.01	0.00	137,142,875.00		6,876,745.99
		4,151,175.18	0.00	4,471,928.82	1.64	320,753.64
TURKISH LIRA						
TURKEY						

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
411,823.000 TURK HAVA YOLLARI AO ETB03MYK8	12.8900 2.2286	6,545,418.53 1,572,272.46	0.00 0.00	5,308,398.47 917,772.90	0.34	-1,237,020.06 -654,499.56
49,042.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	79.6500 13.7707	3,829,575.69 887,534.75	0.00 0.00	3,906,195.30 675,344.97	0.25	76,619.61 -212,189.78
191,207.000 TEKFEN HOLDING AS ETB29D249	25.9600 4.4882	3,638,901.97 825,583.84	0.00 0.00	4,963,733.72 858,183.56	0.31	1,324,831.75 32,599.72
SUBTOTAL TURKEY		14,013,896.19	0.00	14,178,327.49		164,431.30
		3,285,391.05	0.00	2,451,301.43	0.90	-834,089.62
TOTAL EQUITY TURKISH LIRA		14,013,896.19	0.00	14,178,327.49		164,431.30
		3,285,391.05	0.00	2,451,301.43	0.90	-834,089.62
U.S. DOLLAR						
BERMUDA						
6,000.000 CREDICORP LTD G2519Y108	228.9100 228.9100	1,381,923.45 1,381,923.45	0.00 0.00	1,373,460.00 1,373,460.00	0.50	-8,463.45 -8,463.45
BRAZIL						
131,720.000 BANCO BRADESCO SA 059460303 ADR	9.8200 9.8200	1,355,573.50 1,355,573.50	618.16 618.16	1,293,490.40 1,293,490.40	0.47	-62,083.10 -62,083.10
211,900.000 VALE SA 91912E105 ADR	13.4400 13.4400	2,846,957.29 2,846,957.29	0.00 0.00	2,847,936.00 2,847,936.00	1.04	978.71 978.71
SUBTOTAL BRAZIL		4,202,530.79	618.16	4,141,426.40		-61,104.39
		4,202,530.79	618.16	4,141,426.40	1.51	-61,104.39
CAYMAN ISLANDS						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,100.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	169.4500 169.4500	9,610,799.75 9,610,799.75	0.00 0.00	8,997,795.00 8,997,795.00	 3.30	-613,004.75 -613,004.75
45,200.000 CTRIP.COM INTERNATIONAL LTD 22943F100 ADR	36.9100 36.9100	2,005,378.11 2,005,378.11	0.00 0.00	1,668,332.00 1,668,332.00	 0.61	-337,046.11 -337,046.11
85,900.000 JD.COM INC 47215P106 ADR	30.2900 30.2900	2,616,189.34 2,616,189.34	0.00 0.00	2,601,911.00 2,601,911.00	 0.95	-14,278.34 -14,278.34
43,900.000 MOMO INC 60879B107 ADR	35.8000 35.8000	2,060,649.44 2,060,649.44	0.00 0.00	1,571,620.00 1,571,620.00	 0.58	-489,029.44 -489,029.44
11,100.000 NETEASE INC 64110W102 ADR	255.7700 255.7700	2,729,480.29 2,729,480.29	0.00 0.00	2,839,047.00 2,839,047.00	 1.04	109,566.71 109,566.71
17,200.000 NEW ORIENTAL EDUCATION & TECHN 647581107 ADR	96.5800 96.5800	1,335,418.54 1,335,418.54	0.00 0.00	1,661,176.00 1,661,176.00	 0.61	325,757.46 325,757.46
SUBTOTAL CAYMAN ISLANDS		20,357,915.47	0.00	19,339,881.00		-1,018,034.47
		20,357,915.47	0.00	19,339,881.00	7.09	-1,018,034.47
COLOMBIA						
77,800.000 ECOPETROL SA 279158109 ADR	18.2900 18.2900	1,425,789.51 1,425,789.51	0.00 0.00	1,422,962.00 1,422,962.00	 0.52	-2,827.51 -2,827.51
EMERGING MARKET GEOGRAPHIC FOCUS						
67,300.000 ISHARES MSCI EMERGING MARKET 464287234	42.9100 42.9100	2,842,208.14 2,842,208.14	0.00 0.00	2,887,843.00 2,887,843.00	 1.06	45,634.86 45,634.86

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INDIA						
35,600.000 DR REDDY'S LABORATORIES LTD 256135203 ADR	37.4700 37.4700	1,345,693.33 1,345,693.33	0.00 0.00	1,333,932.00 1,333,932.00	0.49	-11,761.33 -11,761.33
31,000.000 HDFC BANK LTD 40415F101 ADR	130.0400 130.0400	3,072,753.21 3,072,753.21	20,023.68 20,023.68	4,031,240.00 4,031,240.00	1.48	958,486.79 958,486.79
133,450.000 ICICI BANK LTD 45104G104 ADR	12.5900 12.5900	1,305,683.17 1,305,683.17	0.00 0.00	1,680,135.50 1,680,135.50	0.62	374,452.33 374,452.33
SUBTOTAL INDIA		5,724,129.71	20,023.68	7,045,307.50	2.59	1,321,177.79
		5,724,129.71	20,023.68	7,045,307.50	2.59	1,321,177.79
MEXICO						
269,400.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	14.5600 14.5600	4,669,778.39 4,669,778.39	0.00 0.00	3,922,464.00 3,922,464.00	1.44	-747,314.39 -747,314.39
17,600.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	96.7500 96.7500	1,667,414.42 1,667,414.42	0.00 0.00	1,702,800.00 1,702,800.00	0.62	35,385.58 35,385.58
SUBTOTAL MEXICO		6,337,192.81	0.00	5,625,264.00	2.06	-711,928.81
		6,337,192.81	0.00	5,625,264.00	2.06	-711,928.81
RUSSIA						
181,551.000 GAZPROM PJSC EX5140986 ADR	7.3260 7.3260	876,930.17 876,930.17	0.00 0.00	1,330,042.63 1,330,042.63	0.49	453,112.46 453,112.46
23,637.000 X5 RETAIL GROUP NV EXB07T3T5 GDR	34.2900 34.2900	829,250.44 829,250.44	0.00 0.00	810,512.73 810,512.73	0.30	-18,737.71 -18,737.71

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
487,525.000 GAZPROM PJSC NA2016627 ADR	7.3200	2,228,295.20	0.00	3,568,683.00		1,340,387.80
	7.3200	2,228,295.20	0.00	3,568,683.00	1.31	1,340,387.80
68,894.000 MMC NORILSK NICKEL PJSC NABYSW6M3 ADR	22.5200	1,167,292.13	84,796.18	1,551,492.88		384,200.75
	22.5200	1,167,292.13	84,796.18	1,551,492.88	0.57	384,200.75
33,837.000 LUKOIL PJSC NABYZF386 ADR	84.0200	2,745,189.22	0.00	2,842,984.74		97,795.52
	84.0200	2,745,189.22	0.00	2,842,984.74	1.04	97,795.52
SUBTOTAL RUSSIA		7,846,957.16	84,796.18	10,103,715.98		2,256,758.82
		7,846,957.16	84,796.18	10,103,715.98	3.71	2,256,758.82
SOUTH AFRICA						
165,100.000 ANGLOGOLD ASHANTI LTD 035128206 ADR	17.8100	2,482,721.80	0.00	2,940,431.00		457,709.20
	17.8100	2,482,721.80	0.00	2,940,431.00	1.08	457,709.20
TAIWAN						
209,300.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	39.1700	8,664,329.18	332,429.70	8,198,281.00		-466,048.18
	39.1700	8,664,329.18	332,429.70	8,198,281.00	3.00	-466,048.18
UNITED STATES						
50,300.000 YUM CHINA HOLDINGS INC 98850P109	46.2000	2,256,162.03	0.00	2,323,860.00		67,697.97
	46.2000	2,256,162.03	0.00	2,323,860.00	0.85	67,697.97
TOTAL EQUITY U.S. DOLLAR		63,521,860.05	437,867.72	65,402,431.88		1,880,571.83
		63,521,860.05	437,867.72	65,402,431.88	23.97	1,880,571.83
TOTAL EQUITY		274,787,636.43	1,303,030.87	266,761,739.22	97.73	-8,025,897.21



Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		280,785,555.44	1,317,935.62	272,956,936.54	100.01	-7,828,618.90
NET ASSETS - BASE:				274,274,872.16		

Shares/Par Security ID Description Link Ref	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		-4,162.11	0.00	-4,162.11		0.00
		-4,162.11	0.00	-4,162.11	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-6,594.01	0.00	-6,594.01		0.00
		-6,594.01	0.00	-6,594.01	-0.01	0.00
REBATE RECEIVABLE		16,382.32	0.00	16,382.32		0.00
		16,382.32	0.00	16,382.32	0.02	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-696,518.72	0.00	-696,518.72		0.00
		-696,518.72	0.00	-696,518.72	-0.84	0.00
PAYABLE FOR CUSTODIAN FEES		-12,500.10	0.00	-12,500.10		0.00
		-12,500.10	0.00	-12,500.10	-0.02	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-20,412.55	0.00	-20,412.55		0.00
		-20,412.55	0.00	-20,412.55	-0.02	0.00
1,262,312.680 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,262,312.68	2,657.75	1,262,312.68		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,262,312.68	2,657.75	1,262,312.68	1.52	0.00
SUBTOTAL UNITED STATES		538,507.51	2,657.75	538,507.51		0.00
		538,507.51	2,657.75	538,507.51	0.64	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		538,507.51	2,657.75	538,507.51		0.00
		538,507.51	2,657.75	538,507.51	0.64	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		538,507.51	2,657.75	538,507.51	0.64	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	106.5326 106.5326	199,712.56 199,712.56	550.00 550.00	213,065.10 213,065.10		13,352.54 13,352.54
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	104.0079 104.0079	19,877.16 19,877.16	341.46 341.46	20,801.58 20,801.58		924.42 924.42
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	102.6406 102.6406	54,983.89 54,983.89	648.00 648.00	56,452.30 56,452.30		1,468.41 1,468.41
145,000.000 WOODSIDE FINANCE LTD 144A 980236AQ6 4.500% 03/04/2029 DD 03/04/19	105.6693 105.6693	144,741.79 144,741.79	2,122.66 2,122.66	153,220.48 153,220.48		8,478.69 8,478.69
SUBTOTAL AUSTRALIA		419,315.40	3,662.12	443,539.46		24,224.06
		419,315.40	3,662.12	443,539.46	0.54	24,224.06
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	105.9965 105.9965	90,498.86 90,498.86	1,856.44 1,856.44	95,396.83 95,396.83		4,897.97 4,897.97
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	100.8182 100.8182	189,744.85 189,744.85	3,687.18 3,687.18	191,554.57 191,554.57		1,809.72 1,809.72

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	105.9500 105.9500	95,689.60 95,689.60	791.57 791.57	100,652.50 100,652.50		4,962.90 4,962.90
100,000.000 IHS MARKIT LTD 44962LAJ6 4.250% 05/01/2029 DD 04/08/19	104.9740 104.9740	99,433.76 99,433.76	979.95 979.95	104,974.00 104,974.00	0.12 0.13	5,540.24 5,540.24
SUBTOTAL BERMUDA		475,367.07	7,315.14	492,577.90		17,210.83
		475,367.07	7,315.14	492,577.90	0.59	17,210.83
CANADA						
18,442.026 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	105.1300 105.1300	18,442.03 18,442.03	97.98 97.98	19,388.10 19,388.10	0.02	946.07 946.07
25,188.617 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	102.9900 102.9900	25,188.62 25,188.62	268.32 268.32	25,941.76 25,941.76	0.03	753.14 753.14
240,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	101.9766 101.9766	236,766.38 236,766.38	4,075.34 4,075.34	244,743.73 244,743.73	0.29	7,977.35 7,977.35
30,000.000 CANADIAN PACIFIC RR CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	113.4338 113.4338	29,876.19 29,876.19	425.76 425.76	34,030.15 34,030.15	0.04	4,153.96 4,153.96
45,000.000 NUTRIEN LTD 67077MAT5 4.200% 04/01/2029 DD 04/01/19	108.1329 108.1329	44,857.38 44,857.38	472.48 472.48	48,659.81 48,659.81	0.06	3,802.43 3,802.43
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	109.1489 109.1489	104,839.40 104,839.40	2,100.15 2,100.15	114,606.34 114,606.34	0.14	9,766.94 9,766.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	100.0042	75,025.89	435.59	75,003.16		-22.73
	100.0042	75,025.89	435.59	75,003.16	0.09	-22.73
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	104.8380	49,975.26	319.45	52,419.00		2,443.74
	104.8380	49,975.26	319.45	52,419.00	0.06	2,443.74
SUBTOTAL CANADA		584,971.15	8,195.07	614,792.05		29,820.90
		584,971.15	8,195.07	614,792.05	0.73	29,820.90
CAYMAN ISLANDS						
205,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	100.3474	199,167.34	832.80	205,712.26		6,544.92
	100.3474	199,167.34	832.80	205,712.26	0.25	6,544.92
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	103.5240	226,606.29	3,473.70	238,105.20		11,498.91
	103.5240	226,606.29	3,473.70	238,105.20	0.29	11,498.91
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	102.1250	194,426.65	2,685.31	204,250.00		9,823.35
	102.1250	194,426.65	2,685.31	204,250.00	0.25	9,823.35
50,000.000 ENEL CHILE SA 29278DAA3 4.875% 06/12/2028 DD 06/12/18	109.2500	49,461.92	128.63	54,625.00		5,163.08
	109.2500	49,461.92	128.63	54,625.00	0.07	5,163.08
SUBTOTAL CHILE		470,494.86	6,287.64	496,980.20		26,485.34
		470,494.86	6,287.64	496,980.20	0.61	26,485.34
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	96.5500	49,925.47	260.12	48,275.00		-1,650.47
	96.5500	49,925.47	260.12	48,275.00	0.06	-1,650.47

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FRANCE						
50,000.000 ORANGE SA	103.9842	50,001.70	615.26	51,992.08		1,990.38
35177PAW7 4.125% 09/14/2021 DD 09/14/11	103.9842	50,001.70	615.26	51,992.08	0.06	1,990.38
GERMANY						
190,000.000 DEUTSCHE BANK AG/NEW YORK NY	98.7407	178,417.95	3,643.58	187,607.32		9,189.37
251526BZ1 4.100% 01/13/2026 DD 01/13/18	98.7407	178,417.95	3,643.58	187,607.32	0.23	9,189.37
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A	103.6507	103,245.27	726.46	103,650.65		405.38
44927JAC0 5.750% 11/16/2020 DD 11/16/10	103.6507	103,245.27	726.46	103,650.65	0.12	405.38
IRELAND						
150,000.000 AERCAP IRELAND CAPITAL DAC / A	103.8323	149,837.69	278.10	155,748.40		5,910.71
00774MAH8 4.450% 12/16/2021 DD 01/16/19	103.8323	149,837.69	278.10	155,748.40	0.19	5,910.71
10,000.000 JOHNSON CONTROLS INTERNATIONAL	104.3148	10,059.48	144.96	10,431.48		372.00
478375AR9 3.900% 02/14/2026 DD 08/14/16	104.3148	10,059.48	144.96	10,431.48	0.01	372.00
35,000.000 WILLIS TOWERS WATSON PLC	105.0172	35,790.37	595.08	36,756.02		965.65
97063PAB0 5.750% 03/15/2021 DD 03/17/11	105.0172	35,790.37	595.08	36,756.02	0.04	965.65
SUBTOTAL IRELAND		195,687.54	1,018.14	202,935.90		7,248.36
		195,687.54	1,018.14	202,935.90	0.24	7,248.36
LUXEMBOURG						
25,000.000 ALLERGAN FUNDING SCS	103.7773	24,941.19	280.80	25,944.32		1,003.13
00507UAS0 3.800% 03/15/2025 DD 03/12/15	103.7773	24,941.19	280.80	25,944.32	0.03	1,003.13

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MEXICO						
180,000.000 PETROLEOS MEXICANOS	91.8180	167,435.57	3,570.75	165,272.40		-2,163.17
71654QBW1 4.500% 01/23/2026 DD 01/23/16	91.8180	167,435.57	3,570.75	165,272.40	0.20	-2,163.17
NETHERLANDS						
200,000.000 BRASKEM NETHERLANDS FINAN 144A	100.3000	198,689.72	3,330.52	200,600.00		1,910.28
10554TAA3 3.500% 01/10/2023 DD 10/10/17	100.3000	198,689.72	3,330.52	200,600.00	0.24	1,910.28
95,000.000 SENSATA TECHNOLOGIES BV 144A	107.7500	95,813.68	890.36	102,362.50		6,548.82
81725WAH6 5.625% 11/01/2024 DD 10/14/14	107.7500	95,813.68	890.36	102,362.50	0.12	6,548.82
80,000.000 TEVA PHARMACEUTICAL FINANCE NE	77.5000	75,944.41	629.87	62,000.00		-13,944.41
88167AAE1 3.150% 10/01/2026 DD 07/21/16	77.5000	75,944.41	629.87	62,000.00	0.07	-13,944.41
SUBTOTAL NETHERLANDS		370,447.81	4,850.75	364,962.50		-5,485.31
		370,447.81	4,850.75	364,962.50	0.43	-5,485.31
UNITED KINGDOM						
200,000.000 EXPERIAN FINANCE PLC 144A	108.4052	199,844.04	3,564.55	216,810.40		16,966.36
30217AAB9 4.250% 02/01/2029 DD 01/31/19	108.4052	199,844.04	3,564.55	216,810.40	0.26	16,966.36
55,000.000 HSBC HOLDINGS PLC	104.4930	57,498.98	669.98	57,471.16		-27.82
404280AK5 5.100% 04/05/2021 DD 04/05/11	104.4930	57,498.98	669.98	57,471.16	0.07	-27.82
25,000.000 VODAFONE GROUP PLC	121.4795	29,620.61	521.42	30,369.87		749.26
92857WAQ3 6.150% 02/27/2037 DD 02/27/07	121.4795	29,620.61	521.42	30,369.87	0.04	749.26

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,000.000 LLOYDS BANKING GROUP PLC 539439AQ2 VAR RT 11/07/2028 DD 11/07/17	100.1028 100.1028	215,000.00 215,000.00	1,156.70 1,156.70	215,220.92 215,220.92	0.26	220.92 220.92
270,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097BK6 VAR RT 03/22/2025 DD 03/22/19	103.4191 103.4191	270,000.00 270,000.00	3,098.65 3,098.65	279,231.59 279,231.59	0.34	9,231.59 9,231.59
SUBTOTAL UNITED KINGDOM		771,963.63	9,011.30	799,103.94	0.97	27,140.31
UNITED STATES		771,963.63	9,011.30	799,103.94		27,140.31
35,689.500 ARI FLEET LEASE TRUS A A2 144A 00192MAB5 1.910% 04/15/2026 DD 05/24/17	99.7307 99.7307	35,685.30 35,685.30	30.26 30.26	35,593.37 35,593.37	0.04	-91.93 -91.93
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	117.3317 117.3317	94,790.08 94,790.08	2,012.84 2,012.84	111,465.14 111,465.14	0.13	16,675.06 16,675.06
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	103.7437 103.7437	87,645.63 87,645.63	954.84 954.84	88,182.16 88,182.16	0.11	536.53 536.53
73,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	104.2614 104.2614	72,774.77 72,774.77	220.04 220.04	76,110.84 76,110.84	0.09	3,336.07 3,336.07
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	104.8766 104.8766	24,949.97 24,949.97	135.15 135.15	26,219.16 26,219.16	0.03	1,269.19 1,269.19
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	103.1011 103.1011	34,910.99 34,910.99	157.93 157.93	36,085.39 36,085.39	0.04	1,174.40 1,174.40

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	105.6070 105.6070	20,000.00 20,000.00	256.56 256.56	21,121.40 21,121.40	0.03	1,121.40 1,121.40
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	102.9060 102.9060	189,712.04 189,712.04	1,110.73 1,110.73	195,521.31 195,521.31	0.24	5,809.27 5,809.27
135,000.000 ALTRIA GROUP INC 02209SBC6 4.400% 02/14/2026 DD 02/14/19	107.0050 107.0050	134,731.55 134,731.55	2,245.34 2,245.34	144,456.78 144,456.78	0.17	9,725.23 9,725.23
61,642.440 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	105.2230 105.2230	61,642.44 61,642.44	1,168.17 1,168.17	64,862.04 64,862.04	0.08	3,219.60 3,219.60
170,789.820 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	99.1156 99.1156	170,789.82 170,789.82	1,333.99 1,333.99	169,279.35 169,279.35	0.20	-1,510.47 -1,510.47
128,998.750 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	104.5947 104.5947	130,773.03 130,773.03	2,394.98 2,394.98	134,925.89 134,925.89	0.16	4,152.86 4,152.86
300,000.000 AMERICAN CAMPUS COMMUNITIES OP 024836AE8 3.300% 07/15/2026 DD 06/21/19	101.0106 101.0106	299,115.30 299,115.30	275.00 275.00	303,031.70 303,031.70	0.37	3,916.40 3,916.40
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	107.6183 107.6183	76,292.14 76,292.14	737.60 737.60	80,713.70 80,713.70	0.10	4,421.56 4,421.56
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	101.9549 101.9549	49,974.57 49,974.57	225.70 225.70	50,977.44 50,977.44	0.06	1,002.87 1,002.87

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	106.3833 106.3833	69,812.73 69,812.73	591.31 591.31	74,468.29 74,468.29	0.09	4,655.56 4,655.56
95,000.000 ANDEAVOR LOGISTICS LP / TESORO 03350WAC3 4.250% 12/01/2027 DD 11/28/17	105.6312 105.6312	94,854.10 94,854.10	336.60 336.60	100,349.63 100,349.63	0.12	5,495.53 5,495.53
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU 03522AAG5 3.650% 02/01/2026 DD 02/01/19	105.1454 105.1454	142,801.03 142,801.03	706.54 706.54	157,718.14 157,718.14	0.19	14,917.11 14,917.11
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	96.5200 96.5200	15,000.00 15,000.00	70.20 70.20	14,478.00 14,478.00	0.02	-522.00 -522.00
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	103.4513 103.4513	74,981.87 74,981.87	209.40 209.40	77,588.49 77,588.49	0.09	2,606.62 2,606.62
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	101.2435 101.2435	189,422.52 189,422.52	2,691.82 2,691.82	192,362.64 192,362.64	0.23	2,940.12 2,940.12
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	102.5848 102.5848	84,636.24 84,636.24	849.74 849.74	87,197.08 87,197.08	0.11	2,560.84 2,560.84
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	108.9789 108.9789	86,533.33 86,533.33	2,124.86 2,124.86	92,632.10 92,632.10	0.11	6,098.77 6,098.77
225,000.000 AUSTIN TX ELEC UTILITY SYS REV 052414RV3 2.987% 11/15/2029 DD 06/13/19	103.6270 103.6270	225,000.00 225,000.00	336.06 336.06	233,160.75 233,160.75	0.28	8,160.75 8,160.75

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
190,000.000 AVIS BUDGET RENTAL C 2A A 144A 05377RDC5 4.000% 03/20/2025 DD 10/25/18	105.6900 105.6900	189,956.64 189,956.64	633.30 633.30	200,810.96 200,810.96	0.24	10,854.32 10,854.32
210,000.000 BB&T CORP 05531FBG7 3.050% 06/20/2022 DD 03/18/19	102.1465 102.1465	209,989.11 209,989.11	195.69 195.69	214,507.75 214,507.75	0.26	4,518.64 4,518.64
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	105.1807 105.1807	99,618.27 99,618.27	1,773.80 1,773.80	105,180.68 105,180.68	0.13	5,562.41 5,562.41
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	107.8643 107.8643	94,924.68 94,924.68	1,386.00 1,386.00	102,471.08 102,471.08	0.12	7,546.40 7,546.40
250,000.000 BANK OF AMERICA CORP 06051GGA1 3.248% 10/21/2027 DD 10/21/16	102.4593 102.4593	239,480.95 239,480.95	1,579.13 1,579.13	256,148.13 256,148.13	0.31	16,667.18 16,667.18
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	106.5205 106.5205	51,399.79 51,399.79	154.50 154.50	53,260.23 53,260.23	0.06	1,860.44 1,860.44
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	105.6221 105.6221	75,447.53 75,447.53	1,116.07 1,116.07	79,216.60 79,216.60	0.10	3,769.07 3,769.07
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	144.1540 144.1540	461,995.47 461,995.47	5,447.78 5,447.78	454,085.10 454,085.10	0.55	-7,910.37 -7,910.37
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	105.8078 105.8078	214,638.42 214,638.42	406.08 406.08	227,486.77 227,486.77	0.27	12,848.35 12,848.35

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 BEMIS CO INC 144A 081437AM7 4.500% 10/15/2021 DD 06/13/19	103.8863 103.8863	50,795.99 50,795.99	150.07 150.07	51,943.14 51,943.14	0.06	1,147.15 1,147.15
325,000.000 BENCHMARK 2019-B11 MORT B11 A4 08162BBD3 3.281% 05/15/2052 DD 06/01/19	104.5010 104.5010	328,245.84 328,245.84	888.53 888.53	339,628.09 339,628.09	0.41	11,382.25 11,382.25
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	104.2948 104.2948	49,895.42 49,895.42	913.53 913.53	52,147.42 52,147.42	0.06	2,252.00 2,252.00
90,000.000 BLUE CUBE SPINCO LLC 095370AB8 9.750% 10/15/2023 DD 04/15/16	110.5000 110.5000	90,000.00 90,000.00	1,852.31 1,852.31	99,450.00 99,450.00	0.12	9,450.00 9,450.00
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	102.2505 102.2505	143,007.83 143,007.83	2,880.97 2,880.97	143,150.65 143,150.65	0.17	142.82 142.82
150,000.000 BOSTON PROPERTIES LP 10112RBB9 3.400% 06/21/2029 DD 06/21/19	102.4301 102.4301	149,723.10 149,723.10	141.70 141.70	153,645.09 153,645.09	0.19	3,921.99 3,921.99
210,000.000 BOSTON SCIENTIFIC CORP 101137AW7 3.750% 03/01/2026 DD 02/25/19	106.3601 106.3601	209,446.86 209,446.86	2,719.10 2,719.10	223,356.31 223,356.31	0.27	13,909.45 13,909.45
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	95.0089 95.0089	149,901.42 149,901.42	138.78 138.78	142,513.38 142,513.38	0.17	-7,388.04 -7,388.04
75,001.510 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	105.8900 105.8900	75,001.51 75,001.51	106.04 106.04	79,419.10 79,419.10	0.10	4,417.59 4,417.59

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	102.7093 102.7093	39,850.52 39,850.52	581.68 581.68	41,083.71 41,083.71	0.05	1,233.19 1,233.19
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	101.6595 101.6595	24,996.99 24,996.99	328.70 328.70	25,414.87 25,414.87	0.03	417.88 417.88
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	105.2062 105.2062	39,848.92 39,848.92	295.50 295.50	42,082.48 42,082.48	0.05	2,233.56 2,233.56
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	100.9321 100.9321	99,976.09 99,976.09	366.88 366.88	100,932.09 100,932.09	0.12	956.00 956.00
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	106.3120 106.3120	59,891.41 59,891.41	770.22 770.22	63,787.21 63,787.21	0.08	3,895.80 3,895.80
190,000.000 CBL & ASSOCIATES LP 12505JAD5 5.950% 12/15/2026 DD 12/13/16	68.5000 68.5000	187,821.11 187,821.11	502.40 502.40	130,150.00 130,150.00	0.16	-57,671.11 -57,671.11
68,679.500 CCG RECEIVABLES TRUS 1 A2 144A 12508UAB1 1.840% 11/14/2023 DD 06/14/17	99.7592 99.7592	68,676.14 68,676.14	59.67 59.67	68,514.11 68,514.11	0.08	-162.03 -162.03
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	100.6793 100.6793	308,487.25 308,487.25	681.00 681.00	302,037.87 302,037.87	0.36	-6,449.38 -6,449.38
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	106.6522 106.6522	328,888.67 328,888.67	968.40 968.40	341,286.88 341,286.88	0.41	12,398.21 12,398.21

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
118,844.820 CLI FUNDING VI LLC 1A A 144A 12563LAL1 3.710% 05/18/2044 DD 05/20/19	101.1307 101.1307	118,843.67 118,843.67	369.54 369.54	120,188.57 120,188.57	0.14	1,344.90 1,344.90
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	99.3254 99.3254	299,992.99 299,992.99	234.72 234.72	297,976.17 297,976.17	0.36	-2,016.82 -2,016.82
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	105.4690 105.4690	79,346.13 79,346.13	881.76 881.76	84,375.21 84,375.21	0.10	5,029.08 5,029.08
200,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	105.4478 105.4478	201,552.00 201,552.00	2,311.96 2,311.96	210,895.60 210,895.60	0.25	9,343.60 9,343.60
52,500.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	100.0000 100.0000	52,500.00 52,500.00	736.32 736.32	52,500.00 52,500.00	0.06	0.00 0.00
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	101.1560 101.1560	100,000.00 100,000.00	591.96 591.96	101,156.00 101,156.00	0.12	1,156.00 1,156.00
100,000.000 CANTOR FITZGERALD LP 144A 138616AE7 4.875% 05/01/2024 DD 04/29/19	103.1424 103.1424	99,714.82 99,714.82	839.38 839.38	103,142.43 103,142.43	0.12	3,427.61 3,427.61
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	104.5345 104.5345	51,903.83 51,903.83	1,097.98 1,097.98	52,267.23 52,267.23	0.06	363.40 363.40
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	99.8999 99.8999	174,992.09 174,992.09	161.76 161.76	174,824.79 174,824.79	0.21	-167.30 -167.30

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,527.940 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	99.9591	15,523.84	12.48	15,521.59		-2.25
	99.9591	15,523.84	12.48	15,521.59	0.02	-2.25
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	102.6806	50,440.13	1,202.13	51,340.32		900.19
	102.6806	50,440.13	1,202.13	51,340.32	0.06	900.19
35,000.000 COMMONSPIRIT HEALTH 14916RAF1 4.200% 08/01/2023 DD 10/30/13	105.4996	34,953.10	612.34	36,924.87		1,971.77
	105.4996	34,953.10	612.34	36,924.87	0.04	1,971.77
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	104.4759	70,141.41	568.52	73,133.12		2,991.71
	104.4759	70,141.41	568.52	73,133.12	0.09	2,991.71
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	104.2500	60,291.79	1,029.00	62,550.00		2,258.21
	104.2500	60,291.79	1,029.00	62,550.00	0.08	2,258.21
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	102.3452	229,999.29	352.64	235,394.05		5,394.76
	102.3452	229,999.29	352.64	235,394.05	0.28	5,394.76
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	113.2692	62,567.56	993.70	67,961.52		5,393.96
	113.2692	62,567.56	993.70	67,961.52	0.08	5,393.96
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	105.8039	184,867.39	618.80	195,737.25		10,869.86
	105.8039	184,867.39	618.80	195,737.25	0.24	10,869.86
105,000.000 COMCAST CORP 20030NCS8 3.950% 10/15/2025 DD 10/05/18	107.8880	104,883.53	875.57	113,282.40		8,398.87
	107.8880	104,883.53	875.57	113,282.40	0.14	8,398.87

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,763.460 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	100.2979 100.2979	73,744.04 73,744.04	33.54 33.54	73,983.22 73,983.22	0.09	239.18 239.18
101,188.960 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	100.0639 100.0639	101,168.19 101,168.19	45.18 45.18	101,253.61 101,253.61	0.12	85.42 85.42
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	105.9868 105.9868	50,000.00 50,000.00	352.79 352.79	52,993.41 52,993.41	0.06	2,993.41 2,993.41
115,000.000 CONAGRA BRANDS INC 205887CD2 5.300% 11/01/2038 DD 10/22/18	108.4732 108.4732	114,532.44 114,532.44	1,015.68 1,015.68	124,744.20 124,744.20	0.15	10,211.76 10,211.76
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	100.8897 100.8897	63,404.87 63,404.87	968.93 968.93	65,578.31 65,578.31	0.08	2,173.44 2,173.44
124,888.070 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	103.3671 103.3671	139,956.04 139,956.04	472.20 472.20	129,093.13 129,093.13	0.16	-10,862.91 -10,862.91
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	104.2131 104.2131	339,289.22 339,289.22	860.10 860.10	328,271.23 328,271.23	0.40	-11,017.99 -11,017.99
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	141.0780 141.0780	451,075.98 451,075.98	1,574.70 1,574.70	444,395.70 444,395.70	0.54	-6,680.28 -6,680.28
104,782.310 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	110.0500 110.0500	115,862.54 115,862.54	2,786.15 2,786.15	115,312.93 115,312.93	0.14	-549.61 -549.61

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 DIGITAL REALTY TRUST LP 25389JAU0 3.600% 07/01/2029 DD 06/14/19	101.4034 101.4034	299,471.38 299,471.38	510.00 510.00	304,210.19 304,210.19	 0.37	4,738.81 4,738.81
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	105.3213 105.3213	75,000.00 75,000.00	476.59 476.59	78,990.98 78,990.98	 0.10	3,990.98 3,990.98
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	94.6250 94.6250	75,000.00 75,000.00	568.48 568.48	70,968.75 70,968.75	 0.09	-4,031.25 -4,031.25
65,000.000 DOW CHEMICAL CO/THE 144A 260543CQ4 4.800% 11/30/2028 DD 11/30/18	112.4682 112.4682	64,935.83 64,935.83	276.88 276.88	73,104.34 73,104.34	 0.09	8,168.51 8,168.51
175,000.000 DUPONT DE NEMOURS INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	110.6560 110.6560	175,000.00 175,000.00	1,014.58 1,014.58	193,647.97 193,647.97	 0.23	18,647.97 18,647.97
290,000.000 DUKE ENERGY CORP 26441CBE4 3.400% 06/15/2029 DD 06/07/19	102.1451 102.1451	289,561.84 289,561.84	657.36 657.36	296,220.72 296,220.72	 0.36	6,658.88 6,658.88
95,000.000 EQM MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	99.5990 99.5990	94,192.92 94,192.92	1,583.92 1,583.92	94,619.05 94,619.05	 0.11	426.13 426.13
60,000.000 ELM 2018-2 TRUST 2A A2 144A 289333AB2 4.605% 10/20/2027 DD 10/11/18	100.9279 100.9279	59,998.77 59,998.77	84.48 84.48	60,556.72 60,556.72	 0.07	557.95 557.95
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	101.5820 101.5820	10,000.00 10,000.00	138.16 138.16	10,158.20 10,158.20	 0.01	158.20 158.20

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 ENERGY TRANSFER OPERATING LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	107.3813 107.3813	72,690.89 72,690.89	1,429.32 1,429.32	75,166.94 75,166.94	0.09	2,476.05 2,476.05
95,000.000 ENERGY TRANSFER OPERATING LP 29278NAK9 7.500% 10/15/2020 DD 10/15/18	106.0710 106.0710	100,280.97 100,280.97	1,503.99 1,503.99	100,767.41 100,767.41	0.12	486.44 486.44
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	115.1811 115.1811	43,392.75 43,392.75	360.11 360.11	46,072.44 46,072.44	0.06	2,679.69 2,679.69
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	104.0309 104.0309	50,450.14 50,450.14	759.50 759.50	52,015.47 52,015.47	0.06	1,565.33 1,565.33
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	105.7909 105.7909	44,905.69 44,905.69	633.16 633.16	47,605.90 47,605.90	0.06	2,700.21 2,700.21
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	102.6250 102.6250	40,000.00 40,000.00	1,074.94 1,074.94	41,050.00 41,050.00	0.05	1,050.00 1,050.00
36,629.539 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	101.8814 101.8814	36,629.54 36,629.54	132.89 132.89	37,318.70 37,318.70	0.04	689.16 689.16
156,272.180 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	101.7849 101.7849	159,950.80 159,950.80	390.71 390.71	159,061.55 159,061.55	0.19	-889.25 -889.25
47,296.420 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	107.4622 107.4622	50,318.39 50,318.39	177.30 177.30	50,825.79 50,825.79	0.06	507.40 507.40

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
604,882.540 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	104.3251 104.3251	637,237.09 637,237.09	2,016.30 2,016.30	631,044.12 631,044.12	 0.76	-6,192.97 -6,192.97
67,415.656 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	101.7852 101.7852	69,856.94 69,856.94	168.60 168.60	68,619.13 68,619.13	 0.08	-1,237.81 -1,237.81
89,791.870 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	104.7527 104.7527	95,072.73 95,072.73	299.40 299.40	94,059.38 94,059.38	 0.11	-1,013.35 -1,013.35
301,282.726 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	103.2034 103.2034	311,898.79 311,898.79	878.81 878.81	310,933.92 310,933.92	 0.37	-964.87 -964.87
1,950,909.795 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	101.3835 101.3835	2,019,390.07 2,019,390.07	4,877.40 4,877.40	1,977,900.48 1,977,900.48	 2.38	-41,489.59 -41,489.59
230,332.060 FHLMC POOL #G0-8747 3128MJZM5 3.000% 02/01/2047 DD 01/01/17	101.2369 101.2369	227,349.26 227,349.26	575.81 575.81	233,181.00 233,181.00	 0.28	5,831.74 5,831.74
64,041.259 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	105.5317 105.5317	68,439.94 68,439.94	213.60 213.60	67,583.83 67,583.83	 0.08	-856.11 -856.11
162,407.002 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	101.7852 101.7852	163,733.79 163,733.79	406.01 406.01	165,306.34 165,306.34	 0.20	1,572.55 1,572.55
107,469.239 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	103.8865 103.8865	110,796.85 110,796.85	313.50 313.50	111,646.00 111,646.00	 0.13	849.15 849.15

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
121,967.059 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	103.8867	126,162.19	355.80	126,707.51		545.32
	103.8867	126,162.19	355.80	126,707.51	0.15	545.32
4,103.127 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	113.3728	4,490.63	20.40	4,651.83		161.20
	113.3728	4,490.63	20.40	4,651.83	0.01	161.20
219,695.970 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	102.1969	219,695.97	530.70	224,522.43		4,826.46
	102.1969	219,695.97	530.70	224,522.43	0.27	4,826.46
6,221.320 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	111.2974	6,776.23	31.14	6,924.17		147.94
	111.2974	6,776.23	31.14	6,924.17	0.01	147.94
3,201.990 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	113.3200	3,511.17	15.90	3,628.49		117.32
	113.3200	3,511.17	15.90	3,628.49	0.00	117.32
5,104.478 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	110.8837	5,527.83	23.40	5,660.04		132.21
	110.8837	5,527.83	23.40	5,660.04	0.01	132.21
1,340.100 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	108.4440	1,448.25	6.00	1,453.26		5.01
	108.4440	1,448.25	6.00	1,453.26	0.00	5.01
205,000.000 FHLMC MULTICLASS MTG K066 A2 3137F2LJ3 3.117% 06/25/2027 DD 08/01/17	104.9710	210,104.52	532.50	215,190.49		5,085.97
	104.9710	210,104.52	532.50	215,190.49	0.26	5,085.97
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	103.2433	136,158.94	347.40	139,378.39		3,219.45
	103.2433	136,158.94	347.40	139,378.39	0.17	3,219.45

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	103.2445 103.2445	165,231.62 165,231.62	412.50 412.50	170,353.38 170,353.38	 0.21	5,121.76 5,121.76
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	106.3058 106.3058	128,235.90 128,235.90	342.30 342.30	132,882.21 132,882.21	 0.16	4,646.31 4,646.31
115,829.580 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	104.5611 104.5611	117,873.23 117,873.23	306.60 306.60	121,112.64 121,112.64	 0.15	3,239.41 3,239.41
300,000.000 FHLMC MULTICLASS MTG K087 A2 3137FKUP9 3.771% 12/25/2028 DD 01/01/19	110.3397 110.3397	329,665.27 329,665.27	942.79 942.79	331,019.16 331,019.16	 0.40	1,353.89 1,353.89
300,000.000 FHLMC MULTICLASS MTG K089 A2 3137FL6P4 3.563% 01/25/2029 DD 03/01/19	108.6742 108.6742	325,084.44 325,084.44	890.73 890.73	326,022.51 326,022.51	 0.39	938.07 938.07
300,000.000 FHLMC MULTICLASS MTG K090 A2 3137FLMV3 3.422% 02/25/2029 DD 04/01/19	107.5990 107.5990	321,870.48 321,870.48	855.53 855.53	322,797.00 322,797.00	 0.39	926.52 926.52
69,413.280 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	108.6730 108.6730	74,568.15 74,568.15	289.20 289.20	75,433.46 75,433.46	 0.09	865.31 865.31
7,384.750 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	104.8365 104.8365	7,816.40 7,816.40	27.71 27.71	7,741.91 7,741.91	 0.01	-74.49 -74.49
14,457.125 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	107.4056 107.4056	15,332.12 15,332.12	54.30 54.30	15,527.76 15,527.76	 0.02	195.64 195.64

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,476.193 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	103.8225	38,272.30	109.31	38,908.72		636.42
	103.8225	38,272.30	109.31	38,908.72	0.05	636.42
101,008.520 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	105.4650	106,803.53	336.72	106,528.68		-274.85
	105.4650	106,803.53	336.72	106,528.68	0.13	-274.85
125,401.820 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	103.8223	130,045.75	365.70	130,195.02		149.27
	103.8223	130,045.75	365.70	130,195.02	0.16	149.27
141,249.557 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	103.8224	149,497.50	411.90	146,648.63		-2,848.87
	103.8224	149,497.50	411.90	146,648.63	0.18	-2,848.87
74,072.670 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	105.4661	76,202.01	246.90	78,121.55		1,919.54
	105.4661	76,202.01	246.90	78,121.55	0.09	1,919.54
54,972.550 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	103.8213	57,655.61	160.31	57,073.23		-582.38
	103.8213	57,655.61	160.31	57,073.23	0.07	-582.38
79,703.112 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	108.5825	87,425.93	332.10	86,543.65		-882.28
	108.5825	87,425.93	332.10	86,543.65	0.10	-882.28
340,106.450 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	101.7208	349,248.59	850.20	345,959.07		-3,289.52
	101.7208	349,248.59	850.20	345,959.07	0.42	-3,289.52
153,767.120 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	101.7209	155,332.27	384.42	156,413.34		1,081.07
	101.7209	155,332.27	384.42	156,413.34	0.19	1,081.07

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
112,499.070 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	101.7211 101.7211	115,060.04 115,060.04	281.10 281.10	114,435.24 114,435.24	 0.14	 -624.80
99,236.550 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	101.7210 101.7210	102,683.02 102,683.02	248.10 248.10	100,944.43 100,944.43	 0.12	 -1,738.59
302,737.640 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	106.3437 106.3437	325,329.69 325,329.69	1,135.20 1,135.20	321,942.47 321,942.47	 0.39	 -3,387.22
515,940.160 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	106.5679 106.5679	553,540.32 553,540.32	1,934.70 1,934.70	549,826.37 549,826.37	 0.66	 -3,713.95
104,246.360 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	101.9701 101.9701	107,264.36 107,264.36	260.59 260.59	106,300.13 106,300.13	 0.13	 -964.23
141,203.500 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	102.0314 102.0314	145,729.84 145,729.84	353.10 353.10	144,071.98 144,071.98	 0.17	 -1,657.86
440,072.450 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	103.8213 103.8213	456,540.93 456,540.93	1,283.51 1,283.51	456,888.90 456,888.90	 0.55	 347.97
815,113.858 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	104.5910 104.5910	871,071.79 871,071.79	2,716.99 2,716.99	852,535.76 852,535.76	 1.03	 -18,536.03
1,752,672.290 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	103.1394 103.1394	1,843,095.34 1,843,095.34	5,111.89 5,111.89	1,807,695.63 1,807,695.63	 2.18	 -35,399.71

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
351,627.530 FNMA POOL #0AS8299 3138WJGH5 3.000% 11/01/2046 DD 10/01/16	101.6613 101.6613	350,135.14 350,135.14	879.00 879.00	357,469.00 357,469.00	0.43	7,333.86 7,333.86
123,090.106 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	104.4078 104.4078	124,958.60 124,958.60	359.10 359.10	128,515.69 128,515.69	0.15	3,557.09 3,557.09
123,484.160 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	101.9677 101.9677	127,740.18 127,740.18	308.70 308.70	125,913.95 125,913.95	0.15	-1,826.23 -1,826.23
139,255.456 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	103.8217 103.8217	143,541.61 143,541.61	406.20 406.20	144,577.36 144,577.36	0.17	1,035.75 1,035.75
1,062,322.990 FNMA POOL #0AW8643 3138XYS96 4.000% 07/01/2044 DD 07/01/14	105.3329 105.3329	1,073,342.31 1,073,342.31	3,541.09 3,541.09	1,118,976.05 1,118,976.05	1.35	45,633.74 45,633.74
340,755.182 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	103.4013 103.4013	353,611.47 353,611.47	993.79 993.79	352,345.31 352,345.31	0.42	-1,266.16 -1,266.16
374,597.500 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	104.5941 104.5941	397,368.69 397,368.69	1,248.60 1,248.60	391,806.87 391,806.87	0.47	-5,561.82 -5,561.82
10,858.334 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	109.9750 109.9750	11,757.68 11,757.68	49.68 49.68	11,941.45 11,941.45	0.01	183.77 183.77
12,146.987 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	110.2159 110.2159	13,152.93 13,152.93	55.80 55.80	13,387.92 13,387.92	0.02	234.99 234.99

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,352.630 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	108.0312 108.0312	5,737.43 5,737.43	22.31 22.31	5,782.51 5,782.51	0.01	45.08 45.08
18,639.415 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	106.9047 106.9047	19,700.34 19,700.34	69.90 69.90	19,926.41 19,926.41	0.02	226.07 226.07
50,368.059 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	109.3660 109.3660	53,765.96 53,765.96	210.00 210.00	55,085.51 55,085.51	0.07	1,319.55 1,319.55
2,733.950 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	106.6240 106.6240	2,963.39 2,963.39	12.60 12.60	2,915.05 2,915.05	0.00	-48.34 -48.34
6,016.870 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	107.9592 107.9592	6,455.67 6,455.67	25.20 25.20	6,495.77 6,495.77	0.01	40.10 40.10
5,355.620 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	102.3180 102.3180	5,480.49 5,480.49	22.20 22.20	5,479.77 5,479.77	0.01	-0.72 -0.72
3,809.820 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	106.5793 106.5793	4,132.17 4,132.17	17.40 17.40	4,060.48 4,060.48	0.00	-71.69 -71.69
881.180 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.1830 100.1830	911.38 911.38	3.90 3.90	882.79 882.79	0.00	-28.59 -28.59
248,146.360 FNMA POOL #0BE2335 3140FMSZ0 3.500% 02/01/2047 DD 02/01/17	103.0554 103.0554	253,261.83 253,261.83	723.79 723.79	255,728.15 255,728.15	0.31	2,466.32 2,466.32

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
326,273.180 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	103.4002 103.4002	334,655.54 334,655.54	951.60 951.60	337,367.18 337,367.18	 0.41	2,711.64 2,711.64
454,389.345 FNMA POOL #0BM4676 3140J9FS5 4.000% 10/01/2048 DD 10/01/18	105.7771 105.7771	468,326.14 468,326.14	1,514.59 1,514.59	480,639.72 480,639.72	 0.58	12,313.58 12,313.58
1,457.114 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	110.9193 110.9193	1,611.45 1,611.45	7.80 7.80	1,616.22 1,616.22	 0.00	4.77 4.77
2,752.830 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	110.4731 110.4731	2,980.90 2,980.90	12.60 12.60	3,041.14 3,041.14	 0.00	60.24 60.24
5,003.556 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	110.8052 110.8052	5,416.39 5,416.39	22.80 22.80	5,544.20 5,544.20	 0.01	127.81 127.81
8,736.600 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	108.3882 108.3882	9,455.96 9,455.96	40.01 40.01	9,469.44 9,469.44	 0.01	13.48 13.48
4,510.783 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	113.2245 113.2245	4,930.74 4,930.74	22.50 22.50	5,107.31 5,107.31	 0.01	176.57 176.57
11,927.780 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	113.1541 113.1541	13,025.49 13,025.49	59.58 59.58	13,496.77 13,496.77	 0.02	471.28 471.28
1,245.802 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	110.9193 110.9193	1,376.86 1,376.86	6.71 6.71	1,381.83 1,381.83	 0.00	4.97 4.97

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,491.300 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	110.5931 110.5931	1,627.57 1,627.57	7.39 7.39	1,649.28 1,649.28	0.00	21.71 21.71
3,732.410 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	112.9198 112.9198	4,076.43 4,076.43	18.60 18.60	4,214.63 4,214.63	0.01	138.20 138.20
3,585.230 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	105.6948 105.6948	3,848.22 3,848.22	15.00 15.00	3,789.40 3,789.40	0.00	-58.82 -58.82
5,110.649 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	113.0138 113.0138	5,579.25 5,579.25	25.50 25.50	5,775.74 5,775.74	0.01	196.49 196.49
4,084.182 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	110.4727 110.4727	4,422.53 4,422.53	18.72 18.72	4,511.90 4,511.90	0.01	89.37 89.37
4,377.980 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	108.2090 108.2090	4,696.54 4,696.54	18.19 18.19	4,737.37 4,737.37	0.01	40.83 40.83
103,567.470 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	105.4237 105.4237	108,642.45 108,642.45	345.18 345.18	109,184.66 109,184.66	0.13	542.21 542.21
77,201.370 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	105.5897 105.5897	82,098.50 82,098.50	257.40 257.40	81,516.67 81,516.67	0.10	-581.83 -581.83
115,218.870 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	103.8227 103.8227	120,795.60 120,795.60	336.00 336.00	119,623.31 119,623.31	0.14	-1,172.29 -1,172.29

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
43,351.387 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	103.8228 103.8228	45,912.56 45,912.56	126.42 126.42	45,008.63 45,008.63	0.05	-903.93 -903.93
51,299.411 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	101.7231 101.7231	51,401.01 51,401.01	128.21 128.21	52,183.36 52,183.36	0.06	782.35 782.35
131,557.760 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	102.0921 102.0921	132,115.10 132,115.10	328.80 328.80	134,310.08 134,310.08	0.16	2,194.98 2,194.98
5,924.360 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	107.3495 107.3495	6,270.00 6,270.00	22.20 22.20	6,359.77 6,359.77	0.01	89.77 89.77
46,634.730 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	108.6778 108.6778	50,041.63 50,041.63	194.40 194.40	50,681.58 50,681.58	0.06	639.95 639.95
66,353.770 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	105.4654 105.4654	69,979.20 69,979.20	221.10 221.10	69,980.29 69,980.29	0.08	1.09 1.09
190,816.460 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	102.9487 102.9487	201,276.93 201,276.93	556.62 556.62	196,442.97 196,442.97	0.24	-4,833.96 -4,833.96
186,857.270 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	106.3715 106.3715	201,403.06 201,403.06	700.80 700.80	198,762.81 198,762.81	0.24	-2,640.25 -2,640.25
443,201.680 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	103.1233 103.1233	465,578.48 465,578.48	1,292.70 1,292.70	457,043.98 457,043.98	0.55	-8,534.50 -8,534.50

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,397,035.366 FNMA POOL #0MA3495 31418C3D4 4.000% 09/01/2048 DD 09/01/18	103.3318 103.3318	2,466,585.05 2,466,585.05	7,990.20 7,990.20	2,476,900.65 2,476,900.65	 2.98	10,315.60 10,315.60
2,489,632.470 FNMA POOL #0MA3686 31418DCY6 3.500% 05/01/2049 DD 05/01/19	102.3774 102.3774	2,529,632.13 2,529,632.13	7,261.50 7,261.50	2,548,819.87 2,548,819.87	 3.07	19,187.74 19,187.74
35,109.510 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	107.4054 107.4054	37,158.33 37,158.33	131.70 131.70	37,709.49 37,709.49	 0.05	551.16 551.16
82,500.554 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	107.4052 107.4052	87,328.21 87,328.21	309.30 309.30	88,609.89 88,609.89	 0.11	1,281.68 1,281.68
38,405.550 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	105.4553 105.4553	40,045.11 40,045.11	128.10 128.10	40,500.71 40,500.71	 0.05	455.60 455.60
81,197.883 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	105.4641 105.4641	84,660.43 84,660.43	270.60 270.60	85,634.60 85,634.60	 0.10	974.17 974.17
41,003.839 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	105.4637 105.4637	42,751.97 42,751.97	136.69 136.69	43,244.18 43,244.18	 0.05	492.21 492.21
300,000.000 FISERV INC 337738AU2 3.500% 07/01/2029 DD 06/24/19	102.7884 102.7884	299,496.84 299,496.84	204.19 204.19	308,365.08 308,365.08	 0.37	8,868.24 8,868.24
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	100.6500 100.6500	135,000.00 135,000.00	2,021.55 2,021.55	135,877.50 135,877.50	 0.16	877.50 877.50

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	103.4196 103.4196	99,804.28 99,804.28	1,256.76 1,256.76	103,419.62 103,419.62	0.12	3,615.34 3,615.34
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	100.8354 100.8354	80,000.00 80,000.00	222.18 222.18	80,668.31 80,668.31	0.10	668.31 668.31
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	101.3800 101.3800	15,000.00 15,000.00	130.58 130.58	15,207.00 15,207.00	0.02	207.00 207.00
57,772.101 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	102.3619 102.3619	57,152.04 57,152.04	144.30 144.30	59,136.61 59,136.61	0.07	1,984.57 1,984.57
48,531.798 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	105.8405 105.8405	50,888.92 50,888.92	161.70 161.70	51,366.32 51,366.32	0.06	477.40 477.40
52,250.060 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	105.8867 105.8867	54,292.60 54,292.60	174.24 174.24	55,325.89 55,325.89	0.07	1,033.29 1,033.29
42,108.397 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	106.6395 106.6395	44,633.04 44,633.04	157.80 157.80	44,904.17 44,904.17	0.05	271.13 271.13
34,715.730 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	106.4719 106.4719	37,254.03 37,254.03	130.20 130.20	36,962.49 36,962.49	0.04	-291.54 -291.54
16,592.720 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	106.4065 106.4065	17,679.47 17,679.47	62.10 62.10	17,655.73 17,655.73	0.02	-23.74 -23.74

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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
61,718.560 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	106.2136 106.2136	67,093.42 67,093.42	231.36 231.36	65,553.52 65,553.52	0.08	-1,539.90 -1,539.90
61,339.860 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	102.3719 102.3719	61,679.46 61,679.46	153.40 153.40	62,794.77 62,794.77	0.08	1,115.31 1,115.31
125,576.366 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	103.8190 103.8190	129,745.12 129,745.12	366.24 366.24	130,372.19 130,372.19	0.16	627.07 627.07
54,341.272 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	103.7580 103.7580	56,115.54 56,115.54	158.40 158.40	56,383.39 56,383.39	0.07	267.85 267.85
10,136.575 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	109.8608 109.8608	11,453.99 11,453.99	54.90 54.90	11,136.12 11,136.12	0.01	-317.87 -317.87
64,952.630 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	106.2561 106.2561	69,328.89 69,328.89	216.60 216.60	69,016.16 69,016.16	0.08	-312.73 -312.73
120,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	103.1813 103.1813	120,000.00 120,000.00	185.76 185.76	123,817.58 123,817.58	0.15	3,817.58 3,817.58
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	105.4511 105.4511	282,699.79 282,699.79	803.40 803.40	289,990.47 289,990.47	0.35	7,290.68 7,290.68
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	106.4371 106.4371	309,307.16 309,307.16	933.60 933.60	319,311.15 319,311.15	0.38	10,003.99 10,003.99

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 GS MORTGAGE SECURITIES GC40 A3 36257HBN5 2.904% 07/10/2052 DD 07/01/19	100.9979 100.9979	302,993.70 302,993.70	242.00 242.00	302,993.70 302,993.70	 0.37	 0.00
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	106.5512 106.5512	113,796.22 113,796.22	519.34 519.34	122,533.85 122,533.85	 0.15	 8,737.63
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	101.2783 101.2783	140,699.74 140,699.74	1,449.08 1,449.08	146,853.59 146,853.59	 0.18	 6,153.85
75,000.000 GENERAL ELECTRIC CO 36962GT95 5.550% 01/05/2026 DD 01/05/06	111.6791 111.6791	79,845.68 79,845.68	2,041.96 2,041.96	83,759.29 83,759.29	 0.10	 3,913.61
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	110.7004 110.7004	49,966.63 49,966.63	825.17 825.17	55,350.21 55,350.21	 0.07	 5,383.58
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	101.4540 101.4540	39,943.12 39,943.12	214.84 214.84	40,581.60 40,581.60	 0.05	 638.48
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	101.8632 101.8632	101,240.76 101,240.76	1,987.53 1,987.53	101,863.18 101,863.18	 0.12	 622.42
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCS3 5.650% 01/17/2029 DD 01/17/19	109.9691 109.9691	205,068.09 205,068.09	5,167.24 5,167.24	219,938.13 219,938.13	 0.27	 14,870.04
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	105.5733 105.5733	59,861.47 59,861.47	477.98 477.98	63,344.00 63,344.00	 0.08	 3,482.53

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	104.3817 104.3817	115,080.24 115,080.24	1,488.70 1,488.70	120,038.94 120,038.94	0.14	4,958.70 4,958.70
75,000.000 CIGNA CORP 144A 40573LAQ9 4.125% 11/15/2025 DD 09/17/18	106.4941 106.4941	74,950.69 74,950.69	399.14 399.14	79,870.60 79,870.60	0.10	4,919.91 4,919.91
200,000.000 CIGNA CORP 144A 40573LAS5 4.375% 10/15/2028 DD 09/17/18	107.8865 107.8865	204,920.72 204,920.72	1,847.38 1,847.38	215,773.06 215,773.06	0.26	10,852.34 10,852.34
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	101.5859 101.5859	24,927.17 24,927.17	390.01 390.01	25,396.49 25,396.49	0.03	469.32 469.32
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	103.4612 103.4612	60,581.50 60,581.50	215.10 215.10	62,076.73 62,076.73	0.07	1,495.23 1,495.23
300,000.000 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	99.6001 99.6001	299,957.88 299,957.88	144.04 144.04	298,800.33 298,800.33	0.36	-1,157.55 -1,157.55
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	102.7119 102.7119	73,714.03 73,714.03	1,476.44 1,476.44	77,033.89 77,033.89	0.09	3,319.86 3,319.86
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	106.0689 106.0689	50,144.91 50,144.91	749.66 749.66	53,034.45 53,034.45	0.06	2,889.54 2,889.54
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	105.9424 105.9424	36,502.20 36,502.20	554.34 554.34	37,079.82 37,079.82	0.04	577.62 577.62

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	101.5010 101.5010	75,000.00 75,000.00	282.83 282.83	76,125.75 76,125.75	0.09	1,125.75 1,125.75
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	101.7991 101.7991	89,861.09 89,861.09	592.46 592.46	91,619.17 91,619.17	0.11	1,758.08 1,758.08
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	106.4306 106.4306	41,717.90 41,717.90	124.48 124.48	42,572.26 42,572.26	0.05	854.36 854.36
185,000.000 ICAHN ENTERPRISES LP / IC 144A 451102BR7 6.250% 05/15/2026 DD 05/10/19	101.3750 101.3750	188,047.11 188,047.11	1,638.03 1,638.03	187,543.75 187,543.75	0.23	-503.36 -503.36
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	134.3830 134.3830	245,576.83 245,576.83	5,412.85 5,412.85	262,046.85 262,046.85	0.32	16,470.02 16,470.02
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	106.0667 106.0667	24,887.03 24,887.03	211.27 211.27	26,516.68 26,516.68	0.03	1,629.65 1,629.65
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	106.0151 106.0151	282,723.03 282,723.03	824.70 824.70	291,541.55 291,541.55	0.35	8,818.52 8,818.52
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	102.8165 102.8165	203,902.92 203,902.92	1,153.20 1,153.20	210,773.79 210,773.79	0.25	6,870.87 6,870.87
99,712.600 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	102.5783 102.5783	103,931.09 103,931.09	261.00 261.00	102,283.44 102,283.44	0.12	-1,647.65 -1,647.65

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	106.6378 106.6378	331,472.70 331,472.70	950.40 950.40	319,913.49 319,913.49	0.39	-11,559.21 -11,559.21
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	108.8500 108.8500	110,000.00 110,000.00	2,191.74 2,191.74	119,735.00 119,735.00	0.14	9,735.00 9,735.00
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	108.2921 108.2921	179,422.90 179,422.90	998.77 998.77	194,925.85 194,925.85	0.23	15,502.95 15,502.95
200,000.000 KEURIG DR PEPPER INC 49271VAF7 4.597% 05/25/2028 DD 05/25/19	109.4797 109.4797	200,000.00 200,000.00	939.24 939.24	218,959.39 218,959.39	0.26	18,959.39 18,959.39
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	104.5490 104.5490	45,506.52 45,506.52	623.43 623.43	47,047.03 47,047.03	0.06	1,540.51 1,540.51
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	100.6612 100.6612	24,995.50 24,995.50	214.20 214.20	25,165.30 25,165.30	0.03	169.80 169.80
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	106.9236 106.9236	99,897.48 99,897.48	1,086.37 1,086.37	106,923.60 106,923.60	0.13	7,026.12 7,026.12
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	106.8468 106.8468	39,849.53 39,849.53	437.30 437.30	42,738.72 42,738.72	0.05	2,889.19 2,889.19
65,000.000 KRAFT HEINZ FOODS CO 50077LAD8 3.000% 06/01/2026 DD 05/24/16	97.3087 97.3087	64,796.73 64,796.73	162.60 162.60	63,250.66 63,250.66	0.08	-1,546.07 -1,546.07

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	104.6395 104.6395	14,895.36 14,895.36	100.01 100.01	15,695.93 15,695.93	0.02	800.57 800.57
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	106.5013 106.5013	168,534.05 168,534.05	2,179.64 2,179.64	181,052.28 181,052.28	0.22	12,518.23 12,518.23
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	102.9579 102.9579	90,481.37 90,481.37	176.00 176.00	92,662.09 92,662.09	0.11	2,180.72 2,180.72
245,000.000 LIBERTY PROPERTY LP 53117CAT9 4.375% 02/01/2029 DD 01/25/19	108.2362 108.2362	250,487.39 250,487.39	4,665.03 4,665.03	265,178.76 265,178.76	0.32	14,691.37 14,691.37
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	102.2228 102.2228	114,523.92 114,523.92	198.08 198.08	117,556.24 117,556.24	0.14	3,032.32 3,032.32
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	105.7917 105.7917	75,967.47 75,967.47	999.52 999.52	79,343.79 79,343.79	0.10	3,376.32 3,376.32
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	149.4160 149.4160	475,573.52 475,573.52	8,662.54 8,662.54	470,660.40 470,660.40	0.57	-4,913.12 -4,913.12
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	133.5260 133.5260	67,263.28 67,263.28	1,571.73 1,571.73	73,439.30 73,439.30	0.09	6,176.02 6,176.02
70,000.000 MARATHON PETROLEUM CORP 56585AAZ5 5.375% 10/01/2022 DD 04/01/19	101.5338 101.5338	70,752.12 70,752.12	9,398.58 9,398.58	71,073.69 71,073.69	0.09	321.57 321.57

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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
175,000.000 MARATHON PETROLEUM CORP 56585ABD3 3.800% 04/01/2028 DD 04/01/19	101.6403 101.6403	171,260.00 171,260.00	1,662.48 1,662.48	177,870.50 177,870.50	 0.21	6,610.50 6,610.50
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	103.9742 103.9742	45,988.64 45,988.64	999.03 999.03	46,788.39 46,788.39	 0.06	799.75 799.75
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	118.0065 118.0065	93,068.17 93,068.17	2,194.00 2,194.00	106,205.85 106,205.85	 0.13	13,137.68 13,137.68
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	106.0635 106.0635	49,698.20 49,698.20	517.20 517.20	53,031.74 53,031.74	 0.06	3,333.54 3,333.54
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	102.4499 102.4499	175,000.00 175,000.00	986.41 986.41	179,287.38 179,287.38	 0.22	4,287.38 4,287.38
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	104.1425 104.1425	125,000.00 125,000.00	1,851.74 1,851.74	130,178.08 130,178.08	 0.16	5,178.08 5,178.08
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	139.6720 139.6720	111,591.44 111,591.44	731.28 731.28	118,721.20 118,721.20	 0.14	7,129.76 7,129.76
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	103.0080 103.0080	146,557.32 146,557.32	1,000.74 1,000.74	149,361.60 149,361.60	 0.18	2,804.28 2,804.28
230,000.000 MICROCHIP TECHNOLOGY INC 595017AP9 4.333% 06/01/2023 DD 05/29/18	104.2752 104.2752	230,000.00 230,000.00	830.40 830.40	239,832.85 239,832.85	 0.29	9,832.85 9,832.85

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	107.2326 107.2326	100,317.25 100,317.25	1,367.75 1,367.75	107,232.64 107,232.64	0.13	6,915.39 6,915.39
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	101.8873 101.8873	65,000.00 65,000.00	1,244.85 1,244.85	66,226.73 66,226.73	0.08	1,226.73 1,226.73
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	101.1250 101.1250	44,736.67 44,736.67	484.65 484.65	45,506.25 45,506.25	0.05	769.58 769.58
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	105.8750 105.8750	30,000.00 30,000.00	860.08 860.08	31,762.50 31,762.50	0.04	1,762.50 1,762.50
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	129.9880 129.9880	238,485.50 238,485.50	972.60 972.60	253,476.60 253,476.60	0.31	14,991.10 14,991.10
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	155.1210 155.1210	488,444.36 488,444.36	10,581.01 10,581.01	488,631.15 488,631.15	0.59	186.79 186.79
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	104.5000 104.5000	55,000.00 55,000.00	1,546.76 1,546.76	57,475.00 57,475.00	0.07	2,475.00 2,475.00
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	108.1223 108.1223	199,567.58 199,567.58	725.10 725.10	216,244.51 216,244.51	0.26	16,676.93 16,676.93
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	108.3410 108.3410	49,552.27 49,552.27	96.64 96.64	54,170.50 54,170.50	0.07	4,618.23 4,618.23

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 OKLAHOMA GAS & ELECTRIC CO 678858BU4 3.300% 03/15/2030 DD 06/07/19	101.5485 101.5485	199,415.44 199,415.44	439.92 439.92	203,097.08 203,097.08	0.24	3,681.64 3,681.64
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	105.8642 105.8642	80,457.65 80,457.65	990.15 990.15	84,691.34 84,691.34	0.10	4,233.69 4,233.69
265,000.000 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	99.8042 99.8042	264,970.95 264,970.95	296.65 296.65	264,481.16 264,481.16	0.32	-489.79 -489.79
210,000.000 ONEOK INC 682680AW3 4.350% 03/15/2029 DD 03/13/19	106.8761 106.8761	209,359.20 209,359.20	2,750.20 2,750.20	224,439.83 224,439.83	0.27	15,080.63 15,080.63
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	105.6930 105.6930	332,428.42 332,428.42	3,364.07 3,364.07	332,932.95 332,932.95	0.40	504.53 504.53
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	104.0739 104.0739	44,700.43 44,700.43	84.00 84.00	46,833.27 46,833.27	0.06	2,132.84 2,132.84
175,000.000 PENSKE TRUCK LEASING CO L 144A 709599BE3 4.450% 01/29/2026 DD 01/29/19	107.2651 107.2651	174,555.48 174,555.48	3,307.29 3,307.29	187,713.92 187,713.92	0.23	13,158.44 13,158.44
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	103.5609 103.5609	44,659.44 44,659.44	208.26 208.26	46,602.39 46,602.39	0.06	1,942.95 1,942.95
265,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	103.0420 103.0420	262,807.79 262,807.79	3,624.55 3,624.55	273,061.23 273,061.23	0.33	10,253.44 10,253.44

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	107.5900 107.5900	180,000.00 180,000.00	2,113.08 2,113.08	193,662.00 193,662.00	 0.23	13,662.00 13,662.00
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	105.2963 105.2963	14,990.86 14,990.86	329.84 329.84	15,794.44 15,794.44	 0.02	803.58 803.58
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	108.1315 108.1315	75,000.00 75,000.00	820.93 820.93	81,098.60 81,098.60	 0.10	6,098.60 6,098.60
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	106.0572 106.0572	61,074.43 61,074.43	637.15 637.15	63,634.31 63,634.31	 0.08	2,559.88 2,559.88
200,000.000 REGL TRANSPRTN AUTH IL 7599113H1 3.013% 05/29/2020 DD 05/30/18	100.6510 100.6510	200,000.00 200,000.00	1,004.40 1,004.40	201,302.00 201,302.00	 0.24	1,302.00 1,302.00
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	98.4944 98.4944	49,851.70 49,851.70	591.84 591.84	49,247.22 49,247.22	 0.06	-604.48 -604.48
245,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	106.0400 106.0400	248,504.01 248,504.01	575.32 575.32	259,798.01 259,798.01	 0.31	11,294.00 11,294.00
120,000.000 ROPER TECHNOLOGIES INC 776743AD8 3.800% 12/15/2026 DD 12/19/16	104.4246 104.4246	119,980.80 119,980.80	202.72 202.72	125,309.49 125,309.49	 0.15	5,328.69 5,328.69
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	99.9835 99.9835	29,996.94 29,996.94	245.16 245.16	29,995.05 29,995.05	 0.04	-1.89 -1.89

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	102.1822 102.1822	49,986.11 49,986.11	222.58 222.58	51,091.09 51,091.09	0.06	1,104.98 1,104.98
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/15/2044 DD 10/15/14	99.9987 99.9987	80,000.00 80,000.00	103.04 103.04	79,998.96 79,998.96	0.10	-1.04 -1.04
125,000.000 SSM HEALTH CARE CORP 784710AB1 3.688% 06/01/2023 DD 05/08/18	104.2566 104.2566	124,309.65 124,309.65	384.30 384.30	130,320.76 130,320.76	0.16	6,011.11 6,011.11
100,000.000 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	100.8507 100.8507	99,975.27 99,975.27	44.16 44.16	100,850.65 100,850.65	0.12	875.38 875.38
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	131.9630 131.9630	417,609.52 417,609.52	3,150.11 3,150.11	415,683.45 415,683.45	0.50	-1,926.07 -1,926.07
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	104.3514 104.3514	89,867.11 89,867.11	1,852.77 1,852.77	93,916.25 93,916.25	0.11	4,049.14 4,049.14
200,000.000 SANTANDER HOLDINGS USA INC 80282KAW6 3.500% 06/07/2024 DD 06/07/19	101.5695 101.5695	199,830.16 199,830.16	466.56 466.56	203,138.90 203,138.90	0.24	3,308.74 3,308.74
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	104.2340 104.2340	64,917.99 64,917.99	548.30 548.30	67,752.10 67,752.10	0.08	2,834.11 2,834.11
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	108.3097 108.3097	39,950.91 39,950.91	562.08 562.08	43,323.88 43,323.88	0.05	3,372.97 3,372.97

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,769.310 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	104.5500 104.5500	95,769.31 95,769.31	981.96 981.96	100,126.81 100,126.81	0.12	4,357.50 4,357.50
114,022.696 SPIRIT MASTER FUNDIN 1A A 144A 84861CAC9 4.360% 12/20/2047 DD 12/14/17	103.7735 103.7735	114,495.13 114,495.13	414.30 414.30	118,325.35 118,325.35	0.14	3,830.22 3,830.22
125,000.000 SPRINGLEAF FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	109.4980 109.4980	125,000.00 125,000.00	2,541.00 2,541.00	136,872.50 136,872.50	0.16	11,872.50 11,872.50
60,000.000 SPRINGLEAF FINANCE CORP 85172FAP4 6.125% 03/15/2024 DD 02/22/19	107.5000 107.5000	60,000.00 60,000.00	1,301.74 1,301.74	64,500.00 64,500.00	0.08	4,500.00 4,500.00
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	102.5000 102.5000	60,815.75 60,815.75	1,400.18 1,400.18	61,500.00 61,500.00	0.07	684.25 684.25
210,000.000 STORE CAPITAL CORP 862121AB6 4.625% 03/15/2029 DD 02/28/19	106.4328 106.4328	208,490.28 208,490.28	3,266.53 3,266.53	223,508.96 223,508.96	0.27	15,018.68 15,018.68
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	100.7500 100.7500	35,166.27 35,166.27	670.82 670.82	35,262.50 35,262.50	0.04	96.23 96.23
210,000.000 SUNTRUST BANK/ATLANTA GA 86787EBC0 3.200% 04/01/2024 DD 03/18/19	103.1040 103.1040	209,934.90 209,934.90	1,932.90 1,932.90	216,518.39 216,518.39	0.26	6,583.49 6,583.49
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	107.7351 107.7351	49,973.88 49,973.88	343.64 343.64	53,867.53 53,867.53	0.06	3,893.65 3,893.65

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	102.3893 102.3893	24,998.00 24,998.00	309.48 309.48	25,597.33 25,597.33	0.03	599.33 599.33
220,000.000 TOLEDO HOSPITAL/THE 889184AC1 5.325% 11/15/2028 DD 10/25/18	109.3937 109.3937	220,000.00 220,000.00	1,511.53 1,511.53	240,666.17 240,666.17	0.29	20,666.17 20,666.17
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	102.0222 102.0222	79,909.41 79,909.41	1,047.58 1,047.58	81,617.75 81,617.75	0.10	1,708.34 1,708.34
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	104.0000 104.0000	25,000.00 25,000.00	562.50 562.50	26,000.00 26,000.00	0.03	1,000.00 1,000.00
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	102.7034 102.7034	50,159.97 50,159.97	198.00 198.00	51,351.69 51,351.69	0.06	1,191.72 1,191.72
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	106.0330 106.0330	70,630.93 70,630.93	1,036.68 1,036.68	74,223.11 74,223.11	0.09	3,592.18 3,592.18
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	104.6212 104.6212	40,988.23 40,988.23	880.16 880.16	41,848.47 41,848.47	0.05	860.24 860.24
105,000.000 UDR INC 90265EAQ3 3.200% 01/15/2030 DD 07/02/19	99.5676 99.5676	104,645.10 104,645.10	0.00 0.00	104,545.95 104,545.95	0.13	-99.15 -99.15
18,351.630 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	112.6100 112.6100	17,727.19 17,727.19	250.38 250.38	20,665.77 20,665.77	0.02	2,938.58 2,938.58

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 UNITED RENTALS NORTH AMERICA I 911365BK9 6.500% 12/15/2026 DD 10/30/18	108.2500 108.2500	175,000.00 175,000.00	505.60 505.60	189,437.50 189,437.50	 0.23	14,437.50 14,437.50
420,000.000 U S TREASURY BOND 912810QW1 3.000% 05/15/2042 DD 05/15/12	109.5000 109.5000	421,407.61 421,407.61	1,609.24 1,609.24	459,900.00 459,900.00	 0.55	38,492.39 38,492.39
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	109.5195 109.5195	555,396.20 555,396.20	2,069.02 2,069.02	591,405.47 591,405.47	 0.71	36,009.27 36,009.27
380,000.000 U S TREASURY BOND 912810RY6 2.750% 08/15/2047 DD 08/15/17	104.3672 104.3672	357,651.31 357,651.31	3,925.97 3,925.97	396,595.31 396,595.31	 0.48	38,944.00 38,944.00
335,000.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	102.4258 102.4258	334,805.49 334,805.49	2,831.77 2,831.77	343,126.37 343,126.37	 0.41	8,320.88 8,320.88
315,000.000 U S TREASURY NOTE 9128283W8 2.750% 02/15/2028 DD 02/15/18	106.3281 106.3281	314,665.43 314,665.43	3,254.42 3,254.42	334,933.59 334,933.59	 0.40	20,268.16 20,268.16
95,000.000 U S TREASURY NOTE 9128284B3 2.375% 03/15/2021 DD 03/15/18	100.9648 100.9648	94,993.43 94,993.43	662.16 662.16	95,916.60 95,916.60	 0.12	923.17 923.17
865,000.000 U S TREASURY NOTE 9128285M8 3.125% 11/15/2028 DD 11/15/18	109.6836 109.6836	909,292.86 909,292.86	3,452.36 3,452.36	948,763.09 948,763.09	 1.14	39,470.23 39,470.23
247,910.599 US TREAS-CPI INFLAT 9128285W6 0.875% 01/15/2029 DD 01/15/19	105.2561 105.2561	257,902.43 257,902.43	1,000.72 1,000.72	260,941.04 260,941.04	 0.31	3,038.61 3,038.61

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,500,000.000 U S TREASURY NOTE 9128286B1 2.625% 02/15/2029 DD 02/15/19	105.4531 105.4531	1,525,267.67 1,525,267.67	14,792.82 14,792.82	1,581,796.88 1,581,796.88	1.91	56,529.21 56,529.21
845,000.000 U S TREASURY NOTE 9128286T2 2.375% 05/15/2029 DD 05/15/19	103.3398 103.3398	871,696.67 871,696.67	2,563.13 2,563.13	873,221.68 873,221.68	1.05	1,525.01 1,525.01
770,000.000 U S TREASURY NOTE 912828N30 2.125% 12/31/2022 DD 12/31/15	101.3633 101.3633	762,305.55 762,305.55	8,225.71 8,225.71	780,497.26 780,497.26	0.94	18,191.71 18,191.71
682,188.800 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	99.3168 99.3168	684,733.17 684,733.17	393.39 393.39	677,528.37 677,528.37	0.82	-7,204.80 -7,204.80
2,000,000.000 U S TREASURY NOTE 912828S76 1.125% 07/31/2021 DD 07/31/16	98.7109 98.7109	1,960,150.51 1,960,150.51	9,385.36 9,385.36	1,974,218.76 1,974,218.76	2.38	14,068.25 14,068.25
4,250,000.000 U S TREASURY NOTE 912828U24 2.000% 11/15/2026 DD 11/15/16	100.7617 100.7617	4,194,185.46 4,194,185.46	10,855.98 10,855.98	4,282,373.06 4,282,373.06	5.16	88,187.60 88,187.60
255,000.000 U S TREASURY NOTE 912828W89 1.875% 03/31/2022 DD 03/31/17	100.4414 100.4414	255,386.93 255,386.93	1,201.84 1,201.84	256,125.59 256,125.59	0.31	738.66 738.66
680,000.000 U S TREASURY NOTE 912828X88 2.375% 05/15/2027 DD 05/15/17	103.3867 103.3867	685,661.46 685,661.46	2,062.64 2,062.64	703,029.69 703,029.69	0.85	17,368.23 17,368.23
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	102.3071 102.3071	70,373.40 70,373.40	180.90 180.90	71,614.95 71,614.95	0.09	1,241.55 1,241.55

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	131.5110 131.5110	418,426.76 418,426.76	2,345.32 2,345.32	414,259.65 414,259.65	0.50	-4,167.11 -4,167.11
40,000.000 UNUM GROUP 91529YAM8 3.000% 05/15/2021 DD 05/09/16	100.5348 100.5348	39,968.30 39,968.30	154.81 154.81	40,213.92 40,213.92	0.05	245.62 245.62
119,973.240 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	99.9674 99.9674	119,960.88 119,960.88	253.80 253.80	119,934.14 119,934.14	0.14	-26.74 -26.74
210,000.000 VALERO ENERGY CORP 91913YAW0 4.000% 04/01/2029 DD 03/25/19	104.6962 104.6962	208,425.56 208,425.56	2,257.84 2,257.84	219,861.95 219,861.95	0.26	11,436.39 11,436.39
29,600.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	102.7679 102.7679	29,600.00 29,600.00	53.60 53.60	30,419.28 30,419.28	0.04	819.28 819.28
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	105.8136 105.8136	24,871.11 24,871.11	476.39 476.39	26,453.40 26,453.40	0.03	1,582.29 1,582.29
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	103.8254 103.8254	99,351.61 99,351.61	962.25 962.25	103,825.42 103,825.42	0.13	4,473.81 4,473.81
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	112.6567 112.6567	124,676.51 124,676.51	2,193.30 2,193.30	140,820.86 140,820.86	0.17	16,144.35 16,144.35
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	114.9221 114.9221	184,778.14 184,778.14	362.61 362.61	212,605.98 212,605.98	0.26	27,827.84 27,827.84

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	104.2203 104.2203	49,881.88 49,881.88	531.01 531.01	52,110.14 52,110.14	0.06	2,228.26 2,228.26
35,000.000 WRKCO INC 92940PAF1 4.200% 06/01/2032 DD 05/20/19	103.3064 103.3064	34,989.15 34,989.15	169.80 169.80	36,157.23 36,157.23	0.04	1,168.08 1,168.08
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	103.3412 103.3412	49,873.88 49,873.88	520.80 520.80	51,670.59 51,670.59	0.06	1,796.71 1,796.71
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	105.6097 105.6097	94,683.50 94,683.50	1,469.50 1,469.50	100,329.18 100,329.18	0.12	5,645.68 5,645.68
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	101.6442 101.6442	143,054.33 143,054.33	475.80 475.80	132,137.46 132,137.46	0.16	-10,916.87 -10,916.87
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	106.1921 106.1921	154,191.87 154,191.87	458.10 458.10	159,288.08 159,288.08	0.19	5,096.21 5,096.21
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	107.2339 107.2339	180,038.51 180,038.51	559.80 559.80	187,659.40 187,659.40	0.23	7,620.89 7,620.89
280,000.000 WELLS FARGO COMMERCIAL C51 A4 95001VAU4 3.311% 06/15/2052 DD 07/01/19	102.9930 102.9930	288,380.40 288,380.40	257.52 257.52	288,380.40 288,380.40	0.35	0.00 0.00
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	106.9365 106.9365	99,963.47 99,963.47	897.28 897.28	106,936.54 106,936.54	0.13	6,973.07 6,973.07

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
205,000.000 WESTERN MIDSTREAM OPERATING LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	101.3815 101.3815	205,558.80 205,558.80	4,778.39 4,778.39	207,832.05 207,832.05	0.25	2,273.25 2,273.25
125,000.000 WHIRLPOOL CORP 963320AW6 4.750% 02/26/2029 DD 02/26/19	107.6960 107.6960	123,552.50 123,552.50	2,031.93 2,031.93	134,619.98 134,619.98	0.16	11,067.48 11,067.48
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	104.8744 104.8744	83,861.67 83,861.67	1,532.85 1,532.85	89,143.27 89,143.27	0.11	5,281.60 5,281.60
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	104.6060 104.6060	200,000.00 200,000.00	1,051.36 1,051.36	209,212.00 209,212.00	0.25	9,212.00 9,212.00
8,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	104.2500 104.2500	8,000.00 8,000.00	221.75 221.75	8,340.00 8,340.00	0.01	340.00 340.00
47,213.910 ANGEL OAK MORTGAGE T 2 A1 144A 03463WAA1 VAR RT 03/25/2049 DD 03/01/19	101.2922 101.2922	47,213.56 47,213.56	142.80 142.80	47,824.02 47,824.02	0.06	610.46 610.46
138,061.020 BX COMMERCIAL MORTG IND B 144A 056059AG3 VAR RT 11/15/2035 DD 10/31/18	99.9687 99.9687	138,061.02 138,061.02	202.14 202.14	138,017.77 138,017.77	0.17	-43.25 -43.25
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	107.2044 107.2044	71,943.73 71,943.73	255.30 255.30	75,043.10 75,043.10	0.09	3,099.37 3,099.37
300,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17	105.7967 105.7967	298,664.86 298,664.86	5,529.93 5,529.93	317,390.14 317,390.14	0.38	18,725.28 18,725.28

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	107.0193	302,030.15	843.30	315,707.02	0.38	13,676.87
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWF9 VAR RT 12/25/2026 DD 03/01/17	106.0757	255,933.00	699.90	265,189.25	0.32	9,256.25
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 0.010% 03/25/2027 DD 05/01/17	105.6914	245,804.16	109.20	253,659.26	0.31	7,855.10
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	107.2508	301,356.89	2,111.56	321,752.51	0.39	20,395.62
44,367.900 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	105.4372	44,779.62	147.76	46,780.27	0.06	2,000.65
280,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	103.9636	273,049.28	4,304.09	291,097.95	0.35	18,048.67
300,000.000 MORGAN STANLEY 6174468G7 VAR RT 01/23/2030 DD 01/23/19	110.6260	311,619.10	5,856.32	331,877.91	0.40	20,258.81
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	102.1053	137,612.46	80.28	142,947.43	0.17	5,334.97
657,752.050 US TREAS-CPI INFLAT 9128283R9 0.500% 01/15/2028 DD 01/15/18	101.6264	626,397.75	1,517.19	668,449.63	0.81	42,051.88

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
132,519.920 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	103.0418 103.0418	148,674.53 148,674.53	537.60 537.60	136,550.94 136,550.94	0.16	-12,123.59 -12,123.59
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	104.1507 104.1507	118,616.63 118,616.63	449.40 449.40	114,565.80 114,565.80	0.14	-4,050.83 -4,050.83
210,000.000 WABTEC CORP 960386AM2 VAR RT 09/15/2028 DD 09/14/18	107.2219 107.2219	209,781.40 209,781.40	3,073.92 3,073.92	225,166.06 225,166.06	0.27	15,384.66 15,384.66
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	108.8750 108.8750	24,993.49 24,993.49	396.97 396.97	27,218.75 27,218.75	0.03	2,225.26 2,225.26
31,800.000 ISHARES IBOXX INVESTMENT GRA 464287242	124.3700 124.3700	3,814,521.30 3,814,521.30	0.00 0.00	3,954,966.00 3,954,966.00	4.77	140,444.70 140,444.70
78,584.000 VANECK VECTORS FALLEN ANGEL 92189F437	29.3000 29.3000	2,220,135.84 2,220,135.84	0.00 0.00	2,302,511.20 2,302,511.20	2.77	82,375.36 82,375.36
SUBTOTAL UNITED STATES		76,377,124.20	415,754.77	78,036,885.69		1,659,761.49
		76,377,124.20	415,754.77	78,036,885.69	93.99	1,659,761.49
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		80,438,506.15	466,024.70	82,240,231.67		1,801,725.52
		80,438,506.15	466,024.70	82,240,231.67	99.05	1,801,725.52
TOTAL FIXED INCOME SECURITIES		80,438,506.15	466,024.70	82,240,231.67	99.05	1,801,725.52
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000.000 HSB GROUP INC	85.2754	210,389.89	1,837.63	208,924.73		-1,465.16
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	85.2754	210,389.89	1,837.63	208,924.73	0.25	-1,465.16
TOTAL ASSETS - BASE:		81,187,403.55	470,520.08	82,987,663.91	99.94	1,800,260.36
NET ASSETS - BASE:				83,458,183.99		



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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6,756.03	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	6,756.03	6,756.03	2	0.00
		6,756.03	6,756.03	2	0.00
COMMON STOCK					
9	CUSIP # 001055102 AFLAC INC	493.29	452.20	0	0.00
9	CUSIP # 00123Q104 AGNC INVESTMENT CORP	151.38	162.45	0	1.44
6	CUSIP # 00130H105 AES CORPORATION	100.56	109.80	0	0.00
85	CUSIP # 00206R102 AT&T INC	2,848.35	2,671.00	1	0.00
21	CUSIP # 002824100 ABBOTT LABORATORIES	1,766.10	1,657.95	1	0.00
20	CUSIP # 00287Y109 ABBVIE INC	1,454.40	1,598.85	0	0.00
1	CUSIP # 003654100 ABIOMED INC	260.49	310.68	0	0.00
16	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	755.20	761.04	0	0.00
7	CUSIP # 00724F101 ADOBE SYSTEMS INC	2,062.55	1,887.49	1	0.00
1	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	154.14	168.02	0	0.06

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 007903107 ADVANCED MICRO DEVICES	425 . 18	376 . 66	0	0 . 00
4	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	298 . 68	321 . 48	0	0 . 00
6	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	1 , 358 . 22	1 , 227 . 99	0	6 . 96
2	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	160 . 28	140 . 44	0	0 . 00
2	CUSIP # 011659109 ALASKA AIR GROUP INC	127 . 82	117 . 34	0	0 . 00
3	CUSIP # 012653101 ALBEMARLE CORP	211 . 23	221 . 86	0	0 . 37
1	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	141 . 09	142 . 40	0	1 . 00
3	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	392 . 94	398 . 94	0	0 . 00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	273 . 70	275 . 18	0	0 . 00
2	CUSIP # 018802108 ALLIANT ENERGY CORP	98 . 16	95 . 50	0	0 . 00
5	CUSIP # 020002101 ALLSTATE CORPORATION	508 . 45	471 . 55	0	2 . 50
7	CUSIP # 02005N100 ALLY FINANCIAL INC	216 . 93	192 . 83	0	0 . 00
1	CUSIP # 02043Q107 ALNYLAM PHARMACEUTICALS INC	72 . 56	84 . 83	0	0 . 00
4	CUSIP # 02079K107 ALPHABET INC CL C	4 , 323 . 64	4 , 786 . 88	1	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 02079K305 ALPHABET INC	4,331.20	4,806.16	1	0.00
25	CUSIP # 02209S103 ALTRIA GROUP INC	1,183.75	1,406.10	0	18.40
5	CUSIP # 023135106 AMAZON.COM INC	9,468.15	8,993.25	3	0.00
2	CUSIP # 023608102 AMEREN CORPORATION	150.22	149.30	0	0.00
6	CUSIP # 025537101 AMERICAN ELECTRIC POWER	528.06	514.32	0	0.00
9	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	1,110.96	1,005.22	0	0.00
1	CUSIP # 025932104 AMERICAN FINANCIAL GROUP INC	102.47	96.38	0	0.00
12	CUSIP # 026874784 AMERICAN INTERNATIONAL GROUP INC	639.36	514.80	0	0.00
5	CUSIP # 03027X100 AMERICAN TOWER CORP	1,022.25	979.95	0	5.52
2	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	232.00	214.46	0	0.00
2	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	170.52	154.44	0	0.00
2	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	290.32	250.58	0	0.00
3	CUSIP # 031100100 AMETEK INC	272.52	240.63	0	0.00
7	CUSIP # 031162100 AMGEN INC	1,289.96	1,321.60	0	0.00

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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 032095101 AMPHENOL CORP CL A	383.76	379.16	0	0.92
5	CUSIP # 032654105 ANALOG DEVICES INC	564.35	537.41	0	0.00
42	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	383.46	412.00	0	6.25
1	CUSIP # 03662Q105 ANSYS INC	204.82	179.64	0	0.00
4	CUSIP # 036752103 ANTHEM INC	1,128.84	1,181.64	0	0.00
6	CUSIP # 037411105 APACHE CORP	173.82	214.29	0	0.00
58	CUSIP # 037833100 APPLE INC	11,479.36	11,109.94	3	0.00
12	CUSIP # 038222105 APPLIED MATERIALS INC	538.92	482.28	0	0.00
1	CUSIP # 038336103 APTARGROUP INC	124.34	121.51	0	0.00
2	CUSIP # 03836W103 AQUA AMERICA INC	48.54	80.84	0	0.00
3	CUSIP # 03852U106 ARAMARK	108.18	87.81	0	0.00
8	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	326.40	334.14	0	0.00
6	CUSIP # 03965L100 ARCONIC INC	154.92	113.34	0	0.00
1	CUSIP # 040413106 ARISTA NETWORKS INC	259.62	307.91	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 045327103 ASPEN TECHNOLOGY INC	124 .28	104 .23	0	0 .00
2	CUSIP # 049560105 ATMOS ENERGY CORP	211 .12	206 .28	0	0 .00
3	CUSIP # 052769106 AUTODESK INC	488 .70	478 .18	0	0 .00
6	CUSIP # 053015103 AUTO DATA PROCESSING INC.	991 .98	940 .91	0	3 .95
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	406 .36	399 .94	0	3 .04
1	CUSIP # 053611109 AVERY DENNISON CORP	115 .68	109 .84	0	0 .00
14	CUSIP # 054937107 BB&T CORP	687 .82	646 .75	0	0 .00
5	CUSIP # 05722G100 BAKER HUGHES, A GE COMPANY	123 .15	139 .35	0	0 .00
6	CUSIP # 058498106 BALL CORPORATION	419 .94	349 .56	0	0 .00
161	CUSIP # 060505104 BANK OF AMERICA CORP	4,669 .00	4,399 .06	1	0 .00
13	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	573 .95	643 .99	0	0 .00
5	CUSIP # 071813109 BAXTER INTERNATIONAL INC	409 .50	390 .55	0	1 .10
4	CUSIP # 075887109 BECTON DICKINSON AND CO	1,008 .04	985 .17	0	0 .00
2	CUSIP # 084423102 BERKLEY (W R) CORPORATION	131 .86	120 .92	0	0 .61

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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	5,116.08	4,824.44	2	0.00
4	CUSIP # 086516101 BEST BUY INC	278.92	282.39	0	1.50
2	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	171.30	178.02	0	0.00
2	CUSIP # 09062X103 BIOGEN IDEC INC	467.74	445.89	0	0.00
2	CUSIP # 09247X101 BLACKROCK INC	938.60	839.46	0	0.00
7	CUSIP # 097023105 BOEING CO	2,548.07	2,609.34	1	0.00
2	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	132.42	123.36	0	0.00
3	CUSIP # 099724106 BORG WARNER CORP	125.94	110.19	0	0.00
4	CUSIP # 101121101 BOSTON PROPERTIES INC	516.00	520.22	0	1.90
19	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	816.62	730.10	0	0.00
2	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	301.74	274.06	0	0.00
18	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	816.30	860.94	0	0.00
1	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	127.68	101.54	0	0.49
3	CUSIP # 115236101 BROWN & BROWN INC	100.50	87.84	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 115637209 BROWN FORMAN CORP CL B	221 .72	213 .63	0	0 .50
1	CUSIP # 122017106 BURLINGTON STORES INC	170 .15	147 .01	0	0 .00
1	CUSIP # 12503M108 CBOE HOLDINGS INC	103 .63	94 .24	0	0 .00
7	CUSIP # 12504L109 CBRE GROUP INC	359 .10	347 .98	0	0 .00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	222 .00	193 .54	0	0 .00
3	CUSIP # 125269100 CF INDUSTRIES HOLDINGS INC	140 .13	118 .44	0	0 .00
2	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	168 .70	168 .00	0	0 .00
5	CUSIP # 12572Q105 CME GROUP INC	970 .55	821 .20	0	0 .00
3	CUSIP # 125896100 CMS ENERGY CORP	173 .73	168 .00	0	0 .00
15	CUSIP # 126650100 CVS HEALTH CORP	817 .35	830 .46	0	0 .00
7	CUSIP # 127097103 CABOT OIL & GAS CORP	160 .72	186 .20	0	0 .00
3	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	212 .43	195 .53	0	0 .00
1	CUSIP # 133131102 CAMDEN PROPERTY TRUST	104 .39	100 .68	0	0 .80
2	CUSIP # 134429109 CAMPBELL SOUP CO	86 .02	79 .18	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	635 . 18	560 . 25	0	0 . 00
3	CUSIP # 14149Y108 CARDINAL HEALTH INC	141 . 30	143 . 04	0	1 . 44
1	CUSIP # 142339100 CARLISLE COMPANIES INC	140 . 41	120 . 07	0	0 . 00
3	CUSIP # 143130102 CARMAX INC	260 . 49	212 . 62	0	0 . 00
12	CUSIP # 143658300 CARNIVAL CORP	558 . 60	594 . 18	0	0 . 00
1	CUSIP # 148806102 CATALENT INC	54 . 21	53 . 60	0	0 . 00
7	CUSIP # 149123101 CATERPILLAR INC	954 . 03	929 . 39	0	0 . 00
4	CUSIP # 150870103 CELANESE CORP SERIES A	431 . 20	408 . 06	0	0 . 00
10	CUSIP # 151020104 CELGENE CORP	924 . 40	892 . 44	0	0 . 00
6	CUSIP # 15135B101 CENTENE CORPORATION	314 . 64	334 . 44	0	0 . 00
6	CUSIP # 15189T107 CENTERPOINT ENERGY INC	171 . 78	185 . 70	0	0 . 00
13	CUSIP # 156700106 CENTURY TEL INC	152 . 88	159 . 19	0	0 . 00
5	CUSIP # 156782104 CERNER CORP	366 . 50	299 . 34	0	0 . 72
11	CUSIP # 16411R208 CHENIERE ENERGY INC	752 . 95	751 . 83	0	0 . 00

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40	CUSIP # 166764100 CHEVRON CORP	4,977.60	4,946.80	1	0.00
3	CUSIP # 171340102 CHURCH & DWIGHT CO INC	219.18	207.51	0	0.00
2	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	207.34	170.02	0	1.12
74	CUSIP # 17275R102 CISCO SYSTEMS INC	4,050.02	3,999.41	1	0.00
2	CUSIP # 172908105 CINTAS CORP	474.58	433.58	0	0.00
30	CUSIP # 172967424 CITIGROUP INC NEW	2,100.90	1,830.00	1	0.00
9	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	318.24	293.38	0	0.00
2	CUSIP # 177376100 CITRIX SYSTEMS INC	196.28	199.57	0	0.00
2	CUSIP # 189054109 CLOROX COMPANY	306.22	319.52	0	0.00
49	CUSIP # 191216100 COCA-COLA CO	2,495.08	2,288.10	1	18.80
2	CUSIP # 192422103 COGNEX CORPORATION	95.96	100.96	0	0.00
8	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	573.36	536.08	0	0.00
73	CUSIP # 20030N101 COMCAST CORP	3,086.44	2,897.36	1	0.00
3	CUSIP # 200340107 COMERICA INC	217.92	215.69	0	1.34

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3	CUSIP # 20605P101 CONCHO RESOURCES INC	309 . 54	324 . 42	0	0 . 00
21	CUSIP # 20825C104 CONOCO/PHILLIPS	1 , 281 . 00	1 , 435 . 98	0	0 . 00
4	CUSIP # 209115104 CONSOLIDATED EDISON INC	350 . 72	341 . 28	0	0 . 00
2	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	393 . 88	339 . 88	0	0 . 00
1	CUSIP # 216648402 COOPER COMPANIES, INC	336 . 89	295 . 25	0	0 . 00
3	CUSIP # 217204106 COPART INC	224 . 22	178 . 17	0	0 . 00
9	CUSIP # 219350105 CORNING INC	299 . 07	306 . 00	0	0 . 00
5	CUSIP # 22160K105 COSTCO WHOLESALE CORP	1 , 321 . 30	1 , 194 . 15	0	0 . 00
5	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	651 . 75	627 . 05	0	0 . 00
2	CUSIP # 228368106 CROWN HOLDINGS, INC	122 . 20	109 . 02	0	0 . 00
2	CUSIP # 231021106 CUMMINS INC	342 . 68	314 . 90	0	0 . 00
4	CUSIP # 232806109 CYPRESS SEMICONDUCTOR	55 . 64	88 . 86	0	0 . 00
5	CUSIP # 23331A109 D R HORTON INC	215 . 65	210 . 08	0	0 . 00
2	CUSIP # 233331107 DTE ENERGY CO	255 . 76	251 . 34	0	1 . 89

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4	CUSIP # 23355L106 DXC TECHNOLOGY CO	220.60	260.54	0	0.84
8	CUSIP # 235851102 DANAHER CORP	1,143.36	1,057.03	0	1.19
2	CUSIP # 237194105 DARDEN RESTAURANTS INC	243.46	238.74	0	0.00
2	CUSIP # 23918K108 DAVITA INC	112.52	106.56	0	0.00
4	CUSIP # 244199105 DEERE & CO	662.84	632.28	0	3.80
10	CUSIP # 247361702 DELTA AIR LINES INC	567.50	524.60	0	0.00
3	CUSIP # 24906P109 DENTSPLY SIRONA INC	175.08	148.13	0	0.26
9	CUSIP # 25179M103 DEVON ENERGY CORPORATION	256.68	284.22	0	0.00
1	CUSIP # 252131107 DEXCOM INC	149.84	124.31	0	0.00
3	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	326.91	308.85	0	0.00
3	CUSIP # 253868103 DIGITAL REALTY TRUST INC	353.37	354.42	0	0.00
21	CUSIP # 254687106 DISNEY WALT	2,932.44	2,289.42	1	0.00
4	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	310.36	281.44	0	0.00
9	CUSIP # 25470F302 DISCOVERY COMMUNICATIONS C	256.05	239.94	0	0.00

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4	CUSIP # 25470M109 DISH NETWORK CORP	153 .64	124 .60	0	0 .00
4	CUSIP # 256677105 DOLLAR GENERAL CORP	540 .64	495 .13	0	0 .00
3	CUSIP # 256746108 DOLLAR TREE INC	322 .17	306 .90	0	0 .00
10	CUSIP # 25746U109 DOMINION RESOURCES INC	773 .20	764 .34	0	0 .00
1	CUSIP # 25754A201 DOMINO'S PIZZA INC	278 .28	245 .00	0	0 .00
	CUSIP # 25960P109 DOUGLAS EMMETT INC	0 .00	0 .00	0	0 .52
2	CUSIP # 260003108 DOVER CORPORATION	200 .40	183 .88	0	0 .00
5	CUSIP # 264411505 DUKE REALTY CORP	158 .05	154 .20	0	0 .00
10	CUSIP # 26441C204 DUKE ENERGY CORPORATION	882 .40	912 .30	0	0 .00
1	CUSIP # 265504100 DUNKIN BRANDS GROUP INC	43 .08	79 .83	0	0 .00
9	CUSIP # 26875P101 EOG RESOURCES INC	838 .44	856 .71	0	0 .00
3	CUSIP # 269246401 E*TRADE FINANCIAL CORP	133 .80	136 .95	0	0 .00
5	CUSIP # 277432100 EASTMAN CHEMICAL CO	389 .15	380 .73	0	1 .24
14	CUSIP # 278642103 EBAY INC	553 .00	519 .95	0	0 .00

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6	CUSIP # 278865100 ECOLAB INC	1,184.64	1,099.17	0	1.38
4	CUSIP # 281020107 EDISON INTERNATIONAL	269.64	259.01	0	0.00
3	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	554.22	564.96	0	0.00
9	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	600.48	604.51	0	0.00
3	CUSIP # 29364G103 ENTERGY CORPORATION	308.79	289.86	0	0.00
1	CUSIP # 29414B104 EPAM SYSTEMS INC	173.10	168.12	0	0.00
1	CUSIP # 29444U700 EQUINIX INC	504.29	447.99	0	0.00
1	CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES	121.34	114.31	0	0.61
5	CUSIP # 29476L107 EQUITY RESIDENTIAL	379.60	373.80	0	2.84
1	CUSIP # 297178105 ESSEX PROPERTY TRUST INC	291.93	290.87	0	1.95
1	CUSIP # 298736109 EURONET WORLDWIDE INC	168.24	138.07	0	0.00
4	CUSIP # 30034W106 EVERGY INC	240.60	234.09	0	0.00
4	CUSIP # 30040W108 EVERSOURCE ENERGY	303.04	287.60	0	0.00
1	CUSIP # 30063P105 EXACT SCIENCES CORP	118.04	90.16	0	0.00

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12	CUSIP # 30161N101 EXELON CORPORATION	575.28	606.96	0	0.00
3	CUSIP # 30212P303 EXPEDIA INC	399.09	382.78	0	0.00
2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	151.72	147.70	0	0.00
2	CUSIP # 30225T102 EXTRA SPACE STORAGE INC	212.20	201.78	0	0.00
14	CUSIP # 30231G102 EXXON MOBIL CORPORATION	1,072.82	1,132.88	0	0.00
2	CUSIP # 302445101 FLIR SYSTEMS INC	108.20	94.84	0	0.00
4	CUSIP # 302491303 FMC CORPORATION	331.80	316.46	0	0.80
13	CUSIP # 30303M102 FACEBOOK INC	2,509.00	2,192.45	1	0.00
12	CUSIP # 311900104 FASTENAL COMPANY	391.08	373.80	0	0.00
1	CUSIP # 313747206 FEDERAL REALTY INVS TRUST	128.76	136.53	0	1.02
4	CUSIP # 31428X106 FEDEX CORPORATION	656.76	684.70	0	1.95
1	CUSIP # 315616102 F5 NETWORKS INC	145.63	152.78	0	0.00
4	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	490.72	436.76	0	0.00
3	CUSIP # 31620R303 FNF GROUP	120.90	110.73	0	0.00

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11	CUSIP # 316773100 FIFTH THIRD BANCORP	306 .90	277 .31	0	2 .16
7	CUSIP # 32008D106 FIRST DATA CORP	189 .49	179 .03	0	0 .00
3	CUSIP # 33616C100 FIRST REPUBLIC BANK	292 .95	294 .78	0	0 .00
5	CUSIP # 337738108 FISERV INC	455 .80	435 .36	0	0 .00
7	CUSIP # 337932107 FIRSTENERGY CORP	299 .67	293 .93	0	0 .00
2	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	561 .70	520 .09	0	0 .00
2	CUSIP # 34354P105 FLOWSERVE CORP	105 .38	103 .38	0	0 .00
46	CUSIP # 345370860 FORD MOTOR COMPANY	470 .58	397 .90	0	0 .00
2	CUSIP # 34959E109 FORTINET INC	153 .66	170 .98	0	0 .00
4	CUSIP # 34959J108 FORTIVE CORP	326 .08	332 .72	0	0 .00
2	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	114 .26	91 .28	0	0 .00
4	CUSIP # 354613101 FRANKLIN RESOURCES INC	139 .20	128 .88	0	1 .04
21	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	243 .81	264 .39	0	0 .00
2	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	175 .18	158 .04	0	0 .00

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3	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	116.94	112.95	0	0.00
1	CUSIP # 366651107 GARTNER INC	160.94	145.79	0	0.00
3	CUSIP # 369550108 GENERAL DYNAMICS CORP	545.46	504.45	0	0.00
141	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	1,480.50	1,410.71	0	1.41
8	CUSIP # 370334104 GENERAL MILLS INC	420.16	413.28	0	0.00
16	CUSIP # 37045V100 GENERAL MOTORS CO	616.48	587.68	0	0.00
2	CUSIP # 372460105 GENUINE PARTS CO	207.16	217.52	0	1.53
15	CUSIP # 375558103 GILEAD SCIENCES, INC	1,013.40	969.60	0	0.00
2	CUSIP # 37940X102 GLOBAL PAYMENTS INC	320.26	268.52	0	0.00
2	CUSIP # 380237107 GODADDY INC	140.30	151.42	0	0.00
2	CUSIP # 384109104 GRACO INC	100.36	96.62	0	0.00
1	CUSIP # 384802104 WW GRAINGER INC	268.23	288.42	0	0.00
1	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	101.38	94.41	0	0.00
3	CUSIP # 40412C101 HCA HOLDINGS INC	405.51	396.00	0	0.00

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6	CUSIP # 40414L109 HCP INC	191 . 88	190 . 80	0	0 . 00
3	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	120 . 84	125 . 19	0	0 . 00
19	CUSIP # 40434L105 HP INC	395 . 01	366 . 80	0	2 . 88
12	CUSIP # 406216101 HALLIBURTON COMPANY	272 . 88	343 . 86	0	0 . 00
1	CUSIP # 413875105 HARRIS CORPORATION	189 . 13	160 . 79	0	0 . 00
5	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	278 . 60	243 . 60	0	1 . 50
2	CUSIP # 418056107 HASBRO INC	211 . 36	168 . 86	0	0 . 00
1	CUSIP # 422806208 HEICO CORP CL A	103 . 37	103 . 12	0	0 . 07
1	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	133 . 92	136 . 54	0	0 . 00
2	CUSIP # 427866108 HERSHEY CO	268 . 06	226 . 66	0	0 . 00
4	CUSIP # 42809H107 HESS CORP	254 . 28	243 . 96	0	0 . 00
18	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	269 . 10	275 . 52	0	1 . 80
1	CUSIP # 428291108 HEXCEL CORP	80 . 88	79 . 39	0	0 . 00
1	CUSIP # 431475102 HILL ROM HOLDINGS INC	104 . 62	104 . 99	0	0 . 00

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5	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	488 . 70	431 . 65	0	0 . 00
2	CUSIP # 436106108 HOLLYFRONTIER CORP	92 . 56	103 . 00	0	0 . 00
4	CUSIP # 436440101 HOLOGIC INC	192 . 08	189 . 38	0	0 . 00
18	CUSIP # 437076102 HOME DEPOT INC	3,743 . 46	3,497 . 13	1	0 . 00
12	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2,095 . 08	1,888 . 32	1	0 . 00
3	CUSIP # 440452100 HORMEL FOODS CORP	121 . 62	133 . 71	0	0 . 00
14	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	255 . 08	261 . 36	0	2 . 00
1	CUSIP # 443510607 HUBBELL INC	130 . 40	116 . 36	0	0 . 00
2	CUSIP # 444859102 HUMANA INC	530 . 60	536 . 06	0	1 . 10
1	CUSIP # 445658107 J B HUNT TRANS SVCS INC	91 . 41	97 . 25	0	0 . 00
19	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	262 . 58	239 . 52	0	2 . 24
1	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	204 . 58	225 . 01	0	0 . 00
1	CUSIP # 44919P508 IAC/INTERACTIVECORP	217 . 53	214 . 91	0	0 . 00
1	CUSIP # 45167R104 IDEX CORP	172 . 14	149 . 12	0	0 . 00

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1	CUSIP # 45168D104 IDEXX LABORATORIES INC	275.33	220.07	0	0.00
4	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	603.24	573.36	0	4.00
2	CUSIP # 452327109 ILLUMINA INC	736.30	613.86	0	0.00
2	CUSIP # 45337C102 INCYTE CORP	169.92	173.88	0	0.00
1	CUSIP # 45784P101 INSULET CORP	119.38	115.43	0	0.00
69	CUSIP # 458140100 INTEL CORPORATION	3,303.03	3,696.32	1	0.00
7	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	601.58	515.76	0	0.00
10	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	1,379.00	1,407.80	0	0.00
3	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	435.27	412.42	0	0.73
6	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	259.92	269.40	0	0.00
5	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	112.95	105.30	0	0.00
3	CUSIP # 461202103 INTUIT INC	783.99	769.21	0	0.00
1	CUSIP # 46120E602 INTUITIVE SURGICAL INC	524.55	570.51	0	0.00
5	CUSIP # 46187W107 INVITATION HOMES INC	133.65	123.74	0	0.00

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1	CUSIP # 462222100 IONIS PHARMACEUTICALS INC	64.27	78.91	0	0.00
2	CUSIP # 46266C105 IQVIA HOLDINGS INC	321.80	286.82	0	0.00
3	CUSIP # 46284V101 IRON MOUNTAIN INC	93.90	106.14	0	2.44
45	CUSIP # 46625H100 JP MORGAN CHASE & CO	5,031.00	4,486.05	1	0.00
4	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	337.56	294.80	0	0.00
36	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	5,014.08	4,973.36	1	0.00
4	CUSIP # 48203R104 JUNIPER NETWORKS INC	106.52	104.56	0	0.00
2	CUSIP # 48238T109 KAR AUCTION SERVICES INC	50.00	98.06	0	0.00
2	CUSIP # 482480100 KLA-TENCOR CORP	236.40	241.10	0	0.00
5	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	609.10	596.53	0	0.36
4	CUSIP # 487836108 KELLOGG COMPANY	214.28	225.02	0	0.00
16	CUSIP # 493267108 KEYCORP	284.00	247.82	0	0.00
2	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	179.62	171.66	0	0.00
2	CUSIP # 49427F108 KILROY REALTY CORP	147.62	149.42	0	0.49

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4	CUSIP # 494368103 KIMBERLY-CLARK CORP	533.12	494.08	0	4.12
6	CUSIP # 49446R109 KIMCO REALTY CORP	110.88	109.92	0	0.00
2	CUSIP # 500255104 KOHLS CORP	95.10	138.98	0	0.00
9	CUSIP # 500754106 THE KRAFT HEINZ CO	279.36	293.78	0	0.00
11	CUSIP # 501044101 KROGER COMPANY	238.81	262.65	0	0.00
5	CUSIP # 501889208 LKQ CORP	133.05	142.38	0	0.00
1	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	81.57	80.29	0	0.00
1	CUSIP # 502413107 L3 TECHNOLOGIES INC	245.17	207.22	0	0.00
1	CUSIP # 50540R409 LABORATORY CORP AMERICA	172.90	153.18	0	0.00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	375.68	363.22	0	2.20
1	CUSIP # 512816109 LAMAR ADVERTISING CO	80.71	77.17	0	0.00
2	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	126.72	145.80	0	0.00
5	CUSIP # 517834107 LAS VEGAS SANDS CORP	295.45	298.28	0	0.00
3	CUSIP # 518439104 LAUDER ESTEE COMPANIES	549.33	484.23	0	0.00

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1	CUSIP # 521865204 LEAR CORPORATION	139.27	134.73	0	0.00
2	CUSIP # 525327102 LEIDOS HOLDINGS INC	159.70	127.04	0	0.00
4	CUSIP # 526057104 LENNAR CORPORATION	193.84	197.24	0	0.00
	CUSIP # 526107107 LENNOX INTERNATIONAL INC	0.00	0.00	0	0.77
3	CUSIP # 530307305 LIBERTY BROADBAND C	312.66	287.68	0	0.00
2	CUSIP # 531172104 LIBERTY PROPERTY TRUST	100.08	97.22	0	0.82
5	CUSIP # 531229854 LIBERTY MEDIA CORP	187.05	174.57	0	0.00
9	CUSIP # 532457108 LILLY ELI & COMPANY	997.11	1,178.28	0	0.00
3	CUSIP # 534187109 LINCOLN NATIONAL CORPORATION	193.35	174.18	0	0.00
2	CUSIP # 538034109 LIVE NATION ENTERTAINMENT INC	78.96	134.18	0	0.00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	1,090.62	890.58	0	0.00
4	CUSIP # 540424108 LOEWS CORP	218.68	189.64	0	0.00
11	CUSIP # 548661107 LOWES COS INC	1,110.01	1,153.21	0	0.00
3	CUSIP # 55261F104 M & T BANK CORP	510.21	478.72	0	0.00

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7	CUSIP # 552953101 MGM MIRAGE	199 . 99	184 . 16	0	0 . 00
1	CUSIP # 55354G100 MSCI INC A	238 . 79	191 . 79	0	0 . 00
4	CUSIP # 55616P104 MACY'S INC	85 . 84	97 . 18	0	1 . 51
12	CUSIP # 565849106 MARATHON OIL CORPORATION	170 . 52	205 . 74	0	0 . 00
9	CUSIP # 56585A102 MARATHON PETROLEUM CORP	658 . 44	494 . 10	0	0 . 00
6	CUSIP # 571748102 MARSH & MCLENNAN COS INC	598 . 50	561 . 40	0	0 . 00
4	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	561 . 16	509 . 73	0	0 . 00
1	CUSIP # 573284106 MARTIN MARIETTA MATERIALS INC	230 . 11	194 . 70	0	0 . 00
5	CUSIP # 574599106 MASCO CORPORATION	196 . 20	194 . 20	0	0 . 00
1	CUSIP # 574795100 MASIMO CORPORATION	148 . 82	143 . 31	0	0 . 00
12	CUSIP # 57636Q104 MASTERCARD INC	3,174 . 36	2,822 . 47	1	0 . 00
3	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	179 . 46	163 . 11	0	0 . 00
1	CUSIP # 579780206 MCCORMICK & CO	155 . 01	146 . 82	0	0 . 00
10	CUSIP # 580135101 MCDONALDS CORPORATION	2,076 . 60	1,882 . 90	1	0 . 00

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3	CUSIP # 58155Q103 MCKESSON CORPORATION	403 . 17	347 . 04	0	1 . 17
5	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	87 . 20	93 . 90	0	1 . 25
33	CUSIP # 58933Y105 MERCK & CO INC	2,767 . 05	2,739 . 66	1	16 . 50
10	CUSIP # 59156R108 METLIFE INC	496 . 70	423 . 90	0	0 . 00
112	CUSIP # 594918104 MICROSOFT CORPORATION	15,003 . 52	13,503 . 84	4	0 . 00
4	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	346 . 80	338 . 44	0	0 . 00
16	CUSIP # 595112103 MICRON TECHNOLOGY INC	617 . 44	655 . 86	0	0 . 00
2	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	235 . 52	217 . 18	0	0 . 00
1	CUSIP # 596278101 MIDDLEBY CORP	135 . 70	127 . 78	0	0 . 00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	147 . 47	123 . 77	0	0 . 00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	143 . 14	139 . 71	0	0 . 00
3	CUSIP # 60871R209 MOLSON COORS BREWING CO B	168 . 00	173 . 88	0	0 . 00
18	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	970 . 20	897 . 66	0	4 . 68
6	CUSIP # 61174X109 MONSTER BEVERAGE CORP	382 . 98	328 . 56	0	0 . 00

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2	CUSIP # 615369105 MOODYS CORP	390 . 62	356 . 50	0	0 . 00
17	CUSIP # 617446448 MORGAN STANLEY	744 . 77	714 . 68	0	0 . 00
5	CUSIP # 61945C103 MOSAIC CO/THE	125 . 15	133 . 55	0	0 . 00
2	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	333 . 46	303 . 71	0	0 . 57
3	CUSIP # 629377508 NRG ENERGY INC	105 . 36	129 . 60	0	0 . 00
1	CUSIP # 631103108 NASDAQ OMX GROUP INC	96 . 17	85 . 16	0	0 . 00
5	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	111 . 15	134 . 65	0	0 . 00
2	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	106 . 02	109 . 54	0	0 . 00
2	CUSIP # 64110D104 NETAPP INC	123 . 40	135 . 84	0	0 . 00
1	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	84 . 43	85 . 97	0	0 . 00
5	CUSIP # 651229106 NEWELL RUBBERMAID INC	77 . 10	76 . 27	0	0 . 00
12	CUSIP # 651639106 NEWMONT MINING CORP	461 . 64	433 . 61	0	0 . 00
5	CUSIP # 65339F101 NEXTERA ENERGY INC	1,024 . 30	971 . 80	0	0 . 00
4	CUSIP # 65473P105 NISOURCE INC	115 . 20	114 . 81	0	0 . 00

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8	CUSIP # 655044105 NOBLE ENERGY INC	179 .20	200 .56	0	0 .00
1	CUSIP # 655663102 NORDSON CORP	141 .31	130 .26	0	0 .00
13	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	2,591 .29	2,473 .02	1	0 .00
2	CUSIP # 665859104 NORTHERN TRUST CORPORATION	180 .00	177 .60	0	1 .80
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	646 .22	541 .14	0	0 .00
6	CUSIP # 670346105 NUCOR CORPORATION	330 .60	343 .62	0	2 .40
9	CUSIP # 67066G104 NVIDIA CORP	1,478 .07	1,623 .96	0	0 .00
2	CUSIP # 670837103 OGE ENERGY CORP	85 .12	87 .10	0	0 .00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	369 .32	385 .50	0	0 .00
13	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	653 .64	865 .74	0	14 .82
1	CUSIP # 679295105 OKTA INC	123 .51	83 .60	0	0 .00
1	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	149 .26	143 .09	0	0 .00
3	CUSIP # 681919106 OMNICOM GROUP INC	245 .85	218 .52	0	1 .95
3	CUSIP # 681936100 OMEGA HEALTHCARE INVESTORS	110 .25	113 .10	0	0 .00

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6	CUSIP # 682189105 ON SEMICONDUCTOR CORP	121 .26	126 .96	0	0 .00
5	CUSIP # 682680103 ONEOK INC	344 .05	349 .60	0	0 .00
33	CUSIP # 68389X105 ORACLE CORP	1 , 880 .01	1 , 774 .61	1	0 .00
7	CUSIP # 69331C108 PG & E CORP	160 .44	132 .61	0	0 .00
7	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	960 .96	847 .63	0	0 .00
3	CUSIP # 693506107 PPG INDUSTRIES INC	350 .13	322 .98	0	0 .00
9	CUSIP # 69351T106 PPL CORPORATION	279 .09	290 .52	0	2 .89
3	CUSIP # 693656100 PVH CORP	283 .92	313 .18	0	0 .00
1	CUSIP # 69370C100 PTC INC	89 .76	93 .10	0	0 .00
6	CUSIP # 693718108 PACCAR INC	429 .96	411 .87	0	0 .00
2	CUSIP # 695156109 PACKAGING CORP OF AMERICA	190 .64	190 .54	0	0 .79
1	CUSIP # 697435105 PALO ALTO NETWORKS INC	203 .76	244 .94	0	0 .00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	340 .02	330 .24	0	0 .00
4	CUSIP # 704326107 PAYCHEX INC	329 .16	318 .20	0	0 .00

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1	CUSIP # 70432V102 PAYCOM SOFTWARE INC	226.72	186.64	0	0.00
15	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,716.90	1,561.88	1	0.00
16	CUSIP # 713448108 PEPSICO INC	2,098.08	1,944.80	1	0.00
1	CUSIP # 714046109 PERKINELMER INC	96.34	95.13	0	0.00
72	CUSIP # 717081103 PFIZER INC	3,119.04	3,055.49	1	0.00
17	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	1,335.01	1,510.96	0	19.38
5	CUSIP # 718546104 PHILLIPS 66	467.70	488.00	0	0.00
1	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	94.09	96.75	0	0.00
3	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	461.58	427.77	0	0.00
1	CUSIP # 73278L105 POOL CORPORATION	152.20	187.36	0	0.00
1	CUSIP # 737446104 POST HOLDINGS INC	103.97	110.48	0	0.00
3	CUSIP # 74144T108 T ROWE PRICE GROUP INC	329.13	296.85	0	0.00
4	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	231.68	199.04	0	0.00
31	CUSIP # 742718109 PROCTER & GAMBLE CO	3,399.15	3,214.46	1	0.00

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8	CUSIP # 743315103 PROGRESSIVE CORP	639 . 44	595 . 90	0	0 . 00
7	CUSIP # 74340W103 PROLOGIS INC	560 . 70	502 . 39	0	0 . 00
5	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	505 . 00	454 . 65	0	0 . 00
7	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	411 . 74	418 . 04	0	0 . 00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	476 . 34	441 . 70	0	0 . 00
3	CUSIP # 745867101 PULTEGROUP INC	94 . 86	81 . 84	0	0 . 33
1	CUSIP # 74736K101 QORVO INC	66 . 61	71 . 24	0	0 . 00
2	CUSIP # 74834L100 QUEST DIAGNOSTICS	203 . 62	177 . 14	0	0 . 00
2	CUSIP # 749685103 RPM INTERNATIONAL INC	122 . 22	115 . 74	0	0 . 00
	CUSIP # 751212101 RALPH LAUREN CORP	0 . 00	0 . 00	0	1 . 38
2	CUSIP # 754730109 RAYMOND JAMES FINANCIAL INC	169 . 10	155 . 68	0	0 . 68
3	CUSIP # 755111507 RAYTHEON COMPANY	521 . 64	546 . 15	0	0 . 00
4	CUSIP # 756109104 REALTY INCOME CORP	275 . 88	294 . 44	0	0 . 91
2	CUSIP # 756577102 RED HAT INC	375 . 52	363 . 94	0	0 . 00

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2	CUSIP # 758849103 REGENCY CENTERS CORP	133 . 48	133 . 26	0	0 . 00
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	313 . 00	402 . 42	0	0 . 00
19	CUSIP # 7591EP100 REGIONS FINANCIAL CORP	283 . 86	266 . 11	0	1 . 82
1	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	156 . 03	141 . 39	0	0 . 00
3	CUSIP # 760759100 REPUBLIC SERVICES INC	259 . 92	240 . 57	0	1 . 13
1	CUSIP # 76680R206 RINGCENTRAL INC CL A	114 . 92	107 . 74	0	0 . 00
2	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	114 . 02	126 . 94	0	0 . 00
2	CUSIP # 773903109 ROCKWELL AUTOMATION	327 . 66	333 . 42	0	0 . 00
1	CUSIP # 776696106 ROPER INDUSTRIES INC	366 . 26	333 . 81	0	0 . 00
6	CUSIP # 778296103 ROSS STORES INC	594 . 72	552 . 52	0	0 . 00
4	CUSIP # 78409V104 S&P GLOBAL INC	911 . 16	822 . 12	0	0 . 00
2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	449 . 68	391 . 92	0	0 . 00
2	CUSIP # 784117103 SEI INVESTMENTS COMPANY	112 . 20	101 . 50	0	0 . 00
2	CUSIP # 78440X101 SL GREEN REALTY CORP	160 . 74	169 . 37	0	0 . 85

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3	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	172.83	182.17	0	0.00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	224.59	216.97	0	0.00
10	CUSIP # 79466L302 SALESFORCE.COM INC	1,517.30	1,573.84	0	0.00
1	CUSIP # 803607100 SAREPTA THERAPEUTICS INC	151.95	119.18	0	0.00
2	CUSIP # 806407102 HENRY SCHEIN INC	139.80	118.64	0	0.00
14	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	562.66	593.74	0	0.00
1	CUSIP # 812578102 SEATTLE GENETICS INC	69.21	75.23	0	0.00
4	CUSIP # 816851109 SEMPRA ENERGY	549.76	502.52	0	0.00
2	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	93.56	78.98	0	0.00
2	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	104.18	92.24	0	0.00
2	CUSIP # 81762P102 SERVICENOW INC	549.14	491.12	0	0.00
1	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	458.29	423.05	0	0.00
5	CUSIP # 828806109 SIMON PROPERTY GROUP INC	798.80	877.35	0	0.00
84	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	468.72	473.60	0	0.00

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2	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	154 . 54	164 . 42	0	0 . 00
2	CUSIP # 832696405 JM SMUCKER CO	230 . 38	233 . 16	0	0 . 00
1	CUSIP # 833034101 SNAP-ON INC	165 . 64	151 . 97	0	0 . 00
10	CUSIP # 842587107 SOUTHERN COMPANY	552 . 80	522 . 70	0	0 . 00
1	CUSIP # 848574109 SPIRIT AEROSYSTEMS HOLD CL A	81 . 37	91 . 35	0	0 . 12
2	CUSIP # 848637104 SPLUNK INC	251 . 50	250 . 14	0	0 . 00
4	CUSIP # 852234103 SQUARE INC-A	290 . 12	299 . 40	0	0 . 00
2	CUSIP # 854502101 STANLEY BLACK & DECKER INC	289 . 22	264 . 00	0	0 . 00
17	CUSIP # 855244109 STARBUCKS CORP	1, 425 . 11	1, 238 . 28	0	0 . 00
5	CUSIP # 857477103 STATE STREET CORP	280 . 30	327 . 40	0	2 . 35
	CUSIP # 858119100 STEEL DYNAMICS INC	0 . 00	0 . 00	0	0 . 72
3	CUSIP # 862121100 STORE CAPITAL CORP	99 . 57	98 . 88	0	0 . 00
5	CUSIP # 863667101 STRYKER CORP	1, 027 . 90	980 . 65	0	2 . 60
1	CUSIP # 866674104 SUN COMMUNITIES INC	128 . 19	118 . 18	0	0 . 75

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8	CUSIP # 867914103 SUNTRUST BANKS INC	502.80	468.18	0	0.00
9	CUSIP # 871503108 SYMANTEC CORPORATION	195.84	206.20	0	0.00
2	CUSIP # 871607107 SYNOPSIS INC	257.38	225.20	0	0.00
8	CUSIP # 87165B103 SYNCHRONY FINANCIAL	277.36	252.64	0	0.00
7	CUSIP # 871829107 SYSCO CORPORATION	495.04	468.64	0	0.00
3	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	149.76	148.74	0	0.00
24	CUSIP # 872540109 TJX COMPANIES INC	1,269.12	1,269.81	0	0.00
4	CUSIP # 872590104 T-MOBILE US INC	296.56	291.64	0	0.00
1	CUSIP # 87336U105 TABLEAU SOFTWARE INC-CL A	166.02	128.09	0	0.00
2	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	227.06	196.26	0	0.00
12	CUSIP # 876030107 TAPESTRY INC	380.76	381.25	0	3.38
6	CUSIP # 87612E106 TARGET CORPORATION	519.66	476.40	0	0.00
4	CUSIP # 87612G101 TARGA RESOURCES CORP	157.04	166.88	0	0.00
2	CUSIP # 880770102 TERADYNE INC	95.82	79.62	0	0.00

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2	CUSIP # 88160R101 TESLA MOTORS INC	446.92	535.22	0	0.00
12	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,377.12	1,297.56	0	0.00
3	CUSIP # 883203101 TEXTRON, INC	159.12	150.81	0	0.06
5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,468.40	1,346.80	0	0.95
1	CUSIP # 886547108 TIFFANY & CO	93.64	103.57	0	0.58
1	CUSIP # 891027104 TORCHMARK CORP	89.46	81.45	0	0.00
1	CUSIP # 891092108 TORO COMPANY	66.90	68.48	0	0.23
2	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	256.54	186.70	0	0.26
2	CUSIP # 892356106 TRACTOR SUPPLY	217.60	203.47	0	0.00
1	CUSIP # 893641100 TRANSDIGM GROUP INC	483.80	449.24	0	0.00
2	CUSIP # 89400J107 TRANSUNION	147.02	131.04	0	0.00
4	CUSIP # 89417E109 TRAVELERS COS INC	598.08	541.24	0	0.00
3	CUSIP # 896239100 TRIMBLE NAVIGATION LTD	135.33	119.37	0	0.00
1	CUSIP # 90138F102 TWILIO INC	136.35	134.14	0	0.00

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5	CUSIP # 902494103 TYSON FOODS INC CL A	403.70	350.56	0	0.00
4	CUSIP # 902653104 UDR INC	179.56	181.00	0	0.00
2	CUSIP # 902681105 UGI CORPORATION	106.82	112.70	0	0.90
29	CUSIP # 902973304 US BANCORP	1,519.60	1,432.77	0	7.77
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	346.89	342.33	0	0.00
5	CUSIP # 910047109 UNITED AIRLINES	437.75	408.08	0	0.00
9	CUSIP # 911312106 UNITED PARCEL SERVICE INC	929.43	973.08	0	0.00
2	CUSIP # 911363109 UNITED RENTALS, INC	265.26	243.97	0	0.00
3	CUSIP # 912008109 US FOODS HOLDING CORP	107.28	104.93	0	0.00
10	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	1,302.00	1,265.70	0	0.00
13	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,172.13	3,190.71	1	0.00
1	CUSIP # 91347P105 UNIVERSAL DISPLAY CORP	188.06	154.43	0	0.00
1	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	130.39	134.39	0	0.00
12	CUSIP # 918204108 VF CORP	1,048.20	1,011.13	0	0.00

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1	CUSIP # 91879Q109 VAIL RESORTS INC	85.87	222.68	0	0.00
5	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	428.05	433.85	0	0.00
1	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	136.13	139.69	0	0.00
2	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	324.22	282.45	0	0.00
5	CUSIP # 92276F100 VENTAS INC	341.75	324.60	0	3.96
16	CUSIP # 92339V100 VEREIT INC	144.16	137.54	0	1.79
2	CUSIP # 92343E102 VERISIGN INC	418.32	365.72	0	0.00
53	CUSIP # 92343V104 VERIZON COMMUNICATIONS	3,027.89	3,201.38	1	0.00
2	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	292.92	261.50	0	0.00
2	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	366.76	374.38	0	0.00
4	CUSIP # 92553P201 VIACOM INC CL B	119.48	109.32	0	1.40
8	CUSIP # 925652109 VICI PROPERTIES INC	176.32	175.59	0	1.73
22	CUSIP # 92826C839 VISA INC CL A	3,818.10	3,434.28	1	0.00
5	CUSIP # 92840M102 VISTRA ENERGY CORP	113.20	130.95	0	0.00

ACCOUNT STATEMENT

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XXXXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 928563402 VMWARE INC CL A	167 .21	181 .95	0	0 .00
4	CUSIP # 929042109 VORNADO REALTY TRUST	256 .40	261 .46	0	0 .00
2	CUSIP # 929089100 VOYA FINANCIAL INC	110 .60	98 .26	0	0 .00
2	CUSIP # 929160109 VULCAN MATERIALS CO	274 .62	228 .32	0	0 .00
1	CUSIP # 92927K102 WABCO HOLDINGS INC	132 .60	142 .84	0	0 .00
3	CUSIP # 92936U109 WP CAREY INC	243 .54	237 .80	0	2 .07
4	CUSIP # 92939U106 WEC ENERGY GROUP INC	333 .48	318 .76	0	0 .00
2	CUSIP # 929740108 WABTEC CORP	143 .52	140 .82	0	0 .00
16	CUSIP # 931142103 WAL-MART STORES INC	1,767 .84	1,579 .20	1	0 .00
11	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	601 .37	662 .16	0	0 .00
5	CUSIP # 94106L109 WASTE MANAGEMENT INC	576 .85	515 .00	0	0 .00
1	CUSIP # 941848103 WATERS CORPORATION	215 .24	247 .61	0	0 .00
1	CUSIP # 94419L101 WAYFAIR INC-	146 .00	161 .70	0	0 .00
1	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	285 .07	237 .89	0	0 .00

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 95040Q104 WELLTOWER INC	407 .65	396 .79	0	0 .00
1	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	125 .15	105 .60	0	0 .00
3	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	142 .65	144 .63	0	1 .50
7	CUSIP # 959802109 WESTERN UNION CO	139 .23	128 .07	0	0 .00
4	CUSIP # 96145D105 WESTROCK CO	145 .88	148 .00	0	0 .00
1	CUSIP # 96208T104 WEX INC	208 .10	188 .17	0	0 .00
11	CUSIP # 962166104 WEYERHAUSER CO	289 .74	282 .13	0	0 .00
1	CUSIP # 963320106 WHIRLPOOL CORPORATION	142 .36	130 .00	0	0 .00
21	CUSIP # 969457100 WILLIAMS COS INC	588 .84	609 .00	0	0 .00
2	CUSIP # 98138H101 WORKDAY INC CL A	411 .16	399 .44	0	0 .00
1	CUSIP # 983793100 XPO LOGISTICS INC	61 .42	54 .92	0	0 .00
6	CUSIP # 98389B100 XCEL ENERGY INC	356 .94	343 .32	0	2 .43
3	CUSIP # 983919101 XILINX INC	353 .76	377 .67	0	0 .00
3	CUSIP # 984121608 XEROX CORPORATION	106 .23	98 .28	0	0 .50

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 98419M100 XYLEM INC	250 . 92	237 . 04	0	0 . 00
4	CUSIP # 988498101 YUM BRANDS INC	442 . 68	396 . 12	0	0 . 00
4	CUSIP # 98850P109 YUM CHINA HOLDINGS INC	184 . 80	173 . 88	0	0 . 00
2	CUSIP # 98919V105 ZAYO GROUP HOLDINGS INC	65 . 82	66 . 18	0	0 . 00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	209 . 49	207 . 68	0	0 . 00
1	CUSIP # 98936J101 ZENDESK INC	89 . 03	83 . 91	0	0 . 00
2	CUSIP # 98956P102 ZIMMER HOLDINGS INC	235 . 48	255 . 32	0	0 . 72
3	CUSIP # 989701107 ZIONS BANCORPORATION	137 . 94	133 . 71	0	0 . 00
4	CUSIP # 98978V103 ZOETIS INC	453 . 96	394 . 80	0	0 . 00
2	CUSIP # G0684D107 ATHENE HOLDING LTD CLASS A	86 . 12	81 . 48	0	0 . 00
10	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	413 . 10	364 . 90	0	2 . 86
6	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	321 . 78	318 . 87	0	0 . 00
3	CUSIP # N72482123 QIAGEN NV	121 . 65	120 . 45	0	0 . 00
5	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	606 . 05	581 . 26	0	2 . 10

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XXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		314,887.23	303,229.03	93	253.22
	FOREIGN STOCK				
5	CUSIP # 550021109 LULULEMON ATHLETICA INC	901.05	763.82	0	0.00
19	CUSIP # 806857108 SCHLUMBERGER LTD	797.43	746.04	0	0.00
1	CUSIP # G0176J109 ALLEGION PLC	110.55	87.90	0	0.00
4	CUSIP # G0177J108 ALLERGAN PLC	669.72	592.76	0	0.00
2	CUSIP # G02602103 AMDOCS LTD	124.18	108.24	0	0.57
3	CUSIP # G0408V102 AON PLC	578.94	499.41	0	0.00
5	CUSIP # G0450A105 ARCH CAPITAL GROUP LTD	185.40	160.75	0	0.00
1	CUSIP # G06242104 ATLISSIAN CORP PLC CL A	130.84	111.46	0	0.00
8	CUSIP # G1151C101 ACCENTURE PLC	1,478.16	1,347.98	0	0.00
2	CUSIP # G16962105 BUNGE LTD	111.42	103.34	0	0.00
7	CUSIP # G29183103 EATON CORP PLC	582.96	560.11	0	0.00
1	CUSIP # G3223R108 EVEREST RE GROUP LTD	247.18	215.68	0	0.00

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DECATUR U.S. ESG ENHANCED EQUITY
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # G47567105 IHS MARKIT LTD	254 . 88	213 . 52	0	0 . 00
3	CUSIP # G47791101 INGERSOLL-RAND PLC	380 . 01	317 . 88	0	0 . 00
5	CUSIP # G491BT108 INVESCO LIMITED	102 . 30	95 . 80	0	0 . 00
1	CUSIP # G50871105 JAZZ PHARMACEUTICALS PLC	145 . 94	138 . 23	0	0 . 00
7	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	167 . 09	139 . 44	0	0 . 00
16	CUSIP # G5960L103 MEDTRONIC PLC	1, 558 . 24	1, 476 . 35	0	0 . 00
3	CUSIP # G6095L109 APTIV PLC	242 . 49	235 . 95	0	0 . 00
4	CUSIP # G6518L108 NIELSEN HOLDINGS PLC	90 . 40	107 . 98	0	0 . 00
1	CUSIP # G7496G103 RENAISSANCERE HOLDINGS LTD	116 . 96	175 . 43	0	0 . 00
2	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	98 . 00	92 . 04	0	0 . 00
2	CUSIP # G96629103 WILLIS TOWERS WATSON PLC	383 . 08	353 . 66	0	1 . 30
6	CUSIP # H1467J104 CHUBB LIMITED	883 . 74	825 . 12	0	4 . 50
1	CUSIP # H2906T109 GARMIN LTD	79 . 80	85 . 05	0	0 . 00
11	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	947 . 43	939 . 73	0	0 . 00

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DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # N59465109 MYLAN NV	95.20	142.75	0	0.00
5	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	488.05	447.90	0	1.50
		11,951.44	11,084.32	4	7.87
COMMON TRUST FUNDS - FIXED INCOME					
7,815.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,815.28	7,815.28	2	0.00
		7,815.28	7,815.28	2	0.00



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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
701,334.39	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	701,334.39	701,334.39	1	0.00
		701,334.39	701,334.39	1	0.00
COMMON STOCK					
18,942	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,518,011.88	1,154,174.29	3	0.00
8,932	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,444,688.40	1,043,580.13	4	0.00
7,699	CUSIP # 052769106 AUTODESK INC	1,254,167.10	606,659.65	2	0.00
7,841	CUSIP # 163072101 CHEESECAKE FACTORY	342,808.52	350,749.87	1	0.00
15,225	CUSIP # 192422103 COGNEX CORPORATION	730,495.50	672,356.82	1	0.00
17,136	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,106,985.60	964,923.91	2	0.00
22,199	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	4,101,043.26	1,701,493.71	7	0.00
7,080	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	2,028,844.80	1,067,551.92	4	0.00
50,203	CUSIP # 371901109 GENTEX CORP	1,235,495.83	754,128.98	2	0.00
12,495	CUSIP # 37253A103 GENTHERM INC	522,665.85	445,407.04	1	0.00

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,035	CUSIP # 384109104 GRACO INC	804,636.30	374,580.99	1	0.00
4,194	CUSIP # 44980X109 IPG PHOTONICS INC	646,924.50	558,621.48	1	0.00
10,168	CUSIP # 461202103 INTUIT INC	2,657,203.44	970,375.35	5	0.00
4,095	CUSIP # 46120E602 INTUITIVE SURGICAL INC	2,148,032.25	726,456.95	4	0.00
56,630	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,047,088.70	1,060,085.78	2	0.00
22,683	CUSIP # 501797104 L BRANDS INC	592,026.30	1,162,971.38	1	0.00
10,804	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,166,723.96	683,310.26	2	0.00
6,709	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	498,210.34	555,874.12	1	0.00
10,524	CUSIP # 562750109 MANHATTAN ASSOCIATES	729,628.92	460,526.78	1	0.00
5,350	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	484,228.50	346,614.88	1	0.00
11,009	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	954,480.30	548,347.78	2	0.00
15,503	CUSIP # 596278101 MIDDLEBY CORP	2,103,757.10	1,705,282.33	4	0.00
33,308	CUSIP # 62855J104 MYRIAD GENETICS INC	925,296.24	1,021,690.78	2	0.00
16,246	CUSIP # 655664100 NORDSTROM INC	517,597.56	681,515.02	1	0.00

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,965	CUSIP # 704326107 PAYCHEX INC	573,149.85	330,187.63	1	0.00
19,849	CUSIP # 727493108 PLANTRONICS INC	735,206.96	865,192.84	1	0.00
28,802	CUSIP # 729132100 PLEXUS CORP	1,681,172.74	1,189,410.98	3	0.00
17,381	CUSIP # 739276103 POWER INTEGRATIONS INC	1,393,608.58	1,030,093.06	2	0.00
9,145	CUSIP # 743713109 PROTO LABS INC	1,061,002.90	442,864.05	2	0.00
4,512	CUSIP # 751212101 RALPH LAUREN CORP	512,518.08	486,019.41	1	3,102.00
20,758	CUSIP # 75606N109 REALPAGE INC	1,221,608.30	502,241.77	2	0.00
29,191	CUSIP # 83125X103 SLEEP NUMBER CORP	1,179,024.49	734,079.65	2	0.00
184,326	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	582,470.16	1,024,682.31	1	0.00
11,841	CUSIP # 852857200 STAMPS.COM INC	536,042.07	944,626.32	1	0.00
46,784	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	905,270.40	1,141,028.49	2	0.00
20,788	CUSIP # 872275102 TCF FINANCIAL CORP	432,182.52	319,751.90	1	0.00
54,982	CUSIP # 872540109 TJX COMPANIES INC	2,907,448.16	1,460,765.64	5	0.00
5,756	CUSIP # 896945201 TRIPADVISOR INC	266,445.24	334,885.14	0	0.00

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,102	CUSIP # 90347A100 UBIQUITI NETWORKS INC	2,380,413.00	773,095.16	4	0.00
26,184	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	663,764.40	458,717.70	1	0.00
10,615	CUSIP # 917047102 URBAN OUTFITTERS INC	241,491.25	329,700.44	0	0.00
8,881	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	1,208,970.53	626,854.39	2	0.00
13,157	CUSIP # 92552V100 VIASAT INC	1,063,348.74	829,772.77	2	0.00
12,105	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,467,247.05	777,786.74	3	8,725.50
		51,573,426.57	34,219,036.59	91	11,827.50
	FOREIGN STOCK				
47,940	CUSIP # 683715106 OPEN TEXT CORP	1,975,128.00	1,120,816.83	3	0.00
154,058	CUSIP # 903914208 ULTRA PETROLUEM CORP	27,730.44	1,765,913.11	0	0.00
9,667	CUSIP # G47567105 IHS MARKIT LTD	615,981.24	338,979.42	1	0.00
17,155	CUSIP # H2906T109 GARMIN LTD	1,368,969.00	783,075.29	2	0.00
9,020	CUSIP # N22717107 CORE LABORATORIES NV	471,565.60	692,207.29	1	0.00
		4,459,374.28	4,700,991.94	8	0.00
	COMMON TRUST FUNDS - FIXED INCOME				

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101,695.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,695.41	101,695.41	0	0.00
		101,695.41	101,695.41	0	0.00



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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
260,235.36	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	260,235.36	260,235.36	0	4.19
		260,235.36	260,235.36	0	4.19
COMMON STOCK					
22,975	CUSIP # 002824100 ABBOTT LABORATORIES	1,932,197.50	1,284,431.19	2	0.00
20,775	CUSIP # 00724F101 ADOBE SYSTEMS INC	6,121,353.75	2,346,958.70	8	0.00
4,815	CUSIP # 02079K305 ALPHABET INC	5,213,682.00	4,304,090.50	7	0.00
2,570	CUSIP # 023135106 AMAZON.COM INC	4,866,629.10	4,376,530.09	6	0.00
21,725	CUSIP # 053015103 AUTO DATA PROCESSING INC.	3,591,794.25	3,095,543.29	5	17,162.75
9,975	CUSIP # 075887109 BECTON DICKINSON AND CO	2,513,799.75	2,080,562.91	3	0.00
1,070	CUSIP # 09857L108 BOOKING HOLDINGS INC	2,005,939.70	1,718,918.61	3	0.00
8,175	CUSIP # 122017106 BURLINGTON STORES INC	1,390,976.25	1,323,632.95	2	0.00
49,050	CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC	1,657,890.00	1,519,965.94	2	0.00
7,750	CUSIP # 29414B104 EPAM SYSTEMS INC	1,341,525.00	1,088,031.27	2	0.00

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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23,000	CUSIP # 30303M102 FACEBOOK INC	4,439,000.00	2,791,989.75	6	0.00
8,275	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,325,075.75	1,170,607.46	2	0.00
8,075	CUSIP # 461202103 INTUIT INC	2,110,239.75	1,508,467.25	3	0.00
6,875	CUSIP # 55354G100 MSCI INC A	1,641,681.25	1,099,906.94	2	0.00
51,600	CUSIP # 594918104 MICROSOFT CORPORATION	6,912,336.00	4,076,418.30	9	0.00
47,025	CUSIP # 61174X109 MONSTER BEVERAGE CORP	3,001,605.75	2,282,499.76	4	0.00
9,475	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	799,974.25	821,290.06	1	0.00
8,875	CUSIP # 697435105 PALO ALTO NETWORKS INC	1,808,370.00	2,086,055.56	2	0.00
32,050	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	3,668,443.00	2,000,620.84	5	0.00
274,675	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	1,532,686.50	1,614,261.83	2	0.00
5,950	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,747,396.00	1,310,358.75	2	1,130.50
28,125	CUSIP # 92826C839 VISA INC CL A	4,881,093.75	2,339,838.56	6	0.00
27,250	CUSIP # 98978V103 ZOETIS INC	3,092,602.50	1,528,188.95	4	0.00
14,425	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,748,454.25	1,259,043.88	2	10,097.50

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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		69,344,746.05	49,028,213.34	88	28,390.75
	FOREIGN STOCK				
29,000	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	4,914,050.00	2,578,592.45	6	0.00
101,725	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	4,604,073.50	2,711,133.58	6	0.00
		9,518,123.50	5,289,726.03	12	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
89,222.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	89,222.15	89,222.15	0	0.00
		89,222.15	89,222.15	0	0.00



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FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
769.867	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	95,502.00	88,395.73	5	0.00
		95,502.00	88,395.73	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,241.115	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	77,556.38	72,918.38	4	0.00
62,110.306	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	738,324.40	682,608.32	38	0.00
97,314.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	97,314.24	97,314.24	5	0.00
		913,195.02	852,840.94	47	0.00
COMMON TRUST FUNDS - EQUITY					
1,925.067	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	84,338.73	61,482.55	4	0.00
3,244.32	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	167,172.67	121,030.94	9	0.00
2,901.23	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	348,103.79	240,642.03	18	0.00
13,581.021	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	293,096.77	265,540.56	15	0.00
4,093.592	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	49,330.24	50,482.21	3	0.00
		942,042.20	942,042.20		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
142.862	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	17,722.03	15,849.24	5	0.00
		17,722.03	15,849.24	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
335.928	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	3,597.98	3,400.61	1	0.00
8,492.641	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	100,954.65	95,177.82	28	0.00
15,418.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	15,418.22	15,418.22	4	0.00
		119,970.85	113,996.65	33	0.00
COMMON TRUST FUNDS - EQUITY					
420.272	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	18,412.45	16,717.63	5	0.00
772.03	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	39,781.01	35,510.04	11	0.00
749.169	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	89,888.97	72,710.98	25	0.00
3,259.273	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	70,339.51	64,447.45	19	0.00
911.343	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	10,982.23	10,225.60	3	0.00
		229,404.17	199,611.70		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
96.378	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	11,955.69	10,662.88	5	0.00
		11,955.69	10,662.88	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,683.189	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	43,783.21	41,259.72	18	0.00
10,935.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,935.33	10,935.33	4	0.00
		54,718.54	52,195.05	22	0.00
COMMON TRUST FUNDS - EQUITY					
345.905	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	15,154.37	14,144.67	6	0.00
635.522	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	32,747.05	30,259.35	13	0.00
585.225	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	70,218.16	62,320.43	28	0.00
2,550.237	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	55,037.56	50,289.07	22	0.00
717.32	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	8,644.14	8,029.46	4	0.00
		181,801.28	165,042.98	74	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
120.069	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	14,894.56	14,027.65	5	0.00
		14,894.56	14,027.65	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,272.791	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	27,017.37	25,661.27	9	0.00
12,921.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	12,921.10	12,921.10	4	0.00
		39,938.47	38,582.37	13	0.00
COMMON TRUST FUNDS - EQUITY					
475.305	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	20,823.49	19,602.69	7	0.00
894.464	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	46,089.76	43,149.39	15	0.00
823.937	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	98,860.00	89,276.43	32	0.00
3,530.546	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	76,193.95	73,903.77	25	0.00
1,023.11	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	12,329.09	12,411.91	4	0.00
		254,296.29	238,344.19	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,684.015	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	332,952.06	308,315.91	5	0.00
		332,952.06	308,315.91	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
67,786.091	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	805,794.21	740,280.12	12	0.00
163,107.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	163,107.82	163,107.82	2	0.00
		968,902.03	903,387.94	14	0.00
COMMON TRUST FUNDS - EQUITY					
10,099.38	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	442,461.92	320,966.57	7	0.00
19,352.156	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	997,174.02	709,571.44	15	0.00
17,479.633	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,097,292.02	1,447,075.94	31	0.00
75,261.131	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,624,236.81	1,356,912.54	24	0.00
21,928.382	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	264,250.16	226,038.52	4	0.00
		5,425,414.93	4,060,565.01	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,788.769	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	221,896.79	200,027.85	5	0.00
		221,896.79	200,027.85	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
38,077.357	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	407,829.74	382,563.67	9	0.00
179,461.736	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,133,317.11	1,966,626.30	47	0.00
306,951.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	306,951.35	306,951.35	7	0.00
		2,848,098.20	2,656,141.32	63	0.00
COMMON TRUST FUNDS - EQUITY					
2,490.943	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	109,130.21	77,569.70	2	0.00
4,691.537	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	241,744.58	167,389.36	5	0.00
4,850.882	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	582,032.59	403,513.19	13	0.00
20,673.569	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	446,163.53	363,597.00	10	0.00
7,123.355	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	85,840.70	82,069.65	2	0.00
		1,464,911.61	1,094,138.90	32	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,898.656	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	359,578.28	315,842.97	5	0.00
		359,578.28	315,842.97	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
19,966.406	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	213,851.35	199,269.74	3	0.00
203,014.627	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,413,297.60	2,198,050.92	33	0.00
307,629.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	307,629.50	307,629.50	4	0.00
		2,934,778.45	2,704,950.16	40	0.00
COMMON TRUST FUNDS - EQUITY					
8,168.97	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	357,889.11	244,480.41	5	0.00
13,646.853	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	703,192.31	472,572.22	10	0.00
13,040.034	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,564,607.18	1,074,845.92	21	0.00
57,922.206	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,250,039.40	1,037,552.50	17	0.00
15,883.32	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	191,403.54	148,910.08	3	0.00
		4,067,131.54	2,978,361.13	55	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
24.924	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	3,091.82	2,848.09	5	0.00
		3,091.82	2,848.09	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
527.47	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	5,649.50	5,361.85	8	0.00
2,487.071	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	29,564.58	27,822.91	43	0.00
9,136.49	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,136.49	9,136.49	13	0.00
		44,350.57	42,321.25	65	0.00
COMMON TRUST FUNDS - EQUITY					
36.661	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,606.15	1,479.83	2	0.00
67.964	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,502.04	3,183.06	5	0.00
68.792	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	8,254.00	7,377.05	12	0.00
293.111	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	6,325.73	5,613.47	9	0.00
106	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,277.36	1,160.36	2	0.00
		20,965.28	18,813.77	31	



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
28,438.6	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	28,438.60	28,438.60	5	0.00
		28,438.60	28,438.60	5	0.00
COMMON STOCK					
9	CUSIP # 001055102 AFLAC INC	493.29	417.17	0	0.00
15	CUSIP # 00123Q104 AGNC INVESTMENT CORP	252.30	265.64	0	2.40
5	CUSIP # 00164V103 AMC NETWORKS INC	272.45	287.78	0	0.00
5	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	271.25	221.42	0	0.00
15	CUSIP # 00206R102 AT&T INC	502.65	440.72	0	0.00
5	CUSIP # 002535300 AARON'S INC	307.05	231.13	0	0.18
10	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	349.50	264.13	0	0.00
8	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	358.16	280.54	0	0.00
11	CUSIP # 014491104 ALEXANDER & BALDWIN INC	254.10	218.51	0	0.00
5	CUSIP # 020002101 ALLSTATE CORPORATION	508.45	480.25	0	2.50

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 023436108 AMEDISYS INC	364 .23	343 .80	0	0 .00
14	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	236 .60	230 .08	0	0 .00
2	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	232 .94	251 .66	0	0 .00
27	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	385 .56	313 .38	0	0 .00
27	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	246 .51	299 .58	0	6 .75
7	CUSIP # 03748R754 APARTMENT INVT & MGT CO	350 .84	319 .92	0	0 .00
11	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	448 .80	452 .31	0	0 .00
3	CUSIP # 049560105 ATMOS ENERGY CORP	316 .68	242 .21	0	0 .00
1	CUSIP # 053332102 AUTOZONE INC	1,099 .47	839 .42	0	0 .00
9	CUSIP # 05508R106 B & G FOODS INC	187 .20	255 .36	0	4 .28
9	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	397 .35	435 .10	0	0 .00
2	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	426 .34	404 .19	0	0 .00
7	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	368 .13	335 .78	0	0 .00
1	CUSIP # 090572207 BIO-RAD LABORATORIES INC	312 .59	229 .29	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 104674106 BRADY CORP CL A	295 .92	263 .66	0	0 .00
2	CUSIP # 11135F101 BROADCOM INC	575 .72	508 .49	0	5 .30
2	CUSIP # 122017106 BURLINGTON STORES INC	340 .30	321 .24	0	0 .00
4	CUSIP # 12503M108 CBOE HOLDINGS INC	414 .52	382 .86	0	0 .00
4	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	337 .40	346 .87	0	0 .00
2	CUSIP # 12572Q105 CME GROUP INC	388 .22	320 .86	0	0 .00
23	CUSIP # 12653C108 CNX RESOURCES CORP	168 .13	258 .19	0	0 .00
2	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	220 .16	196 .88	0	0 .84
6	CUSIP # 128030202 CAL-MAINE FOODS, INC	250 .32	257 .09	0	0 .00
3	CUSIP # 147528103 CASEYS GENERAL STORES INC	467 .97	382 .71	0	0 .00
9	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	221 .76	279 .85	0	0 .00
8	CUSIP # 156782104 CERNER CORP	586 .40	415 .96	0	1 .44
6	CUSIP # 163072101 CHEESECAKE FACTORY	262 .32	273 .82	0	0 .00
4	CUSIP # 166764100 CHEVRON CORP	497 .76	447 .71	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 171340102 CHURCH & DWIGHT CO INC	584 . 48	511 . 56	0	0 . 00
8	CUSIP # 171779309 CIENA CORP	329 . 04	211 . 08	0	0 . 00
10	CUSIP # 17243V102 CINEMARK HOLDINGS INC	361 . 00	372 . 56	0	0 . 00
6	CUSIP # 172755100 CIRRUS LOGIC INC	262 . 20	265 . 27	0	0 . 00
3	CUSIP # 189054109 CLOROX COMPANY	459 . 33	453 . 67	0	0 . 00
11	CUSIP # 20030N101 COMCAST CORP	465 . 08	389 . 74	0	0 . 00
5	CUSIP # 209115104 CONSOLIDATED EDISON INC	438 . 40	405 . 75	0	0 . 00
3	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	590 . 82	503 . 62	0	0 . 00
2	CUSIP # 22160K105 COSTCO WHOLESALE CORP	528 . 52	357 . 81	0	0 . 00
2	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	341 . 46	319 . 41	0	0 . 00
10	CUSIP # 227046109 CROCS INC	197 . 50	272 . 62	0	0 . 00
8	CUSIP # 23331A109 D R HORTON INC	345 . 04	365 . 24	0	0 . 00
3	CUSIP # 237194105 DARDEN RESTAURANTS INC	365 . 19	272 . 78	0	0 . 00
14	CUSIP # 237266101 DARLING INTERNATIONAL INC	278 . 46	279 . 41	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 253393102 DICKS SPORTING GOODS INC	277 . 04	315 . 66	0	0 . 00
4	CUSIP # 254687106 DISNEY WALT	558 . 56	435 . 68	0	0 . 00
5	CUSIP # 256677105 DOLLAR GENERAL CORP	675 . 80	450 . 58	0	0 . 00
4	CUSIP # 256746108 DOLLAR TREE INC	429 . 56	409 . 78	0	0 . 00
3	CUSIP # 258278100 DORMAN PRODUCTS INC	261 . 42	261 . 77	0	0 . 00
5	CUSIP # 268948106 EAGLE BANCORP INC	270 . 65	257 . 35	0	0 . 00
3	CUSIP # 278865100 ECOLAB INC	592 . 32	447 . 05	0	1 . 38
6	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	253 . 62	251 . 44	0	0 . 00
6	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	380 . 16	375 . 03	0	1 . 62
24	CUSIP # 29286D105 ENGIE SPON ADR	361 . 92	356 . 46	0	0 . 00
5	CUSIP # 29358P101 ENSIGN GROUP	284 . 60	201 . 15	0	0 . 24
2	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	508 . 56	283 . 91	0	0 . 00
6	CUSIP # 30040W108 EVERSOURCE ENERGY	454 . 56	353 . 45	0	0 . 00
9	CUSIP # 30161N101 EXELON CORPORATION	431 . 46	407 . 26	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 302130109 EXPEDITORS INTL WASH INC	379 . 30	306 . 55	0	0 . 00
4	CUSIP # 302941109 FTI CONSULTING	335 . 36	211 . 64	0	0 . 00
3	CUSIP # 30303M102 FACEBOOK INC	579 . 00	483 . 70	0	0 . 00
10	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	325 . 00	282 . 75	0	0 . 00
2	CUSIP # 315616102 F5 NETWORKS INC	291 . 26	264 . 06	0	0 . 00
6	CUSIP # 337738108 FISERV INC	546 . 96	456 . 65	0	0 . 00
19	CUSIP # 343498101 FLOWERS FOODS INC	442 . 13	360 . 57	0	0 . 00
5	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	437 . 95	364 . 26	0	0 . 00
18	CUSIP # 371901109 GENTEX CORP	442 . 98	337 . 45	0	0 . 00
4	CUSIP # 37244C101 GENOMIC HEALTH INC	232 . 68	262 . 72	0	0 . 00
4	CUSIP # 40412C101 HCA HOLDINGS INC	540 . 68	440 . 96	0	0 . 00
3	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	401 . 76	379 . 90	0	0 . 00
3	CUSIP # 431475102 HILL ROM HOLDINGS INC	313 . 86	272 . 77	0	0 . 00
12	CUSIP # 440452100 HORMEL FOODS CORP	486 . 48	458 . 78	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 443320106 HUB GROUP INC CL A	293 .86	275 .89	0	0 .00
5	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	291 .00	215 .57	0	0 .00
3	CUSIP # 45778Q107 INSPERITY INC	366 .42	222 .60	0	0 .00
8	CUSIP # 458140100 INTEL CORPORATION	382 .96	378 .53	0	0 .00
6	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	515 .64	450 .49	0	0 .00
6	CUSIP # 460335201 INTL SPEEDWAY	269 .34	236 .62	0	0 .00
2	CUSIP # 466032109 J&J SNACK FOODS	321 .90	268 .62	0	1 .00
17	CUSIP # 477143101 JETBLUE AIRWAYS CORP	314 .33	355 .58	0	0 .00
8	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	262 .72	218 .00	0	0 .00
2	CUSIP # 50187A107 LHC GROUP LLC	239 .16	203 .97	0	0 .00
3	CUSIP # 512807108 LAM RESEARCH CORPORATION	563 .52	501 .16	0	3 .30
2	CUSIP # 513847103 LANCASTER COLONY CORP	297 .20	342 .98	0	0 .00
3	CUSIP # 515098101 LANDSTAR SYSTEMS INC	323 .97	312 .31	0	0 .00
2	CUSIP # 521865204 LEAR CORPORATION	278 .54	248 .83	0	0 .00

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3	CUSIP # 530307305 LIBERTY BROADBAND C	312.66	233.86	0	0.00
12	CUSIP # 546347105 LOUISIANA PACIFIC	314.64	264.81	0	0.00
5	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	267.05	211.88	0	0.00
10	CUSIP # 552676108 MDC HOLDINGS INC	327.80	271.01	0	0.00
39	CUSIP # 55272X102 MFA FINANCIAL INC	280.02	269.37	0	7.80
3	CUSIP # 55306N104 MKS INSTRUMENTS INC	233.67	274.39	0	0.00
4	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	297.04	310.63	0	0.00
9	CUSIP # 556269108 STEVEN MADDEN LTD	305.55	242.71	0	0.00
4	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	296.92	276.13	0	0.00
5	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	329.25	265.45	0	0.00
1	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	321.42	218.12	0	0.00
5	CUSIP # 577933104 MAXIMUS INC	362.70	326.16	0	0.00
4	CUSIP # 579780206 MCCORMICK & CO	620.04	531.33	0	0.00
17	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	296.48	279.37	0	4.25

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8	CUSIP # 58502B106 MEDNAX INC	201 . 84	405 . 67	0	0 . 00
6	CUSIP # 59001A102 MERITAGE HOMES CORP	308 . 04	238 . 31	0	0 . 00
11	CUSIP # 595112103 MICRON TECHNOLOGY INC	424 . 49	419 . 96	0	0 . 00
5	CUSIP # 60871R209 MOLSON COORS BREWING CO B	280 . 00	385 . 86	0	0 . 00
3	CUSIP # 626755102 MURPHY USA INC	252 . 09	229 . 39	0	0 . 00
7	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	348 . 39	314 . 12	0	2 . 05
2	CUSIP # 65339F101 NEXTERA ENERGY INC	409 . 72	334 . 62	0	0 . 00
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	646 . 22	460 . 19	0	0 . 00
4	CUSIP # 668074305 NORTHWESTERN CORP	288 . 60	237 . 58	0	0 . 00
8	CUSIP # 670346105 NUCOR CORPORATION	440 . 80	494 . 03	0	3 . 20
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	369 . 32	358 . 94	0	0 . 00
7	CUSIP # 681919106 OMNICOM GROUP INC	573 . 65	510 . 22	0	4 . 55
3	CUSIP # 68235P108 ONE GAS INC	270 . 90	235 . 55	0	0 . 00
22	CUSIP # 684060106 ORANGE SPON ADR	345 . 84	338 . 20	0	0 . 00

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5	CUSIP # 689648103 OTTER TAIL CORPORATION	264 .05	240 .44	0	0 .00
2	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	337 .06	273 .31	0	0 .00
14	CUSIP # 701877102 PARSLEY ENERGY INC	266 .14	233 .06	0	0 .00
7	CUSIP # 704326107 PAYCHEX INC	576 .03	471 .03	0	0 .00
5	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	572 .30	438 .70	0	0 .00
13	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	288 .34	277 .60	0	0 .00
10	CUSIP # 717081103 PFIZER INC	433 .20	427 .00	0	0 .00
5	CUSIP # 718546104 PHILLIPS 66	467 .70	447 .01	0	0 .00
5	CUSIP # 742718109 PROCTER & GAMBLE CO	548 .25	461 .32	0	0 .00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	476 .34	413 .09	0	0 .00
10	CUSIP # 745867101 PULTEGROUP INC	316 .20	264 .80	0	1 .10
7	CUSIP # 74762E102 QUANTA SERVICES INC	267 .33	253 .89	0	0 .28
27	CUSIP # 749660106 RPC INC	194 .67	283 .80	0	0 .00
3	CUSIP # 755111507 RAYTHEON COMPANY	521 .64	465 .49	0	0 .00

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1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	313 .00	407 .09	0	0 .00
2	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	312 .06	310 .44	0	0 .00
3	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	283 .86	257 .36	0	0 .00
17	CUSIP # 759530108 RELX PLC SPONS ADR	414 .97	358 .49	0	0 .00
24	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	282 .24	312 .10	0	3 .98
10	CUSIP # 775711104 ROLLINS INC	358 .70	287 .97	0	0 .00
6	CUSIP # 778296103 ROSS STORES INC	594 .72	457 .07	0	0 .00
6	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	219 .12	218 .12	0	0 .00
16	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	213 .44	278 .96	0	0 .00
2	CUSIP # 800013104 SANDERSON FARMS INC	273 .12	220 .67	0	0 .00
6	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	231 .12	272 .35	0	0 .00
9	CUSIP # 827048109 SILGAN HOLDINGS INC	275 .40	221 .58	0	0 .00
2	CUSIP # 832696405 JM SMUCKER CO	230 .38	210 .16	0	0 .00
9	CUSIP # 844741108 SOUTHWEST AIRLINES	457 .02	440 .06	0	0 .00

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3	CUSIP # 84857L101 SPIRE INC	251 .76	226 .04	0	1 .78
11	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	207 .79	233 .74	0	0 .00
7	CUSIP # 855244109 STARBUCKS CORP	586 .81	458 .84	0	0 .00
19	CUSIP # 86771W105 SUNRUN INC	356 .44	231 .71	0	0 .00
3	CUSIP # 87162W100 SYNNEX CORPORATION	295 .20	334 .55	0	0 .00
10	CUSIP # 872540109 TJX COMPANIES INC	528 .80	427 .21	0	0 .00
7	CUSIP # 872590104 T-MOBILE US INC	518 .98	451 .79	0	0 .00
24	CUSIP # 87265H109 TRI POINTE GROUP INC	287 .28	281 .55	0	0 .00
3	CUSIP # 878237106 TECH DATA CORPORATION	313 .80	229 .59	0	0 .00
8	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	243 .20	264 .07	0	0 .00
8	CUSIP # 889478103 TOLL BROTHERS INC	292 .96	273 .78	0	0 .00
8	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	295 .44	254 .73	0	0 .72
15	CUSIP # 90184L102 TWITTER INC	523 .50	440 .31	0	0 .00
20	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	253 .40	266 .20	0	8 .00

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7	CUSIP # 902494103 TYSON FOODS INC CL A	565 . 18	419 . 82	0	0 . 00
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	346 . 89	289 . 00	0	0 . 00
2	CUSIP # 904708104 UNIFIRST CORP	377 . 14	288 . 12	0	0 . 00
3	CUSIP # 907818108 UNION PACIFIC CORP	507 . 33	434 . 72	0	0 . 00
5	CUSIP # 911684108 US CELLULAR	223 . 35	264 . 03	0	0 . 00
2	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	488 . 02	404 . 87	0	0 . 00
5	CUSIP # 913456109 UNIVERSAL CORPORATION	303 . 85	275 . 72	0	0 . 00
10	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	380 . 60	295 . 77	0	0 . 00
9	CUSIP # 92343V104 VERIZON COMMUNICATIONS	514 . 17	470 . 91	0	0 . 00
3	CUSIP # 928563402 VMWARE INC CL A	501 . 63	401 . 58	0	0 . 00
6	CUSIP # 92939U106 WEC ENERGY GROUP INC	500 . 22	405 . 93	0	0 . 00
6	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	328 . 02	413 . 99	0	0 . 00
5	CUSIP # 94106L109 WASTE MANAGEMENT INC	576 . 85	452 . 76	0	0 . 00
6	CUSIP # 948849104 WEIS MARKETS INC	218 . 46	286 . 79	0	0 . 00

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9	CUSIP # 950755108 WERNER ENTERPRISES INC	279.72	276.20	0	0.81
8	CUSIP # 98389B100 XCEL ENERGY INC	475.92	370.34	0	3.24
8	CUSIP # 985817105 YELP INC	273.44	279.67	0	0.00
51	CUSIP # 98986T108 ZYNGA INC CL A	312.63	217.86	0	0.00
1	CUSIP # H01301128 ALCON INC	62.05	3.91	0	0.00
		67,636.42	60,383.48	12	72.99
	FOREIGN STOCK				
8	CUSIP # 05534B760 BCE INC	363.84	327.99	0	4.72
24	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	306.48	363.36	0	0.00
7	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	406.77	340.22	0	0.00
9	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	313.83	299.68	0	0.00
12	CUSIP # 138006309 CANON INC SPONS ADR	351.24	350.87	0	0.00
22	CUSIP # 251566105 DEUTSCHE TELEKOM	381.48	365.97	0	0.00
10	CUSIP # 26874R108 ENI SPA (ADR)	330.30	333.30	0	0.00

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57	CUSIP # 29265W207 ENEL SPA	393 . 87	330 . 66	0	0 . 00
9	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	375 . 66	370 . 61	0	4 . 50
13	CUSIP # 438128308 HONDA MOTORS LTD ADR	335 . 92	363 . 48	0	0 . 00
14	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	314 . 44	358 . 46	0	0 . 00
7	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	398 . 23	306 . 38	0	0 . 00
16	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	373 . 44	385 . 16	0	0 . 00
6	CUSIP # 636274409 NATIONAL GRID PLC ADR	319 . 08	310 . 89	0	12 . 03
8	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	371 . 96	347 . 67	0	0 . 00
22	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	314 . 38	409 . 54	0	0 . 00
4	CUSIP # 66987V109 NOVARTIS AF ADR	365 . 24	341 . 49	0	0 . 00
7	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	357 . 28	291 . 80	0	0 . 00
6	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	374 . 04	326 . 95	0	0 . 00
5	CUSIP # 780087102 ROYAL BANK OF CANADA	397 . 00	389 . 77	0	0 . 00
6	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	390 . 42	362 . 97	0	0 . 00

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7	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	350 . 70	303 . 67	0	0 . 00
7	CUSIP # 891160509 TORONTO-DOMINION BANK	408 . 52	346 . 64	0	0 . 00
6	CUSIP # 89151E109 TOTAL SA SPON ADR	334 . 74	312 . 34	0	3 . 53
3	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	371 . 97	343 . 49	0	0 . 00
3	CUSIP # H1467J104 CHUBB LIMITED	441 . 87	383 . 45	0	2 . 25
		9,442 . 70	8,966 . 81	2	27 . 03
MUTUAL FUNDS - FIXED INCOME					
871	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	25,293 . 84	24,314 . 14	4	0 . 00
1,794	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	40,652 . 04	40,972 . 63	7	0 . 00
479	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	55,319 . 71	53,761 . 91	10	0 . 00
364	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	45,270 . 68	42,922 . 23	8	0 . 00
533	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	58,640 . 66	55,298 . 38	10	0 . 00
251	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	21,882 . 18	21,642 . 57	4	0 . 00

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1,070	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	115,132.00	113,040.38	20	0.00
1,186	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	59,691.38	59,412.86	10	0.00
874	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	25,276.08	23,597.73	4	0.00
398	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	10,850.75	10,668.87	2	0.00
		458,009.32	445,631.70	79	0.00
MUTUAL FUNDS - EQUITY					
49	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	5,519.85	5,501.67	1	0.00
44	CUSIP # 78463V107 SPDR GOLD TRUST	5,860.80	5,322.45	1	0.00
128	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	5,443.84	5,228.07	1	0.00
		16,824.49	16,052.19	3	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
146,934.67	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	146,934.67	146,934.67	4	0.00
		146,934.67	146,934.67	4	0.00
COMMON STOCK					
167	CUSIP # 001055102 AFLAC INC	9,153.27	7,870.96	0	0.00
250	CUSIP # 00123Q104 AGNC INVESTMENT CORP	4,205.00	4,455.24	0	40.00
79	CUSIP # 00164V103 AMC NETWORKS INC	4,304.71	4,662.31	0	0.00
96	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,208.00	5,252.99	0	0.00
267	CUSIP # 00206R102 AT&T INC	8,947.17	7,925.14	0	0.00
86	CUSIP # 002535300 AARON'S INC	5,281.26	4,235.73	0	3.01
154	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	5,382.30	4,205.49	0	0.00
127	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	5,685.79	4,541.21	0	0.00
177	CUSIP # 014491104 ALEXANDER & BALDWIN INC	4,088.70	3,902.78	0	0.00
89	CUSIP # 020002101 ALLSTATE CORPORATION	9,050.41	7,894.72	0	44.50

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
37	CUSIP # 023436108 AMEDISYS INC	4,492.17	4,660.70	0	0.00
203	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	3,430.70	3,921.80	0	0.00
37	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	4,309.39	4,803.39	0	0.00
624	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	8,910.72	7,759.59	0	0.00
451	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	4,117.63	4,640.65	0	112.75
90	CUSIP # 03748R754 APARTMENT INVT & MGT CO	4,510.80	4,204.09	0	0.00
194	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	7,915.20	8,031.61	0	0.00
44	CUSIP # 049560105 ATMOS ENERGY CORP	4,644.64	4,121.24	0	0.00
9	CUSIP # 053332102 AUTOZONE INC	9,895.23	8,105.57	0	0.00
185	CUSIP # 05508R106 B & G FOODS INC	3,848.00	4,795.94	0	87.88
166	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	7,328.90	8,258.68	0	0.00
42	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	8,953.14	8,481.41	0	0.00
84	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	4,417.56	4,185.93	0	0.00
15	CUSIP # 090572207 BIO-RAD LABORATORIES INC	4,688.85	3,715.94	0	0.00

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97	CUSIP # 104674106 BRADY CORP CL A	4,784.04	4,353.32	0	0.00
32	CUSIP # 11135F101 BROADCOM INC	9,211.52	8,541.03	0	84.80
29	CUSIP # 122017106 BURLINGTON STORES INC	4,934.35	4,699.11	0	0.00
47	CUSIP # 12503M108 CBOE HOLDINGS INC	4,870.61	4,471.90	0	0.00
52	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	4,386.20	4,516.49	0	0.00
51	CUSIP # 12572Q105 CME GROUP INC	9,899.61	8,687.42	0	0.00
419	CUSIP # 12653C108 CNX RESOURCES CORP	3,062.89	4,501.54	0	0.00
40	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	4,403.20	4,112.28	0	16.80
101	CUSIP # 128030202 CAL-MAINE FOODS, INC	4,213.72	4,335.69	0	0.00
35	CUSIP # 147528103 CASEYS GENERAL STORES INC	5,459.65	4,495.89	0	0.00
194	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	4,780.16	5,242.49	0	0.00
146	CUSIP # 156782104 CERNER CORP	10,701.80	8,306.96	0	26.28
92	CUSIP # 163072101 CHEESECAKE FACTORY	4,022.24	4,377.86	0	0.00
68	CUSIP # 166764100 CHEVRON CORP	8,461.92	7,861.89	0	0.00

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136	CUSIP # 171340102 CHURCH & DWIGHT CO INC	9,936.16	8,834.69	0	0.00
121	CUSIP # 171779309 CIENA CORP	4,976.73	3,983.82	0	0.00
113	CUSIP # 17243V102 CINEMARK HOLDINGS INC	4,079.30	4,301.62	0	0.00
107	CUSIP # 172755100 CIRRUS LOGIC INC	4,675.90	4,161.12	0	0.00
60	CUSIP # 189054109 CLOROX COMPANY	9,186.60	9,099.85	0	0.00
209	CUSIP # 20030N101 COMCAST CORP	8,836.52	7,680.65	0	0.00
99	CUSIP # 209115104 CONSOLIDATED EDISON INC	8,680.32	7,712.01	0	0.00
48	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	9,453.12	8,278.44	0	0.00
40	CUSIP # 22160K105 COSTCO WHOLESALE CORP	10,570.40	8,503.07	0	0.00
28	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	4,780.44	4,502.00	0	0.00
175	CUSIP # 227046109 CROCS INC	3,456.25	4,703.87	0	0.00
109	CUSIP # 23331A109 D R HORTON INC	4,701.17	4,366.18	0	0.00
37	CUSIP # 237194105 DARDEN RESTAURANTS INC	4,504.01	3,879.55	0	0.00
208	CUSIP # 237266101 DARLING INTERNATIONAL INC	4,137.12	4,279.62	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
122	CUSIP # 253393102 DICKS SPORTING GOODS INC	4,224.86	4,279.24	0	0.00
75	CUSIP # 254687106 DISNEY WALT	10,473.00	8,295.37	0	0.00
81	CUSIP # 256677105 DOLLAR GENERAL CORP	10,947.96	8,601.39	0	0.00
80	CUSIP # 256746108 DOLLAR TREE INC	8,591.20	7,492.08	0	0.00
51	CUSIP # 258278100 DORMAN PRODUCTS INC	4,444.14	4,465.51	0	0.00
90	CUSIP # 268948106 EAGLE BANCORP INC	4,871.70	4,696.62	0	0.00
55	CUSIP # 278865100 ECOLAB INC	10,859.20	8,654.75	0	25.30
112	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	4,734.24	4,677.39	0	0.00
77	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	4,878.72	4,869.17	0	20.79
563	CUSIP # 29286D105 ENGIE SPON ADR	8,490.04	8,524.81	0	0.00
88	CUSIP # 29358P101 ENSIGN GROUP	5,008.96	4,044.43	0	4.18
25	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,357.00	3,734.38	0	0.00
118	CUSIP # 30040W108 EVERSOURCE ENERGY	8,939.68	7,847.56	0	0.00
167	CUSIP # 30161N101 EXELON CORPORATION	8,005.98	7,766.20	0	0.00

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59	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,475.74	4,148.33	0	0.00
59	CUSIP # 302941109 FTI CONSULTING	4,946.56	3,819.98	0	0.00
58	CUSIP # 30303M102 FACEBOOK INC	11,194.00	9,094.95	0	0.00
154	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	5,005.00	4,033.90	0	0.00
29	CUSIP # 315616102 F5 NETWORKS INC	4,223.27	4,470.54	0	0.00
109	CUSIP # 337738108 FISERV INC	9,936.44	8,740.83	0	0.00
211	CUSIP # 343498101 FLOWERS FOODS INC	4,909.97	4,177.64	0	0.00
58	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	5,080.22	4,350.64	0	0.00
218	CUSIP # 371901109 GENTEX CORP	5,364.98	4,491.50	0	0.00
64	CUSIP # 37244C101 GENOMIC HEALTH INC	3,722.88	4,426.12	0	0.00
7	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,830.21	4,592.07	0	0.00
74	CUSIP # 40412C101 HCA HOLDINGS INC	10,002.58	9,525.58	0	0.00
32	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	4,285.44	4,176.73	0	0.00
43	CUSIP # 431475102 HILL ROM HOLDINGS INC	4,498.66	4,158.93	0	0.00

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216	CUSIP # 440452100 HORMEL FOODS CORP	8,756.64	8,813.99	0	0.00
110	CUSIP # 443320106 HUB GROUP INC CL A	4,617.80	4,563.46	0	0.00
82	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	4,772.40	3,795.94	0	0.00
36	CUSIP # 45778Q107 INSPERITY INC	4,397.04	3,758.82	0	0.00
156	CUSIP # 458140100 INTEL CORPORATION	7,467.72	7,691.07	0	0.00
110	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	9,453.40	8,293.40	0	0.00
103	CUSIP # 460335201 INTL SPEEDWAY	4,623.67	4,305.60	0	0.00
28	CUSIP # 466032109 J&J SNACK FOODS	4,506.60	4,204.96	0	14.00
276	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,103.24	5,041.06	0	0.00
138	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,531.92	4,122.43	0	0.00
41	CUSIP # 50187A107 LHC GROUP LLC	4,902.78	4,257.46	0	0.00
54	CUSIP # 512807108 LAM RESEARCH CORPORATION	10,143.36	8,935.40	0	59.40
29	CUSIP # 513847103 LANCASTER COLONY CORP	4,309.40	4,674.71	0	0.00
41	CUSIP # 515098101 LANDSTAR SYSTEMS INC	4,427.59	4,338.25	0	0.00

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33	CUSIP # 521865204 LEAR CORPORATION	4,595.91	4,607.52	0	0.00
49	CUSIP # 530307305 LIBERTY BROADBAND C	5,106.78	4,096.80	0	0.00
185	CUSIP # 546347105 LOUISIANA PACIFIC	4,850.70	4,276.36	0	0.00
80	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	4,272.80	3,617.53	0	0.00
155	CUSIP # 552676108 MDC HOLDINGS INC	5,080.90	4,390.81	0	0.00
620	CUSIP # 55272X102 MFA FINANCIAL INC	4,451.60	4,415.42	0	124.00
48	CUSIP # 55306N104 MKS INSTRUMENTS INC	3,738.72	3,976.70	0	0.00
55	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	4,084.30	4,389.71	0	0.00
133	CUSIP # 556269108 STEVEN MADDEN LTD	4,515.35	4,282.06	0	0.00
68	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	5,047.64	4,542.68	0	0.00
83	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	5,465.55	4,591.55	0	0.00
18	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	5,785.56	3,980.33	0	0.00
64	CUSIP # 577933104 MAXIMUS INC	4,642.56	4,360.84	0	0.00
64	CUSIP # 579780206 MCCORMICK & CO	9,920.64	8,547.02	0	0.00

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244	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	4,255.36	4,228.45	0	61.00
166	CUSIP # 58502B106 MEDNAX INC	4,188.18	5,915.82	0	0.00
101	CUSIP # 59001A102 MERITAGE HOMES CORP	5,185.34	4,271.90	0	0.00
203	CUSIP # 595112103 MICRON TECHNOLOGY INC	7,833.77	7,609.62	0	0.00
76	CUSIP # 60871R209 MOLSON COORS BREWING CO B	4,256.00	4,816.31	0	0.00
53	CUSIP # 626755102 MURPHY USA INC	4,453.59	4,089.71	0	0.00
2	CUSIP # 62944T105 NVR INC	6,740.50	5,657.14	0	0.00
91	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	4,529.07	4,146.57	0	26.62
43	CUSIP # 65339F101 NEXTERA ENERGY INC	8,808.98	7,561.49	0	0.00
36	CUSIP # 666807102 NORTHROP GRUMMAN CORP	11,631.96	9,617.94	0	0.00
64	CUSIP # 668074305 NORTHWESTERN CORP	4,617.60	4,003.03	0	0.00
144	CUSIP # 670346105 NUCOR CORPORATION	7,934.40	8,176.58	0	57.60
25	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	9,233.00	8,981.37	0	0.00
132	CUSIP # 681919106 OMNICOM GROUP INC	10,817.40	9,697.73	0	85.80

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51	CUSIP # 68235P108 ONE GAS INC	4,605.30	4,119.37	0	0.00
514	CUSIP # 684060106 ORANGE SPON ADR	8,080.08	8,193.99	0	15.24
91	CUSIP # 689648103 OTTER TAIL CORPORATION	4,805.71	4,408.86	0	0.00
29	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	4,887.37	4,019.69	0	0.00
234	CUSIP # 701877102 PARSLEY ENERGY INC	4,448.34	4,067.41	0	0.00
120	CUSIP # 704326107 PAYCHEX INC	9,874.80	8,573.76	0	0.00
93	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	10,644.78	8,502.26	0	0.00
203	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	4,502.54	4,381.68	0	0.00
197	CUSIP # 717081103 PFIZER INC	8,534.04	8,354.32	0	0.00
88	CUSIP # 718546104 PHILLIPS 66	8,231.52	8,014.06	0	0.00
93	CUSIP # 742718109 PROCTER & GAMBLE CO	10,197.45	8,901.16	0	0.00
44	CUSIP # 74460D109 PUBLIC STORAGE INC	10,479.48	9,086.63	0	0.00
161	CUSIP # 745867101 PULTEGROUP INC	5,090.82	4,339.14	0	17.71
119	CUSIP # 74762E102 QUANTA SERVICES INC	4,544.61	4,120.98	0	4.76

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395	CUSIP # 749660106 RPC INC	2,847.95	4,266.92	0	0.00
53	CUSIP # 755111507 RAYTHEON COMPANY	9,215.64	8,886.75	0	0.00
24	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	7,512.00	9,379.39	0	0.00
32	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	4,992.96	4,598.10	0	0.00
50	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	4,731.00	4,223.91	0	0.00
390	CUSIP # 759530108 RELX PLC SPONS ADR	9,519.90	8,348.45	0	0.00
370	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	4,351.20	4,589.87	0	61.28
108	CUSIP # 775711104 ROLLINS INC	3,873.96	3,801.74	0	0.00
104	CUSIP # 778296103 ROSS STORES INC	10,308.48	9,404.63	0	0.00
108	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	3,944.16	4,093.64	0	0.00
245	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	3,268.30	4,323.51	0	0.00
34	CUSIP # 800013104 SANDERSON FARMS INC	4,643.04	3,909.56	0	0.00
102	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	3,929.04	4,614.88	0	0.00
152	CUSIP # 827048109 SILGAN HOLDINGS INC	4,651.20	4,006.99	0	0.00

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39	CUSIP # 832696405 JM SMUCKER CO	4,492.41	4,164.70	0	0.00
161	CUSIP # 844741108 SOUTHWEST AIRLINES	8,175.58	8,591.78	0	0.00
55	CUSIP # 84857L101 SPIRE INC	4,615.60	4,192.23	0	32.59
209	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	3,948.01	4,873.60	0	0.00
130	CUSIP # 855244109 STARBUCKS CORP	10,897.90	8,847.30	0	0.00
321	CUSIP # 86771W105 SUNRUN INC	6,021.96	4,290.28	0	0.00
47	CUSIP # 87162W100 SYNNEX CORPORATION	4,624.80	4,404.37	0	0.00
182	CUSIP # 872540109 TJX COMPANIES INC	9,624.16	8,709.25	0	0.00
121	CUSIP # 872590104 T-MOBILE US INC	8,970.94	8,086.44	0	0.00
357	CUSIP # 87265H109 TRI POINTE GROUP INC	4,273.29	4,446.18	0	0.00
44	CUSIP # 878237106 TECH DATA CORPORATION	4,602.40	3,951.53	0	0.00
147	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	4,468.80	4,843.55	0	0.00
125	CUSIP # 889478103 TOLL BROTHERS INC	4,577.50	4,427.69	0	0.00
121	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	4,468.53	4,040.79	0	10.89

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255	CUSIP # 90184L102 TWITTER INC	8,899.50	7,845.93	0	0.00
333	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	4,219.11	4,514.39	0	133.20
121	CUSIP # 902494103 TYSON FOODS INC CL A	9,769.54	7,066.60	0	0.00
13	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	4,509.57	3,711.32	0	0.00
29	CUSIP # 904708104 UNIFIRST CORP	5,468.53	4,155.23	0	0.00
58	CUSIP # 907818108 UNION PACIFIC CORP	9,808.38	8,834.26	0	0.00
98	CUSIP # 911684108 US CELLULAR	4,377.66	5,011.07	0	0.00
39	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	9,516.39	9,800.14	0	0.00
78	CUSIP # 913456109 UNIVERSAL CORPORATION	4,740.06	4,318.11	0	0.00
151	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	5,747.06	4,758.40	0	0.00
163	CUSIP # 92343V104 VERIZON COMMUNICATIONS	9,312.19	8,726.24	0	0.00
54	CUSIP # 928563402 VMWARE INC CL A	9,029.34	8,205.87	0	0.00
106	CUSIP # 92939U106 WEC ENERGY GROUP INC	8,837.22	7,553.25	0	0.00
132	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	7,216.44	8,574.16	0	0.00

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93	CUSIP # 94106L109 WASTE MANAGEMENT INC	10,729.41	8,712.95	0	0.00
110	CUSIP # 948849104 WEIS MARKETS INC	4,005.10	5,040.12	0	0.00
132	CUSIP # 950755108 WERNER ENTERPRISES INC	4,102.56	4,636.20	0	11.88
149	CUSIP # 98389B100 XCEL ENERGY INC	8,864.01	7,629.30	0	60.35
131	CUSIP # 985817105 YELP INC	4,477.58	4,635.80	0	0.00
846	CUSIP # 98986T108 ZYNGA INC CL A	5,185.98	3,910.95	0	0.00
16	CUSIP # H01301128 ALCON INC	992.80	95.77	0	0.00
		1,149,581.82	1,062,363.05	28	1,242.61
FOREIGN STOCK					
189	CUSIP # 05534B760 BCE INC	8,595.72	7,963.67	0	111.56
566	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	7,227.82	8,523.67	0	0.00
153	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	8,890.83	7,745.40	0	0.00
201	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	7,008.87	7,077.52	0	0.00
288	CUSIP # 138006309 CANON INC SPONS ADR	8,429.76	8,717.98	0	0.00

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505	CUSIP # 251566105 DEUTSCHE TELEKOM	8,756.70	8,359.28	0	0.00
238	CUSIP # 26874R108 ENI SPA (ADR)	7,861.14	8,125.44	0	0.00
1,317	CUSIP # 29265W207 ENEL SPA	9,100.47	7,785.08	0	0.00
206	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	8,598.44	8,557.25	0	103.00
308	CUSIP # 438128308 HONDA MOTORS LTD ADR	7,958.72	8,672.77	0	0.00
315	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	7,074.90	8,153.29	0	0.00
155	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	8,817.95	7,613.16	0	0.00
377	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	8,799.18	8,818.86	0	0.00
150	CUSIP # 636274409 NATIONAL GRID PLC ADR	7,977.00	7,915.42	0	300.84
196	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,113.02	8,523.91	0	0.00
510	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	7,287.90	8,990.25	0	0.00
88	CUSIP # 66987V109 NOVARTIS AF ADR	8,035.28	7,511.76	0	0.00
160	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	8,166.40	7,659.20	0	0.00
142	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	8,852.28	7,864.36	0	0.00

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111	CUSIP # 780087102 ROYAL BANK OF CANADA	8,813.40	8,560.50	0	0.00
134	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	8,719.38	8,283.57	0	0.00
173	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	8,667.30	8,245.58	0	0.00
154	CUSIP # 891160509 TORONTO-DOMINION BANK	8,987.44	8,592.84	0	0.00
150	CUSIP # 89151E109 TOTAL SA SPON ADR	8,368.50	8,345.00	0	88.19
71	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	8,803.29	8,572.69	0	0.00
60	CUSIP # H1467J104 CHUBB LIMITED	8,837.40	7,792.47	0	45.00
		217,749.09	212,970.92	5	648.59
MUTUAL FUNDS - FIXED INCOME					
4,141	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	120,254.64	115,196.35	3	0.00
8,535	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	193,403.10	194,677.82	5	0.00
2,905	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	335,498.45	322,758.09	8	0.00
1,948	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	242,272.76	227,546.70	6	0.00

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2,898	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	318,837.96	302,519.77	8	0.00
1,117	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	97,380.06	96,363.05	2	0.00
5,450	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	586,420.00	573,467.25	14	0.00
6,154	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	309,730.82	308,194.32	8	0.00
2,771	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	80,137.32	77,158.22	2	0.00
2,830	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	77,154.86	75,614.41	2	0.00
		2,361,089.97	2,293,495.98	58	0.00
MUTUAL FUNDS - EQUITY					
348	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	39,202.20	36,096.22	1	0.00
317	CUSIP # 78463V107 SPDR GOLD TRUST	42,224.40	38,452.08	1	0.00
3,183	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	135,372.99	135,129.78	3	0.00
		216,799.59	209,678.08	5	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
97,546.61	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	97,546.61	97,546.61	1	0.00
		97,546.61	97,546.61	1	0.00
COMMON STOCK					
475	CUSIP # 001055102 AFLAC INC	26,034.75	21,708.84	0	0.00
691	CUSIP # 00123Q104 AGNC INVESTMENT CORP	11,622.62	12,239.80	0	110.56
259	CUSIP # 00164V103 AMC NETWORKS INC	14,112.91	14,674.20	0	0.00
312	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	16,926.00	14,108.50	0	0.00
757	CUSIP # 00206R102 AT&T INC	25,367.07	22,330.00	0	0.00
258	CUSIP # 002535300 AARON'S INC	15,843.78	8,572.92	0	9.03
463	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	16,181.85	12,102.86	0	0.00
413	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	18,490.01	14,015.05	0	0.00
533	CUSIP # 014491104 ALEXANDER & BALDWIN INC	12,312.30	10,115.57	0	0.00
252	CUSIP # 020002101 ALLSTATE CORPORATION	25,625.88	23,630.61	0	126.00

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119	CUSIP # 023436108 AMEDISYS INC	14,447.79	13,756.89	0	0.00
561	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	9,480.90	7,891.71	0	0.00
103	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	11,996.41	12,926.21	0	0.00
2,359	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	33,686.52	26,067.80	0	0.00
1,244	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	11,357.72	13,755.14	0	311.00
292	CUSIP # 03748R754 APARTMENT INVT & MGT CO	14,635.04	12,540.27	0	0.00
550	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	22,440.00	22,603.98	0	0.00
121	CUSIP # 049560105 ATMOS ENERGY CORP	12,772.76	9,537.99	0	0.00
26	CUSIP # 053332102 AUTOZONE INC	28,586.22	21,911.52	0	0.00
602	CUSIP # 05508R106 B & G FOODS INC	12,521.60	16,550.70	0	285.95
471	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	20,794.65	22,483.95	0	0.00
118	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	25,154.06	23,863.53	0	0.00
273	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	14,357.07	12,954.37	0	0.00
41	CUSIP # 090572207 BIO-RAD LABORATORIES INC	12,816.19	9,572.14	0	0.00

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317	CUSIP # 104674106 BRADY CORP CL A	15,634.44	13,766.94	0	0.00
90	CUSIP # 11135F101 BROADCOM INC	25,907.40	22,947.98	0	238.50
94	CUSIP # 122017106 BURLINGTON STORES INC	15,994.10	14,927.39	0	0.00
154	CUSIP # 12503M108 CBOE HOLDINGS INC	15,959.02	14,833.74	0	0.00
169	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	14,255.15	14,123.56	0	0.00
144	CUSIP # 12572Q105 CME GROUP INC	27,951.84	22,457.96	0	0.00
1,259	CUSIP # 12653C108 CNX RESOURCES CORP	9,203.29	14,225.30	0	0.00
131	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	14,420.48	12,666.02	0	55.02
329	CUSIP # 128030202 CAL-MAINE FOODS, INC	13,725.88	13,983.95	0	0.00
114	CUSIP # 147528103 CASEYS GENERAL STORES INC	17,782.86	14,416.32	0	0.00
632	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	15,572.48	18,297.64	0	0.00
415	CUSIP # 156782104 CERNER CORP	30,419.50	22,173.47	0	74.70
300	CUSIP # 163072101 CHEESECAKE FACTORY	13,116.00	14,156.33	0	0.00
193	CUSIP # 166764100 CHEVRON CORP	24,016.92	21,409.66	0	0.00

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381	CUSIP # 171340102 CHURCH & DWIGHT CO INC	27,835.86	24,634.54	0	0.00
333	CUSIP # 171779309 CIENA CORP	13,696.29	7,760.98	0	0.00
367	CUSIP # 17243V102 CINEMARK HOLDINGS INC	13,248.70	13,589.05	0	0.00
349	CUSIP # 172755100 CIRRUS LOGIC INC	15,251.30	15,915.49	0	0.00
169	CUSIP # 189054109 CLOROX COMPANY	25,875.59	25,579.08	0	0.00
594	CUSIP # 20030N101 COMCAST CORP	25,114.32	20,555.98	0	0.00
280	CUSIP # 209115104 CONSOLIDATED EDISON INC	24,550.40	22,659.57	0	0.00
135	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	26,586.90	22,240.14	0	0.00
112	CUSIP # 22160K105 COSTCO WHOLESALE CORP	29,597.12	19,825.27	0	0.00
91	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	15,536.43	14,497.84	0	0.00
570	CUSIP # 227046109 CROCS INC	11,257.50	15,478.27	0	0.00
300	CUSIP # 23331A109 D R HORTON INC	12,939.00	13,834.08	0	0.00
121	CUSIP # 237194105 DARDEN RESTAURANTS INC	14,729.33	9,959.46	0	0.00
626	CUSIP # 237266101 DARLING INTERNATIONAL INC	12,451.14	12,222.10	0	0.00

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368	CUSIP # 253393102 DICKS SPORTING GOODS INC	12,743.84	11,100.80	0	0.00
214	CUSIP # 254687106 DISNEY WALT	29,882.96	23,313.35	0	0.00
227	CUSIP # 256677105 DOLLAR GENERAL CORP	30,681.32	18,355.97	0	0.00
226	CUSIP # 256746108 DOLLAR TREE INC	24,270.14	22,673.95	0	0.00
167	CUSIP # 258278100 DORMAN PRODUCTS INC	14,552.38	14,721.24	0	0.00
270	CUSIP # 268948106 EAGLE BANCORP INC	14,615.10	13,449.73	0	0.00
154	CUSIP # 278865100 ECOLAB INC	30,405.76	22,569.53	0	70.84
338	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	14,287.26	13,892.18	0	0.00
252	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	15,966.72	15,373.85	0	68.04
2,128	CUSIP # 29286D105 ENGIE SPON ADR	32,090.24	30,702.13	0	0.00
287	CUSIP # 29358P101 ENSIGN GROUP	16,336.04	11,240.50	0	13.63
82	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	20,850.96	10,997.50	0	0.00
334	CUSIP # 30040W108 EVERSOURCE ENERGY	25,303.84	19,232.90	0	0.00
473	CUSIP # 30161N101 EXELON CORPORATION	22,675.62	21,054.13	0	0.00

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194	CUSIP # 302130109 EXPEDITORS INTL WASH INC	14,716.84	10,926.46	0	0.00
191	CUSIP # 302941109 FTI CONSULTING	16,013.44	7,950.77	0	0.00
163	CUSIP # 30303M102 FACEBOOK INC	31,459.00	26,117.59	0	0.00
501	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	16,282.50	14,615.39	0	0.00
94	CUSIP # 315616102 F5 NETWORKS INC	13,689.22	13,119.23	0	0.00
307	CUSIP # 337738108 FISERV INC	27,986.12	22,508.22	0	0.00
689	CUSIP # 343498101 FLOWERS FOODS INC	16,033.03	12,791.98	0	0.00
188	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	16,466.92	13,608.52	0	0.00
710	CUSIP # 371901109 GENTEX CORP	17,473.10	14,307.50	0	0.00
210	CUSIP # 37244C101 GENOMIC HEALTH INC	12,215.70	13,232.05	0	0.00
18	CUSIP # 384637104 GRAHAM HOLDINGS CO	12,420.54	11,661.11	0	0.00
208	CUSIP # 40412C101 HCA HOLDINGS INC	28,115.36	21,378.62	0	0.00
106	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	14,195.52	13,220.34	0	0.00
139	CUSIP # 431475102 HILL ROM HOLDINGS INC	14,542.18	12,101.01	0	0.00

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606	CUSIP # 440452100 HORMEL FOODS CORP	24,567.24	23,265.01	0	0.00
332	CUSIP # 443320106 HUB GROUP INC CL A	13,937.36	12,466.97	0	0.00
246	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	14,317.20	10,323.35	0	0.00
119	CUSIP # 45778Q107 INSPERITY INC	14,534.66	7,780.14	0	0.00
442	CUSIP # 458140100 INTEL CORPORATION	21,158.54	20,932.32	0	0.00
312	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	26,813.28	23,450.12	0	0.00
311	CUSIP # 460335201 INTL SPEEDWAY	13,960.79	12,313.65	0	0.00
92	CUSIP # 466032109 J&J SNACK FOODS	14,807.40	11,688.55	0	46.00
760	CUSIP # 477143101 JETBLUE AIRWAYS CORP	14,052.40	14,666.62	0	0.00
380	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	12,479.20	10,028.47	0	0.00
133	CUSIP # 50187A107 LHC GROUP LLC	15,904.14	12,523.15	0	0.00
151	CUSIP # 512807108 LAM RESEARCH CORPORATION	28,363.84	25,112.46	0	166.10
94	CUSIP # 513847103 LANCASTER COLONY CORP	13,968.40	15,717.16	0	0.00
134	CUSIP # 515098101 LANDSTAR SYSTEMS INC	14,470.66	14,131.38	0	0.00

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92	CUSIP # 521865204 LEAR CORPORATION	12,812.84	11,542.36	0	0.00
135	CUSIP # 530307305 LIBERTY BROADBAND C	14,069.70	10,029.98	0	0.00
556	CUSIP # 546347105 LOUISIANA PACIFIC	14,578.32	11,996.52	0	0.00
260	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	13,886.60	11,172.76	0	0.00
467	CUSIP # 552676108 MDC HOLDINGS INC	15,308.26	12,468.33	0	0.00
1,865	CUSIP # 55272X102 MFA FINANCIAL INC	13,390.70	12,652.09	0	373.00
134	CUSIP # 55306N104 MKS INSTRUMENTS INC	10,437.26	12,059.05	0	0.00
178	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	13,218.28	13,585.06	0	0.00
434	CUSIP # 556269108 STEVEN MADDEN LTD	14,734.30	11,257.74	0	0.00
206	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	15,291.38	15,433.78	0	0.00
251	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	16,528.35	12,863.60	0	0.00
60	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	19,285.20	12,620.50	0	0.00
207	CUSIP # 577933104 MAXIMUS INC	15,015.78	12,417.10	0	0.00
180	CUSIP # 579780206 MCCORMICK & CO	27,901.80	24,340.51	0	0.00

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671	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	11,702.24	10,659.35	0	167.75
499	CUSIP # 58502B106 MEDNAX INC	12,589.77	20,552.04	0	0.00
303	CUSIP # 59001A102 MERITAGE HOMES CORP	15,556.02	11,571.15	0	0.00
574	CUSIP # 595112103 MICRON TECHNOLOGY INC	22,150.66	21,974.70	0	0.00
208	CUSIP # 60871R209 MOLSON COORS BREWING CO B	11,648.00	15,260.45	0	0.00
172	CUSIP # 626755102 MURPHY USA INC	14,453.16	13,170.29	0	0.00
5	CUSIP # 62944T105 NVR INC	16,851.25	11,998.24	0	0.00
295	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	14,682.15	13,231.60	0	86.29
123	CUSIP # 65339F101 NEXTERA ENERGY INC	25,197.78	19,681.58	0	0.00
101	CUSIP # 666807102 NORTHROP GRUMMAN CORP	32,634.11	24,633.91	0	0.00
193	CUSIP # 668074305 NORTHWESTERN CORP	13,924.95	11,344.35	0	0.00
407	CUSIP # 670346105 NUCOR CORPORATION	22,425.70	24,789.33	0	162.80
70	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	25,852.40	24,095.72	0	0.00
372	CUSIP # 681919106 OMNICOM GROUP INC	30,485.40	27,031.97	0	241.80

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140	CUSIP # 68235P108 ONE GAS INC	12,642.00	10,833.30	0	0.00
1,941	CUSIP # 684060106 ORANGE SPON ADR	30,512.52	30,357.88	0	57.54
295	CUSIP # 689648103 OTTER TAIL CORPORATION	15,578.95	14,158.99	0	0.00
94	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	15,841.82	12,208.64	0	0.00
644	CUSIP # 701877102 PARSLEY ENERGY INC	12,242.44	10,523.96	0	0.00
338	CUSIP # 704326107 PAYCHEX INC	27,814.02	22,277.16	0	0.00
261	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	29,874.06	22,602.83	0	0.00
610	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	13,529.80	13,117.98	0	0.00
559	CUSIP # 717081103 PFIZER INC	24,215.88	24,071.54	0	0.00
249	CUSIP # 718546104 PHILLIPS 66	23,291.46	22,026.60	0	0.00
261	CUSIP # 742718109 PROCTER & GAMBLE CO	28,618.65	23,931.49	0	0.00
125	CUSIP # 74460D109 PUBLIC STORAGE INC	29,771.25	27,184.58	0	0.00
445	CUSIP # 745867101 PULTEGROUP INC	14,070.90	11,734.21	0	48.95
329	CUSIP # 74762E102 QUANTA SERVICES INC	12,564.51	12,140.08	0	13.16

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1,287	CUSIP # 749660106 RPC INC	9,279.27	13,461.92	0	0.00
149	CUSIP # 755111507 RAYTHEON COMPANY	25,908.12	23,397.25	0	0.00
66	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	20,658.00	24,723.43	0	0.00
88	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	13,730.64	13,197.53	0	0.00
138	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	13,057.56	12,041.18	0	0.00
1,475	CUSIP # 759530108 RELX PLC SPONS ADR	36,004.75	30,449.51	1	0.00
1,112	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	13,077.12	14,279.36	0	184.18
353	CUSIP # 775711104 ROLLINS INC	12,662.11	8,495.30	0	0.00
291	CUSIP # 778296103 ROSS STORES INC	28,843.92	20,761.52	0	0.00
324	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	11,832.48	11,633.52	0	0.00
798	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	10,645.32	13,830.49	0	0.00
103	CUSIP # 800013104 SANDERSON FARMS INC	14,065.68	11,530.70	0	0.00
331	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	12,750.12	14,865.15	0	0.00
496	CUSIP # 827048109 SILGAN HOLDINGS INC	15,177.60	11,691.91	0	0.00

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107	CUSIP # 832696405 JM SMUCKER CO	12,325.33	12,421.47	0	0.00
457	CUSIP # 844741108 SOUTHWEST AIRLINES	23,206.46	21,566.40	0	0.00
151	CUSIP # 84857L101 SPIRE INC	12,671.92	11,188.11	0	89.47
682	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	12,882.98	14,241.77	0	0.00
365	CUSIP # 855244109 STARBUCKS CORP	30,597.95	23,629.07	0	0.00
964	CUSIP # 86771W105 SUNRUN INC	18,084.64	10,864.79	0	0.00
130	CUSIP # 87162W100 SYNNEX CORPORATION	12,792.00	13,793.16	0	0.00
510	CUSIP # 872540109 TJX COMPANIES INC	26,968.80	21,250.44	0	0.00
343	CUSIP # 872590104 T-MOBILE US INC	25,430.02	22,051.35	0	0.00
1,073	CUSIP # 87265H109 TRI POINTE GROUP INC	12,843.81	12,308.05	0	0.00
132	CUSIP # 878237106 TECH DATA CORPORATION	13,807.20	10,977.58	0	0.00
404	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	12,281.60	13,080.95	0	0.00
343	CUSIP # 889478103 TOLL BROTHERS INC	12,560.66	11,557.19	0	0.00
382	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	14,107.26	12,001.69	0	34.38

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722	CUSIP # 90184L102 TWITTER INC	25,197.80	20,922.35	0	0.00
919	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	11,643.73	12,061.38	0	367.60
342	CUSIP # 902494103 TYSON FOODS INC CL A	27,613.08	20,653.40	0	0.00
42	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	14,569.38	10,708.51	0	0.00
96	CUSIP # 904708104 UNIFIRST CORP	18,102.72	13,756.92	0	0.00
162	CUSIP # 907818108 UNION PACIFIC CORP	27,395.82	22,522.51	0	0.00
271	CUSIP # 911684108 US CELLULAR	12,105.57	13,769.30	0	0.00
110	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	26,841.10	21,364.37	0	0.00
235	CUSIP # 913456109 UNIVERSAL CORPORATION	14,280.95	12,997.92	0	0.00
454	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	17,279.24	13,251.29	0	0.00
459	CUSIP # 92343V104 VERIZON COMMUNICATIONS	26,222.67	24,117.04	0	0.00
150	CUSIP # 928563402 VMWARE INC CL A	25,081.50	15,100.84	0	0.00
300	CUSIP # 92939U106 WEC ENERGY GROUP INC	25,011.00	19,998.38	0	0.00
375	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	20,501.25	24,607.34	0	0.00

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261	CUSIP # 94106L109 WASTE MANAGEMENT INC	30,111.57	22,760.48	0	0.00
332	CUSIP # 948849104 WEIS MARKETS INC	12,088.12	15,175.77	0	0.00
397	CUSIP # 950755108 WERNER ENTERPRISES INC	12,338.76	11,388.43	0	35.73
422	CUSIP # 98389B100 XCEL ENERGY INC	25,104.78	18,342.43	0	170.91
426	CUSIP # 985817105 YELP INC	14,560.68	14,741.06	0	0.00
2,332	CUSIP # 98986T108 ZYNGA INC CL A	14,295.16	9,669.82	0	0.00
65	CUSIP # H01301128 ALCON INC	4,033.25	250.83	0	0.00
		3,409,612.17	2,988,723.02	49	3,608.93
FOREIGN STOCK					
713	CUSIP # 05534B760 BCE INC	32,427.24	28,632.13	0	420.85
2,139	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	27,315.03	32,512.43	0	0.00
579	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	33,645.69	27,847.62	0	0.00
758	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	26,431.46	24,460.06	0	0.00
1,089	CUSIP # 138006309 CANON INC SPONS ADR	31,875.03	32,749.96	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,908	CUSIP # 251566105 DEUTSCHE TELEKOM	33,084.72	32,197.40	0	0.00
898	CUSIP # 26874R108 ENI SPA (ADR)	29,660.94	30,177.85	0	0.00
4,975	CUSIP # 29265W207 ENEL SPA	34,377.25	28,838.17	0	0.00
780	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	32,557.20	31,868.85	0	390.00
1,164	CUSIP # 438128308 HONDA MOTORS LTD ADR	30,077.76	33,330.89	0	0.00
1,191	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	26,749.86	30,051.65	0	0.00
587	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	33,394.43	23,687.16	0	0.00
1,423	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	33,212.82	33,202.45	0	0.00
567	CUSIP # 636274409 NATIONAL GRID PLC ADR	30,153.06	28,099.13	0	1,137.18
741	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	34,452.80	32,333.20	0	0.00
1,927	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	27,536.83	36,114.35	0	0.00
329	CUSIP # 66987V109 NOVARTIS AF ADR	30,040.99	27,602.55	0	0.00
605	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	30,879.20	24,531.36	0	0.00
538	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	33,538.92	29,224.89	0	0.00

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419	CUSIP # 780087102 ROYAL BANK OF CANADA	33,268.60	33,503.35	0	0.00
505	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	32,860.35	30,072.39	0	0.00
652	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	32,665.20	27,613.70	0	0.00
582	CUSIP # 891160509 TORONTO-DOMINION BANK	33,965.52	27,191.61	0	0.00
569	CUSIP # 89151E109 TOTAL SA SPON ADR	31,744.51	29,580.68	0	334.52
268	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	33,229.32	30,395.72	0	0.00
226	CUSIP # H1467J104 CHUBB LIMITED	33,287.54	28,735.28	0	169.50
		822,432.27	774,554.83	12	2,452.05
MUTUAL FUNDS - FIXED INCOME					
7,264	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	210,946.56	205,879.99	3	0.00
2,995	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	67,866.70	69,245.66	1	0.00
1,799	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	207,766.51	202,838.98	3	0.00
1,139	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	141,657.43	133,877.28	2	0.00

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1,907	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	209,808.14	198,511.66	3	0.00
784	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	68,349.12	67,627.76	1	0.00
3,506	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	377,245.60	371,766.85	5	0.00
4,723	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	237,708.59	236,328.20	3	0.00
4,862	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	140,609.04	131,881.58	2	0.00
8,686	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	236,808.16	230,263.14	3	0.00
		1,898,765.85	1,848,221.10	27	0.00
MUTUAL FUNDS - EQUITY					
1,524	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	171,678.60	151,596.06	2	0.00
1,111	CUSIP # 78463V107 SPDR GOLD TRUST	147,985.20	134,115.84	2	0.00
11,167	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	474,932.51	444,455.46	7	0.00
		794,596.31	730,167.36	11	0.00



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SHORT TERM INVESTMENTS					
241,113.37	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	241,113.37	241,113.37	4	0.00
		241,113.37	241,113.37	4	0.00
COMMON STOCK					
535	CUSIP # 001055102 AFLAC INC	29,323.35	24,440.41	0	0.00
743	CUSIP # 00123Q104 AGNC INVESTMENT CORP	12,497.26	13,176.81	0	118.88
254	CUSIP # 00164V103 AMC NETWORKS INC	13,840.46	14,403.85	0	0.00
306	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	16,600.50	13,874.48	0	0.00
853	CUSIP # 00206R102 AT&T INC	28,584.03	25,280.85	0	0.00
274	CUSIP # 002535300 AARON'S INC	16,826.34	9,393.29	0	9.59
491	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	17,160.45	12,858.67	0	0.00
405	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	18,131.85	13,724.97	0	0.00
566	CUSIP # 014491104 ALEXANDER & BALDWIN INC	13,074.60	10,769.60	0	0.00
284	CUSIP # 020002101 ALLSTATE CORPORATION	28,879.96	26,391.63	0	142.00

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134	CUSIP # 023436108 AMEDISYS INC	16,268.94	15,491.35	0	0.00
603	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	10,190.70	9,135.94	0	0.00
111	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	12,928.17	13,872.77	0	0.00
2,685	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	38,341.80	29,869.12	1	0.00
1,339	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	12,225.07	14,750.89	0	334.75
327	CUSIP # 03748R754 APARTMENT INVT & MGT CO	16,389.24	14,065.70	0	0.00
620	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	25,296.00	25,566.57	0	0.00
130	CUSIP # 049560105 ATMOS ENERGY CORP	13,722.80	9,973.35	0	0.00
29	CUSIP # 053332102 AUTOZONE INC	31,884.63	24,550.64	0	0.00
590	CUSIP # 05508R106 B & G FOODS INC	12,272.00	16,071.17	0	280.25
530	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	23,399.50	25,299.42	0	0.00
133	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	28,351.61	26,862.73	0	0.00
306	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	16,092.54	14,558.52	0	0.00
44	CUSIP # 090572207 BIO-RAD LABORATORIES INC	13,753.96	10,183.84	0	0.00

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310	CUSIP # 104674106 BRADY CORP CL A	15,289.20	13,485.24	0	0.00
99	CUSIP # 11135F101 BROADCOM INC	28,498.14	25,314.14	0	262.35
105	CUSIP # 122017106 BURLINGTON STORES INC	17,865.75	16,576.50	0	0.00
172	CUSIP # 12503M108 CBOE HOLDINGS INC	17,824.36	16,538.21	0	0.00
189	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	15,942.15	15,785.31	0	0.00
163	CUSIP # 12572Q105 CME GROUP INC	31,639.93	25,691.70	0	0.00
1,337	CUSIP # 12653C108 CNX RESOURCES CORP	9,773.47	15,110.42	0	0.00
129	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	14,200.32	12,537.41	0	54.18
323	CUSIP # 128030202 CAL-MAINE FOODS, INC	13,475.56	13,683.04	0	0.00
128	CUSIP # 147528103 CASEYS GENERAL STORES INC	19,966.72	16,185.41	0	0.00
620	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	15,276.80	17,750.92	0	0.00
468	CUSIP # 156782104 CERNER CORP	34,304.40	25,140.63	1	84.24
294	CUSIP # 163072101 CHEESECAKE FACTORY	12,853.68	13,720.94	0	0.00
217	CUSIP # 166764100 CHEVRON CORP	27,003.48	24,047.54	0	0.00

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419	CUSIP # 171340102 CHURCH & DWIGHT CO INC	30,612.14	27,283.51	0	0.00
358	CUSIP # 171779309 CIENA CORP	14,724.54	8,531.76	0	0.00
412	CUSIP # 17243V102 CINEMARK HOLDINGS INC	14,873.20	15,309.71	0	0.00
342	CUSIP # 172755100 CIRRUS LOGIC INC	14,945.40	14,109.01	0	0.00
186	CUSIP # 189054109 CLOROX COMPANY	28,478.46	28,130.71	0	0.00
669	CUSIP # 20030N101 COMCAST CORP	28,285.32	23,215.90	0	0.00
315	CUSIP # 209115104 CONSOLIDATED EDISON INC	27,619.20	25,426.60	0	0.00
153	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	30,131.82	25,342.38	0	0.00
123	CUSIP # 22160K105 COSTCO WHOLESALE CORP	32,503.98	22,265.97	0	0.00
102	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	17,414.46	16,157.48	0	0.00
559	CUSIP # 227046109 CROCS INC	11,040.25	15,153.26	0	0.00
323	CUSIP # 23331A109 D R HORTON INC	13,930.99	14,893.57	0	0.00
136	CUSIP # 237194105 DARDEN RESTAURANTS INC	16,555.28	11,158.51	0	0.00
665	CUSIP # 237266101 DARLING INTERNATIONAL INC	13,226.85	12,981.47	0	0.00

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391	CUSIP # 253393102 DICKS SPORTING GOODS INC	13,540.33	11,828.92	0	0.00
241	CUSIP # 254687106 DISNEY WALT	33,653.24	26,313.29	1	0.00
250	CUSIP # 256677105 DOLLAR GENERAL CORP	33,790.00	20,973.62	1	0.00
255	CUSIP # 256746108 DOLLAR TREE INC	27,384.45	25,458.07	0	0.00
164	CUSIP # 258278100 DORMAN PRODUCTS INC	14,290.96	14,492.12	0	0.00
287	CUSIP # 268948106 EAGLE BANCORP INC	15,535.31	14,286.16	0	0.00
169	CUSIP # 278865100 ECOLAB INC	33,367.36	24,881.01	1	77.74
359	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	15,174.93	14,722.84	0	0.00
282	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	17,867.52	17,170.09	0	76.14
2,422	CUSIP # 29286D105 ENGIE SPON ADR	36,523.76	35,000.59	1	0.00
281	CUSIP # 29358P101 ENSIGN GROUP	15,994.52	11,026.53	0	13.35
92	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	23,393.76	12,336.52	0	0.00
377	CUSIP # 30040W108 EVERSOURCE ENERGY	28,561.52	21,821.16	0	0.00
534	CUSIP # 30161N101 EXELON CORPORATION	25,599.96	23,752.38	0	0.00

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217	CUSIP # 302130109 EXPEDITORS INTL WASH INC	16,461.62	11,924.80	0	0.00
188	CUSIP # 302941109 FTI CONSULTING	15,761.92	8,434.01	0	0.00
179	CUSIP # 30303M102 FACEBOOK INC	34,547.00	28,141.97	1	0.00
491	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	15,957.50	13,957.52	0	0.00
105	CUSIP # 315616102 F5 NETWORKS INC	15,291.15	14,907.81	0	0.00
338	CUSIP # 337738108 FISERV INC	30,812.08	24,869.30	0	0.00
772	CUSIP # 343498101 FLOWERS FOODS INC	17,964.44	14,334.40	0	0.00
211	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	18,481.49	15,260.15	0	0.00
796	CUSIP # 371901109 GENTEX CORP	19,589.56	15,400.16	0	0.00
206	CUSIP # 37244C101 GENOMIC HEALTH INC	11,983.02	12,931.64	0	0.00
20	CUSIP # 384637104 GRAHAM HOLDINGS CO	13,800.60	13,065.88	0	0.00
229	CUSIP # 40412C101 HCA HOLDINGS INC	30,953.93	24,314.81	0	0.00
119	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	15,936.48	14,894.23	0	0.00
156	CUSIP # 431475102 HILL ROM HOLDINGS INC	16,320.72	13,628.32	0	0.00

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667	CUSIP # 440452100 HORMEL FOODS CORP	27,040.18	25,839.65	0	0.00
353	CUSIP # 443320106 HUB GROUP INC CL A	14,818.94	13,228.80	0	0.00
262	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	15,248.40	11,063.56	0	0.00
133	CUSIP # 45778Q107 INSPERITY INC	16,244.62	9,254.77	0	0.00
498	CUSIP # 458140100 INTEL CORPORATION	23,839.26	23,672.54	0	0.00
351	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	30,164.94	26,396.28	0	0.00
330	CUSIP # 460335201 INTL SPEEDWAY	14,813.70	12,971.39	0	0.00
91	CUSIP # 466032109 J&J SNACK FOODS	14,646.45	11,382.04	0	45.50
818	CUSIP # 477143101 JETBLUE AIRWAYS CORP	15,124.82	15,777.03	0	0.00
409	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	13,431.56	10,820.30	0	0.00
130	CUSIP # 50187A107 LHC GROUP LLC	15,545.40	12,256.91	0	0.00
167	CUSIP # 512807108 LAM RESEARCH CORPORATION	31,369.28	27,212.95	0	183.70
105	CUSIP # 513847103 LANCASTER COLONY CORP	15,603.00	17,495.19	0	0.00
150	CUSIP # 515098101 LANDSTAR SYSTEMS INC	16,198.50	15,828.84	0	0.00

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99	CUSIP # 521865204 LEAR CORPORATION	13,787.73	12,468.38	0	0.00
146	CUSIP # 530307305 LIBERTY BROADBAND C	15,216.12	10,839.56	0	0.00
591	CUSIP # 546347105 LOUISIANA PACIFIC	15,496.02	12,749.60	0	0.00
255	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	13,619.55	11,058.43	0	0.00
496	CUSIP # 552676108 MDC HOLDINGS INC	16,258.88	13,230.11	0	0.00
1,981	CUSIP # 55272X102 MFA FINANCIAL INC	14,223.58	13,455.06	0	396.20
144	CUSIP # 55306N104 MKS INSTRUMENTS INC	11,216.16	12,873.37	0	0.00
199	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	14,777.74	15,259.76	0	0.00
426	CUSIP # 556269108 STEVEN MADDEN LTD	14,462.70	11,071.36	0	0.00
219	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	16,256.37	16,466.13	0	0.00
267	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	17,581.95	13,778.71	0	0.00
67	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	21,535.14	14,222.75	0	0.00
232	CUSIP # 577933104 MAXIMUS INC	16,829.28	13,845.56	0	0.00
198	CUSIP # 579780206 MCCORMICK & CO	30,691.98	26,898.36	0	0.00

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723	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	12,609.12	11,492.85	0	180.75
530	CUSIP # 58502B106 MEDNAX INC	13,371.90	21,177.01	0	0.00
322	CUSIP # 59001A102 MERITAGE HOMES CORP	16,531.48	12,283.67	0	0.00
647	CUSIP # 595112103 MICRON TECHNOLOGY INC	24,967.73	24,572.12	0	0.00
224	CUSIP # 60871R209 MOLSON COORS BREWING CO B	12,544.00	16,086.02	0	0.00
168	CUSIP # 626755102 MURPHY USA INC	14,117.04	12,867.89	0	0.00
6	CUSIP # 62944T105 NVR INC	20,221.50	12,817.01	0	0.00
331	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	16,473.87	14,894.71	0	96.82
138	CUSIP # 65339F101 NEXTERA ENERGY INC	28,270.68	22,222.64	0	0.00
111	CUSIP # 666807102 NORTHROP GRUMMAN CORP	35,865.21	26,898.15	1	0.00
205	CUSIP # 668074305 NORTHWESTERN CORP	14,790.75	12,077.68	0	0.00
458	CUSIP # 670346105 NUCOR CORPORATION	25,235.80	27,655.67	0	183.20
77	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	28,437.64	26,507.73	0	0.00
409	CUSIP # 681919106 OMNICOM GROUP INC	33,517.55	29,733.01	1	265.85

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150	CUSIP # 68235P108 ONE GAS INC	13,545.00	11,627.96	0	0.00
2,209	CUSIP # 684060106 ORANGE SPON ADR	34,725.48	34,567.06	1	65.47
289	CUSIP # 689648103 OTTER TAIL CORPORATION	15,262.09	13,870.73	0	0.00
105	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	17,695.65	13,650.23	0	0.00
693	CUSIP # 701877102 PARSLEY ENERGY INC	13,173.93	11,337.83	0	0.00
372	CUSIP # 704326107 PAYCHEX INC	30,611.88	24,570.96	0	0.00
287	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	32,850.02	24,985.13	1	0.00
648	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	14,372.64	13,947.33	0	0.00
630	CUSIP # 717081103 PFIZER INC	27,291.60	27,108.37	0	0.00
281	CUSIP # 718546104 PHILLIPS 66	26,284.74	24,862.59	0	0.00
287	CUSIP # 742718109 PROCTER & GAMBLE CO	31,469.55	26,420.43	0	0.00
137	CUSIP # 74460D109 PUBLIC STORAGE INC	32,629.29	29,715.09	0	0.00
478	CUSIP # 745867101 PULTEGROUP INC	15,114.36	12,624.59	0	52.58
354	CUSIP # 74762E102 QUANTA SERVICES INC	13,519.26	13,116.67	0	14.16

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,262	CUSIP # 749660106 RPC INC	9,099.02	13,237.02	0	0.00
164	CUSIP # 755111507 RAYTHEON COMPANY	28,516.32	25,703.05	0	0.00
73	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	22,849.00	27,381.56	0	0.00
94	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	14,666.82	13,982.64	0	0.00
148	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	14,003.76	12,937.99	0	0.00
1,679	CUSIP # 759530108 RELX PLC SPONS ADR	40,984.39	34,684.54	1	0.00
1,182	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	13,900.32	15,161.12	0	195.77
396	CUSIP # 775711104 ROLLINS INC	14,204.52	9,358.16	0	0.00
320	CUSIP # 778296103 ROSS STORES INC	31,718.40	23,364.82	0	0.00
345	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	12,599.40	12,425.34	0	0.00
782	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	10,431.88	13,572.97	0	0.00
109	CUSIP # 800013104 SANDERSON FARMS INC	14,885.04	12,230.67	0	0.00
325	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	12,519.00	14,577.60	0	0.00
486	CUSIP # 827048109 SILGAN HOLDINGS INC	14,871.60	11,475.58	0	0.00

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115	CUSIP # 832696405 JM SMUCKER CO	13,246.85	13,380.82	0	0.00
515	CUSIP # 844741108 SOUTHWEST AIRLINES	26,151.70	24,016.99	0	0.00
163	CUSIP # 84857L101 SPIRE INC	13,678.96	12,128.32	0	96.58
669	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	12,637.41	13,895.81	0	0.00
401	CUSIP # 855244109 STARBUCKS CORP	33,615.83	26,009.88	1	0.00
1,024	CUSIP # 86771W105 SUNRUN INC	19,210.24	11,506.08	0	0.00
140	CUSIP # 87162W100 SYNNEX CORPORATION	13,776.00	14,879.07	0	0.00
561	CUSIP # 872540109 TJX COMPANIES INC	29,665.68	24,050.38	0	0.00
387	CUSIP # 872590104 T-MOBILE US INC	28,692.18	25,125.60	0	0.00
1,140	CUSIP # 87265H109 TRI POINTE GROUP INC	13,645.80	13,069.77	0	0.00
141	CUSIP # 878237106 TECH DATA CORPORATION	14,748.60	11,721.78	0	0.00
435	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	13,224.00	14,062.82	0	0.00
369	CUSIP # 889478103 TOLL BROTHERS INC	13,512.78	12,420.49	0	0.00
387	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	14,291.91	12,238.23	0	34.83

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814	CUSIP # 90184L102 TWITTER INC	28,408.60	23,712.20	0	0.00
989	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	12,530.63	12,977.75	0	395.60
385	CUSIP # 902494103 TYSON FOODS INC CL A	31,084.90	23,020.84	0	0.00
47	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	16,303.83	12,089.58	0	0.00
94	CUSIP # 904708104 UNIFIRST CORP	17,725.58	13,505.90	0	0.00
178	CUSIP # 907818108 UNION PACIFIC CORP	30,101.58	24,859.37	0	0.00
291	CUSIP # 911684108 US CELLULAR	12,998.97	14,728.04	0	0.00
121	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	29,525.21	24,539.86	0	0.00
250	CUSIP # 913456109 UNIVERSAL CORPORATION	15,192.50	13,783.24	0	0.00
482	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	18,344.92	13,500.41	0	0.00
505	CUSIP # 92343V104 VERIZON COMMUNICATIONS	28,850.65	26,940.95	0	0.00
165	CUSIP # 928563402 VMWARE INC CL A	27,589.65	17,241.62	0	0.00
338	CUSIP # 92939U106 WEC ENERGY GROUP INC	28,179.06	22,599.21	0	0.00
423	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	23,125.41	27,484.97	0	0.00

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287	CUSIP # 94106L109 WASTE MANAGEMENT INC	33,111.19	25,209.50	1	0.00
353	CUSIP # 948849104 WEIS MARKETS INC	12,852.73	16,029.41	0	0.00
422	CUSIP # 950755108 WERNER ENTERPRISES INC	13,115.76	11,880.34	0	37.98
476	CUSIP # 98389B100 XCEL ENERGY INC	28,317.24	20,561.66	0	192.78
418	CUSIP # 985817105 YELP INC	14,287.24	14,468.83	0	0.00
2,509	CUSIP # 98986T108 ZYNGA INC CL A	15,380.17	10,411.40	0	0.00
68	CUSIP # H01301128 ALCON INC	4,219.40	261.85	0	0.00
		3,710,965.38	3,249,736.67	57	3,891.24
	FOREIGN STOCK				
811	CUSIP # 05534B760 BCE INC	36,884.28	32,616.55	1	478.70
2,435	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	31,094.95	37,025.22	0	0.00
659	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	38,294.49	31,791.06	1	0.00
863	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	30,092.81	27,864.08	0	0.00
1,240	CUSIP # 138006309 CANON INC SPONS ADR	36,294.80	37,343.75	1	0.00

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2,171	CUSIP # 251566105 DEUTSCHE TELEKOM	37,645.14	36,649.91	1	0.00
1,022	CUSIP # 26874R108 ENI SPA (ADR)	33,756.66	34,428.75	1	0.00
5,662	CUSIP # 29265W207 ENEL SPA	39,124.42	32,927.64	1	0.00
887	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	37,023.38	36,299.89	1	443.50
1,325	CUSIP # 438128308 HONDA MOTORS LTD ADR	34,238.00	37,950.60	1	0.00
1,355	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	30,433.30	34,209.20	0	0.00
668	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	38,002.52	26,754.68	1	0.00
1,620	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	37,810.80	37,587.93	1	0.00
645	CUSIP # 636274409 NATIONAL GRID PLC ADR	34,301.10	31,914.01	1	1,293.61
843	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	39,195.29	36,650.73	1	0.00
2,193	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	31,337.97	40,902.50	0	0.00
379	CUSIP # 66987V109 NOVARTIS AF ADR	34,606.49	31,705.70	1	0.00
688	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	35,115.52	28,104.38	1	0.00
612	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	38,152.08	33,107.73	1	0.00

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477	CUSIP # 780087102 ROYAL BANK OF CANADA	37,873.80	37,943.47	1	0.00
575	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	37,415.25	34,187.20	1	0.00
743	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	37,224.30	31,606.22	1	0.00
663	CUSIP # 891160509 TORONTO-DOMINION BANK	38,692.68	30,993.40	1	0.00
647	CUSIP # 89151E109 TOTAL SA SPON ADR	36,096.13	33,890.64	1	380.38
305	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	37,816.95	34,793.29	1	0.00
257	CUSIP # H1467J104 CHUBB LIMITED	37,853.53	32,687.99	1	192.75
		936,376.64	881,936.52	14	2,788.94
MUTUAL FUNDS - FIXED INCOME					
4,409	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	128,037.36	125,630.89	2	0.00
4,090	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	92,679.40	94,661.74	1	0.00
546	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	63,057.54	61,539.01	1	0.00
518	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	64,423.66	60,690.27	1	0.00

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579	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	63,701.58	59,516.56	1	0.00
1,843	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	92,758.19	92,512.86	1	0.00
4,427	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	128,028.84	120,305.53	2	0.00
7,909	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	215,624.65	209,354.91	3	0.00
		848,311.22	824,211.77	13	0.00
MUTUAL FUNDS - EQUITY					
1,388	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	156,358.20	138,663.01	2	0.00
1,012	CUSIP # 78463V107 SPDR GOLD TRUST	134,798.40	122,239.18	2	0.00
12,346	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	525,075.38	498,490.39	8	0.00
		816,231.98	759,392.58	12	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
69,993.02	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	69,993.02	69,993.02	3	0.00
		69,993.02	69,993.02	3	0.00
COMMON STOCK					
175	CUSIP # 001055102 AFLAC INC	9,591.75	8,100.55	0	0.00
243	CUSIP # 00123Q104 AGNC INVESTMENT CORP	4,087.26	4,292.14	0	38.88
83	CUSIP # 00164V103 AMC NETWORKS INC	4,522.67	4,696.36	0	0.00
100	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,425.00	5,288.27	0	0.00
279	CUSIP # 00206R102 AT&T INC	9,349.29	8,303.79	0	0.00
89	CUSIP # 002535300 AARON'S INC	5,465.49	4,231.90	0	3.05
160	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	5,592.00	4,272.13	0	0.00
132	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	5,909.64	4,572.72	0	0.00
185	CUSIP # 014491104 ALEXANDER & BALDWIN INC	4,273.50	3,613.18	0	0.00
93	CUSIP # 020002101 ALLSTATE CORPORATION	9,457.17	8,621.89	0	45.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
44	CUSIP # 023436108 AMEDISYS INC	5,342.04	5,099.22	0	0.00
197	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	3,329.30	3,878.99	0	0.00
36	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	4,192.92	4,462.49	0	0.00
877	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	12,523.56	9,854.94	1	0.00
437	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	3,989.81	4,524.13	0	109.25
107	CUSIP # 03748R754 APARTMENT INVT & MGT CO	5,362.84	4,677.09	0	0.00
203	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	8,282.40	8,351.92	0	0.00
42	CUSIP # 049560105 ATMOS ENERGY CORP	4,433.52	3,864.88	0	0.00
10	CUSIP # 053332102 AUTOZONE INC	10,994.70	8,808.21	1	0.00
193	CUSIP # 05508R106 B & G FOODS INC	4,014.40	5,204.75	0	91.68
173	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	7,637.95	8,231.82	0	0.00
43	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	9,166.31	8,694.33	0	0.00
100	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	5,259.00	4,766.84	0	0.00
14	CUSIP # 090572207 BIO-RAD LABORATORIES INC	4,376.26	3,346.07	0	0.00

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101	CUSIP # 104674106 BRADY CORP CL A	4,981.32	4,422.32	0	0.00
32	CUSIP # 11135F101 BROADCOM INC	9,211.52	8,242.60	0	84.80
34	CUSIP # 122017106 BURLINGTON STORES INC	5,785.10	5,430.02	0	0.00
56	CUSIP # 12503M108 CBOE HOLDINGS INC	5,803.28	5,413.83	0	0.00
62	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	5,229.70	5,164.72	0	0.00
53	CUSIP # 12572Q105 CME GROUP INC	10,287.83	8,838.84	0	0.00
437	CUSIP # 12653C108 CNX RESOURCES CORP	3,194.47	4,791.86	0	0.00
42	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	4,623.36	4,094.06	0	17.64
105	CUSIP # 128030202 CAL-MAINE FOODS, INC	4,380.60	4,433.38	0	0.00
42	CUSIP # 147528103 CASEYS GENERAL STORES INC	6,551.58	5,347.27	0	0.00
202	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	4,977.28	5,753.95	0	0.00
153	CUSIP # 156782104 CERNER CORP	11,214.90	8,978.46	1	26.64
96	CUSIP # 163072101 CHEESECAKE FACTORY	4,197.12	4,717.80	0	0.00
71	CUSIP # 166764100 CHEVRON CORP	8,835.24	7,926.86	0	0.00

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137	CUSIP # 171340102 CHURCH & DWIGHT CO INC	10,009.22	8,996.80	0	0.00
117	CUSIP # 171779309 CIENA CORP	4,812.21	3,543.39	0	0.00
134	CUSIP # 17243V102 CINEMARK HOLDINGS INC	4,837.40	4,972.79	0	0.00
112	CUSIP # 172755100 CIRRUS LOGIC INC	4,894.40	4,461.49	0	0.00
61	CUSIP # 189054109 CLOROX COMPANY	9,339.71	9,224.38	0	0.00
219	CUSIP # 20030N101 COMCAST CORP	9,259.32	7,736.46	0	0.00
103	CUSIP # 209115104 CONSOLIDATED EDISON INC	9,031.04	8,234.93	0	0.00
50	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	9,847.00	8,404.29	0	0.00
40	CUSIP # 22160K105 COSTCO WHOLESALE CORP	10,570.40	8,196.21	0	0.00
33	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	5,634.09	5,299.60	0	0.00
183	CUSIP # 227046109 CROCS INC	3,614.25	4,905.94	0	0.00
106	CUSIP # 23331A109 D R HORTON INC	4,571.78	4,409.82	0	0.00
44	CUSIP # 237194105 DARDEN RESTAURANTS INC	5,356.12	4,555.25	0	0.00
217	CUSIP # 237266101 DARLING INTERNATIONAL INC	4,316.13	4,244.56	0	0.00

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128	CUSIP # 253393102 DICKS SPORTING GOODS INC	4,432.64	4,345.33	0	0.00
79	CUSIP # 254687106 DISNEY WALT	11,031.56	8,809.10	1	0.00
82	CUSIP # 256677105 DOLLAR GENERAL CORP	11,083.12	8,103.12	1	0.00
83	CUSIP # 256746108 DOLLAR TREE INC	8,913.37	7,819.94	0	0.00
53	CUSIP # 258278100 DORMAN PRODUCTS INC	4,618.42	4,656.98	0	0.00
94	CUSIP # 268948106 EAGLE BANCORP INC	5,088.22	4,714.55	0	0.00
55	CUSIP # 278865100 ECOLAB INC	10,859.20	8,214.34	1	24.84
117	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	4,945.59	4,824.57	0	0.00
92	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	5,829.12	5,621.19	0	24.84
791	CUSIP # 29286D105 ENGIE SPON ADR	11,928.28	11,472.52	1	0.00
92	CUSIP # 29358P101 ENSIGN GROUP	5,236.64	3,737.85	0	4.37
30	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	7,628.40	4,269.59	0	0.00
123	CUSIP # 30040W108 EVERSOURCE ENERGY	9,318.48	7,694.28	0	0.00
174	CUSIP # 30161N101 EXELON CORPORATION	8,341.56	7,820.28	0	0.00

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71	CUSIP # 302130109 EXPEDITORS INTL WASH INC	5,386.06	4,857.86	0	0.00
61	CUSIP # 302941109 FTI CONSULTING	5,114.24	4,000.40	0	0.00
58	CUSIP # 30303M102 FACEBOOK INC	11,194.00	9,041.46	1	0.00
160	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	5,200.00	3,955.76	0	0.00
34	CUSIP # 315616102 F5 NETWORKS INC	4,951.42	5,445.71	0	0.00
110	CUSIP # 337738108 FISERV INC	10,027.60	8,223.36	0	0.00
252	CUSIP # 343498101 FLOWERS FOODS INC	5,864.04	4,765.38	0	0.00
69	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	6,043.71	5,079.72	0	0.00
260	CUSIP # 371901109 GENTEX CORP	6,398.60	5,511.96	0	0.00
67	CUSIP # 37244C101 GENOMIC HEALTH INC	3,897.39	4,194.82	0	0.00
6	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,140.18	3,889.56	0	0.00
75	CUSIP # 40412C101 HCA HOLDINGS INC	10,137.75	8,762.89	0	0.00
39	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	5,222.88	4,922.17	0	0.00
51	CUSIP # 431475102 HILL ROM HOLDINGS INC	5,335.62	4,509.00	0	0.00

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218	CUSIP # 440452100 HORMEL FOODS CORP	8,837.72	8,436.02	0	0.00
115	CUSIP # 443320106 HUB GROUP INC CL A	4,827.70	4,360.47	0	0.00
85	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	4,947.00	3,667.66	0	0.00
43	CUSIP # 45778Q107 INSPERITY INC	5,252.02	4,214.42	0	0.00
163	CUSIP # 458140100 INTEL CORPORATION	7,802.81	7,737.59	0	0.00
115	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	9,883.10	8,726.88	0	0.00
108	CUSIP # 460335201 INTL SPEEDWAY	4,848.12	4,503.76	0	0.00
30	CUSIP # 466032109 J&J SNACK FOODS	4,828.50	4,414.43	0	14.50
267	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,936.83	4,931.10	0	0.00
134	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,400.56	3,599.66	0	0.00
42	CUSIP # 50187A107 LHC GROUP LLC	5,022.36	4,049.70	0	0.00
54	CUSIP # 512807108 LAM RESEARCH CORPORATION	10,143.36	8,620.04	0	58.30
34	CUSIP # 513847103 LANCASTER COLONY CORP	5,052.40	5,622.07	0	0.00
49	CUSIP # 515098101 LANDSTAR SYSTEMS INC	5,291.51	5,269.75	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32	CUSIP # 521865204 LEAR CORPORATION	4,456.64	4,079.63	0	0.00
48	CUSIP # 530307305 LIBERTY BROADBAND C	5,002.56	3,675.52	0	0.00
193	CUSIP # 546347105 LOUISIANA PACIFIC	5,060.46	4,202.37	0	0.00
83	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	4,433.03	3,634.84	0	0.00
162	CUSIP # 552676108 MDC HOLDINGS INC	5,310.36	4,398.78	0	0.00
647	CUSIP # 55272X102 MFA FINANCIAL INC	4,645.46	4,428.74	0	129.40
47	CUSIP # 55306N104 MKS INSTRUMENTS INC	3,660.83	3,768.93	0	0.00
65	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	4,826.90	4,964.66	0	0.00
139	CUSIP # 556269108 STEVEN MADDEN LTD	4,719.05	4,439.20	0	0.00
71	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	5,270.33	5,286.42	0	0.00
87	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	5,728.95	4,958.28	0	0.00
22	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	7,071.24	4,804.67	0	0.00
76	CUSIP # 577933104 MAXIMUS INC	5,513.04	5,016.41	0	0.00
65	CUSIP # 579780206 MCCORMICK & CO	10,075.65	8,902.80	0	0.00

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236	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	4,115.84	3,801.96	0	57.25
173	CUSIP # 58502B106 MEDNAX INC	4,364.79	6,701.15	0	0.00
105	CUSIP # 59001A102 MERITAGE HOMES CORP	5,390.70	4,133.21	0	0.00
211	CUSIP # 595112103 MICRON TECHNOLOGY INC	8,142.49	8,103.37	0	0.00
73	CUSIP # 60871R209 MOLSON COORS BREWING CO B	4,088.00	4,578.52	0	0.00
55	CUSIP # 626755102 MURPHY USA INC	4,621.65	4,248.58	0	0.00
2	CUSIP # 62944T105 NVR INC	6,740.50	4,119.90	0	0.00
108	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	5,375.16	4,888.22	0	30.71
45	CUSIP # 65339F101 NEXTERA ENERGY INC	9,218.70	7,579.48	0	0.00
36	CUSIP # 666807102 NORTHROP GRUMMAN CORP	11,631.96	9,809.66	1	0.00
67	CUSIP # 668074305 NORTHWESTERN CORP	4,834.05	4,032.70	0	0.00
150	CUSIP # 670346105 NUCOR CORPORATION	8,265.00	8,879.24	0	60.00
25	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	9,233.00	8,702.08	0	0.00
133	CUSIP # 681919106 OMNICOM GROUP INC	10,899.35	9,737.31	1	84.50

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49	CUSIP # 68235P108 ONE GAS INC	4,424.70	3,817.12	0	0.00
721	CUSIP # 684060106 ORANGE SPON ADR	11,334.12	11,726.07	1	20.80
94	CUSIP # 689648103 OTTER TAIL CORPORATION	4,964.14	4,533.96	0	0.00
34	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	5,730.02	4,546.07	0	0.00
226	CUSIP # 701877102 PARSLEY ENERGY INC	4,296.26	3,753.52	0	0.00
121	CUSIP # 704326107 PAYCHEX INC	9,957.09	8,184.59	0	0.00
94	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	10,759.24	8,389.82	1	0.00
212	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	4,702.16	4,564.64	0	0.00
206	CUSIP # 717081103 PFIZER INC	8,923.92	8,838.91	0	0.00
92	CUSIP # 718546104 PHILLIPS 66	8,605.68	8,119.62	0	0.00
94	CUSIP # 742718109 PROCTER & GAMBLE CO	10,307.10	8,757.85	0	0.00
45	CUSIP # 74460D109 PUBLIC STORAGE INC	10,717.65	9,422.78	1	0.00
156	CUSIP # 745867101 PULTEGROUP INC	4,932.72	4,196.68	0	16.72
116	CUSIP # 74762E102 QUANTA SERVICES INC	4,430.04	3,989.90	0	4.64

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412	CUSIP # 749660106 RPC INC	2,970.52	4,224.26	0	0.00
54	CUSIP # 755111507 RAYTHEON COMPANY	9,389.52	9,320.85	0	0.00
24	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	7,512.00	8,861.00	0	0.00
31	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	4,836.93	4,524.29	0	0.00
48	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	4,541.76	4,118.09	0	0.00
548	CUSIP # 759530108 RELX PLC SPONS ADR	13,376.68	11,470.55	1	0.00
386	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	4,539.36	4,742.67	0	63.93
129	CUSIP # 775711104 ROLLINS INC	4,627.23	4,477.17	0	0.00
105	CUSIP # 778296103 ROSS STORES INC	10,407.60	8,806.80	0	0.00
113	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	4,126.76	4,057.21	0	0.00
256	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	3,415.04	4,382.27	0	0.00
36	CUSIP # 800013104 SANDERSON FARMS INC	4,916.16	3,902.45	0	0.00
106	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	4,083.12	4,730.77	0	0.00
159	CUSIP # 827048109 SILGAN HOLDINGS INC	4,865.40	3,842.47	0	0.00

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37	CUSIP # 832696405 JM SMUCKER CO	4,262.03	4,088.90	0	0.00
168	CUSIP # 844741108 SOUTHWEST AIRLINES	8,531.04	8,943.71	0	0.00
53	CUSIP # 84857L101 SPIRE INC	4,447.76	3,942.16	0	30.81
218	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	4,118.02	5,146.71	0	0.00
131	CUSIP # 855244109 STARBUCKS CORP	10,981.73	8,668.00	1	0.00
335	CUSIP # 86771W105 SUNRUN INC	6,284.60	3,935.96	0	0.00
46	CUSIP # 87162W100 SYNNEX CORPORATION	4,526.40	4,188.15	0	0.00
183	CUSIP # 872540109 TJX COMPANIES INC	9,677.04	8,605.48	0	0.00
126	CUSIP # 872590104 T-MOBILE US INC	9,341.64	8,289.12	0	0.00
372	CUSIP # 87265H109 TRI POINTE GROUP INC	4,452.84	4,319.05	0	0.00
46	CUSIP # 878237106 TECH DATA CORPORATION	4,811.60	3,666.16	0	0.00
142	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	4,316.80	4,609.25	0	0.00
121	CUSIP # 889478103 TOLL BROTHERS INC	4,431.02	4,114.64	0	0.00
126	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	4,653.18	4,051.80	0	11.07

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266	CUSIP # 90184L102 TWITTER INC	9,283.40	7,942.24	0	0.00
323	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	4,092.41	4,241.31	0	129.20
126	CUSIP # 902494103 TYSON FOODS INC CL A	10,173.24	7,835.27	0	0.00
15	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,203.35	3,946.15	0	0.00
31	CUSIP # 904708104 UNIFIRST CORP	5,845.67	4,510.72	0	0.00
58	CUSIP # 907818108 UNION PACIFIC CORP	9,808.38	8,261.25	0	0.00
95	CUSIP # 911684108 US CELLULAR	4,243.65	4,816.88	0	0.00
39	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	9,516.39	9,101.41	0	0.00
82	CUSIP # 913456109 UNIVERSAL CORPORATION	4,983.14	4,498.72	0	0.00
157	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	5,975.42	5,183.05	0	0.00
165	CUSIP # 92343V104 VERIZON COMMUNICATIONS	9,426.45	8,706.28	0	0.00
54	CUSIP # 928563402 VMWARE INC CL A	9,029.34	7,506.14	0	0.00
110	CUSIP # 92939U106 WEC ENERGY GROUP INC	9,170.70	7,567.17	0	0.00
138	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	7,544.46	8,879.75	0	0.00

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94	CUSIP # 94106L109 WASTE MANAGEMENT INC	10,844.78	8,518.17	1	0.00
115	CUSIP # 948849104 WEIS MARKETS INC	4,187.15	5,208.80	0	0.00
138	CUSIP # 950755108 WERNER ENTERPRISES INC	4,289.04	4,667.11	0	12.42
155	CUSIP # 98389B100 XCEL ENERGY INC	9,220.95	7,504.09	0	61.16
136	CUSIP # 985817105 YELP INC	4,648.48	4,714.33	0	0.00
820	CUSIP # 98986T108 ZYNGA INC CL A	5,026.60	3,532.08	0	0.00
22	CUSIP # H01301128 ALCON INC	1,365.10	140.60	0	0.00
		1,211,289.64	1,091,947.35	57	1,256.40
FOREIGN STOCK					
265	CUSIP # 05534B760 BCE INC	12,052.20	10,769.07	1	151.70
795	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	10,152.15	11,963.01	0	0.00
215	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	12,493.65	10,457.56	1	0.00
282	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	9,833.34	9,187.04	0	0.00
405	CUSIP # 138006309 CANON INC SPONS ADR	11,854.35	12,701.78	1	0.00

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709	CUSIP # 251566105 DEUTSCHE TELEKOM	12,294.06	11,951.41	1	0.00
334	CUSIP # 26874R108 ENI SPA (ADR)	11,032.02	11,602.31	1	0.00
1,849	CUSIP # 29265W207 ENEL SPA	12,776.59	10,880.78	1	0.00
290	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	12,104.60	11,898.09	1	137.50
433	CUSIP # 438128308 HONDA MOTORS LTD ADR	11,188.72	12,578.01	1	0.00
443	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	9,949.78	11,123.05	0	0.00
218	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	12,402.02	10,216.08	1	0.00
529	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	12,346.86	12,769.14	1	0.00
211	CUSIP # 636274409 NATIONAL GRID PLC ADR	11,220.98	10,529.50	1	411.15
275	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	12,786.13	12,226.81	1	0.00
716	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	10,231.64	13,114.80	0	0.00
124	CUSIP # 66987V109 NOVARTIS AF ADR	11,322.44	10,409.51	1	0.00
225	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	11,484.00	10,666.02	1	0.00
200	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	12,468.00	10,506.72	1	0.00

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156	CUSIP # 780087102 ROYAL BANK OF CANADA	12,386.40	12,147.15	1	0.00
188	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	12,233.16	11,254.81	1	0.00
242	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	12,124.20	11,269.94	1	0.00
216	CUSIP # 891160509 TORONTO-DOMINION BANK	12,605.76	12,023.30	1	0.00
211	CUSIP # 89151E109 TOTAL SA SPON ADR	11,771.69	11,911.88	1	120.52
100	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	12,399.00	12,072.51	1	0.00
84	CUSIP # H1467J104 CHUBB LIMITED	12,372.36	10,829.25	1	61.50
		305,886.10	297,059.53	14	882.37
MUTUAL FUNDS - FIXED INCOME					
1,440	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	41,817.60	40,021.75	2	0.00
1,336	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	30,273.76	30,776.67	1	0.00
178	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	20,557.22	19,902.49	1	0.00
169	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	21,018.53	19,698.94	1	0.00

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189	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	20,793.78	19,452.07	1	0.00
602	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	30,298.66	30,189.95	1	0.00
1,446	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	41,818.32	39,966.65	2	0.00
2,583	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	70,420.85	68,749.02	3	0.00
		276,998.72	268,757.54	13	0.00
MUTUAL FUNDS - EQUITY					
453	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	51,030.45	45,791.10	2	0.00
330	CUSIP # 78463V107 SPDR GOLD TRUST	43,956.00	39,327.38	2	0.00
4,032	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	171,480.96	169,551.64	8	0.00
		266,467.41	254,670.12	12	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
42,961.55	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	42,961.55	42,961.55	2	0.00
		42,961.55	42,961.55	2	0.00
COMMON STOCK					
190	CUSIP # 001055102 AFLAC INC	10,413.90	8,623.48	1	0.00
599	CUSIP # 00206R102 AT&T INC	20,072.49	17,856.43	1	0.00
638	CUSIP # 007903107 ADVANCED MICRO DEVICES	19,376.06	11,956.39	1	0.00
406	CUSIP # 014491104 ALEXANDER & BALDWIN INC	9,378.60	7,478.84	0	0.00
12	CUSIP # 017175100 ALLEGHENY CORP	8,173.32	7,359.53	0	0.00
196	CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC	9,084.60	8,671.68	0	0.00
104	CUSIP # 020002101 ALLSTATE CORPORATION	10,575.76	10,399.19	1	60.00
225	CUSIP # 023139884 AMBAC FINANCIAL GROUP INC	3,791.25	3,937.26	0	0.00
128	CUSIP # 034164103 THE ANDERSONS, INC	3,486.72	3,937.92	0	21.76
662	CUSIP # 03938L203 ARCELORMITTAL	11,935.86	18,586.70	1	0.00

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209	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	8,527.20	8,043.28	0	0.00
181	CUSIP # 042315507 ARMOUR RESIDENTIAL REIT INC	3,373.84	4,548.55	0	0.00
1,509	CUSIP # 04351G101 ASCENA RETAIL GROUP INC	920.49	4,262.92	0	0.00
92	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	4,106.88	3,807.71	0	0.00
216	CUSIP # 05329W102 AUTONATION INC	9,059.04	7,759.28	0	0.00
377	CUSIP # 06417N103 BANK OZK	11,343.93	8,673.45	1	0.00
56	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	11,937.52	11,283.33	1	0.00
186	CUSIP # 097793400 BONANZA CREEK ENERGY INC	3,883.68	4,032.28	0	0.00
189	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	12,513.69	8,371.95	1	0.00
78	CUSIP # 11135F101 BROADCOM INC	22,453.08	19,642.19	1	206.70
72	CUSIP # 122017106 BURLINGTON STORES INC	12,250.80	11,474.54	1	0.00
249	CUSIP # 12514G108 CDW CORP OF DELAWARE	27,639.00	19,143.16	1	0.00
183	CUSIP # 126408103 CSX CORP	14,158.71	11,208.75	1	0.00
650	CUSIP # 12653C108 CNX RESOURCES CORP	4,751.50	7,504.19	0	0.00

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254	CUSIP # 12662P108 CVR ENERGY INC	12,697.46	8,866.13	1	0.00
131	CUSIP # 126650100 CVS HEALTH CORP	7,138.19	9,613.25	0	0.00
281	CUSIP # 12674R100 C & J ENERGY SERVICES INC	3,310.18	3,924.02	0	0.00
59	CUSIP # 127190304 CACI INTERNATIONAL INC	12,070.81	8,333.77	1	0.00
191	CUSIP # 14149Y108 CARDINAL HEALTH INC	8,996.10	11,220.88	0	91.89
355	CUSIP # 14575E105 CARS.COM INC	7,000.60	7,822.85	0	0.00
67	CUSIP # 147528103 CASEYS GENERAL STORES INC	10,451.33	8,396.21	1	0.00
95	CUSIP # 150870103 GELANESE CORP SERIES A	10,241.00	9,952.47	1	0.00
40	CUSIP # 16119P108 CHARTER COMMUNICATIONS INC	15,807.20	11,455.40	1	0.00
173	CUSIP # 171340102 CHURCH & DWIGHT CO INC	12,639.38	11,090.85	1	0.00
177	CUSIP # 184496107 CLEAN HARBORS INC	12,584.70	8,773.35	1	0.00
154	CUSIP # 18538R103 CLEARWATER PAPER CORP	2,847.46	3,895.43	0	0.00
495	CUSIP # 18539C204 CLEARWAY ENERGY INC	8,345.70	8,457.77	0	0.00
74	CUSIP # 189054109 CLOROX COMPANY	11,330.14	11,100.00	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
579	CUSIP # 20030N101 COMCAST CORP	24,480.12	19,929.27	1	0.00
30	CUSIP # 225310101 CREDIT ACCEPTANCE CORP	14,514.90	11,632.35	1	0.00
2,202	CUSIP # 247916208 DENBURY RESOURCES INC	2,730.48	4,316.58	0	0.00
127	CUSIP # 254067101 DILLARDS INC	7,909.56	8,000.55	0	12.70
106	CUSIP # 256677105 DOLLAR GENERAL CORP	14,326.96	11,364.63	1	0.00
236	CUSIP # 277432100 EASTMAN CHEMICAL CO	18,367.88	17,286.36	1	159.96
139	CUSIP # 313148306 FEDERAL AGRIC MTG CORP	10,099.74	8,596.64	1	0.00
156	CUSIP # 337738108 FISERV INC	14,220.96	11,214.01	1	0.00
1,091	CUSIP # 345370860 FORD MOTOR COMPANY	11,160.93	11,521.65	1	0.00
258	CUSIP # 349553107 FORTIS INC	10,183.26	9,338.03	1	0.00
603	CUSIP # 35471R106 FRANKLIN STREET PROPERTIES	4,450.14	3,762.72	0	0.00
174	CUSIP # 368736104 GENERAC HOLDINGS INC	12,077.34	8,807.01	1	0.00
251	CUSIP # 37045V100 GENERAL MOTORS CO	9,671.03	8,828.65	0	0.00
86	CUSIP # 371532102 GENESCO INC	3,636.94	3,867.33	0	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
103	CUSIP # 371559105 GENESEE & WYOMING INC CL A	10,300.00	7,552.08	1	0.00
1,647	CUSIP # 37247D106 GENWORTH FINANCIAL INC CL A	6,110.37	7,815.18	0	0.00
138	CUSIP # 375558103 GILEAD SCIENCES, INC	9,323.28	8,729.88	0	0.00
843	CUSIP # 377316104 GLATFELTER (P.H.)CO	14,229.84	11,008.72	1	0.00
419	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	6,410.70	8,642.51	0	0.00
25	CUSIP # 384637104 GRAHAM HOLDINGS CO	17,250.75	16,198.59	1	0.00
72	CUSIP # 398905109 GROUP 1 AUTOMOTIVE INC	5,896.08	4,843.57	0	0.00
556	CUSIP # 402635304 GULFPORT ENERGY CORP	2,729.96	6,912.31	0	0.00
179	CUSIP # 423452101 HELMERICH & PAYNE	9,060.98	8,578.29	0	0.00
107	CUSIP # 427866108 HERSHEY CO	14,341.21	11,214.47	1	0.00
654	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	9,777.30	8,794.47	0	80.44
167	CUSIP # 436106108 HOLLYFRONTIER CORP	7,728.76	8,530.98	0	0.00
447	CUSIP # 447011107 HUNTSMAN CORPORATION	9,136.68	8,790.92	0	0.00
411	CUSIP # 45031U101 ISTAR INC	5,104.62	3,767.30	0	0.00

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75	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	10,342.50	8,600.84	1	0.00
214	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	9,270.48	8,747.25	0	0.00
174	CUSIP # 460335201 INTL SPEEDWAY	7,810.86	6,731.70	0	0.00
100	CUSIP # 46266C105 IQVIA HOLDINGS INC	16,090.00	11,402.13	1	0.00
473	CUSIP # 477143101 JETBLUE AIRWAYS CORP	8,745.77	7,633.85	0	0.00
149	CUSIP # 487836108 KELLOGG COMPANY	7,981.93	8,378.27	0	0.00
114	CUSIP # 497266106 KIRBY CORP	9,006.00	7,706.25	0	0.00
302	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	9,917.68	7,789.49	1	0.00
196	CUSIP # 500754106 THE KRAFT HEINZ CO	6,083.84	8,465.60	0	0.00
412	CUSIP # 501044101 KROGER COMPANY	8,944.52	11,180.11	0	0.00
743	CUSIP # 50105F105 KRONOS WORLDWIDE INC	11,382.76	8,801.95	1	0.00
63	CUSIP # 512807108 LAM RESEARCH CORPORATION	11,833.92	11,419.99	1	75.90
1,049	CUSIP # 516806106 LAREDO PETROLEUM INC	3,042.10	3,866.82	0	0.00
158	CUSIP # 530307305 LIBERTY BROADBAND C	16,466.76	11,438.36	1	0.00

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177	CUSIP # 55305B101 M/I HOMES INC	5,051.58	5,140.57	0	0.00
132	CUSIP # 56418H100 MANPOWER INC	12,751.20	11,238.45	1	0.00
103	CUSIP # 59001A102 MERITAGE HOMES CORP	5,288.02	4,960.07	0	0.00
743	CUSIP # 64704V106 NEW MEDIA INVESTMENT GROUP	7,013.92	9,039.71	0	0.00
633	CUSIP # 649604501 NEW YORK MORTGAGE TRUST INC	3,924.60	3,775.84	0	126.60
112	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	11,312.00	8,858.46	1	0.00
77	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	15,348.41	11,390.64	1	0.00
164	CUSIP # 670346105 NUCOR CORPORATION	9,036.40	8,526.83	0	65.60
33	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	12,187.56	11,241.54	1	0.00
234	CUSIP # 67103X102 OFG BANCORP	5,562.18	3,873.68	0	16.38
369	CUSIP # 680223104 OLD REPUBLIC INTL CORP	8,258.22	7,415.05	0	0.00
388	CUSIP # 680665205 OLIN CORP	8,501.08	7,987.46	0	0.00
847	CUSIP # 684060106 ORANGE SPON ADR	13,314.84	14,759.12	1	29.11
131	CUSIP # 69327R101 PDC ENERGY INC	4,723.86	5,221.81	0	0.00

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301	CUSIP # 69351T106 PPL CORPORATION	9,334.01	8,431.88	0	143.55
465	CUSIP # 70338P100 PATTERN ENERGY GROUP INC	10,736.85	8,623.62	1	196.23
429	CUSIP # 703395103 PATTERSON COS INC	9,824.10	8,621.41	1	0.00
735	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	8,459.85	9,791.40	0	0.00
3,677	CUSIP # 708160106 J C PENNEY CO INC	4,191.78	4,220.08	0	0.00
200	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	4,366.00	3,762.90	0	0.00
213	CUSIP # 70959W103 PENSKE AUTOMOTIVE GROUP, INC	10,074.90	8,704.14	1	0.00
264	CUSIP # 717081103 PFIZER INC	11,436.48	11,373.12	1	0.00
201	CUSIP # 718546104 PHILLIPS 66	18,801.54	17,593.53	1	0.00
391	CUSIP # 719405102 PHOTRONICS INC	3,206.20	3,834.34	0	0.00
97	CUSIP # 737446104 POST HOLDINGS INC	10,085.09	8,667.92	1	0.00
196	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	11,352.32	8,665.75	1	0.00
105	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	10,605.00	8,651.88	1	0.00
371	CUSIP # 75508B104 RAYONIER ADVANCED MATERIALS	2,407.79	3,996.78	0	0.00

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492	CUSIP # 75605Y106 REALOGY HOLDINGS CORP	3,562.08	7,510.18	0	0.00
55	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	8,581.65	8,361.97	0	0.00
226	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	21,384.12	19,508.53	1	0.00
58	CUSIP # 761624105 REX AMERICAN RESOURCES CORP	4,228.20	3,880.41	0	0.00
139	CUSIP # 778296103 ROSS STORES INC	13,777.68	11,230.38	1	0.00
338	CUSIP # 783549108 RYDER SYSTEMS INC	19,705.40	16,344.09	1	0.00
493	CUSIP # 78454L100 SM ENERGY COMPANY	6,172.36	10,247.19	0	0.00
462	CUSIP # 78573L106 SABRA HEALTH CARE REIT INC	9,096.78	7,384.52	0	0.00
396	CUSIP # 78573M104 SABRE CORP	8,791.20	8,404.35	0	0.00
102	CUSIP # 811904101 SEACOR HOLDINGS INC	4,846.02	3,846.42	0	0.00
629	CUSIP # 81663A105 SEMGROUP CORP CL A	7,548.00	11,103.10	0	0.00
646	CUSIP # 81721M109 SENIOR HOUSING PROP TRUST	5,342.42	7,471.77	0	0.00
322	CUSIP # 829226109 SINCLAIR BROADCAST GROUP A	17,268.86	8,641.25	1	0.00
91	CUSIP # 832696405 JM SMUCKER CO	10,482.29	8,488.48	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,560	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	14,409.60	16,777.60	1	0.00
224	CUSIP # 847215100 SPARTANNASH CO	2,614.08	3,895.36	0	0.00
367	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	6,932.63	8,577.86	0	0.00
179	CUSIP # 855244109 STARBUCKS CORP	15,005.57	11,450.63	1	0.00
1,151	CUSIP # 868157108 SUPERIOR ENERGY SERVICES INC	1,496.30	3,928.25	0	0.00
137	CUSIP # 871829107 SYSCO CORPORATION	9,688.64	8,441.08	0	0.00
195	CUSIP # 872540109 TJX COMPANIES INC	10,311.60	8,675.55	1	0.00
180	CUSIP # 872590104 T-MOBILE US INC	13,345.20	11,607.70	1	0.00
684	CUSIP # 87265H109 TRI POINTE GROUP INC	8,187.48	7,781.26	0	0.00
393	CUSIP # 87305R109 TTM TECHNOLOGIES	4,008.60	3,856.48	0	0.00
131	CUSIP # 87612E106 TARGET CORPORATION	11,345.91	8,657.77	1	0.00
498	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	15,139.20	14,839.95	1	0.00
228	CUSIP # 889478103 TOLL BROTHERS INC	8,349.36	7,610.64	0	0.00
115	CUSIP # 891027104 TORCHMARK CORP	10,287.90	8,766.32	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
417	CUSIP # 896522109 TRINITY INDUSTRIES, INC	8,652.75	8,672.15	0	0.00
163	CUSIP # 902494103 TYSON FOODS INC CL A	13,160.62	8,647.13	1	0.00
162	CUSIP # 902681105 UGI CORPORATION	8,652.42	7,942.00	0	53.40
47	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	16,303.83	11,607.77	1	0.00
83	CUSIP # 907818108 UNION PACIFIC CORP	14,036.13	11,331.16	1	0.00
263	CUSIP # 909218109 UNIT CORPORATION	2,338.07	5,205.78	0	0.00
166	CUSIP # 911684108 US CELLULAR	7,415.22	8,628.12	0	0.00
415	CUSIP # 912909108 UNITED STATES STEEL CORP	6,353.65	7,667.62	0	0.00
155	CUSIP # 913456109 UNIVERSAL CORPORATION	9,419.35	8,397.57	0	0.00
73	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	9,518.47	8,540.27	0	0.00
232	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	19,861.52	17,327.41	1	0.00
360	CUSIP # 92343V104 VERIZON COMMUNICATIONS	20,566.80	20,047.03	1	0.00
70	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	12,836.60	11,403.70	1	0.00
87	CUSIP # 92826C839 VISA INC CL A	15,098.85	11,524.02	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
125	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,833.75	8,453.12	0	0.00
129	CUSIP # 94106L109 WASTE MANAGEMENT INC	14,882.73	11,353.24	1	0.00
545	CUSIP # 95058W100 WENDY'S COMP[ANY	10,671.10	8,476.82	1	0.00
245	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	9,863.70	8,456.17	1	0.00
73	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	15,292.77	11,308.43	1	0.00
		1,551,641.30	1,414,119.62	79	1,340.22
FOREIGN STOCK					
216	CUSIP # 05534B760 BCE INC	9,823.68	10,203.07	1	139.30
2,587	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	14,383.72	16,044.22	1	0.00
3,071.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	14,066.00	15,012.44	1	0.00
1,808	CUSIP # 06738E204 BARCLAYS PLC SPONSORED ADR	13,758.88	18,108.32	1	0.00
420	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	14,645.40	13,199.01	1	0.00
90	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	15,331.50	13,359.01	1	479.43
568	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	15,318.96	13,926.69	1	172.77

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
286	CUSIP # 16941M109 CHINA MOBILE LTD	12,952.94	14,784.14	1	271.21
1,289	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	14,050.10	15,020.68	1	1.01
434	CUSIP # 26874R108 ENI SPA (ADR)	14,335.02	14,463.43	1	0.00
516	CUSIP # 438128308 HONDA MOTORS LTD ADR	13,333.44	15,084.39	1	0.00
1,283	CUSIP # 456837103 ING GROEP NV ADR	14,844.31	13,706.67	1	0.00
932	CUSIP # 500631106 KOREA ELECTRIC POWER CO ADR	10,345.20	16,672.81	1	0.00
5,347	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	15,185.48	16,294.25	1	0.00
2,823	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	13,409.25	15,861.41	1	0.00
4,500	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	12,960.00	16,224.99	1	0.00
281	CUSIP # 636274409 NATIONAL GRID PLC ADR	14,943.58	13,660.81	1	653.83
249	CUSIP # 693483109 POSCO ADR	13,211.94	18,359.68	1	0.00
1,046	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	16,286.22	11,764.50	1	47.21
2,085	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	14,720.10	15,246.02	1	0.00
260	CUSIP # 89151E109 TOTAL SA SPON ADR	14,505.40	12,103.94	1	177.55

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
117	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	14,506.83	14,891.71	1	0.00
497	CUSIP # G0129K104 AIRCATTLE LTD	10,566.22	10,154.84	1	0.00
103	CUSIP # G0177J108 ALLERGAN PLC	17,245.29	13,928.91	1	0.00
370	CUSIP # G4474Y214 JANUS HENDERSON GRP PLC	7,918.00	7,628.07	0	0.00
475	CUSIP # G5785G107 MALLINCKRODT PLC	4,360.50	7,707.45	0	0.00
946	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	13,073.72	17,095.98	1	0.00
		360,081.68	380,507.44	18	1,942.31



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HB&T BLACKROCK LARGE CAP EQUITY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
426,741.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	426,741.48	426,741.48	1	0.00
		426,741.48	426,741.48	1	0.00
COMMON TRUST FUNDS - EQUITY					
2,942,607.746	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	71,986,190.33	64,467,356.88	100	0.00
		71,986,190.33	64,467,356.88	100	0.00



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HB&T BLACKROCK MID CAP EQUITY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
129,525.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	129,525.62	129,525.62	1	0.00
		129,525.62	129,525.62	1	0.00
COMMON TRUST FUNDS - EQUITY					
202,366.581	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	18,790,139.96	17,618,538.63	99	0.00
		18,790,139.96	17,618,538.63	99	0.00



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HB&T BLACKROCK MSCI ACWI EX-US
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
49,386.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	49,386.53	49,386.53	1	0.00
		49,386.53	49,386.53	1	0.00
COMMON TRUST FUNDS - EQUITY					
710,888.893	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	8,382,233.12	7,706,301.88	99	0.00
		8,382,233.12	7,706,301.88	99	0.00



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HB&T BLACKROCK SMALL CAP EQUITY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
127,520.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	127,520.82	127,520.82	1	0.00
		127,520.82	127,520.82	1	0.00
COMMON TRUST FUNDS - EQUITY					
304,144.623	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	14,717,953.69	13,854,123.51	99	0.00
		14,717,953.69	13,854,123.51	99	0.00



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HB&T BLACKROCK SHORT TERM BOND
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
394,330.394	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	4,412,951.44	4,265,303.34	100	0.00
18,415.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	18,415.86	18,415.86	0	0.00
		4,431,367.30	4,283,719.20	100	0.00



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HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

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COMMON TRUST FUNDS - FIXED INCOME					
1,424,687.556	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	16,935,701.21	15,760,664.85	99	0.00
94,415.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	94,415.90	94,415.90	1	0.00
		17,030,117.11	15,855,080.75	100	0.00



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Account Number

04/01/2019 through 06/30/2019
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,547,769.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,547,769.04	2,547,769.04	5	0.00
		2,547,769.04	2,547,769.04	5	0.00
INSURANCE POLICIES/ANNUITIES					
3,854,000.433	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	49,219,439.53	46,117,902.74	95	0.00
		49,219,439.53	46,117,902.74	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
741.42	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	741.42	741.42	1	0.00
		741.42	741.42	1	0.00
MUTUAL FUNDS - FIXED INCOME					
212	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	10,640.28	10,437.16	8	0.00
194	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	21,343.88	20,287.25	16	0.00
42	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	5,281.92	5,210.89	4	0.00
542	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	26,595.94	25,873.47	19	0.00
97	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	2,641.31	2,625.00	2	0.00
416	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	21,315.84	20,472.71	16	0.00
		87,819.17	84,906.48	64	0.00
MUTUAL FUNDS - EQUITY					
10	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	1,867.40	1,832.19	1	4.16

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	1,832.60	1,756.02	1	0.00
95	CUSIP # 464287184 ISHARES CHINA LARGE-CAP ETF	4,063.15	4,261.59	3	0.00
44	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	4,024.68	3,766.78	3	0.00
17	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	2,016.20	1,941.74	1	0.00
104	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	3,972.80	3,819.94	3	0.00
535	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	18,687.55	18,040.47	14	0.00
138	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	5,344.74	4,909.62	4	0.00
111	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	3,472.08	3,254.07	3	0.00
		45,281.20	43,582.42	33	4.16
COMMON TRUST FUNDS - FIXED INCOME					
2,991.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,991.55	2,991.55	2	0.00
		2,991.55	2,991.55	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,912.03	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,912.03	1,912.03	0	0.00
		1,912.03	1,912.03	0	0.00
MUTUAL FUNDS - FIXED INCOME					
525	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	26,349.75	25,893.80	6	0.00
480	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	52,809.60	50,301.37	12	0.00
104	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	13,079.04	12,905.85	3	0.00
1,342	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	65,851.94	64,095.99	15	0.00
241	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	6,562.43	6,525.07	1	0.00
1,031	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	52,828.44	50,811.80	12	0.00
		217,481.20	210,533.88	48	0.00
MUTUAL FUNDS - EQUITY					
66	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	12,324.84	12,095.14	3	27.43

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
115	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	12,397.00	11,797.89	3	0.00
630	CUSIP # 464287184 ISHARES CHINA LARGE-CAP ETF	26,945.10	28,619.43	6	0.00
289	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	26,434.83	24,872.53	6	0.00
118	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	13,994.80	13,482.40	3	0.00
690	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	26,358.00	25,370.31	6	0.00
1,325	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	46,282.25	44,698.87	10	0.00
911	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	35,283.03	32,661.43	8	0.00
736	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	23,022.08	21,777.42	5	0.00
		223,041.93	215,375.42	49	27.43
COMMON TRUST FUNDS - FIXED INCOME					
10,949.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,949.40	10,949.40	2	0.00
		10,949.40	10,949.40	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12,950.05	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	12,950.05	12,950.05	0	0.00
		12,950.05	12,950.05	0	0.00
MUTUAL FUNDS - EQUITY					
1,430	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	267,038.20	262,655.25	7	544.41
2,537	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	273,488.60	263,119.60	7	0.00
13,628	CUSIP # 464287184 ISHARES CHINA LARGE-CAP ETF	582,869.56	612,770.72	15	0.00
6,352	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	581,017.44	553,010.39	15	0.00
2,583	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	306,343.80	296,322.26	8	0.00
15,244	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	582,320.80	563,374.05	15	0.00
19,920	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	771,501.60	723,845.85	19	0.00
16,264	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	508,737.92	487,904.78	13	0.00
		3,873,317.92	3,763,002.90	97	544.41
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,432.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	11,432.68	11,432.68	0	0.00
		11,432.68	11,432.68	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
47,756.45	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	47,756.45	47,756.45	1	0.00
		47,756.45	47,756.45	1	0.00
MUTUAL FUNDS - FIXED INCOME					
1,246	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	62,536.74	61,677.44	1	0.00
1,144	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	125,862.88	120,547.10	3	0.00
250	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	31,440.00	31,072.93	1	0.00
3,193	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	156,680.51	153,006.64	4	0.00
566	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	15,412.18	15,348.90	0	0.00
2,453	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	125,691.72	121,399.63	3	0.00
		517,624.03	503,052.64	12	0.00
MUTUAL FUNDS - EQUITY					
1,321	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	246,683.54	242,880.59	6	495.37

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,314	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	249,449.20	239,718.42	6	0.00
12,533	CUSIP # 464287184 ISHARES CHINA LARGE-CAP ETF	536,036.41	560,016.70	13	0.00
5,792	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	529,794.24	506,478.98	12	0.00
2,372	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	281,319.20	272,305.53	7	0.00
13,893	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	530,712.60	513,813.40	12	0.00
3,156	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	110,239.08	106,946.88	3	0.00
18,187	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	704,382.51	661,581.45	17	0.00
14,796	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	462,818.88	443,355.61	11	0.00
		3,651,435.66	3,547,097.56	86	495.37
COMMON TRUST FUNDS - FIXED INCOME					
47,339.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	47,339.23	47,339.23	1	0.00
		47,339.23	47,339.23	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
87,602.78	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	87,602.78	87,602.78	1	0.00
		87,602.78	87,602.78	1	0.00
MUTUAL FUNDS - FIXED INCOME					
5,917	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	296,974.23	292,377.50	3	0.00
5,413	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	595,538.26	569,716.58	7	0.00
1,179	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	148,271.04	146,416.80	2	0.00
15,113	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	741,594.91	722,839.51	8	0.00
2,730	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	74,337.90	73,934.59	1	0.00
11,613	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	595,050.12	574,519.98	7	0.00
		2,451,766.46	2,379,804.96	28	0.00
MUTUAL FUNDS - EQUITY					
2,085	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	389,352.90	381,877.47	4	866.48

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,615	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	389,697.00	372,997.47	4	0.00
19,788	CUSIP # 464287184 ISHARES CHINA LARGE-CAP ETF	846,332.76	879,641.14	10	0.00
9,059	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	828,626.73	790,229.07	9	0.00
3,712	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	440,243.20	425,039.72	5	0.00
21,655	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	827,221.00	799,162.14	9	0.00
14,913	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	520,911.09	504,970.48	6	0.00
28,586	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	1,107,135.78	1,047,833.76	13	0.00
23,087	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	722,161.36	696,530.95	8	0.00
		6,071,681.82	5,898,282.20	70	866.48
COMMON TRUST FUNDS - FIXED INCOME					
124,114.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	124,114.09	124,114.09	1	0.00
		124,114.09	124,114.09	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
2075000402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
52,430.49	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	52,430.49	52,430.49	3	0.00
		52,430.49	52,430.49	3	0.00
COMMON TRUST FUNDS - EQUITY					
5,818.208	CUSIP # 06427F694 BNY MELLON STOCK INDEX FUND INSTL	1,924,197.75	1,761,076.87	97	0.00
		1,924,197.75	1,761,076.87	97	0.00

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-1,145.70	0.00	-1,145.70		0.00
			-1,145.70	0.00	-1,145.70	-0.09	0.00
	CASH		649.98	0.00	649.98		0.00
			649.98	0.00	649.98	0.05	0.00
	REBATE RECEIVABLE		1,516.46	0.00	1,516.46		0.00
			1,516.46	0.00	1,516.46	0.12	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,967.73	0.00	-2,967.73		0.00
			-2,967.73	0.00	-2,967.73	-0.24	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-254.53	0.00	-254.53		0.00
			-254.53	0.00	-254.53	-0.02	0.00
	PAYABLE FOR TRUSTEE FEES		-81.45	0.00	-81.45		0.00
			-81.45	0.00	-81.45	-0.01	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-10,324.52	0.00	-10,324.52		0.00
			-10,324.52	0.00	-10,324.52	-0.83	0.00
	64,457.740 BLACKROCK LIQ TREAS TR INSTL	100.0000	64,457.74	119.81	64,457.74		0.00
	996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	64,457.74	119.81	64,457.74	5.19	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		51,850.25	119.81	51,850.25		0.00
		51,850.25	119.81	51,850.25	4.17	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		51,850.25	119.81	51,850.25		0.00
		51,850.25	119.81	51,850.25	4.17	0.00
TOTAL CASH & CASH EQUIVALENTS						
		51,850.25	119.81	51,850.25	4.17	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
5,000.000 BROOKFIELD FINANCE INC 11271LAA0 4.250% 06/02/2026 DD 06/02/16	104.3635 104.3635	4,996.70 4,996.70	17.11 17.11	5,218.18 5,218.18	0.42	221.48 221.48
15,000.000 HUSKY ENERGY INC 448055AP8 4.400% 04/15/2029 DD 03/15/19	105.9113 105.9113	14,991.93 14,991.93	194.73 194.73	15,886.69 15,886.69	1.28	894.76 894.76
SUBTOTAL CANADA						
		19,988.63	211.84	21,104.87		1,116.24
		19,988.63	211.84	21,104.87	1.70	1,116.24
FRANCE						
10,000.000 TOTAL CAPITAL INTERNATIONAL SA 89153VAQ2 3.455% 02/19/2029 DD 02/19/19	106.4871 106.4871	10,000.00 10,000.00	125.56 125.56	10,648.71 10,648.71	0.86	648.71 648.71
MEXICO						
10,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10	101.2500 101.2500	10,164.24 10,164.24	193.58 193.58	10,125.00 10,125.00	0.82	-39.24 -39.24
UNITED STATES						
5,000.000 AT&T INC 00206RCT7 4.125% 02/17/2026 DD 02/09/16	106.3743 106.3743	5,114.30 5,114.30	76.46 76.46	5,318.71 5,318.71	0.43	204.41 204.41

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	101.4796 101.4796	10,242.93 10,242.93	49.06 49.06	10,147.96 10,147.96	0.82	-94.97 -94.97
15,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	104.8766 104.8766	14,766.67 14,766.67	81.15 81.15	15,731.50 15,731.50	1.27	964.83 964.83
5,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	100.1983 100.1983	4,999.91 4,999.91	9.20 9.20	5,009.92 5,009.92	0.40	10.01 10.01
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	110.8666 110.8666	9,976.50 9,976.50	204.32 204.32	11,086.66 11,086.66	0.89	1,110.16 1,110.16
5,000.000 APACHE CORP 037411BE4 4.375% 10/15/2028 DD 08/23/18	104.5016 104.5016	4,754.59 4,754.59	46.35 46.35	5,225.08 5,225.08	0.42	470.49 470.49
14,000.000 APPALACHIAN POWER CO 037735CE5 5.800% 10/01/2035 DD 09/29/05	120.0571 120.0571	16,169.74 16,169.74	203.18 203.18	16,808.00 16,808.00	1.35	638.26 638.26
10,000.000 AUTOZONE INC 053332AN2 2.875% 01/15/2023 DD 11/13/12	101.0223 101.0223	9,676.33 9,676.33	132.91 132.91	10,102.23 10,102.23	0.81	425.90 425.90
10,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	105.2062 105.2062	9,964.54 9,964.54	73.76 73.76	10,520.62 10,520.62	0.85	556.08 556.08
10,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	104.5282 104.5282	10,449.72 10,449.72	171.54 171.54	10,452.82 10,452.82	0.84	3.10 3.10

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CFCRE COMMERCIAL MORTGAG C8 A3 12532CAZ8 3.305% 06/15/2050 DD 06/01/17	103.2593 103.2593	9,638.49 9,638.49	27.60 27.60	10,325.93 10,325.93	0.83	687.44 687.44
25,000.000 COMM 2015-CCRE22 MORT CR22 ASB 12592XBB1 3.144% 03/10/2048 DD 03/01/15	102.4122 102.4122	25,961.86 25,961.86	65.40 65.40	25,603.04 25,603.04	2.06	-358.82 -358.82
20,000.000 COMM 2015-CCRE24 MORTG CR24 A5 12593JBF2 3.696% 08/10/2048 DD 08/01/15	106.5851 106.5851	20,393.94 20,393.94	61.50 61.50	21,317.02 21,317.02	1.72	923.08 923.08
20,000.000 CSAIL 2019-C16 COMMERCIAL C16 A3 12596WAC8 3.329% 06/15/2052 DD 06/01/19	103.7163 103.7163	20,599.76 20,599.76	56.04 56.04	20,743.26 20,743.26	1.67	143.50 143.50
20,000.000 CNH EQUIPMENT TRUST 2017-B B B 12637BAF8 2.470% 12/16/2024 DD 07/25/17	100.6262 100.6262	19,998.36 19,998.36	21.92 21.92	20,125.23 20,125.23	1.62	126.87 126.87
10,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	105.4478 105.4478	9,873.77 9,873.77	115.48 115.48	10,544.78 10,544.78	0.85	671.01 671.01
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	100.0190 100.0190	9,998.47 9,998.47	11.84 11.84	10,001.90 10,001.90	0.81	3.43 3.43
5,588.360 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	103.4280 103.4280	5,759.23 5,759.23	89.22 89.22	5,779.93 5,779.93	0.47	20.70 20.70
15,000.000 CGMS COMMERCIAL MORTGAG B1 AAB 17326CBA1 3.243% 08/15/2050 DD 08/01/17	103.8352 103.8352	15,435.73 15,435.73	40.50 40.50	15,575.27 15,575.27	1.25	139.54 139.54

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	104.6895 104.6895	15,341.36 15,341.36	190.06 190.06	15,703.43 15,703.43	1.26	362.07 362.07
10,000.000 JOHN DEERE CAPITAL CORP 24422EUR8 3.450% 01/10/2024 DD 01/10/19	105.0359 105.0359	9,999.10 9,999.10	164.56 164.56	10,503.59 10,503.59	0.85	504.49 504.49
10,000.000 DUPONT DE NEMOURS INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	110.6560 110.6560	10,000.00 10,000.00	58.07 58.07	11,065.60 11,065.60	0.89	1,065.60 1,065.60
5,000.000 ENERGY TRANSFER OPERATING LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13	110.0391 110.0391	4,790.67 4,790.67	74.60 74.60	5,501.96 5,501.96	0.44	711.29 711.29
10,000.000 ENTERGY TEXAS INC 29365TAG9 4.000% 03/30/2029 DD 01/08/19	107.8335 107.8335	9,981.40 9,981.40	102.24 102.24	10,783.35 10,783.35	0.87	801.95 801.95
10,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	101.8680 101.8680	9,954.51 9,954.51	53.97 53.97	10,186.80 10,186.80	0.82	232.29 232.29
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	92.7778 92.7778	6,350.27 6,350.27	8.70 8.70	6,421.15 6,421.15	0.52	70.88 70.88
11,630.830 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	102.4678 102.4678	11,997.02 11,997.02	29.10 29.10	11,917.85 11,917.85	0.96	-79.17 -79.17
4,326.840 FNMA GTD REMIC P/T 16-M6 A1 3136ASVY9 2.137% 05/25/2026 DD 06/01/16	99.9418 99.9418	4,316.36 4,316.36	7.80 7.80	4,324.32 4,324.32	0.35	7.96 7.96

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,781.340 FNMA GTD REMIC P/T 17-M7 A1 3136AV7F0 2.510% 12/25/2026 DD 06/01/17	102.3274	13,891.17	28.90	14,102.09		210.92
	102.3274	13,891.17	28.90	14,102.09	1.14	210.92
1,751.420 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	100.8315	1,790.37	4.50	1,765.98		-24.39
	100.8315	1,790.37	4.50	1,765.98	0.14	-24.39
20,000.000 FHLMC MULTICLASS MTG KIR3 A2 3137FBAJ5 3.281% 08/25/2027 DD 10/01/17	105.4324	19,398.89	54.60	21,086.48		1,687.59
	105.4324	19,398.89	54.60	21,086.48	1.70	1,687.59
10,483.016 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	104.5941	11,184.39	34.91	10,964.62		-219.77
	104.5941	11,184.39	34.91	10,964.62	0.88	-219.77
16,350.550 FNMA POOL #0AS6311 3138WGAM6 3.500% 12/01/2045 DD 11/01/15	103.1393	16,876.55	47.70	16,863.85		-12.70
	103.1393	16,876.55	47.70	16,863.85	1.36	-12.70
16,852.630 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	103.1394	17,384.85	49.09	17,381.70		-3.15
	103.1394	17,384.85	49.09	17,381.70	1.40	-3.15
3,450.580 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	117.4584	4,190.14	22.87	4,053.00		-137.14
	117.4584	4,190.14	22.87	4,053.00	0.33	-137.14
14,783.990 FNMA POOL #0BM3352 3140J7WN1 2.546% 12/01/2026 DD 12/01/17	101.3036	14,458.56	31.37	14,976.72		518.16
	101.3036	14,458.56	31.37	14,976.72	1.21	518.16
11,000.000 FORD CREDIT AUTO OWNER TRU A C 34531EAG1 2.410% 07/15/2023 DD 01/25/17	100.0951	10,999.70	11.84	11,010.46		10.76
	100.0951	10,999.70	11.84	11,010.46	0.89	10.76

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	100.8354 100.8354	5,115.59 5,115.59	13.80 13.80	5,041.77 5,041.77	0.41	-73.82 -73.82
4,378.636 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	106.3333 106.3333	4,532.92 4,532.92	15.00 15.00	4,655.95 4,655.95	0.37	123.03 123.03
3,744.094 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	112.8977 112.8977	3,987.43 3,987.43	23.40 23.40	4,227.00 4,227.00	0.34	239.57 239.57
6,123.458 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	113.3786 113.3786	6,448.15 6,448.15	35.70 35.70	6,942.69 6,942.69	0.56	494.54 494.54
3,107.851 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	115.8501 115.8501	3,307.84 3,307.84	18.00 18.00	3,600.45 3,600.45	0.29	292.61 292.61
1,788.310 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	105.9020 105.9020	1,918.80 1,918.80	9.60 9.60	1,893.86 1,893.86	0.15	-24.94 -24.94
10,000.000 GS MORTGAGE SECURITIES GS3 A3 36251PAC8 2.592% 10/10/2049 DD 09/01/16	100.2563 100.2563	9,704.99 9,704.99	21.60 21.60	10,025.63 10,025.63	0.81	320.64 320.64
5,000.000 GENERAL MILLS INC 370334CG7 4.200% 04/17/2028 DD 04/17/18	107.9618 107.9618	4,989.90 4,989.90	42.88 42.88	5,398.09 5,398.09	0.43	408.19 408.19
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBF2 4.200% 03/01/2021 DD 03/01/16	102.2193 102.2193	5,035.93 5,035.93	69.52 69.52	5,110.96 5,110.96	0.41	75.03 75.03

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWT7 3.200% 02/23/2023 DD 01/23/18	102.3394 102.3394	9,892.88 9,892.88	112.42 112.42	10,233.94 10,233.94	0.82	341.06 341.06
12,890.687 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	98.8146 98.8146	12,902.77 12,902.77	21.60 21.60	12,737.88 12,737.88	1.03	-164.89 -164.89
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	105.7415 105.7415	10,056.57 10,056.57	33.30 33.30	10,574.15 10,574.15	0.85	517.58 517.58
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	103.1846 103.1846	10,317.39 10,317.39	229.03 229.03	10,318.46 10,318.46	0.83	1.07 1.07
15,000.000 HYUNDAI AUTO RECEIVABLES T B B 44932GAF2 2.230% 02/15/2023 DD 08/16/17	100.1818 100.1818	14,999.12 14,999.12	14.88 14.88	15,027.27 15,027.27	1.21	28.15 28.15
10,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	106.6378 106.6378	10,413.95 10,413.95	31.80 31.80	10,663.78 10,663.78	0.86	249.83 249.83
15,000.000 KRAFT HEINZ FOODS CO 50076QAE6 5.000% 06/04/2042 DD 12/04/12	103.2607 103.2607	15,381.14 15,381.14	56.16 56.16	15,489.10 15,489.10	1.25	107.96 107.96
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	102.3800 102.3800	5,010.95 5,010.95	35.88 35.88	5,119.00 5,119.00	0.41	108.05 108.05
5,000.000 MARKEL CORP 570535AT1 5.000% 05/20/2049 DD 05/20/19	108.5638 108.5638	4,978.45 4,978.45	28.74 28.74	5,428.19 5,428.19	0.44	449.74 449.74

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 MORGAN STANLEY BANK OF C34 A4 61767EAE4 3.536% 11/15/2052 DD 10/01/17	105.8998 105.8998	24,718.51 24,718.51	73.80 73.80	26,474.95 26,474.95	2.13	1,756.44 1,756.44
20,000.000 NEW YORK AND PRESBYTERIAN HOSP 649322AE4 4.763% 08/01/2046 DD 06/28/16	112.2066 112.2066	18,929.37 18,929.37	397.24 397.24	22,441.33 22,441.33	1.81	3,511.96 3,511.96
10,000.000 NORTHERN STATES POWER CO/MN 665772BN8 7.125% 07/01/2025 DD 07/01/95	124.0647 124.0647	11,924.10 11,924.10	356.58 356.58	12,406.47 12,406.47	1.00	482.37 482.37
10,000.000 NORTHROP GRUMMAN CORP 666807BM3 2.930% 01/15/2025 DD 10/13/17	101.8497 101.8497	9,998.50 9,998.50	135.37 135.37	10,184.97 10,184.97	0.82	186.47 186.47
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	103.3253 103.3253	20,539.15 20,539.15	263.42 263.42	20,665.07 20,665.07	1.66	125.92 125.92
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	102.3999 102.3999	4,992.90 4,992.90	46.40 46.40	5,119.99 5,119.99	0.41	127.09 127.09
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	99.9137 99.9137	4,995.80 4,995.80	35.16 35.16	4,995.69 4,995.69	0.40	-0.11 -0.11
6,501.400 SBA GTD PARTN CTFS 2007-20E 1 83162CRA3 5.310% 05/01/2027 DD 05/16/07	107.0948 107.0948	6,975.47 6,975.47	57.63 57.63	6,962.66 6,962.66	0.56	-12.81 -12.81
7,151.580 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	106.2642 106.2642	7,381.07 7,381.07	102.96 102.96	7,599.57 7,599.57	0.61	218.50 218.50

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 SOUTHERN CALIFORNIA EDISON CO 842400GR8 4.875% 03/01/2049 DD 03/15/19	112.4394 112.4394	4,992.30 4,992.30	72.48 72.48	5,621.97 5,621.97	0.45	629.67 629.67
10,000.000 SOUTHWEST AIRLINES CO 844741BC1 3.000% 11/15/2026 DD 11/04/16	99.9297 99.9297	9,332.07 9,332.07	38.67 38.67	9,992.97 9,992.97	0.80	660.90 660.90
5,000.000 STEELCASE INC 858155AE4 5.125% 01/18/2029 DD 01/18/19	109.0939 109.0939	4,962.29 4,962.29	116.32 116.32	5,454.69 5,454.69	0.44	492.40 492.40
10,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166HAD9 2.250% 03/18/2020 DD 12/18/12	99.1250 99.1250	9,837.30 9,837.30	64.80 64.80	9,912.50 9,912.50	0.80	75.20 75.20
10,000.000 UNION PACIFIC CORP 907818FB9 3.700% 03/01/2029 DD 02/19/19	107.5926 107.5926	9,999.25 9,999.25	134.18 134.18	10,759.26 10,759.26	0.87	760.01 760.01
10,000.000 ANADARKO HOLDING CO 907834AG0 7.150% 05/15/2028 DD 05/18/98	119.4365 119.4365	11,981.50 11,981.50	92.47 92.47	11,943.65 11,943.65	0.96	-37.85 -37.85
42,000.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	109.4375 109.4375	42,929.66 42,929.66	160.92 160.92	45,963.75 45,963.75	3.70	3,034.09 3,034.09
10,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	103.8254 103.8254	10,026.72 10,026.72	96.13 96.13	10,382.54 10,382.54	0.84	355.82 355.82
15,000.000 VERIZON COMMUNICATIONS INC 92343VDD3 2.625% 08/15/2026 DD 08/01/16	99.3510 99.3510	14,089.09 14,089.09	147.50 147.50	14,902.65 14,902.65	1.20	813.56 813.56

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 VORNADO REALTY LP 929043AJ6 3.500% 01/15/2025 DD 12/27/17	102.0696 102.0696	4,985.31 4,985.31	81.09 81.09	5,103.48 5,103.48	0.41	118.17 118.17
5,000.000 WRKCO INC 92940PAE4 3.900% 06/01/2028 DD 05/20/19	102.8057 102.8057	4,998.80 4,998.80	22.44 22.44	5,140.29 5,140.29	0.41	141.49 141.49
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	105.4265 105.4265	5,192.68 5,192.68	103.08 103.08	5,271.32 5,271.32	0.42	78.64 78.64
15,000.000 WELLS FARGO & CO 949746SK8 3.069% 01/24/2023 DD 01/24/17	101.5569 101.5569	15,000.00 15,000.00	201.96 201.96	15,233.54 15,233.54	1.23	233.54 233.54
15,000.000 WELLS FARGO COMMERCIA LC24 ASB 95000HBG6 2.825% 10/15/2049 DD 09/01/16	101.7535 101.7535	14,578.99 14,578.99	35.40 35.40	15,263.03 15,263.03	1.23	684.04 684.04
20,000.000 WELLS FARGO COMMERCIAL C42 A4 95001GAE3 3.589% 12/15/2050 DD 12/01/17	106.1435 106.1435	19,875.75 19,875.75	59.70 59.70	21,228.70 21,228.70	1.71	1,352.95 1,352.95
7,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161VAE0 2.890% 04/15/2025 DD 02/07/18	101.3623 101.3623	6,998.82 6,998.82	8.96 8.96	7,095.36 7,095.36	0.57	96.54 96.54
20,000.000 AMERICAN EXPRESS CO 025816BN8 VAR RT 08/01/2022 DD 08/01/17	100.2109 100.2109	19,997.20 19,997.20	108.07 108.07	20,042.18 20,042.18	1.61	44.98 44.98
15,000.000 BANK OF AMERICA CORP 06051GHF9 VAR RT 03/05/2024 DD 03/05/18	103.6679 103.6679	15,399.36 15,399.36	171.61 171.61	15,550.19 15,550.19	1.25	150.83 150.83

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,946.680 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	103.4989	4,072.70	17.10	4,084.77		12.07
	103.4989	4,072.70	17.10	4,084.77	0.33	12.07
12,286.000 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	99.1068	12,286.00	73.86	12,176.27		-109.73
	99.1068	12,286.00	73.86	12,176.27	0.98	-109.73
9,994.280 FRESB 2019-SB62 MORT SB62 A10F 30298AAM7 VAR RT 03/25/2029 DD 05/01/19	103.1243	10,043.09	0.00	10,306.53		263.44
	103.1243	10,043.09	0.00	10,306.53	0.83	263.44
30,000.000 FNMA GTD REMIC P/T 17-M8 A2 3136AW7J0 VAR RT 05/25/2027 DD 07/01/17	104.0544	30,248.63	76.50	31,216.33		967.70
	104.0544	30,248.63	76.50	31,216.33	2.51	967.70
30,000.000 FNMA GTD REMIC P/T 17-M12 A2 3136AX7E9 VAR RT 06/25/2027 DD 10/01/17	104.4597	29,555.17	78.54	31,337.91		1,782.74
	104.4597	29,555.17	78.54	31,337.91	2.52	1,782.74
25,000.000 FNMA GTD REMIC P/T 17-M13 A2 3136AY2C6 VAR RT 09/25/2027 DD 11/01/17	103.1727	25,186.89	62.46	25,793.18		606.29
	103.1727	25,186.89	62.46	25,793.18	2.08	606.29
25,000.000 FNMA GTD REMIC P/T 17-M15 AV2 3136AY6S7 VAR RT 11/25/2024 DD 12/01/17	101.7680	25,032.16	55.98	25,441.99		409.83
	101.7680	25,032.16	55.98	25,441.99	2.05	409.83
10,000.000 FNMA GTD REMIC P/T 18-M7 A2 3136B1K86 VAR RT 03/25/2028 DD 05/01/18	104.1491	9,613.03	26.04	10,414.91		801.88
	104.1491	9,613.03	26.04	10,414.91	0.84	801.88
10,000.000 GENERAL ELECTRIC CO 36966THT2 VAR RT 03/15/2023 DD 03/14/13	98.7524	10,013.58	15.27	9,875.24		-138.34
	98.7524	10,013.58	15.27	9,875.24	0.79	-138.34

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 JPMORGAN CHASE & CO 46647PAP1 VAR RT 04/23/2024 DD 04/23/18	103.6772 103.6772	10,134.88 10,134.88	67.51 67.51	10,367.72 10,367.72	0.83	232.84 232.84
11,000.000 MORGAN STANLEY 61745EE98 VAR RT 09/22/2019 DD 09/22/10	100.3188 100.3188	11,020.60 11,020.60	11.49 11.49	11,035.07 11,035.07	0.89	14.47 14.47
10,420.730 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.1210 100.1210	10,349.52 10,349.52	69.26 69.26	10,433.34 10,433.34	0.84	83.82 83.82
7,843.720 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	99.8166 99.8166	7,608.14 7,608.14	7.48 7.48	7,829.34 7,829.34	0.63	221.20 221.20
1,560.140 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	105.5774 105.5774	1,597.43 1,597.43	6.40 6.40	1,647.15 1,647.15	0.13	49.72 49.72
12,815.430 EQUITY ONE MORTGAGE PASS- 2 M1 294751EK4 VAR RT 07/25/2034 DD 04/01/04	104.2842 104.2842	12,283.90 12,283.90	60.90 60.90	13,364.47 13,364.47	1.08	1,080.57 1,080.57
SUBTOTAL UNITED STATES		1,110,352.60	7,138.75	1,148,557.97		38,205.37
		1,110,352.60	7,138.75	1,148,557.97	92.47	38,205.37
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,150,505.47	7,669.73	1,190,436.55		39,931.08
		1,150,505.47	7,669.73	1,190,436.55	95.85	39,931.08
TOTAL FIXED INCOME SECURITIES		1,150,505.47	7,669.73	1,190,436.55	95.85	39,931.08
TOTAL ASSETS - BASE:		1,202,355.72	7,789.54	1,242,286.80	100.02	39,931.08
NET ASSETS - BASE:				1,250,076.34		

Shares/Par Security ID Description Link Ref	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 CUSTODIAN FEES		-1,293.30	0.00	-1,293.30		0.00
		-1,293.30	0.00	-1,293.30	-0.11	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-25,027.71	0.00	-25,027.71		0.00
		-25,027.71	0.00	-25,027.71	-2.03	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,967.73	0.00	-2,967.73		0.00
		-2,967.73	0.00	-2,967.73	-0.24	0.00
PAYABLE FOR TRUSTEE FEES		-79.39	0.00	-79.39		0.00
		-79.39	0.00	-79.39	-0.01	0.00
CASH		3,509.14	0.00	3,509.14		0.00
		3,509.14	0.00	3,509.14	0.29	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-198.47	0.00	-198.47		0.00
		-198.47	0.00	-198.47	-0.02	0.00
REBATE RECEIVABLE		1,667.11	0.00	1,667.11		0.00
		1,667.11	0.00	1,667.11	0.14	0.00
71,512.410 BLACKROCK LIQ TREAS TR INSTL	100.0000	71,512.41	144.93	71,512.41		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	71,512.41	144.93	71,512.41	5.81	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		47,122.06	144.93	47,122.06		0.00
		47,122.06	144.93	47,122.06	3.83	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		47,122.06	144.93	47,122.06		0.00
		47,122.06	144.93	47,122.06	3.83	0.00
TOTAL CASH & CASH EQUIVALENTS						
		47,122.06	144.93	47,122.06	3.83	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
10,000.000 BANK OF NOVA SCOTIA/THE 064159LG9 3.125% 04/20/2021 DD 04/20/18	101.5477 101.5477	9,989.74 9,989.74	61.71 61.71	10,154.77 10,154.77		165.03 165.03
UNITED KINGDOM						
15,000.000 BP CAPITAL MARKETS PLC 05565QCX4 2.315% 02/13/2020 DD 02/13/15	99.9750 99.9750	14,946.09 14,946.09	131.74 131.74	14,996.25 14,996.25		50.16 50.16
10,000.000 GLAXOSMITHKLINE CAPITAL PLC 377373AJ4 2.875% 06/01/2022 DD 03/25/19	101.7437 101.7437	9,993.18 9,993.18	77.26 77.26	10,174.37 10,174.37		181.19 181.19
SUBTOTAL UNITED KINGDOM						
		24,939.27	209.00	25,170.62		231.35
		24,939.27	209.00	25,170.62	2.05	231.35
UNITED STATES						
10,000.000 AT&T INC 00206RCM2 3.000% 06/30/2022 DD 05/04/15	101.7512 101.7512	9,797.67 9,797.67	151.56 151.56	10,175.12 10,175.12		377.45 377.45
10,000.000 ALLY AUTO RECEIVABLES TRU 1 A4 02004WAD3 3.020% 04/15/2024 DD 02/13/19	102.7301 102.7301	9,999.69 9,999.69	13.44 13.44	10,273.01 10,273.01		273.32 273.32

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 ALLY AUTO RECEIVABLES TRU 4 A4 02007FAD7 1.960% 07/15/2022 DD 08/23/17	99.6692 99.6692	9,999.06 9,999.06	8.64 8.64	9,966.92 9,966.92	0.81	-32.14 -32.14
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DT3 2.375% 05/26/2020 DD 05/26/15	100.0421 100.0421	9,946.12 9,946.12	23.64 23.64	10,004.21 10,004.21	0.81	58.09 58.09
19,513.140 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	100.1077 100.1077	19,478.95 19,478.95	35.88 35.88	19,534.15 19,534.15	1.59	55.20 55.20
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406FAB9 2.050% 05/03/2021 DD 05/02/16	99.7982 99.7982	9,913.12 9,913.12	33.05 33.05	9,979.82 9,979.82	0.81	66.70 66.70
30,000.000 BENCHMARK 2018-B3 MORTGA B3 A2 08161BAV5 3.848% 04/10/2051 DD 04/01/18	105.1758 105.1758	30,881.61 30,881.61	96.30 96.30	31,552.75 31,552.75	2.56	671.14 671.14
5,957.130 CD 2017-CD3 MORTGAGE TR CD3 A1 12515GAA5 1.965% 02/10/2050 DD 02/01/17	99.6331 99.6331	5,956.95 5,956.95	9.80 9.80	5,935.27 5,935.27	0.48	-21.68 -21.68
30,000.000 COMM 2012-CCRE2 MORTGAG CR2 A4 12624KAD8 3.147% 08/15/2045 DD 08/01/12	102.1072 102.1072	29,797.09 29,797.09	78.60 78.60	30,632.16 30,632.16	2.49	835.07 835.07
20,000.000 CNH EQUIPMENT TRUST 2017- B A4 12637BAE1 2.170% 04/17/2023 DD 07/25/17	100.1990 100.1990	19,491.97 19,491.97	19.36 19.36	20,039.81 20,039.81	1.63	547.84 547.84
20,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	100.2555 100.2555	20,149.52 20,149.52	252.10 252.10	20,051.10 20,051.10	1.63	-98.42 -98.42

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,489.850 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	99.8544 99.8544	5,489.77 5,489.77	2.75 2.75	5,481.86 5,481.86	0.45	-7.91 -7.91
20,000.000 CAPITAL ONE MULTI-ASSET A1 A1 14041NFT3 2.840% 12/15/2024 DD 02/28/19	101.9295 101.9295	19,996.52 19,996.52	25.28 25.28	20,385.89 20,385.89	1.66	389.37 389.37
15,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14314JAD2 2.270% 09/15/2022 DD 01/31/17	100.2275 100.2275	14,798.88 14,798.88	15.20 15.20	15,034.12 15,034.12	1.22	235.24 235.24
5,000.000 CATERPILLAR FINANCIAL SERVICES 14913Q2N8 3.150% 09/07/2021 DD 09/07/18	101.9889 101.9889	4,996.15 4,996.15	49.92 49.92	5,099.44 5,099.44	0.41	103.29 103.29
12,000.000 CITIBANK CREDIT CARD ISS A1 A1 17305EFM2 2.880% 01/23/2023 DD 01/24/14	101.2056 101.2056	12,269.51 12,269.51	154.33 154.33	12,144.67 12,144.67	0.99	-124.84 -124.84
20,000.000 CITIGROUP COMMERCIAL M GC11 A4 17320DAG3 3.093% 04/10/2046 DD 04/01/13	102.9320 102.9320	20,431.58 20,431.58	51.60 51.60	20,586.40 20,586.40	1.67	154.82 154.82
5,000.000 COMCAST CORP 20030NCQ2 3.450% 10/01/2021 DD 10/05/18	102.8918 102.8918	4,994.95 4,994.95	43.06 43.06	5,144.59 5,144.59	0.42	149.64 149.64
343.907 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.8932 99.8932	342.88 342.88	0.30 0.30	343.54 343.54	0.03	0.66 0.66
15,000.000 COSTCO WHOLESALE CORP 22160KAJ4 2.150% 05/18/2021 DD 05/18/17	100.1010 100.1010	14,989.23 14,989.23	39.18 39.18	15,015.15 15,015.15	1.22	25.92 25.92



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 JOHN DEERE CAPITAL CORP 24422EUD9 2.875% 03/12/2021 DD 03/13/18	101.1761 101.1761	9,997.95 9,997.95	87.27 87.27	10,117.61 10,117.61	0.82	119.66 119.66
5,000.000 DUPONT DE NEMOURS INC 26078JAA8 3.766% 11/15/2020 DD 11/28/18	101.9139 101.9139	5,000.00 5,000.00	24.27 24.27	5,095.70 5,095.70	0.41	95.70 95.70
20,000.000 ERP OPERATING LP 26884ABC6 2.375% 07/01/2019 DD 06/19/14	100.0000 100.0000	19,999.63 19,999.63	237.72 237.72	20,000.00 20,000.00	1.62	0.37 0.37
10,000.000 EXELON GENERATION CO LLC 30161MAR4 3.400% 03/15/2022 DD 03/10/17	102.4738 102.4738	10,205.20 10,205.20	100.02 100.02	10,247.38 10,247.38	0.83	42.18 42.18
10,000.000 FHLMC MULTICLASS MTG K718 A2 3137BHX8 2.791% 01/25/2022 DD 05/01/15	101.4329 101.4329	10,090.25 10,090.25	23.40 23.40	10,143.29 10,143.29	0.82	53.04 53.04
13,155.840 FHLMC MULTICLASS MTG K050 A1 3137BLW87 2.802% 01/25/2025 DD 11/01/15	102.0908 102.0908	13,221.59 13,221.59	30.60 30.60	13,430.90 13,430.90	1.09	209.31 209.31
11,523.130 FHLMC MULTICLASS MTG K722 A1 3137BQBY2 2.183% 05/25/2022 DD 06/01/16	100.2691 100.2691	11,532.16 11,532.16	20.77 20.77	11,554.14 11,554.14	0.94	21.98 21.98
18,011.370 FHLMC MULTICLASS MTG KJ17 A1 3137FBTF3 2.404% 10/25/2024 DD 11/01/17	101.0001 101.0001	18,011.31 18,011.31	36.23 36.23	18,191.50 18,191.50	1.48	180.19 180.19
7,949.320 FNMA POOL #0FN0004 3138NJAE8 3.630% 12/01/2020 DD 03/01/11	99.9007 99.9007	8,166.47 8,166.47	24.05 24.05	7,941.42 7,941.42	0.64	-225.05 -225.05

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
14,164.450	FNMA POOL #0AS3988	104.2961	14,290.85	41.40	14,772.97		482.12
3138	WDNE7 3.500% 12/01/2029 DD 12/01/14	104.2961	14,290.85	41.40	14,772.97	1.20	482.12
20,000.000	FORD CREDIT AUTO OWNER TRU C B	99.3442	19,489.88	15.36	19,868.85		378.97
34531	CAF7 1.730% 03/15/2022 DD 10/25/16	99.3442	19,489.88	15.36	19,868.85	1.61	378.97
15,000.000	FORD CREDIT AUTO OWNER TRU A C	100.0951	15,011.72	17.07	15,014.26		2.54
34531	EAG1 2.410% 07/15/2023 DD 01/25/17	100.0951	15,011.72	17.07	15,014.26	1.22	2.54
20,000.000	FORD CREDIT AUTO OWNER TR B A4	100.2830	19,997.84	12.40	20,056.61		58.77
34532	DAE7 2.240% 10/15/2024 DD 06/21/19	100.2830	19,997.84	12.40	20,056.61	1.63	58.77
4,481.228	GNMA II POOL #0002233	112.8977	4,772.92	27.90	5,059.20		286.28
36202	CPS6 7.500% 06/20/2026 DD 06/01/96	112.8977	4,772.92	27.90	5,059.20	0.41	286.28
7,335.934	GNMA II POOL #0002471	113.3786	7,725.32	42.84	8,317.38		592.06
36202	CW82 7.000% 08/20/2027 DD 08/01/97	113.3786	7,725.32	42.84	8,317.38	0.68	592.06
3,719.173	GNMA II POOL #0002755	115.8501	3,957.99	21.60	4,308.67		350.68
36202	DBY6 7.000% 05/20/2029 DD 05/01/99	115.8501	3,957.99	21.60	4,308.67	0.35	350.68
2,113.480	GNMA II POOL #0004261	105.9020	2,268.69	11.40	2,238.22		-30.47
36202	EWW5 6.500% 10/20/2038 DD 10/01/08	105.9020	2,268.69	11.40	2,238.22	0.18	-30.47
2,723.293	GNMA POOL #0723371	103.0151	2,853.24	10.20	2,805.40		-47.84
3620A	9T43 4.500% 11/15/2024 DD 11/01/09	103.0151	2,853.24	10.20	2,805.40	0.23	-47.84

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 GM FINANCIAL CONSUMER AUT 1 A4 36255PAE0 2.460% 07/17/2023 DD 01/18/18	100.8216 100.8216	14,768.73 14,768.73	15.30 15.30	15,123.23 15,123.23	1.23	354.50 354.50
10,000.000 GENERAL DYNAMICS CORP 369550BE7 3.000% 05/11/2021 DD 05/11/18	101.6192 101.6192	9,955.46 9,955.46	41.91 41.91	10,161.92 10,161.92	0.83	206.46 206.46
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBF2 4.200% 03/01/2021 DD 03/01/16	102.2193 102.2193	5,035.93 5,035.93	69.52 69.52	5,110.96 5,110.96	0.42	75.03 75.03
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	99.9100 99.9100	10,023.26 10,023.26	97.66 97.66	9,991.00 9,991.00	0.81	-32.26 -32.26
20,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	100.2943 100.2943	19,914.80 19,914.80	170.14 170.14	20,058.85 20,058.85	1.63	144.05 144.05
15,000.000 HERSHEY CO/THE 427866BA5 3.100% 05/15/2021 DD 05/10/18	101.7126 101.7126	14,993.82 14,993.82	59.95 59.95	15,256.89 15,256.89	1.24	263.07 263.07
5,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CBC2 3.500% 10/05/2021 DD 09/19/18	102.3866 102.3866	5,087.90 5,087.90	41.89 41.89	5,119.33 5,119.33	0.42	31.43 31.43
20,000.000 HONDA AUTO RECEIVABLES 20 1 A3 43814WAC9 2.830% 03/20/2023 DD 02/27/19	101.4379 101.4379	19,999.46 19,999.46	47.10 47.10	20,287.58 20,287.58	1.65	288.12 288.12
14,758.580 HYUNDAI AUTO RECEIVABLES B A3 44932GAD7 1.770% 01/18/2022 DD 08/16/17	99.7231 99.7231	14,756.02 14,756.02	11.68 11.68	14,717.71 14,717.71	1.20	-38.31 -38.31

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,158.360 MERCEDES-BENZ AUTO RECEIV 1 A4 58772PAE8 1.750% 12/15/2021 DD 07/22/15	99.8778 99.8778	6,195.11 6,195.11	4.80 4.80	6,150.84 6,150.84	0.50	-44.27 -44.27
20,000.000 MERCEDES-BENZ AUTO RECEIV 1 A3 58772RAD6 3.030% 01/17/2023 DD 07/25/18	101.3411 101.3411	19,976.99 19,976.99	26.88 26.88	20,268.22 20,268.22	1.65	291.23 291.23
5,400.220 MORGAN STANLEY CAPITAL BNK2 A1 61690YBQ4 1.424% 11/15/2049 DD 11/01/16	98.9488 98.9488	5,400.17 5,400.17	6.30 6.30	5,343.45 5,343.45	0.43	-56.72 -56.72
10,000.000 MORGAN STANLEY CAPITAL HR2 A2 61691NAB1 3.345% 12/15/2050 DD 12/01/17	103.5579 103.5579	10,293.71 10,293.71	27.90 27.90	10,355.79 10,355.79	0.84	62.08 62.08
15,000.000 MORGAN STANLEY BANK OF A C5 A4 61761AAZ1 3.176% 08/15/2045 DD 07/01/12	102.3464 102.3464	15,295.56 15,295.56	39.64 39.64	15,351.96 15,351.96	1.25	56.40 56.40
15,000.000 PFIZER INC 717081EM1 3.000% 09/15/2021 DD 09/07/18	102.0010 102.0010	14,985.69 14,985.69	133.08 133.08	15,300.15 15,300.15	1.24	314.46 314.46
5,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FR9 3.875% 06/01/2021 DD 05/17/11	101.9006 101.9006	4,987.53 4,987.53	16.20 16.20	5,095.03 5,095.03	0.41	107.50 107.50
10,000.000 SYNCHRONY CARD FUNDING LL A2 A 87166PAF8 2.340% 06/16/2025 DD 06/24/19	99.9928 99.9928	9,999.28 9,999.28	4.55 4.55	9,999.28 9,999.28	0.81	0.00 0.00
10,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89190BAE8 2.050% 09/15/2022 DD 05/17/17	99.8884 99.8884	9,997.31 9,997.31	9.12 9.12	9,988.84 9,988.84	0.81	-8.47 -8.47



Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 TOYOTA AUTO RECEIVABLES 2 D A3 89231PAD0 3.180% 03/15/2023 DD 11/07/18	102.0042 102.0042	9,997.84 9,997.84	14.08 14.08	10,200.42 10,200.42	 0.83	202.58 202.58
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	99.7010 99.7010	14,996.58 14,996.58	10.08 10.08	14,955.15 14,955.15	 1.21	-41.43 -41.43
5,000.000 TOYOTA MOTOR CREDIT CORP 89236TBP9 2.125% 07/18/2019 DD 07/18/14	99.9897 99.9897	4,999.82 4,999.82	49.00 49.00	4,999.48 4,999.48	 0.41	-0.34 -0.34
5,000.000 UNION PACIFIC CORP 907818EZ7 2.950% 03/01/2022 DD 02/19/19	101.8338 101.8338	4,997.80 4,997.80	53.80 53.80	5,091.69 5,091.69	 0.41	93.89 93.89
58,400.000 U S TREASURY NOTE 9128285A4 2.750% 09/15/2021 DD 09/15/18	102.2188 102.2188	58,706.44 58,706.44	471.33 471.33	59,695.75 59,695.75	 4.85	989.31 989.31
125,000.000 U S TREASURY NOTE 9128286C9 2.500% 02/15/2022 DD 02/15/19	101.9648 101.9648	126,887.18 126,887.18	1,174.03 1,174.03	127,456.06 127,456.06	 10.35	568.88 568.88
23,000.000 U S TREASURY NOTE 912828XT2 2.000% 05/31/2024 DD 05/31/17	101.1758 101.1758	23,153.43 23,153.43	38.96 38.96	23,270.43 23,270.43	 1.89	117.00 117.00
15,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MBB0 2.700% 04/01/2020 DD 03/19/13	100.1306 100.1306	15,055.63 15,055.63	101.59 101.59	15,019.58 15,019.58	 1.22	-36.05 -36.05
20,000.000 WELLS FARGO & CO 95000U2B8 2.625% 07/22/2022 DD 07/24/17	100.7218 100.7218	19,357.38 19,357.38	232.80 232.80	20,144.36 20,144.36	 1.64	786.98 786.98

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,000.000 WORLD OMNI AUTO RECEIVABL B A3 98161TAD7 1.950% 02/15/2023 DD 08/02/17	99.6905 99.6905	26,563.21 26,563.21	23.36 23.36	26,916.44 26,916.44	2.19	353.23 353.23
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98161VAC4 2.500% 04/17/2023 DD 02/07/18	100.4506 100.4506	14,996.21 14,996.21	16.64 16.64	15,067.59 15,067.59	1.22	71.38 71.38
15,000.000 WORLD OMNI AUTOMOBILE LEA B A3 98162CAD3 3.190% 12/15/2021 DD 09/19/18	101.6142 101.6142	14,998.80 14,998.80	21.28 21.28	15,242.12 15,242.12	1.24	243.32 243.32
4,713.170 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	99.7911 99.7911	4,738.87 4,738.87	3.68 3.68	4,703.33 4,703.33	0.38	-35.54 -35.54
20,000.000 WORLD OMNI AUTO RECEIVABL B A3 98162QAC4 2.870% 07/17/2023 DD 04/11/18	101.1176 101.1176	19,998.07 19,998.07	25.44 25.44	20,223.52 20,223.52	1.64	225.45 225.45
10,000.000 XCEL ENERGY INC 98389BAT7 2.600% 03/15/2022 DD 12/01/16	100.8633 100.8633	9,904.55 9,904.55	76.87 76.87	10,086.33 10,086.33	0.82	181.78 181.78
10,000.000 DUPONT DE NEMOURS INC 26078JAH3 VAR RT 11/15/2023 DD 11/28/18	100.8741 100.8741	10,065.44 10,065.44	47.37 47.37	10,087.41 10,087.41	0.82	21.97 21.97
14,892.120 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	99.1068 99.1068	14,892.12 14,892.12	89.53 89.53	14,759.11 14,759.11	1.20	-133.01 -133.01
8,556.130 FRESB 2016-SB23 MORTG SB23 A5F 30295LAA2 VAR RT 09/25/2021 DD 10/01/16	99.1325 99.1325	8,574.84 8,574.84	12.30 12.30	8,481.90 8,481.90	0.69	-92.94 -92.94

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,156.080 GNMA II POOL #0777424 36176VPH0 VAR RT 10/20/2062 DD 11/01/12	100.8862	1,253.26	4.50	1,166.33		-86.93
	100.8862	1,253.26	4.50	1,166.33	0.09	-86.93
38.200 GNMA II POOL #0757319 36230SDY7 VAR RT 03/20/2061 DD 03/01/11	100.7981	40.59	0.30	38.50		-2.09
	100.7981	40.59	0.30	38.50	0.00	-2.09
35,000.000 GOLDMAN SACHS GROUP INC/THE 38148YAB4 VAR RT 10/31/2022 DD 10/31/17	100.0589	35,018.66	202.70	35,020.62		1.96
	100.0589	35,018.66	202.70	35,020.62	2.84	1.96
10,420.740 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.1210	10,335.42	69.26	10,433.35		97.93
	100.1210	10,335.42	69.26	10,433.35	0.85	97.93
5,536.760 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	99.8166	5,370.14	5.28	5,526.61		156.47
	99.8166	5,370.14	5.28	5,526.61	0.45	156.47
SUBTOTAL UNITED STATES		1,136,883.24	5,456.29	1,148,810.59		11,927.35
		1,136,883.24	5,456.29	1,148,810.59	93.31	11,927.35
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,171,812.25	5,727.00	1,184,135.98		12,323.73
		1,171,812.25	5,727.00	1,184,135.98	96.18	12,323.73
TOTAL FIXED INCOME SECURITIES		1,171,812.25	5,727.00	1,184,135.98	96.18	12,323.73
TOTAL ASSETS - BASE:		1,218,934.31	5,871.93	1,231,258.04	100.01	12,323.73
NET ASSETS - BASE:				1,237,129.97		



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XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
632,311.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	632,311.96	632,311.96	3	0.00
		632,311.96	632,311.96	3	0.00
INSURANCE POLICIES/ANNUITIES					
182,133.833	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	20,376,040.43	20,038,622.30	97	0.00
		20,376,040.43	20,038,622.30	97	0.00



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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
71,730.51	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	71,730.51	71,730.51	2	0.00
		71,730.51	71,730.51	2	0.00
COMMON STOCK					
43	CUSIP # 001084102 AGCO CORP	3,335.51	2,956.36	0	0.00
35	CUSIP # 00215F107 ATN INTERNATIONAL INC	2,020.55	2,524.84	0	5.95
54	CUSIP # 00401C108 ACACIA COMMUNICATIONS INC	2,546.64	2,396.66	0	0.00
43	CUSIP # 004498101 ACI WORLDWIDE INC	1,476.62	1,351.92	0	0.00
6	CUSIP # 00724F101 ADOBE SYSTEMS INC	1,767.90	1,569.14	0	0.00
180	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	8,109.00	8,761.48	0	0.00
171	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	26,357.94	28,686.48	1	10.26
328	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	24,491.76	25,017.06	1	0.00
22	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	4,980.14	4,524.36	0	25.52
61	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	4,888.54	4,486.77	0	0.00

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MIZAN ALL EQUITY MODERATE
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,498.00	1,297.78	0	0.00
145	CUSIP # 011659109 ALASKA AIR GROUP INC	9,266.95	8,914.23	0	0.00
135	CUSIP # 012653101 ALBEMARLE CORP	9,505.35	13,170.33	0	49.61
16	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	2,095.68	2,204.23	0	0.00
3	CUSIP # 016255101 ALIGN TECHNOLOGY INC	821.10	643.10	0	0.00
78	CUSIP # 019330109 ALLIED MOTION TECHNOLOGIES	2,956.20	3,285.61	0	0.00
206	CUSIP # 02208R106 ALTRA HOLDINGS INC	7,391.28	7,404.11	0	35.02
3	CUSIP # 023135106 AMAZON.COM INC	5,680.89	5,507.29	0	0.00
193	CUSIP # 023436108 AMEDISYS INC	23,432.13	22,260.47	1	0.00
250	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	4,225.00	5,873.75	0	0.00
145	CUSIP # 032095101 AMPHENOL CORP CL A	13,911.30	12,452.87	0	33.35
46	CUSIP # 032654105 ANALOG DEVICES INC	5,192.02	4,417.40	0	0.00
59	CUSIP # 037833100 APPLE INC	11,677.28	10,146.82	0	0.00
11	CUSIP # 03783C100 APPFOLIO INC-A	1,124.97	920.30	0	0.00

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MIZAN ALL EQUITY MODERATE
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22	CUSIP # 038336103 APTARGROUP INC	2,735.48	2,258.22	0	0.00
45	CUSIP # 039380407 ARCH COAL INC - A	4,239.45	4,156.67	0	0.00
504	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	20,563.20	23,470.36	1	0.00
28	CUSIP # 04247X102 ARMSTRONG WORLD INDUSTRIES INC	2,721.60	2,457.00	0	0.00
280	CUSIP # 053015103 AUTO DATA PROCESSING INC.	46,292.40	38,366.03	2	221.20
19	CUSIP # 053332102 AUTOZONE INC	20,889.93	18,059.25	1	0.00
18	CUSIP # 05350V106 AVANOS MEDICAL INC	784.98	1,169.30	0	0.00
39	CUSIP # 053611109 AVERY DENNISON CORP	4,511.52	4,163.55	0	0.00
144	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	3,052.80	3,082.94	0	0.00
16	CUSIP # 068463108 BARRETT BUSINESS SERVICES INC	1,321.60	1,237.09	0	0.00
45	CUSIP # 08180D106 BENEFITFOCUS INC	1,221.75	2,080.80	0	0.00
74	CUSIP # 090931106 BIOSPECIFICS TECHNOLOGIES	4,418.54	4,558.16	0	0.00
172	CUSIP # 097793400 BONANZA CREEK ENERGY INC	3,591.36	6,121.67	0	0.00
597	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	39,527.37	32,434.49	1	0.00

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MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
67	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	2,879.66	2,266.41	0	0.00
9	CUSIP # 101388106 BOTTOMLINE TECHNOLOGIES (DE) INC	398.16	446.92	0	0.00
24	CUSIP # 10316T104 BOX INC - CLASS A	422.64	446.48	0	0.00
177	CUSIP # 104674106 BRADY CORP CL A	8,729.64	7,904.99	0	0.00
83	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	3,764.05	4,209.28	0	0.00
44	CUSIP # 11135F101 BROADCOM INC	12,665.84	11,181.38	0	116.60
60	CUSIP # 114340102 BROOKS AUTOMATION INC	2,325.00	1,908.92	0	0.00
185	CUSIP # 116794108 BRUKER CORP	9,240.75	7,440.30	0	0.00
116	CUSIP # 122017106 BURLINGTON STORES INC	19,737.40	10,708.96	1	0.00
212	CUSIP # 12514G108 CDW CORP OF DELAWARE	23,532.00	21,181.67	1	0.00
137	CUSIP # 126402106 CSW INDUSTRIALS INC	9,336.55	7,983.25	0	0.00
660	CUSIP # 126408103 CSX CORP	51,064.20	46,669.13	2	0.00
112	CUSIP # 127055101 CABOT CORPORATION	5,343.52	6,806.96	0	0.00
136	CUSIP # 127190304 CACI INTERNATIONAL INC	27,824.24	23,139.42	1	0.00

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MIZAN ALL EQUITY MODERATE
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	2,761.59	2,506.80	0	0.00
117	CUSIP # 13100M509 CALIX INC	767.52	1,127.18	0	0.00
59	CUSIP # 14081R103 CARBON BLACK INC	986.48	775.67	0	0.00
95	CUSIP # 141619106 CARDIOVASCULAR SYSTEMS INC	4,078.35	3,432.84	0	0.00
78	CUSIP # 141788109 CARGURUS INC	2,816.58	3,516.75	0	0.00
132	CUSIP # 142339100 CARLISLE COMPANIES INC	18,534.12	17,997.54	1	0.00
35	CUSIP # 146229109 CARTERS INC	3,413.90	3,695.53	0	0.00
96	CUSIP # 159179100 CHANNELADVISOR CORP	840.96	878.40	0	0.00
31	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	4,398.90	4,419.22	0	0.00
48	CUSIP # 163092109 CHEGG INC	1,852.32	1,347.87	0	0.00
28	CUSIP # 16359R103 CHEMED CORP	10,103.52	8,267.80	0	0.00
175	CUSIP # 166764100 CHEVRON CORP	21,777.00	21,212.37	1	0.00
275	CUSIP # 171779309 CIENA CORP	11,310.75	9,858.16	0	0.00
650	CUSIP # 17275R102 CISCO SYSTEMS INC	35,574.50	31,550.40	1	0.00

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MIZAN ALL EQUITY MODERATE
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
68	CUSIP # 172908105 CINTAS CORP	16,135.72	12,945.44	1	0.00
104	CUSIP # 177376100 CITRIX SYSTEMS INC	10,206.56	11,286.54	0	0.00
530	CUSIP # 194014106 COLFAX CORP	14,855.90	14,284.40	1	0.00
638	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	63,902.08	59,918.14	2	0.00
40	CUSIP # 204166102 COMMVAULT SYSTEMS INC	1,984.80	2,649.84	0	0.00
42	CUSIP # 205306103 COMPUTER PROGRAMS & SYSTEMS	1,167.18	1,238.64	0	0.00
68	CUSIP # 207410101 CONMED CORP	5,818.76	5,189.19	0	13.60
32	CUSIP # 20825C104 CONOCO/PHILLIPS	1,952.00	2,210.67	0	0.00
162	CUSIP # 211171103 CONTINENTAL BUILDING PRODUCT	4,304.34	5,771.92	0	0.00
7	CUSIP # 216648402 COOPER COMPANIES, INC	2,358.23	2,090.27	0	0.00
17	CUSIP # 217204106 COPART INC	1,270.58	1,216.01	0	0.00
133	CUSIP # 219350105 CORNING INC	4,419.59	4,382.56	0	0.00
74	CUSIP # 224399105 CRANE CO	6,174.56	6,496.45	0	0.00
240	CUSIP # 227046109 CROCS INC	4,740.00	6,527.89	0	0.00

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MIZAN ALL EQUITY MODERATE
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 231021106 CUMMINS INC	3,255.46	2,867.10	0	0.00
211	CUSIP # 23291C103 DMC GLOBAL INC	13,366.85	11,516.50	0	4.22
333	CUSIP # 23331A109 D R HORTON INC	14,362.29	13,702.56	0	0.00
307	CUSIP # 243537107 DECKERS OUTDOOR CORP	54,022.79	31,720.19	2	0.00
56	CUSIP # 247361702 DELTA AIR LINES INC	3,178.00	2,882.88	0	0.00
123	CUSIP # 24906P109 DENTSPLY SIRONA INC	7,178.28	6,488.09	0	10.76
229	CUSIP # 250565108 DESIGNER BRANDS INC	4,389.93	5,787.93	0	57.25
121	CUSIP # 25179M103 DEVON ENERGY CORPORATION	3,450.92	3,713.11	0	0.00
46	CUSIP # 252131107 DEXCOM INC	6,892.64	6,020.55	0	0.00
950	CUSIP # 253393102 DICKS SPORTING GOODS INC	32,898.50	33,674.72	1	0.00
108	CUSIP # 254543101 DIODES INC	3,927.96	3,904.43	0	0.00
193	CUSIP # 260003108 DOVER CORPORATION	19,338.60	17,206.46	1	0.00
53	CUSIP # 262037104 DRIL QUIP INC	2,544.00	2,320.33	0	0.00
162	CUSIP # 28225C806 EGAIN CORP	1,318.68	1,754.55	0	0.00

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MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	3,803.04	4,380.93	0	0.00
123	CUSIP # 29270J100 ENERGY RECOVERY INC	1,281.66	1,008.02	0	0.00
89	CUSIP # 29275Y102 ENERSYS	6,096.50	7,253.02	0	0.00
377	CUSIP # 293389102 ENNIS INC	7,736.04	7,434.43	0	0.00
95	CUSIP # 29355A107 ENPHASE ENERGY INC	1,731.85	1,284.09	0	0.00
123	CUSIP # 29358P101 ENSIGN GROUP	7,001.16	5,702.83	0	5.84
277	CUSIP # 29362U104 ENTEGRIS INC	10,337.64	9,245.62	0	0.00
30	CUSIP # 29786A106 ETSY INC	1,841.10	1,355.67	0	0.00
86	CUSIP # 298736109 EURONET WORLDWIDE INC	14,468.64	10,151.92	0	0.00
56	CUSIP # 29978A104 EVERBRIDGE INC	5,007.52	3,858.57	0	0.00
220	CUSIP # 30212P303 EXPEDIA INC	29,266.60	27,329.13	1	0.00
7	CUSIP # 303250104 FAIR ISAAC CORP	2,198.14	1,990.42	0	0.00
139	CUSIP # 311900104 FASTENAL COMPANY	4,530.01	4,452.35	0	0.00
362	CUSIP # 313855108 FEDERAL SIGNAL CORP	9,683.50	9,012.98	0	0.00

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MIZAN ALL EQUITY MODERATE
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Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15	CUSIP # 31428X106 FEDEX CORPORATION	2,462.85	3,449.53	0	9.75
72	CUSIP # 33829M101 FIVE BELOW INC	8,641.44	6,563.03	0	0.00
56	CUSIP # 338307101 FIVE9 INC	2,872.24	1,966.99	0	0.00
129	CUSIP # 343498101 FLOWERS FOODS INC	3,001.83	2,888.31	0	0.00
176	CUSIP # 34354P105 FLOWSERVE CORP	9,273.44	8,242.26	0	33.44
159	CUSIP # 344849104 FOOT LOCKER INC	6,665.28	9,029.68	0	0.00
152	CUSIP # 34959E109 FORTINET INC	11,678.16	11,131.09	0	0.00
109	CUSIP # 349853101 FORWARD AIR CORP	6,447.35	7,129.15	0	0.00
28	CUSIP # 353514102 FRANKLIN ELECTRIC CO	1,330.00	1,274.65	0	0.00
223	CUSIP # 36237H101 G-III APPAREL GROUP	6,560.66	9,180.80	0	0.00
22	CUSIP # 368736104 GENERAC HOLDINGS INC	1,527.02	1,161.53	0	0.00
41	CUSIP # 371532102 GENESCO INC	1,733.89	1,941.22	0	0.00
45	CUSIP # 37244C101 GENOMIC HEALTH INC	2,617.65	3,171.58	0	0.00
126	CUSIP # 372460105 GENUINE PARTS CO	13,051.08	12,719.14	0	96.08

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MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
121	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	5,118.30	6,109.06	0	0.00
398	CUSIP # 379890106 GLU MOBILE INC	2,857.64	2,460.18	0	0.00
1,339	CUSIP # 38268T103 GOPRO INC-CLASS A	7,310.94	8,982.91	0	0.00
5	CUSIP # 384637104 GRAHAM HOLDINGS CO	3,450.15	3,436.85	0	0.00
95	CUSIP # 384802104 WV GRAINGER INC	25,481.85	30,985.58	1	0.00
20	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	2,340.40	2,209.21	0	0.00
679	CUSIP # 401617105 GUESS? INC	10,965.85	14,580.58	0	76.39
571	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	22,999.88	23,280.30	1	0.00
195	CUSIP # 40425J101 HMS HOLDINGS CP	6,316.05	6,085.02	0	0.00
1,174	CUSIP # 40434L105 HP INC	24,407.46	25,345.86	1	188.07
36	CUSIP # 405024100 HAEMONETICS CORP	4,332.24	3,606.89	0	0.00
124	CUSIP # 413875105 HARRIS CORPORATION	23,452.12	20,607.74	1	0.00
377	CUSIP # 422347104 HEARTLAND EXPRESS INC	6,812.39	7,567.25	0	7.54
54	CUSIP # 422819102 HEIDRICK & STRUGGLES INTL	1,618.38	1,908.52	0	0.00

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26	CUSIP # 42328H109 HELIOS TECHNOLOGIES INC	1,206.66	1,268.54	0	0.00
101	CUSIP # 428567101 HIBBETT SPORTS INC	1,838.20	2,235.13	0	0.00
105	CUSIP # 436106108 HOLLYFRONTIER CORP	4,859.40	6,742.85	0	0.00
42	CUSIP # 436440101 HOLOGIC INC	2,016.84	2,036.25	0	0.00
25	CUSIP # 437076102 HOME DEPOT INC	5,199.25	4,378.96	0	0.00
58	CUSIP # 438516106 HONEYWELL INTERNATIONAL	10,126.22	9,737.24	0	0.00
112	CUSIP # 443320106 HUB GROUP INC CL A	4,701.76	4,870.07	0	0.00
35	CUSIP # 443573100 HUBSPOT INC	5,968.20	3,115.67	0	0.00
75	CUSIP # 44925C103 ICF INTERNATIONAL INC	5,460.00	5,848.09	0	10.50
79	CUSIP # 45073V108 ITT INC	5,172.92	4,476.64	0	11.61
33	CUSIP # 45167R104 IDEX CORP	5,680.62	4,631.12	0	0.00
11	CUSIP # 452327109 ILLUMINA INC	4,049.65	3,642.58	0	0.00
153	CUSIP # 453204109 IMPINJ INC	4,378.86	3,369.06	0	0.00
13	CUSIP # 45688C107 INGEVITY CORP	1,367.21	1,275.39	0	0.00

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15	CUSIP # 45768S105 INNOSPEC INC	1,368.60	1,256.87	0	0.00
37	CUSIP # 45772F107 INPHI CORP	1,853.70	1,328.59	0	0.00
125	CUSIP # 45778Q107 INSPERITY INC	15,267.50	12,755.10	1	0.00
33	CUSIP # 45781U103 INSTRUCTURE INC	1,402.50	1,225.85	0	0.00
386	CUSIP # 458140100 INTEL CORPORATION	18,477.82	19,809.61	1	0.00
42	CUSIP # 458334109 INTER PARFUMS	2,792.58	2,630.47	0	11.55
25	CUSIP # 461202103 INTUIT INC	6,533.25	4,697.72	0	0.00
50	CUSIP # 46266A109 IRADIMED CORP	1,022.50	1,317.77	0	0.00
134	CUSIP # 462726100 IROBOT CORP	12,279.76	13,315.99	0	0.00
85	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	7,173.15	6,433.59	0	0.00
525	CUSIP # 477143101 JETBLUE AIRWAYS CORP	9,707.25	8,966.23	0	0.00
9	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	1,090.17	924.30	0	0.00
58	CUSIP # 48123V102 J2 GLOBAL INC	5,155.62	4,896.36	0	0.00
39	CUSIP # 48273U102 K12 INC	1,185.99	1,236.23	0	0.00

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136	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	12,214.16	10,048.30	0	0.00
163	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	5,352.92	5,362.74	0	0.00
409	CUSIP # 49926D109 KNOWLES CORP	7,488.79	6,577.59	0	0.00
103	CUSIP # 500643200 KORN FERRY INTERNATIONAL	4,127.21	6,136.77	0	0.00
36	CUSIP # 50187A107 LHC GROUP LLC	4,304.88	2,929.06	0	0.00
294	CUSIP # 505336107 LA-Z BOY INC	9,014.04	9,925.62	0	0.00
69	CUSIP # 515098101 LANDSTAR SYSTEMS INC	7,451.31	7,109.13	0	0.00
89	CUSIP # 518415104 LATTICE SEMICONDUCTOR CORP	1,298.51	1,270.45	0	0.00
178	CUSIP # 518439104 LAUDER ESTEE COMPANIES	32,593.58	23,909.66	1	0.00
68	CUSIP # 520776105 LAWSON PRODUCTS INC	2,497.64	2,258.60	0	0.00
38	CUSIP # 525327102 LEIDOS HOLDINGS INC	3,034.30	2,862.54	0	0.00
15	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	1,712.25	1,906.47	0	0.00
186	CUSIP # 532457108 LILLY ELI & COMPANY	20,606.94	19,765.87	1	0.00
10	CUSIP # 537008104 LITTELFUSE INC	1,769.10	2,195.72	0	0.00

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23	CUSIP # 55303J106 MGP INGREDIENTS INC	1,525.13	1,824.67	0	0.00
42	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	3,118.92	3,618.19	0	0.00
18	CUSIP # 574795100 MASIMO CORPORATION	2,678.76	2,397.56	0	0.00
70	CUSIP # 576690101 MATERION CORP	4,746.70	4,156.66	0	0.00
36	CUSIP # 577933104 MAXIMUS INC	2,611.44	2,553.09	0	0.00
84	CUSIP # 58470H101 MEDIFAST INC	10,777.20	13,083.22	0	63.00
36	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	2,355.12	1,518.90	0	0.00
1,308	CUSIP # 58513U101 THE MEET GROUP INC	4,551.84	7,013.59	0	0.00
31	CUSIP # 58933Y105 MERCK & CO INC	2,599.35	2,275.46	0	17.05
31	CUSIP # 589378108 MERCURY SYSTEMS INC	2,180.85	2,183.90	0	0.00
54	CUSIP # 589889104 MERIT MEDICAL SYSTEMS	3,216.24	3,025.32	0	0.00
371	CUSIP # 594918104 MICROSOFT CORPORATION	49,699.16	38,556.94	2	0.00
86	CUSIP # 595112103 MICRON TECHNOLOGY INC	3,318.74	4,374.51	0	0.00
483	CUSIP # 600544100 HERMAN MILLER INC	21,590.10	17,778.42	1	65.37

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405	CUSIP # 61022P100 MONOTYPE IMAGING HOLDINGS INC	6,820.20	7,600.09	0	46.98
206	CUSIP # 624580106 MOVADO GROUP INC	5,562.00	9,256.07	0	0.00
69	CUSIP # 62855J104 MYRIAD GENETICS INC	1,916.82	2,166.74	0	0.00
138	CUSIP # 630077105 NANOMETRICS INC	4,789.98	5,098.50	0	0.00
557	CUSIP # 64051T100 NEOPHOTONICS CORP	2,328.26	3,974.26	0	0.00
277	CUSIP # 64110D104 NETAPP INC	17,090.90	18,231.66	1	0.00
44	CUSIP # 64829B100 NEW RELIC INC	3,806.44	3,054.33	0	0.00
183	CUSIP # 65343C102 NEXTGEN HEALTHCARE INC	3,641.70	3,522.75	0	0.00
304	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	60,596.32	54,005.22	2	0.00
200	CUSIP # 67018T105 NU SKIN ENTERPRISES	9,864.00	10,132.14	0	0.00
173	CUSIP # 670346105 NUCOR CORPORATION	9,532.30	10,573.42	0	69.20
35	CUSIP # 67066G104 NVIDIA CORP	5,748.05	4,756.85	0	0.00
65	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	24,005.80	22,717.63	1	0.00
51	CUSIP # 671044105 OSI SYSTEMS INC	5,744.13	5,067.64	0	0.00

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79	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	3,972.12	6,468.83	0	61.62
29	CUSIP # 679295105 OKTA INC	3,581.79	1,624.30	0	0.00
15	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	2,238.90	2,269.30	0	0.00
34	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	2,961.74	2,188.44	0	0.00
60	CUSIP # 68213N109 OMNICELL INC	5,161.80	4,811.88	0	0.00
161	CUSIP # 682189105 ON SEMICONDUCTOR CORP	3,253.81	3,613.98	0	0.00
469	CUSIP # 68243Q106 1-800-FLOWERS.COM INC CL A	8,854.72	9,041.20	0	0.00
81	CUSIP # 68389X105 ORACLE CORP	4,614.57	4,097.28	0	0.00
613	CUSIP # 688239201 OSHKOSH CORPORATION	51,179.37	46,864.75	2	0.00
81	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	8,031.15	8,395.05	0	0.00
255	CUSIP # 693656100 PVH CORP	24,133.20	30,235.88	1	0.00
36	CUSIP # 695156109 PACKAGING CORP OF AMERICA	3,431.52	3,584.50	0	28.44
16	CUSIP # 697435105 PALO ALTO NETWORKS INC	3,260.16	3,262.18	0	0.00
65	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	11,050.65	10,795.32	0	0.00

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18	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	2,060.28	1,971.48	0	0.00
452	CUSIP # 71375U101 PERFICIENT INC	15,512.64	12,994.99	1	0.00
98	CUSIP # 718546104 PHILLIPS 66	9,166.92	10,078.50	0	0.00
30	CUSIP # 72703H101 PLANET FITNESS INC - CL A	2,173.20	2,200.50	0	0.00
79	CUSIP # 74051N102 PREMIER INC-CLASS A	3,089.69	3,337.53	0	0.00
270	CUSIP # 742718109 PROCTER & GAMBLE CO	29,605.50	27,400.85	1	0.00
49	CUSIP # 743312100 PROGRESS SOFTWARE CORP	2,137.38	2,193.40	0	0.00
126	CUSIP # 74347M108 PROPETRO HOLDING CORP	2,608.20	2,629.58	0	0.00
56	CUSIP # 74758T303 QUALYS INC	4,876.48	4,498.52	0	0.00
32	CUSIP # 74834L100 QUEST DIAGNOSTICS	3,257.92	3,297.31	0	0.00
89	CUSIP # 751212101 RALPH LAUREN CORP	10,109.51	9,942.47	0	61.19
416	CUSIP # 75134P303 RAMACO RESOURCES INC	2,213.12	3,016.31	0	0.00
126	CUSIP # 753422104 RAPID7 INC	7,287.84	5,602.40	0	0.00
115	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	6,556.15	7,677.14	0	0.00

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24	CUSIP # 773903109 ROCKWELL AUTOMATION	3,931.92	4,263.23	0	0.00
15	CUSIP # 776696106 ROPER INDUSTRIES INC	5,493.90	4,425.29	0	0.00
97	CUSIP # 777780107 ROSETTA STONE INC	2,219.36	2,317.38	0	0.00
63	CUSIP # 784635104 SPX CORPORATION	2,080.26	2,175.11	0	0.00
82	CUSIP # 78463M107 SPS COMMERCE INC	8,381.22	6,984.48	0	0.00
186	CUSIP # 78709Y105 SAIA INC	12,028.62	13,989.73	0	0.00
28	CUSIP # 79466L302 SALESFORCE.COM INC	4,248.44	4,133.60	0	0.00
116	CUSIP # 806407102 HENRY SCHEIN INC	8,108.40	8,520.18	0	0.00
857	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	15,631.68	20,992.49	1	51.42
24	CUSIP # 808625107 SCIENCE APPLICATIONS INTL CORP	2,077.44	1,922.45	0	0.00
227	CUSIP # 81374A105 SECUREWORKS CORP - A	3,016.83	3,932.19	0	0.00
979	CUSIP # 824889109 SHOE CARNIVAL INC	27,020.40	36,710.57	1	0.00
13	CUSIP # 826919102 SILICON LABORATORIES INC	1,344.20	1,251.49	0	0.00
282	CUSIP # 830566105 SKECHERS USA INC	8,880.18	9,342.65	0	0.00

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38	CUSIP # 830830105 SKYLINE CHAMPION CORP	1,040.44	888.82	0	0.00
127	CUSIP # 83125X103 SLEEP NUMBER CORP	5,129.53	4,970.46	0	0.00
324	CUSIP # 835495102 SONOCO PRODUCTS	21,170.16	17,927.31	1	0.00
258	CUSIP # 846819100 SPARTAN MOTORS INC	2,827.68	3,348.22	0	0.00
236	CUSIP # 858119100 STEEL DYNAMICS INC	7,127.20	10,249.84	0	56.64
227	CUSIP # 863667101 STRYKER CORP	46,666.66	40,334.56	2	118.04
16	CUSIP # 868873100 SURMODICS INC	690.72	1,189.22	0	0.00
41	CUSIP # 872540109 TJX COMPANIES INC	2,168.08	2,162.00	0	0.00
137	CUSIP # 87612E106 TARGET CORPORATION	11,865.57	11,160.51	0	0.00
19	CUSIP # 88162G103 TETRA TECH INC	1,492.45	1,159.36	0	0.00
179	CUSIP # 882508104 TEXAS INSTRUMENTS INC	20,542.04	19,641.31	1	0.00
151	CUSIP # 883203101 TEXTRON, INC	8,009.04	8,596.87	0	3.02
22	CUSIP # 88339J105 TRADE DESK INC CLASS A	5,011.16	2,636.15	0	0.00
85	CUSIP # 886547108 TIFFANY & CO	7,959.40	10,916.94	0	49.30

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17	CUSIP # 89055F103 TOPBUILD CORP	1,406.92	1,353.71	0	0.00
23	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	2,950.21	2,256.71	0	2.99
643	CUSIP # 892356106 TRACTOR SUPPLY	69,958.40	58,465.36	2	0.00
72	CUSIP # 896215209 TRIMAS CORP	2,229.84	2,209.95	0	0.00
73	CUSIP # 896288107 TRINET GROUP INC	4,949.40	3,795.58	0	0.00
19	CUSIP # 896945201 TRIPADVISOR INC	879.51	1,167.37	0	0.00
19	CUSIP # 90138F102 TWILIO INC	2,590.65	1,570.95	0	0.00
76	CUSIP # 902104108 II-VI INC	2,778.56	3,067.87	0	0.00
117	CUSIP # 90337L108 US PHYSICAL THERAPY	14,340.69	12,941.16	0	0.00
9	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	3,122.01	3,005.01	0	0.00
187	CUSIP # 904311206 UNDER ARMOUR INC - CLASS C	4,151.40	3,702.89	0	0.00
166	CUSIP # 907818108 UNION PACIFIC CORP	28,072.26	26,644.68	1	0.00
70	CUSIP # 91544A109 UPLAND SOFTWARE INC	3,187.10	2,118.77	0	0.00
728	CUSIP # 917047102 URBAN OUTFITTERS INC	16,562.00	30,709.95	1	0.00

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97	CUSIP # 918204108 VF CORP	8,472.95	8,941.06	0	0.00
31	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	2,653.91	3,448.35	0	0.00
23	CUSIP # 922280102 VARONIS SYSTEMS INC	1,424.62	1,326.70	0	0.00
64	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	10,375.04	6,675.93	0	0.00
89	CUSIP # 92337F107 VERACYTE INC	2,537.39	1,324.31	0	0.00
318	CUSIP # 92343X100 VERINT SYSTEMS INC	17,102.04	17,383.66	1	0.00
102	CUSIP # 92346J108 VERICEL CORP	1,926.78	1,859.00	0	0.00
372	CUSIP # 925550105 VIAVI SOLUTIONS INC	4,943.88	4,828.56	0	0.00
124	CUSIP # 92827P102 VIRTUSA CORP	5,509.32	5,787.64	0	0.00
712	CUSIP # 92835K103 VISHAY PRECISION GROUP	28,928.56	25,447.57	1	0.00
15	CUSIP # 928563402 VMWARE INC CL A	2,508.15	2,337.56	0	0.00
30	CUSIP # 931142103 WAL-MART STORES INC	3,314.70	2,949.80	0	0.00
14	CUSIP # 941848103 WATERS CORPORATION	3,013.36	3,301.25	0	0.00
363	CUSIP # 950755108 WERNER ENTERPRISES INC	11,282.04	13,168.26	0	32.67

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609	CUSIP # 969904101 WILLIAMS-SONOMA INC	39,585.00	37,446.90	1	0.00
471	CUSIP # 978097103 WOLVERINE WORLD WIDE	12,971.34	17,612.90	0	47.10
24	CUSIP # 980745103 WOODWARD INC	2,715.84	2,478.62	0	0.00
46	CUSIP # 98139A105 WORKIVA INC	2,672.14	1,649.78	0	0.00
328	CUSIP # 983919101 XILINX INC	38,677.76	34,261.57	1	0.00
57	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	11,940.93	11,394.11	0	0.00
13	CUSIP # 98936J101 ZENDESK INC	1,157.39	782.05	0	0.00
88	CUSIP # 98980G102 ZSCALER INC	6,744.32	5,224.85	0	0.00
369	CUSIP # 989817101 ZUMIEZ INC	9,630.90	9,724.25	0	0.00
		2,677,858.89	2,566,311.18	92	1,808.14
	FOREIGN STOCK				
129	CUSIP # 257559203 DOMTAR CORP	5,744.37	6,443.19	0	0.00
78	CUSIP # 550021109 LULULEMON ATHLETICA INC	14,056.38	11,302.52	0	0.00
85	CUSIP # G06242104 ATLISSIAN CORP PLC CL A	11,121.40	7,572.18	0	0.00

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31	CUSIP # G1890L107 CAPRI HOLDINGS LIMITED	1,075.08	2,124.40	0	0.00
285	CUSIP # G29183103 EATON CORP PLC	23,734.80	23,901.64	1	0.00
278	CUSIP # G3323L100 FABRINET	13,808.26	15,031.26	0	0.00
69	CUSIP # G3922B107 GENPACT LTD	2,628.21	2,472.27	0	0.00
49	CUSIP # G4388N106 HELEN OF TROY	6,398.91	6,200.35	0	0.00
499	CUSIP # G47791101 INGERSOLL-RAND PLC	63,208.33	49,518.49	2	0.00
97	CUSIP # G8473T100 STERIS PLC	14,441.36	10,728.05	0	0.00
50	CUSIP # H2906T109 GARMIN LTD	3,990.00	4,273.12	0	0.00
241	CUSIP # M85548101 STRATASYS LTD	7,078.17	5,363.93	0	0.00
32	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	2,756.16	3,424.18	0	0.00
		170,041.43	148,355.58	6	0.00



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NOTTINGHAM ESG BALANCED CIF

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SHORT TERM INVESTMENTS					
34,475.19	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	34,475.19	34,475.19	1	0.00
		34,475.19	34,475.19	1	0.00
U S GOVERNMENT OBLIGATIONS					
55,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	57,999.15	55,673.75	2	542.40
95,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	95,723.90	92,331.45	4	242.66
95,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	96,035.50	93,723.20	4	320.11
130,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	131,076.40	129,018.50	5	1,084.53
		380,834.95	370,746.90	15	2,189.70
MUTUAL FUNDS - FIXED INCOME					
2,856.375	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	76,036.70	75,553.63	3	0.00
6,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	152,006.40	149,826.99	6	0.00
1,365	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	125,047.65	124,842.21	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,664.356	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	154,122.38	150,646.30	6	0.00
9,650	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	258,668.25	249,742.00	10	0.00
		765,881.38	750,611.13	30	0.00
MUTUAL FUNDS - EQUITY					
10,030.859	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	251,273.02	250,000.00	10	0.00
1,832.38	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	50,665.31	50,000.00	2	0.00
2,992.156	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	49,580.02	50,000.00	2	0.00
6,240.262	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	100,905.04	100,000.00	4	0.00
12,631.868	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	101,054.94	100,170.50	4	0.00
1,450	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	49,300.00	49,793.00	2	0.00
5,840	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	376,855.20	376,212.80	15	0.00
3,100	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	199,361.00	200,043.00	8	0.00
2,180.599	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	76,800.70	75,000.00	3	0.00
		1,255,795.23	1,251,219.30	49	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
99,952.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	99,952.64	99,952.64	4	0.00
		99,952.64	99,952.64	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
33,488.21	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	33,488.21	33,488.21	1	0.00
		33,488.21	33,488.21	1	0.00
U S GOVERNMENT OBLIGATIONS					
25,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	26,363.25	25,306.25	1	246.55
45,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	45,342.90	43,735.95	2	114.95
45,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	45,490.50	44,395.20	2	151.63
60,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	60,496.80	59,547.00	2	500.55
		177,693.45	172,984.40	7	1,013.68
MUTUAL FUNDS - FIXED INCOME					
1,903.858	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	50,680.70	50,369.03	2	0.00
4,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	101,337.60	99,886.99	4	0.00
820	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	75,120.20	74,996.76	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,775.228	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	102,737.65	100,430.83	4	0.00
4,830	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	129,468.15	125,007.39	5	0.00
		459,344.30	450,691.00	18	0.00
MUTUAL FUNDS - EQUITY					
15,046.91	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	376,925.10	375,000.00	15	0.00
1,832.38	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	50,665.31	50,000.00	2	0.00
5,986.168	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	99,190.80	100,000.00	4	0.00
9,361.361	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	151,373.21	150,000.00	6	0.00
18,947.803	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	151,582.42	150,255.75	6	0.00
2,900	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	98,600.00	99,470.00	4	0.00
7,795	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	503,011.35	501,920.05	20	0.00
3,875	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	249,201.25	249,976.25	10	0.00
2,180.599	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	76,800.70	75,000.00	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,757,350.14	1,751,622.05	69	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
99,955.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	99,955.54	99,955.54	4	0.00
		99,955.54	99,955.54	4	0.00

Holdings

As of: June 28, 2019



QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2
 View Date: July 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.424400

AUD	AUSTRALIAN DOLLAR								
		13,513.440	Local	1.000000	13,513.44	1.000000	13,513.44	0.00	0.46
			Base	0.689377	9,315.86	0.702050	9,487.11	171.25	0.01

AUSTRALIAN DOLLAR Total

		13,513.440	Local		13,513.44		13,513.44	0.00	0.46
			Base		9,315.86		9,487.11	171.25	0.01

BRAZILIAN REAL

Exchange Rate: 3.839950

BRL	BRAZILIAN REAL								
		193,705.690	Local	1.000000	193,705.69	1.000000	193,705.69	0.00	3.28
			Base	0.255761	49,542.37	0.260420	50,444.85	902.48	0.04

BRAZILIAN REAL Total

		193,705.690	Local		193,705.69		193,705.69	0.00	3.28
			Base		49,542.37		50,444.85	902.48	0.04

CANADIAN DOLLAR

Exchange Rate: 1.309550

CAD	CANADIAN DOLLAR								
		3,642.580	Local	1.000000	3,642.58	1.000000	3,642.58	0.00	0.10
			Base	0.757447	2,759.06	0.763621	2,781.55	22.49	0.00

CANADIAN DOLLAR Total

		3,642.580	Local		3,642.58		3,642.58	0.00	0.10
			Base		2,759.06		2,781.55	22.49	0.00

CHILEAN PESO

Exchange Rate: 677.625000

CLP	CHILEAN PESO								
		8,267,881.000	Local	1.000000	8,267,881.00	1.000000	8,267,881.00	0.00	6.81
			Base	0.001538	12,719.84	0.001476	12,201.26	-518.58	0.01

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		8,267,881.000	Local	8,267,881.00		8,267,881.00	0.00	6.81
			Base	12,719.84		12,201.26	-518.58	0.01
							Exchange Rate:	22.360850
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,701.440	Local	5,701.44	1.000000	5,701.44	0.00	0.41
			Base	250.93	0.044721	254.97	4.04	0.00
CZECH KORUNA Total								
		5,701.440	Local	5,701.44		5,701.44	0.00	0.41
			Base	250.93		254.97	4.04	0.00
							Exchange Rate:	6.564150
DANISH KRONE								
DKK	DANISH KRONE							
		1,663.880	Local	1,663.88	1.000000	1,663.88	0.00	0.03
			Base	249.97	0.152343	253.48	3.51	0.00
DANISH KRONE Total								
		1,663.880	Local	1,663.88		1,663.88	0.00	0.03
			Base	249.97		253.48	3.51	0.00
							Exchange Rate:	0.879430
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		65,683.990	Local	65,683.99	1.000000	65,683.99	0.00	0.45
			Base	73,913.41	1.137100	74,689.28	775.87	0.06
INTERNATIONAL Total								
		65,683.990	Local	65,683.99		65,683.99	0.00	0.45
			Base	73,913.41		74,689.28	775.87	0.06
EURO CURRENCY Total								
		65,683.990	Local	65,683.99		65,683.99	0.00	0.45

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

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		73,913.41		74,689.28	775.87	0.06
HONG KONG DOLLAR							Exchange Rate:	7.811700
HKD	HONG KONG DOLLAR							
		316,048.190	Local	1.000000	316,048.19	1.000000	316,048.19	0.64
			Base	0.127839	40,403.17	0.128013	40,458.31	0.04
HONG KONG DOLLAR Total								
		316,048.190	Local		316,048.19		316,048.19	0.64
			Base		40,403.17		40,458.31	0.04
HUNGARIAN FORINT							Exchange Rate:	284.108750
HUF	HUNGARIAN FORINT							
		69,875.000	Local	1.000000	69,875.00	1.000000	69,875.00	100.00
			Base	0.003559	248.71	0.003520	245.94	0.00
HUNGARIAN FORINT Total								
		69,875.000	Local		69,875.00		69,875.00	100.00
			Base		248.71		245.94	0.00
INDIAN RUPEE							Exchange Rate:	69.027500
INR	INDIAN RUPEE							
		31,059.000	Local	1.000000	31,059.00	1.000000	31,059.00	0.02
			Base	0.014478	449.66	0.014487	449.95	0.00
INDIAN RUPEE Total								
		31,059.000	Local		31,059.00		31,059.00	0.02
			Base		449.66		449.95	0.00
INDONESIAN RUPIAH							Exchange Rate:	14,127.500000
IDR	INDONESIAN RUPIAH							
		162,996,735.000	Local	1.000000	162,996,735.00	1.000000	162,996,735.00	4.92
			Base	0.000070	11,388.61	0.000071	11,537.55	0.01

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

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

162,996,735.000	Local			162,996,735.00		162,996,735.00	0.00	4.92
	Base			11,388.61		11,537.55	148.94	0.01

JAPANESE YEN Exchange Rate: 107.815000

JPY	JAPANESE YEN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
18,810,389.000	Local		1.000000	18,810,389.00	1.000000	18,810,389.00	0.00	1.57
	Base		0.009282	174,602.25	0.009275	174,469.13	-133.12	0.15

JAPANESE YEN Total

18,810,389.000	Local			18,810,389.00		18,810,389.00	0.00	1.57
	Base			174,602.25		174,469.13	-133.12	0.15

MALAYSIAN RINGGIT Exchange Rate: 4.132500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58,286.240	Local		1.000000	58,286.24	1.000000	58,286.24	0.00	5.27
	Base		0.243344	14,183.60	0.241984	14,104.35	-79.25	0.01

MALAYSIAN RINGGIT Total

58,286.240	Local			58,286.24		58,286.24	0.00	5.27
	Base			14,183.60		14,104.35	-79.25	0.01

MEXICAN PESO Exchange Rate: 19.193750

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
15,009.220	Local		1.000000	15,009.22	1.000000	15,009.22	0.00	0.11
	Base		0.052101	782.00	0.052100	781.98	-0.02	0.00

MEXICAN PESO Total

15,009.220	Local			15,009.22		15,009.22	0.00	0.11
	Base			782.00		781.98	-0.02	0.00

NEW ISRAELI SHEQEL Exchange Rate: 3.568800

ILS	NEW ISRAELI SHEQEL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		909.020	Local	1.000000	909.02	1.000000	909.02	0.15
			Base	0.277211	251.99	0.280206	254.71	0.00
NEW ISRAELI SHEQEL Total								
		909.020	Local		909.02		909.02	0.15
			Base		251.99		254.71	0.00
NEW TAIWAN DOLLAR							Exchange Rate:	31.059500
TWD	NEW TAIWAN DOLLAR							
		1,127,102.000	Local	1.000000	1,127,102.00	1.000000	1,127,102.00	2.36
			Base	0.031758	35,794.19	0.032196	36,288.48	0.03
NEW TAIWAN DOLLAR Total								
		1,127,102.000	Local		1,127,102.00		1,127,102.00	2.36
			Base		35,794.19		36,288.48	0.03
NORWEGIAN KRONE							Exchange Rate:	8.530450
NOK	NORWEGIAN KRONE							
		2,171.250	Local	1.000000	2,171.25	1.000000	2,171.25	0.05
			Base	0.114353	248.29	0.117227	254.53	0.00
NORWEGIAN KRONE Total								
		2,171.250	Local		2,171.25		2,171.25	0.05
			Base		248.29		254.53	0.00
PHILIPPINE PISO							Exchange Rate:	51.235000
PHP	PHILIPPINE PESO							
		153,753.040	Local	1.000000	153,753.04	1.000000	153,753.04	100.00
			Base	0.018999	2,921.10	0.019518	3,000.94	0.00
PHILIPPINE PISO Total								
		153,753.040	Local		153,753.04		153,753.04	100.00
			Base		2,921.10		3,000.94	0.00

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
POLISH ZLOTY							Exchange Rate:	3.733650	
PLN	POLISH ZLOTY								
		956.120	Local	1.000000	956.12	1.000000	956.12	0.00	0.43
			Base	0.262634	251.11	0.267834	256.08	4.97	0.00
POLISH ZLOTY Total									
		956.120	Local		956.12		956.12	0.00	0.43
			Base		251.11		256.08	4.97	0.00
POUND STERLING							Exchange Rate:	0.787433	
GBP	POUND STERLING								
		31,017.470	Local	1.000000	31,017.47	1.000000	31,017.47	0.00	0.35
			Base	1.272453	39,468.27	1.269949	39,390.61	-77.66	0.03
POUND STERLING Total									
		31,017.470	Local		31,017.47		31,017.47	0.00	0.35
			Base		39,468.27		39,390.61	-77.66	0.03
QATARI RIAL							Exchange Rate:	3.641000	
QAR	QATARI RIAL								
		56,297.500	Local	1.000000	56,297.50	1.000000	56,297.50	0.00	12.28
			Base	0.274652	15,462.24	0.274650	15,462.10	-0.14	0.01
QATARI RIAL Total									
		56,297.500	Local		56,297.50		56,297.50	0.00	12.28
			Base		15,462.24		15,462.10	-0.14	0.01
SINGAPORE DOLLAR							Exchange Rate:	1.353000	
SGD	SINGAPORE DOLLAR								
		4,188.750	Local	1.000000	4,188.75	1.000000	4,188.75	0.00	0.44
			Base	0.737148	3,087.73	0.739098	3,095.90	8.17	0.00

& Issue has redenominated but Local is not converted
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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

4,188.750	Local			4,188.75		4,188.75	0.00	0.44
	Base			3,087.73		3,095.90	8.17	0.00

SOUTH AFRICAN RAND

Exchange Rate: 14.085000

ZAR	SOUTH AFRICAN RAND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
15,450.660	Local		1.000000	15,450.66	1.000000	15,450.66	0.00	0.13
	Base		0.069749	1,077.67	0.070998	1,096.96	19.29	0.00

SOUTH AFRICAN RAND Total

15,450.660	Local			15,450.66		15,450.66	0.00	0.13
	Base			1,077.67		1,096.96	19.29	0.00

SOUTH KOREAN WON

Exchange Rate: 1,154.650000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
54,583,460.000	Local		1.000000	54,583,460.00	1.000000	54,583,460.00	0.00	1.93
	Base		0.000843	46,003.76	0.000866	47,272.73	1,268.97	0.04

SOUTH KOREAN WON Total

54,583,460.000	Local			54,583,460.00		54,583,460.00	0.00	1.93
	Base			46,003.76		47,272.73	1,268.97	0.04

SWEDISH KRONA

Exchange Rate: 9.286150

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,377.000	Local		1.000000	2,377.00	1.000000	2,377.00	0.00	0.02
	Base		0.105477	250.72	0.107687	255.97	5.25	0.00

SWEDISH KRONA Total

2,377.000	Local			2,377.00		2,377.00	0.00	0.02
	Base			250.72		255.97	5.25	0.00

SWISS FRANC

Exchange Rate: 0.976200

CHF	SWISS FRANC	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

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		13,475.910	Local	1.000000	13,475.91	1.000000	13,475.91	0.00	0.41
			Base	1.028135	13,855.06	1.024380	13,804.46	-50.60	0.01
SWISS FRANC Total									
		13,475.910	Local		13,475.91		13,475.91	0.00	0.41
			Base		13,855.06		13,804.46	-50.60	0.01
THAILAND BAHT							Exchange Rate:	30.667500	
THB	THAILAND BAHT								
		419,906.700	Local	1.000000	419,906.70	1.000000	419,906.70	0.00	1.01
			Base	0.031931	13,408.05	0.032608	13,692.24	284.19	0.01
THAILAND BAHT Total									
		419,906.700	Local		419,906.70		419,906.70	0.00	1.01
			Base		13,408.05		13,692.24	284.19	0.01
TURKISH LIRA							Exchange Rate:	5.790500	
TRY	TURKISH LIRA								
		29,726.000	Local	1.000000	29,726.00	1.000000	29,726.00	0.00	10.57
			Base	0.178310	5,300.43	0.172697	5,133.58	-166.85	0.00
TURKISH LIRA Total									
		29,726.000	Local		29,726.00		29,726.00	0.00	10.57
			Base		5,300.43		5,133.58	-166.85	0.00
UAE DIRHAM							Exchange Rate:	3.673150	
AED	UAE DIRHAM								
		246,250.170	Local	1.000000	246,250.17	1.000000	246,250.17	0.00	28.98
			Base	0.272249	67,041.41	0.272246	67,040.60	-0.81	0.06
UAE DIRHAM Total									
		246,250.170	Local		246,250.17		246,250.17	0.00	28.98
			Base		67,041.41		67,040.60	-0.81	0.06

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		65,741.930	Local	1.000000	65,741.93	1.000000	65,741.93	0.00	0.14
			Base	1.000000	65,741.93	1.000000	65,741.93	0.00	0.06
US DOLLAR Total		65,741.930	Local		65,741.93		65,741.93	0.00	0.14
			Base		65,741.93		65,741.93	0.00	0.06
YUAN RENMINBI							Exchange Rate:	6.868300	
CNY	YUAN RENMINBI								
		100,030.320	Local	1.000000	100,030.32	1.000000	100,030.32	0.00	2.89
			Base	0.144434	14,447.73	0.145596	14,564.06	116.33	0.01
YUAN RENMINBI Total		100,030.320	Local		100,030.32		100,030.32	0.00	2.89
			Base		14,447.73		14,564.06	116.33	0.01
CASH Total		247,702,007.510	Base		715,421.12		718,765.59	3,344.47	0.62
CASH EQUIVALENT							Exchange Rate:	1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.166968	31 Dec 2030			
		768,884.540	Local	100.000000	768,884.54	100.000000	768,884.54	0.00	1.69
			Base	100.000000	768,884.54	100.000000	768,884.54	0.00	0.67
US DOLLAR Total		768,884.540	Local		768,884.54		768,884.54	0.00	1.69
			Base		768,884.54		768,884.54	0.00	0.67

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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

768,884.540	Base			768,884.54		768,884.54	0.00	0.67
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EQUITY

AUSTRALIAN DOLLAR

Exchange Rate: 1.424400

606558005	AUST AND NZ BANKING GROUP COMMON STOCK								
		4,084.000	Local	30.915451	126,258.70	28.210000	115,209.64	-11,049.06	3.90
			Base	22.923800	93,620.80	19.804830	80,882.93	-12,737.87	0.07
606660009	AMCOR PLC CDI CDI								
		8,384.000	Local	15.377685	128,926.51	16.190000	135,736.96	6,810.45	4.59
			Base	11.402550	95,598.98	11.366189	95,294.13	-304.85	0.08
607614005	WESTPAC BANKING CORP COMMON STOCK								
		3,765.000	Local	33.986985	127,961.00	28.360000	106,775.40	-21,185.60	3.61
			Base	25.201344	94,883.06	19.910138	74,961.67	-19,921.39	0.07
614469005	BHP GROUP LTD COMMON STOCK								
		8,758.000	Local	22.841415	200,045.11	41.160000	360,479.28	160,434.17	12.19
			Base	16.936905	148,333.41	28.896377	253,074.47	104,741.06	0.22
616197901	MIRVAC GROUP REIT								
		30,723.000	Local	3.191595	98,055.37	3.130000	96,162.99	-1,892.38	3.25
			Base	2.207467	67,820.00	2.197416	67,511.23	-308.77	0.06
618549901	CSL LTD COMMON STOCK								
		587.000	Local	134.397172	78,891.14	215.000000	126,205.00	47,313.86	4.27
			Base	99.655468	58,497.76	150.940747	88,602.22	30,104.46	0.08
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
		1,545.000	Local	85.042498	131,390.66	82.780000	127,895.10	-3,495.56	4.32
			Base	63.058997	97,426.15	58.115698	89,788.75	-7,637.40	0.08
622010007	RIO TINTO LTD COMMON STOCK								
		1,365.000	Local	57.588777	78,608.68	103.760000	141,632.40	63,023.72	4.79
			Base	42.702073	58,288.33	72.844707	99,433.02	41,144.69	0.09

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QS INVESTORS 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
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK	3,873.000	Local 32.906445	127,446.66	26.720000	103,486.56	-23,960.10	3.50
			Base 24.400124	94,501.68	18.758776	72,652.74	-21,848.94	0.06
663710002	NEWCREST MINING LTD COMMON STOCK	3,160.000	Local 21.180585	66,930.65	31.950000	100,962.00	34,031.35	3.41
			Base 15.625975	49,378.08	22.430497	70,880.37	21,502.29	0.06
670995901	AMP LTD COMMON STOCK	24,792.000	Local 5.386128	133,532.88	2.120000	52,559.04	-80,973.84	1.78
			Base 3.993813	99,014.61	1.488346	36,899.07	-62,115.54	0.03
694883000	WESFARMERS LTD COMMON STOCK	1,180.000	Local 31.491449	37,159.91	36.160000	42,668.80	5,508.89	1.44
			Base 23.350898	27,554.06	25.386127	29,955.63	2,401.57	0.03
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK	4,353.000	Local 34.377179	149,643.86	36.360000	158,275.08	8,631.22	5.35
			Base 25.361760	110,399.74	25.526537	111,117.02	717.28	0.10
698123908	WOOLWORTHS GROUP LTD COMMON STOCK	14,475.000	Local 28.925129	418,691.24	33.230000	481,004.25	62,313.01	16.26
			Base 20.771794	300,671.72	23.329121	337,689.03	37,017.31	0.29
B033YN903	DEXUS REIT	5,823.000	Local 13.616806	79,290.66	12.980000	75,582.54	-3,708.12	2.56
			Base 9.418063	54,841.38	9.112609	53,062.72	-1,778.66	0.05
B03FYZ909	GOODMAN GROUP REIT	9,791.000	Local 14.597295	142,922.12	15.030000	147,158.73	4,236.61	4.98
			Base 10.096219	98,852.08	10.551811	103,312.78	4,460.70	0.09
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK	1,421.000	Local 95.627790	135,887.09	125.390000	178,179.19	42,292.10	6.02
			Base 70.907987	100,760.25	88.030048	125,090.70	24,330.45	0.11
BLZH0Z901	SCENTRE GROUP REIT	29,866.000	Local 4.322160	129,085.63	3.840000	114,685.44	-14,400.19	3.88
			Base 3.204881	95,716.97	2.695872	80,514.91	-15,202.06	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
BSS7GP901	AGL ENERGY LTD COMMON STOCK							
		4,825.000	Local 27.643816	133,381.41	20.010000	96,548.25	-36,833.16	3.26
			Base 20.497884	98,902.29	14.048020	67,781.70	-31,120.59	0.06
BYWR0T908	COLES GROUP LTD COMMON STOCK							
		13,599.000	Local 12.727542	173,081.85	13.350000	181,546.65	8,464.80	6.14
			Base 9.129211	124,148.14	9.372367	127,454.82	3,306.68	0.11
AUSTRALIAN DOLLAR Total		176,369.000	Local	2,697,191.13		2,942,753.30	245,562.17	99.51
			Base	1,969,209.49		2,065,959.91	96,750.42	1.79
BRAZILIAN REAL							Exchange Rate:	3.839950
219628005	VALE SA COMMON STOCK							
		10,127.000	Local 26.581203	269,187.84	51.820000	524,781.14	255,593.30	8.89
			Base 8.191876	82,959.13	13.494967	136,663.53	53,704.40	0.12
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK							
		41,200.000	Local 29.281767	1,206,408.79	30.020000	1,236,824.00	30,415.21	20.95
			Base 7.565210	311,686.64	7.817810	322,093.78	10,407.14	0.28
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE							
		51,000.000	Local 23.756439	1,211,578.38	27.410000	1,397,910.00	186,331.62	23.68
			Base 6.361719	324,447.65	7.138114	364,043.80	39,596.15	0.32
284097904	CCR SA COMMON STOCK							
		17,400.000	Local 17.574921	305,803.63	13.660000	237,684.00	-68,119.63	4.03
			Base 5.523318	96,105.73	3.557338	61,897.68	-34,208.05	0.05
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK							
		5,000.000	Local 28.318410	141,592.05	43.470000	217,350.00	75,757.95	3.68
			Base 8.545600	42,728.00	11.320460	56,602.30	13,874.30	0.05
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE							
		12,600.000	Local 26.040851	328,114.72	36.260000	456,876.00	128,761.28	7.74
			Base 8.183929	103,117.50	9.442831	118,979.67	15,862.17	0.10
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK							

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STATE STREET

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		10,600.000	Local Base	36.321476 11.414848	385,007.65 120,997.39	20.100000 5.234443	213,060.00 55,485.10	-171,947.65 -65,512.29	3.61 0.05
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK	2,800.000	Local Base	56.101354 17.631125	157,083.79 49,367.15	91.800000 23.906561	257,040.00 66,938.37	99,956.21 17,571.22	4.35 0.06
B23DZG901	MULTIPLAN EMPREENDIMENTOS COMMON STOCK	14,700.000	Local Base	23.270231 7.022220	342,072.40 103,226.63	27.760000 7.229261	408,072.00 106,270.13	65,999.60 3,043.50	6.91 0.09
B2QY96901	HYPERA SA COMMON STOCK	9,500.000	Local Base	30.071706 9.450717	285,681.21 89,781.81	29.990000 7.809998	284,905.00 74,194.98	-776.21 -15,586.83	4.83 0.06
BG7ZWY901	AMBEV SA COMMON STOCK	26,600.000	Local Base	18.977567 5.964131	504,803.28 158,645.89	17.890000 4.658915	475,874.00 123,927.13	-28,929.28 -34,718.76	8.06 0.11
BRAZILIAN REAL Total		201,527.000	Local Base		5,137,333.74 1,483,063.52		5,710,376.14 1,487,096.47	573,042.40 4,032.95	96.72 1.29
CANADIAN DOLLAR							Exchange Rate:	1.309550	
008474959	AGNICO EAGLE MINES LTD COMMON STOCK	2,098.000	Local Base	59.569771 44.846625	124,977.38 94,088.22	67.140000 51.269520	140,859.72 107,563.45	15,882.34 13,475.23	3.86 0.09
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK	5,661.000	Local Base	74.407004 55.059013	421,218.05 311,689.07	82.410000 62.930014	466,523.01 356,246.81	45,304.96 44,557.74	12.78 0.31
063671952	BANK OF MONTREAL COMMON STOCK	1,500.000	Local Base	95.865573 69.664687	143,798.36 104,497.03	98.920000 75.537398	148,380.00 113,306.10	4,581.64 8,809.07	4.06 0.10
064149958	BANK OF NOVA SCOTIA COMMON STOCK	2,000.000	Local	75.847425	151,694.85	70.340000	140,680.00	-11,014.85	3.85

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	55.117670	110,235.34	53.713108	107,426.22	-2,809.12	0.09
067901959	BARRICK GOLD CORP COMMON STOCK							
		8,124.000 Local	19.529245	158,655.59	20.670000	167,923.08	9,267.49	4.60
		Base	14.412592	117,087.90	15.784048	128,229.61	11,141.71	0.11
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK							
		2,700.000 Local	51.689759	139,562.35	62.650000	169,155.00	29,592.65	4.63
		Base	37.562500	101,418.75	47.840861	129,170.33	27,751.58	0.11
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							
		1,300.000 Local	101.240169	131,612.22	121.200000	157,560.00	25,947.78	4.31
		Base	73.570362	95,641.47	92.550876	120,316.14	24,674.67	0.10
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		3,100.000 Local	41.501758	128,655.45	35.310000	109,461.00	-19,194.45	3.00
		Base	30.158971	93,492.81	26.963461	83,586.73	-9,906.08	0.07
29250N956	ENBRIDGE INC COMMON STOCK							
		5,432.000 Local	49.527874	269,035.41	47.300000	256,933.60	-12,101.81	7.04
		Base	36.418058	197,822.89	36.119278	196,199.92	-1,622.97	0.17
349553958	FORTIS INC COMMON STOCK							
		3,000.000 Local	44.610687	133,832.06	51.710000	155,130.00	21,297.94	4.25
		Base	32.418200	97,254.60	39.486847	118,460.54	21,205.94	0.10
351858956	FRANCO NEVADA CORP COMMON STOCK							
		1,286.000 Local	89.882348	115,588.70	111.150000	142,938.90	27,350.20	3.91
		Base	65.316726	83,997.31	84.876484	109,151.16	25,153.85	0.09
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		2,300.000 Local	78.479561	180,502.99	67.050000	154,215.00	-26,287.99	4.22
		Base	57.030417	131,169.96	51.200794	117,761.83	-13,408.13	0.10
59162N950	METRO INC/CN COMMON STOCK							
		2,900.000 Local	46.565514	135,039.99	49.140000	142,506.00	7,466.01	3.90
		Base	33.838759	98,132.40	37.524340	108,820.59	10,688.19	0.09
67077M959	NUTRIEN LTD COMMON STOCK							
		2,343.000 Local	55.947772	131,085.63	70.050000	164,127.15	33,041.52	4.49

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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	40.656765	95,258.80	53.491657	125,330.95	30,072.15	0.11
706327954	PEMBINA PIPELINE CORP COMMON STOCK								
	3,200.000	Local		43.123809	137,996.19	48.750000	156,000.00	18,003.81	4.27
		Base		31.337700	100,280.64	37.226528	119,124.89	18,844.25	0.10
775109960	ROGERS COMMUNICATIONS INC B COMMON STOCK								
	23.000	Local		62.336522	1,433.74	70.100000	1,612.30	178.56	0.04
		Base		45.299565	1,041.89	53.529838	1,231.19	189.30	0.00
780087953	ROYAL BANK OF CANADA COMMON STOCK								
	1,500.000	Local		93.263940	139,895.91	104.070000	156,105.00	16,209.09	4.27
		Base		67.774100	101,661.15	79.470047	119,205.07	17,543.92	0.10
867224958	SUNCOR ENERGY INC COMMON STOCK								
	4,300.000	Local		42.140956	181,206.11	40.850000	175,655.00	-5,551.11	4.81
		Base		30.623470	131,680.92	31.193922	134,133.86	2,452.94	0.12
87807B909	TC ENERGY CORP COMMON STOCK								
	2,100.000	Local		63.521605	133,395.37	64.920000	136,332.00	2,936.63	3.73
		Base		46.160600	96,937.26	49.574281	104,105.99	7,168.73	0.09
878742956	TECK RESOURCES LTD CLS B COMMON STOCK								
	3,553.000	Local		30.175080	107,212.06	30.220000	107,371.66	159.60	2.94
		Base		23.470681	83,391.33	23.076629	81,991.26	-1,400.07	0.07
891160954	TORONTO DOMINION BANK COMMON STOCK								
	2,100.000	Local		63.789500	133,957.95	76.520000	160,692.00	26,734.05	4.40
		Base		46.355281	97,346.09	58.432286	122,707.80	25,361.71	0.11
961148954	WESTON (GEORGE) LTD COMMON STOCK								
	2,395.000	Local		101.698714	243,568.42	99.370000	237,991.15	-5,577.27	6.52
		Base		76.273081	182,674.03	75.881028	181,735.06	-938.97	0.16
CANADIAN DOLLAR Total									
	62,915.000	Local			3,443,924.78		3,648,151.57	204,226.79	99.90
		Base			2,526,799.86		2,785,805.50	259,005.64	2.42

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO							Exchange Rate:	677.625000
219602901	EMPRESAS COPEC SA COMMON STOCK							
		7,237.000	Local 7,634.670582	55,252,111.00	7,424.000000	53,727,488.00	-1,524,623.00	44.24
			Base 11.308445	81,839.22	10.955912	79,287.94	-2,551.28	0.07
229945902	ENEL AMERICAS SA COMMON STOCK							
		484,217.000	Local 134.929121	65,334,974.00	119.510000	57,868,773.67	-7,466,200.33	47.65
			Base 0.199857	96,773.92	0.176366	85,399.41	-11,374.51	0.07
ACI1CWFQ6	ENELAM RIGHTS EXP 26JUL19							
		157,856.000	Local 0.000000	0.00	10.000000	1,578,560.00	1,578,560.00	1.30
			Base 0.000000	0.00	0.014757	2,329.55	2,329.55	0.00
CHILEAN PESO Total		649,310.000	Local	120,587,085.00		113,174,821.67	-7,412,263.33	93.19
			Base	178,613.14		167,016.90	-11,596.24	0.15
CZECH KORUNA							Exchange Rate:	22.360850
562403907	CEZ AS COMMON STOCK CZK100.							
		2,593.000	Local 429.157721	1,112,805.97	540.000000	1,400,220.00	287,414.03	99.59
			Base 17.550023	45,507.21	24.149350	62,619.27	17,112.06	0.05
CZECH KORUNA Total		2,593.000	Local	1,112,805.97		1,400,220.00	287,414.03	99.59
			Base	45,507.21		62,619.27	17,112.06	0.05
DANISH KRONE							Exchange Rate:	6.564150
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	Local 253.267023	683,061.16	103.750000	279,813.75	-403,247.41	5.66
			Base 37.358324	100,755.40	15.805550	42,627.57	-58,127.83	0.04
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000	Local 283.680027	834,870.32	334.500000	984,433.50	149,563.18	19.92
			Base 41.844414	123,148.11	50.958616	149,971.21	26,823.10	0.13

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B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		1,456.000	Local 456.697672	664,951.81	616.400000	897,478.40	232,526.59	18.16
			Base 67.365501	98,084.17	93.904009	136,724.24	38,640.07	0.12
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		2,307.000	Local 294.871808	680,269.26	306.100000	706,172.70	25,903.44	14.29
			Base 43.495267	100,343.58	46.632085	107,580.22	7,236.64	0.09
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		3,650.000	Local 423.879830	1,547,161.38	567.600000	2,071,740.00	524,578.62	41.93
			Base 64.816997	236,582.04	86.469688	315,614.36	79,032.32	0.27
DANISH KRONE Total		13,053.000	Local	4,410,313.93		4,939,638.35	529,324.42	99.97
			Base	658,913.30		752,517.60	93,604.30	0.65
EURO CURRENCY							Exchange Rate:	0.879430
AUSTRIA								
465145001	OMV AG COMMON STOCK							
		2,114.000	Local 41.905047	88,587.27	42.850000	90,584.90	1,997.63	0.62
			Base 45.961466	97,162.54	48.724742	103,004.10	5,841.56	0.09
AUSTRIA Total		2,114.000	Local	88,587.27		90,584.90	1,997.63	0.62
			Base	97,162.54		103,004.10	5,841.56	0.09
BELGIUM								
559699905	UCB SA COMMON STOCK							
		734.000	Local 73.658542	54,065.37	72.920000	53,523.28	-542.09	0.37
			Base 80.788706	59,298.91	82.917344	60,861.33	1,562.42	0.05
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK							
		2,516.000	Local 93.767500	235,919.03	77.840000	195,845.44	-40,073.59	1.34
			Base 103.945433	261,526.71	88.511877	222,695.88	-38,830.83	0.19
B00D9P907	PROXIMUS COMMON STOCK							
		3,573.000	Local 28.618402	102,253.55	25.920000	92,612.16	-9,641.39	0.64

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		Base	31.388671	112,151.72	29.473636	105,309.30	-6,842.42	0.09
BELGIUM Total		6,823.000		392,237.95		341,980.88	-50,257.07	2.35
		Base		432,977.34		388,866.51	-44,110.83	0.34
FINLAND								
505125906	UPM KYMMENE OYJ COMMON STOCK	7,788.000		178,618.20	23.370000	182,005.56	3,387.36	1.25
		Base	25.871873	201,490.15	26.574031	206,958.55	5,468.40	0.18
590294906	NOKIA OYJ COMMON STOCK	25,101.000		112,147.73	4.366000	109,590.97	-2,556.76	0.75
		Base	5.039966	126,508.18	4.964579	124,615.91	-1,892.27	0.11
B06YV4907	NESTE OYJ COMMON STOCK	5,040.000		63,977.74	29.840000	150,393.60	86,415.86	1.03
		Base	13.922780	70,170.81	33.931069	171,012.59	100,841.78	0.15
FINLAND Total		37,929.000		354,743.67		441,990.13	87,246.46	3.03
		Base		398,169.14		502,587.05	104,417.91	0.44
FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0	1,670.000		204,492.17	124.680000	208,215.60	3,723.43	1.43
		Base	138.130102	230,677.27	141.773649	236,761.99	6,084.72	0.21
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0	4,812.000		102,449.03	21.420000	103,073.04	624.01	0.71
		Base	24.016536	115,567.57	24.356686	117,204.37	1,636.80	0.10
405780909	L OREAL COMMON STOCK EUR.2	645.000		141,568.90	250.500000	161,572.50	20,003.60	1.11
		Base	244.929240	157,979.36	284.843592	183,724.12	25,744.76	0.16
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3	508.000		126,603.37	374.300000	190,144.40	63,541.03	1.31
		Base	282.078858	143,296.06	425.616593	216,213.23	72,917.17	0.19

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416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		1,423.000	Local 99.948602	142,226.86	109.350000	155,605.05	13,378.19	1.07
			Base 112.746957	160,438.92	124.341903	176,938.53	16,499.61	0.15
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							
		1,985.000	Local 50.175003	99,597.38	46.430000	92,163.55	-7,433.83	0.63
			Base 56.599879	112,350.76	52.795561	104,799.19	-7,551.57	0.09
455440909	ICADE REIT							
		1,232.000	Local 79.528271	97,978.83	80.600000	99,299.20	1,320.37	0.68
			Base 89.711818	110,524.96	91.650273	112,913.14	2,388.18	0.10
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		785.000	Local 118.198879	92,786.12	162.050000	127,209.25	34,423.13	0.87
			Base 129.640561	101,767.84	184.267082	144,649.66	42,881.82	0.13
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0							
		2,531.000	Local 74.271225	187,980.47	79.760000	201,872.56	13,892.09	1.39
			Base 83.781612	212,051.26	90.695109	229,549.32	17,498.06	0.20
483477907	VIVENDI COMMON STOCK EUR5.5							
		6,910.000	Local 24.605035	170,020.79	24.210000	167,291.10	-2,729.69	1.15
			Base 27.755695	191,791.85	27.529195	190,226.74	-1,565.11	0.17
517617908	ORANGE COMMON STOCK EUR4.0							
		14,879.000	Local 14.559224	216,626.69	13.865000	206,297.34	-10,329.35	1.42
			Base 15.968561	237,596.22	15.765894	234,580.74	-3,015.48	0.20
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5							
		332.000	Local 84.025482	27,896.46	140.300000	46,579.60	18,683.14	0.32
			Base 92.159187	30,596.85	159.535153	52,965.67	22,368.82	0.05
550507909	KERING COMMON STOCK EUR4.0							
		132.000	Local 288.408106	38,069.87	520.100000	68,653.20	30,583.33	0.47
			Base 316.326061	41,755.04	591.405797	78,065.57	36,310.53	0.07
564156909	CARREFOUR SA COMMON STOCK EUR2.5							
		4,195.000	Local 21.655528	90,844.94	16.980000	71,231.10	-19,613.84	0.49
			Base 23.751790	99,638.76	19.307961	80,996.90	-18,641.86	0.07

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567173901	SANOFI COMMON STOCK EUR2.0	6,069.000	Local 82.891005	503,065.51	75.910000	460,697.79	-42,367.72	3.16
			Base 92.153073	559,277.00	86.317274	523,859.53	-35,417.47	0.46
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25	1,798.000	Local 51.711457	92,977.20	22.220000	39,951.56	-53,025.64	0.27
			Base 56.717141	101,977.42	25.266366	45,428.93	-56,548.49	0.04
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18	929.000	Local 119.910603	111,396.95	114.750000	106,602.75	-4,794.20	0.73
			Base 131.517987	122,180.21	130.482244	121,218.00	-962.21	0.11
730968906	BNP PARIBAS COMMON STOCK EUR2.0	1,575.000	Local 66.153663	104,192.02	41.765000	65,779.88	-38,412.14	0.45
			Base 72.557359	114,277.84	47.490988	74,798.31	-39,479.53	0.06
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0	1,794.000	Local 51.125897	91,719.86	34.275000	61,489.35	-30,230.51	0.42
			Base 56.074900	100,598.37	38.974108	69,919.55	-30,678.82	0.06
758255905	KLEPIERRE REIT EUR1.4	4,816.000	Local 32.243594	155,285.15	29.480000	141,975.68	-13,309.47	0.97
			Base 35.942228	173,097.77	33.521713	161,440.57	-11,657.20	0.14
774246904	GECINA SA REIT EUR7.5	1,021.000	Local 133.113761	135,909.15	131.600000	134,363.60	-1,545.55	0.92
			Base 148.611322	151,732.16	149.642382	152,784.87	1,052.71	0.13
774563902	COVIVIO REIT EUR3.0	1,087.000	Local 84.675483	92,042.25	92.050000	100,058.35	8,016.10	0.69
			Base 92.872098	100,951.97	104.670070	113,776.37	12,824.40	0.10
B058TZ909	SAFRAN SA COMMON STOCK EUR.2	1,500.000	Local 124.570540	186,855.81	128.850000	193,275.00	6,419.19	1.33
			Base 140.521720	210,782.58	146.515357	219,773.03	8,990.45	0.19
B0C2CQ902	ENGIE COMMON STOCK EUR1.0	8,696.000	Local 13.406656	116,584.28	13.340000	116,004.64	-579.64	0.80
			Base 14.890879	129,491.08	15.168916	131,908.90	2,417.82	0.11

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B0NJJ1901	EDF COMMON STOCK EUR.5							
		4,846.000	Local 11.266597	54,597.93	11.085000	53,717.91	-880.02	0.37
			Base 13.282198	64,365.53	12.604755	61,082.64	-3,282.89	0.05
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		1,498.000	Local 60.779720	91,048.02	64.300000	96,321.40	5,273.38	0.66
			Base 66.663218	99,861.50	73.115541	109,527.08	9,665.58	0.10
B15C55900	TOTAL SA COMMON STOCK EUR2.5							
		29,337.000	Local 47.874733	1,404,501.04	49.275000	1,445,580.68	41,079.64	9.93
			Base 53.002524	1,554,935.05	56.030611	1,643,770.03	88,834.98	1.43
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
		1,942.000	Local 90.234717	175,235.82	90.060000	174,896.52	-339.30	1.20
			Base 101.789217	197,674.66	102.407241	198,874.86	1,200.20	0.17
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		1,867.000	Local 65.491452	122,272.54	74.500000	139,091.50	16,818.96	0.95
			Base 71.831044	134,108.56	84.713962	158,160.97	24,052.41	0.14
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		2,481.000	Local 115.346308	286,174.19	123.050000	305,287.05	19,112.86	2.10
			Base 129.502680	321,296.15	139.920176	347,141.96	25,845.81	0.30
FRANCE Total		113,295.000	Local	5,462,999.60		5,534,301.15	71,301.55	38.00
			Base	6,082,640.57		6,293,054.77	210,414.20	5.47
GERMANY								
403197908	ADIDAS AG COMMON STOCK							
		500.000	Local 257.828860	128,914.43	271.500000	135,750.00	6,835.57	0.93
			Base 290.843700	145,421.85	308.722695	154,361.35	8,939.50	0.13
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000	Local 78.318858	130,322.58	47.680000	79,339.52	-50,983.06	0.54
			Base 85.900150	142,937.85	54.216936	90,216.98	-52,720.87	0.08
474184900	MERCK KGAA COMMON STOCK							
		1,322.000	Local 91.059871	120,381.15	91.960000	121,571.12	1,189.97	0.83

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		Base	102.720030	135,795.88	104.567731	138,238.54	2,442.66	0.12
476896907	RWE AG COMMON STOCK							
		4,115.000 Local	23.021504	94,733.49	21.670000	89,172.05	-5,561.44	0.61
		Base	25.969395	106,864.06	24.640961	101,397.55	-5,466.51	0.09
484628904	SAP SE COMMON STOCK							
		3,105.000 Local	100.780254	312,922.69	120.760000	374,959.80	62,037.11	2.57
		Base	111.873720	347,367.90	137.316216	426,366.85	78,998.95	0.37
494290901	E.ON SE COMMON STOCK							
		8,938.000 Local	7.861921	70,269.85	9.551000	85,366.84	15,096.99	0.59
		Base	8.703478	77,791.69	10.860444	97,070.65	19,278.96	0.08
506921907	BAYER AG REG COMMON STOCK							
		5,374.000 Local	78.346725	421,035.30	60.940000	327,491.56	-93,543.74	2.25
		Base	86.898528	466,992.69	69.294884	372,390.71	-94,601.98	0.32
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE							
		729.000 Local	126.221687	92,015.61	86.020000	62,708.58	-29,307.03	0.43
		Base	138.439986	100,922.75	97.813356	71,305.94	-29,616.81	0.06
512067901	HEIDELBERGCEMENT AG COMMON STOCK							
		1,044.000 Local	88.348132	92,235.45	71.160000	74,291.04	-17,944.41	0.51
		Base	96.900259	101,163.87	80.916048	84,476.35	-16,687.52	0.07
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK							
		506.000 Local	83.999506	42,503.75	69.040000	34,934.24	-7,569.51	0.24
		Base	92.130692	46,618.13	78.505396	39,723.73	-6,894.40	0.03
523148906	ALLIANZ SE REG COMMON STOCK							
		516.000 Local	172.400019	88,958.41	212.000000	109,392.00	20,433.59	0.75
		Base	189.088391	97,569.61	241.065235	124,389.66	26,820.05	0.11
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK							
		511.000 Local	179.374618	91,660.43	220.700000	112,777.70	21,117.27	0.77
		Base	196.738141	100,533.19	250.958007	128,239.54	27,706.35	0.11
549716900	VOLKSWAGEN AG PREF PREFERENCE							
		971.000 Local	141.352678	137,253.45	148.220000	143,921.62	6,668.17	0.99

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		Base	159.452801	154,828.67	168.540987	163,653.30	8,824.63	0.14
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK							
		1,542.000 Local	67.782244	104,520.22	48.925000	75,442.35	-29,077.87	0.52
		Base	74.343586	114,637.81	55.632626	85,785.51	-28,852.30	0.07
572797900	SIEMENS AG REG COMMON STOCK NPV							
		2,564.000 Local	110.676720	283,775.11	104.600000	268,194.40	-15,580.71	1.84
		Base	123.943179	317,790.31	118.940677	304,963.90	-12,826.41	0.26
573467909	1+1 DRILLISCH AG COMMON STOCK							
		1,331.000 Local	67.689527	90,094.76	29.320000	39,024.92	-51,069.84	0.27
		Base	79.799219	106,212.76	33.339777	44,375.24	-61,837.52	0.04
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
		18,439.000 Local	14.716475	271,357.09	15.212000	280,494.07	9,136.98	1.93
		Base	17.115700	315,596.40	17.297568	318,949.85	3,353.45	0.28
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
		2,049.000 Local	18.664080	38,242.70	15.550000	31,861.95	-6,380.75	0.22
		Base	20.470766	41,944.60	17.681908	36,230.23	-5,714.37	0.03
750892903	WIRECARD AG COMMON STOCK							
		422.000 Local	148.674289	62,740.55	148.050000	62,477.10	-263.45	0.43
		Base	167.711943	70,774.44	168.347680	71,042.72	268.28	0.06
ACI0054Q2	BASF SE COMMON STOCK							
		4,936.000 Local	72.727812	358,984.48	63.920000	315,509.12	-43,475.36	2.17
		Base	80.938460	399,512.24	72.683443	358,765.47	-40,746.77	0.31
ACI0XQVJ6	AROUNDTOWN SA COMMON STOCK EUR.01							
		15,721.000 Local	7.617345	119,752.28	7.246000	113,914.37	-5,837.91	0.78
		Base	8.592742	135,086.49	8.239428	129,532.05	-5,554.44	0.11
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK							
		6,214.000 Local	33.945510	210,937.40	32.270000	200,525.78	-10,411.62	1.38
		Base	37.669284	234,076.93	36.694222	228,017.90	-6,059.03	0.20
B1JB4K905	SYMRISE AG COMMON STOCK							
		1,433.000 Local	89.210419	127,838.53	84.640000	121,289.12	-6,549.41	0.83

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.633761	144,208.18	96.244158	137,917.88	-6,290.30	0.12
BBJPFY900	VONOVIA SE COMMON STOCK							
		8,308.000 Local	38.702403	321,539.56	42.000000	348,936.00	27,396.44	2.40
		Base	43.018948	357,401.42	47.758207	396,775.18	39,373.76	0.34
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
		3,226.000 Local	28.887148	93,189.94	35.690000	115,135.94	21,946.00	0.79
		Base	31.683431	102,210.75	40.583105	130,921.10	28,710.35	0.11
GERMANY Total								
		95,480.000 Local		3,906,179.21		3,724,481.19	-181,698.02	25.57
		Base		4,364,260.47		4,235,108.18	-129,152.29	3.68
ITALY								
714456902	ENEL SPA COMMON STOCK EUR1.							
		39,977.000 Local	5.015601	200,508.70	6.140000	245,458.78	44,950.08	1.69
		Base	5.567047	222,553.84	6.981795	279,111.22	56,557.38	0.24
714505906	ENI SPA COMMON STOCK							
		29,338.000 Local	14.287941	419,179.61	14.606000	428,510.83	9,331.22	2.94
		Base	15.671018	459,756.32	16.608485	487,259.74	27,503.42	0.42
725147904	SNAM SPA COMMON STOCK							
		32,109.000 Local	4.145095	133,094.87	4.371000	140,348.44	7,253.57	0.96
		Base	4.546342	145,978.49	4.970265	159,590.23	13,611.74	0.14
753851906	TENARIS SA COMMON STOCK USD1.							
		7,437.000 Local	13.982498	103,987.84	11.510000	85,599.87	-18,387.97	0.59
		Base	15.336008	114,053.89	13.088023	97,335.63	-16,718.26	0.08
763439908	TELECOM ITALIA SPA COMMON STOCK							
		118,763.000 Local	0.862855	102,475.29	0.480200	57,029.99	-45,445.30	0.39
		Base	0.946380	112,394.93	0.546036	64,848.81	-47,546.12	0.06
B01BN5908	TERNA SPA COMMON STOCK EUR.22							
		19,530.000 Local	4.755490	92,874.72	5.600000	109,368.00	16,493.28	0.75
		Base	5.215823	101,865.02	6.367761	124,362.37	22,497.35	0.11
ITALY Total								

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		247,154.000	Local	1,052,121.03		1,066,315.91	14,194.88	7.32
			Base	1,156,602.49		1,212,508.00	55,905.51	1.05
NETHERLANDS (THE)								
580942902	VOPAK COMMON STOCK EUR.5							
		2,162.000	Local	41.599394	40.550000	87,669.10	-2,268.79	0.60
			Base	45.626230	46.109412	99,688.55	1,044.64	0.09
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		36,544.000	Local	2.728752	2.700000	98,668.80	-1,050.73	0.68
			Base	2.992897	3.070170	112,196.31	2,823.90	0.10
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,844.000	Local	32.659617	38.185000	108,598.14	15,714.19	0.75
			Base	35.821076	43.420170	123,486.96	21,611.82	0.11
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		1,090.000	Local	83.254514	98.140000	106,972.60	16,225.18	0.73
			Base	91.313578	111.595010	121,638.56	22,106.76	0.11
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
		1,260.000	Local	138.819246	183.740000	231,512.40	56,600.15	1.59
			Base	153.947079	208.930785	263,252.79	69,279.47	0.23
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5							
		1,242.000	Local	106.137504	108.700000	135,005.40	3,182.62	0.93
			Base	119.728349	123.602788	153,514.66	4,812.05	0.13
B12T3J908	UNILEVER NV CVA DUTCH CERT EUR.16							
		3,514.000	Local	50.251019	53.560000	188,209.84	11,627.76	1.29
			Base	55.652023	60.903085	214,013.44	18,452.23	0.19
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		4,807.000	Local	19.011693	19.778000	95,072.85	3,683.64	0.65
			Base	20.852030	22.489567	108,107.35	7,871.64	0.09
BFYM46904	UNIBAIL RODAMCO WESTFIELD REIT EUR.5							
		2,449.000	Local	188.819771	131.750000	322,655.75	-139,763.87	2.22
			Base	208.943250	149.812947	366,891.91	-144,810.11	0.32

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BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5		2,135.000	Local	81.758557	174,554.52	82.640000	176,436.40	1,881.88	1.21
				Base	92.227691	196,906.12	93.969958	200,625.86	3,719.74	0.17
BZ5739900	ING GROEP NV COMMON STOCK EUR.01		15,937.000	Local	9.938908	158,396.38	10.196000	162,493.65	4,097.27	1.12
				Base	11.211579	178,678.94	11.593873	184,771.56	6,092.62	0.16
NETHERLANDS (THE) Total			73,984.000	Local		1,743,365.63		1,713,294.93	-30,070.70	11.76
				Base		1,935,183.19		1,948,187.95	13,004.76	1.69
PORTUGAL										
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.		7,992.000	Local	13.972832	111,670.87	13.525000	108,091.80	-3,579.07	0.74
				Base	15.325405	122,480.64	15.379280	122,911.20	430.56	0.11
PORTUGAL Total			7,992.000	Local		111,670.87		108,091.80	-3,579.07	0.74
				Base		122,480.64		122,911.20	430.56	0.11
SPAIN										
527178909	ENDESA SA COMMON STOCK EUR1.2		1,818.000	Local	22.321342	40,580.20	22.610000	41,104.98	524.78	0.28
				Base	24.482057	44,508.38	25.709835	46,740.48	2,232.10	0.04
566935904	REPSOL SA COMMON STOCK EUR1.		14,259.000	Local	14.461040	206,199.97	13.785000	196,560.32	-9,639.65	1.35
				Base	15.860873	226,160.19	15.674926	223,508.77	-2,651.42	0.19
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5		58,285.000	Local	3.958022	230,693.31	4.080500	237,831.94	7,138.63	1.63
				Base	4.464844	260,233.45	4.639937	270,438.74	10,205.29	0.23
573252905	TELEFONICA SA COMMON STOCK EUR1.		24,753.000	Local	10.392957	257,256.86	7.221000	178,741.41	-78,515.45	1.23
				Base	11.398998	282,159.40	8.211000	203,246.89	-78,912.51	0.18
738307909	ENAGAS SA COMMON STOCK EUR1.5									

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	3,934.000	Local		24.866614	97,825.26	23.470000	92,330.98	-5,494.28	0.63
		Base		27.273709	107,294.77	26.687741	104,989.57	-2,305.20	0.09
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03								
	3,382.000	Local		25.056833	84,742.21	26.450000	89,453.90	4,711.69	0.61
		Base		28.265346	95,593.40	30.076299	101,718.04	6,124.64	0.09
B288C9908	IBERDROLA SA COMMON STOCK EUR.75								
	30,435.000	Local		7.426677	226,030.90	8.766000	266,793.21	40,762.31	1.83
		Base		8.229455	250,463.47	9.967820	303,370.60	52,907.13	0.26
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01								
	2,247.000	Local		63.499657	142,683.73	69.660000	156,526.02	13,842.29	1.07
		Base		71.139079	159,849.51	79.210398	177,985.76	18,136.25	0.15
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5								
	5,051.000	Local		18.829758	95,109.11	18.315000	92,509.07	-2,600.04	0.64
		Base		20.652485	104,315.70	20.825990	105,192.08	876.38	0.09
SPAIN Total	144,164.000	Local			1,381,121.55		1,351,851.83	-29,269.72	9.28
		Base			1,530,578.27		1,537,190.93	6,612.66	1.34
UNITED KINGDOM									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125								
	1,176.000	Local		80.129022	94,231.73	105.000000	123,480.00	29,248.27	0.85
		Base		87.885536	103,353.39	119.395518	140,409.13	37,055.74	0.12
UNITED KINGDOM Total	1,176.000	Local			94,231.73		123,480.00	29,248.27	0.85
		Base			103,353.39		140,409.13	37,055.74	0.12
EURO CURRENCY Total	730,111.000	Local			14,587,258.51		14,496,372.72	-90,885.79	99.53
		Base			16,223,408.04		16,483,827.82	260,419.78	14.32
HONG KONG DOLLAR								Exchange Rate:	7.811700
607355906	CHINA MOBILE LTD COMMON STOCK								

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		47,000.000	Local 77.241013	3,630,327.61	71.150000	3,344,050.00	-286,277.61	6.76
			Base 9.892635	464,953.84	9.108133	428,082.24	-36,871.60	0.37
609701909	CLP HOLDINGS LTD COMMON STOCK	14,000.000	Local 80.925784	1,132,960.98	86.200000	1,206,800.00	73,839.02	2.44
			Base 10.343671	144,811.39	11.034730	154,486.22	9,674.83	0.13
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1	6,500.000	Local 81.929046	532,538.80	57.450000	373,425.00	-159,113.80	0.76
			Base 10.496995	68,230.47	7.354353	47,803.30	-20,427.17	0.04
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK	38,000.000	Local 11.154774	423,881.43	12.600000	478,800.00	54,918.57	0.97
			Base 1.433011	54,454.43	1.612965	61,292.68	6,838.25	0.05
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK	44,000.000	Local 22.435325	987,154.29	28.800000	1,267,200.00	280,045.71	2.56
			Base 2.882180	126,815.94	3.686778	162,218.21	35,402.27	0.14
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1	24,000.000	Local 20.532329	492,775.89	34.400000	825,600.00	332,824.11	1.67
			Base 2.637710	63,305.03	4.403651	105,687.62	42,382.59	0.09
619615008	CITIC LTD COMMON STOCK	79,000.000	Local 11.316810	894,028.01	11.260000	889,540.00	-4,488.01	1.80
			Base 1.453827	114,852.36	1.441428	113,872.78	-979.58	0.10
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0	96,000.000	Local 5.288327	507,679.40	4.310000	413,760.00	-93,919.40	0.84
			Base 0.679371	65,219.63	0.551736	52,966.70	-12,252.93	0.05
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK	4,400.000	Local 219.195150	964,458.66	275.800000	1,213,520.00	249,061.34	2.45
			Base 27.990205	123,156.90	35.306015	155,346.47	32,189.57	0.13
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	98,000.000	Local 6.159699	603,650.46	5.310000	520,380.00	-83,270.46	1.05
			Base 0.791313	77,548.67	0.679750	66,615.46	-10,933.21	0.06
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1							

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	12,000.000	Local	41.858062	502,296.74	76.000000	912,000.00	409,703.26	1.84	
		Base	5.377345	64,528.14	9.728996	116,747.95	52,219.81	0.10	
640837001	HANG SENG BANK LTD COMMON STOCK								
	3,200.000	Local	195.307581	624,984.26	194.500000	622,400.00	-2,584.26	1.26	
		Base	24.882166	79,622.93	24.898550	79,675.36	52.43	0.07	
643655004	HONG KONG + CHINA GAS COMMON STOCK								
	103,179.000	Local	12.729970	1,313,465.62	17.320000	1,787,060.28	473,594.66	3.61	
		Base	1.626561	167,826.95	2.217187	228,767.14	60,940.19	0.20	
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01								
	17,200.000	Local	20.882905	359,185.97	29.050000	499,660.00	140,474.03	1.01	
		Base	2.673388	45,982.28	3.718781	63,963.03	17,980.75	0.06	
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK								
	13,000.000	Local	62.197957	808,573.44	52.650000	684,450.00	-124,123.44	1.38	
		Base	7.924013	103,012.17	6.739890	87,618.57	-15,393.60	0.08	
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1								
	18,000.000	Local	29.145902	524,626.23	38.750000	697,500.00	172,873.77	1.41	
		Base	3.734261	67,216.69	4.960508	89,289.14	22,072.45	0.08	
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK								
	24,000.000	Local	32.401041	777,624.98	30.750000	738,000.00	-39,624.98	1.49	
		Base	4.162438	99,898.51	3.936403	94,473.67	-5,424.84	0.08	
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK								
	48,000.000	Local	13.862859	665,417.21	11.400000	547,200.00	-118,217.21	1.11	
		Base	1.780909	85,483.61	1.459349	70,048.77	-15,434.84	0.06	
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK								
	7,000.000	Local	118.987404	832,911.83	132.500000	927,500.00	94,588.17	1.88	
		Base	15.285857	107,001.00	16.961737	118,732.16	11,731.16	0.10	
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK								
	38,000.000	Local	11.478082	436,167.12	15.460000	587,480.00	151,312.88	1.19	
		Base	1.474545	56,032.72	1.979083	75,205.14	19,172.42	0.07	
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK								

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		18,000.000	Local Base	25.239763 3.233794	454,315.73 58,208.29	37.100000 4.749286	667,800.00 85,487.15	213,484.27 27,278.86	1.35 0.07
B00G0S903	CNOOC LTD COMMON STOCK	86,000.000	Local Base	8.853941 1.137432	761,438.90 97,819.15	13.360000 1.710255	1,148,960.00 147,081.94	387,521.10 49,262.79	2.32 0.13
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	84,000.000	Local Base	4.178659 0.536816	351,007.34 45,092.58	7.990000 1.022825	671,160.00 85,917.28	320,152.66 40,824.70	1.36 0.07
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	24,000.000	Local Base	21.483835 2.752573	515,612.04 66,061.76	30.250000 3.872397	726,000.00 92,937.52	210,387.96 26,875.76	1.47 0.08
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	8,500.000	Local Base	43.218098 5.552064	367,353.83 47,192.54	93.800000 12.007630	797,300.00 102,064.85	429,946.17 54,872.31	1.61 0.09
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	130,000.000	Local Base	5.869243 0.753999	763,001.56 98,019.89	4.640000 0.593981	603,200.00 77,217.51	-159,801.56 -20,802.38	1.22 0.07
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	34,500.000	Local Base	18.328865 2.354639	632,345.85 81,235.06	16.360000 2.094294	564,420.00 72,253.16	-67,925.85 -8,981.90	1.14 0.06
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	122,000.000	Local Base	6.259860 0.804180	763,702.97 98,110.00	6.730000 0.861528	821,060.00 105,106.44	57,357.03 6,996.44	1.66 0.09
B0PB4M906	LINK REIT REIT	8,500.000	Local Base	56.211412 7.221265	477,797.00 61,380.75	96.000000 12.289258	816,000.00 104,458.70	338,203.00 43,077.95	1.65 0.09
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0	205,000.000	Local Base	3.705837 0.476075	759,696.66 97,595.33	3.300000 0.422443	676,500.00 86,600.87	-83,196.66 -10,994.46	1.37 0.08
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0								

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Holdings

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	127,000.000	Local	5.007885	636,001.40	5.700000	723,900.00	87,898.60	1.46	
		Base	0.643344	81,704.66	0.729675	92,668.69	10,964.03	0.08	
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1								
	53,000.000	Local	6.843738	362,718.13	11.880000	629,640.00	266,921.87	1.27	
		Base	0.879189	46,597.01	1.520796	80,602.17	34,005.16	0.07	
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0								
	19,600.000	Local	34.053634	667,451.23	27.500000	539,000.00	-128,451.23	1.09	
		Base	4.374740	85,744.91	3.520360	68,999.07	-16,745.84	0.06	
B4TX8S909	AIA GROUP LTD COMMON STOCK								
	25,200.000	Local	62.579868	1,577,012.68	84.250000	2,123,100.00	546,087.32	4.29	
		Base	7.995968	201,498.40	10.785104	271,784.63	70,286.23	0.24	
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005								
	19,000.000	Local	9.920299	188,485.68	12.400000	235,600.00	47,114.32	0.48	
		Base	1.274423	24,214.03	1.587363	30,159.89	5,945.86	0.03	
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1								
	22,000.000	Local	27.793785	611,463.26	38.400000	844,800.00	233,336.74	1.71	
		Base	3.558105	78,278.32	4.915703	108,145.47	29,867.15	0.09	
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1								
	76,500.000	Local	30.447946	2,329,267.87	29.450000	2,252,925.00	-76,342.87	4.56	
		Base	3.889322	297,533.13	3.769986	288,403.93	-9,129.20	0.25	
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01								
	18,800.000	Local	43.368300	815,324.04	37.350000	702,180.00	-113,144.04	1.42	
		Base	5.525117	103,872.20	4.781290	89,888.24	-13,983.96	0.08	
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01								
	30,000.000	Local	14.202362	426,070.85	21.900000	657,000.00	230,929.15	1.33	
		Base	1.821540	54,646.19	2.803487	84,104.61	29,458.42	0.07	
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1								
	11,000.000	Local	40.983414	450,817.55	55.050000	605,550.00	154,732.45	1.22	
		Base	5.264983	57,914.81	7.047122	77,518.34	19,603.53	0.07	
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005								

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		107,500.000	Local 7.511829	807,521.63	8.000000	860,000.00	52,478.37	1.74
			Base 0.957006	102,878.17	1.024105	110,091.27	7,213.10	0.10
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001	71,000.000	Local 6.860807	487,117.30	7.920000	562,320.00	75,202.70	1.14
			Base 0.881382	62,578.10	1.013864	71,984.33	9,406.23	0.06
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	21,300.000	Local 312.476065	6,655,740.18	352.600000	7,510,380.00	854,639.82	15.19
			Base 39.958056	851,106.59	45.137422	961,427.09	110,320.50	0.84
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0	92,900.000	Local 29.997238	2,786,743.42	29.300000	2,721,970.00	-64,773.42	5.50
			Base 3.831750	355,969.58	3.750784	348,447.84	-7,521.74	0.30
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	3,000.000	Local 89.764777	269,294.33	77.000000	231,000.00	-38,294.33	0.47
			Base 11.471837	34,415.51	9.857009	29,571.03	-4,844.48	0.03
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	11,000.000	Local 68.043564	748,479.20	63.700000	700,700.00	-47,779.20	1.42
			Base 8.741296	96,154.26	8.154435	89,698.79	-6,455.47	0.08
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	13,500.000	Local 56.088312	757,192.21	61.150000	825,525.00	68,332.79	1.67
			Base 7.205451	97,273.59	7.828002	105,678.02	8,404.43	0.09
BZ3C3R901	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.000025	5,500.000	Local 70.010253	385,056.39	70.150000	385,825.00	768.61	0.78
			Base 8.920322	49,061.77	8.980120	49,390.66	328.89	0.04
HONG KONG DOLLAR Total		2,182,779.000	Local	43,822,738.16		49,140,140.28	5,317,402.12	99.36
			Base	5,612,110.24		6,290,582.10	678,471.86	5.46
INDIAN RUPEE							Exchange Rate:	69.027500
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.	11,409.000	Local 1,355.015776	15,459,374.99	1,254.000000	14,306,886.00	-1,152,488.99	8.76

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			Base	19.555061	223,103.69	18.166673	207,263.57	-15,840.12	0.18
614376903	LUPIN LTD COMMON STOCK INR2.0								
	16,523.000	Local		769.528292	12,714,915.97	753.000000	12,441,819.00	-273,096.97	7.61
		Base		11.100801	183,418.54	10.908696	180,244.38	-3,174.16	0.16
620512905	INFOSYS LTD COMMON STOCK INR5.								
	15,230.000	Local		744.099145	11,332,629.98	731.700000	11,143,791.00	-188,838.98	6.82
		Base		10.704923	163,035.97	10.600123	161,439.88	-1,596.09	0.14
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0								
	9,436.000	Local		1,849.324780	17,450,228.62	1,788.900000	16,880,060.40	-570,168.22	10.33
		Base		26.495099	250,007.75	25.915758	244,541.09	-5,466.66	0.21
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.								
	2,738.000	Local		2,772.017327	7,589,783.44	2,559.300000	7,007,363.40	-582,420.04	4.29
		Base		40.040694	109,631.42	37.076527	101,515.53	-8,115.89	0.09
644232902	BHARTI AIRTEL LTD FOREIGN COMMON STOCK INR5.0								
	15,493.000	Local		359.291326	5,566,500.52	346.600000	5,369,873.80	-196,626.72	3.29
		Base		5.189821	80,405.90	5.021187	77,793.25	-2,612.65	0.07
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.								
	12,756.000	Local		469.486599	5,988,771.06	401.350000	5,119,620.60	-869,150.46	3.13
		Base		6.781548	86,505.43	5.814349	74,167.84	-12,337.59	0.06
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.								
	4,060.000	Local		1,524.685884	6,190,224.69	1,358.950000	5,517,337.00	-672,887.69	3.38
		Base		22.023485	89,415.35	19.687081	79,929.55	-9,485.80	0.07
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.								
	10,210.000	Local		1,520.517415	15,524,482.81	1,559.850000	15,926,068.50	401,585.69	9.75
		Base		21.874801	223,341.72	22.597515	230,720.63	7,378.91	0.20
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.								
	4,885.000	Local		2,263.302027	11,056,230.40	2,228.000000	10,883,780.00	-172,450.40	6.66
		Base		32.426111	158,401.55	32.276991	157,673.10	-728.45	0.14
B037HF900	NTPC LTD COMMON STOCK INR10.0								
	54,591.000	Local		136.042748	7,426,709.68	141.100000	7,702,790.10	276,080.42	4.71

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		Base	1.965084	107,275.89	2.044113	111,590.16	4,314.27	0.10
B058J5906	PIRAMAL ENTERPRISES LTD COMMON STOCK INR2.							
		2,081.000 Local	2,641.009226	5,495,940.20	1,945.000000	4,047,545.00	-1,448,395.20	2.48
		Base	38.148333	79,386.68	28.177176	58,636.70	-20,749.98	0.05
B0C1DM902	BHARAT FORGE LTD COMMON STOCK INR2.							
		27,204.000 Local	499.366361	13,584,762.48	449.050000	12,215,956.20	-1,368,806.28	7.48
		Base	7.205488	196,018.09	6.505378	176,972.31	-19,045.78	0.15
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
		67,943.000 Local	196.463564	13,348,323.95	205.900000	13,989,463.70	641,139.75	8.56
		Base	2.814715	191,240.16	2.982869	202,665.08	11,424.92	0.18
B2QKWK904	BAJAJ FINSERV LTD COMMON STOCK INR5.							
		826.000 Local	7,360.781441	6,080,005.47	8,549.900000	7,062,217.40	982,211.93	4.32
		Base	106.323584	87,823.28	123.862229	102,310.20	14,486.92	0.09
BG0ZVG908	CONTAINER CORP OF INDIA LTD COMMON STOCK INR5.0							
		24,212.000 Local	532.066318	12,882,389.68	568.000000	13,752,416.00	870,026.32	8.42
		Base	7.675423	185,837.35	8.228605	199,230.97	13,393.62	0.17
INDIAN RUPEE Total								
		279,597.000 Local		167,691,273.94		163,366,988.10	-4,324,285.84	99.98
		Base		2,414,848.77		2,366,694.24	-48,154.53	2.06
INDONESIAN RUPIAH							Exchange Rate:	14,127.500000
623084902	UNITED TRACTORS TBK PT COMMON STOCK IDR250.0							
		25,700.000 Local	33,142.698988	851,767,364.00	28,200.000000	724,740,000.00	-127,027,364.00	21.86
		Base	2.439205	62,687.57	1.996107	51,299.95	-11,387.62	0.04
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.							
		146,400.000 Local	8,771.161762	1,284,098,082.00	7,450.000000	1,090,680,000.00	-193,418,082.00	32.90
		Base	0.658002	96,331.44	0.527340	77,202.62	-19,128.82	0.07
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.							
		322,800.000 Local	4,357.364424	1,406,557,236.00	4,140.000000	1,336,392,000.00	-70,165,236.00	40.32
		Base	0.326884	105,518.17	0.293045	94,595.08	-10,923.09	0.08

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INDONESIAN RUPIAH Total

494,900.000	Local			3,542,422,682.00		3,151,812,000.00	-390,610,682.00	95.08
	Base			264,537.18		223,097.65	-41,439.53	0.19

JAPANESE YEN Exchange Rate: 107.815000

605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK							
2,000.000	Local		4,786.154500	9,572,309.00	4,845.000000	9,690,000.00	117,691.00	0.81
	Base		42.523680	85,047.36	44.938088	89,876.18	4,828.82	0.08

605460005	ASAHI KASEI CORP COMMON STOCK							
11,900.000	Local		1,256.452185	14,951,781.00	1,148.500000	13,667,150.00	-1,284,631.00	1.14
	Base		11.272058	134,137.49	10.652507	126,764.83	-7,372.66	0.11

612927905	NTT DOCOMO INC COMMON STOCK							
1,600.000	Local		2,759.035000	4,414,456.00	2,512.500000	4,020,000.00	-394,456.00	0.34
	Base		24.733556	39,573.69	23.303807	37,286.09	-2,287.60	0.03

613210004	BRIDGESTONE CORP COMMON STOCK							
1,700.000	Local		4,786.392353	8,136,867.00	4,242.000000	7,211,400.00	-925,467.00	0.60
	Base		42.321871	71,947.18	39.345175	66,886.80	-5,060.38	0.06

616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK							
2,300.000	Local		4,357.177391	10,021,508.00	2,729.000000	6,276,700.00	-3,744,808.00	0.52
	Base		38.612057	88,807.73	25.311877	58,217.32	-30,590.41	0.05

617232004	CANON INC COMMON STOCK							
4,900.000	Local		3,795.896939	18,599,895.00	3,146.000000	15,415,400.00	-3,184,495.00	1.29
	Base		33.563792	164,462.58	29.179613	142,980.10	-21,482.48	0.12

618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK							
400.000	Local		19,019.505000	7,607,802.00	21,580.000000	8,632,000.00	1,024,198.00	0.72
	Base		168.172825	67,269.13	200.157678	80,063.07	12,793.94	0.07

619446909	KOSE CORP COMMON STOCK							
400.000	Local		17,058.525000	6,823,410.00	18,070.000000	7,228,000.00	404,590.00	0.60
	Base		151.167750	60,467.10	167.601911	67,040.76	6,573.66	0.06

619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK							
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	9,300.000	Local	1,574.236667	14,640,401.00	1,511.500000	14,056,950.00	-583,451.00	1.17	
		Base	14.137827	131,481.79	14.019385	130,380.28	-1,101.51	0.11	
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK								
	3,600.000	Local	1,226.613056	4,415,807.00	1,358.000000	4,888,800.00	472,993.00	0.41	
		Base	10.845864	39,045.11	12.595650	45,344.34	6,299.23	0.04	
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
	1,600.000	Local	4,112.055000	6,579,288.00	7,040.000000	11,264,000.00	4,684,712.00	0.94	
		Base	36.359300	58,174.88	65.297037	104,475.26	46,300.38	0.09	
624899902	KDDI CORP COMMON STOCK								
	5,600.000	Local	3,015.510000	16,886,856.00	2,743.500000	15,363,600.00	-1,523,256.00	1.28	
		Base	27.034264	151,391.88	25.446366	142,499.65	-8,892.23	0.12	
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
	700.000	Local	11,230.612857	7,861,429.00	14,065.000000	9,845,500.00	1,984,071.00	0.82	
		Base	99.302471	69,511.73	130.454946	91,318.46	21,806.73	0.08	
625086004	SUMITOMO DAINIPPON PHARMA CO COMMON STOCK								
	2,700.000	Local	3,611.804815	9,751,873.00	2,043.000000	5,516,100.00	-4,235,773.00	0.46	
		Base	31.879648	86,075.05	18.949126	51,162.64	-34,912.41	0.04	
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	3,300.000	Local	3,528.763636	11,644,920.00	3,141.000000	10,365,300.00	-1,279,620.00	0.87	
		Base	31.201767	102,965.83	29.133237	96,139.68	-6,826.15	0.08	
629854902	EAST JAPAN RAILWAY CO COMMON STOCK								
	900.000	Local	10,315.155556	9,283,640.00	10,080.000000	9,072,000.00	-211,640.00	0.76	
		Base	91.207878	82,087.09	93.493484	84,144.14	2,057.05	0.07	
630720001	EISAI CO LTD COMMON STOCK								
	1,500.000	Local	6,762.116000	10,143,174.00	6,091.000000	9,136,500.00	-1,006,674.00	0.76	
		Base	60.569513	90,854.27	56.494922	84,742.38	-6,111.89	0.07	
633243902	FAST RETAILING CO LTD COMMON STOCK								
	100.000	Local	50,075.020000	5,007,502.00	65,130.000000	6,513,000.00	1,505,498.00	0.54	
		Base	455.124000	45,512.40	604.090340	60,409.03	14,896.63	0.05	
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								

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	35,500.000	Local	680.470563	24,156,705.00	512.000000	18,176,000.00	-5,980,705.00	1.52	
		Base	6.107887	216,829.98	4.748875	168,585.08	-48,244.90	0.15	
635640006	SUBARU CORP COMMON STOCK								
	2,600.000	Local	4,258.128077	11,071,133.00	2,619.000000	6,809,400.00	-4,261,733.00	0.57	
		Base	37.650896	97,892.33	24.291611	63,158.19	-34,734.14	0.05	
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK								
	1,400.000	Local	4,270.133571	5,978,187.00	5,463.000000	7,648,200.00	1,670,013.00	0.64	
		Base	37.757050	52,859.87	50.670129	70,938.18	18,078.31	0.06	
635693005	FANUC CORP COMMON STOCK								
	700.000	Local	22,588.788571	15,812,152.00	19,930.000000	13,951,000.00	-1,861,152.00	1.16	
		Base	202.435186	141,704.63	184.853685	129,397.58	-12,307.05	0.11	
635694003	FUJITSU LTD COMMON STOCK								
	1,100.000	Local	7,927.961818	8,720,758.00	7,512.000000	8,263,200.00	-457,558.00	0.69	
		Base	70.100018	77,110.02	69.674906	76,642.40	-467.62	0.07	
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK								
	2,800.000	Local	4,562.637143	12,775,384.00	4,195.000000	11,746,000.00	-1,029,384.00	0.98	
		Base	41.508939	116,225.03	38.909243	108,945.88	-7,279.15	0.09	
642910004	HITACHI LTD COMMON STOCK								
	3,900.000	Local	3,500.892308	13,653,480.00	3,949.000000	15,401,100.00	1,747,620.00	1.29	
		Base	31.370867	122,346.38	36.627556	142,847.47	20,501.09	0.12	
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK								
	3,200.000	Local	4,011.879688	12,838,015.00	3,906.000000	12,499,200.00	-338,815.00	1.04	
		Base	35.665775	114,130.48	36.228725	115,931.92	1,801.44	0.10	
643514003	HONDA MOTOR CO LTD COMMON STOCK								
	4,000.000	Local	3,349.920500	13,399,682.00	2,785.000000	11,140,000.00	-2,259,682.00	0.93	
		Base	30.050260	120,201.04	25.831285	103,325.14	-16,875.90	0.09	
644150005	HOYA CORP COMMON STOCK								
	2,400.000	Local	5,877.826250	14,106,783.00	8,254.000000	19,809,600.00	5,702,817.00	1.65	
		Base	52.542033	126,100.88	76.557065	183,736.96	57,636.08	0.16	
647453901	JAPAN TOBACCO INC COMMON STOCK								

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		4,300.000	Local Base	3,524.981163 31.469058	15,157,419.00 135,316.95	2,379.500000 22.070213	10,231,850.00 94,901.92	-4,925,569.00 -40,415.03	0.85 0.08
648004000	AEON CO LTD COMMON STOCK	4,800.000	Local Base	1,704.351667 15.070090	8,180,888.00 72,336.43	1,851.000000 17.168298	8,884,800.00 82,407.83	703,912.00 10,071.40	0.74 0.07
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK	9,800.000	Local Base	1,560.345408 14.026405	15,291,385.00 137,458.77	1,234.500000 11.450169	12,098,100.00 112,211.66	-3,193,285.00 -25,247.11	1.01 0.10
648380004	KAO CORP COMMON STOCK	2,700.000	Local Base	7,008.502222 62.566852	18,922,956.00 168,930.50	8,210.000000 76.148959	22,167,000.00 205,602.19	3,244,044.00 36,671.69	1.85 0.18
649099009	KEYENCE CORP COMMON STOCK	300.000	Local Base	56,504.903333 504.749233	16,951,471.00 151,424.77	66,130.000000 613.365487	19,839,000.00 184,009.65	2,887,529.00 32,584.88	1.66 0.16
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK	4,600.000	Local Base	2,436.884565 21.639109	11,209,669.00 99,539.90	2,323.500000 21.550805	10,688,100.00 99,133.70	-521,569.00 -406.20	0.89 0.09
649926003	KYOCERA CORP COMMON STOCK	1,700.000	Local Base	6,602.299412 58.378347	11,223,909.00 99,243.19	7,035.000000 65.250661	11,959,500.00 110,926.12	735,591.00 11,682.93	1.00 0.10
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK	8,900.000	Local Base	1,270.635056 11.235112	11,308,652.00 99,992.50	1,058.000000 9.813106	9,416,200.00 87,336.64	-1,892,452.00 -12,655.86	0.79 0.08
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK	1,800.000	Local Base	4,872.435000 43.082672	8,770,383.00 77,548.81	5,399.000000 50.076520	9,718,200.00 90,137.74	947,817.00 12,588.93	0.81 0.08
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	3,900.000	Local Base	4,370.200000 39.264172	17,043,780.00 153,130.27	3,806.000000 35.301210	14,843,400.00 137,674.72	-2,200,380.00 -15,455.55	1.24 0.12
657270005	PANASONIC CORP COMMON STOCK								

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	8,300.000	Local	1,377.188193	11,430,662.00	897.600000	7,450,080.00	-3,980,582.00	0.62	
		Base	12.177269	101,071.33	8.325372	69,100.59	-31,970.74	0.06	
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK								
	53,700.000	Local	210.004953	11,277,266.00	156.100000	8,382,570.00	-2,894,696.00	0.70	
		Base	1.856890	99,714.98	1.447850	77,749.57	-21,965.41	0.07	
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
	5,300.000	Local	2,279.639245	12,082,088.00	2,005.000000	10,626,500.00	-1,455,588.00	0.89	
		Base	20.156853	106,831.32	18.596670	98,562.35	-8,268.97	0.09	
659678007	MITSUBISHI CORP COMMON STOCK								
	3,900.000	Local	2,463.731282	9,608,552.00	2,840.000000	11,076,000.00	1,467,448.00	0.92	
		Base	21.784618	84,960.01	26.341418	102,731.53	17,771.52	0.09	
659692008	MITSUBISHI GAS CHEMICAL CO COMMON STOCK								
	4,500.000	Local	2,553.276000	11,489,742.00	1,436.000000	6,462,000.00	-5,027,742.00	0.54	
		Base	23.206327	104,428.47	13.319111	59,936.00	-44,492.47	0.05	
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
	6,700.000	Local	1,665.332388	11,157,727.00	1,419.000000	9,507,300.00	-1,650,427.00	0.79	
		Base	14.725075	98,658.00	13.161434	88,181.61	-10,476.39	0.08	
659708002	MITSUBISHI MATERIALS CORP COMMON STOCK								
	1,900.000	Local	3,026.512105	5,750,373.00	3,065.000000	5,823,500.00	73,127.00	0.49	
		Base	27.507500	52,264.25	28.428326	54,013.82	1,749.57	0.05	
659730006	MITSUI + CO LTD COMMON STOCK								
	8,500.000	Local	1,641.161294	13,949,871.00	1,754.000000	14,909,000.00	959,129.00	1.24	
		Base	14.638176	124,424.50	16.268608	138,283.17	13,858.67	0.12	
659736003	MITSUI CHEMICALS INC COMMON STOCK								
	5,300.000	Local	2,836.983774	15,036,014.00	2,667.000000	14,135,100.00	-900,914.00	1.18	
		Base	25.875140	137,138.24	24.736818	131,105.13	-6,033.11	0.11	
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
	4,400.000	Local	2,605.302045	11,463,329.00	2,612.500000	11,495,000.00	31,671.00	0.96	
		Base	23.036405	101,360.18	24.231322	106,617.82	5,257.64	0.09	
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								

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		2,500.000	Local 5,725.639200	14,314,098.00	4,840.000000	12,100,000.00	-2,214,098.00	1.01
			Base 51.333136	128,332.84	44.891713	112,229.28	-16,103.56	0.10
663567907	RENESAS ELECTRONICS CORP COMMON STOCK	11,100.000	Local 1,085.542432	12,049,521.00	535.000000	5,938,500.00	-6,111,021.00	0.50
			Base 9.866325	109,516.21	4.962204	55,080.46	-54,435.75	0.05
663955003	NINTENDO CO LTD COMMON STOCK	500.000	Local 33,357.922000	16,678,961.00	39,490.000000	19,745,000.00	3,066,039.00	1.65
			Base 300.518080	150,259.04	366.275565	183,137.78	32,878.74	0.16
664040003	NEC CORP COMMON STOCK	1,900.000	Local 3,111.554737	5,911,954.00	4,240.000000	8,056,000.00	2,144,046.00	0.67
			Base 28.280437	53,732.83	39.326624	74,720.59	20,987.76	0.06
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	2,000.000	Local 4,432.215000	8,864,430.00	4,180.000000	8,360,000.00	-504,430.00	0.70
			Base 39.190190	78,380.38	38.770115	77,540.23	-840.15	0.07
664068004	NIDEC CORP COMMON STOCK	600.000	Local 10,585.290000	6,351,174.00	14,725.000000	8,835,000.00	2,483,826.00	0.74
			Base 93.596450	56,157.87	136.576543	81,945.93	25,788.06	0.07
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK	2,900.000	Local 2,327.163103	6,748,773.00	2,459.000000	7,131,100.00	382,327.00	0.60
			Base 21.151221	61,338.54	22.807587	66,142.00	4,803.46	0.06
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	2,200.000	Local 5,022.291364	11,049,041.00	5,017.000000	11,037,400.00	-11,641.00	0.92
			Base 44.962295	98,917.05	46.533414	102,373.51	3,456.46	0.09
664158003	NISSAN CHEMICAL CORP COMMON STOCK	2,500.000	Local 5,009.903600	12,524,759.00	4,855.000000	12,137,500.00	-387,259.00	1.01
			Base 45.560608	113,901.52	45.030840	112,577.10	-1,324.42	0.10
664180007	NITTO DENKO CORP COMMON STOCK	2,600.000	Local 8,879.937692	23,087,838.00	5,317.000000	13,824,200.00	-9,263,638.00	1.15
			Base 79.568196	206,877.31	49.315958	128,221.49	-78,655.82	0.11
664256005	NIPPON STEEL CORP COMMON STOCK							

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		14,000.000	Local 2,288.425714	32,037,960.00	1,849.000000	25,886,000.00	-6,151,960.00	2.16
			Base 20.553543	287,749.60	17.149747	240,096.46	-47,653.14	0.21
66431000	NOMURA HOLDINGS INC COMMON STOCK	16,300.000	Local 709.054356	11,557,586.00	379.400000	6,184,220.00	-5,373,366.00	0.52
			Base 6.269547	102,193.61	3.518991	57,359.55	-44,834.06	0.05
664889904	ORIENTAL LAND CO LTD COMMON STOCK	700.000	Local 11,895.944286	8,327,161.00	13,340.000000	9,338,000.00	1,010,839.00	0.78
			Base 108.120386	75,684.27	123.730464	86,611.32	10,927.05	0.08
665770004	OJI HOLDINGS CORP COMMON STOCK	18,700.000	Local 676.610856	12,652,623.00	622.000000	11,631,400.00	-1,021,223.00	0.97
			Base 6.157242	115,140.42	5.769142	107,882.95	-7,257.47	0.09
665880001	OLYMPUS CORP COMMON STOCK	7,800.000	Local 1,063.031282	8,291,644.00	1,196.000000	9,328,800.00	1,037,156.00	0.78
			Base 9.399454	73,315.74	11.093076	86,525.99	13,210.25	0.08
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK	7,200.000	Local 2,246.622639	16,175,683.00	1,932.000000	13,910,400.00	-2,265,283.00	1.16
			Base 20.117042	144,842.70	17.919584	129,021.01	-15,821.69	0.11
666114004	ORIX CORP COMMON STOCK	5,000.000	Local 1,757.878400	8,789,392.00	1,608.000000	8,040,000.00	-749,392.00	0.67
			Base 15.543380	77,716.90	14.914437	74,572.18	-3,144.72	0.06
666176003	OSAKA GAS CO LTD COMMON STOCK	6,700.000	Local 2,188.386716	14,662,191.00	1,877.000000	12,575,900.00	-2,086,291.00	1.05
			Base 19.648881	131,647.50	17.409451	116,643.32	-15,004.18	0.10
677062903	SOFTBANK GROUP CORP COMMON STOCK	6,400.000	Local 4,202.547500	26,896,304.00	5,165.000000	33,056,000.00	6,159,696.00	2.76
			Base 37.717667	241,393.07	47.906136	306,599.27	65,206.20	0.27
679390005	SEKISUI HOUSE LTD COMMON STOCK	4,900.000	Local 1,902.951020	9,324,460.00	1,775.500000	8,699,950.00	-624,510.00	0.73
			Base 17.295622	84,748.55	16.468024	80,693.32	-4,055.23	0.07
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK							

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	2,900.000	Local		9,852.603103	28,572,549.00	10,035.000000	29,101,500.00	528,951.00	2.43
		Base		88.390586	256,332.70	93.076103	269,920.70	13,588.00	0.23
680468006	SHIONOGI + CO LTD COMMON STOCK								
	2,600.000	Local		5,907.952308	15,360,676.00	6,209.000000	16,143,400.00	782,724.00	1.35
		Base		52.838992	137,381.38	57.589389	149,732.41	12,351.03	0.13
680526001	SHISEIDO CO LTD COMMON STOCK								
	2,300.000	Local		5,729.416087	13,177,657.00	8,121.000000	18,678,300.00	5,500,643.00	1.56
		Base		51.641583	118,775.64	75.323471	173,243.98	54,468.34	0.15
682150008	SONY CORP COMMON STOCK								
	3,000.000	Local		4,573.804667	13,721,414.00	5,648.000000	16,944,000.00	3,222,586.00	1.41
		Base		41.021460	123,064.38	52.386032	157,158.09	34,093.71	0.14
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK								
	17,000.000	Local		655.327529	11,140,568.00	500.000000	8,500,000.00	-2,640,568.00	0.71
		Base		5.794487	98,506.28	4.637574	78,838.75	-19,667.53	0.07
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK								
	4,500.000	Local		3,745.997111	16,856,987.00	3,219.000000	14,485,500.00	-2,371,487.00	1.21
		Base		33.725176	151,763.29	29.856699	134,355.15	-17,408.14	0.12
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
	2,600.000	Local		3,172.585385	8,248,722.00	3,848.000000	10,004,800.00	1,756,078.00	0.83
		Base		28.052396	72,936.23	35.690767	92,795.99	19,859.76	0.08
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	7,598.000	Local		4,754.413530	36,124,034.00	3,823.000000	29,047,154.00	-7,076,880.00	2.42
		Base		42.646394	324,027.30	35.458888	269,416.63	-54,610.67	0.23
688380906	SYSMEX CORP COMMON STOCK								
	1,200.000	Local		8,617.163333	10,340,596.00	7,027.000000	8,432,400.00	-1,908,196.00	0.70
		Base		77.293183	92,751.82	65.176460	78,211.75	-14,540.07	0.07
688507003	TERUMO CORP COMMON STOCK								
	5,000.000	Local		2,081.040000	10,405,200.00	3,210.000000	16,050,000.00	5,644,800.00	1.34
		Base		18.400814	92,004.07	29.773223	148,866.11	56,862.04	0.13
689522001	TOHO GAS CO LTD COMMON STOCK								

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	2,300.000	Local	3,736.867391	8,594,795.00	3,965.000000	9,119,500.00	524,705.00	0.76	
		Base	33.963804	78,116.75	36.775959	84,584.71	6,467.96	0.07	
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK								
	7,700.000	Local	1,439.064805	11,080,799.00	1,089.000000	8,385,300.00	-2,695,499.00	0.70	
		Base	12.905023	99,368.68	10.100635	77,774.89	-21,593.79	0.07	
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK								
	21,500.000	Local	477.729628	10,271,187.00	562.000000	12,083,000.00	1,811,813.00	1.01	
		Base	4.285460	92,137.40	5.212633	112,071.60	19,934.20	0.10	
689544005	TOKYO GAS CO LTD COMMON STOCK								
	6,100.000	Local	2,766.940656	16,878,338.00	2,537.500000	15,478,750.00	-1,399,588.00	1.29	
		Base	24.830182	151,464.11	23.535686	143,567.69	-7,896.42	0.12	
689567006	TOKYO ELECTRON LTD COMMON STOCK								
	600.000	Local	16,990.763333	10,194,458.00	15,120.000000	9,072,000.00	-1,122,458.00	0.76	
		Base	152.732717	91,639.63	140.240226	84,144.14	-7,495.49	0.07	
689714004	TORAY INDUSTRIES INC COMMON STOCK								
	17,000.000	Local	928.584176	15,785,931.00	819.200000	13,926,400.00	-1,859,531.00	1.16	
		Base	8.323479	141,499.14	7.598201	129,169.41	-12,329.73	0.11	
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	2,100.000	Local	7,018.219048	14,738,260.00	6,688.000000	14,044,800.00	-693,460.00	1.17	
		Base	63.005486	132,311.52	62.032185	130,267.59	-2,043.93	0.11	
691148001	UNICHARM CORP COMMON STOCK								
	2,700.000	Local	2,815.907407	7,602,950.00	3,244.000000	8,758,800.00	1,155,850.00	0.73	
		Base	24.898604	67,226.23	30.088578	81,239.16	14,012.93	0.07	
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	1,200.000	Local	7,640.961667	9,169,154.00	6,350.000000	7,620,000.00	-1,549,154.00	0.64	
		Base	68.116350	81,739.62	58.897185	70,676.62	-11,063.00	0.06	
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	12,800.000	Local	1,551.720078	19,862,017.00	1,535.000000	19,648,000.00	-214,017.00	1.64	
		Base	13.878791	177,648.53	14.237351	182,238.09	4,589.56	0.16	
B02K2M903	M3 INC COMMON STOCK								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	5,200.000	Local	1,878.438654	9,767,881.00	1,969.000000	10,238,800.00	470,919.00	0.85	
		Base	16.646185	86,560.16	18.262765	94,966.38	8,406.22	0.08	
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK								
	3,300.000	Local	2,784.391515	9,188,492.00	2,448.000000	8,078,400.00	-1,110,092.00	0.67	
		Base	24.619936	81,245.79	22.705560	74,928.35	-6,317.44	0.07	
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
	4,300.000	Local	4,850.784651	20,858,374.00	3,648.000000	15,686,400.00	-5,171,974.00	1.31	
		Base	43.264153	186,035.86	33.835737	145,493.67	-40,542.19	0.13	
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
	3,100.000	Local	3,096.700323	9,599,771.00	5,635.000000	17,468,500.00	7,868,729.00	1.46	
		Base	27.743581	86,005.10	52.265455	162,022.91	76,017.81	0.14	
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK								
	17,700.000	Local	948.014068	16,779,849.00	752.600000	13,321,020.00	-3,458,829.00	1.11	
		Base	8.431841	149,243.59	6.980476	123,554.42	-25,689.17	0.11	
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK								
	1,700.000	Local	3,779.888824	6,425,811.00	3,420.000000	5,814,000.00	-611,811.00	0.49	
		Base	33.422247	56,817.82	31.721004	53,925.71	-2,892.11	0.05	
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
	4,600.000	Local	5,215.764348	23,992,516.00	3,516.000000	16,173,600.00	-7,818,916.00	1.35	
		Base	46.678430	214,720.78	32.611418	150,012.52	-64,708.26	0.13	
B601QS905	DAI ICHI LIFE HOLDINGS INC COMMON STOCK								
	6,800.000	Local	1,957.728235	13,312,552.00	1,625.000000	11,050,000.00	-2,262,552.00	0.92	
		Base	17.823488	121,199.72	15.072114	102,490.38	-18,709.34	0.09	
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
	1,200.000	Local	9,654.825000	11,585,790.00	7,700.000000	9,240,000.00	-2,345,790.00	0.77	
		Base	85.369158	102,442.99	71.418634	85,702.36	-16,740.63	0.07	
BF5M0K909	SOFTBANK CORP COMMON STOCK								
	5,700.000	Local	1,348.173684	7,684,590.00	1,399.500000	7,977,150.00	292,560.00	0.67	
		Base	12.112428	69,040.84	12.980569	73,989.24	4,948.40	0.06	
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK								

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		2,700.000	Local Base	3,089.543704 28.080378	8,341,768.00 75,817.02	3,594.000000 33.334879	9,703,800.00 90,004.17	1,362,032.00 14,187.15	0.81 0.08
JAPANESE YEN Total		552,898.000	Local Base		1,248,120,572.00 11,161,656.62		1,179,409,944.00 10,939,200.88	-68,710,628.00 -222,455.74	98.43 9.50
MALAYSIAN RINGGIT							Exchange Rate:	4.132500	
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.	22,800.000	Local Base	19.056263 4.393375	434,482.79 100,168.94	17.360000 4.200847	395,808.00 95,779.31	-38,674.79 -4,389.63	35.78 0.08
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.	30,800.000	Local Base	13.937820 3.213331	429,284.87 98,970.58	13.840000 3.349062	426,272.00 103,151.12	-3,012.87 4,180.54	38.54 0.09
932GJZ902	SIME DARBY PLANTATION BHD COMMON STOCK MYR.5	45,900.000	Local Base	5.630052 1.297995	258,419.37 59,577.95	4.920000 1.190563	225,828.00 54,646.82	-32,591.37 -4,931.13	20.41 0.05
MALAYSIAN RINGGIT Total		99,500.000	Local Base		1,122,187.03 258,717.47		1,047,908.00 253,577.25	-74,279.03 -5,140.22	94.73 0.22
MEXICAN PESO							Exchange Rate:	19.193750	
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT	13,000.000	Local Base	169.120192 8.881710	2,198,562.49 115,462.23	185.700000 9.675024	2,414,100.00 125,775.32	215,537.51 10,313.09	16.94 0.11
240645903	CEMEX SAB CPO UNIT	106,800.000	Local Base	16.577831 0.870620	1,770,512.32 92,982.26	8.110000 0.422533	866,148.00 45,126.56	-904,364.32 -47,855.70	6.08 0.04
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK	517,700.000	Local Base	14.271407 0.746434	7,388,307.27 386,428.87	13.990000 0.728883	7,242,623.00 377,342.78	-145,684.27 -9,086.09	50.83 0.33

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B671GT907	FIBRA UNO ADMINISTRACION SA REIT								
	56,700.000	Local		32.394990	1,836,795.95	25.460000	1,443,582.00	-393,213.95	10.13
		Base		1.701292	96,463.28	1.326473	75,211.05	-21,252.23	0.07
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK								
	43,300.000	Local		42.823813	1,854,271.09	52.390000	2,268,487.00	414,215.91	15.92
		Base		2.248985	97,381.03	2.729534	118,188.84	20,807.81	0.10
MEXICAN PESO Total									
	737,500.000	Local			15,048,449.12		14,234,940.00	-813,509.12	99.89
		Base			788,717.67		741,644.55	-47,073.12	0.64
NEW ISRAELI SHEQEL								Exchange Rate:	3.568800
664713906	NICE LTD COMMON STOCK ILS1.0								
	1,233.000	Local		388.789757	479,377.77	485.100000	598,128.30	118,750.53	99.85
		Base		108.011906	133,178.68	135.928043	167,599.28	34,420.60	0.15
NEW ISRAELI SHEQEL Total									
	1,233.000	Local			479,377.77		598,128.30	118,750.53	99.85
		Base			133,178.68		167,599.28	34,420.60	0.15
NEW TAIWAN DOLLAR								Exchange Rate:	31.059500
619095904	CHINA STEEL CORP COMMON STOCK TWD10.								
	77,000.000	Local		23.919122	1,841,772.40	24.950000	1,921,150.00	79,377.60	4.02
		Base		0.790793	60,891.08	0.803297	61,853.86	962.78	0.05
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.								
	29,000.000	Local		105.084000	3,047,436.00	113.000000	3,277,000.00	229,564.00	6.86
		Base		3.474196	100,751.68	3.638178	105,507.17	4,755.49	0.09
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.								
	27,000.000	Local		112.590000	3,039,930.00	122.500000	3,307,500.00	267,570.00	6.92
		Base		3.722353	100,503.52	3.944043	106,489.16	5,985.64	0.09
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0								
	32,000.000	Local		88.570813	2,834,266.00	114.500000	3,664,000.00	829,734.00	7.67

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		Base	2.928251	93,704.04	3.686473	117,967.13	24,263.09	0.10
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
		24,000.000 Local	130.104000	3,122,496.00	77.400000	1,857,600.00	-1,264,896.00	3.89
		Base	4.301385	103,233.25	2.491991	59,807.79	-43,425.46	0.05
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		41,000.000 Local	70.456317	2,888,709.00	78.600000	3,222,600.00	333,891.00	6.74
		Base	2.329365	95,503.98	2.530627	103,755.69	8,251.71	0.09
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
		29,000.000 Local	56.144887	1,628,201.72	82.700000	2,398,300.00	770,098.28	5.02
		Base	1.856213	53,830.19	2.662631	77,216.31	23,386.12	0.07
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
		113,000.000 Local	232.756850	26,301,524.00	239.000000	27,007,000.00	705,476.00	56.52
		Base	7.439576	840,672.05	7.694908	869,524.62	28,852.57	0.76
NEW TAIWAN DOLLAR Total								
		372,000.000 Local		44,704,335.12		46,655,150.00	1,950,814.88	97.64
		Base		1,449,089.79		1,502,121.73	53,031.94	1.30
NORWEGIAN KRONE							Exchange Rate:	8.530450
473249902	TELENOR ASA COMMON STOCK NOK6.							
		7,188.000 Local	137.143392	985,786.70	181.100000	1,301,746.80	315,960.10	31.03
		Base	15.796109	113,542.43	21.229830	152,600.02	39,057.59	0.13
713360907	EQUINOR ASA COMMON STOCK NOK2.5							
		7,395.000 Local	142.471199	1,053,574.52	168.450000	1,245,687.75	192,113.23	29.69
		Base	16.409762	121,350.19	19.746907	146,028.37	24,678.18	0.13
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7							
		2,680.000 Local	321.236022	860,912.54	413.800000	1,108,984.00	248,071.46	26.43
		Base	36.999806	99,159.48	48.508578	130,002.99	30,843.51	0.11
B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098							
		17,597.000 Local	46.041380	810,190.16	30.500000	536,708.50	-273,481.66	12.79
		Base	5.303023	93,317.30	3.575427	62,916.79	-30,400.51	0.05

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NORWEGIAN KRONE Total								
		34,860.000	Local	3,710,463.92		4,193,127.05	482,663.13	99.95
			Base	427,369.40		491,548.17	64,178.77	0.43
							Exchange Rate:	51.235000
PHILIPPINE PESO								
605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		87,200.000	Local	3,154,389.10	50.800000	4,429,760.00	1,275,370.90	42.55
			Base	63,188.88	0.991510	86,459.65	23,270.77	0.08
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		161,200.000	Local	5,072,384.55	37.100000	5,980,520.00	908,135.45	57.45
			Base	101,610.27	0.724114	116,727.24	15,116.97	0.10
PHILIPPINE PESO Total								
		248,400.000	Local	8,226,773.65		10,410,280.00	2,183,506.35	100.00
			Base	164,799.15		203,186.89	38,387.74	0.18
							Exchange Rate:	3.733650
POLISH ZLOTY								
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25							
		2,476.000	Local	289,925.53	89.980000	222,790.48	-67,135.05	99.57
			Base	75,193.03	24.099742	59,670.96	-15,522.07	0.05
POLISH ZLOTY Total								
		2,476.000	Local	289,925.53		222,790.48	-67,135.05	99.57
			Base	75,193.03		59,670.96	-15,522.07	0.05
							Exchange Rate:	0.787433
POUND STERLING								
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1							
		12,874.000	Local	75,956.01	5.726000	73,716.52	-2,239.49	0.84
			Base	98,044.06	7.271730	93,616.24	-4,427.82	0.08
018270009	CRH PLC COMMON STOCK EUR.32							
		6,962.000	Local	175,561.40	25.620000	178,366.44	2,805.04	2.04
			Base	222,699.54	32.536101	226,516.34	3,816.80	0.20

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023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,278.000	Local 22.717342	97,184.79	33.840000	144,767.52	47,582.73	1.65
			Base 29.323558	125,446.18	42.975085	183,847.41	58,401.23	0.16
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		4,476.000	Local 43.297181	193,798.18	27.490000	123,045.24	-70,752.94	1.41
			Base 56.211414	251,602.29	34.910907	156,261.22	-95,341.07	0.14
040520009	HALMA PLC COMMON STOCK GBP.1							
		7,750.000	Local 20.139408	156,080.41	20.200000	156,550.00	469.59	1.79
			Base 25.546828	197,987.92	25.652976	198,810.57	822.65	0.17
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	Local 36.322534	73,952.68	18.468000	37,600.85	-36,351.83	0.43
			Base 46.885147	95,458.16	23.453424	47,751.17	-47,706.99	0.04
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		32,072.000	Local 6.557971	210,327.23	6.569000	210,680.97	353.74	2.41
			Base 8.374049	268,572.51	8.342297	267,554.15	-1,018.36	0.23
067760009	PEARSON PLC COMMON STOCK GBP.25							
		10,831.000	Local 8.135227	88,112.64	8.194000	88,749.21	636.57	1.01
			Base 10.319531	111,770.84	10.405965	112,707.00	936.16	0.10
068253004	PERSIMMON PLC COMMON STOCK GBP.1							
		3,205.000	Local 23.957888	76,785.03	19.970000	64,003.85	-12,781.18	0.73
			Base 30.924855	99,114.16	25.360888	81,281.65	-17,832.51	0.07
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05							
		7,566.000	Local 16.223915	122,750.14	17.160000	129,832.56	7,082.42	1.48
			Base 20.580028	155,708.49	21.792330	164,880.77	9,172.28	0.14
071887004	RIO TINTO PLC COMMON STOCK GBP.1							
		11,365.000	Local 31.393937	356,792.09	48.805000	554,668.83	197,876.74	6.34
			Base 40.062411	455,309.30	61.979876	704,401.30	249,092.00	0.61
079087003	SSE PLC COMMON STOCK GBP.5							
		19,070.000	Local 12.416394	236,780.64	11.220000	213,965.40	-22,815.24	2.45
			Base 16.314402	311,115.64	14.248831	271,725.21	-39,390.43	0.24

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079805909	BP PLC COMMON STOCK USD.25								
	133,683.000	Local		4.459587	596,170.97	5.486000	733,384.94	137,213.97	8.38
		Base		5.756438	769,537.84	6.966942	931,361.70	161,823.86	0.81
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK								
	244,838.000	Local		0.579116	141,789.66	0.565900	138,553.82	-3,235.84	1.58
		Base		0.734609	179,860.11	0.718664	175,956.33	-3,903.78	0.15
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01								
	38,299.000	Local		1.979515	75,813.44	1.577500	60,416.67	-15,396.77	0.69
		Base		2.555159	97,860.03	2.003345	76,726.11	-21,133.92	0.07
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25								
	6,961.000	Local		15.941065	110,965.75	15.766000	109,747.13	-1,218.62	1.25
		Base		20.576736	143,234.66	20.022021	139,373.29	-3,861.37	0.12
098952906	ASTRAZENECA PLC COMMON STOCK USD.25								
	1,849.000	Local		63.176106	116,812.62	64.380000	119,038.62	2,226.00	1.36
		Base		82.577534	152,685.86	81.759337	151,173.01	-1,512.85	0.13
309135903	BT GROUP PLC COMMON STOCK GBP.05								
	61,939.000	Local		2.722754	168,644.63	1.964600	121,685.36	-46,959.27	1.39
		Base		3.538527	219,172.81	2.494942	154,534.24	-64,638.57	0.13
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005								
	6,903.000	Local		17.760661	122,601.84	18.620000	128,533.86	5,932.02	1.47
		Base		22.529389	155,520.37	23.646456	163,231.49	7,711.12	0.14
320898901	NEXT PLC COMMON STOCK GBP.1								
	1,485.000	Local		56.470983	83,859.41	55.260000	82,061.10	-1,798.31	0.94
		Base		71.633414	106,375.62	70.177399	104,213.44	-2,162.18	0.09
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095								
	216,665.000	Local		1.943840	421,162.06	1.293200	280,191.18	-140,970.88	3.20
		Base		2.505381	542,828.41	1.642298	355,828.60	-186,999.81	0.31
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728								
	108,682.000	Local		1.349377	146,653.02	0.877800	95,401.06	-51,251.96	1.09
		Base		1.748602	190,041.58	1.114762	121,154.51	-68,887.07	0.11

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B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	28,910.000	Local 20.347018	588,232.30	25.725000	743,709.75	155,477.45	8.50
			Base 26.263943	759,290.60	32.669446	944,473.69	185,183.09	0.82
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	24,329.000	Local 20.765972	505,215.33	25.810000	627,931.49	122,716.16	7.18
			Base 26.804729	652,132.25	32.777392	797,441.17	145,308.92	0.69
B0744B906	BUNZL PLC COMMON STOCK GBP.3214286	3,178.000	Local 24.113386	76,632.34	20.770000	66,007.06	-10,625.28	0.75
			Base 31.125573	98,917.07	26.376847	83,825.62	-15,091.45	0.07
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311	1,210.000	Local 49.924537	60,408.69	48.945000	59,223.45	-1,185.24	0.68
			Base 63.329248	76,628.39	62.157669	75,210.78	-1,417.61	0.07
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1	5,638.000	Local 24.001587	135,320.95	23.840000	134,409.92	-911.03	1.54
			Base 30.446000	171,654.55	30.275592	170,693.79	-960.76	0.15
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	8,340.000	Local 20.698934	172,629.11	17.900000	149,286.00	-23,343.11	1.71
			Base 26.969043	224,921.82	22.732093	189,585.65	-35,336.17	0.16
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789	3,358.000	Local 23.713335	79,629.38	20.480000	68,771.84	-10,857.54	0.79
			Base 30.609187	102,785.65	26.008562	87,336.75	-15,448.90	0.08
B1KJJ4906	WHITBREAD PLC COMMON STOCK GBP.767974	2,339.000	Local 47.393506	110,853.41	46.290000	108,272.31	-2,581.10	1.24
			Base 60.118636	140,617.49	58.785954	137,500.35	-3,117.14	0.12
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	12,341.000	Local 10.056553	124,107.92	22.445000	276,993.75	152,885.83	3.17
			Base 12.981005	160,198.58	28.504012	351,768.02	191,569.44	0.31
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	1,192.000	Local 71.933708	85,744.98	62.140000	74,070.88	-11,674.10	0.85
			Base 92.852072	110,679.67	78.914651	94,066.26	-16,613.41	0.08

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B2B0DG904	RELX PLC COMMON STOCK GBP.144397								
	6,498.000	Local		19.089052	124,040.66	19.095000	124,079.31	38.65	1.42
		Base		24.214452	157,345.51	24.249682	157,574.43	228.92	0.14
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05								
	10,123.000	Local		7.859361	79,560.31	7.828000	79,242.84	-317.47	0.91
		Base		10.687273	108,187.26	9.941163	100,634.39	-7,552.87	0.09
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01								
	98,074.000	Local		2.816529	276,228.23	2.733500	268,085.28	-8,142.95	3.06
		Base		3.648440	357,817.07	3.471406	340,454.72	-17,362.35	0.30
B5N0P8909	JOHN WOOD GROUP PLC COMMON STOCK GBP.042857								
	11,376.000	Local		6.943870	78,993.46	4.520000	51,419.52	-27,573.94	0.59
		Base		9.286389	105,641.96	5.740171	65,300.18	-40,341.78	0.06
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948								
	20,909.000	Local		7.393045	154,581.18	8.024000	167,773.82	13,192.64	1.92
		Base		9.455098	197,696.65	10.190073	213,064.25	15,367.60	0.19
B8KF9B904	WPP PLC COMMON STOCK GBP.1								
	14,200.000	Local		12.517289	177,745.51	9.902000	140,608.40	-37,137.11	1.61
		Base		16.026054	227,569.96	12.575038	178,565.54	-49,004.42	0.16
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105								
	12,469.000	Local		17.660807	220,212.60	18.870000	235,290.03	15,077.43	2.69
		Base		22.578643	281,533.10	23.963944	298,806.41	17,273.31	0.26
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129								
	54,501.000	Local		9.821460	535,279.38	8.358000	455,519.36	-79,760.02	5.21
		Base		12.667824	690,409.09	10.614236	578,486.50	-111,922.59	0.50
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5								
	17,732.000	Local		11.167371	198,019.83	20.150000	357,299.80	159,279.97	4.08
		Base		14.414849	255,604.11	25.589479	453,752.64	198,148.53	0.39
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
	2,928.000	Local		48.074378	140,761.78	51.720000	151,436.16	10,674.38	1.73
		Base		62.635072	183,395.49	65.681779	192,316.25	8,920.76	0.17

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BJ1F4N900	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1							
		5,826.000	Local 18.925839	110,261.94	20.640000	120,248.64	9,986.70	1.37
			Base 23.855961	138,984.83	26.211754	152,709.68	13,724.85	0.13
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976							
		1,957.000	Local 38.984440	76,292.55	51.200000	100,198.40	23,905.85	1.15
			Base 50.321145	98,478.48	65.021405	127,246.89	28,768.41	0.11
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001							
		15,361.000	Local 8.102053	124,455.63	8.350000	128,264.35	3,808.72	1.47
			Base 10.277449	157,871.90	10.604077	162,889.22	5,017.32	0.14
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01							
		17,906.000	Local 4.256295	76,213.22	5.478000	98,089.07	21,875.85	1.12
			Base 5.576363	99,850.36	6.956782	124,568.15	24,717.79	0.11
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245							
		2,546.000	Local 31.003028	78,933.71	33.290000	84,756.34	5,822.63	0.97
			Base 40.018727	101,887.68	42.276613	107,636.26	5,748.58	0.09
POUND STERLING Total		1,327,030.000	Local	8,238,909.04		8,715,948.90	477,039.86	99.64
			Base	10,610,045.90		11,068,813.34	458,767.44	9.62
QATARI RIAL							Exchange Rate:	3.641000
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0							
		34,980.000	Local 9.501325	332,356.35	11.500000	402,270.00	69,913.65	87.72
			Base 2.609537	91,281.61	3.158473	110,483.38	19,201.77	0.10
QATARI RIAL Total		34,980.000	Local	332,356.35		402,270.00	69,913.65	87.72
			Base	91,281.61		110,483.38	19,201.77	0.10
SINGAPORE DOLLAR							Exchange Rate:	1.353000
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		8,300.000	Local 23.281704	193,238.14	25.960000	215,468.00	22,229.86	22.82

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		Base	16.850098	139,855.81	19.186992	159,252.03	19,396.22	0.14
630930907	CAPITALAND LTD COMMON STOCK							
		40,200.000 Local	3.637102	146,211.49	3.530000	141,906.00	-4,305.49	15.03
		Base	2.589237	104,087.34	2.609017	104,882.48	795.14	0.09
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		10,000.000 Local	25.114851	251,148.51	26.130000	261,300.00	10,151.49	27.68
		Base	18.178408	181,784.08	19.312639	193,126.39	11,342.31	0.17
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		37,400.000 Local	3.454286	129,190.31	3.500000	130,900.00	1,709.69	13.86
		Base	2.501454	93,554.38	2.586844	96,747.97	3,193.59	0.08
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		16,700.000 Local	10.189162	170,159.00	11.400000	190,380.00	20,221.00	20.16
		Base	7.253621	121,135.47	8.425721	140,709.53	19,574.06	0.12
SINGAPORE DOLLAR Total								
		112,600.000 Local		889,947.45		939,954.00	50,006.55	99.56
		Base		640,417.08		694,718.40	54,301.32	0.60
SOUTH AFRICAN RAND							Exchange Rate:	14.085000
641880901	EXXARO RESOURCES LTD COMMON STOCK ZAR.01							
		5,266.000 Local	149.707307	788,358.68	171.990000	905,699.34	117,340.66	7.46
		Base	11.104854	58,478.16	12.210863	64,302.40	5,824.24	0.06
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
		12,031.000 Local	119.198439	1,434,076.42	106.750000	1,284,309.25	-149,767.17	10.58
		Base	8.722869	104,944.84	7.578985	91,182.77	-13,762.07	0.08
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							
		1,190.000 Local	2,488.939824	2,961,838.39	3,419.520000	4,069,228.80	1,107,390.41	33.51
		Base	182.139092	216,745.52	242.777423	288,905.13	72,159.61	0.25
677745903	SASOL LTD COMMON STOCK							
		3,159.000 Local	411.978262	1,301,439.33	350.210000	1,106,313.39	-195,125.94	9.11
		Base	30.148316	95,238.53	24.864040	78,545.50	-16,693.03	0.07

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ACI065395	GROWTHPOINT PROPERTIES LTD REIT							
		62,670.000	Local 25.770289	1,615,024.00	24.280000	1,521,627.60	-93,396.40	12.53
			Base 1.885854	118,186.47	1.723820	108,031.78	-10,154.69	0.09
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK							
		36,649.000	Local 29.158897	1,068,644.41	22.440000	822,403.56	-246,240.85	6.77
			Base 2.133830	78,202.74	1.593184	58,388.61	-19,814.13	0.05
BMP385909	REDEFINE PROPERTIES LTD REIT							
		148,383.000	Local 10.923002	1,620,787.86	9.040000	1,341,382.32	-279,405.54	11.05
			Base 0.799339	118,608.26	0.641818	95,234.81	-23,373.45	0.08
BZBFKT902	BID CORP LTD COMMON STOCK							
		3,510.000	Local 298.838222	1,048,922.16	306.990000	1,077,534.90	28,612.74	8.87
			Base 22.166952	77,806.00	21.795527	76,502.30	-1,303.70	0.07
SOUTH AFRICAN RAND Total								
		272,858.000	Local	11,839,091.25		12,128,499.16	289,407.91	99.87
			Base	868,210.52		861,093.30	-7,117.22	0.75
SOUTH KOREAN WON							Exchange Rate: 1,154.650000	
617507900	KT+G CORP COMMON STOCK KRW5000.							
		520.000	Local 103,582.798077	53,863,055.00	98,500.000000	51,220,000.00	-2,643,055.00	1.81
			Base 91.544673	47,603.23	85.307236	44,359.76	-3,243.47	0.04
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0							
		73.000	Local 1,183,946.397260	86,428,087.00	1,313,000.000000	95,849,000.00	9,420,913.00	3.38
			Base 1,085.492192	79,240.93	1,137.141125	83,011.30	3,770.37	0.07
634691901	LG CHEM LTD COMMON STOCK KRW5000.							
		258.000	Local 276,220.786822	71,264,963.00	354,500.000000	91,461,000.00	20,196,037.00	3.23
			Base 244.119109	62,982.73	307.019443	79,211.02	16,228.29	0.07
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.							
		2,324.000	Local 48,839.036145	113,501,920.00	44,900.000000	104,347,600.00	-9,154,320.00	3.68
			Base 43.163090	100,311.02	38.886243	90,371.63	-9,939.39	0.08
645026907	SK HYNIX INC COMMON STOCK KRW5000.							

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	4,335.000	Local	63,550.798155	275,492,710.00	69,500.000000	301,282,500.00	25,789,790.00	10.63	
		Base	53.717762	232,866.50	60.191400	260,929.72	28,063.22	0.23	
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.								
	741.000	Local	152,121.592443	112,722,100.00	140,000.000000	103,740,000.00	-8,982,100.00	3.66	
		Base	134.442416	99,621.83	121.248863	89,845.41	-9,776.42	0.08	
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0								
	6,535.000	Local	38,506.456006	251,639,690.00	44,000.000000	287,540,000.00	35,900,310.00	10.15	
		Base	33.211419	217,036.62	38.106786	249,027.84	31,991.22	0.22	
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.								
	3,143.000	Local	44,685.717467	140,447,210.00	25,550.000000	80,303,650.00	-60,143,560.00	2.83	
		Base	39.492459	124,124.80	22.127918	69,548.04	-54,576.76	0.06	
653703009	LG CORP COMMON STOCK KRW5000.								
	1,162.000	Local	69,455.514630	80,707,308.00	76,900.000000	89,357,800.00	8,650,492.00	3.15	
		Base	61.383571	71,327.71	66.600268	77,389.51	6,061.80	0.07	
669323008	POSCO COMMON STOCK KRW5000.								
	390.000	Local	255,704.389744	99,724,712.00	244,500.000000	95,355,000.00	-4,369,712.00	3.36	
		Base	225.987103	88,134.97	211.752479	82,583.47	-5,551.50	0.07	
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
	19,061.000	Local	44,193.909344	842,380,106.00	47,000.000000	895,867,000.00	53,486,894.00	31.61	
		Base	37.760885	719,760.23	40.704976	775,877.54	56,117.31	0.67	
964PQF909	HELIXMITH CO.,LTD RIGHTS HELIXMITH CO LTD								
	29.000	Local	0.000000	0.00	2,180.940000	63,247.26	63,247.26	0.00	
		Base	0.000000	0.00	1.888832	54.78	54.78	0.00	
ACIOB34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	771.000	Local	132,105.600519	101,853,418.00	95,700.000000	73,784,700.00	-28,068,718.00	2.60	
		Base	121.120013	93,383.53	82.882259	63,902.22	-29,481.31	0.06	
ACIOQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
	170.000	Local	243,694.794118	41,428,115.00	320,000.000000	54,400,000.00	12,971,885.00	1.92	
		Base	216.829588	36,861.03	277.140259	47,113.84	10,252.81	0.04	
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								

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	856.000	Local	183,999.892523		157,503,908.00	205,500.000000	175,908,000.00	18,404,092.00	6.21
		Base	164.070175		140,444.07	177.976010	152,347.46	11,903.39	0.13
B0P5XC909	HELIXMITH CO LTD COMMON STOCK KRW500.0								
	436.000	Local	301,741.199541		131,559,163.00	168,600.000000	73,509,600.00	-58,049,563.00	2.59
		Base	267.086697		116,449.80	146.018274	63,663.97	-52,785.83	0.06
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								
	416.000	Local	249,839.370192		103,933,178.00	232,000.000000	96,512,000.00	-7,421,178.00	3.41
		Base	220.803678		91,854.33	200.926688	83,585.50	-8,268.83	0.07
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.								
	129.000	Local	410,393.155039		52,940,717.00	404,000.000000	52,116,000.00	-824,717.00	1.84
		Base	365.150930		47,104.47	349.889577	45,135.76	-1,968.71	0.04
BYYNHB906	SILLAJEN INC COMMON STOCK KRW500.0								
	1,151.000	Local	77,562.000000		89,273,862.00	49,400.000000	56,859,400.00	-32,414,462.00	2.01
		Base	68.635899		78,999.92	42.783527	49,243.84	-29,756.08	0.04
SOUTH KOREAN WON Total									
	42,500.000	Local			2,806,664,222.00		2,779,476,497.26	-27,187,724.74	98.07
		Base			2,448,107.72		2,407,202.61	-40,905.11	2.09
SWEDISH KRONA								Exchange Rate:	9.286150
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK								
	7,515.000	Local	152.244865		1,144,120.16	165.360000	1,242,680.40	98,560.24	9.64
		Base	16.062466		120,709.43	17.807164	133,820.84	13,111.41	0.12
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
	50,246.000	Local	79.513742		3,995,247.49	88.100000	4,426,672.60	431,425.11	34.33
		Base	8.555853		429,897.40	9.487247	476,696.22	46,798.82	0.41
597838903	TELIA CO AB COMMON STOCK SEK3.2								
	23,944.000	Local	36.798792		881,110.28	41.240000	987,450.56	106,340.28	7.66
		Base	4.163277		99,685.51	4.441022	106,335.84	6,650.33	0.09
718762909	LUNDIN PETROLEUM AB COMMON STOCK SEK.01								
	2,207.000	Local	231.148360		510,144.43	287.900000	635,395.30	125,250.87	4.93

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
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STATE STREET

As of: June 28, 2019

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	25.435718	56,136.63	31.003161	68,423.98	12,287.35	0.06
ACI1BX9N9	BOLIDEN AB COMMON STOCK SEK2.11							
		3,488.000 Local	237.668231	828,986.79	237.450000	828,225.60	-761.19	6.42
		Base	26.888893	93,788.46	25.570339	89,189.34	-4,599.12	0.08
B00L2M903	MILLICOM INTL CELLULAR SDR SDR USD1.5							
		876.000 Local	489.329658	428,652.78	522.500000	457,710.00	29,057.22	3.55
		Base	55.360925	48,496.17	56.266591	49,289.53	793.36	0.04
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
		6,075.000 Local	142.301799	864,483.43	170.600000	1,036,395.00	171,911.57	8.04
		Base	16.099491	97,804.41	18.371446	111,606.53	13,802.12	0.10
B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22							
		4,664.000 Local	439.998040	2,052,150.86	515.600000	2,404,758.40	352,607.54	18.65
		Base	47.883486	223,328.58	55.523549	258,961.83	35,633.25	0.22
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
		6,432.000 Local	92.679832	596,116.68	135.500000	871,536.00	275,419.32	6.76
		Base	10.485448	67,442.40	14.591623	93,853.32	26,410.92	0.08
SWEDISH KRONA Total								
		105,447.000 Local		11,301,012.90		12,890,823.86	1,589,810.96	99.98
		Base		1,237,288.99		1,388,177.43	150,888.44	1.21
SWISS FRANC							Exchange Rate:	0.976200
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							
		265.000 Local	444.322415	117,745.44	490.100000	129,876.50	12,131.06	3.96
		Base	449.537057	119,127.32	502.048760	133,042.92	13,915.60	0.12
598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		70.000 Local	1,957.464000	137,022.48	2,756.000000	192,920.00	55,897.52	5.88
		Base	1,980.437000	138,630.59	2,823.191969	197,623.44	58,992.85	0.17
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		359.000 Local	276.125738	99,129.14	339.900000	122,024.10	22,894.96	3.72
		Base	279.366379	100,292.53	348.186847	124,999.08	24,706.55	0.11

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710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		4,369.000	Local 78.603113	343,417.00	89.200000	389,714.80	46,297.80	11.87
			Base 79.336182	346,619.78	91.374718	399,216.14	52,596.36	0.35
710889908	ABB LTD REG COMMON STOCK CHF.12							
		10,313.000	Local 19.252459	198,550.61	19.590000	202,031.67	3,481.06	6.15
			Base 19.372569	199,789.30	20.067609	206,957.25	7,167.95	0.18
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		1,249.000	Local 271.518102	339,126.11	274.650000	343,037.85	3,911.74	10.45
			Base 273.925645	342,133.13	281.346036	351,401.20	9,268.07	0.31
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000	Local 74.552157	97,812.43	58.660000	76,961.92	-20,850.51	2.34
			Base 75.427111	98,960.37	60.090145	78,838.27	-20,122.10	0.07
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0							
		6,601.000	Local 53.930138	355,992.84	47.670000	314,669.67	-41,323.17	9.58
			Base 54.514143	359,847.86	48.832207	322,341.40	-37,506.46	0.28
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		4,269.000	Local 87.601063	373,968.94	101.060000	431,425.14	57,456.20	13.14
			Base 88.403675	377,395.29	103.523868	441,943.39	64,548.10	0.38
714789906	TEMENOS AG REG COMMON STOCK CHF5.0							
		1,223.000	Local 139.162404	170,195.62	174.650000	213,596.95	43,401.33	6.51
			Base 140.081464	171,319.63	178.908011	218,804.50	47,484.87	0.19
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000	Local 406.068115	99,080.62	279.500000	68,198.00	-30,882.62	2.08
			Base 410.833770	100,243.44	286.314280	69,860.68	-30,382.76	0.06
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		1,134.000	Local 89.129506	101,072.86	99.240000	112,538.16	11,465.30	3.43
			Base 90.175547	102,259.07	101.659496	115,281.87	13,022.80	0.10
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0							
		3,685.000	Local 83.923167	309,256.87	82.840000	305,265.40	-3,991.47	9.30
			Base 84.670396	312,010.41	84.859660	312,707.85	697.44	0.27

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ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		1,080.000	Local 106.835796	115,382.66	166.600000	179,928.00	64,545.34	5.48
			Base 108.089639	116,736.81	170.661750	184,314.69	67,577.88	0.16
ACI198PY5	ALCON INC COMMON STOCK CHF.04							
		473.000	Local 45.688457	21,610.64	60.280000	28,512.44	6,901.80	0.87
			Base 46.264059	21,882.90	61.749641	29,207.58	7,324.68	0.03
B0R80X901	DUFYR AG REG COMMON STOCK CHF5.0							
		603.000	Local 159.357413	96,092.52	82.680000	49,856.04	-46,236.48	1.52
			Base 161.227662	97,220.28	84.695759	51,071.54	-46,148.74	0.04
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		240.000	Local 448.123333	107,549.60	456.000000	109,440.00	1,890.40	3.33
			Base 452.780875	108,667.41	467.117394	112,108.17	3,440.76	0.10
SWISS FRANC Total		37,489.000	Local	3,083,006.38		3,269,996.64	186,990.26	99.59
			Base	3,113,136.12		3,349,719.97	236,583.85	2.91
THAILAND BAHT							Exchange Rate:	30.667500
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		77,600.000	Local 65.264419	5,064,518.91	73.500000	5,703,600.00	639,081.09	13.71
			Base 2.014662	156,337.79	2.396674	185,981.90	29,644.11	0.16
B08YDG908	CP ALL PCL COMMON STOCK THB1. L							
		165,100.000	Local 82.817938	13,673,241.52	86.000000	14,198,600.00	525,358.48	34.12
			Base 2.651659	437,788.89	2.804272	462,985.24	25,196.35	0.40
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L							
		203,900.000	Local 75.311780	15,356,071.99	75.000000	15,292,500.00	-63,571.99	36.75
			Base 2.411327	491,669.64	2.445586	498,654.93	6,985.29	0.43
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							
		56,900.000	Local 38.931937	2,215,227.21	48.750000	2,773,875.00	558,647.79	6.67
			Base 1.122767	63,885.43	1.589631	90,449.99	26,564.56	0.08
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							

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		123,900.000	Local Base	19.215763 0.566519	2,380,833.06 70,191.73	26.000000 0.847803	3,221,400.00 105,042.80	840,566.94 34,851.07	7.74 0.09
THAILAND BAHT Total		627,400.000	Local Base		38,689,892.69 1,219,873.48		41,189,975.00 1,343,114.86	2,500,082.31 123,241.38	98.99 1.17
TURKISH LIRA							Exchange Rate:	5.790500	
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.	2,188.000	Local Base	87.897262 24.712802	192,319.21 54,071.61	115.000000 19.860116	251,620.00 43,453.93	59,300.79 -10,617.68	89.43 0.04
TURKISH LIRA Total		2,188.000	Local Base		192,319.21 54,071.61		251,620.00 43,453.93	59,300.79 -10,617.68	89.43 0.04
UAE DIRHAM							Exchange Rate:	3.673150	
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0	20,430.000	Local Base	17.714160 4.822804	361,900.29 98,529.89	16.680000 4.541061	340,772.40 92,773.89	-21,127.89 -5,756.00	40.11 0.08
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0	59,423.000	Local Base	8.676936 2.362357	515,609.57 140,378.32	4.420000 1.203327	262,649.66 71,505.29	-252,959.91 -68,873.03	30.91 0.06
UAE DIRHAM Total		79,853.000	Local Base		877,509.86 238,908.21		603,422.06 164,279.18	-274,087.80 -74,629.03	71.02 0.14
US DOLLAR							Exchange Rate:	1.000000	
00130H105	AES CORP COMMON STOCK USD.01	7,200.000	Local Base	16.849514 16.849514	121,316.50 121,316.50	16.760000 16.760000	120,672.00 120,672.00	-644.50 -644.50	0.27 0.10
00206R102	AT+T INC COMMON STOCK USD1.0								

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		3,898.000	Local 36.594559	142,645.59	33.510000	130,621.98	-12,023.61	0.29
			Base 36.594559	142,645.59	33.510000	130,621.98	-12,023.61	0.11
002824100	ABBOTT LABORATORIES COMMON STOCK	1,900.000	Local 43.980300	83,562.57	84.100000	159,790.00	76,227.43	0.35
			Base 43.980300	83,562.57	84.100000	159,790.00	76,227.43	0.14
00287Y109	ABBVIE INC COMMON STOCK USD.01	2,200.000	Local 66.784100	146,925.02	72.720000	159,984.00	13,058.98	0.35
			Base 66.784100	146,925.02	72.720000	159,984.00	13,058.98	0.14
00724F101	ADOBE INC COMMON STOCK USD.0001	400.000	Local 135.075000	54,030.00	294.650000	117,860.00	63,830.00	0.26
			Base 135.075000	54,030.00	294.650000	117,860.00	63,830.00	0.10
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	700.000	Local 144.660000	101,262.00	226.370000	158,459.00	57,197.00	0.35
			Base 144.660000	101,262.00	226.370000	158,459.00	57,197.00	0.14
012653101	ALBEMARLE CORP COMMON STOCK USD.01	700.000	Local 111.845000	78,291.50	70.410000	49,287.00	-29,004.50	0.11
			Base 111.845000	78,291.50	70.410000	49,287.00	-29,004.50	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	800.000	Local 152.093750	121,675.00	141.090000	112,872.00	-8,803.00	0.25
			Base 152.093750	121,675.00	141.090000	112,872.00	-8,803.00	0.10
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	4,900.000	Local 150.368933	736,807.77	169.450000	830,305.00	93,497.23	1.82
			Base 150.368933	736,807.77	169.450000	830,305.00	93,497.23	0.72
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01	2,700.000	Local 49.224319	132,905.66	49.080000	132,516.00	-389.66	0.29
			Base 49.224319	132,905.66	49.080000	132,516.00	-389.66	0.12
02079K107	ALPHABET INC CL C COMMON STOCK USD.001	200.000	Local 926.812500	185,362.50	1,080.910000	216,182.00	30,819.50	0.48
			Base 926.812500	185,362.50	1,080.910000	216,182.00	30,819.50	0.19
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							

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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		948.222500	189,644.50	1,082.800000	216,560.00	26,915.50	0.48
		Base		948.222500	189,644.50	1,082.800000	216,560.00	26,915.50	0.19
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
	6,800.000	Local		59.911979	407,401.46	47.350000	321,980.00	-85,421.46	0.71
		Base		59.911979	407,401.46	47.350000	321,980.00	-85,421.46	0.28
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	300.000	Local		1,122.742500	336,822.75	1,893.630000	568,089.00	231,266.25	1.25
		Base		1,122.742500	336,822.75	1,893.630000	568,089.00	231,266.25	0.49
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
	1,600.000	Local		76.363750	122,182.00	75.110000	120,176.00	-2,006.00	0.26
		Base		76.363750	122,182.00	75.110000	120,176.00	-2,006.00	0.10
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
	2,800.000	Local		75.693921	211,942.98	88.010000	246,428.00	34,485.02	0.54
		Base		75.693921	211,942.98	88.010000	246,428.00	34,485.02	0.21
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	900.000	Local		78.831300	70,948.17	123.440000	111,096.00	40,147.83	0.24
		Base		78.831300	70,948.17	123.440000	111,096.00	40,147.83	0.10
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
	1,600.000	Local		62.976300	100,762.08	53.280000	85,248.00	-15,514.08	0.19
		Base		62.976300	100,762.08	53.280000	85,248.00	-15,514.08	0.07
03027X100	AMERICAN TOWER CORP REIT USD.01								
	2,000.000	Local		148.270225	296,540.45	204.450000	408,900.00	112,359.55	0.90
		Base		148.270225	296,540.45	204.450000	408,900.00	112,359.55	0.36
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
	800.000	Local		117.798338	94,238.67	116.000000	92,800.00	-1,438.67	0.20
		Base		117.798338	94,238.67	116.000000	92,800.00	-1,438.67	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
	800.000	Local		128.828800	103,063.04	145.160000	116,128.00	13,064.96	0.26
		Base		128.828800	103,063.04	145.160000	116,128.00	13,064.96	0.10
031162100	AMGEN INC COMMON STOCK USD.0001								

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		1,000.000	Local 163.750600	163,750.60	184.280000	184,280.00	20,529.40	0.41
			Base 163.750600	163,750.60	184.280000	184,280.00	20,529.40	0.16
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	1,300.000	Local 52.011700	67,615.21	70.560000	91,728.00	24,112.79	0.20
			Base 52.011700	67,615.21	70.560000	91,728.00	24,112.79	0.08
036752103	ANTHEM INC COMMON STOCK USD.01	500.000	Local 180.898000	90,449.00	282.210000	141,105.00	50,656.00	0.31
			Base 180.898000	90,449.00	282.210000	141,105.00	50,656.00	0.12
037411105	APACHE CORP COMMON STOCK USD.625	2,000.000	Local 46.958700	93,917.40	28.970000	57,940.00	-35,977.40	0.13
			Base 46.958700	93,917.40	28.970000	57,940.00	-35,977.40	0.05
037833100	APPLE INC COMMON STOCK USD.00001	3,800.000	Local 152.444750	579,290.05	197.920000	752,096.00	172,805.95	1.65
			Base 152.444750	579,290.05	197.920000	752,096.00	172,805.95	0.65
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	1,800.000	Local 41.554800	74,798.64	44.910000	80,838.00	6,039.36	0.18
			Base 41.554800	74,798.64	44.910000	80,838.00	6,039.36	0.07
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	1,300.000	Local 41.996700	54,595.71	40.800000	53,040.00	-1,555.71	0.12
			Base 41.996700	54,595.71	40.800000	53,040.00	-1,555.71	0.05
049560105	ATMOS ENERGY CORP COMMON STOCK	1,300.000	Local 104.684615	136,090.00	105.560000	137,228.00	1,138.00	0.30
			Base 104.684615	136,090.00	105.560000	137,228.00	1,138.00	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	900.000	Local 98.701700	88,831.53	165.330000	148,797.00	59,965.47	0.33
			Base 98.701700	88,831.53	165.330000	148,797.00	59,965.47	0.13
053484101	AVALONBAY COMMUNITIES INC REIT USD.01	600.000	Local 188.796700	113,278.02	203.180000	121,908.00	8,629.98	0.27
			Base 188.796700	113,278.02	203.180000	121,908.00	8,629.98	0.11
056752108	BAIDU INC SPON ADR ADR USD.00005							

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		1,800.000	Local 127.933556	230,280.40	117.360000	211,248.00	-19,032.40	0.46
			Base 127.933556	230,280.40	117.360000	211,248.00	-19,032.40	0.18
058498106	BALL CORP COMMON STOCK	1,100.000	Local 40.169600	44,186.56	69.990000	76,989.00	32,802.44	0.17
			Base 40.169600	44,186.56	69.990000	76,989.00	32,802.44	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	8,300.000	Local 23.949200	198,778.36	29.000000	240,700.00	41,921.64	0.53
			Base 23.949200	198,778.36	29.000000	240,700.00	41,921.64	0.21
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	2,200.000	Local 47.707600	104,956.72	44.150000	97,130.00	-7,826.72	0.21
			Base 47.707600	104,956.72	44.150000	97,130.00	-7,826.72	0.08
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	1,200.000	Local 55.691900	66,830.28	81.900000	98,280.00	31,449.72	0.22
			Base 55.691900	66,830.28	81.900000	98,280.00	31,449.72	0.09
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0	500.000	Local 183.741000	91,870.50	252.010000	126,005.00	34,134.50	0.28
			Base 183.741000	91,870.50	252.010000	126,005.00	34,134.50	0.11
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	1,400.000	Local 184.242150	257,939.01	213.170000	298,438.00	40,498.99	0.66
			Base 184.242150	257,939.01	213.170000	298,438.00	40,498.99	0.26
09062X103	BIOGEN INC COMMON STOCK USD.0005	300.000	Local 270.438200	81,131.46	233.870000	70,161.00	-10,970.46	0.15
			Base 270.438200	81,131.46	233.870000	70,161.00	-10,970.46	0.06
09247X101	BLACKROCK INC COMMON STOCK USD.01	300.000	Local 384.663300	115,398.99	469.300000	140,790.00	25,391.01	0.31
			Base 384.663300	115,398.99	469.300000	140,790.00	25,391.01	0.12
097023105	BOEING CO/THE COMMON STOCK USD5.0	500.000	Local 183.370000	91,685.00	364.010000	182,005.00	90,320.00	0.40
			Base 183.370000	91,685.00	364.010000	182,005.00	90,320.00	0.16
101121101	BOSTON PROPERTIES INC REIT USD.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
		900.000	Local 123.807900	111,427.11	129.000000	116,100.00	4,672.89	0.26
			Base 123.807900	111,427.11	129.000000	116,100.00	4,672.89	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	3,700.000	Local 26.437400	97,818.38	42.980000	159,026.00	61,207.62	0.35
			Base 26.437400	97,818.38	42.980000	159,026.00	61,207.62	0.14
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	2,100.000	Local 55.210500	115,942.05	45.350000	95,235.00	-20,707.05	0.21
			Base 55.210500	115,942.05	45.350000	95,235.00	-20,707.05	0.08
11135F101	BROADCOM INC COMMON STOCK	200.000	Local 224.073300	44,814.66	287.860000	57,572.00	12,757.34	0.13
			Base 224.073300	44,814.66	287.860000	57,572.00	12,757.34	0.05
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	1,700.000	Local 57.815382	98,286.15	55.430000	94,231.00	-4,055.15	0.21
			Base 57.815382	98,286.15	55.430000	94,231.00	-4,055.15	0.08
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	1,100.000	Local 63.028300	69,331.13	49.900000	54,890.00	-14,441.13	0.12
			Base 63.028300	69,331.13	49.900000	54,890.00	-14,441.13	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01	1,100.000	Local 35.722400	39,294.64	51.300000	56,430.00	17,135.36	0.12
			Base 35.722400	39,294.64	51.300000	56,430.00	17,135.36	0.05
125523100	CIGNA CORP COMMON STOCK USD.01	989.000	Local 166.071274	164,244.49	157.550000	155,816.95	-8,427.54	0.34
			Base 166.071274	164,244.49	157.550000	155,816.95	-8,427.54	0.14
12572Q105	CME GROUP INC COMMON STOCK USD.01	900.000	Local 118.230400	106,407.36	194.110000	174,699.00	68,291.64	0.38
			Base 118.230400	106,407.36	194.110000	174,699.00	68,291.64	0.15
125896100	CMS ENERGY CORP COMMON STOCK USD.01	2,400.000	Local 58.130917	139,514.20	57.910000	138,984.00	-530.20	0.31
			Base 58.130917	139,514.20	57.910000	138,984.00	-530.20	0.12
126408103	CSX CORP COMMON STOCK USD1.0							

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		1,200.000	Local 51.465800	61,758.96	77.370000	92,844.00	31,085.04	0.20
			Base 51.465800	61,758.96	77.370000	92,844.00	31,085.04	0.08
126650100	CVS HEALTH CORP COMMON STOCK USD.01	2,170.000	Local 78.095599	169,467.45	54.490000	118,243.30	-51,224.15	0.26
			Base 78.095599	169,467.45	54.490000	118,243.30	-51,224.15	0.10
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1	2,000.000	Local 22.050000	44,100.00	22.960000	45,920.00	1,820.00	0.10
			Base 22.050000	44,100.00	22.960000	45,920.00	1,820.00	0.04
133131102	CAMDEN PROPERTY TRUST REIT USD.01	900.000	Local 106.486178	95,837.56	104.390000	93,951.00	-1,886.56	0.21
			Base 106.486178	95,837.56	104.390000	93,951.00	-1,886.56	0.08
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	1,600.000	Local 82.620000	132,192.00	90.740000	145,184.00	12,992.00	0.32
			Base 82.620000	132,192.00	90.740000	145,184.00	12,992.00	0.13
149123101	CATERPILLAR INC COMMON STOCK USD1.0	1,000.000	Local 99.958500	99,958.50	136.290000	136,290.00	36,331.50	0.30
			Base 99.958500	99,958.50	136.290000	136,290.00	36,331.50	0.12
150870103	CELANESE CORP COMMON STOCK USD.0001	500.000	Local 84.938200	42,469.10	107.800000	53,900.00	11,430.90	0.12
			Base 84.938200	42,469.10	107.800000	53,900.00	11,430.90	0.05
151020104	CELGENE CORP COMMON STOCK USD.01	1,000.000	Local 124.009200	124,009.20	92.440000	92,440.00	-31,569.20	0.20
			Base 124.009200	124,009.20	92.440000	92,440.00	-31,569.20	0.08
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01	4,000.000	Local 29.570000	118,280.00	28.630000	114,520.00	-3,760.00	0.25
			Base 29.570000	118,280.00	28.630000	114,520.00	-3,760.00	0.10
156782104	CERNER CORP COMMON STOCK USD.01	1,500.000	Local 64.399700	96,599.55	73.300000	109,950.00	13,350.45	0.24
			Base 64.399700	96,599.55	73.300000	109,950.00	13,350.45	0.10
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							

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		100.000	Local 343.477800	34,347.78	395.180000	39,518.00	5,170.22	0.09
			Base 343.477800	34,347.78	395.180000	39,518.00	5,170.22	0.03
166764100	CHEVRON CORP COMMON STOCK USD.75	4,000.000	Local 112.672018	450,688.07	124.440000	497,760.00	47,071.93	1.09
			Base 112.672018	450,688.07	124.440000	497,760.00	47,071.93	0.43
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	800.000	Local 48.430000	38,744.00	73.060000	58,448.00	19,704.00	0.13
			Base 48.430000	38,744.00	73.060000	58,448.00	19,704.00	0.05
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01	800.000	Local 88.970000	71,176.00	59.330000	47,464.00	-23,712.00	0.10
			Base 88.970000	71,176.00	59.330000	47,464.00	-23,712.00	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	3,200.000	Local 34.254800	109,615.36	54.730000	175,136.00	65,520.64	0.38
			Base 34.254800	109,615.36	54.730000	175,136.00	65,520.64	0.15
172967424	CITIGROUP INC COMMON STOCK USD.01	2,200.000	Local 60.737400	133,622.28	70.030000	154,066.00	20,443.72	0.34
			Base 60.737400	133,622.28	70.030000	154,066.00	20,443.72	0.13
189054109	CLOROX COMPANY COMMON STOCK USD1.0	700.000	Local 145.330000	101,731.00	153.110000	107,177.00	5,446.00	0.24
			Base 145.330000	101,731.00	153.110000	107,177.00	5,446.00	0.09
191216100	COCA COLA CO/THE COMMON STOCK USD.25	12,500.000	Local 47.649920	595,624.00	50.920000	636,500.00	40,876.00	1.40
			Base 47.649920	595,624.00	50.920000	636,500.00	40,876.00	0.55
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	1,800.000	Local 71.748900	129,148.02	71.670000	129,006.00	-142.02	0.28
			Base 71.748900	129,148.02	71.670000	129,006.00	-142.02	0.11
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01	2,400.000	Local 38.603671	92,648.81	42.280000	101,472.00	8,823.19	0.22
			Base 38.603671	92,648.81	42.280000	101,472.00	8,823.19	0.09
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							

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		2,300.000	Local 29.650000	68,195.00	26.520000	60,996.00	-7,199.00	0.13
			Base 29.650000	68,195.00	26.520000	60,996.00	-7,199.00	0.05
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001	800.000	Local 128.457800	102,766.24	103.180000	82,544.00	-20,222.24	0.18
			Base 128.457800	102,766.24	103.180000	82,544.00	-20,222.24	0.07
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01	2,700.000	Local 46.215900	124,782.93	61.000000	164,700.00	39,917.07	0.36
			Base 46.215900	124,782.93	61.000000	164,700.00	39,917.07	0.14
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1	1,300.000	Local 78.983100	102,678.03	87.680000	113,984.00	11,305.97	0.25
			Base 78.983100	102,678.03	87.680000	113,984.00	11,305.97	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	700.000	Local 183.046414	128,132.49	196.940000	137,858.00	9,725.51	0.30
			Base 183.046414	128,132.49	196.940000	137,858.00	9,725.51	0.12
219350105	CORNING INC COMMON STOCK USD.5	1,900.000	Local 28.144863	53,475.24	33.230000	63,137.00	9,661.76	0.14
			Base 28.144863	53,475.24	33.230000	63,137.00	9,661.76	0.05
22052L104	CORTEVA INC COMMON STOCK USD.01	3,596.000	Local 36.926271	132,786.87	29.570000	106,333.72	-26,453.15	0.23
			Base 36.926271	132,786.87	29.570000	106,333.72	-26,453.15	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005	4,600.000	Local 220.603913	1,014,778.00	264.260000	1,215,596.00	200,818.00	2.67
			Base 220.603913	1,014,778.00	264.260000	1,215,596.00	200,818.00	1.06
22822V101	CROWN CASTLE INTL CORP REIT USD.01	1,900.000	Local 102.239447	194,254.95	130.350000	247,665.00	53,410.05	0.54
			Base 102.239447	194,254.95	130.350000	247,665.00	53,410.05	0.22
22943F100	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	1,900.000	Local 51.911800	98,632.42	36.910000	70,129.00	-28,503.42	0.15
			Base 51.911800	98,632.42	36.910000	70,129.00	-28,503.42	0.06
231021106	CUMMINS INC COMMON STOCK USD2.5							

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		600.000	Local 158.768300	95,260.98	171.340000	102,804.00	7,543.02	0.23
			Base 158.768300	95,260.98	171.340000	102,804.00	7,543.02	0.09
233331107	DTE ENERGY COMPANY COMMON STOCK	1,000.000	Local 104.105320	104,105.32	127.880000	127,880.00	23,774.68	0.28
			Base 104.105320	104,105.32	127.880000	127,880.00	23,774.68	0.11
235851102	DANAHER CORP COMMON STOCK USD.01	1,300.000	Local 82.960800	107,849.04	142.920000	185,796.00	77,946.96	0.41
			Base 82.960800	107,849.04	142.920000	185,796.00	77,946.96	0.16
244199105	DEERE + CO COMMON STOCK USD1.0	600.000	Local 111.030000	66,618.00	165.710000	99,426.00	32,808.00	0.22
			Base 111.030000	66,618.00	165.710000	99,426.00	32,808.00	0.09
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1	2,500.000	Local 37.261600	93,154.00	28.520000	71,300.00	-21,854.00	0.16
			Base 37.261600	93,154.00	28.520000	71,300.00	-21,854.00	0.06
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	500.000	Local 120.180000	60,090.00	108.970000	54,485.00	-5,605.00	0.12
			Base 120.180000	60,090.00	108.970000	54,485.00	-5,605.00	0.05
253868103	DIGITAL REALTY TRUST INC REIT USD.01	900.000	Local 111.394700	100,255.23	117.790000	106,011.00	5,755.77	0.23
			Base 111.394700	100,255.23	117.790000	106,011.00	5,755.77	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	1,362.000	Local 94.182621	128,276.73	139.640000	190,189.68	61,912.95	0.42
			Base 94.182621	128,276.73	139.640000	190,189.68	61,912.95	0.17
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	1,900.000	Local 61.321900	116,511.61	77.590000	147,421.00	30,909.39	0.32
			Base 61.321900	116,511.61	77.590000	147,421.00	30,909.39	0.13
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01	1,600.000	Local 60.639400	97,023.04	38.410000	61,456.00	-35,567.04	0.14
			Base 60.639400	97,023.04	38.410000	61,456.00	-35,567.04	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							

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		3,900.000	Local 76.204000	297,195.60	77.320000	301,548.00	4,352.40	0.66
			Base 76.204000	297,195.60	77.320000	301,548.00	4,352.40	0.26
260557103	DOW INC COMMON STOCK USD.01	2,696.000	Local 61.682496	166,296.01	49.310000	132,939.76	-33,356.25	0.29
			Base 61.682496	166,296.01	49.310000	132,939.76	-33,356.25	0.12
264411505	DUKE REALTY CORP REIT USD.01	3,500.000	Local 31.734946	111,072.31	31.610000	110,635.00	-437.31	0.24
			Base 31.734946	111,072.31	31.610000	110,635.00	-437.31	0.10
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001	3,600.000	Local 84.525678	304,292.44	88.240000	317,664.00	13,371.56	0.70
			Base 84.525678	304,292.44	88.240000	317,664.00	13,371.56	0.28
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01	2,496.000	Local 91.360801	228,036.56	75.070000	187,374.72	-40,661.84	0.41
			Base 91.360801	228,036.56	75.070000	187,374.72	-40,661.84	0.16
26875P101	EOG RESOURCES INC COMMON STOCK USD.01	1,300.000	Local 89.855400	116,812.02	93.160000	121,108.00	4,295.98	0.27
			Base 89.855400	116,812.02	93.160000	121,108.00	4,295.98	0.11
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01	1,200.000	Local 78.295400	93,954.48	77.830000	93,396.00	-558.48	0.21
			Base 78.295400	93,954.48	77.830000	93,396.00	-558.48	0.08
278865100	ECOLAB INC COMMON STOCK USD1.0	800.000	Local 125.691300	100,553.04	197.440000	157,952.00	57,398.96	0.35
			Base 125.691300	100,553.04	197.440000	157,952.00	57,398.96	0.14
281020107	EDISON INTERNATIONAL COMMON STOCK	1,300.000	Local 78.862900	102,521.77	67.410000	87,633.00	-14,888.77	0.19
			Base 78.862900	102,521.77	67.410000	87,633.00	-14,888.77	0.08
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5	1,700.000	Local 58.619100	99,652.47	66.720000	113,424.00	13,771.53	0.25
			Base 58.619100	99,652.47	66.720000	113,424.00	13,771.53	0.10
29364G103	ENTERGY CORP COMMON STOCK USD.01							

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		1,300.000	Local 76.571500	99,542.95	102.930000	133,809.00	34,266.05	0.29
			Base 76.571500	99,542.95	102.930000	133,809.00	34,266.05	0.12
29444U700	EQUINIX INC REIT USD.001	400.000	Local 443.007475	177,202.99	504.290000	201,716.00	24,513.01	0.44
			Base 443.007475	177,202.99	504.290000	201,716.00	24,513.01	0.18
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01	1,000.000	Local 123.185710	123,185.71	121.340000	121,340.00	-1,845.71	0.27
			Base 123.185710	123,185.71	121.340000	121,340.00	-1,845.71	0.11
29476L107	EQUITY RESIDENTIAL REIT USD.01	1,500.000	Local 64.030300	96,045.45	75.920000	113,880.00	17,834.55	0.25
			Base 64.030300	96,045.45	75.920000	113,880.00	17,834.55	0.10
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001	400.000	Local 248.155000	99,262.00	291.930000	116,772.00	17,510.00	0.26
			Base 248.155000	99,262.00	291.930000	116,772.00	17,510.00	0.10
30034W106	EVERGY INC COMMON STOCK	1,700.000	Local 60.455882	102,775.00	60.150000	102,255.00	-520.00	0.22
			Base 60.455882	102,775.00	60.150000	102,255.00	-520.00	0.09
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0	1,700.000	Local 59.325900	100,854.03	75.760000	128,792.00	27,937.97	0.28
			Base 59.325900	100,854.03	75.760000	128,792.00	27,937.97	0.11
30161N101	EXELON CORP COMMON STOCK	5,000.000	Local 42.721328	213,606.64	47.940000	239,700.00	26,093.36	0.53
			Base 42.721328	213,606.64	47.940000	239,700.00	26,093.36	0.21
30225T102	EXTRA SPACE STORAGE INC REIT USD.01	900.000	Local 108.040000	97,236.00	106.100000	95,490.00	-1,746.00	0.21
			Base 108.040000	97,236.00	106.100000	95,490.00	-1,746.00	0.08
30231G102	EXXON MOBIL CORP COMMON STOCK	8,100.000	Local 80.358360	650,902.72	76.630000	620,703.00	-30,199.72	1.36
			Base 80.358360	650,902.72	76.630000	620,703.00	-30,199.72	0.54
302491303	FMC CORP COMMON STOCK USD.1							

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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
		500.000	Local 75.470060	37,735.03	82.950000	41,475.00	3,739.97	0.09
			Base 75.470060	37,735.03	82.950000	41,475.00	3,739.97	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006	1,800.000	Local 154.094417	277,369.95	193.000000	347,400.00	70,030.05	0.76
			Base 154.094417	277,369.95	193.000000	347,400.00	70,030.05	0.30
313747206	FEDERAL REALTY INVS TRUST REIT USD.01	900.000	Local 132.016667	118,815.00	128.760000	115,884.00	-2,931.00	0.25
			Base 132.016667	118,815.00	128.760000	115,884.00	-2,931.00	0.10
31428X106	FEDEX CORP COMMON STOCK USD.1	500.000	Local 190.131500	95,065.75	164.190000	82,095.00	-12,970.75	0.18
			Base 190.131500	95,065.75	164.190000	82,095.00	-12,970.75	0.07
337932107	FIRSTENERGY CORP COMMON STOCK USD.1	4,500.000	Local 43.570111	196,065.50	42.810000	192,645.00	-3,420.50	0.42
			Base 43.570111	196,065.50	42.810000	192,645.00	-3,420.50	0.17
345370860	FORD MOTOR CO COMMON STOCK USD.01	5,100.000	Local 11.002600	56,113.26	10.230000	52,173.00	-3,940.26	0.11
			Base 11.002600	56,113.26	10.230000	52,173.00	-3,940.26	0.05
35137L105	FOX CORP CLASS A COMMON STOCK USD.01	1,333.000	Local 41.534419	55,365.38	36.640000	48,841.12	-6,524.26	0.11
			Base 41.534419	55,365.38	36.640000	48,841.12	-6,524.26	0.04
35137L204	FOX CORP CLASS B COMMON STOCK USD.01	733.000	Local 41.371774	30,325.51	36.530000	26,776.49	-3,549.02	0.06
			Base 41.371774	30,325.51	36.530000	26,776.49	-3,549.02	0.02
35671D857	FREEMPORT MCMORAN INC COMMON STOCK USD.1	7,800.000	Local 11.700400	91,263.12	11.610000	90,558.00	-705.12	0.20
			Base 11.700400	91,263.12	11.610000	90,558.00	-705.12	0.08
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0	500.000	Local 194.728000	97,364.00	181.820000	90,910.00	-6,454.00	0.20
			Base 194.728000	97,364.00	181.820000	90,910.00	-6,454.00	0.08
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							

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		7,800.000	Local 29.160900	227,455.02	10.500000	81,900.00	-145,555.02	0.18
			Base 29.160900	227,455.02	10.500000	81,900.00	-145,555.02	0.07
370334104	GENERAL MILLS INC COMMON STOCK USD.1	1,800.000	Local 56.612200	101,901.96	52.520000	94,536.00	-7,365.96	0.21
			Base 56.612200	101,901.96	52.520000	94,536.00	-7,365.96	0.08
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	1,700.000	Local 67.515900	114,777.03	67.560000	114,852.00	74.97	0.25
			Base 67.515900	114,777.03	67.560000	114,852.00	74.97	0.10
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	800.000	Local 227.222500	181,778.00	204.600000	163,680.00	-18,098.00	0.36
			Base 227.222500	181,778.00	204.600000	163,680.00	-18,098.00	0.14
40414L109	HCP INC REIT USD1.0	3,200.000	Local 29.784700	95,311.04	31.980000	102,336.00	7,024.96	0.22
			Base 29.784700	95,311.04	31.980000	102,336.00	7,024.96	0.09
40434L105	HP INC COMMON STOCK USD.01	2,900.000	Local 18.764300	54,416.47	20.790000	60,291.00	5,874.53	0.13
			Base 18.764300	54,416.47	20.790000	60,291.00	5,874.53	0.05
406216101	HALLIBURTON CO COMMON STOCK USD2.5	3,000.000	Local 44.368000	133,104.00	22.740000	68,220.00	-64,884.00	0.15
			Base 44.368000	133,104.00	22.740000	68,220.00	-64,884.00	0.06
427866108	HERSHEY CO/THE COMMON STOCK USD1.0	600.000	Local 138.560000	83,136.00	134.030000	80,418.00	-2,718.00	0.18
			Base 138.560000	83,136.00	134.030000	80,418.00	-2,718.00	0.07
42809H107	HESS CORP COMMON STOCK USD1.0	1,500.000	Local 64.840000	97,260.00	63.570000	95,355.00	-1,905.00	0.21
			Base 64.840000	97,260.00	63.570000	95,355.00	-1,905.00	0.08
436492904	GAZPROM PJSC COMMON STOCK RUB5.0	77,130.000	Local 3.088803	238,239.39	3.684595	284,192.81	45,953.42	0.62
			Base 3.088803	238,239.39	3.684595	284,192.81	45,953.42	0.25
437076102	HOME DEPOT INC COMMON STOCK USD.05							

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		1,100.000	Local 154.987100	170,485.81	207.970000	228,767.00	58,281.19	0.50
			Base 154.987100	170,485.81	207.970000	228,767.00	58,281.19	0.20
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	700.000	Local 125.566900	87,896.83	174.590000	122,213.00	34,316.17	0.27
			Base 125.566900	87,896.83	174.590000	122,213.00	34,316.17	0.11
44107P104	HOST HOTELS + RESORTS INC REIT USD.01	5,400.000	Local 18.068600	97,570.44	18.220000	98,388.00	817.56	0.22
			Base 18.068600	97,570.44	18.220000	98,388.00	817.56	0.09
444859102	HUMANA INC COMMON STOCK USD.166	400.000	Local 226.327500	90,531.00	265.300000	106,120.00	15,589.00	0.23
			Base 226.327500	90,531.00	265.300000	106,120.00	15,589.00	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	700.000	Local 137.871400	96,509.98	150.810000	105,567.00	9,057.02	0.23
			Base 137.871400	96,509.98	150.810000	105,567.00	9,057.02	0.09
456058908	LUKOIL PJSC COMMON STOCK RUB.025	3,270.000	Local 61.146697	199,949.70	84.184309	275,282.69	75,332.99	0.61
			Base 61.146697	199,949.70	84.184309	275,282.69	75,332.99	0.24
458140100	INTEL CORP COMMON STOCK USD.001	5,000.000	Local 36.874600	184,373.00	47.870000	239,350.00	54,977.00	0.53
			Base 36.874600	184,373.00	47.870000	239,350.00	54,977.00	0.21
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	1,600.000	Local 60.624400	96,999.04	85.940000	137,504.00	40,504.96	0.30
			Base 60.624400	96,999.04	85.940000	137,504.00	40,504.96	0.12
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	600.000	Local 158.695000	95,217.00	137.900000	82,740.00	-12,477.00	0.18
			Base 158.695000	95,217.00	137.900000	82,740.00	-12,477.00	0.07
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	300.000	Local 139.655700	41,896.71	145.090000	43,527.00	1,630.29	0.10
			Base 139.655700	41,896.71	145.090000	43,527.00	1,630.29	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							

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		1,800.000	Local 53.164400	95,695.92	43.320000	77,976.00	-17,719.92	0.17
			Base 53.164400	95,695.92	43.320000	77,976.00	-17,719.92	0.07
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	300.000	Local 281.949200	84,584.76	524.550000	157,365.00	72,780.24	0.35
			Base 281.949200	84,584.76	524.550000	157,365.00	72,780.24	0.14
46187W107	INVITATION HOMES INC REIT USD.01	2,600.000	Local 27.034615	70,290.00	26.730000	69,498.00	-792.00	0.15
			Base 27.034615	70,290.00	26.730000	69,498.00	-792.00	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01	2,500.000	Local 31.740000	79,350.00	31.300000	78,250.00	-1,100.00	0.17
			Base 31.740000	79,350.00	31.300000	78,250.00	-1,100.00	0.07
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	2,400.000	Local 87.363500	209,672.40	111.800000	268,320.00	58,647.60	0.59
			Base 87.363500	209,672.40	111.800000	268,320.00	58,647.60	0.23
47215P106	JD.COM INC ADR ADR USD.00002	2,300.000	Local 35.027700	80,563.71	30.290000	69,667.00	-10,896.71	0.15
			Base 35.027700	80,563.71	30.290000	69,667.00	-10,896.71	0.06
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	2,800.000	Local 123.566014	345,984.84	139.280000	389,984.00	43,999.16	0.86
			Base 123.566014	345,984.84	139.280000	389,984.00	43,999.16	0.34
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0	192,600.000	Local 0.462990	89,171.87	0.415584	80,041.48	-9,130.39	0.18
			Base 0.462990	89,171.87	0.415584	80,041.48	-9,130.39	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25	1,100.000	Local 127.178600	139,896.46	133.280000	146,608.00	6,711.54	0.32
			Base 127.178600	139,896.46	133.280000	146,608.00	6,711.54	0.13
49446R109	KIMCO REALTY CORP REIT USD.01	6,500.000	Local 18.456846	119,969.50	18.480000	120,120.00	150.50	0.26
			Base 18.456846	119,969.50	18.480000	120,120.00	150.50	0.10
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							

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		4,800.000	Local 20.133100	96,638.88	20.880000	100,224.00	3,585.12	0.22
			Base 20.133100	96,638.88	20.880000	100,224.00	3,585.12	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01	2,800.000	Local 30.110000	84,308.00	31.040000	86,912.00	2,604.00	0.19
			Base 30.110000	84,308.00	31.040000	86,912.00	2,604.00	0.08
501044101	KROGER CO COMMON STOCK USD1.0	9,600.000	Local 27.292896	262,011.80	21.710000	208,416.00	-53,595.80	0.46
			Base 27.292896	262,011.80	21.710000	208,416.00	-53,595.80	0.18
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	900.000	Local 158.210000	142,389.00	183.110000	164,799.00	22,410.00	0.36
			Base 158.210000	142,389.00	183.110000	164,799.00	22,410.00	0.14
531172104	LIBERTY PROPERTY TRUST REIT USD.001	3,100.000	Local 49.814855	154,426.05	50.040000	155,124.00	697.95	0.34
			Base 49.814855	154,426.05	50.040000	155,124.00	697.95	0.13
532457108	ELI LILLY + CO COMMON STOCK	1,300.000	Local 82.045400	106,659.02	110.790000	144,027.00	37,367.98	0.32
			Base 82.045400	106,659.02	110.790000	144,027.00	37,367.98	0.13
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	900.000	Local 53.460000	48,114.00	66.250000	59,625.00	11,511.00	0.13
			Base 53.460000	48,114.00	66.250000	59,625.00	11,511.00	0.05
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	400.000	Local 269.462500	107,785.00	363.540000	145,416.00	37,631.00	0.32
			Base 269.462500	107,785.00	363.540000	145,416.00	37,631.00	0.13
545220907	TATNEFT PJSC COMMON STOCK RUB1.0	13,470.000	Local 12.003249	161,683.77	12.274200	165,333.47	3,649.70	0.36
			Base 12.003249	161,683.77	12.274200	165,333.47	3,649.70	0.14
548661107	LOWE S COS INC COMMON STOCK USD.5	700.000	Local 85.340400	59,738.28	100.910000	70,637.00	10,898.72	0.16
			Base 85.340400	59,738.28	100.910000	70,637.00	10,898.72	0.06
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							

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		5,600.000	Local 19.810000	110,936.00	14.210000	79,576.00	-31,360.00	0.17
			Base 19.810000	110,936.00	14.210000	79,576.00	-31,360.00	0.07
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01	2,601.000	Local 63.203610	164,392.59	55.880000	145,343.88	-19,048.71	0.32
			Base 63.203610	164,392.59	55.880000	145,343.88	-19,048.71	0.13
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	500.000	Local 97.114000	48,557.00	140.290000	70,145.00	21,588.00	0.15
			Base 97.114000	48,557.00	140.290000	70,145.00	21,588.00	0.06
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	400.000	Local 241.967500	96,787.00	230.110000	92,044.00	-4,743.00	0.20
			Base 241.967500	96,787.00	230.110000	92,044.00	-4,743.00	0.08
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	800.000	Local 117.237500	93,790.00	264.530000	211,624.00	117,834.00	0.47
			Base 117.237500	93,790.00	264.530000	211,624.00	117,834.00	0.18
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK	500.000	Local 157.120000	78,560.00	155.010000	77,505.00	-1,055.00	0.17
			Base 157.120000	78,560.00	155.010000	77,505.00	-1,055.00	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01	800.000	Local 142.602500	114,082.00	207.660000	166,128.00	52,046.00	0.37
			Base 142.602500	114,082.00	207.660000	166,128.00	52,046.00	0.14
58155Q103	MCKESSON CORP COMMON STOCK USD.01	700.000	Local 140.712900	98,499.03	134.390000	94,073.00	-4,426.03	0.21
			Base 140.712900	98,499.03	134.390000	94,073.00	-4,426.03	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	3,200.000	Local 62.276094	199,283.50	83.850000	268,320.00	69,036.50	0.59
			Base 62.276094	199,283.50	83.850000	268,320.00	69,036.50	0.23
59156R108	METLIFE INC COMMON STOCK USD.01	1,900.000	Local 47.618011	90,474.22	49.670000	94,373.00	3,898.78	0.21
			Base 47.618011	90,474.22	49.670000	94,373.00	3,898.78	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							

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	3,900.000	Local	75.241064	293,440.15	133.960000	522,444.00	229,003.85	1.15	
		Base	75.241064	293,440.15	133.960000	522,444.00	229,003.85	0.45	
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
	1,400.000	Local	42.270000	59,178.00	38.590000	54,026.00	-5,152.00	0.12	
		Base	42.270000	59,178.00	38.590000	54,026.00	-5,152.00	0.05	
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
	700.000	Local	117.670000	82,369.00	117.760000	82,432.00	63.00	0.18	
		Base	117.670000	82,369.00	117.760000	82,432.00	63.00	0.07	
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
	1,000.000	Local	91.382000	91,382.00	56.000000	56,000.00	-35,382.00	0.12	
		Base	91.382000	91,382.00	56.000000	56,000.00	-35,382.00	0.05	
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	4,000.000	Local	47.843740	191,374.96	53.900000	215,600.00	24,225.04	0.47	
		Base	47.843740	191,374.96	53.900000	215,600.00	24,225.04	0.19	
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	1,800.000	Local	64.090000	115,362.00	63.830000	114,894.00	-468.00	0.25	
		Base	64.090000	115,362.00	63.830000	114,894.00	-468.00	0.10	
615369105	MOODY S CORP COMMON STOCK USD.01								
	800.000	Local	118.807500	95,046.00	195.310000	156,248.00	61,202.00	0.34	
		Base	118.807500	95,046.00	195.310000	156,248.00	61,202.00	0.14	
617446448	MORGAN STANLEY COMMON STOCK USD.01								
	3,200.000	Local	43.636900	139,638.08	43.810000	140,192.00	553.92	0.31	
		Base	43.636900	139,638.08	43.810000	140,192.00	553.92	0.12	
629377508	NRG ENERGY INC COMMON STOCK USD.01								
	3,400.000	Local	34.689412	117,944.00	35.120000	119,408.00	1,464.00	0.26	
		Base	34.689412	117,944.00	35.120000	119,408.00	1,464.00	0.10	
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
	1,900.000	Local	55.306842	105,083.00	53.010000	100,719.00	-4,364.00	0.22	
		Base	55.306842	105,083.00	53.010000	100,719.00	-4,364.00	0.09	
64110L106	NETFLIX INC COMMON STOCK USD.001								

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		500.000	Local 155.855700	77,927.85	367.320000	183,660.00	105,732.15	0.40
			Base 155.855700	77,927.85	367.320000	183,660.00	105,732.15	0.16
64110W102	NETEASE INC ADR ADR USD.0001	700.000	Local 268.010000	187,607.00	255.770000	179,039.00	-8,568.00	0.39
			Base 268.010000	187,607.00	255.770000	179,039.00	-8,568.00	0.16
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1	12,900.000	Local 7.716474	99,542.51	6.440000	83,076.00	-16,466.51	0.18
			Base 7.716474	99,542.51	6.440000	83,076.00	-16,466.51	0.07
651639106	NEWMONT GOLDCORP CORP COMMON STOCK USD1.6	3,000.000	Local 32.503700	97,511.10	38.470000	115,410.00	17,898.90	0.25
			Base 32.503700	97,511.10	38.470000	115,410.00	17,898.90	0.10
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01	2,300.000	Local 158.602630	364,786.05	204.860000	471,178.00	106,391.95	1.04
			Base 158.602630	364,786.05	204.860000	471,178.00	106,391.95	0.41
654106103	NIKE INC CL B COMMON STOCK	1,800.000	Local 54.341100	97,813.98	83.950000	151,110.00	53,296.02	0.33
			Base 54.341100	97,813.98	83.950000	151,110.00	53,296.02	0.13
65473P105	NISOURCE INC COMMON STOCK USD.01	3,600.000	Local 28.677100	103,237.56	28.800000	103,680.00	442.44	0.23
			Base 28.677100	103,237.56	28.800000	103,680.00	442.44	0.09
655044105	NOBLE ENERGY INC COMMON STOCK USD.01	3,300.000	Local 34.350000	113,355.00	22.400000	73,920.00	-39,435.00	0.16
			Base 34.350000	113,355.00	22.400000	73,920.00	-39,435.00	0.06
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667	1,100.000	Local 90.821800	99,903.98	90.000000	99,000.00	-903.98	0.22
			Base 90.821800	99,903.98	90.000000	99,000.00	-903.98	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	200.000	Local 245.477500	49,095.50	323.110000	64,622.00	15,526.50	0.14
			Base 245.477500	49,095.50	323.110000	64,622.00	15,526.50	0.06
670346105	NUCOR CORP COMMON STOCK USD.4							

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Holdings

QS INVESTORS GLOBAL DBI CIF

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FUND: HBQ2



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,700.000	Local 60.581500	102,988.55	55.100000	93,670.00	-9,318.55	0.21
			Base 60.581500	102,988.55	55.100000	93,670.00	-9,318.55	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001	600.000	Local 103.776000	62,265.60	164.230000	98,538.00	36,272.40	0.22
			Base 103.776000	62,265.60	164.230000	98,538.00	36,272.40	0.09
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	200.000	Local 248.430000	49,686.00	369.320000	73,864.00	24,178.00	0.16
			Base 248.430000	49,686.00	369.320000	73,864.00	24,178.00	0.06
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	1,800.000	Local 58.382200	105,087.96	50.280000	90,504.00	-14,583.96	0.20
			Base 58.382200	105,087.96	50.280000	90,504.00	-14,583.96	0.08
681919106	OMNICOM GROUP COMMON STOCK USD.15	700.000	Local 83.176300	58,223.41	81.950000	57,365.00	-858.41	0.13
			Base 83.176300	58,223.41	81.950000	57,365.00	-858.41	0.05
682680103	ONEOK INC COMMON STOCK USD.01	1,200.000	Local 56.530000	67,836.00	68.810000	82,572.00	14,736.00	0.18
			Base 56.530000	67,836.00	68.810000	82,572.00	14,736.00	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01	2,300.000	Local 45.426100	104,480.03	56.970000	131,031.00	26,550.97	0.29
			Base 45.426100	104,480.03	56.970000	131,031.00	26,550.97	0.11
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	800.000	Local 123.450600	98,760.48	137.280000	109,824.00	11,063.52	0.24
			Base 123.450600	98,760.48	137.280000	109,824.00	11,063.52	0.10
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67	1,100.000	Local 109.580900	120,538.99	116.710000	128,381.00	7,842.01	0.28
			Base 109.580900	120,538.99	116.710000	128,381.00	7,842.01	0.11
69351T106	PPL CORP COMMON STOCK USD.01	2,600.000	Local 38.120800	99,114.08	31.010000	80,626.00	-18,488.08	0.18
			Base 38.120800	99,114.08	31.010000	80,626.00	-18,488.08	0.07
693718108	PACCAR INC COMMON STOCK USD1.0							

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,400.000	Local 67.054300	93,876.02	71.660000	100,324.00	6,447.98	0.22
			Base 67.054300	93,876.02	71.660000	100,324.00	6,447.98	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	1,200.000	Local 49.238000	59,085.60	114.460000	137,352.00	78,266.40	0.30
			Base 49.238000	59,085.60	114.460000	137,352.00	78,266.40	0.12
713448108	PEPSICO INC COMMON STOCK USD.017	3,800.000	Local 115.512789	438,948.60	131.130000	498,294.00	59,345.40	1.10
			Base 115.512789	438,948.60	131.130000	498,294.00	59,345.40	0.43
717081103	PFIZER INC COMMON STOCK USD.05	7,300.000	Local 33.783425	246,619.00	43.320000	316,236.00	69,617.00	0.70
			Base 33.783425	246,619.00	43.320000	316,236.00	69,617.00	0.27
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK	5,200.000	Local 91.193846	474,208.00	78.530000	408,356.00	-65,852.00	0.90
			Base 91.193846	474,208.00	78.530000	408,356.00	-65,852.00	0.35
718546104	PHILLIPS 66 COMMON STOCK	1,200.000	Local 79.032400	94,838.88	93.540000	112,248.00	17,409.12	0.25
			Base 79.032400	94,838.88	93.540000	112,248.00	17,409.12	0.10
723484101	PINNACLE WEST CAPITAL COMMON STOCK	1,600.000	Local 96.460000	154,336.00	94.090000	150,544.00	-3,792.00	0.33
			Base 96.460000	154,336.00	94.090000	150,544.00	-3,792.00	0.13
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	600.000	Local 165.576700	99,346.02	153.860000	92,316.00	-7,030.02	0.20
			Base 165.576700	99,346.02	153.860000	92,316.00	-7,030.02	0.08
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2	1,000.000	Local 104.212090	104,212.09	109.710000	109,710.00	5,497.91	0.24
			Base 104.212090	104,212.09	109.710000	109,710.00	5,497.91	0.10
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK	7,600.000	Local 95.523342	725,977.40	109.650000	833,340.00	107,362.60	1.83
			Base 95.523342	725,977.40	109.650000	833,340.00	107,362.60	0.72
74340W103	PROLOGIS INC REIT USD.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	
		3,100.000	Local Base	60.104681 60.104681	186,324.51 186,324.51	80.100000 80.100000	248,310.00 248,310.00	61,985.49 61,985.49	0.55 0.22
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	900.000	Local Base	110.258900 110.258900	99,233.01 99,233.01	101.000000 101.000000	90,900.00 90,900.00	-8,333.01 -8,333.01	0.20 0.08
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	2,600.000	Local Base	43.672300 43.672300	113,547.98 113,547.98	58.820000 58.820000	152,932.00 152,932.00	39,384.02 39,384.02	0.34 0.13
74460D109	PUBLIC STORAGE REIT USD.1	800.000	Local Base	213.026225 213.026225	170,420.98 170,420.98	238.170000 238.170000	190,536.00 190,536.00	20,115.02 20,115.02	0.42 0.17
747525103	QUALCOMM INC COMMON STOCK USD.0001	1,100.000	Local Base	54.897100 54.897100	60,386.81 60,386.81	76.070000 76.070000	83,677.00 83,677.00	23,290.19 23,290.19	0.18 0.07
755111507	RAYTHEON COMPANY COMMON STOCK USD.01	600.000	Local Base	157.195400 157.195400	94,317.24 94,317.24	173.880000 173.880000	104,328.00 104,328.00	10,010.76 10,010.76	0.23 0.09
756109104	REALTY INCOME CORP REIT USD1.0	1,700.000	Local Base	55.555900 55.555900	94,445.03 94,445.03	68.970000 68.970000	117,249.00 117,249.00	22,803.97 22,803.97	0.26 0.10
758849103	REGENCY CENTERS CORP REIT USD.01	1,600.000	Local Base	68.023438 68.023438	108,837.50 108,837.50	66.740000 66.740000	106,784.00 106,784.00	-2,053.50 -2,053.50	0.23 0.09
778296103	ROSS STORES INC COMMON STOCK USD.01	1,000.000	Local Base	64.614700 64.614700	64,614.70 64,614.70	99.120000 99.120000	99,120.00 99,120.00	34,505.30 34,505.30	0.22 0.09
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0	700.000	Local Base	136.534300 136.534300	95,574.01 95,574.01	227.790000 227.790000	159,453.00 159,453.00	63,878.99 63,878.99	0.35 0.14
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 28, 2019

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		800.000	Local 128.210000	102,568.00	224.840000	179,872.00	77,304.00	0.40
			Base 128.210000	102,568.00	224.840000	179,872.00	77,304.00	0.16
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001	800.000	Local 86.560000	69,248.00	151.730000	121,384.00	52,136.00	0.27
			Base 86.560000	69,248.00	151.730000	121,384.00	52,136.00	0.11
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	4,400.000	Local 69.052943	303,832.95	39.740000	174,856.00	-128,976.95	0.38
			Base 69.052943	303,832.95	39.740000	174,856.00	-128,976.95	0.15
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	2,800.000	Local 46.847946	131,174.25	40.190000	112,532.00	-18,642.25	0.25
			Base 46.847946	131,174.25	40.190000	112,532.00	-18,642.25	0.10
816851109	SEMPRA ENERGY COMMON STOCK	1,300.000	Local 119.076954	154,800.04	137.440000	178,672.00	23,871.96	0.39
			Base 119.076954	154,800.04	137.440000	178,672.00	23,871.96	0.16
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	200.000	Local 378.777450	75,755.49	458.290000	91,658.00	15,902.51	0.20
			Base 378.777450	75,755.49	458.290000	91,658.00	15,902.51	0.08
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	1,500.000	Local 164.399347	246,599.02	159.760000	239,640.00	-6,959.02	0.53
			Base 164.399347	246,599.02	159.760000	239,640.00	-6,959.02	0.21
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	5,000.000	Local 51.598912	257,994.56	55.280000	276,400.00	18,405.44	0.61
			Base 51.598912	257,994.56	55.280000	276,400.00	18,405.44	0.24
855244109	STARBUCKS CORP COMMON STOCK USD.001	1,700.000	Local 60.520900	102,885.53	83.830000	142,511.00	39,625.47	0.31
			Base 60.520900	102,885.53	83.830000	142,511.00	39,625.47	0.12
857477103	STATE STREET CORP COMMON STOCK USD1.0	1,200.000	Local 84.229200	101,075.04	56.060000	67,272.00	-33,803.04	0.15
			Base 84.229200	101,075.04	56.060000	67,272.00	-33,803.04	0.06
863667101	STRYKER CORP COMMON STOCK USD.1							

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STATE STREET

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		700.000	Local 135.409100	94,786.37	205.580000	143,906.00	49,119.63	0.32
			Base 135.409100	94,786.37	205.580000	143,906.00	49,119.63	0.13
866674104	SUN COMMUNITIES INC REIT USD.01	1,000.000	Local 129.036000	129,036.00	128.190000	128,190.00	-846.00	0.28
			Base 129.036000	129,036.00	128.190000	128,190.00	-846.00	0.11
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001	2,000.000	Local 28.799200	57,598.40	34.670000	69,340.00	11,741.60	0.15
			Base 28.799200	57,598.40	34.670000	69,340.00	11,741.60	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0	5,400.000	Local 62.881765	339,561.53	70.720000	381,888.00	42,326.47	0.84
			Base 62.881765	339,561.53	70.720000	381,888.00	42,326.47	0.33
872540109	TJX COMPANIES INC COMMON STOCK USD1.0	2,600.000	Local 39.357700	102,330.02	52.880000	137,488.00	35,157.98	0.30
			Base 39.357700	102,330.02	52.880000	137,488.00	35,157.98	0.12
874080104	TAL EDUCATION GROUP ADR ADR	1,300.000	Local 25.550000	33,215.00	38.100000	49,530.00	16,315.00	0.11
			Base 25.550000	33,215.00	38.100000	49,530.00	16,315.00	0.04
88160R101	TESLA INC COMMON STOCK USD.001	200.000	Local 288.210000	57,642.00	223.460000	44,692.00	-12,950.00	0.10
			Base 288.210000	57,642.00	223.460000	44,692.00	-12,950.00	0.04
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	700.000	Local 79.762700	55,833.89	114.760000	80,332.00	24,498.11	0.18
			Base 79.762700	55,833.89	114.760000	80,332.00	24,498.11	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	700.000	Local 168.388600	117,872.02	293.680000	205,576.00	87,703.98	0.45
			Base 168.388600	117,872.02	293.680000	205,576.00	87,703.98	0.18
88579Y101	3M CO COMMON STOCK USD.01	500.000	Local 198.076000	99,038.00	173.340000	86,670.00	-12,368.00	0.19
			Base 198.076000	99,038.00	173.340000	86,670.00	-12,368.00	0.08
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							

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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	
		1,500.000	Local Base	83.240000 83.240000	124,860.00 124,860.00	80.740000 80.740000	121,110.00 121,110.00	-3,750.00 -3,750.00	0.27 0.11
902653104	UDR INC REIT USD.01	2,100.000	Local Base	46.156314 46.156314	96,928.26 96,928.26	44.890000 44.890000	94,269.00 94,269.00	-2,659.26 -2,659.26	0.21 0.08
902973304	US BANCORP COMMON STOCK USD.01	1,900.000	Local Base	52.557100 52.557100	99,858.49 99,858.49	52.400000 52.400000	99,560.00 99,560.00	-298.49 -298.49	0.22 0.09
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5	900.000	Local Base	111.116700 111.116700	100,005.03 100,005.03	169.110000 169.110000	152,199.00 152,199.00	52,193.97 52,193.97	0.33 0.13
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	900.000	Local Base	107.153500 107.153500	96,438.15 96,438.15	103.270000 103.270000	92,943.00 92,943.00	-3,495.15 -3,495.15	0.20 0.08
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	800.000	Local Base	120.488800 120.488800	96,391.04 96,391.04	130.200000 130.200000	104,160.00 104,160.00	7,768.96 7,768.96	0.23 0.09
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	1,200.000	Local Base	173.496300 173.496300	208,195.56 208,195.56	244.010000 244.010000	292,812.00 292,812.00	84,616.44 84,616.44	0.64 0.25
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01	1,500.000	Local Base	64.724000 64.724000	97,086.00 97,086.00	85.610000 85.610000	128,415.00 128,415.00	31,329.00 31,329.00	0.28 0.11
92276F100	VENTAS INC REIT USD.25	1,800.000	Local Base	61.946100 61.946100	111,502.98 111,502.98	68.350000 68.350000	123,030.00 123,030.00	11,527.02 11,527.02	0.27 0.11
92339V100	VEREIT INC REIT USD.01	10,800.000	Local Base	9.260000 9.260000	100,008.00 100,008.00	9.010000 9.010000	97,308.00 97,308.00	-2,700.00 -2,700.00	0.21 0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								

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 # Issue has not been redenominated but Local is converted

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,700.000	Local 46.073767	124,399.17	57.130000	154,251.00	29,851.83	0.34
			Base 46.073767	124,399.17	57.130000	154,251.00	29,851.83	0.13
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001	2,300.000	Local 37.980200	87,354.46	29.870000	68,701.00	-18,653.46	0.15
			Base 37.980200	87,354.46	29.870000	68,701.00	-18,653.46	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	1,100.000	Local 92.633200	101,896.52	173.550000	190,905.00	89,008.48	0.42
			Base 92.633200	101,896.52	173.550000	190,905.00	89,008.48	0.17
929042109	VORNADO REALTY TRUST REIT USD.04	1,100.000	Local 75.654118	83,219.53	64.100000	70,510.00	-12,709.53	0.15
			Base 75.654118	83,219.53	64.100000	70,510.00	-12,709.53	0.06
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	800.000	Local 128.427500	102,742.00	137.310000	109,848.00	7,106.00	0.24
			Base 128.427500	102,742.00	137.310000	109,848.00	7,106.00	0.10
92936U109	WP CAREY INC REIT USD.001	1,200.000	Local 85.053333	102,064.00	81.180000	97,416.00	-4,648.00	0.21
			Base 85.053333	102,064.00	81.180000	97,416.00	-4,648.00	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	1,800.000	Local 62.003322	111,605.98	83.370000	150,066.00	38,460.02	0.33
			Base 62.003322	111,605.98	83.370000	150,066.00	38,460.02	0.13
929740108	WABTEC CORP COMMON STOCK USD.01	41.000	Local 76.027561	3,117.13	71.760000	2,942.16	-174.97	0.01
			Base 76.027561	3,117.13	71.760000	2,942.16	-174.97	0.00
931142103	WALMART INC COMMON STOCK USD.1	14,700.000	Local 91.062011	1,338,611.56	110.490000	1,624,203.00	285,591.44	3.57
			Base 91.062011	1,338,611.56	110.490000	1,624,203.00	285,591.44	1.41
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	8,800.000	Local 68.049683	598,837.21	54.670000	481,096.00	-117,741.21	1.06
			Base 68.049683	598,837.21	54.670000	481,096.00	-117,741.21	0.42
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,600.000	Local 55.405100	199,458.36	47.320000	170,352.00	-29,106.36	0.37
			Base 55.405100	199,458.36	47.320000	170,352.00	-29,106.36	0.15
95040Q104	WELLTOWER INC REIT USD1.0	1,700.000	Local 69.388800	117,960.96	81.530000	138,601.00	20,640.04	0.30
			Base 69.388800	117,960.96	81.530000	138,601.00	20,640.04	0.12
962166104	WEYERHAEUSER CO REIT USD1.25	3,700.000	Local 32.993500	122,075.95	26.340000	97,458.00	-24,617.95	0.21
			Base 32.993500	122,075.95	26.340000	97,458.00	-24,617.95	0.08
969457100	WILLIAMS COS INC COMMON STOCK USD1.0	3,300.000	Local 30.396200	100,307.46	28.040000	92,532.00	-7,775.46	0.20
			Base 30.396200	100,307.46	28.040000	92,532.00	-7,775.46	0.08
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5	2,200.000	Local 44.825500	98,616.10	59.490000	130,878.00	32,261.90	0.29
			Base 44.825500	98,616.10	59.490000	130,878.00	32,261.90	0.11
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	2,100.000	Local 39.610000	83,181.00	46.200000	97,020.00	13,839.00	0.21
			Base 39.610000	83,181.00	46.200000	97,020.00	13,839.00	0.08
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	800.000	Local 118.268900	94,615.12	117.740000	94,192.00	-423.12	0.21
			Base 118.268900	94,615.12	117.740000	94,192.00	-423.12	0.08
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR	751.000	Local 159.262863	119,606.41	212.000000	159,212.00	39,605.59	0.35
			Base 159.262863	119,606.41	212.000000	159,212.00	39,605.59	0.14
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0	19,680.000	Local 2.858485	56,254.99	3.769990	74,193.40	17,938.41	0.16
			Base 2.858485	56,254.99	3.769990	74,193.40	17,938.41	0.06
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033	400.000	Local 245.740000	98,296.00	167.430000	66,972.00	-31,324.00	0.15
			Base 245.740000	98,296.00	167.430000	66,972.00	-31,324.00	0.06
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							

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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		800.000	Local 120.705000	96,564.00	184.770000	147,816.00	51,252.00	0.32
			Base 120.705000	96,564.00	184.770000	147,816.00	51,252.00	0.13
G29183103	EATON CORP PLC COMMON STOCK USD.01	1,300.000	Local 75.926200	98,704.06	83.280000	108,264.00	9,559.94	0.24
			Base 75.926200	98,704.06	83.280000	108,264.00	9,559.94	0.09
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	2,400.000	Local 41.686800	100,048.32	41.310000	99,144.00	-904.32	0.22
			Base 41.686800	100,048.32	41.310000	99,144.00	-904.32	0.09
G5494J103	LINDE PLC COMMON STOCK EUR.001	1,500.000	Local 161.740000	242,610.00	200.800000	301,200.00	58,590.00	0.66
			Base 161.740000	242,610.00	200.800000	301,200.00	58,590.00	0.26
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1	2,400.000	Local 84.125600	201,901.44	97.390000	233,736.00	31,834.56	0.51
			Base 84.125600	201,901.44	97.390000	233,736.00	31,834.56	0.20
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0	2,400.000	Local 29.920000	71,808.00	25.940000	62,256.00	-9,552.00	0.14
			Base 29.920000	71,808.00	25.940000	62,256.00	-9,552.00	0.05
H1467J104	CHUBB LTD COMMON STOCK	700.000	Local 137.678600	96,375.02	147.290000	103,103.00	6,727.98	0.23
			Base 137.678600	96,375.02	147.290000	103,103.00	6,727.98	0.09
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	2,100.000	Local 109.942710	230,879.69	115.610000	242,781.00	11,901.31	0.53
			Base 109.942710	230,879.69	115.610000	242,781.00	11,901.31	0.21
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01	900.000	Local 133.272400	119,945.16	127.840000	115,056.00	-4,889.16	0.25
			Base 133.272400	119,945.16	127.840000	115,056.00	-4,889.16	0.10
M98068105	WIX.COM LTD COMMON STOCK ILS.01	1,000.000	Local 143.892000	143,892.00	142.100000	142,100.00	-1,792.00	0.31
			Base 143.892000	143,892.00	142.100000	142,100.00	-1,792.00	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							

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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,300.000	Local 81.150000	105,495.00	86.130000	111,969.00	6,474.00	0.25
			Base 81.150000	105,495.00	86.130000	111,969.00	6,474.00	0.10
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK	800.000	Local 106.585000	85,268.00	97.610000	78,088.00	-7,180.00	0.17
			Base 106.585000	85,268.00	97.610000	78,088.00	-7,180.00	0.07
US DOLLAR Total		884,516.000	Local	39,993,871.71		44,658,866.61	4,664,994.90	98.16
			Base	39,993,871.71		44,658,866.61	4,664,994.90	38.79
YUAN RENMINBI							Exchange Rate:	6.868300
BYW5QQ904	BANK OF GUIYANG CO LTD A COMMON STOCK CNY1.0	389,006.000	Local 9.399648	3,656,519.36	8.650000	3,364,901.90	-291,617.46	97.11
			Base 1.383287	538,107.08	1.259409	489,917.72	-48,189.36	0.43
YUAN RENMINBI Total		389,006.000	Local	3,656,519.36		3,364,901.90	-291,617.46	97.11
			Base	538,107.08		489,917.72	-48,189.36	0.43
EQUITY Total		10,757,888.000	Base	106,889,052.59		113,623,607.90	6,734,555.31	98.70

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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
		259,228,780.050	Base	108,373,358.25		115,111,258.03	6,737,899.78	99.99

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.424400

ADI12S1N6	SPI 200 FUTURES	SEP19 XSFE 20190919					19 Sep 2019			
1.000		25.000	Local	163,975.00	163,553.00	6,559.000000		422.00	1,522.00	-1,100.00
			Base	115,118.65		4,604.745858		296.27	1,068.52	-772.25

AUSTRALIAN DOLLAR Total

1.000		25.000	Local	163,975.00	163,553.00			422.00	1,522.00	-1,100.00
			Base					296.27	1,068.52	-772.25

EURO CURRENCY

Exchange Rate: 0.879430

GERMANY

ADI1234J7	EURO STOXX 50	SEP19 XEUR 20190920					20 Sep 2019			
8.000		80.000	Local	277,280.00	275,058.80	3,466.000000		2,221.20	-418.80	2,640.00
			Base	315,295.13		3,941.189179		2,525.73	-476.22	3,001.95

GERMANY Total

8.000		80.000	Local	277,280.00	275,058.80			2,221.20	-418.80	2,640.00
			Base					2,525.73	-476.22	3,001.95

EURO CURRENCY Total

8.000		80.000	Local	277,280.00	275,058.80			2,221.20	-418.80	2,640.00
			Base					2,525.73	-476.22	3,001.95

POUND STERLING

Exchange Rate: 0.787433

ADI15P0Y6	FTSE 100 IDX FUT	SEP19 IFLL 20190920					20 Sep 2019			
2.000		20.000	Local	147,380.00	147,463.50	7,369.000000		-83.50	-673.50	590.00
			Base	187,165.13		9,358.256512		-106.04	-855.31	749.27

POUND STERLING Total

2.000		20.000	Local	147,380.00	147,463.50			-83.50	-673.50	590.00
			Base					-106.04	-855.31	749.27

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
US DOLLAR										Exchange Rate: 1.000000
ADI142ST9	S+P500 EMINI FUT SEP19 XCME 20190920						20 Sep 2019			
4.000		200.000	Local 588,840.00	579,310.60	2,944.200000	9,529.40		6,869.40	2,660.00	
			Base 588,840.00		2,944.200000	9,529.40		6,869.40	2,660.00	0.00
ADI17KSD1	MSCI EMGMKT SEP19 IFUS 20190920						20 Sep 2019			
4.000		200.000	Local 210,680.00	206,110.76	1,053.400000	4,569.24		5,109.24	-540.00	
			Base 210,680.00		1,053.400000	4,569.24		5,109.24	-540.00	0.00
ADI1B0WH6	NIKKEI 225 (CME) SEP19 XCME 20190912						12 Sep 2019			
1.000		5.000	Local 106,600.00	105,079.00	21,320.000000	1,521.00		1,021.00	500.00	
			Base 106,600.00		21,320.000000	1,521.00		1,021.00	500.00	0.00
US DOLLAR Total										
9.000		405.000	Local 906,120.00	890,500.36		15,619.64		12,999.64	2,620.00	
			Base			15,619.64		12,999.64	2,620.00	0.00
FUTURES LONG Total										
20.000		530.000	Base			18,335.60		12,736.63	5,598.97	0.01

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
20.000	530.000 Base					18,335.60	12,736.63	5,598.97	0.01

Holdings

As of: June 28, 2019



QS US SMLL CAP EQUITY CIF
 QS INVESTORS LLC
 FUND: HBQ3
 View Date: July 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				2.166968	31 Dec 2030		
		2,103,184.510	Local	100.000000	2,103,184.51	100.000000	2,103,184.51	0.00
			Base	100.000000	2,103,184.51	100.000000	2,103,184.51	0.00

US DOLLAR Total		2,103,184.510	Local		2,103,184.51		2,103,184.51	0.00
			Base		2,103,184.51		2,103,184.51	0.00

CASH EQUIVALENT Total		2,103,184.510	Base		2,103,184.51		2,103,184.51	0.00
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0							
		63,000.000	Local	36.511427	2,300,219.87	36.790000	2,317,770.00	17,550.13
			Base	36.511427	2,300,219.87	36.790000	2,317,770.00	17,550.13

00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
		74,052.000	Local	19.590455	1,450,712.36	9.990000	739,779.48	-710,932.88
			Base	19.590455	1,450,712.36	9.990000	739,779.48	-710,932.88

002474104	AZZ INC COMMON STOCK USD1.0							
		17,000.000	Local	44.770023	761,090.39	46.020000	782,340.00	21,249.61
			Base	44.770023	761,090.39	46.020000	782,340.00	21,249.61

002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		242,478.000	Local	15.070816	3,654,341.40	16.040000	3,889,347.12	235,005.72
			Base	15.070816	3,654,341.40	16.040000	3,889,347.12	235,005.72

004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		48,000.000	Local	14.845000	712,560.00	26.730000	1,283,040.00	570,480.00
			Base	14.845000	712,560.00	26.730000	1,283,040.00	570,480.00

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00448Q201	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001							
		336,218.000	Local 4.772458	1,604,586.17	2.680000	901,064.24	-703,521.93	0.11
			Base 4.772458	1,604,586.17	2.680000	901,064.24	-703,521.93	0.11
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
		76,725.000	Local 26.812559	2,057,193.57	7.670000	588,480.75	-1,468,712.82	0.07
			Base 26.812559	2,057,193.57	7.670000	588,480.75	-1,468,712.82	0.07
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		39,600.000	Local 75.129083	2,975,111.67	74.950000	2,968,020.00	-7,091.67	0.36
			Base 75.129083	2,975,111.67	74.950000	2,968,020.00	-7,091.67	0.36
00738A106	ADTRAN INC COMMON STOCK USD.01							
		122,000.000	Local 21.570025	2,631,543.07	15.250000	1,860,500.00	-771,043.07	0.22
			Base 21.570025	2,631,543.07	15.250000	1,860,500.00	-771,043.07	0.22
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
		110,500.000	Local 25.704242	2,840,318.74	32.790000	3,623,295.00	782,976.26	0.44
			Base 25.704242	2,840,318.74	32.790000	3,623,295.00	782,976.26	0.44
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		36,800.000	Local 87.189039	3,208,556.65	92.140000	3,390,752.00	182,195.35	0.41
			Base 87.189039	3,208,556.65	92.140000	3,390,752.00	182,195.35	0.41
009728106	AKORN INC COMMON STOCK							
		313,500.000	Local 4.671057	1,464,376.22	5.150000	1,614,525.00	150,148.78	0.19
			Base 4.671057	1,464,376.22	5.150000	1,614,525.00	150,148.78	0.19
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		31,000.000	Local 65.015582	2,015,483.04	53.500000	1,658,500.00	-356,983.04	0.20
			Base 65.015582	2,015,483.04	53.500000	1,658,500.00	-356,983.04	0.20
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		75,300.000	Local 16.574554	1,248,063.93	16.850000	1,268,805.00	20,741.07	0.15
			Base 16.574554	1,248,063.93	16.850000	1,268,805.00	20,741.07	0.15
023436108	AMEDISYS INC COMMON STOCK USD.001							
		26,500.000	Local 120.277978	3,187,366.43	121.410000	3,217,365.00	29,998.57	0.39
			Base 120.277978	3,187,366.43	121.410000	3,217,365.00	29,998.57	0.39

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Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		97,141.000	Local 28.951265	2,812,354.82	27.160000	2,638,349.56	-174,005.26	0.32
			Base 28.951265	2,812,354.82	27.160000	2,638,349.56	-174,005.26	0.32
030111207	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01							
		165,750.000	Local 8.445562	1,399,851.97	9.280000	1,538,160.00	138,308.03	0.19
			Base 8.445562	1,399,851.97	9.280000	1,538,160.00	138,308.03	0.19
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		20,400.000	Local 88.890599	1,813,368.21	86.080000	1,756,032.00	-57,336.21	0.21
			Base 88.890599	1,813,368.21	86.080000	1,756,032.00	-57,336.21	0.21
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		63,500.000	Local 39.022588	2,477,934.36	39.190000	2,488,565.00	10,630.64	0.30
			Base 39.022588	2,477,934.36	39.190000	2,488,565.00	10,630.64	0.30
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01							
		100,742.000	Local 14.454678	1,456,193.20	12.480000	1,257,260.16	-198,933.04	0.15
			Base 14.454678	1,456,193.20	12.480000	1,257,260.16	-198,933.04	0.15
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		216,524.000	Local 10.355658	2,242,248.47	7.460000	1,615,269.04	-626,979.43	0.19
			Base 10.355658	2,242,248.47	7.460000	1,615,269.04	-626,979.43	0.19
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		55,037.000	Local 18.513268	1,018,914.75	21.110000	1,161,831.07	142,916.32	0.14
			Base 18.513268	1,018,914.75	21.110000	1,161,831.07	142,916.32	0.14
036642106	ANTARES PHARMA INC COMMON STOCK USD.01							
		265,000.000	Local 3.008775	797,325.46	3.290000	871,850.00	74,524.54	0.11
			Base 3.008775	797,325.46	3.290000	871,850.00	74,524.54	0.11
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
		280,000.000	Local 9.646290	2,700,961.23	5.530000	1,548,400.00	-1,152,561.23	0.19
			Base 9.646290	2,700,961.23	5.530000	1,548,400.00	-1,152,561.23	0.19
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		89,000.000	Local 39.807594	3,542,875.88	43.440000	3,866,160.00	323,284.12	0.47
			Base 39.807594	3,542,875.88	43.440000	3,866,160.00	323,284.12	0.47

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03835L108	APTEVO THERAPEUTICS INC COMMON STOCK USD.001								
	47,393.000	Local		2.332256	110,532.63	0.886500	42,013.89	-68,518.74	0.01
		Base		2.332256	110,532.63	0.886500	42,013.89	-68,518.74	0.01
03837C106	APYX MEDICAL CORP COMMON STOCK USD.001								
	174,900.000	Local		7.030017	1,229,549.89	6.720000	1,175,328.00	-54,221.89	0.14
		Base		7.030017	1,229,549.89	6.720000	1,175,328.00	-54,221.89	0.14
039380407	ARCH COAL INC A COMMON STOCK USD.01								
	34,000.000	Local		89.596513	3,046,281.44	94.210000	3,203,140.00	156,858.56	0.39
		Base		89.596513	3,046,281.44	94.210000	3,203,140.00	156,858.56	0.39
040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001								
	48,444.000	Local		45.924742	2,224,778.21	58.630000	2,840,271.72	615,493.51	0.34
		Base		45.924742	2,224,778.21	58.630000	2,840,271.72	615,493.51	0.34
04010E109	ARGAN INC COMMON STOCK USD.15								
	47,187.000	Local		68.157004	3,216,124.57	40.560000	1,913,904.72	-1,302,219.85	0.23
		Base		68.157004	3,216,124.57	40.560000	1,913,904.72	-1,302,219.85	0.23
04269X105	ARRAY BIOPHARMA INC COMMON STOCK USD.001								
	90,000.000	Local		23.454634	2,110,917.06	46.330000	4,169,700.00	2,058,782.94	0.50
		Base		23.454634	2,110,917.06	46.330000	4,169,700.00	2,058,782.94	0.50
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
	80,000.000	Local		18.274804	1,461,984.28	26.500000	2,120,000.00	658,015.72	0.26
		Base		18.274804	1,461,984.28	26.500000	2,120,000.00	658,015.72	0.26
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
	49,904.000	Local		25.347442	1,264,938.73	27.520000	1,373,358.08	108,419.35	0.17
		Base		25.347442	1,264,938.73	27.520000	1,373,358.08	108,419.35	0.17
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
	31,000.000	Local		35.626172	1,104,411.33	32.560000	1,009,360.00	-95,051.33	0.12
		Base		35.626172	1,104,411.33	32.560000	1,009,360.00	-95,051.33	0.12
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
	67,000.000	Local		50.074935	3,355,020.62	44.640000	2,990,880.00	-364,140.62	0.36
		Base		50.074935	3,355,020.62	44.640000	2,990,880.00	-364,140.62	0.36

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05338G106	AVALARA INC COMMON STOCK USD.0001								
	30,000.000	Local		55.754748	1,672,642.44	72.200000	2,166,000.00	493,357.56	0.26
		Base		55.754748	1,672,642.44	72.200000	2,166,000.00	493,357.56	0.26
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
	50,684.000	Local		45.871062	2,324,928.93	43.610000	2,210,329.24	-114,599.69	0.27
		Base		45.871062	2,324,928.93	43.610000	2,210,329.24	-114,599.69	0.27
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001								
	47,831.000	Local		3.996283	191,146.21	5.600000	267,853.60	76,707.39	0.03
		Base		3.996283	191,146.21	5.600000	267,853.60	76,707.39	0.03
05379B107	AVISTA CORP COMMON STOCK								
	100,000.000	Local		40.772501	4,077,250.11	44.600000	4,460,000.00	382,749.89	0.54
		Base		40.772501	4,077,250.11	44.600000	4,460,000.00	382,749.89	0.54
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
	125,000.000	Local		27.327409	3,415,926.13	27.250000	3,406,250.00	-9,676.13	0.41
		Base		27.327409	3,415,926.13	27.250000	3,406,250.00	-9,676.13	0.41
05591B109	BMC STOCK HOLDINGS INC COMMON STOCK USD.01								
	160,000.000	Local		16.308793	2,609,406.81	21.200000	3,392,000.00	782,593.19	0.41
		Base		16.308793	2,609,406.81	21.200000	3,392,000.00	782,593.19	0.41
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
	138,000.000	Local		9.002849	1,242,393.20	8.920000	1,230,960.00	-11,433.20	0.15
		Base		9.002849	1,242,393.20	8.920000	1,230,960.00	-11,433.20	0.15
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
	148,953.000	Local		20.511975	3,055,320.24	13.970000	2,080,873.41	-974,446.83	0.25
		Base		20.511975	3,055,320.24	13.970000	2,080,873.41	-974,446.83	0.25
068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01								
	27,972.000	Local		60.823624	1,701,358.41	82.600000	2,310,487.20	609,128.79	0.28
		Base		60.823624	1,701,358.41	82.600000	2,310,487.20	609,128.79	0.28
077454106	BELDEN INC COMMON STOCK USD.01								
	29,231.000	Local		82.064636	2,398,831.37	59.570000	1,741,290.67	-657,540.70	0.21
		Base		82.064636	2,398,831.37	59.570000	1,741,290.67	-657,540.70	0.21

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08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		152,631.000	Local 33.699947	5,143,656.58	25.120000	3,834,090.72	-1,309,565.86	0.46
			Base 33.699947	5,143,656.58	25.120000	3,834,090.72	-1,309,565.86	0.46
08180D106	BENEFITFOCUS INC COMMON STOCK USD.001							
		27,000.000	Local 41.851500	1,129,990.50	27.150000	733,050.00	-396,940.50	0.09
			Base 41.851500	1,129,990.50	27.150000	733,050.00	-396,940.50	0.09
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		42,729.000	Local 39.300626	1,679,276.43	31.390000	1,341,263.31	-338,013.12	0.16
			Base 39.300626	1,679,276.43	31.390000	1,341,263.31	-338,013.12	0.16
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		65,254.000	Local 31.164870	2,033,632.41	43.940000	2,867,260.76	833,628.35	0.35
			Base 31.164870	2,033,632.41	43.940000	2,867,260.76	833,628.35	0.35
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		193,000.000	Local 18.377664	3,546,889.15	18.910000	3,649,630.00	102,740.85	0.44
			Base 18.377664	3,546,889.15	18.910000	3,649,630.00	102,740.85	0.44
09627Y109	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001							
		29,000.000	Local 74.986882	2,174,619.58	94.330000	2,735,570.00	560,950.42	0.33
			Base 74.986882	2,174,619.58	94.330000	2,735,570.00	560,950.42	0.33
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		128,500.000	Local 32.074100	4,121,521.89	28.110000	3,612,135.00	-509,386.89	0.44
			Base 32.074100	4,121,521.89	28.110000	3,612,135.00	-509,386.89	0.44
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		46,364.000	Local 33.433933	1,550,130.85	20.880000	968,080.32	-582,050.53	0.12
			Base 33.433933	1,550,130.85	20.880000	968,080.32	-582,050.53	0.12
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		13,000.000	Local 273.375120	3,553,876.56	377.760000	4,910,880.00	1,357,003.44	0.59
			Base 273.375120	3,553,876.56	377.760000	4,910,880.00	1,357,003.44	0.59
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		263,500.000	Local 11.524560	3,036,721.58	12.070000	3,180,445.00	143,723.42	0.38
			Base 11.524560	3,036,721.58	12.070000	3,180,445.00	143,723.42	0.38

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101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		23,582.000	Local 33.089924	780,326.59	44.240000	1,043,267.68	262,941.09	0.13
			Base 33.089924	780,326.59	44.240000	1,043,267.68	262,941.09	0.13
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		231,840.000	Local 18.754392	4,348,018.24	17.610000	4,082,702.40	-265,315.84	0.49
			Base 18.754392	4,348,018.24	17.610000	4,082,702.40	-265,315.84	0.49
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		144,602.000	Local 25.629752	3,706,113.33	26.940000	3,895,577.88	189,464.55	0.47
			Base 25.629752	3,706,113.33	26.940000	3,895,577.88	189,464.55	0.47
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		235,226.000	Local 13.060931	3,072,270.59	10.240000	2,408,714.24	-663,556.35	0.29
			Base 13.060931	3,072,270.59	10.240000	2,408,714.24	-663,556.35	0.29
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		62,000.000	Local 46.484491	2,882,038.44	39.350000	2,439,700.00	-442,338.44	0.29
			Base 46.484491	2,882,038.44	39.350000	2,439,700.00	-442,338.44	0.29
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		153,067.000	Local 18.123879	2,774,167.83	16.860000	2,580,709.62	-193,458.21	0.31
			Base 18.123879	2,774,167.83	16.860000	2,580,709.62	-193,458.21	0.31
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01							
		173,731.000	Local 8.647432	1,502,326.95	1.040000	180,680.24	-1,321,646.71	0.02
			Base 8.647432	1,502,326.95	1.040000	180,680.24	-1,321,646.71	0.02
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		98,215.000	Local 23.322964	2,290,664.87	16.680000	1,638,226.20	-652,438.67	0.20
			Base 23.322964	2,290,664.87	16.680000	1,638,226.20	-652,438.67	0.20
12674R100	C+J ENERGY SERVICES INC COMMON STOCK							
		102,146.000	Local 33.995948	3,472,550.07	11.780000	1,203,279.88	-2,269,270.19	0.15
			Base 33.995948	3,472,550.07	11.780000	1,203,279.88	-2,269,270.19	0.15
12739A100	CADENCE BANCORP COMMON STOCK							
		180,000.000	Local 22.153045	3,987,548.12	20.800000	3,744,000.00	-243,548.12	0.45
			Base 22.153045	3,987,548.12	20.800000	3,744,000.00	-243,548.12	0.45

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141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		64,991.000	Local 28.504434	1,852,531.66	42.930000	2,790,063.63	937,531.97	0.34
			Base 28.504434	1,852,531.66	42.930000	2,790,063.63	937,531.97	0.34
14167L103	CAREDX INC COMMON STOCK USD.001							
		51,000.000	Local 26.557644	1,354,439.86	35.990000	1,835,490.00	481,050.14	0.22
			Base 26.557644	1,354,439.86	35.990000	1,835,490.00	481,050.14	0.22
14174T107	CARETRUST REIT INC REIT USD.01							
		109,000.000	Local 20.659400	2,251,874.60	23.780000	2,592,020.00	340,145.40	0.31
			Base 20.659400	2,251,874.60	23.780000	2,592,020.00	340,145.40	0.31
141788109	CARGURUS INC COMMON STOCK USD.001							
		79,000.000	Local 38.817581	3,066,588.90	36.110000	2,852,690.00	-213,898.90	0.34
			Base 38.817581	3,066,588.90	36.110000	2,852,690.00	-213,898.90	0.34
15117B202	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001							
		19,138.000	Local 45.100785	863,138.83	2.680000	51,289.84	-811,848.99	0.01
			Base 45.100785	863,138.83	2.680000	51,289.84	-811,848.99	0.01
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		29,900.000	Local 27.272246	815,440.16	29.960000	895,804.00	80,363.84	0.11
			Base 27.272246	815,440.16	29.960000	895,804.00	80,363.84	0.11
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		69,479.000	Local 22.072509	1,533,575.85	18.870000	1,311,068.73	-222,507.12	0.16
			Base 22.072509	1,533,575.85	18.870000	1,311,068.73	-222,507.12	0.16
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0							
		64,000.000	Local 47.120851	3,015,734.47	41.110000	2,631,040.00	-384,694.47	0.32
			Base 47.120851	3,015,734.47	41.110000	2,631,040.00	-384,694.47	0.32
165240102	CHESAPEAKE LODGING TRUST REIT USD.01							
		81,000.000	Local 28.927363	2,343,116.39	28.420000	2,302,020.00	-41,096.39	0.28
			Base 28.927363	2,343,116.39	28.420000	2,302,020.00	-41,096.39	0.28
16934W106	CHIMERIX INC COMMON STOCK USD.001							
		148,940.000	Local 5.373544	800,335.70	4.320000	643,420.80	-156,914.90	0.08
			Base 5.373544	800,335.70	4.320000	643,420.80	-156,914.90	0.08

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171779309	CIENA CORP COMMON STOCK USD.01							
		82,992.000	Local 22.560000	1,872,299.52	41.130000	3,413,460.96	1,541,161.44	0.41
			Base 22.560000	1,872,299.52	41.130000	3,413,460.96	1,541,161.44	0.41
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		85,749.000	Local 51.943488	4,454,102.15	43.700000	3,747,231.30	-706,870.85	0.45
			Base 51.943488	4,454,102.15	43.700000	3,747,231.30	-706,870.85	0.45
18539C204	CLEARWAY ENERGY INC C COMMON STOCK							
		30,417.000	Local 19.644878	597,538.26	16.860000	512,830.62	-84,707.64	0.06
			Base 19.644878	597,538.26	16.860000	512,830.62	-84,707.64	0.06
192108504	COEUR MINING INC COMMON STOCK USD.01							
		212,169.000	Local 9.656320	2,048,771.76	4.340000	920,813.46	-1,127,958.30	0.11
			Base 9.656320	2,048,771.76	4.340000	920,813.46	-1,127,958.30	0.11
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		83,465.000	Local 48.353943	4,035,861.82	59.360000	4,954,482.40	918,620.58	0.60
			Base 48.353943	4,035,861.82	59.360000	4,954,482.40	918,620.58	0.60
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		94,679.000	Local 18.985972	1,797,572.81	17.850000	1,690,020.15	-107,552.66	0.20
			Base 18.985972	1,797,572.81	17.850000	1,690,020.15	-107,552.66	0.20
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0							
		19,509.000	Local 44.868078	875,331.34	42.290000	825,035.61	-50,295.73	0.10
			Base 44.868078	875,331.34	42.290000	825,035.61	-50,295.73	0.10
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		69,100.000	Local 60.110938	4,153,665.85	49.620000	3,428,742.00	-724,923.85	0.41
			Base 60.110938	4,153,665.85	49.620000	3,428,742.00	-724,923.85	0.41
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001							
		155,000.000	Local 12.359306	1,915,692.47	12.000000	1,860,000.00	-55,692.47	0.22
			Base 12.359306	1,915,692.47	12.000000	1,860,000.00	-55,692.47	0.22
20717E101	CONFORMIS INC COMMON STOCK USD.00001							
		628,700.000	Local 3.503439	2,202,612.35	4.360000	2,741,132.00	538,519.65	0.33
			Base 3.503439	2,202,612.35	4.360000	2,741,132.00	538,519.65	0.33

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211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001							
		62,469.000	Local 25.769880	1,609,818.62	26.570000	1,659,801.33	49,982.71	0.20
			Base 25.769880	1,609,818.62	26.570000	1,659,801.33	49,982.71	0.20
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		129,708.000	Local 19.582547	2,540,013.05	11.150000	1,446,244.20	-1,093,768.85	0.17
			Base 19.582547	2,540,013.05	11.150000	1,446,244.20	-1,093,768.85	0.17
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
		53,000.000	Local 24.498604	1,298,426.03	39.720000	2,105,160.00	806,733.97	0.25
			Base 24.498604	1,298,426.03	39.720000	2,105,160.00	806,733.97	0.25
21871N101	CORECIVIC INC REIT USD.01							
		225,000.000	Local 20.057677	4,512,977.38	20.760000	4,671,000.00	158,022.62	0.56
			Base 20.057677	4,512,977.38	20.760000	4,671,000.00	158,022.62	0.56
21925Y103	CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001							
		48,000.000	Local 55.778503	2,677,368.12	57.930000	2,780,640.00	103,271.88	0.34
			Base 55.778503	2,677,368.12	57.930000	2,780,640.00	103,271.88	0.34
222795502	COUSINS PROPERTIES INC REIT USD1.0							
		21,200.000	Local 33.631479	712,987.35	36.170000	766,804.00	53,816.65	0.09
			Base 33.631479	712,987.35	36.170000	766,804.00	53,816.65	0.09
223622606	COWEN INC A COMMON STOCK USD.01							
		55,400.000	Local 14.910335	826,032.56	17.190000	952,326.00	126,293.44	0.11
			Base 14.910335	826,032.56	17.190000	952,326.00	126,293.44	0.11
225223304	CRAY INC COMMON STOCK USD.01							
		59,000.000	Local 21.280023	1,255,521.36	34.820000	2,054,380.00	798,858.64	0.25
			Base 21.280023	1,255,521.36	34.820000	2,054,380.00	798,858.64	0.25
227046109	CROCS INC COMMON STOCK USD.001							
		115,499.000	Local 20.484307	2,365,917.00	19.750000	2,281,105.25	-84,811.75	0.28
			Base 20.484307	2,365,917.00	19.750000	2,281,105.25	-84,811.75	0.28
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		85,267.000	Local 29.659246	2,528,954.96	21.000000	1,790,607.00	-738,347.96	0.22
			Base 29.659246	2,528,954.96	21.000000	1,790,607.00	-738,347.96	0.22

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23332B106	DSP GROUP INC COMMON STOCK USD.001							
		35,000.000	Local 13.999309	489,975.82	14.360000	502,600.00	12,624.18	0.06
			Base 13.999309	489,975.82	14.360000	502,600.00	12,624.18	0.06
235825205	DANA INC COMMON STOCK USD.01							
		310,100.000	Local 22.228861	6,893,169.94	19.940000	6,183,394.00	-709,775.94	0.75
			Base 22.228861	6,893,169.94	19.940000	6,183,394.00	-709,775.94	0.75
24344T101	DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01							
		16,000.000	Local 25.713218	411,411.49	22.550000	360,800.00	-50,611.49	0.04
			Base 25.713218	411,411.49	22.550000	360,800.00	-50,611.49	0.04
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		29,341.000	Local 69.323496	2,034,020.71	175.970000	5,163,135.77	3,129,115.06	0.62
			Base 69.323496	2,034,020.71	175.970000	5,163,135.77	3,129,115.06	0.62
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01							
		130,000.000	Local 27.024239	3,513,151.08	40.520000	5,267,600.00	1,754,448.92	0.64
			Base 27.024239	3,513,151.08	40.520000	5,267,600.00	1,754,448.92	0.64
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
		78,963.000	Local 20.901306	1,650,429.85	19.170000	1,513,720.71	-136,709.14	0.18
			Base 20.901306	1,650,429.85	19.170000	1,513,720.71	-136,709.14	0.18
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		365,759.000	Local 10.771902	3,939,920.13	10.340000	3,781,948.06	-157,972.07	0.46
			Base 10.771902	3,939,920.13	10.340000	3,781,948.06	-157,972.07	0.46
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		55,900.000	Local 33.701734	1,883,926.93	34.630000	1,935,817.00	51,890.07	0.23
			Base 33.701734	1,883,926.93	34.630000	1,935,817.00	51,890.07	0.23
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		54,400.000	Local 84.780943	4,612,083.30	95.470000	5,193,568.00	581,484.70	0.63
			Base 84.780943	4,612,083.30	95.470000	5,193,568.00	581,484.70	0.63
254543101	DIODES INC COMMON STOCK USD.667							
		59,410.000	Local 31.153135	1,850,807.78	36.370000	2,160,741.70	309,933.92	0.26
			Base 31.153135	1,850,807.78	36.370000	2,160,741.70	309,933.92	0.26

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257554105	DOMO INC CLASS B COMMON STOCK USD.001								
	55,000.000	Local		40.231715	2,212,744.33	27.320000	1,502,600.00	-710,144.33	0.18
		Base		40.231715	2,212,744.33	27.320000	1,502,600.00	-710,144.33	0.18
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
	365,800.000	Local		9.399281	3,438,256.94	1.970000	720,626.00	-2,717,630.94	0.09
		Base		9.399281	3,438,256.94	1.970000	720,626.00	-2,717,630.94	0.09
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
	94,000.000	Local		63.873578	6,004,116.34	58.870000	5,533,780.00	-470,336.34	0.67
		Base		63.873578	6,004,116.34	58.870000	5,533,780.00	-470,336.34	0.67
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
	30,985.000	Local		62.285387	1,929,912.72	55.680000	1,725,244.80	-204,667.92	0.21
		Base		62.285387	1,929,912.72	55.680000	1,725,244.80	-204,667.92	0.21
28106W103	EDITAS MEDICINE INC COMMON STOCK USD.0001								
	72,000.000	Local		22.396593	1,612,554.70	24.740000	1,781,280.00	168,725.30	0.21
		Base		22.396593	1,612,554.70	24.740000	1,781,280.00	168,725.30	0.21
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
	9,700.000	Local		68.426446	663,736.53	88.100000	854,570.00	190,833.47	0.10
		Base		68.426446	663,736.53	88.100000	854,570.00	190,833.47	0.10
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
	57,000.000	Local		40.877758	2,330,032.18	48.310000	2,753,670.00	423,637.82	0.33
		Base		40.877758	2,330,032.18	48.310000	2,753,670.00	423,637.82	0.33
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
	35,000.000	Local		46.242824	1,618,498.84	84.380000	2,953,300.00	1,334,801.16	0.36
		Base		46.242824	1,618,498.84	84.380000	2,953,300.00	1,334,801.16	0.36
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
	191,762.000	Local		18.260973	3,501,760.73	23.050000	4,420,114.10	918,353.37	0.53
		Base		18.260973	3,501,760.73	23.050000	4,420,114.10	918,353.37	0.53
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
	73,000.000	Local		28.252351	2,062,421.63	56.920000	4,155,160.00	2,092,738.37	0.50
		Base		28.252351	2,062,421.63	56.920000	4,155,160.00	2,092,738.37	0.50

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29664W105	ESPERION THERAPEUTICS INC COMMON STOCK USD.001							
		50,000.000	Local 40.630000	2,031,500.00	46.520000	2,326,000.00	294,500.00	0.28
			Base 40.630000	2,031,500.00	46.520000	2,326,000.00	294,500.00	0.28
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		95,000.000	Local 19.199981	1,823,998.21	21.060000	2,000,700.00	176,701.79	0.24
			Base 19.199981	1,823,998.21	21.060000	2,000,700.00	176,701.79	0.24
29786A106	ETSY INC COMMON STOCK USD.001							
		101,258.000	Local 16.423778	1,663,038.93	61.370000	6,214,203.46	4,551,164.53	0.75
			Base 16.423778	1,663,038.93	61.370000	6,214,203.46	4,551,164.53	0.75
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		40,471.000	Local 78.558529	3,179,342.23	88.570000	3,584,516.47	405,174.24	0.43
			Base 78.558529	3,179,342.23	88.570000	3,584,516.47	405,174.24	0.43
30040P103	EVERTEC INC COMMON STOCK USD.01							
		69,192.000	Local 16.485744	1,140,681.57	32.700000	2,262,578.40	1,121,896.83	0.27
			Base 16.485744	1,140,681.57	32.700000	2,262,578.40	1,121,896.83	0.27
30219E103	EXPRESS INC COMMON STOCK							
		316,214.000	Local 7.123626	2,252,590.32	2.730000	863,264.22	-1,389,326.10	0.10
			Base 7.123626	2,252,590.32	2.730000	863,264.22	-1,389,326.10	0.10
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		312,906.000	Local 9.201487	2,879,200.55	9.470000	2,963,219.82	84,019.27	0.36
			Base 9.201487	2,879,200.55	9.470000	2,963,219.82	84,019.27	0.36
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		8,300.000	Local 139.121831	1,154,711.20	314.020000	2,606,366.00	1,451,654.80	0.31
			Base 139.121831	1,154,711.20	314.020000	2,606,366.00	1,451,654.80	0.31
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK							
		78,000.000	Local 24.788400	1,933,495.20	32.500000	2,535,000.00	601,504.80	0.31
			Base 24.788400	1,933,495.20	32.500000	2,535,000.00	601,504.80	0.31
31572Q808	FIBROGEN INC COMMON STOCK USD.01							
		27,100.000	Local 61.823059	1,675,404.91	45.180000	1,224,378.00	-451,026.91	0.15
			Base 61.823059	1,675,404.91	45.180000	1,224,378.00	-451,026.91	0.15

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31787A507	FINISAR CORPORATION COMMON STOCK USD.001	93,935.000	Local 22.430000	2,106,962.05	22.870000	2,148,293.45	41,331.40	0.26
			Base 22.430000	2,106,962.05	22.870000	2,148,293.45	41,331.40	0.26
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	370,684.000	Local 5.142196	1,906,129.79	11.040000	4,092,351.36	2,186,221.57	0.49
			Base 5.142196	1,906,129.79	11.040000	4,092,351.36	2,186,221.57	0.49
319383204	FIRST BUSEY CORP COMMON STOCK USD.001	50,000.000	Local 25.993128	1,299,656.42	26.410000	1,320,500.00	20,843.58	0.16
			Base 25.993128	1,299,656.42	26.410000	1,320,500.00	20,843.58	0.16
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	121,601.000	Local 14.163884	1,722,342.42	13.470000	1,637,965.47	-84,376.95	0.20
			Base 14.163884	1,722,342.42	13.470000	1,637,965.47	-84,376.95	0.20
320817109	FIRST MERCHANTS CORP COMMON STOCK	96,843.000	Local 41.347684	4,004,233.73	37.900000	3,670,349.70	-333,884.03	0.44
			Base 41.347684	4,004,233.73	37.900000	3,670,349.70	-333,884.03	0.44
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	134,114.000	Local 23.143447	3,103,860.25	20.470000	2,745,313.58	-358,546.67	0.33
			Base 23.143447	3,103,860.25	20.470000	2,745,313.58	-358,546.67	0.33
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01	104,000.000	Local 32.152148	3,343,823.37	33.140000	3,446,560.00	102,736.63	0.42
			Base 32.152148	3,343,823.37	33.140000	3,446,560.00	102,736.63	0.42
34385P108	FLUIDIGM CORP COMMON STOCK USD.001	129,700.000	Local 13.841336	1,795,221.25	12.320000	1,597,904.00	-197,317.25	0.19
			Base 13.841336	1,795,221.25	12.320000	1,597,904.00	-197,317.25	0.19
346232101	FORESTAR GROUP INC COMMON STOCK USD1.0	642.000	Local 13.056106	8,382.02	19.550000	12,551.10	4,169.08	0.00
			Base 13.056106	8,382.02	19.550000	12,551.10	4,169.08	0.00
358039105	FRESHPET INC COMMON STOCK USD.001	30,000.000	Local 39.285683	1,178,570.50	45.510000	1,365,300.00	186,729.50	0.16
			Base 39.285683	1,178,570.50	45.510000	1,365,300.00	186,729.50	0.16

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35905A109	FRONTDOOR INC COMMON STOCK USD.01							
		38,900.000	Local 41.970000	1,632,633.00	43.550000	1,694,095.00	61,462.00	0.20
			Base 41.970000	1,632,633.00	43.550000	1,694,095.00	61,462.00	0.20
36162J106	GEO GROUP INC/THE REIT USD.01							
		137,000.000	Local 25.524581	3,496,867.55	21.010000	2,878,370.00	-618,497.55	0.35
			Base 25.524581	3,496,867.55	21.010000	2,878,370.00	-618,497.55	0.35
371532102	GENESCO INC COMMON STOCK USD1.0							
		91,064.000	Local 26.623388	2,424,432.24	42.290000	3,851,096.56	1,426,664.32	0.46
			Base 26.623388	2,424,432.24	42.290000	3,851,096.56	1,426,664.32	0.46
37244C101	GENOMIC HEALTH INC COMMON STOCK USD.0001							
		35,000.000	Local 67.660231	2,368,108.10	58.170000	2,035,950.00	-332,158.10	0.25
			Base 67.660231	2,368,108.10	58.170000	2,035,950.00	-332,158.10	0.25
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		255,549.000	Local 3.422501	874,616.78	3.710000	948,086.79	73,470.01	0.11
			Base 3.422501	874,616.78	3.710000	948,086.79	73,470.01	0.11
37953G103	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01							
		61,861.000	Local 33.239897	2,056,253.27	43.730000	2,705,181.53	648,928.26	0.33
			Base 33.239897	2,056,253.27	43.730000	2,705,181.53	648,928.26	0.33
37954A204	GLOBAL MEDICAL REIT INC REIT							
		150,000.000	Local 11.197062	1,679,559.34	10.500000	1,575,000.00	-104,559.34	0.19
			Base 11.197062	1,679,559.34	10.500000	1,575,000.00	-104,559.34	0.19
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		32,300.000	Local 52.378766	1,691,834.14	42.300000	1,366,290.00	-325,544.14	0.16
			Base 52.378766	1,691,834.14	42.300000	1,366,290.00	-325,544.14	0.16
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
		389,598.000	Local 8.659069	3,373,555.80	7.180000	2,797,313.64	-576,242.16	0.34
			Base 8.659069	3,373,555.80	7.180000	2,797,313.64	-576,242.16	0.34
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		49,800.000	Local 43.902032	2,186,321.18	48.180000	2,399,364.00	213,042.82	0.29
			Base 43.902032	2,186,321.18	48.180000	2,399,364.00	213,042.82	0.29

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389375106	GRAY TELEVISION INC COMMON STOCK							
		72,019.000	Local 16.086440	1,158,529.30	16.390000	1,180,391.41	21,862.11	0.14
			Base 16.086440	1,158,529.30	16.390000	1,180,391.41	21,862.11	0.14
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		30,594.000	Local 22.350036	683,777.00	10.780000	329,803.32	-353,973.68	0.04
			Base 22.350036	683,777.00	10.780000	329,803.32	-353,973.68	0.04
397624107	GREIF INC CL A COMMON STOCK							
		57,037.000	Local 59.423411	3,389,333.10	32.550000	1,856,554.35	-1,532,778.75	0.22
			Base 59.423411	3,389,333.10	32.550000	1,856,554.35	-1,532,778.75	0.22
404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01							
		52,334.000	Local 39.501317	2,067,261.92	29.090000	1,522,396.06	-544,865.86	0.18
			Base 39.501317	2,067,261.92	29.090000	1,522,396.06	-544,865.86	0.18
40416E103	HCI GROUP INC COMMON STOCK							
		49,300.000	Local 45.990258	2,267,319.71	40.470000	1,995,171.00	-272,148.71	0.24
			Base 45.990258	2,267,319.71	40.470000	1,995,171.00	-272,148.71	0.24
40418F108	HFF INC CLASS A COMMON STOCK USD.01							
		82,000.000	Local 40.412473	3,313,822.82	45.480000	3,729,360.00	415,537.18	0.45
			Base 40.412473	3,313,822.82	45.480000	3,729,360.00	415,537.18	0.45
404251100	HNI CORP COMMON STOCK USD1.0							
		110,000.000	Local 36.843054	4,052,735.99	35.380000	3,891,800.00	-160,935.99	0.47
			Base 36.843054	4,052,735.99	35.380000	3,891,800.00	-160,935.99	0.47
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		46,000.000	Local 98.704772	4,540,419.49	120.340000	5,535,640.00	995,220.51	0.67
			Base 98.704772	4,540,419.49	120.340000	5,535,640.00	995,220.51	0.67
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		63,901.000	Local 17.577746	1,123,235.52	17.180000	1,097,819.18	-25,416.34	0.13
			Base 17.577746	1,123,235.52	17.180000	1,097,819.18	-25,416.34	0.13
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		72,000.000	Local 45.719118	3,291,776.52	40.060000	2,884,320.00	-407,456.52	0.35
			Base 45.719118	3,291,776.52	40.060000	2,884,320.00	-407,456.52	0.35

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410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		135,718.000	Local 29.795871	4,043,836.02	22.270000	3,022,439.86	-1,021,396.16	0.36
			Base 29.795871	4,043,836.02	22.270000	3,022,439.86	-1,021,396.16	0.36
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		95,000.000	Local 33.694329	3,200,961.26	27.430000	2,605,850.00	-595,111.26	0.31
			Base 33.694329	3,200,961.26	27.430000	2,605,850.00	-595,111.26	0.31
42225K106	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001							
		46,000.000	Local 29.132085	1,340,075.92	25.920000	1,192,320.00	-147,755.92	0.14
			Base 29.132085	1,340,075.92	25.920000	1,192,320.00	-147,755.92	0.14
42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0							
		47,823.000	Local 46.812734	2,238,725.40	44.730000	2,139,122.79	-99,602.61	0.26
			Base 46.812734	2,238,725.40	44.730000	2,139,122.79	-99,602.61	0.26
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		58,600.000	Local 31.253633	1,831,462.88	29.970000	1,756,242.00	-75,220.88	0.21
			Base 31.253633	1,831,462.88	29.970000	1,756,242.00	-75,220.88	0.21
42704L104	HERC HOLDINGS INC COMMON STOCK USD.01							
		70,000.000	Local 46.423318	3,249,632.26	45.830000	3,208,100.00	-41,532.26	0.39
			Base 46.423318	3,249,632.26	45.830000	3,208,100.00	-41,532.26	0.39
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		138,529.000	Local 19.339347	2,679,060.44	16.540000	2,291,269.66	-387,790.78	0.28
			Base 19.339347	2,679,060.44	16.540000	2,291,269.66	-387,790.78	0.28
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		123,645.000	Local 14.124371	1,746,407.84	18.200000	2,250,339.00	503,931.16	0.27
			Base 14.124371	1,746,407.84	18.200000	2,250,339.00	503,931.16	0.27
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		108,550.000	Local 25.703487	2,790,113.50	21.270000	2,308,858.50	-481,255.00	0.28
			Base 25.703487	2,790,113.50	21.270000	2,308,858.50	-481,255.00	0.28
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		137,000.000	Local 16.646688	2,280,596.19	13.780000	1,887,860.00	-392,736.19	0.23
			Base 16.646688	2,280,596.19	13.780000	1,887,860.00	-392,736.19	0.23

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443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		44,000.000	Local 40.995069	1,803,783.02	41.980000	1,847,120.00	43,336.98	0.22
			Base 40.995069	1,803,783.02	41.980000	1,847,120.00	43,336.98	0.22
443573100	HUBSPOT INC COMMON STOCK USD.001							
		14,000.000	Local 152.601600	2,136,422.40	170.520000	2,387,280.00	250,857.60	0.29
			Base 152.601600	2,136,422.40	170.520000	2,387,280.00	250,857.60	0.29
449172105	HYSTER YALE MATERIALS COMMON STOCK USD.01							
		36,800.000	Local 46.037229	1,694,170.02	55.260000	2,033,568.00	339,397.98	0.25
			Base 46.037229	1,694,170.02	55.260000	2,033,568.00	339,397.98	0.25
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		11,563.000	Local 179.065195	2,070,530.85	251.910000	2,912,835.33	842,304.48	0.35
			Base 179.065195	2,070,530.85	251.910000	2,912,835.33	842,304.48	0.35
450056106	IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001							
		32,500.000	Local 94.397430	3,067,916.49	79.080000	2,570,100.00	-497,816.49	0.31
			Base 94.397430	3,067,916.49	79.080000	2,570,100.00	-497,816.49	0.31
450828108	IBERIABANK CORP COMMON STOCK USD1.0							
		65,344.000	Local 82.263609	5,375,433.28	75.850000	4,956,342.40	-419,090.88	0.60
			Base 82.263609	5,375,433.28	75.850000	4,956,342.40	-419,090.88	0.60
451107106	IDACORP INC COMMON STOCK							
		47,000.000	Local 94.823336	4,456,696.77	100.430000	4,720,210.00	263,513.23	0.57
			Base 94.823336	4,456,696.77	100.430000	4,720,210.00	263,513.23	0.57
456237106	INDUSTRIAL LOGISTICS PROP WI REIT USD.01							
		108,000.000	Local 20.247900	2,186,773.18	20.820000	2,248,560.00	61,786.82	0.27
			Base 20.247900	2,186,773.18	20.820000	2,248,560.00	61,786.82	0.27
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001							
		116,649.000	Local 2.613809	304,898.25	1.800000	209,968.20	-94,930.05	0.03
			Base 2.613809	304,898.25	1.800000	209,968.20	-94,930.05	0.03
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		37,902.000	Local 43.244925	1,639,069.16	58.200000	2,205,896.40	566,827.24	0.27
			Base 43.244925	1,639,069.16	58.200000	2,205,896.40	566,827.24	0.27

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457669307	INSMED INC COMMON STOCK USD.01							
		49,645.000	Local 30.315187	1,504,997.45	25.600000	1,270,912.00	-234,085.45	0.15
			Base 30.315187	1,504,997.45	25.600000	1,270,912.00	-234,085.45	0.15
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		42,900.000	Local 19.320648	828,855.81	20.820000	893,178.00	64,322.19	0.11
			Base 19.320648	828,855.81	20.820000	893,178.00	64,322.19	0.11
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		52,500.000	Local 43.610279	2,289,539.64	122.140000	6,412,350.00	4,122,810.36	0.77
			Base 43.610279	2,289,539.64	122.140000	6,412,350.00	4,122,810.36	0.77
45780L104	INOGEN INC COMMON STOCK USD.001							
		19,000.000	Local 205.343243	3,901,521.62	66.760000	1,268,440.00	-2,633,081.62	0.15
			Base 205.343243	3,901,521.62	66.760000	1,268,440.00	-2,633,081.62	0.15
45781M101	INNOVIVA INC COMMON STOCK							
		100,425.000	Local 14.141230	1,420,133.03	14.560000	1,462,188.00	42,054.97	0.18
			Base 14.141230	1,420,133.03	14.560000	1,462,188.00	42,054.97	0.18
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		24,300.000	Local 70.622227	1,716,120.12	83.920000	2,039,256.00	323,135.88	0.25
			Base 70.622227	1,716,120.12	83.920000	2,039,256.00	323,135.88	0.25
45845P108	INTERCEPT PHARMACEUTICALS IN COMMON STOCK USD.001							
		10,000.000	Local 83.285300	832,853.00	79.570000	795,700.00	-37,153.00	0.10
			Base 83.285300	832,853.00	79.570000	795,700.00	-37,153.00	0.10
46071F103	INTERSECT ENT INC COMMON STOCK USD.001							
		46,498.000	Local 29.963469	1,393,241.36	22.760000	1,058,294.48	-334,946.88	0.13
			Base 29.963469	1,393,241.36	22.760000	1,058,294.48	-334,946.88	0.13
461148108	INTEVAC INC COMMON STOCK							
		47,627.000	Local 9.046147	430,840.83	4.840000	230,514.68	-200,326.15	0.03
			Base 9.046147	430,840.83	4.840000	230,514.68	-200,326.15	0.03
46185L103	INVITAE CORP COMMON STOCK USD.0001							
		80,000.000	Local 22.867962	1,829,436.97	23.500000	1,880,000.00	50,563.03	0.23
			Base 22.867962	1,829,436.97	23.500000	1,880,000.00	50,563.03	0.23

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466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		29,700.000	Local 92.384050	2,743,806.28	81.390000	2,417,283.00	-326,523.28	0.29
			Base 92.384050	2,743,806.28	81.390000	2,417,283.00	-326,523.28	0.29
479167108	JOHNSON OUTDOORS INC A COMMON STOCK USD.05							
		11,767.000	Local 72.892875	857,730.46	74.570000	877,465.19	19,734.73	0.11
			Base 72.892875	857,730.46	74.570000	877,465.19	19,734.73	0.11
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
		84,030.000	Local 17.286562	1,452,589.83	18.200000	1,529,346.00	76,756.17	0.18
			Base 17.286562	1,452,589.83	18.200000	1,529,346.00	76,756.17	0.18
481116101	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001							
		80,000.000	Local 4.732992	378,639.34	4.950000	396,000.00	17,360.66	0.05
			Base 4.732992	378,639.34	4.950000	396,000.00	17,360.66	0.05
48273U102	K12 INC COMMON STOCK USD.0001							
		106,000.000	Local 33.765113	3,579,102.02	30.410000	3,223,460.00	-355,642.02	0.39
			Base 33.765113	3,579,102.02	30.410000	3,223,460.00	-355,642.02	0.39
48666K109	KB HOME COMMON STOCK USD1.0							
		223,325.000	Local 23.869492	5,330,654.22	25.730000	5,746,152.25	415,498.03	0.69
			Base 23.869492	5,330,654.22	25.730000	5,746,152.25	415,498.03	0.69
493732101	KFORCE INC COMMON STOCK USD.01							
		72,900.000	Local 36.655323	2,672,173.05	35.090000	2,558,061.00	-114,112.05	0.31
			Base 36.655323	2,672,173.05	35.090000	2,558,061.00	-114,112.05	0.31
500643200	KORN FERRY COMMON STOCK USD.01							
		34,000.000	Local 44.030161	1,497,025.48	40.070000	1,362,380.00	-134,645.48	0.16
			Base 44.030161	1,497,025.48	40.070000	1,362,380.00	-134,645.48	0.16
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		129,544.000	Local 20.057022	2,598,266.84	28.300000	3,666,095.20	1,067,828.36	0.44
			Base 20.057022	2,598,266.84	28.300000	3,666,095.20	1,067,828.36	0.44
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		201,261.000	Local 6.598113	1,327,942.87	14.590000	2,936,397.99	1,608,455.12	0.35
			Base 6.598113	1,327,942.87	14.590000	2,936,397.99	1,608,455.12	0.35

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53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		10,000.000	Local 143.385900	1,433,859.00	114.150000	1,141,500.00	-292,359.00	0.14
			Base 143.385900	1,433,859.00	114.150000	1,141,500.00	-292,359.00	0.14
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		120,000.000	Local 29.375418	3,525,050.11	26.220000	3,146,400.00	-378,650.11	0.38
			Base 29.375418	3,525,050.11	26.220000	3,146,400.00	-378,650.11	0.38
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		29,941.000	Local 20.720589	620,395.16	20.640000	617,982.24	-2,412.92	0.07
			Base 20.720589	620,395.16	20.640000	617,982.24	-2,412.92	0.07
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		84,545.000	Local 28.591423	2,417,261.88	32.780000	2,771,385.10	354,123.22	0.33
			Base 28.591423	2,417,261.88	32.780000	2,771,385.10	354,123.22	0.33
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
		455,000.000	Local 12.173776	5,539,068.04	13.140000	5,978,700.00	439,631.96	0.72
			Base 12.173776	5,539,068.04	13.140000	5,978,700.00	439,631.96	0.72
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		34,833.000	Local 29.568511	1,029,959.94	37.350000	1,301,012.55	271,052.61	0.16
			Base 29.568511	1,029,959.94	37.350000	1,301,012.55	271,052.61	0.16
56117J100	MALIBU BOATS INC A COMMON STOCK USD.01							
		34,612.000	Local 31.534355	1,091,467.08	38.850000	1,344,676.20	253,209.12	0.16
			Base 31.534355	1,091,467.08	38.850000	1,344,676.20	253,209.12	0.16
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		76,937.000	Local 40.978575	3,152,768.65	69.330000	5,334,042.21	2,181,273.56	0.64
			Base 40.978575	3,152,768.65	69.330000	5,334,042.21	2,181,273.56	0.64
563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01							
		150,000.000	Local 33.495320	5,024,297.98	17.800000	2,670,000.00	-2,354,297.98	0.32
			Base 33.495320	5,024,297.98	17.800000	2,670,000.00	-2,354,297.98	0.32
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		53,208.000	Local 27.606107	1,468,865.76	30.850000	1,641,466.80	172,601.04	0.20
			Base 27.606107	1,468,865.76	30.850000	1,641,466.80	172,601.04	0.20

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566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		52,300.000	Local 39.239169	2,052,208.54	32.960000	1,723,808.00	-328,400.54	0.21
			Base 39.239169	2,052,208.54	32.960000	1,723,808.00	-328,400.54	0.21
574795100	MASIMO CORP COMMON STOCK USD.001							
		20,092.000	Local 87.520738	1,758,466.66	148.820000	2,990,091.44	1,231,624.78	0.36
			Base 87.520738	1,758,466.66	148.820000	2,990,091.44	1,231,624.78	0.36
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK							
		52,000.000	Local 61.911118	3,219,378.12	52.680000	2,739,360.00	-480,018.12	0.33
			Base 61.911118	3,219,378.12	52.680000	2,739,360.00	-480,018.12	0.33
57637H103	MASTERCRAFT BOAT HOLDINGS IN COMMON STOCK USD.01							
		35,564.000	Local 22.304889	793,251.08	19.590000	696,698.76	-96,552.32	0.08
			Base 22.304889	793,251.08	19.590000	696,698.76	-96,552.32	0.08
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		14,500.000	Local 57.437843	832,848.73	128.300000	1,860,350.00	1,027,501.27	0.22
			Base 57.437843	832,848.73	128.300000	1,860,350.00	1,027,501.27	0.22
584CVR997	MEDIA GEN INC CVR COMMON STOCK							
		69,824.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		36,000.000	Local 60.296549	2,170,675.75	65.420000	2,355,120.00	184,444.25	0.28
			Base 60.296549	2,170,675.75	65.420000	2,355,120.00	184,444.25	0.28
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		37,000.000	Local 45.931417	1,699,462.42	51.340000	1,899,580.00	200,117.58	0.23
			Base 45.931417	1,699,462.42	51.340000	1,899,580.00	200,117.58	0.23
59001K100	MERITOR INC COMMON STOCK USD1.0							
		100,000.000	Local 23.070504	2,307,050.37	24.250000	2,425,000.00	117,949.63	0.29
			Base 23.070504	2,307,050.37	24.250000	2,425,000.00	117,949.63	0.29
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		61,104.000	Local 27.121272	1,657,218.18	28.050000	1,713,967.20	56,749.02	0.21
			Base 27.121272	1,657,218.18	28.050000	1,713,967.20	56,749.02	0.21

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591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		81,436.000	Local 42.386063	3,451,751.44	28.570000	2,326,626.52	-1,125,124.92	0.28
			Base 42.386063	3,451,751.44	28.570000	2,326,626.52	-1,125,124.92	0.28
597742105	MIDLAND STATES BANCORP INC COMMON STOCK USD.01							
		36,849.000	Local 26.026693	959,057.60	26.720000	984,605.28	25,547.68	0.12
			Base 26.026693	959,057.60	26.720000	984,605.28	25,547.68	0.12
59870L106	MILACRON HOLDINGS CORP COMMON STOCK USD.01							
		206,800.000	Local 14.329708	2,963,383.70	13.800000	2,853,840.00	-109,543.70	0.34
			Base 14.329708	2,963,383.70	13.800000	2,853,840.00	-109,543.70	0.34
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		85,007.000	Local 35.013857	2,976,422.91	44.700000	3,799,812.90	823,389.99	0.46
			Base 35.013857	2,976,422.91	44.700000	3,799,812.90	823,389.99	0.46
60739U204	MOBILEIRON INC COMMON STOCK USD.0001							
		275,000.000	Local 5.849753	1,608,682.06	6.200000	1,705,000.00	96,317.94	0.21
			Base 5.849753	1,608,682.06	6.200000	1,705,000.00	96,317.94	0.21
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		128,633.000	Local 17.858098	2,297,140.68	12.450000	1,601,480.85	-695,659.83	0.19
			Base 17.858098	2,297,140.68	12.450000	1,601,480.85	-695,659.83	0.19
609720107	MONMOUTH REAL ESTATE INV COR REIT USD.01							
		155,000.000	Local 13.159812	2,039,770.82	13.550000	2,100,250.00	60,479.18	0.25
			Base 13.159812	2,039,770.82	13.550000	2,100,250.00	60,479.18	0.25
62914B100	NIC INC COMMON STOCK							
		135,205.000	Local 17.249773	2,332,255.55	16.040000	2,168,688.20	-163,567.35	0.26
			Base 17.249773	2,332,255.55	16.040000	2,168,688.20	-163,567.35	0.26
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
		30,500.000	Local 54.236774	1,654,221.61	52.750000	1,608,875.00	-45,346.61	0.19
			Base 54.236774	1,654,221.61	52.750000	1,608,875.00	-45,346.61	0.19
636220303	NATIONAL GENERAL HLDGS COMMON STOCK USD.01							
		65,000.000	Local 24.187500	1,572,187.52	22.940000	1,491,100.00	-81,087.52	0.18
			Base 24.187500	1,572,187.52	22.940000	1,491,100.00	-81,087.52	0.18

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639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		61,806.000	Local 36.564679	2,259,916.56	25.690000	1,587,796.14	-672,120.42	0.19
			Base 36.564679	2,259,916.56	25.690000	1,587,796.14	-672,120.42	0.19
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001							
		79,863.000	Local 17.094074	1,365,184.01	23.190000	1,852,022.97	486,838.96	0.22
			Base 17.094074	1,365,184.01	23.190000	1,852,022.97	486,838.96	0.22
640491106	NEOGEN CORP COMMON STOCK USD.16							
		20,100.000	Local 84.114061	1,690,692.63	62.110000	1,248,411.00	-442,281.63	0.15
			Base 84.114061	1,690,692.63	62.110000	1,248,411.00	-442,281.63	0.15
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		48,765.000	Local 48.712426	2,375,461.45	25.290000	1,233,266.85	-1,142,194.60	0.15
			Base 48.712426	2,375,461.45	25.290000	1,233,266.85	-1,142,194.60	0.15
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
		63,000.000	Local 27.433849	1,728,332.51	25.390000	1,599,570.00	-128,762.51	0.19
			Base 27.433849	1,728,332.51	25.390000	1,599,570.00	-128,762.51	0.19
64157F103	NEVRO CORP COMMON STOCK USD.001							
		21,600.000	Local 60.272047	1,301,876.22	64.830000	1,400,328.00	98,451.78	0.17
			Base 60.272047	1,301,876.22	64.830000	1,400,328.00	98,451.78	0.17
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		60,000.000	Local 49.169079	2,950,144.75	49.770000	2,986,200.00	36,055.25	0.36
			Base 49.169079	2,950,144.75	49.770000	2,986,200.00	36,055.25	0.36
651511107	NEWLINK GENETICS CORP COMMON STOCK USD.01							
		92,114.000	Local 10.432681	960,995.96	1.480000	136,328.72	-824,667.24	0.02
			Base 10.432681	960,995.96	1.480000	136,328.72	-824,667.24	0.02
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		142,000.000	Local 12.437378	1,766,107.65	23.770000	3,375,340.00	1,609,232.35	0.41
			Base 12.437378	1,766,107.65	23.770000	3,375,340.00	1,609,232.35	0.41
68235P108	ONE GAS INC COMMON STOCK							
		45,156.000	Local 72.926940	3,293,088.90	90.300000	4,077,586.80	784,497.90	0.49
			Base 72.926940	3,293,088.90	90.300000	4,077,586.80	784,497.90	0.49

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684000102	OPUS BANK COMMON STOCK							
		87,041.000	Local 24.593633	2,140,654.43	21.110000	1,837,435.51	-303,218.92	0.22
			Base 24.593633	2,140,654.43	21.110000	1,837,435.51	-303,218.92	0.22
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01							
		28,919.000	Local 6.770000	195,781.63	2.680000	77,502.92	-118,278.71	0.01
			Base 6.770000	195,781.63	2.680000	77,502.92	-118,278.71	0.01
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		31,979.000	Local 50.916575	1,628,261.15	52.880000	1,691,049.52	62,788.37	0.20
			Base 50.916575	1,628,261.15	52.880000	1,691,049.52	62,788.37	0.20
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
		64,000.000	Local 49.923140	3,195,080.95	52.810000	3,379,840.00	184,759.05	0.41
			Base 49.923140	3,195,080.95	52.810000	3,379,840.00	184,759.05	0.41
69349H107	PNM RESOURCES INC COMMON STOCK							
		80,000.000	Local 39.670782	3,173,662.54	50.910000	4,072,800.00	899,137.46	0.49
			Base 39.670782	3,173,662.54	50.910000	4,072,800.00	899,137.46	0.49
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001							
		67,000.000	Local 20.198787	1,353,318.74	45.000000	3,015,000.00	1,661,681.26	0.36
			Base 20.198787	1,353,318.74	45.000000	3,015,000.00	1,661,681.26	0.36
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		54,762.000	Local 39.015820	2,136,584.32	43.490000	2,381,599.38	245,015.06	0.29
			Base 39.015820	2,136,584.32	43.490000	2,381,599.38	245,015.06	0.29
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		100,000.000	Local 44.973804	4,497,380.40	49.190000	4,919,000.00	421,619.60	0.59
			Base 44.973804	4,497,380.40	49.190000	4,919,000.00	421,619.60	0.59
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		29,341.000	Local 84.502368	2,479,383.97	93.820000	2,752,772.62	273,388.65	0.33
			Base 84.502368	2,479,383.97	93.820000	2,752,772.62	273,388.65	0.33
704551100	PEABODY ENERGY CORP COMMON STOCK							
		53,053.000	Local 29.687605	1,575,016.50	24.100000	1,278,577.30	-296,439.20	0.15
			Base 29.687605	1,575,016.50	24.100000	1,278,577.30	-296,439.20	0.15

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70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		107,702.000	Local 34.864342	3,754,959.33	28.180000	3,035,042.36	-719,916.97	0.37
			Base 34.864342	3,754,959.33	28.180000	3,035,042.36	-719,916.97	0.37
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		103,000.000	Local 23.089130	2,378,180.37	19.260000	1,983,780.00	-394,400.37	0.24
			Base 23.089130	2,378,180.37	19.260000	1,983,780.00	-394,400.37	0.24
70932M107	PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001							
		46,243.000	Local 17.920311	828,688.95	22.180000	1,025,669.74	196,980.79	0.12
			Base 17.920311	828,688.95	22.180000	1,025,669.74	196,980.79	0.12
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		53,500.000	Local 32.955726	1,763,131.32	31.770000	1,699,695.00	-63,436.32	0.21
			Base 32.955726	1,763,131.32	31.770000	1,699,695.00	-63,436.32	0.21
729132100	PLEXUS CORP COMMON STOCK USD.01							
		65,652.000	Local 54.715142	3,592,158.50	58.370000	3,832,107.24	239,948.74	0.46
			Base 54.715142	3,592,158.50	58.370000	3,832,107.24	239,948.74	0.46
73179P106	POLYONE CORPORATION COMMON STOCK USD.01							
		64,000.000	Local 28.356504	1,814,816.26	31.390000	2,008,960.00	194,143.74	0.24
			Base 28.356504	1,814,816.26	31.390000	2,008,960.00	194,143.74	0.24
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		61,412.000	Local 46.143243	2,833,748.82	54.170000	3,326,688.04	492,939.22	0.40
			Base 46.143243	2,833,748.82	54.170000	3,326,688.04	492,939.22	0.40
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
		119,800.000	Local 24.927614	2,986,328.11	20.930000	2,507,414.00	-478,914.11	0.30
			Base 24.927614	2,986,328.11	20.930000	2,507,414.00	-478,914.11	0.30
74164M108	PRIMERICA INC COMMON STOCK							
		15,929.000	Local 78.619402	1,252,328.45	119.950000	1,910,683.55	658,355.10	0.23
			Base 78.619402	1,252,328.45	119.950000	1,910,683.55	658,355.10	0.23
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		107,278.000	Local 36.561154	3,922,207.49	43.620000	4,679,466.36	757,258.87	0.56
			Base 36.561154	3,922,207.49	43.620000	4,679,466.36	757,258.87	0.56

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74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001								
	44,500.000	Local	48.094884	2,140,222.33	12.710000	565,595.00	-1,574,627.33	0.07	
		Base	48.094884	2,140,222.33	12.710000	565,595.00	-1,574,627.33	0.07	
74758T303	QUALYS INC COMMON STOCK USD.001								
	31,300.000	Local	82.892051	2,594,521.21	87.080000	2,725,604.00	131,082.79	0.33	
		Base	82.892051	2,594,521.21	87.080000	2,725,604.00	131,082.79	0.33	
74965L101	RLJ LODGING TRUST REIT								
	235,000.000	Local	21.934033	5,154,497.73	17.740000	4,168,900.00	-985,597.73	0.50	
		Base	21.934033	5,154,497.73	17.740000	4,168,900.00	-985,597.73	0.50	
74971D101	RPT REALTY REIT USD.01								
	99,351.000	Local	13.407240	1,332,022.74	12.110000	1,203,140.61	-128,882.13	0.15	
		Base	13.407240	1,332,022.74	12.110000	1,203,140.61	-128,882.13	0.15	
750236101	RADIAN GROUP INC COMMON STOCK USD.001								
	196,169.000	Local	18.489522	3,627,070.99	22.850000	4,482,461.65	855,390.66	0.54	
		Base	18.489522	3,627,070.99	22.850000	4,482,461.65	855,390.66	0.54	
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
	180,000.000	Local	13.008455	2,341,521.83	6.490000	1,168,200.00	-1,173,321.83	0.14	
		Base	13.008455	2,341,521.83	6.490000	1,168,200.00	-1,173,321.83	0.14	
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
	52,900.000	Local	44.786743	2,369,218.72	30.760000	1,627,204.00	-742,014.72	0.20	
		Base	44.786743	2,369,218.72	30.760000	1,627,204.00	-742,014.72	0.20	
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
	32,000.000	Local	68.584548	2,194,705.54	51.370000	1,643,840.00	-550,865.54	0.20	
		Base	68.584548	2,194,705.54	51.370000	1,643,840.00	-550,865.54	0.20	
75902K106	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1								
	13,000.000	Local	26.946057	350,298.74	26.370000	342,810.00	-7,488.74	0.04	
		Base	26.946057	350,298.74	26.370000	342,810.00	-7,488.74	0.04	
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
	30,593.000	Local	12.472387	381,567.74	15.860000	485,204.98	103,637.24	0.06	
		Base	12.472387	381,567.74	15.860000	485,204.98	103,637.24	0.06	

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761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001							
		46,922.000	Local 27.991605	1,313,422.11	12.970000	608,578.34	-704,843.77	0.07
			Base 27.991605	1,313,422.11	12.970000	608,578.34	-704,843.77	0.07
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		25,463.000	Local 84.081409	2,140,964.92	72.900000	1,856,252.70	-284,712.22	0.22
			Base 84.081409	2,140,964.92	72.900000	1,856,252.70	-284,712.22	0.22
767754872	RITE AID CORP COMMON STOCK USD1.0							
		29,000.000	Local 28.200412	817,811.94	8.010000	232,290.00	-585,521.94	0.03
			Base 28.200412	817,811.94	8.010000	232,290.00	-585,521.94	0.03
78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001							
		96,391.000	Local 4.040781	389,494.89	6.360000	613,046.76	223,551.87	0.07
			Base 4.040781	389,494.89	6.360000	613,046.76	223,551.87	0.07
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001							
		66,049.000	Local 25.739957	1,700,098.42	27.630000	1,824,933.87	124,835.45	0.22
			Base 25.739957	1,700,098.42	27.630000	1,824,933.87	124,835.45	0.22
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		62,000.000	Local 45.272553	2,806,898.27	36.520000	2,264,240.00	-542,658.27	0.27
			Base 45.272553	2,806,898.27	36.520000	2,264,240.00	-542,658.27	0.27
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
		37,618.000	Local 61.516109	2,314,112.98	81.090000	3,050,443.62	736,330.64	0.37
			Base 61.516109	2,314,112.98	81.090000	3,050,443.62	736,330.64	0.37
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		102,000.000	Local 21.647472	2,208,042.17	12.520000	1,277,040.00	-931,002.17	0.15
			Base 21.647472	2,208,042.17	12.520000	1,277,040.00	-931,002.17	0.15
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		33,000.000	Local 89.960133	2,968,684.38	102.210000	3,372,930.00	404,245.62	0.41
			Base 89.960133	2,968,684.38	102.210000	3,372,930.00	404,245.62	0.41
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		136,000.000	Local 19.077335	2,594,517.60	19.690000	2,677,840.00	83,322.40	0.32
			Base 19.077335	2,594,517.60	19.690000	2,677,840.00	83,322.40	0.32

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78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		27,000.000	Local 96.789990	2,613,329.73	95.130000	2,568,510.00	-44,819.73	0.31
			Base 96.789990	2,613,329.73	95.130000	2,568,510.00	-44,819.73	0.31
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
		65,000.000	Local 31.929038	2,075,387.44	20.040000	1,302,600.00	-772,787.44	0.16
			Base 31.929038	2,075,387.44	20.040000	1,302,600.00	-772,787.44	0.16
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		45,107.000	Local 154.501977	6,969,120.67	136.560000	6,159,811.92	-809,308.75	0.74
			Base 154.501977	6,969,120.67	136.560000	6,159,811.92	-809,308.75	0.74
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0							
		62,000.000	Local 36.743586	2,278,102.32	34.880000	2,162,560.00	-115,542.32	0.26
			Base 36.743586	2,278,102.32	34.880000	2,162,560.00	-115,542.32	0.26
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01							
		97,381.000	Local 16.143024	1,572,023.86	10.770000	1,048,793.37	-523,230.49	0.13
			Base 16.143024	1,572,023.86	10.770000	1,048,793.37	-523,230.49	0.13
801056102	SANMINA CORP COMMON STOCK USD.01							
		133,242.000	Local 36.383072	4,847,753.24	30.280000	4,034,567.76	-813,185.48	0.49
			Base 36.383072	4,847,753.24	30.280000	4,034,567.76	-813,185.48	0.49
806037107	SCANSOURCE INC COMMON STOCK							
		26,966.000	Local 44.282408	1,194,119.41	32.560000	878,012.96	-316,106.45	0.11
			Base 44.282408	1,194,119.41	32.560000	878,012.96	-316,106.45	0.11
806882106	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0							
		50,000.000	Local 23.814447	1,190,722.35	26.170000	1,308,500.00	117,777.65	0.16
			Base 23.814447	1,190,722.35	26.170000	1,308,500.00	117,777.65	0.16
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK							
		71,815.000	Local 0.433000	31,095.89	0.000000	0.00	-31,095.89	0.00
			Base 0.433000	31,095.89	0.000000	0.00	-31,095.89	0.00
81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01							
		76,100.000	Local 29.491500	2,244,303.15	31.000000	2,359,100.00	114,796.85	0.28
			Base 29.491500	2,244,303.15	31.000000	2,359,100.00	114,796.85	0.28

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82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
	39,000.000	Local	43.451529	1,694,609.65	38.520000	1,502,280.00	-192,329.65	0.18	
		Base	43.451529	1,694,609.65	38.520000	1,502,280.00	-192,329.65	0.18	
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
	24,000.000	Local	33.493924	803,854.18	27.600000	662,400.00	-141,454.18	0.08	
		Base	33.493924	803,854.18	27.600000	662,400.00	-141,454.18	0.08	
82710M100	SILK ROAD MEDICAL INC COMMON STOCK USD.001								
	34,000.000	Local	45.598945	1,550,364.14	48.460000	1,647,640.00	97,275.86	0.20	
		Base	45.598945	1,550,364.14	48.460000	1,647,640.00	97,275.86	0.20	
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01								
	95,416.000	Local	30.499198	2,910,111.48	53.630000	5,117,160.08	2,207,048.60	0.62	
		Base	30.499198	2,910,111.48	53.630000	5,117,160.08	2,207,048.60	0.62	
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
	35,000.000	Local	47.896750	1,676,386.25	40.390000	1,413,650.00	-262,736.25	0.17	
		Base	47.896750	1,676,386.25	40.390000	1,413,650.00	-262,736.25	0.17	
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	498,600.000	Local	4.235477	2,111,808.83	3.160000	1,575,576.00	-536,232.83	0.19	
		Base	4.235477	2,111,808.83	3.160000	1,575,576.00	-536,232.83	0.19	
84652J103	SPARK THERAPEUTICS INC COMMON STOCK USD.001								
	11,000.000	Local	101.382787	1,115,210.66	102.380000	1,126,180.00	10,969.34	0.14	
		Base	101.382787	1,115,210.66	102.380000	1,126,180.00	10,969.34	0.14	
847215100	SPARTANNASH CO COMMON STOCK								
	75,923.000	Local	19.601026	1,488,168.66	11.670000	886,021.41	-602,147.25	0.11	
		Base	19.601026	1,488,168.66	11.670000	886,021.41	-602,147.25	0.11	
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
	200,000.000	Local	15.370805	3,074,160.95	8.610000	1,722,000.00	-1,352,160.95	0.21	
		Base	15.370805	3,074,160.95	8.610000	1,722,000.00	-1,352,160.95	0.21	
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
	28,100.000	Local	56.477914	1,587,029.39	53.770000	1,510,937.00	-76,092.39	0.18	
		Base	56.477914	1,587,029.39	53.770000	1,510,937.00	-76,092.39	0.18	

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84857L101	SPIRE INC COMMON STOCK USD1.0	26,000.000	Local 74.843713	1,945,936.53	83.920000	2,181,920.00	235,983.47	0.26
			Base 74.843713	1,945,936.53	83.920000	2,181,920.00	235,983.47	0.26
852312305	STAAR SURGICAL CO COMMON STOCK USD.01	65,800.000	Local 39.837675	2,621,319.02	29.380000	1,933,204.00	-688,115.02	0.23
			Base 39.837675	2,621,319.02	29.380000	1,933,204.00	-688,115.02	0.23
858155203	STEELCASE INC CL A COMMON STOCK	247,570.000	Local 15.584792	3,858,327.02	17.100000	4,233,447.00	375,119.98	0.51
			Base 15.584792	3,858,327.02	17.100000	4,233,447.00	375,119.98	0.51
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15	66,000.000	Local 52.484701	3,463,990.24	59.060000	3,897,960.00	433,969.76	0.47
			Base 52.484701	3,463,990.24	59.060000	3,897,960.00	433,969.76	0.47
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0	30,575.000	Local 54.084992	1,653,648.63	54.480000	1,665,726.00	12,077.37	0.20
			Base 54.084992	1,653,648.63	54.480000	1,665,726.00	12,077.37	0.20
866082100	SUMMIT HOTEL PROPERTIES INC REIT	184,131.000	Local 15.646441	2,880,994.89	11.470000	2,111,982.57	-769,012.32	0.25
			Base 15.646441	2,880,994.89	11.470000	2,111,982.57	-769,012.32	0.25
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01	110,000.000	Local 10.431899	1,147,508.94	8.880000	976,800.00	-170,708.94	0.12
			Base 10.431899	1,147,508.94	8.880000	976,800.00	-170,708.94	0.12
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01	292,861.000	Local 15.624838	4,575,905.60	13.710000	4,015,124.31	-560,781.29	0.48
			Base 15.624838	4,575,905.60	13.710000	4,015,124.31	-560,781.29	0.48
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	17,958.000	Local 40.900000	734,482.20	33.090000	594,230.22	-140,251.98	0.07
			Base 40.900000	734,482.20	33.090000	594,230.22	-140,251.98	0.07
868873100	SURMODICS INC COMMON STOCK USD.05	40,500.000	Local 58.045320	2,350,835.45	43.170000	1,748,385.00	-602,450.45	0.21
			Base 58.045320	2,350,835.45	43.170000	1,748,385.00	-602,450.45	0.21

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87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		34,000.000	Local 52.145272	1,772,939.26	51.090000	1,737,060.00	-35,879.26	0.21
			Base 52.145272	1,772,939.26	51.090000	1,737,060.00	-35,879.26	0.21
871851101	SYSTEMAX INC COMMON STOCK USD.01							
		50,000.000	Local 20.897716	1,044,885.81	22.160000	1,108,000.00	63,114.19	0.13
			Base 20.897716	1,044,885.81	22.160000	1,108,000.00	63,114.19	0.13
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
		18,000.000	Local 54.940239	988,924.31	56.920000	1,024,560.00	35,635.69	0.12
			Base 54.940239	988,924.31	56.920000	1,024,560.00	35,635.69	0.12
87484T108	TALOS ENERGY INC COMMON STOCK							
		81,600.000	Local 25.497338	2,080,582.80	24.050000	1,962,480.00	-118,102.80	0.24
			Base 25.497338	2,080,582.80	24.050000	1,962,480.00	-118,102.80	0.24
878237106	TECH DATA CORP COMMON STOCK USD.0015							
		40,959.000	Local 87.976003	3,603,409.09	104.600000	4,284,311.40	680,902.31	0.52
			Base 87.976003	3,603,409.09	104.600000	4,284,311.40	680,902.31	0.52
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001							
		24,000.000	Local 64.063815	1,537,531.56	66.410000	1,593,840.00	56,308.44	0.19
			Base 64.063815	1,537,531.56	66.410000	1,593,840.00	56,308.44	0.19
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		49,300.000	Local 32.609900	1,607,668.07	30.400000	1,498,720.00	-108,948.07	0.18
			Base 32.609900	1,607,668.07	30.400000	1,498,720.00	-108,948.07	0.18
88025T102	TENABLE HOLDINGS INC COMMON STOCK USD.01							
		76,000.000	Local 31.995143	2,431,630.90	28.540000	2,169,040.00	-262,590.90	0.26
			Base 31.995143	2,431,630.90	28.540000	2,169,040.00	-262,590.90	0.26
880349105	TENNECO INC CLASS A COMMON STOCK USD.01							
		67,000.000	Local 57.339850	3,841,769.93	11.090000	743,030.00	-3,098,739.93	0.09
			Base 57.339850	3,841,769.93	11.090000	743,030.00	-3,098,739.93	0.09
880779103	TEREX CORP COMMON STOCK USD.01							
		72,500.000	Local 28.375605	2,057,231.36	31.400000	2,276,500.00	219,268.64	0.27
			Base 28.375605	2,057,231.36	31.400000	2,276,500.00	219,268.64	0.27

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88162G103	TETRA TECH INC COMMON STOCK USD.01							
		63,572.000	Local 45.875631	2,916,405.59	78.550000	4,993,580.60	2,077,175.01	0.60
			Base 45.875631	2,916,405.59	78.550000	4,993,580.60	2,077,175.01	0.60
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK							
		23,481.000	Local 157.113841	3,689,190.09	227.780000	5,348,502.18	1,659,312.09	0.65
			Base 157.113841	3,689,190.09	227.780000	5,348,502.18	1,659,312.09	0.65
88830R101	TITAN MACHINERY INC COMMON STOCK USD.00001							
		55,600.000	Local 17.139539	952,958.38	20.580000	1,144,248.00	191,289.62	0.14
			Base 17.139539	952,958.38	20.580000	1,144,248.00	191,289.62	0.14
89532E109	TREVENA INC COMMON STOCK USD.001							
		116,476.000	Local 3.288337	383,012.35	1.030000	119,970.28	-263,042.07	0.01
			Base 3.288337	383,012.35	1.030000	119,970.28	-263,042.07	0.01
896749108	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0							
		80,000.000	Local 23.387692	1,871,015.38	23.850000	1,908,000.00	36,984.62	0.23
			Base 23.387692	1,871,015.38	23.850000	1,908,000.00	36,984.62	0.23
89785X101	TRUEBLUE INC COMMON STOCK							
		74,399.000	Local 23.138994	1,721,518.04	22.060000	1,641,241.94	-80,276.10	0.20
			Base 23.138994	1,721,518.04	22.060000	1,641,241.94	-80,276.10	0.20
90041T108	TURNING POINT THERAPEUTICS I COMMON STOCK USD.0001							
		10,000.000	Local 43.502956	435,029.56	40.700000	407,000.00	-28,029.56	0.05
			Base 43.502956	435,029.56	40.700000	407,000.00	-28,029.56	0.05
901109108	TUTOR PERINI CORP COMMON STOCK USD1.0							
		111,694.000	Local 16.534014	1,846,750.18	13.870000	1,549,195.78	-297,554.40	0.19
			Base 16.534014	1,846,750.18	13.870000	1,549,195.78	-297,554.40	0.19
902925106	USA TRUCK INC COMMON STOCK USD.01							
		23,000.000	Local 15.814987	363,744.70	10.110000	232,530.00	-131,214.70	0.03
			Base 15.814987	363,744.70	10.110000	232,530.00	-131,214.70	0.03
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		20,000.000	Local 108.931977	2,178,639.53	79.430000	1,588,600.00	-590,039.53	0.19
			Base 108.931977	2,178,639.53	79.430000	1,588,600.00	-590,039.53	0.19

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90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001								
	12,000.000	Local	62.133082	745,596.98	63.500000	762,000.00	16,403.02	0.09	
		Base	62.133082	745,596.98	63.500000	762,000.00	16,403.02	0.09	
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
	99,300.000	Local	16.393499	1,627,874.44	16.590000	1,647,387.00	19,512.56	0.20	
		Base	16.393499	1,627,874.44	16.590000	1,647,387.00	19,512.56	0.20	
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
	100,000.000	Local	27.377647	2,737,764.71	28.560000	2,856,000.00	118,235.29	0.34	
		Base	27.377647	2,737,764.71	28.560000	2,856,000.00	118,235.29	0.34	
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
	75,000.000	Local	23.627702	1,772,077.63	8.970000	672,750.00	-1,099,327.63	0.08	
		Base	23.627702	1,772,077.63	8.970000	672,750.00	-1,099,327.63	0.08	
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
	29,509.000	Local	33.445390	986,940.02	38.060000	1,123,112.54	136,172.52	0.14	
		Base	33.445390	986,940.02	38.060000	1,123,112.54	136,172.52	0.14	
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
	96,537.000	Local	24.078244	2,324,441.40	27.900000	2,693,382.30	368,940.90	0.32	
		Base	24.078244	2,324,441.40	27.900000	2,693,382.30	368,940.90	0.32	
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
	118,000.000	Local	17.473693	2,061,895.78	14.090000	1,662,620.00	-399,275.78	0.20	
		Base	17.473693	2,061,895.78	14.090000	1,662,620.00	-399,275.78	0.20	
92335C106	VERA BRADLEY INC COMMON STOCK								
	94,530.000	Local	10.235456	967,557.66	12.000000	1,134,360.00	166,802.34	0.14	
		Base	10.235456	967,557.66	12.000000	1,134,360.00	166,802.34	0.14	
92337F107	VERACYTE INC COMMON STOCK USD.001								
	89,300.000	Local	24.149165	2,156,520.42	28.510000	2,545,943.00	389,422.58	0.31	
		Base	24.149165	2,156,520.42	28.510000	2,545,943.00	389,422.58	0.31	
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001								
	84,664.000	Local	41.608946	3,522,779.82	53.780000	4,553,229.92	1,030,450.10	0.55	
		Base	41.608946	3,522,779.82	53.780000	4,553,229.92	1,030,450.10	0.55	

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923454102	VERITIV CORP COMMON STOCK USD.01							
		97,100.000	Local 27.680914	2,687,816.71	19.420000	1,885,682.00	-802,134.71	0.23
			Base 27.680914	2,687,816.71	19.420000	1,885,682.00	-802,134.71	0.23
92531L207	VERSO CORP A COMMON STOCK							
		185,000.000	Local 25.929223	4,796,906.20	19.050000	3,524,250.00	-1,272,656.20	0.43
			Base 25.929223	4,796,906.20	19.050000	3,524,250.00	-1,272,656.20	0.43
92915B106	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001							
		56,400.000	Local 22.081960	1,245,422.57	27.220000	1,535,208.00	289,785.43	0.19
			Base 22.081960	1,245,422.57	27.220000	1,535,208.00	289,785.43	0.19
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
		26,000.000	Local 49.637802	1,290,582.84	41.300000	1,073,800.00	-216,782.84	0.13
			Base 49.637802	1,290,582.84	41.300000	1,073,800.00	-216,782.84	0.13
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		107,000.000	Local 24.067463	2,575,218.59	26.120000	2,794,840.00	219,621.41	0.34
			Base 24.067463	2,575,218.59	26.120000	2,794,840.00	219,621.41	0.34
948626106	WEIGHT WATCHERS INTL INC COMMON STOCK							
		107,000.000	Local 47.106169	5,040,360.11	19.100000	2,043,700.00	-2,996,660.11	0.25
			Base 47.106169	5,040,360.11	19.100000	2,043,700.00	-2,996,660.11	0.25
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		114,403.000	Local 35.720485	4,086,530.69	31.080000	3,555,645.24	-530,885.45	0.43
			Base 35.720485	4,086,530.69	31.080000	3,555,645.24	-530,885.45	0.43
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		50,000.000	Local 76.379016	3,818,950.82	73.160000	3,658,000.00	-160,950.82	0.44
			Base 76.379016	3,818,950.82	73.160000	3,658,000.00	-160,950.82	0.44
98139A105	WORKIVA INC COMMON STOCK USD.001							
		54,000.000	Local 54.108956	2,921,883.61	58.090000	3,136,860.00	214,976.39	0.38
			Base 54.108956	2,921,883.61	58.090000	3,136,860.00	214,976.39	0.38
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		124,000.000	Local 28.452950	3,528,165.85	35.960000	4,459,040.00	930,874.15	0.54
			Base 28.452950	3,528,165.85	35.960000	4,459,040.00	930,874.15	0.54

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QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		44,500.000	Local 89.611256	3,987,700.87	72.210000	3,213,345.00	-774,355.87	0.39
			Base 89.611256	3,987,700.87	72.210000	3,213,345.00	-774,355.87	0.39
98421B100	XPERI CORP COMMON STOCK USD.001							
		159,200.000	Local 23.879535	3,801,621.99	20.590000	3,277,928.00	-523,693.99	0.40
			Base 23.879535	3,801,621.99	20.590000	3,277,928.00	-523,693.99	0.40
985817105	YELP INC COMMON STOCK USD.000001							
		103,000.000	Local 41.908269	4,316,551.68	34.180000	3,520,540.00	-796,011.68	0.42
			Base 41.908269	4,316,551.68	34.180000	3,520,540.00	-796,011.68	0.42
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		96,000.000	Local 19.350510	1,857,648.95	24.270000	2,329,920.00	472,271.05	0.28
			Base 19.350510	1,857,648.95	24.270000	2,329,920.00	472,271.05	0.28
G0129K104	AIRCASTLE LTD COMMON STOCK USD.01							
		170,000.000	Local 21.216833	3,606,861.55	21.260000	3,614,200.00	7,338.45	0.44
			Base 21.216833	3,606,861.55	21.260000	3,614,200.00	7,338.45	0.44
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		38,000.000	Local 41.622300	1,581,647.40	42.080000	1,599,040.00	17,392.60	0.19
			Base 41.622300	1,581,647.40	42.080000	1,599,040.00	17,392.60	0.19
G0772R208	BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0							
		55,000.000	Local 42.724185	2,349,830.16	33.960000	1,867,800.00	-482,030.16	0.23
			Base 42.724185	2,349,830.16	33.960000	1,867,800.00	-482,030.16	0.23
G11196105	BIOHAVEN PHARMACEUTICAL HOLD COMMON STOCK							
		15,000.000	Local 43.833900	657,508.50	43.790000	656,850.00	-658.50	0.08
			Base 43.833900	657,508.50	43.790000	656,850.00	-658.50	0.08
G1644T109	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		220,000.000	Local 14.101215	3,102,267.29	11.410000	2,510,200.00	-592,067.29	0.30
			Base 14.101215	3,102,267.29	11.410000	2,510,200.00	-592,067.29	0.30
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		210,759.000	Local 14.136109	2,979,312.19	4.120000	868,327.08	-2,110,985.11	0.10
			Base 14.136109	2,979,312.19	4.120000	868,327.08	-2,110,985.11	0.10

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G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	135,539.000	Local 38.582027	5,229,369.34	46.990000	6,368,977.61	1,139,608.27	0.77
			Base 38.582027	5,229,369.34	46.990000	6,368,977.61	1,139,608.27	0.77
G3323L100	FABRINET COMMON STOCK USD.01	47,400.000	Local 53.200614	2,521,709.09	49.670000	2,354,358.00	-167,351.09	0.28
			Base 53.200614	2,521,709.09	49.670000	2,354,358.00	-167,351.09	0.28
G3402M102	FGL HOLDINGS COMMON STOCK USD.0001	259,000.000	Local 8.255586	2,138,196.65	8.400000	2,175,600.00	37,403.35	0.26
			Base 8.255586	2,138,196.65	8.400000	2,175,600.00	37,403.35	0.26
G37585109	GASLOG LTD COMMON STOCK USD.01	72,600.000	Local 14.692211	1,066,654.54	14.400000	1,045,440.00	-21,214.54	0.13
			Base 14.692211	1,066,654.54	14.400000	1,045,440.00	-21,214.54	0.13
G46188101	HORIZON THERAPEUTICS PLC COMMON STOCK USD.0001	120,825.000	Local 13.952209	1,685,775.66	24.060000	2,907,049.50	1,221,273.84	0.35
			Base 13.952209	1,685,775.66	24.060000	2,907,049.50	1,221,273.84	0.35
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	11,000.000	Local 125.794803	1,383,742.83	71.960000	791,560.00	-592,182.83	0.10
			Base 125.794803	1,383,742.83	71.960000	791,560.00	-592,182.83	0.10
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2	90,793.000	Local 20.420238	1,854,014.68	9.180000	833,479.74	-1,020,534.94	0.10
			Base 20.420238	1,854,014.68	9.180000	833,479.74	-1,020,534.94	0.10
G65431101	NOBLE CORP PLC COMMON STOCK USD.01	460,000.000	Local 4.955254	2,279,416.84	1.870000	860,200.00	-1,419,216.84	0.10
			Base 4.955254	2,279,416.84	1.870000	860,200.00	-1,419,216.84	0.10
G65773106	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	302,437.000	Local 2.177662	658,605.52	2.340000	707,702.58	49,097.06	0.09
			Base 2.177662	658,605.52	2.340000	707,702.58	49,097.06	0.09
G6674U108	NOVOCURE LTD COMMON STOCK	43,000.000	Local 47.195900	2,029,423.72	63.230000	2,718,890.00	689,466.28	0.33
			Base 47.195900	2,029,423.72	63.230000	2,718,890.00	689,466.28	0.33

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		42,000.000	Local 47.265019	1,985,130.80	17.880000	750,960.00	-1,234,170.80		0.09
			Base 47.265019	1,985,130.80	17.880000	750,960.00	-1,234,170.80		0.09
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		190,000.000	Local 13.408110	2,547,540.88	10.320000	1,960,800.00	-586,740.88		0.24
			Base 13.408110	2,547,540.88	10.320000	1,960,800.00	-586,740.88		0.24
G9087Q102	TRONOX HOLDINGS PLC A COMMON STOCK USD.01								
		250,000.000	Local 16.466260	4,116,565.06	12.780000	3,195,000.00	-921,565.06		0.39
			Base 16.466260	4,116,565.06	12.780000	3,195,000.00	-921,565.06		0.39
L5140P101	INTELSAT SA COMMON STOCK USD.01								
		33,000.000	Local 32.362600	1,067,965.80	19.450000	641,850.00	-426,115.80		0.08
			Base 32.362600	1,067,965.80	19.450000	641,850.00	-426,115.80		0.08
L9340P101	TRINSEO SA COMMON STOCK USD.01								
		73,000.000	Local 61.487985	4,488,622.94	42.340000	3,090,820.00	-1,397,802.94		0.37
			Base 61.487985	4,488,622.94	42.340000	3,090,820.00	-1,397,802.94		0.37
M20598104	CAESARSTONE LTD COMMON STOCK								
		88,000.000	Local 14.740000	1,297,120.00	15.030000	1,322,640.00	25,520.00		0.16
			Base 14.740000	1,297,120.00	15.030000	1,322,640.00	25,520.00		0.16
Y2065G121	DHT HOLDINGS INC COMMON STOCK USD.01								
		315,900.000	Local 5.662664	1,788,835.57	5.910000	1,866,969.00	78,133.43		0.23
			Base 5.662664	1,788,835.57	5.910000	1,866,969.00	78,133.43		0.23
US DOLLAR Total									
		34,522,289.000	Local	837,844,351.69		826,775,846.51	-11,068,505.18		99.75
			Base	837,844,351.69		826,775,846.51	-11,068,505.18		99.75
EQUITY Total									
		34,522,289.000	Base	837,844,351.69		826,775,846.51	-11,068,505.18		99.75

Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		36,625,473.510	Base	839,947,536.20		828,879,031.02	-11,068,505.18	100.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: RIVER & MER LC SMA		-14,013.33	0.00	-14,013.33		0.00
		-14,013.33	0.00	-14,013.33	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000302: RIVER & MER LC SMA		-737,762.33	0.00	-737,762.33		0.00
		-737,762.33	0.00	-737,762.33	-0.51	0.00
PAYABLE FOR TRUSTEE FEES HB5F20000002: RIVER & MER LONG CR		-7,277.40	0.00	-7,277.40		0.00
		-7,277.40	0.00	-7,277.40	0.00	0.00
CASH HB5F20000002: RIVER & MER LONG CR		1,700,628.66	0.00	1,700,628.66		0.00
		1,700,628.66	0.00	1,700,628.66	1.17	0.00
RECEIVABLE FOR INVESTMENTS SOLD HB5F20000302: RIVER & MER LC SMA		492,103.88	0.00	492,103.88		0.00
		492,103.88	0.00	492,103.88	0.34	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000302: RIVER & MER LC SMA		-1,860.00	0.00	-1,860.00		0.00
		-1,860.00	0.00	-1,860.00	0.00	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: RIVER & MER LONG CR		-1,552.69	0.00	-1,552.69		0.00
		-1,552.69	0.00	-1,552.69	0.00	0.00
0.000 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	2,555.36	0.00		0.00
	0.0000	0.00	2,555.36	0.00	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
830,569.750 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000302: RIVER & MER LC SMA	100.0000	830,569.75	1,052.36	830,569.75		0.00
	100.0000	830,569.75	1,052.36	830,569.75	0.57	0.00
SUBTOTAL UNITED STATES		2,260,836.54	3,607.72	2,260,836.54		0.00
		2,260,836.54	3,607.72	2,260,836.54	1.56	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,260,836.54	3,607.72	2,260,836.54		0.00
		2,260,836.54	3,607.72	2,260,836.54	1.56	0.00
TOTAL CASH & CASH EQUIVALENTS		2,260,836.54	3,607.72	2,260,836.54	1.56	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
140,000.000 BHP BILLITON FINANCE USA LTD 055451AV0 5.000% 09/30/2043 DD 09/30/13 HB5F20000302: RIVER & MER LC SMA	125.2802	164,219.17	1,774.33	175,392.30		11,173.13
	125.2802	164,219.17	1,774.33	175,392.30	0.12	11,173.13
BERMUDA						
185,000.000 RENAISSANCERE HOLDINGS LTD 75968NAD3 3.600% 04/15/2029 DD 04/02/19 HB5F20000302: RIVER & MER LC SMA	102.6499	181,516.89	1,646.40	189,902.35		8,385.46
	102.6499	181,516.89	1,646.40	189,902.35	0.13	8,385.46
CANADA						
140,000.000 TRANSCANADA PIPELINES LTD 89352HAZ2 5.100% 03/15/2049 DD 10/12/18 HB5F20000302: RIVER & MER LC SMA	115.8720	151,093.69	2,107.89	162,220.78		11,127.09
	115.8720	151,093.69	2,107.89	162,220.78	0.11	11,127.09
390,000.000 MANULIFE FINANCIAL CORP 56501RAE6 VAR RT 02/24/2032 DD 02/24/17 HB5F20000302: RIVER & MER LC SMA	101.9957	387,143.32	5,523.35	397,783.22		10,639.90
	101.9957	387,143.32	5,523.35	397,783.22	0.27	10,639.90
SUBTOTAL CANADA		538,237.01	7,631.24	560,004.00		21,766.99
		538,237.01	7,631.24	560,004.00	0.38	21,766.99
CAYMAN ISLANDS						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,000.000 TENCENT HOLDINGS LTD 144A 88032WAH9 3.925% 01/19/2038 DD 01/19/18 HB5F20000302: RIVER & MER LC SMA	100.7619	279,600.82	5,210.40	297,247.62		17,646.80
	100.7619	279,600.82	5,210.40	297,247.62	0.20	17,646.80
CHILE						
270,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAY4 4.375% 02/05/2049 DD 02/05/19 HB5F20000302: RIVER & MER LC SMA	106.0880	288,323.12	4,790.61	286,437.60		-1,885.52
	106.0880	288,323.12	4,790.61	286,437.60	0.20	-1,885.52
FRANCE						
335,000.000 ELECTRICITE DE FRANCE SA 144A 268317AQ7 4.950% 10/13/2045 DD 10/13/15 HB5F20000302: RIVER & MER LC SMA	112.9770	373,963.44	3,592.86	378,473.00		4,509.56
	112.9770	373,963.44	3,592.86	378,473.00	0.26	4,509.56
IRELAND						
219,000.000 GE CAPITAL INTERNATIONAL FUNDI 36164QNA2 4.418% 11/15/2035 DD 05/15/16 HB5F20000302: RIVER & MER LC SMA	98.9757	222,605.45	1,248.57	216,756.71		-5,848.74
	98.9757	222,605.45	1,248.57	216,756.71	0.15	-5,848.74
MEXICO						
305,000.000 AMERICA MOVIL SAB DE CV 02364WBG9 4.375% 04/22/2049 DD 04/22/19 HB5F20000302: RIVER & MER LC SMA	108.6400	305,935.77	2,557.70	331,352.00		25,416.23
	108.6400	305,935.77	2,557.70	331,352.00	0.23	25,416.23
226,000.000 PETROLEOS MEXICANOS 71654QCC4 6.750% 09/21/2047 DD 09/21/16 HB5F20000302: RIVER & MER LC SMA	89.0500	228,154.88	4,265.22	201,253.00		-26,901.88
	89.0500	228,154.88	4,265.22	201,253.00	0.14	-26,901.88
450,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: RIVER & MER LC SMA	104.3750	440,848.00	6,722.50	469,687.50		28,839.50
	104.3750	440,848.00	6,722.50	469,687.50	0.32	28,839.50
SUBTOTAL MEXICO		974,938.65	13,545.42	1,002,292.50		27,353.85
		974,938.65	13,545.42	1,002,292.50	0.69	27,353.85
NETHERLANDS						

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
180,000.000 ENEL FINANCE INTERNATIONA 144A 29278GAC2 4.750% 05/25/2047 DD 05/25/17 HB5F20000302: RIVER & MER LC SMA	104.0543	182,410.51	873.36	187,297.82		4,887.31
	104.0543	182,410.51	873.36	187,297.82	0.13	4,887.31
110,000.000 NXP BV / NXP FUNDING LLC 144A 62954HAB4 4.300% 06/18/2029 DD 06/18/19 HB5F20000302: RIVER & MER LC SMA	103.0880	109,620.44	170.82	113,396.80		3,776.36
	103.0880	109,620.44	170.82	113,396.80	0.08	3,776.36
200,000.000 SHELL INTERNATIONAL FINANCE BV 822582BY7 3.750% 09/12/2046 DD 09/12/16 HB5F20000302: RIVER & MER LC SMA	105.8732	182,825.80	2,277.96	211,746.45		28,920.65
	105.8732	182,825.80	2,277.96	211,746.45	0.15	28,920.65
SUBTOTAL NETHERLANDS		474,856.75	3,322.14	512,441.07		37,584.32
		474,856.75	3,322.14	512,441.07	0.36	37,584.32
SPAIN						
255,000.000 TELEFONICA EMISIONES SA 87938WAC7 7.045% 06/20/2036 DD 06/20/06 HB5F20000302: RIVER & MER LC SMA	130.9196	301,607.34	548.90	333,844.95		32,237.61
	130.9196	301,607.34	548.90	333,844.95	0.23	32,237.61
UNITED KINGDOM						
165,000.000 VODAFONE GROUP PLC 92857WBL3 5.000% 05/30/2038 DD 05/30/18 HB5F20000302: RIVER & MER LC SMA	108.7806	164,423.59	731.96	179,487.91		15,064.32
	108.7806	164,423.59	731.96	179,487.91	0.12	15,064.32
55,000.000 VODAFONE GROUP PLC 92857WBS8 4.875% 06/19/2049 DD 06/19/19 HB5F20000302: RIVER & MER LC SMA	105.0761	54,038.53	89.40	57,791.88		3,753.35
	105.0761	54,038.53	89.40	57,791.88	0.04	3,753.35
SUBTOTAL UNITED KINGDOM		218,462.12	821.36	237,279.79		18,817.67
		218,462.12	821.36	237,279.79	0.16	18,817.67
UNITED STATES						
270,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: RIVER & MER LC SMA	99.9676	232,354.93	521.92	269,912.39		37,557.46
	99.9676	232,354.93	521.92	269,912.39	0.19	37,557.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
185,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: RIVER & MER LC SMA	104.6807	170,168.02	1,074.36	193,659.23	0.13	23,491.21
380,000.000 AT&T INC 00206RJK9 4.650% 06/01/2044 DD 06/01/19 HB5F20000302: RIVER & MER LC SMA	103.1911	370,068.89	1,472.63	392,126.04	0.27	22,057.15
372,000.000 ABBVIE INC 00287YAV1 4.300% 05/14/2036 DD 05/12/16 HB5F20000302: RIVER & MER LC SMA	100.2289	372,038.80	2,106.90	372,851.63	0.26	812.83
293,000.000 ALABAMA POWER CO 010392FP8 4.300% 01/02/2046 DD 01/13/16 HB5F20000302: RIVER & MER LC SMA	111.4948	304,320.60	6,266.04	326,679.87	0.22	22,359.27
90,000.000 ALLSTATE CORP/THE 020002BC4 4.200% 12/15/2046 DD 12/08/16 HB5F20000302: RIVER & MER LC SMA	112.0010	94,718.02	168.00	100,800.88	0.07	6,082.86
180,000.000 ALTRIA GROUP INC 02209SBF9 5.950% 02/14/2049 DD 02/14/19 HB5F20000302: RIVER & MER LC SMA	114.1397	185,168.37	4,051.30	205,451.37	0.14	20,283.00
150,000.000 AMERICAN INTERNATIONAL GROUP I 026874DA2 4.500% 07/16/2044 DD 07/16/14 HB5F20000302: RIVER & MER LC SMA	105.7081	140,661.01	3,105.62	158,562.21	0.11	17,901.20
100,000.000 AMERICAN INTERNATIONAL GROUP I 026874DN4 4.250% 03/15/2029 DD 03/15/19 HB5F20000302: RIVER & MER LC SMA	107.4186	100,374.86	1,259.70	107,418.55	0.07	7,043.69
665,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBU1 5.450% 01/23/2039 DD 01/23/19 HB5F20000302: RIVER & MER LC SMA	119.0065	744,053.52	15,915.76	791,393.18	0.54	47,339.66

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,000.000 APACHE CORP 037411BG9 5.350% 07/01/2049 DD 06/19/19 HB5F20000302: RIVER & MER LC SMA	105.8536 105.8536	213,691.61 213,691.61	383.40 383.40	227,585.23 227,585.23	0.16	13,893.62 13,893.62
465,000.000 APPLE INC 037833BH2 4.375% 05/13/2045 DD 05/13/15 HB5F20000302: RIVER & MER LC SMA	113.9738 113.9738	486,451.41 486,451.41	2,735.98 2,735.98	529,978.30 529,978.30	0.36	43,526.89 43,526.89
160,000.000 ARROW ELECTRONICS INC 042735BF6 3.875% 01/12/2028 DD 06/12/17 HB5F20000302: RIVER & MER LC SMA	99.1599 99.1599	146,796.57 146,796.57	2,920.53 2,920.53	158,655.77 158,655.77	0.11	11,859.20 11,859.20
295,000.000 ATMOS ENERGY CORP 049560AP0 4.300% 10/01/2048 DD 10/04/18 HB5F20000302: RIVER & MER LC SMA	113.0039 113.0039	293,246.13 293,246.13	3,171.50 3,171.50	333,361.41 333,361.41	0.23	40,115.28 40,115.28
115,000.000 BAT CAPITAL CORP 05526DBF1 4.540% 08/15/2047 DD 08/15/18 HB5F20000302: RIVER & MER LC SMA	92.7490 92.7490	100,456.84 100,456.84	1,971.94 1,971.94	106,661.37 106,661.37	0.07	6,204.53 6,204.53
350,000.000 BAKER HUGHES A GE CO LLC / BAK 05723KAF7 4.080% 12/15/2047 DD 12/11/17 HB5F20000302: RIVER & MER LC SMA	96.8058 96.8058	333,861.78 333,861.78	634.72 634.72	338,820.31 338,820.31	0.23	4,958.53 4,958.53
165,000.000 BAYER US FINANCE II LLC 144A 07274NAQ6 4.875% 06/25/2048 DD 06/25/18 HB5F20000302: RIVER & MER LC SMA	102.6853 102.6853	154,461.94 154,461.94	134.04 134.04	169,430.74 169,430.74	0.12	14,968.80 14,968.80
95,000.000 BERKSHIRE HATHAWAY FINANCE COR 084664BV2 4.300% 05/15/2043 DD 05/15/13 HB5F20000302: RIVER & MER LC SMA	111.5433 111.5433	100,410.99 100,410.99	527.16 527.16	105,966.16 105,966.16	0.07	5,555.17 5,555.17
180,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17 HB5F20000302: RIVER & MER LC SMA	102.2505 102.2505	181,588.20 181,588.20	3,699.94 3,699.94	184,050.83 184,050.83	0.13	2,462.63 2,462.63

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 BOARDWALK PIPELINES LP 096630AG3 4.800% 05/03/2029 DD 05/03/19 HB5F20000302: RIVER & MER LC SMA	104.3694 104.3694	24,978.25 24,978.25	193.57 193.57	26,092.34 26,092.34	0.02	1,114.09 1,114.09
375,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAF0 4.700% 06/22/2047 DD 12/22/17 HB5F20000302: RIVER & MER LC SMA	83.5536 83.5536	370,577.58 370,577.58	440.64 440.64	313,325.94 313,325.94	0.21	-57,251.64 -57,251.64
85,000.000 BUCKEYE PARTNERS LP 118230AP6 5.600% 10/15/2044 DD 09/12/14 HB5F20000302: RIVER & MER LC SMA	82.3921 82.3921	78,540.42 78,540.42	1,004.92 1,004.92	70,033.27 70,033.27	0.05	-8,507.15 -8,507.15
305,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAP6 5.150% 09/01/2043 DD 08/22/13 HB5F20000302: RIVER & MER LC SMA	124.2621 124.2621	343,645.13 343,645.13	5,236.05 5,236.05	378,999.49 378,999.49	0.26	35,354.36 35,354.36
149,000.000 CBS CORP 124857AJ2 4.850% 07/01/2042 DD 06/20/12 HB5F20000302: RIVER & MER LC SMA	105.2594 105.2594	155,198.48 155,198.48	3,613.17 3,613.17	156,836.54 156,836.54	0.11	1,638.06 1,638.06
575,000.000 CVS HEALTH CORP 126650CZ1 5.050% 03/25/2048 DD 03/09/18 HB5F20000302: RIVER & MER LC SMA	106.5119 106.5119	580,602.90 580,602.90	7,805.88 7,805.88	612,443.56 612,443.56	0.42	31,840.66 31,840.66
400,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: RIVER & MER LC SMA	112.1789 112.1789	409,023.49 409,023.49	7,899.83 7,899.83	448,715.66 448,715.66	0.31	39,692.17 39,692.17
300,000.000 COMCAST CORP 20030NCL3 4.600% 10/15/2038 DD 10/05/18 HB5F20000302: RIVER & MER LC SMA	114.5047 114.5047	302,089.78 302,089.78	2,913.28 2,913.28	343,514.08 343,514.08	0.24	41,424.30 41,424.30
200,000.000 COMMONWEALTH EDISON CO 202795JM3 4.000% 03/01/2048 DD 02/20/18 HB5F20000302: RIVER & MER LC SMA	108.5100 108.5100	200,412.29 200,412.29	2,666.82 2,666.82	217,020.06 217,020.06	0.15	16,607.77 16,607.77

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 CONNECTICUT LIGHT & POWER CO/T 207597EL5 4.000% 04/01/2048 DD 03/28/18 HB5F20000302: RIVER & MER LC SMA	109.3266 109.3266	56,451.32 56,451.32	549.81 549.81	60,129.63 60,129.63	0.04	3,678.31 3,678.31
420,000.000 CONSOLIDATED EDISON CO OF NEW 209111FB4 4.200% 03/15/2042 DD 03/13/12 HB5F20000302: RIVER & MER LC SMA	107.6628 107.6628	402,469.04 402,469.04	5,215.16 5,215.16	452,183.92 452,183.92	0.31	49,714.88 49,714.88
230,000.000 CONSUMERS ENERGY CO 210518DD5 4.350% 04/15/2049 DD 11/13/18 HB5F20000302: RIVER & MER LC SMA	115.8390 115.8390	231,480.06 231,480.06	2,114.89 2,114.89	266,429.66 266,429.66	0.18	34,949.60 34,949.60
255,000.000 CROWN CASTLE INTERNATIONAL COR 22822VAM3 5.200% 02/15/2049 DD 02/11/19 HB5F20000302: RIVER & MER LC SMA	115.0384 115.0384	255,780.90 255,780.90	5,130.38 5,130.38	293,348.04 293,348.04	0.20	37,567.14 37,567.14
115,000.000 DELL INTERNATIONAL LLC / 144A 25272KAR4 8.350% 07/15/2046 DD 06/01/16 HB5F20000302: RIVER & MER LC SMA	126.2497 126.2497	134,506.81 134,506.81	4,405.73 4,405.73	145,187.18 145,187.18	0.10	10,680.37 10,680.37
240,000.000 WALT DISNEY CO/THE 144A 254687DY9 6.200% 12/15/2034 DD 03/20/19 HB5F20000302: RIVER & MER LC SMA	135.5852 135.5852	315,151.66 315,151.66	661.28 661.28	325,404.45 325,404.45	0.22	10,252.79 10,252.79
265,000.000 DISCOVERY COMMUNICATIONS LLC 25470DAG4 4.950% 05/15/2042 DD 05/17/12 HB5F20000302: RIVER & MER LC SMA	101.0372 101.0372	244,585.91 244,585.91	1,690.77 1,690.77	267,748.51 267,748.51	0.18	23,162.60 23,162.60
160,000.000 DOMINION ENERGY INC 25746UCZ0 4.600% 03/15/2049 DD 03/13/19 HB5F20000302: RIVER & MER LC SMA	110.7055 110.7055	159,947.20 159,947.20	2,215.40 2,215.40	177,128.80 177,128.80	0.12	17,181.60 17,181.60
110,000.000 DOW CHEMICAL CO/THE 144A 260543CU5 4.800% 05/15/2049 DD 05/20/19 HB5F20000302: RIVER & MER LC SMA	107.8290 107.8290	110,763.02 110,763.02	605.90 605.90	118,611.85 118,611.85	0.08	7,848.83 7,848.83

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
280,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: RIVER & MER LC SMA	111.6517 111.6517	293,750.91 293,750.91	3,128.49 3,128.49	312,624.64 312,624.64	0.21	18,873.73 18,873.73
85,000.000 DUKE ENERGY PROGRESS LLC 26442UAE4 3.600% 09/15/2047 DD 09/08/17 HB5F20000302: RIVER & MER LC SMA	99.8024 99.8024	83,977.11 83,977.11	905.04 905.04	84,832.01 84,832.01	0.06	854.90 854.90
280,000.000 EQT CORP 26884LAF6 3.900% 10/01/2027 DD 10/04/17 HB5F20000302: RIVER & MER LC SMA	94.9432 94.9432	273,552.12 273,552.12	2,729.65 2,729.65	265,841.02 265,841.02	0.18	-7,711.10 -7,711.10
105,000.000 ENABLE MIDSTREAM PARTNERS LP 292480AK6 4.400% 03/15/2027 DD 03/09/17 HB5F20000302: RIVER & MER LC SMA	100.7871 100.7871	101,572.85 101,572.85	1,367.61 1,367.61	105,826.46 105,826.46	0.07	4,253.61 4,253.61
415,000.000 ENERGY TRANSFER OPERATING LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: RIVER & MER LC SMA	110.0391 110.0391	445,080.07 445,080.07	6,173.18 6,173.18	456,662.33 456,662.33	0.31	11,582.26 11,582.26
155,000.000 ENTERGY LOUISIANA LLC 29364WBA5 4.000% 03/15/2033 DD 03/23/18 HB5F20000302: RIVER & MER LC SMA	110.3300 110.3300	157,687.64 157,687.64	1,837.23 1,837.23	171,011.49 171,011.49	0.12	13,323.85 13,323.85
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBV4 3.125% 07/31/2029 DD 07/08/19 HB5F20000302: RIVER & MER LC SMA	100.2160 100.2160	49,977.50 49,977.50	0.00 0.00	50,107.98 50,107.98	0.03	130.48 130.48
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBW2 4.200% 01/31/2050 DD 07/08/19 HB5F20000302: RIVER & MER LC SMA	102.2533 102.2533	49,896.00 49,896.00	0.00 0.00	51,126.66 51,126.66	0.04	1,230.66 1,230.66
290,000.000 FEDEX CORP 31428XBS4 4.950% 10/17/2048 DD 10/17/18 HB5F20000302: RIVER & MER LC SMA	109.2041 109.2041	287,773.06 287,773.06	2,951.01 2,951.01	316,691.94 316,691.94	0.22	28,918.88 28,918.88

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 FISERV INC 337738AV0 4.400% 07/01/2049 DD 06/24/19 HB5F20000302: RIVER & MER LC SMA	105.2071 105.2071	24,847.07 24,847.07	21.42 21.42	26,301.78 26,301.78	0.02	1,454.71 1,454.71
310,000.000 FLORIDA POWER & LIGHT CO 341081FU6 3.990% 03/01/2049 DD 02/26/19 HB5F20000302: RIVER & MER LC SMA	109.6739 109.6739	312,362.30 312,362.30	4,235.60 4,235.60	339,989.10 339,989.10	0.23	27,626.80 27,626.80
105,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: RIVER & MER LC SMA	87.2741 87.2741	92,953.63 92,953.63	2,305.91 2,305.91	91,637.83 91,637.83	0.06	-1,315.80 -1,315.80
185,000.000 GATX CORP 361448BE2 4.700% 04/01/2029 DD 01/31/19 HB5F20000302: RIVER & MER LC SMA	110.3219 110.3219	185,221.20 185,221.20	3,646.37 3,646.37	204,095.58 204,095.58	0.14	18,874.38 18,874.38
280,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 HB5F20000302: RIVER & MER LC SMA	97.0223 97.0223	287,772.61 287,772.61	3,861.24 3,861.24	271,662.35 271,662.35	0.19	-16,110.26 -16,110.26
105,000.000 GENERAL MILLS INC 370334CH5 4.550% 04/17/2038 DD 04/17/18 HB5F20000302: RIVER & MER LC SMA	106.4850 106.4850	102,354.12 102,354.12	981.53 981.53	111,809.28 111,809.28	0.08	9,455.16 9,455.16
270,000.000 GENERAL MOTORS CO 37045VAL4 6.750% 04/01/2046 DD 02/23/16 HB5F20000302: RIVER & MER LC SMA	112.8618 112.8618	301,864.21 301,864.21	4,559.41 4,559.41	304,726.82 304,726.82	0.21	2,862.61 2,862.61
175,000.000 GEORGIA POWER CO 373334JW2 4.300% 03/15/2042 DD 03/06/12 HB5F20000302: RIVER & MER LC SMA	105.9895 105.9895	162,031.32 162,031.32	2,225.04 2,225.04	185,481.65 185,481.65	0.13	23,450.33 23,450.33
290,000.000 GLENCORE FUNDING LLC 144A 378272AV0 4.875% 03/12/2029 DD 03/12/19 HB5F20000302: RIVER & MER LC SMA	105.3727 105.3727	296,905.95 296,905.95	4,288.51 4,288.51	305,580.85 305,580.85	0.21	8,674.90 8,674.90

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
65,000.000	HCA INC	103.9720	64,406.85	175.75	67,581.80		3,174.95
	404119BY4 5.125% 06/15/2039 DD 06/12/19	103.9720	64,406.85	175.75	67,581.80	0.05	3,174.95
	HB5F20000302: RIVER & MER LC SMA						
385,000.000	HSBC BANK USA NA/NEW YORK NY	125.7394	440,272.09	3,767.15	484,096.60		43,824.51
	4042Q1AA5 5.875% 11/01/2034 DD 10/25/04	125.7394	440,272.09	3,767.15	484,096.60	0.33	43,824.51
	HB5F20000302: RIVER & MER LC SMA						
75,000.000	HASBRO INC	118.3335	83,537.86	1,408.20	88,750.16		5,212.30
	418056AS6 6.350% 03/15/2040 DD 03/11/10	118.3335	83,537.86	1,408.20	88,750.16	0.06	5,212.30
	HB5F20000302: RIVER & MER LC SMA						
55,000.000	HOME DEPOT INC/THE	108.2291	56,396.98	95.36	59,525.99		3,129.01
	437076BS0 3.900% 06/15/2047 DD 06/05/17	108.2291	56,396.98	95.36	59,525.99	0.04	3,129.01
	HB5F20000302: RIVER & MER LC SMA						
135,000.000	HOME DEPOT INC/THE	118.0516	147,463.20	422.00	159,369.67		11,906.47
	437076BX9 4.500% 12/06/2048 DD 12/06/18	118.0516	147,463.20	422.00	159,369.67	0.11	11,906.47
	HB5F20000302: RIVER & MER LC SMA						
275,000.000	INTERNATIONAL PAPER CO	98.1185	253,827.63	4,498.15	269,825.84		15,998.21
	460146CS0 4.350% 08/15/2048 DD 08/09/17	98.1185	253,827.63	4,498.15	269,825.84	0.18	15,998.21
	HB5F20000302: RIVER & MER LC SMA						
180,000.000	KLA-TENCOR CORP	111.3951	185,183.08	2,539.82	200,511.14		15,328.06
	482480AH3 5.000% 03/15/2049 DD 03/20/19	111.3951	185,183.08	2,539.82	200,511.14	0.14	15,328.06
	HB5F20000302: RIVER & MER LC SMA						
335,000.000	KINDER MORGAN ENERGY PARTNERS	123.0759	377,209.70	7,258.26	412,304.34		35,094.64
	494550BD7 6.500% 09/01/2039 DD 09/16/09	123.0759	377,209.70	7,258.26	412,304.34	0.28	35,094.64
	HB5F20000302: RIVER & MER LC SMA						
40,000.000	KINDER MORGAN INC/DE	112.9639	41,865.91	693.41	45,185.55		3,319.64
	49456BAQ4 5.200% 03/01/2048 DD 03/01/18	112.9639	41,865.91	693.41	45,185.55	0.03	3,319.64
	HB5F20000302: RIVER & MER LC SMA						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
260,000.000 KROGER CO/THE 501044DG3 4.450% 02/01/2047 DD 01/24/17 HB5F20000302: RIVER & MER LC SMA	97.1264 97.1264	243,989.20 243,989.20	4,820.64 4,820.64	252,528.65 252,528.65	0.17	8,539.45 8,539.45
310,000.000 ELI LILLY & CO 532457BS6 3.875% 03/15/2039 DD 02/22/19 HB5F20000302: RIVER & MER LC SMA	108.2022 108.2022	313,012.10 313,012.10	4,281.64 4,281.64	335,426.76 335,426.76	0.23	22,414.66 22,414.66
195,000.000 LOWE'S COS INC 548661DQ7 4.050% 05/03/2047 DD 05/03/17 HB5F20000302: RIVER & MER LC SMA	99.2246 99.2246	183,807.31 183,807.31	1,273.87 1,273.87	193,487.96 193,487.96	0.13	9,680.65 9,680.65
335,000.000 MAGELLAN MIDSTREAM PARTNERS LP 559080AN6 4.850% 02/01/2049 DD 01/18/19 HB5F20000302: RIVER & MER LC SMA	111.7464 111.7464	332,508.19 332,508.19	7,384.70 7,384.70	374,350.59 374,350.59	0.26	41,842.40 41,842.40
165,000.000 MARATHON PETROLEUM CORP 56585AAM4 5.850% 12/15/2045 DD 12/14/15 HB5F20000302: RIVER & MER LC SMA	110.3136 110.3136	174,312.70 174,312.70	428.96 428.96	182,017.41 182,017.41	0.12	7,704.71 7,704.71
320,000.000 MARKEL CORP 570535AT1 5.000% 05/20/2049 DD 05/20/19 HB5F20000302: RIVER & MER LC SMA	108.5638 108.5638	327,672.93 327,672.93	1,841.58 1,841.58	347,404.08 347,404.08	0.24	19,731.15 19,731.15
445,000.000 MASTERCARD INC 57636QAL8 3.650% 06/01/2049 DD 05/31/19 HB5F20000302: RIVER & MER LC SMA	106.0260 106.0260	448,072.97 448,072.97	1,398.14 1,398.14	471,815.58 471,815.58	0.32	23,742.61 23,742.61
290,000.000 MERCK & CO INC 58933YAV7 3.900% 03/07/2039 DD 03/07/19 HB5F20000302: RIVER & MER LC SMA	109.0306 109.0306	287,773.05 287,773.05	3,591.25 3,591.25	316,188.70 316,188.70	0.22	28,415.65 28,415.65
310,000.000 MIDAMERICAN ENERGY CO 595620AL9 4.800% 09/15/2043 DD 09/19/13 HB5F20000302: RIVER & MER LC SMA	117.3388 117.3388	348,358.32 348,358.32	4,399.80 4,399.80	363,750.26 363,750.26	0.25	15,391.94 15,391.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
135,000.000 MOTOROLA SOLUTIONS INC 620076BN8 4.600% 05/23/2029 DD 05/23/19 HB5F20000302: RIVER & MER LC SMA	104.5951	135,222.15	667.71	141,203.33	0.10	5,981.18
280,000.000 NATIONAL RURAL UTILITIES COOPE 637432NR2 4.400% 11/01/2048 DD 10/31/18 HB5F20000302: RIVER & MER LC SMA	114.6850	281,474.24	2,053.32	321,118.04	0.22	39,643.80
215,000.000 NEW YORK CITY NY MUNI WTR FIN 64972FH25 5.750% 06/15/2041 DD 11/05/09 HB5F20000302: RIVER & MER LC SMA	139.8760	268,585.32	549.44	300,733.40	0.21	32,148.08
260,000.000 NUCOR CORP 670346AQ8 4.400% 05/01/2048 DD 04/26/18 HB5F20000302: RIVER & MER LC SMA	109.4349	252,368.38	1,906.65	284,530.63	0.20	32,162.25
440,000.000 ORACLE CORP 68389XBP9 3.800% 11/15/2037 DD 11/09/17 HB5F20000302: RIVER & MER LC SMA	106.1066	444,111.28	2,157.35	466,869.15	0.32	22,757.87
255,000.000 PPL ELECTRIC UTILITIES CORP 69351UAR4 4.750% 07/15/2043 DD 07/11/13 HB5F20000302: RIVER & MER LC SMA	117.1555	285,219.25	5,600.64	298,746.52	0.20	13,527.27
235,000.000 PACIFICORP 695114CT3 4.125% 01/15/2049 DD 07/13/18 HB5F20000302: RIVER & MER LC SMA	110.3082	231,979.31	4,482.34	259,224.27	0.18	27,244.96
90,000.000 PATTERSON-UTI ENERGY INC 703481AB7 3.950% 02/01/2028 DD 08/01/18 HB5F20000302: RIVER & MER LC SMA	98.6318	84,553.14	1,487.47	88,768.61	0.06	4,215.47
315,000.000 PFIZER INC 717081EU3 3.900% 03/15/2039 DD 03/11/19 HB5F20000302: RIVER & MER LC SMA	108.0842	316,063.45	3,777.24	340,465.17	0.23	24,401.72

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
50,000.000	PFIZER INC	109.0200	49,187.98	613.36	54,510.01		5,322.03
	717081EV1 4.000% 03/15/2049 DD 03/11/19	109.0200	49,187.98	613.36	54,510.01	0.04	5,322.03
	HB5F20000302: RIVER & MER LC SMA						
275,000.000	POTOMAC ELECTRIC POWER CO	107.9551	286,837.36	3,374.64	296,876.62		10,039.26
	737679DE7 4.150% 03/15/2043 DD 03/18/13	107.9551	286,837.36	3,374.64	296,876.62	0.20	10,039.26
	HB5F20000302: RIVER & MER LC SMA						
50,000.000	PUBLIC SERVICE CO OF NEW HAMPS	102.0745	49,881.53	15.00	51,037.24		1,155.71
	744482BM1 3.600% 07/01/2049 DD 06/28/19	102.0745	49,881.53	15.00	51,037.24	0.03	1,155.71
	HB5F20000302: RIVER & MER LC SMA						
160,000.000	PUBLIC SERVICE ELECTRIC & GAS	107.2149	159,972.80	910.74	171,543.84		11,571.04
	74456QBZ8 3.850% 05/01/2049 DD 05/08/19	107.2149	159,972.80	910.74	171,543.84	0.12	11,571.04
	HB5F20000302: RIVER & MER LC SMA						
55,000.000	SC JOHNSON & SON INC 144A	106.3289	59,338.80	611.19	58,480.91		-857.89
	78408LAC1 4.350% 09/30/2044 DD 10/03/14	106.3289	59,338.80	611.19	58,480.91	0.04	-857.89
	HB5F20000302: RIVER & MER LC SMA						
362,000.000	SEMPRA ENERGY	96.7107	354,240.41	5,731.54	350,092.55		-4,147.86
	816851BH1 3.800% 02/01/2038 DD 01/12/18	96.7107	354,240.41	5,731.54	350,092.55	0.24	-4,147.86
	HB5F20000302: RIVER & MER LC SMA						
110,000.000	SOUTHERN CALIFORNIA EDISON CO	107.0459	115,780.54	1,278.85	117,750.46		1,969.92
	842400FZ1 4.650% 10/01/2043 DD 10/02/13	107.0459	115,780.54	1,278.85	117,750.46	0.08	1,969.92
	HB5F20000302: RIVER & MER LC SMA						
65,000.000	SOUTHERN CALIFORNIA EDISON CO	112.4394	64,899.83	934.66	73,085.62		8,185.79
	842400GR8 4.875% 03/01/2049 DD 03/15/19	112.4394	64,899.83	934.66	73,085.62	0.05	8,185.79
	HB5F20000302: RIVER & MER LC SMA						
375,000.000	SOUTHWESTERN PUBLIC SERVICE CO	112.7348	382,382.32	2,131.24	422,755.32		40,373.00
	845743BS1 4.400% 11/15/2048 DD 11/05/18	112.7348	382,382.32	2,131.24	422,755.32	0.29	40,373.00
	HB5F20000302: RIVER & MER LC SMA						

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
130,000.000	SYNCHRONY FINANCIAL	107.7570	131,624.65	1,906.32	140,084.09		8,459.44
	87165BAP8 5.150% 03/19/2029 DD 03/19/19	107.7570	131,624.65	1,906.32	140,084.09	0.10	8,459.44
	HB5F20000302: RIVER & MER LC SMA						
110,000.000	TARGET CORP	108.6018	114,871.42	2,199.97	119,462.01		4,590.59
	87612EBA3 4.000% 07/01/2042 DD 06/26/12	108.6018	114,871.42	2,199.97	119,462.01	0.08	4,590.59
	HB5F20000302: RIVER & MER LC SMA						
125,000.000	TECH DATA CORP	104.6516	127,317.61	2,340.95	130,814.52		3,496.91
	878237AH9 4.950% 02/15/2027 DD 01/31/17	104.6516	127,317.61	2,340.95	130,814.52	0.09	3,496.91
	HB5F20000302: RIVER & MER LC SMA						
100,000.000	TEXAS INSTRUMENTS INC	113.4640	102,995.56	534.91	113,464.03		10,468.47
	882508BD5 4.150% 05/15/2048 DD 05/07/18	113.4640	102,995.56	534.91	113,464.03	0.08	10,468.47
	HB5F20000302: RIVER & MER LC SMA						
200,000.000	TIME WARNER CABLE LLC	115.5400	231,866.52	2,183.52	231,079.95		-786.57
	88732JAJ7 6.550% 05/01/2037 DD 04/09/07	115.5400	231,866.52	2,183.52	231,079.95	0.16	-786.57
	HB5F20000302: RIVER & MER LC SMA						
25,000.000	TIME WARNER CABLE LLC	116.0037	28,517.52	75.04	29,000.92		483.40
	88732JAU2 6.750% 06/15/2039 DD 06/29/09	116.0037	28,517.52	75.04	29,000.92	0.02	483.40
	HB5F20000302: RIVER & MER LC SMA						
290,000.000	UNION ELECTRIC CO	105.9486	296,490.79	3,253.45	307,250.89		10,760.10
	906548CP5 3.500% 03/15/2029 DD 03/06/19	105.9486	296,490.79	3,253.45	307,250.89	0.21	10,760.10
	HB5F20000302: RIVER & MER LC SMA						
330,000.000	UNITED PARCEL SERVICE INC	100.9327	320,488.94	1,596.99	333,077.80		12,588.86
	911312BN5 3.750% 11/15/2047 DD 11/14/17	100.9327	320,488.94	1,596.99	333,077.80	0.23	12,588.86
	HB5F20000302: RIVER & MER LC SMA						
55,000.000	UNITED PARCEL SERVICE INC	109.7020	54,963.15	690.84	60,336.12		5,372.97
	911312BQ8 4.250% 03/15/2049 DD 03/15/19	109.7020	54,963.15	690.84	60,336.12	0.04	5,372.97
	HB5F20000302: RIVER & MER LC SMA						

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
275,000.000 U S TREASURY BOND 912810SE9 3.375% 11/15/2048 DD 11/15/18 HB5F20000302: RIVER & MER LC SMA	117.7148 117.7148	301,610.63 301,610.63	1,182.62 1,182.62	323,715.82 323,715.82	0.22	22,105.19 22,105.19
1,013,000.000 U S TREASURY BOND 912810SF6 3.000% 02/15/2049 DD 02/15/19 HB5F20000302: RIVER & MER LC SMA	109.8281 109.8281	1,107,870.37 1,107,870.37	11,417.24 11,417.24	1,112,558.91 1,112,558.91	0.76	4,688.54 4,688.54
170,000.000 U S TREASURY NOTE 9128286T2 2.375% 05/15/2029 DD 05/15/19 HB5F20000302: RIVER & MER LC SMA	103.3398 103.3398	175,073.10 175,073.10	570.75 570.75	175,677.73 175,677.73	0.12	604.63 604.63
475,000.000 UNITEDHEALTH GROUP INC 91324PCQ3 4.625% 07/15/2035 DD 07/23/15 HB5F20000302: RIVER & MER LC SMA	114.9232 114.9232	544,764.95 544,764.95	10,130.11 10,130.11	545,885.26 545,885.26	0.37	1,120.31 1,120.31
0.000 UNITEDHEALTH GROUP INC 91324PDQ2 4.450% 12/15/2048 DD 12/17/18 HB5F20000302: RIVER & MER LC SMA	0.0000 0.0000	0.00 0.00	-0.01 -0.01	0.00 0.00	0.00	0.00 0.00
285,000.000 VENTAS REALTY LP 92277GAQ0 4.875% 04/15/2049 DD 02/26/19 HB5F20000302: RIVER & MER LC SMA	110.2813 110.2813	287,827.88 287,827.88	4,761.69 4,761.69	314,301.78 314,301.78	0.22	26,473.90 26,473.90
110,000.000 WEA FINANCE LLC 144A 92928QAF5 3.500% 06/15/2029 DD 06/10/19 HB5F20000302: RIVER & MER LC SMA	100.9870 100.9870	109,267.67 109,267.67	224.51 224.51	111,085.75 111,085.75	0.08	1,818.08 1,818.08
55,000.000 WRKCO INC 92940PAF1 4.200% 06/01/2032 DD 05/20/19 HB5F20000302: RIVER & MER LC SMA	103.3064 103.3064	54,983.37 54,983.37	267.12 267.12	56,818.51 56,818.51	0.04	1,835.14 1,835.14
210,000.000 WALMART INC 931142EB5 3.950% 06/28/2038 DD 06/27/18 HB5F20000302: RIVER & MER LC SMA	111.3822 111.3822	225,672.70 225,672.70	69.12 69.12	233,902.71 233,902.71	0.16	8,230.01 8,230.01

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255,000.000 WELLS FARGO & CO 949746JM4 5.375% 02/07/2035 DD 02/07/05 HB5F20000302: RIVER & MER LC SMA	123.3856 123.3856	275,846.39 275,846.39	5,452.69 5,452.69	314,633.36 314,633.36	0.22	38,786.97 38,786.97
295,000.000 WISCONSIN ELECTRIC POWER CO 976656CK2 4.300% 10/15/2048 DD 10/04/18 HB5F20000302: RIVER & MER LC SMA	110.0653 110.0653	294,442.67 294,442.67	2,677.94 2,677.94	324,692.73 324,692.73	0.22	30,250.06 30,250.06
330,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBR3 VAR RT 02/15/2078 DD 02/15/18 HB5F20000302: RIVER & MER LC SMA	93.0000 93.0000	320,133.50 320,133.50	6,643.11 6,643.11	306,900.00 306,900.00	0.21	-13,233.50 -13,233.50
310,000.000 GOLDMAN SACHS GROUP INC/THE 38141GXA7 VAR RT 04/23/2039 DD 04/23/18 HB5F20000302: RIVER & MER LC SMA	108.1810 108.1810	302,948.37 302,948.37	2,586.36 2,586.36	335,361.10 335,361.10	0.23	32,412.73 32,412.73
3,722,000.000 U S TREASURY BD PRIN STRIP 912803EP4 0.000% 08/15/2045 DD 08/17/15 HB5F20000002: RIVER & MER LONG CR	50.9696 50.9696	1,585,828.59 1,585,828.59	0.00 0.00	1,897,090.15 1,897,090.15	1.30	311,261.56 311,261.56
3,952,331.902 DELAWARE EXTND DRTN BND-INST 245908793 HB5F20000002: RIVER & MER LONG CR	6.7500 6.7500	25,648,829.24 25,648,829.24	33,905.03 33,905.03	26,678,240.34 26,678,240.34	18.29	1,029,411.10 1,029,411.10
77,525.000 ISHARES LONG-TERM CORPORATE 464289511 HB5F20000002: RIVER & MER LONG CR	63.7500 63.7500	4,407,725.55 4,407,725.55	0.00 0.00	4,942,218.75 4,942,218.75	3.39	534,493.20 534,493.20
2,189,728.348 PIMCO LNG-TRM CRDT BND-INS 72201P647 HB5F20000002: RIVER & MER LONG CR	12.3400 12.3400	26,313,291.53 26,313,291.53	105,505.09 105,505.09	27,021,247.81 27,021,247.81	18.52	707,956.28 707,956.28
2,512,908.535 VANGUARD L/T INV GR-ADM 922031778 HB5F20000002: RIVER & MER LONG CR	10.6900 10.6900	25,955,966.33 25,955,966.33	85,443.63 85,443.63	26,862,992.24 26,862,992.24	18.41	907,025.91 907,025.91

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
51,141.000 VANGUARD LONG-TERM CORP BOND	96.8700	4,397,241.69	0.00	4,954,028.67		556,786.98
92206C813 HB5F20000002: RIVER & MER LONG CR	96.8700	4,397,241.69	0.00	4,954,028.67	3.40	556,786.98
1,504,104.086 WESTERN ASSET LONG DURATION	12.8500	19,194,441.00	0.00	19,327,737.51		133,296.51
99VVBY1H6 CREDIT CIF R2	12.8500	19,194,441.00	0.00	19,327,737.51	13.25	133,296.51
HB5F20000002: RIVER & MER LONG CR						
SUBTOTAL UNITED STATES		<u>133,655,346.25</u>	<u>525,883.21</u>	<u>139,428,100.45</u>		<u>5,772,754.20</u>
		133,655,346.25	525,883.21	139,428,100.45	95.58	5,772,754.20
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		<u>137,673,677.01</u>	<u>570,015.44</u>	<u>143,618,172.34</u>		<u>5,944,495.33</u>
		137,673,677.01	570,015.44	143,618,172.34	98.46	5,944,495.33
TOTAL FIXED INCOME SECURITIES		<u>137,673,677.01</u>	<u>570,015.44</u>	<u>143,618,172.34</u>	<u>98.46</u>	<u>5,944,495.33</u>
TOTAL ASSETS - BASE:		<u>139,934,513.55</u>	<u>573,623.16</u>	<u>145,879,008.88</u>	<u>100.02</u>	<u>5,944,495.33</u>
NET ASSETS - BASE:				<u>146,452,632.04</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-1,504.22	0.00	-1,504.22		0.00
		-1,504.22	0.00	-1,504.22	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-859.55	0.00	-859.55		0.00
		-859.55	0.00	-859.55	0.00	0.00
1,366,567.630 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000 100.0000	1,366,567.63 1,366,567.63	2,039.78 2,039.78	1,366,567.63 1,366,567.63		0.00 0.00
1,176,000.000 U S TREASURY BILL 912796RA9 0.000% 09/12/2019 DD 09/13/18	99.5206 99.5206	1,170,362.27 1,170,362.27	0.00 0.00	1,170,362.27 1,170,362.27		0.00 0.00
					4.39	0.00
SUBTOTAL UNITED STATES		2,534,566.13	2,039.78	2,534,566.13		0.00
		2,534,566.13	2,039.78	2,534,566.13	9.50	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,534,566.13	2,039.78	2,534,566.13		0.00
		2,534,566.13	2,039.78	2,534,566.13	9.50	0.00
TOTAL CASH & CASH EQUIVALENTS		2,534,566.13	2,039.78	2,534,566.13	9.50	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
GLOBAL FUNDS GEOGRAPHIC FOCUS						
10,514.000 ISHARES CORE TOTAL BOND ETF 46434V613	51.6800 51.6800	520,353.09 520,353.09	0.00 0.00	543,363.52 543,363.52		23,010.43 23,010.43
					2.04	
UNITED STATES						



Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,883,000.000 U S TREASURY BD PRIN STRIP 912803BJ1 0.000% 11/15/2026 DD 11/15/96	87.0226 87.0226	1,527,761.92 1,527,761.92	0.00 0.00	1,638,635.12 1,638,635.12	 6.14	110,873.20 110,873.20
65,900.751 FIDELITY TOTAL BOND FUND-TB 31617K881	10.7900 10.7900	700,947.96 700,947.96	1,773.92 1,773.92	711,069.10 711,069.10	 2.67	10,121.14 10,121.14
61,777.637 TCW CORE FXD INCM-I 87234N401	11.2200 11.2200	690,317.82 690,317.82	1,668.00 1,668.00	693,145.09 693,145.09	 2.60	2,827.27 2,827.27
21,204.000 VANGUARD TOTAL BOND MARKET 921937835	83.0700 83.0700	1,757,219.74 1,757,219.74	0.00 0.00	1,761,416.28 1,761,416.28	 6.60	4,196.54 4,196.54
SUBTOTAL UNITED STATES		4,676,247.44	3,441.92	4,804,265.59		128,018.15
		4,676,247.44	3,441.92	4,804,265.59	18.01	128,018.15
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		5,196,600.53	3,441.92	5,347,629.11		151,028.58
		5,196,600.53	3,441.92	5,347,629.11	20.05	151,028.58
TOTAL FIXED INCOME SECURITIES		5,196,600.53	3,441.92	5,347,629.11	20.05	151,028.58
EQUITY						
U.S. DOLLAR						
EMERGING MARKET GEOGRAPHIC FOCUS						
25,993.302 HRDNG LVNR INST EM MRKT-INST 412295701	20.9400 20.9400	394,867.93 394,867.93	0.00 0.00	544,299.74 544,299.74	 2.04	149,431.81 149,431.81
14,834.000 ISHARES CORE MSCI EMERGING 46434G103	51.4400 51.4400	733,339.56 733,339.56	0.00 0.00	763,060.96 763,060.96	 2.86	29,721.40 29,721.40
SUBTOTAL EMERGING MARKET GEOGRAPHIC FOCUS		1,128,207.49	0.00	1,307,360.70		179,153.21
		1,128,207.49	0.00	1,307,360.70	4.90	179,153.21

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
GLOBAL FUNDS GEOGRAPHIC FOCUS						
43,483.937 DODGE & COX INTL STCK 256206103	41.6600	1,587,042.22	0.00	1,811,540.82		224,498.60
	41.6600	1,587,042.22	0.00	1,811,540.82	6.79	224,498.60
77,782.000 ISHARES CORE INTL STOCK ETF 46432F834	58.6400	4,610,880.55	0.00	4,561,136.48		-49,744.07
	58.6400	4,610,880.55	0.00	4,561,136.48	17.10	-49,744.07
124,470.706 LAZARD INTER STRAT EQ-INST 52106N590	14.8800	1,698,790.65	0.00	1,852,124.11		153,333.46
	14.8800	1,698,790.65	0.00	1,852,124.11	6.94	153,333.46
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS		7,896,713.42	0.00	8,224,801.41		328,087.99
		7,896,713.42	0.00	8,224,801.41	30.83	328,087.99
UNITED STATES						
9,886.000 ISHARES CORE S&P SMALL-CAP E 464287804	78.2800	742,438.60	0.00	773,876.08		31,437.48
	78.2800	742,438.60	0.00	773,876.08	2.90	31,437.48
75,831.305 BOSTON PART ALL CAP VAL-INST 749255139	25.7800	1,668,657.49	0.00	1,954,931.04		286,273.55
	25.7800	1,668,657.49	0.00	1,954,931.04	7.33	286,273.55
77,815.000 SCHWAB US BROAD MARKET ETF 808524102	70.5300	3,841,935.47	22,346.07	5,488,291.95		1,646,356.48
	70.5300	3,841,935.47	22,346.07	5,488,291.95	20.58	1,646,356.48
6,933.000 VANGUARD TOTAL STOCK MKT ETF 922908769	150.0900	843,776.91	0.00	1,040,573.97		196,797.06
	150.0900	843,776.91	0.00	1,040,573.97	3.90	196,797.06
SUBTOTAL UNITED STATES		7,096,808.47	22,346.07	9,257,673.04		2,160,864.57
		7,096,808.47	22,346.07	9,257,673.04	34.71	2,160,864.57



Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY U.S. DOLLAR		16,121,729.38	22,346.07	18,789,835.15		2,668,105.77
		16,121,729.38	22,346.07	18,789,835.15	70.44	2,668,105.77
TOTAL EQUITY		16,121,729.38	22,346.07	18,789,835.15	70.44	2,668,105.77
TOTAL ASSETS - BASE:		23,852,896.04	27,827.77	26,672,030.39	99.99	2,819,134.35
NET ASSETS - BASE:				26,699,858.16		

Shares/Par Security ID Description Link Ref	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						
MSC PAYABLE - CLASS C2		-168,270.88	0.00	-168,270.88		0.00
		-168,270.88	0.00	-168,270.88	-0.07	0.00
CASH		538,430.38	0.00	538,430.38		0.00
		538,430.38	0.00	538,430.38	0.21	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-3,495,664.56	0.00	-3,495,664.56		0.00
		-3,495,664.56	0.00	-3,495,664.56	-1.38	0.00
REBATE RECEIVABLE		3,287.24	0.00	3,287.24		0.00
		3,287.24	0.00	3,287.24	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,647.91	0.00	-3,647.91		0.00
		-3,647.91	0.00	-3,647.91	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-11,939.24	0.00	-11,939.24		0.00
		-11,939.24	0.00	-11,939.24	0.00	0.00
PAYABLE FOR CUSTODIAN FEES		-4,109.23	0.00	-4,109.23		0.00
		-4,109.23	0.00	-4,109.23	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		1,287,250.59	0.00	1,287,250.59		0.00
		1,287,250.59	0.00	1,287,250.59	0.51	0.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,528,774.200 DREYFUS TREAS & AGY CSH CSH MG	100.0000	23,528,774.20	41,794.37	23,528,774.20		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	23,528,774.20	41,794.37	23,528,774.20	9.30	0.00
SUBTOTAL UNITED STATES		21,674,110.59	41,794.37	21,674,110.59		0.00
		21,674,110.59	41,794.37	21,674,110.59	8.57	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		21,674,110.59	41,794.37	21,674,110.59		0.00
		21,674,110.59	41,794.37	21,674,110.59	8.57	0.00
TOTAL CASH & CASH EQUIVALENTS		21,674,110.59	41,794.37	21,674,110.59	8.57	0.00
EQUITY						
U.S. DOLLAR						
BERMUDA						
66,496.000 GASLOG LTD	14.4000	1,147,935.56	0.00	957,542.40		-190,393.16
G37585109	14.4000	1,147,935.56	0.00	957,542.40	0.38	-190,393.16
213,162.000 ALPHA & OMEGA SEMICONDUCTOR LT	9.3400	2,089,983.05	0.00	1,990,933.08		-99,049.97
G6331P104	9.3400	2,089,983.05	0.00	1,990,933.08	0.79	-99,049.97
33,391.000 TEXTAINER GROUP HOLDINGS LTD	10.0800	439,673.99	0.00	336,581.28		-103,092.71
G8766E109	10.0800	439,673.99	0.00	336,581.28	0.13	-103,092.71
SUBTOTAL BERMUDA		3,677,592.60	0.00	3,285,056.76		-392,535.84
		3,677,592.60	0.00	3,285,056.76	1.30	-392,535.84
CANADA						
188,800.000 BAYTEX ENERGY CORP	1.5400	330,463.19	0.00	290,752.00		-39,711.19
07317Q105	1.5400	330,463.19	0.00	290,752.00	0.11	-39,711.19

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
190,088.000 SUNOPTA INC 8676EP108	3.2900 3.2900	1,008,288.28 1,008,288.28	0.00 0.00	625,389.52 625,389.52	 0.25	-382,898.76 -382,898.76
628,250.000 WESTPORT FUEL SYSTEMS INC 960908309	2.7100 2.7100	1,046,239.45 1,046,239.45	0.00 0.00	1,702,557.50 1,702,557.50	 0.67	656,318.05 656,318.05
SUBTOTAL CANADA		2,384,990.92	0.00	2,618,699.02		233,708.10
		2,384,990.92	0.00	2,618,699.02	1.03	233,708.10
CAYMAN ISLANDS						
15,030.000 FABRINET G3323L100	49.6700 49.6700	603,305.43 603,305.43	0.00 0.00	746,540.10 746,540.10	 0.30	143,234.67 143,234.67
53,848.000 ICHOR HOLDINGS LTD G4740B105	23.6400 23.6400	1,190,658.81 1,190,658.81	0.00 0.00	1,272,966.72 1,272,966.72	 0.50	82,307.91 82,307.91
SUBTOTAL CAYMAN ISLANDS		1,793,964.24	0.00	2,019,506.82		225,542.58
		1,793,964.24	0.00	2,019,506.82	0.80	225,542.58
ISRAEL						
38,936.000 STRATASYS LTD M85548101	29.3700 29.3700	735,231.22 735,231.22	0.00 0.00	1,143,550.32 1,143,550.32	 0.45	408,319.10 408,319.10
MARSHALL ISLANDS						
119,610.000 ARDMORE SHIPPING CORP Y0207T100	8.1500 8.1500	862,035.27 862,035.27	0.00 0.00	974,821.50 974,821.50	 0.39	112,786.23 112,786.23
27,195.000 DIANA SHIPPING INC Y2066G104	3.3100 3.3100	101,407.15 101,407.15	0.00 0.00	90,015.45 90,015.45	 0.04	-11,391.70 -11,391.70

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
194,998.000 DORIAN LPG LTD Y2106R110	9.0200 9.0200	1,270,139.71 1,270,139.71	0.00 0.00	1,758,881.96 1,758,881.96	 0.70	488,742.25 488,742.25
79,633.000 EAGLE BULK SHIPPING INC Y2187A143	5.2400 5.2400	377,761.28 377,761.28	0.00 0.00	417,276.92 417,276.92	 0.16	39,515.64 39,515.64
44,896.000 GASLOG PARTNERS LP Y2687W108	21.2300 21.2300	910,591.40 910,591.40	0.00 0.00	953,142.08 953,142.08	 0.38	42,550.68 42,550.68
119,839.000 NAVIGATOR HOLDINGS LTD Y62132108	9.3600 9.3600	1,389,563.12 1,389,563.12	0.00 0.00	1,121,693.04 1,121,693.04	 0.44	-267,870.08 -267,870.08
87,107.000 SCORPIO BULKERS INC Y7546A122	4.6000 4.6000	313,054.41 313,054.41	0.00 0.00	400,692.20 400,692.20	 0.16	87,637.79 87,637.79
45,025.000 STEALTHGAS INC Y81669106	3.4400 3.4400	188,176.54 188,176.54	0.00 0.00	154,886.00 154,886.00	 0.06	-33,290.54 -33,290.54
83,941.000 TEEKAY LNG PARTNERS LP Y8564M105	14.1000 14.1000	1,285,363.82 1,285,363.82	0.00 0.00	1,183,568.10 1,183,568.10	 0.47	-101,795.72 -101,795.72
SUBTOTAL MARSHALL ISLANDS		6,698,092.70	0.00	7,054,977.25	2.80	356,884.55
		6,698,092.70	0.00	7,054,977.25		356,884.55
NETHERLANDS						
35,000.000 PLAYA HOTELS & RESORTS NV N70544106	7.7100 7.7100	286,140.83 286,140.83	0.00 0.00	269,850.00 269,850.00	 0.11	-16,290.83 -16,290.83
UNITED KINGDOM						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
230,000.000 FERROGLOBE PLC G33856108	1.7000 1.7000	469,730.04 469,730.04	0.00 0.00	391,000.00 391,000.00	 0.15	-78,730.04 -78,730.04
UNITED STATES						
201,359.000 AAC HOLDINGS INC 000307108	0.8600 0.8600	1,030,269.27 1,030,269.27	0.00 0.00	173,168.74 173,168.74	 0.07	-857,100.53 -857,100.53
60,815.000 AK STEEL HOLDING CORP 001547108	2.3700 2.3700	271,022.53 271,022.53	0.00 0.00	144,131.55 144,131.55	 0.06	-126,890.98 -126,890.98
65,400.000 AMAG PHARMACEUTICALS INC 00163U106	9.9900 9.9900	1,060,041.11 1,060,041.11	0.00 0.00	653,346.00 653,346.00	 0.26	-406,695.11 -406,695.11
180,770.000 A10 NETWORKS INC 002121101	6.8200 6.8200	975,388.88 975,388.88	0.00 0.00	1,232,851.40 1,232,851.40	 0.49	257,462.52 257,462.52
167,530.000 AXT INC 00246W103	3.9600 3.9600	621,470.21 621,470.21	0.00 0.00	663,418.80 663,418.80	 0.26	41,948.59 41,948.59
45,221.000 ACADIA HEALTHCARE CO INC 00404A109	34.9500 34.9500	1,467,103.48 1,467,103.48	0.00 0.00	1,580,473.95 1,580,473.95	 0.62	113,370.47 113,370.47
177,598.000 ACCURAY INC 004397105	3.8700 3.8700	757,117.27 757,117.27	0.00 0.00	687,304.26 687,304.26	 0.27	-69,813.01 -69,813.01

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,500.000 ADDUS HOMECARE CORP 006739106	74.9500 74.9500	739,335.29 739,335.29	0.00 0.00	786,975.00 786,975.00	0.31	47,639.71 47,639.71
65,069.000 AEGION CORP 00770F104	18.4000 18.4000	898,131.06 898,131.06	0.00 0.00	1,197,269.60 1,197,269.60	0.47	299,138.54 299,138.54
6,986.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	44.7700 44.7700	195,934.45 195,934.45	0.00 0.00	312,763.22 312,763.22	0.12	116,828.77 116,828.77
13,500.000 ADVANCED ENERGY INDUSTRIES INC 007973100	56.2700 56.2700	744,864.41 744,864.41	0.00 0.00	759,645.00 759,645.00	0.30	14,780.59 14,780.59
56,900.000 AIR LEASE CORP 00912X302	41.3400 41.3400	2,170,484.11 2,170,484.11	7,397.00 7,397.00	2,352,246.00 2,352,246.00	0.93	181,761.89 181,761.89
32,083.000 ALLEGHENY TECHNOLOGIES INC 01741R102	25.2000 25.2000	634,569.02 634,569.02	0.00 0.00	808,491.60 808,491.60	0.32	173,922.58 173,922.58
16,000.000 ALLEGIANCE BANCSHARES INC 01748H107	33.3400 33.3400	580,968.64 580,968.64	0.00 0.00	533,440.00 533,440.00	0.21	-47,528.64 -47,528.64
92,132.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	11.6300 11.6300	1,049,230.73 1,049,230.73	0.00 0.00	1,071,495.16 1,071,495.16	0.42	22,264.43 22,264.43
44,900.000 ALPHATEC HOLDINGS INC 02081G201	4.5400 4.5400	97,612.34 97,612.34	0.00 0.00	203,846.00 203,846.00	0.08	106,233.66 106,233.66

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
79,603.000 AMERESCO INC 02361E108	14.7300 14.7300	1,186,762.42 1,186,762.42	0.00 0.00	1,172,552.19 1,172,552.19	 0.46	-14,210.23 -14,210.23
18,600.000 AMERICAN WOODMARK CORP 030506109	84.6200 84.6200	1,270,497.63 1,270,497.63	0.00 0.00	1,573,932.00 1,573,932.00	 0.62	303,434.37 303,434.37
84,711.000 AMKOR TECHNOLOGY INC 031652100	7.4600 7.4600	663,849.97 663,849.97	0.00 0.00	631,944.06 631,944.06	 0.25	-31,905.91 -31,905.91
99,580.000 AMTECH SYSTEMS INC 032332504	5.5000 5.5000	620,111.54 620,111.54	0.00 0.00	547,690.00 547,690.00	 0.22	-72,421.54 -72,421.54
77,120.000 ANGIODYNAMICS INC 03475V101	19.6900 19.6900	935,666.98 935,666.98	0.00 0.00	1,518,492.80 1,518,492.80	 0.60	582,825.82 582,825.82
28,065.000 APOGEE ENTERPRISES INC 037598109	43.4400 43.4400	1,108,781.51 1,108,781.51	0.00 0.00	1,219,143.60 1,219,143.60	 0.48	110,362.09 110,362.09
58,000.000 APPLIED OPTOELECTRONICS INC 03823U102	10.2800 10.2800	784,364.57 784,364.57	0.00 0.00	596,240.00 596,240.00	 0.24	-188,124.57 -188,124.57
77,200.000 ARCHROCK INC 03957W106	10.6000 10.6000	743,605.41 743,605.41	0.00 0.00	818,320.00 818,320.00	 0.32	74,714.59 74,714.59
34,066.000 ARCOSA INC 039653100	37.6300 37.6300	998,666.81 998,666.81	0.00 0.00	1,281,903.58 1,281,903.58	 0.51	283,236.77 283,236.77

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,626.000 ARMADA HOFFLER PROPERTIES INC 04208T108	16.5500 16.5500	349,929.37 349,929.37	2,840.46 2,840.46	341,360.30 341,360.30	 0.13	-8,569.07 -8,569.07
90,737.000 ASPEN AEROGELS INC 04523Y105	7.1300 7.1300	370,511.95 370,511.95	0.00 0.00	646,954.81 646,954.81	 0.26	276,442.86 276,442.86
56,342.000 ASTEC INDUSTRIES INC 046224101	32.5600 32.5600	2,023,536.81 2,023,536.81	0.00 0.00	1,834,495.52 1,834,495.52	 0.73	-189,041.29 -189,041.29
82,508.000 ASURE SOFTWARE INC 04649U102	8.2300 8.2300	529,909.72 529,909.72	0.00 0.00	679,040.84 679,040.84	 0.27	149,131.12 149,131.12
25,814.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	44.6400 44.6400	1,227,627.09 1,227,627.09	0.00 0.00	1,152,336.96 1,152,336.96	 0.46	-75,290.13 -75,290.13
113,483.000 AVAYA HOLDINGS CORP 05351X101	11.9100 11.9100	2,085,577.27 2,085,577.27	0.00 0.00	1,351,582.53 1,351,582.53	 0.53	-733,994.74 -733,994.74
15,544.000 AVIAT NETWORKS INC 05366Y201	13.7000 13.7000	121,889.27 121,889.27	0.00 0.00	212,952.80 212,952.80	 0.08	91,063.53 91,063.53
174,660.000 AVID TECHNOLOGY INC 05367P100	9.1200 9.1200	891,906.41 891,906.41	0.00 0.00	1,592,899.20 1,592,899.20	 0.63	700,992.79 700,992.79
12,100.000 AXOS FINANCIAL INC 05465C100	27.2500 27.2500	339,180.66 339,180.66	0.00 0.00	329,725.00 329,725.00	 0.13	-9,455.66 -9,455.66

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
48,418.000 B. RILEY FINANCIAL INC 05580M108	20.8600 20.8600	802,532.12 802,532.12	0.00 0.00	1,009,999.48 1,009,999.48	0.40	207,467.36 207,467.36
156,047.000 BEAZER HOMES USA INC 07556Q881	9.6100 9.6100	1,607,659.85 1,607,659.85	0.00 0.00	1,499,611.67 1,499,611.67	0.59	-108,048.18 -108,048.18
3,000.000 BIOTELEMETRY INC 090672106	48.1500 48.1500	145,206.78 145,206.78	0.00 0.00	144,450.00 144,450.00	0.06	-756.78 -756.78
279,955.000 BIOSCRIP INC 09069N108	2.6000 2.6000	666,879.53 666,879.53	0.00 0.00	727,883.00 727,883.00	0.29	61,003.47 61,003.47
102,300.000 BLOOM ENERGY CORP 093712107	12.2700 12.2700	1,272,853.89 1,272,853.89	0.00 0.00	1,255,221.00 1,255,221.00	0.50	-17,632.89 -17,632.89
22,934.000 BONANZA CREEK ENERGY INC 097793400	20.8800 20.8800	674,997.39 674,997.39	0.00 0.00	478,861.92 478,861.92	0.19	-196,135.47 -196,135.47
68,351.000 BROOKDALE SENIOR LIVING INC 112463104	7.2100 7.2100	523,956.13 523,956.13	0.00 0.00	492,810.71 492,810.71	0.19	-31,145.42 -31,145.42
26,144.000 BROOKS AUTOMATION INC 114340102	38.7500 38.7500	668,875.27 668,875.27	0.00 0.00	1,013,080.00 1,013,080.00	0.40	344,204.73 344,204.73
30,599.000 BUILDERS FIRSTSOURCE INC 12008R107	16.8600 16.8600	364,649.07 364,649.07	0.00 0.00	515,899.14 515,899.14	0.20	151,250.07 151,250.07

Asset and Accrual Detail - By Asset type

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39,072.000 CAI INTERNATIONAL INC 12477X106	24.8200 24.8200	658,543.11 658,543.11	0.00 0.00	969,767.04 969,767.04	 0.38	311,223.93 311,223.93
19,400.000 CABOT CORP 127055101	47.7100 47.7100	882,319.29 882,319.29	0.00 0.00	925,574.00 925,574.00	 0.37	43,254.71 43,254.71
37,400.000 CAMBREX CORP 132011107	46.8100 46.8100	1,532,590.73 1,532,590.73	0.00 0.00	1,750,694.00 1,750,694.00	 0.69	218,103.27 218,103.27
26,926.000 CARPENTER TECHNOLOGY CORP 144285103	47.9800 47.9800	1,196,369.00 1,196,369.00	0.00 0.00	1,291,909.48 1,291,909.48	 0.51	95,540.48 95,540.48
158,077.000 CARROLS RESTAURANT GROUP INC 14574X104	9.0300 9.0300	1,190,660.28 1,190,660.28	0.00 0.00	1,427,435.31 1,427,435.31	 0.56	236,775.03 236,775.03
226,203.000 CASTLIGHT HEALTH INC 14862Q100	3.2300 3.2300	732,666.60 732,666.60	0.00 0.00	730,635.69 730,635.69	 0.29	-2,030.91 -2,030.91
42,800.000 CATCHMARK TIMBER TRUST INC 14912Y202	10.4500 10.4500	378,624.31 378,624.31	0.00 0.00	447,260.00 447,260.00	 0.18	68,635.69 68,635.69
117,269.000 CELADON GROUP INC 150838100	1.1800 1.1800	406,640.82 406,640.82	0.00 0.00	138,377.42 138,377.42	 0.05	-268,263.40 -268,263.40
66,987.000 CENTERSTATE BANK CORP 15201P109	23.0300 23.0300	1,023,395.98 1,023,395.98	0.00 0.00	1,542,710.61 1,542,710.61	 0.61	519,314.63 519,314.63

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
116,800.000 CENTURY ALUMINUM CO 156431108	6.9100 6.9100	933,737.41 933,737.41	0.00 0.00	807,088.00 807,088.00	 0.32	 -126,649.41
62,600.000 CENTURY CASINOS INC 156492100	9.7000 9.7000	496,580.42 496,580.42	0.00 0.00	607,220.00 607,220.00	 0.24	 110,639.58
31,117.000 CENTURY COMMUNITIES INC 156504300	26.5800 26.5800	799,660.75 799,660.75	0.00 0.00	827,089.86 827,089.86	 0.33	 27,429.11
34,144.000 CIENA CORP 171779309	41.1300 41.1300	744,119.25 744,119.25	0.00 0.00	1,404,342.72 1,404,342.72	 0.56	 660,223.47
129,748.000 CLEVELAND-CLIFFS INC 185899101	10.6700 10.6700	952,949.22 952,949.22	0.00 0.00	1,384,411.16 1,384,411.16	 0.55	 431,461.94
46,425.000 COHU INC 192576106	15.4300 15.4300	651,447.59 651,447.59	2,731.50 2,731.50	716,337.75 716,337.75	 0.28	 64,890.16
83,652.000 COMMERCIAL METALS CO 201723103	17.8500 17.8500	1,278,916.11 1,278,916.11	0.00 0.00	1,493,188.20 1,493,188.20	 0.59	 214,272.09
160,489.000 COMMERCIAL VEHICLE GROUP INC 202608105	8.0200 8.0200	973,919.02 973,919.02	0.00 0.00	1,287,121.78 1,287,121.78	 0.51	 313,202.76
263,586.000 COMMUNITY HEALTH SYSTEMS INC 203668108	2.6700 2.6700	904,689.05 904,689.05	0.00 0.00	703,774.62 703,774.62	 0.28	 -200,914.43

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
32,100.000 COMSCORE INC 20564W105	5.1600 5.1600	346,527.57 346,527.57	0.00 0.00	165,636.00 165,636.00	 0.07	-180,891.57 -180,891.57
83,343.000 COMTECH TELECOMMUNICATIONS COR 205826209	28.1100 28.1100	1,104,929.32 1,104,929.32	0.00 0.00	2,342,771.73 2,342,771.73	 0.93	1,237,842.41 1,237,842.41
47,505.000 CONSTRUCTION PARTNERS INC 21044C107	15.0200 15.0200	545,008.74 545,008.74	0.00 0.00	713,525.10 713,525.10	 0.28	168,516.36 168,516.36
30,800.000 CORELOGIC INC/UNITED STATES 21871D103	41.8300 41.8300	1,155,795.23 1,155,795.23	0.00 0.00	1,288,364.00 1,288,364.00	 0.51	132,568.77 132,568.77
56,982.000 CORNERSTONE BUILDING BRANDS IN 21925D109	5.8300 5.8300	539,706.77 539,706.77	0.00 0.00	332,205.06 332,205.06	 0.13	-207,501.71 -207,501.71
18,340.000 CRAY INC 225223304	34.8200 34.8200	426,764.87 426,764.87	0.00 0.00	638,598.80 638,598.80	 0.25	211,833.93 211,833.93
167,265.000 CROSS COUNTRY HEALTHCARE INC 227483104	9.3800 9.3800	1,624,951.88 1,624,951.88	0.00 0.00	1,568,945.70 1,568,945.70	 0.62	-56,006.18 -56,006.18
80,256.000 CYPRESS SEMICONDUCTOR CORP 232806109	22.2400 22.2400	750,833.63 750,833.63	8,828.16 8,828.16	1,784,893.44 1,784,893.44	 0.71	1,034,059.81 1,034,059.81
17,801.000 DANA INC 235825205	19.9400 19.9400	411,889.09 411,889.09	0.00 0.00	354,951.94 354,951.94	 0.14	-56,937.15 -56,937.15

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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
42,136.000 DIGI INTERNATIONAL INC 253798102	12.6800 12.6800	502,463.13 502,463.13	0.00 0.00	534,284.48 534,284.48	 0.21	31,821.35 31,821.35
65,446.000 EL POLLO LOCO HOLDINGS INC 268603107	10.6600 10.6600	719,125.20 719,125.20	0.00 0.00	697,654.36 697,654.36	 0.28	-21,470.84 -21,470.84
8,900.000 EASTSIDE DISTILLING INC 277802302	4.5000 4.5000	38,916.52 38,916.52	0.00 0.00	40,050.00 40,050.00	 0.02	1,133.48 1,133.48
42,704.000 EMCORE CORP 290846203	3.2900 3.2900	199,433.56 199,433.56	0.00 0.00	140,496.16 140,496.16	 0.06	-58,937.40 -58,937.40
28,718.000 EMERGENT BIOSOLUTIONS INC 29089Q105	48.3100 48.3100	1,320,867.17 1,320,867.17	0.00 0.00	1,387,366.58 1,387,366.58	 0.55	66,499.41 66,499.41
36,721.000 EVENTBRITE INC 29975E109	16.2000 16.2000	607,441.99 607,441.99	0.00 0.00	594,880.20 594,880.20	 0.24	-12,561.79 -12,561.79
63,242.000 EVERQUOTE INC 30041R108	13.0000 13.0000	483,159.50 483,159.50	0.00 0.00	822,146.00 822,146.00	 0.32	338,986.50 338,986.50
86,300.000 EVOLENT HEALTH INC 30050B101	7.9500 7.9500	1,208,032.26 1,208,032.26	0.00 0.00	686,085.00 686,085.00	 0.27	-521,947.26 -521,947.26
80,527.000 FERRO CORP 315405100	15.8000 15.8000	560,631.18 560,631.18	0.00 0.00	1,272,326.60 1,272,326.60	 0.50	711,695.42 711,695.42

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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
46,093.000 FINISAR CORP 31787A507	22.8700 22.8700	798,776.19 798,776.19	0.00 0.00	1,054,146.91 1,054,146.91	 0.42	255,370.72 255,370.72
54,000.000 FIRST FOUNDATION INC 32026V104	13.4400 13.4400	955,243.67 955,243.67	0.00 0.00	725,760.00 725,760.00	 0.29	-229,483.67 -229,483.67
14,000.000 FLEXION THERAPEUTICS INC 33938J106	12.3000 12.3000	166,853.04 166,853.04	0.00 0.00	172,200.00 172,200.00	 0.07	5,346.96 5,346.96
111,197.000 FORMFACTOR INC 346375108	15.6700 15.6700	955,684.43 955,684.43	0.00 0.00	1,742,456.99 1,742,456.99	 0.69	786,772.56 786,772.56
254,759.000 FORTERRA INC 34960W106	4.9700 4.9700	1,312,127.26 1,312,127.26	0.00 0.00	1,266,152.23 1,266,152.23	 0.50	-45,975.03 -45,975.03
28,100.000 FOSSIL GROUP INC 34988V106	11.5000 11.5000	405,351.19 405,351.19	0.00 0.00	323,150.00 323,150.00	 0.13	-82,201.19 -82,201.19
43,365.000 FRANKLIN FINANCIAL NETWORK INC 35352P104	27.8600 27.8600	1,451,078.26 1,451,078.26	0.00 0.00	1,208,148.90 1,208,148.90	 0.48	-242,929.36 -242,929.36
108,783.000 FREIGHTCAR AMERICA INC 357023100	5.8700 5.8700	1,338,498.70 1,338,498.70	0.00 0.00	638,556.21 638,556.21	 0.25	-699,942.49 -699,942.49
73,556.000 FREQUENCY ELECTRONICS INC 358010106	11.3900 11.3900	714,142.10 714,142.10	0.00 0.00	837,802.84 837,802.84	 0.33	123,660.74 123,660.74

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
47,300.000 FRONTDOOR INC 35905A109	43.5500 43.5500	1,309,879.65 1,309,879.65	0.00 0.00	2,059,915.00 2,059,915.00	 0.81	750,035.35 750,035.35
3,780.000 FULGENT GENETICS INC 359664109	6.6800 6.6800	23,454.17 23,454.17	0.00 0.00	25,250.40 25,250.40	 0.01	1,796.23 1,796.23
14,178.000 GP STRATEGIES CORP 36225V104	15.0800 15.0800	205,093.40 205,093.40	0.00 0.00	213,804.24 213,804.24	 0.08	8,710.84 8,710.84
23,300.000 GENERAC HOLDINGS INC 368736104	69.4100 69.4100	1,347,923.06 1,347,923.06	0.00 0.00	1,617,253.00 1,617,253.00	 0.64	269,329.94 269,329.94
10,505.000 GENERAL FINANCE CORP 369822101	8.3700 8.3700	86,159.98 86,159.98	0.00 0.00	87,926.85 87,926.85	 0.03	1,766.87 1,766.87
25,800.000 PH GLATFELTER CO 377316104	16.8800 16.8800	322,150.05 322,150.05	0.00 0.00	435,504.00 435,504.00	 0.17	113,353.95 113,353.95
40,414.000 GRANITE CONSTRUCTION INC 387328107	48.1800 48.1800	1,815,895.22 1,815,895.22	5,344.82 5,344.82	1,947,146.52 1,947,146.52	 0.77	131,251.30 131,251.30
38,584.000 GREAT LAKES DREDGE & DOCK CORP 390607109	11.0400 11.0400	135,443.16 135,443.16	0.00 0.00	425,967.36 425,967.36	 0.17	290,524.20 290,524.20
94,853.000 GRIFFON CORP 398433102	16.9200 16.9200	1,249,352.20 1,249,352.20	0.00 0.00	1,604,912.76 1,604,912.76	 0.63	355,560.56 355,560.56

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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
22,354.000 HCI GROUP INC 40416E103	40.4700 40.4700	798,301.52 798,301.52	0.00 0.00	904,666.38 904,666.38	 0.36	106,364.86 106,364.86
22,709.000 HAWAIIAN HOLDINGS INC 419879101	27.4300 27.4300	676,064.42 676,064.42	0.00 0.00	622,907.87 622,907.87	 0.25	-53,156.55 -53,156.55
55,509.000 HAYNES INTERNATIONAL INC 420877201	31.8100 31.8100	981,812.97 981,812.97	0.00 0.00	1,765,741.29 1,765,741.29	 0.70	783,928.32 783,928.32
55,986.000 HERC HOLDINGS INC 42704L104	45.8300 45.8300	2,175,093.82 2,175,093.82	0.00 0.00	2,565,838.38 2,565,838.38	 1.01	390,744.56 390,744.56
85,511.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	15.4100 15.4100	1,142,272.84 1,142,272.84	5,010.66 5,010.66	1,317,724.51 1,317,724.51	 0.52	175,451.67 175,451.67
93,635.000 HERTZ GLOBAL HOLDINGS INC 42806J106	15.9600 15.9600	1,226,455.26 1,226,455.26	0.00 0.00	1,494,414.60 1,494,414.60	 0.59	267,959.34 267,959.34
92,101.000 HILLTOP HOLDINGS INC 432748101	21.2700 21.2700	2,114,517.49 2,114,517.49	0.00 0.00	1,958,988.27 1,958,988.27	 0.77	-155,529.22 -155,529.22
252,866.000 HORIZON GLOBAL CORP 44052W104	3.5900 3.5900	756,755.23 756,755.23	0.00 0.00	907,788.94 907,788.94	 0.36	151,033.71 151,033.71
66,765.000 HUNTSMAN CORP 447011107	20.4400 20.4400	1,472,995.80 1,472,995.80	0.00 0.00	1,364,676.60 1,364,676.60	 0.54	-108,319.20 -108,319.20

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,836.000 HURCO COS INC 447324104	35.5600 35.5600	345,389.75 345,389.75	2,860.32 2,860.32	847,608.16 847,608.16	0.33	502,218.41 502,218.41
26,768.000 HYSTER-YALE MATERIALS HANDLING 449172105	55.2600 55.2600	1,439,155.39 1,439,155.39	0.00 0.00	1,479,199.68 1,479,199.68	0.58	40,044.29 40,044.29
121,603.000 IDENTIV INC 45170X205	5.1200 5.1200	303,081.62 303,081.62	0.00 0.00	622,607.36 622,607.36	0.25	319,525.74 319,525.74
195,823.000 INDEPENDENCE CONTRACT DRILLING 453415309	1.5800 1.5800	668,909.50 668,909.50	0.00 0.00	309,400.34 309,400.34	0.12	-359,509.16 -359,509.16
29,666.000 INDEPENDENT BANK GROUP INC 45384B106	54.9600 54.9600	1,452,605.94 1,452,605.94	0.00 0.00	1,630,443.36 1,630,443.36	0.64	177,837.42 177,837.42
126,400.000 INFINERA CORP 45667G103	2.9100 2.9100	545,421.10 545,421.10	0.00 0.00	367,824.00 367,824.00	0.15	-177,597.10 -177,597.10
46,957.000 INSTEEL INDUSTRIES INC 45774W108	20.8200 20.8200	827,561.04 827,561.04	0.00 0.00	977,644.74 977,644.74	0.39	150,083.70 150,083.70
44,541.000 INTERFACE INC 458665304	15.3300 15.3300	432,596.05 432,596.05	0.00 0.00	682,813.53 682,813.53	0.27	250,217.48 250,217.48
139,550.000 INTEVAC INC 461148108	4.8400 4.8400	708,156.34 708,156.34	0.00 0.00	675,422.00 675,422.00	0.27	-32,734.34 -32,734.34

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
248,389.000	INVACARE CORP	5.1900	2,498,918.66	0.00	1,289,138.91		-1,209,779.75
	461203101	5.1900	2,498,918.66	0.00	1,289,138.91	0.51	-1,209,779.75
242,000.000	INTREPID POTASH INC	3.3600	920,037.88	0.00	813,120.00		-106,917.88
	46121Y102	3.3600	920,037.88	0.00	813,120.00	0.32	-106,917.88
28,645.000	IRIDIUM COMMUNICATIONS INC	23.2600	274,570.94	0.00	666,282.70		391,711.76
	46269C102	23.2600	274,570.94	0.00	666,282.70	0.26	391,711.76
15,859.000	JERASH HOLDINGS US INC	7.1700	100,953.51	0.00	113,709.03		12,755.52
	47632P101	7.1700	100,953.51	0.00	113,709.03	0.04	12,755.52
45,465.000	KLX ENERGY SERVICES HOLDINGS I	20.4300	1,268,899.96	0.00	928,849.95		-340,050.01
	48253L106	20.4300	1,268,899.96	0.00	928,849.95	0.37	-340,050.01
99,541.000	KEMET CORP	18.8100	1,239,477.32	0.00	1,872,366.21		632,888.89
	488360207	18.8100	1,239,477.32	0.00	1,872,366.21	0.74	632,888.89
53,130.000	KRATOS DEFENSE & SECURITY SOLU	22.8900	441,703.10	0.00	1,216,145.70		774,442.60
	50077B207	22.8900	441,703.10	0.00	1,216,145.70	0.48	774,442.60
71,829.000	KRATON CORP	31.0700	2,499,641.05	0.00	2,231,727.03		-267,914.02
	50077C106	31.0700	2,499,641.05	0.00	2,231,727.03	0.88	-267,914.02
74,728.000	KULICKE & SOFFA INDUSTRIES INC	22.5500	803,450.15	8,967.36	1,685,116.40		881,666.25
	501242101	22.5500	803,450.15	8,967.36	1,685,116.40	0.67	881,666.25

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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
31,528.000 LGI HOMES INC 50187T106	71.4300 71.4300	1,536,832.73 1,536,832.73	0.00 0.00	2,252,045.04 2,252,045.04	0.89	715,212.31 715,212.31
30,600.000 LSB INDUSTRIES INC 502160104	3.9000 3.9000	282,358.07 282,358.07	0.00 0.00	119,340.00 119,340.00	0.05	-163,018.07 -163,018.07
12,300.000 LSI INDUSTRIES INC 50216C108	3.6500 3.6500	45,166.76 45,166.76	0.00 0.00	44,895.00 44,895.00	0.02	-271.76 -271.76
35,954.000 LANDEC CORP 514766104	9.3700 9.3700	420,393.38 420,393.38	0.00 0.00	336,888.98 336,888.98	0.13	-83,504.40 -83,504.40
36,996.000 LEAF GROUP LTD 52177G102	7.4100 7.4100	193,671.75 193,671.75	0.00 0.00	274,140.36 274,140.36	0.11	80,468.61 80,468.61
190,790.000 LIBBEY INC 529898108	1.8600 1.8600	1,112,082.47 1,112,082.47	0.00 0.00	354,869.40 354,869.40	0.14	-757,213.07 -757,213.07
151,852.000 LIMELIGHT NETWORKS INC 53261M104	2.7000 2.7000	449,060.25 449,060.25	0.00 0.00	410,000.40 410,000.40	0.16	-39,059.85 -39,059.85
87,298.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	11.5500 11.5500	1,135,460.86 1,135,460.86	0.00 0.00	1,008,291.90 1,008,291.90	0.40	-127,168.96 -127,168.96
32,000.000 LYDALL INC 550819106	20.2000 20.2000	789,082.04 789,082.04	0.00 0.00	646,400.00 646,400.00	0.26	-142,682.04 -142,682.04

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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
69,267.000 WILLIAM LYON HOMES 552074700	18.2300 18.2300	1,102,448.37 1,102,448.37	0.00 0.00	1,262,737.41 1,262,737.41	 0.50	160,289.04 160,289.04
99,576.000 MBIA INC 55262C100	9.3100 9.3100	773,849.79 773,849.79	0.00 0.00	927,052.56 927,052.56	 0.37	153,202.77 153,202.77
58,622.000 MDC HOLDINGS INC 552676108	32.7800 32.7800	1,319,280.03 1,319,280.03	0.00 0.00	1,921,629.16 1,921,629.16	 0.76	602,349.13 602,349.13
35,013.000 MGIC INVESTMENT CORP 552848103	13.1400 13.1400	343,437.50 343,437.50	0.00 0.00	460,070.82 460,070.82	 0.18	116,633.32 116,633.32
54,752.000 M/I HOMES INC 55305B101	28.5400 28.5400	1,236,458.00 1,236,458.00	0.00 0.00	1,562,622.08 1,562,622.08	 0.62	326,164.08 326,164.08
118,632.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	15.1300 15.1300	2,225,753.60 2,225,753.60	0.00 0.00	1,794,902.16 1,794,902.16	 0.71	-430,851.44 -430,851.44
35,440.000 MANITEX INTERNATIONAL INC 563420108	6.1100 6.1100	254,637.98 254,637.98	0.00 0.00	216,538.40 216,538.40	 0.09	-38,099.58 -38,099.58
85,279.000 MATADOR RESOURCES CO 576485205	19.8800 19.8800	1,696,541.93 1,696,541.93	0.00 0.00	1,695,346.52 1,695,346.52	 0.67	-1,195.41 -1,195.41
41,214.000 MERITOR INC 59001K100	24.2500 24.2500	522,170.54 522,170.54	0.00 0.00	999,439.50 999,439.50	 0.39	477,268.96 477,268.96

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,167.000 MESA AIR GROUP INC 590479135	9.1400 9.1400	356,707.02 356,707.02	0.00 0.00	367,126.38 367,126.38	0.15	10,419.36 10,419.36
109,043.000 MILACRON HOLDINGS CORP 59870L106	13.8000 13.8000	1,911,846.51 1,911,846.51	0.00 0.00	1,504,793.40 1,504,793.40	0.59	-407,053.11 -407,053.11
9,238.000 HERMAN MILLER INC 600544100	44.7000 44.7000	296,339.73 296,339.73	3,305.76 3,305.76	412,938.60 412,938.60	0.16	116,598.87 116,598.87
29,547.000 MISTRAS GROUP INC 60649T107	14.3700 14.3700	411,500.73 411,500.73	0.00 0.00	424,590.39 424,590.39	0.17	13,089.66 13,089.66
107,346.000 MODINE MANUFACTURING CO 607828100	14.3100 14.3100	1,359,136.99 1,359,136.99	0.00 0.00	1,536,121.26 1,536,121.26	0.61	176,984.27 176,984.27
33,184.000 MUELLER INDUSTRIES INC 624756102	29.2700 29.2700	694,141.80 694,141.80	0.00 0.00	971,295.68 971,295.68	0.38	277,153.88 277,153.88
138,304.000 MUELLER WATER PRODUCTS INC 624758108	9.8200 9.8200	744,555.95 744,555.95	0.00 0.00	1,358,145.28 1,358,145.28	0.54	613,589.33 613,589.33
39,400.000 NCR CORP 62886E108	31.1000 31.1000	1,072,536.56 1,072,536.56	0.00 0.00	1,225,340.00 1,225,340.00	0.48	152,803.44 152,803.44
5,911.000 NMI HOLDINGS INC 629209305	28.3900 28.3900	166,459.80 166,459.80	0.00 0.00	167,813.29 167,813.29	0.07	1,353.49 1,353.49

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
146,591.000 NN INC 629337106	9.7600 9.7600	1,448,991.40 1,448,991.40	0.00 0.00	1,430,728.16 1,430,728.16	 0.57	 -18,263.24
33,990.000 NANOMETRICS INC 630077105	34.7100 34.7100	1,009,368.92 1,009,368.92	0.00 0.00	1,179,792.90 1,179,792.90	 0.47	 170,423.98
21,586.000 NEOPHOTONICS CORP 64051T100	4.1800 4.1800	152,464.61 152,464.61	0.00 0.00	90,229.48 90,229.48	 0.04	 -62,235.13
67,991.000 NEW HOME CO INC/THE 645370107	3.8500 3.8500	371,845.78 371,845.78	0.00 0.00	261,765.35 261,765.35	 0.10	 -110,080.43
255,432.000 NEWPARK RESOURCES INC 651718504	7.4200 7.4200	1,331,525.37 1,331,525.37	0.00 0.00	1,895,305.44 1,895,305.44	 0.75	 563,780.07
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0115 0.0115	3,626.29 3,626.29	0.00 0.00	1,214.04 1,214.04	 0.00	 -2,412.25
88,073.000 NORTHWEST PIPE CO 667746101	25.7800 25.7800	1,451,877.10 1,451,877.10	0.00 0.00	2,270,521.94 2,270,521.94	 0.90	 818,644.84
49,216.000 OLIN CORP 680665205	21.9100 21.9100	1,077,521.69 1,077,521.69	0.00 0.00	1,078,322.56 1,078,322.56	 0.43	 800.87
59,667.000 OOMA INC 683416101	10.4800 10.4800	618,421.25 618,421.25	0.00 0.00	625,310.16 625,310.16	 0.25	 6,888.91

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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
224,777.000 OWENS & MINOR INC 690732102	3.2000 3.2000	2,010,403.95 2,010,403.95	0.00 0.00	719,286.40 719,286.40	 0.28	-1,291,117.55 -1,291,117.55
18,778.000 PC-TEL INC 69325Q105	4.4300 4.4300	117,085.77 117,085.77	0.00 0.00	83,186.54 83,186.54	 0.03	-33,899.23 -33,899.23
52,052.000 PGT INNOVATIONS INC 69336V101	16.7200 16.7200	451,441.06 451,441.06	0.00 0.00	870,309.44 870,309.44	 0.34	418,868.38 418,868.38
11,323.000 PARK-OHIO HOLDINGS CORP 700666100	32.5900 32.5900	413,818.22 413,818.22	0.00 0.00	369,016.57 369,016.57	 0.15	-44,801.65 -44,801.65
70,600.000 PARTY CITY HOLDCO INC 702149105	7.3300 7.3300	652,618.47 652,618.47	0.00 0.00	517,498.00 517,498.00	 0.20	-135,120.47 -135,120.47
83,915.000 PATTERSON-UTI ENERGY INC 703481101	11.5100 11.5100	1,344,581.06 1,344,581.06	0.00 0.00	965,861.65 965,861.65	 0.38	-378,719.41 -378,719.41
60,961.000 PERCEPTRON INC 71361F100	4.4500 4.4500	430,026.29 430,026.29	0.00 0.00	271,276.45 271,276.45	 0.11	-158,749.84 -158,749.84
82,200.000 PERSPECTA INC 715347100	23.4100 23.4100	1,820,953.51 1,820,953.51	4,932.00 4,932.00	1,924,302.00 1,924,302.00	 0.76	103,348.49 103,348.49
129,200.000 PITNEY BOWES INC 724479100	4.2800 4.2800	899,811.58 899,811.58	0.00 0.00	552,976.00 552,976.00	 0.22	-346,835.58 -346,835.58

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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
34,862.000 POWER SOLUTIONS INTERNATIONAL 73933G202	9.7500 9.7500	311,540.36 311,540.36	0.00 0.00	339,904.50 339,904.50	 0.13	28,364.14 28,364.14
31,200.000 PRIMORIS SERVICES CORP 74164F103	20.9300 20.9300	630,258.13 630,258.13	1,800.00 1,800.00	653,016.00 653,016.00	 0.26	22,757.87 22,757.87
52,357.000 PURE CYCLE CORP 746228303	10.6000 10.6000	218,852.26 218,852.26	0.00 0.00	554,984.20 554,984.20	 0.22	336,131.94 336,131.94
73,228.000 QUANEX BUILDING PRODUCTS CORP 747619104	18.8900 18.8900	1,064,317.42 1,064,317.42	0.00 0.00	1,383,276.92 1,383,276.92	 0.55	318,959.50 318,959.50
30,877.000 RA MEDICAL SYSTEMS INC 74933X104	3.6200 3.6200	113,940.01 113,940.01	0.00 0.00	111,774.74 111,774.74	 0.04	-2,165.27 -2,165.27
118,710.000 R1 RCM INC 749397105	12.5800 12.5800	1,105,731.51 1,105,731.51	0.00 0.00	1,493,371.80 1,493,371.80	 0.59	387,640.29 387,640.29
101,971.000 RTI SURGICAL HOLDINGS INC 74975N105	4.2500 4.2500	381,280.34 381,280.34	0.00 0.00	433,376.75 433,376.75	 0.17	52,096.41 52,096.41
152,184.000 RTW RETAILWINDS INC 74980D100	1.7000 1.7000	635,716.94 635,716.94	0.00 0.00	258,712.80 258,712.80	 0.10	-377,004.14 -377,004.14
58,102.000 RADIAN GROUP INC 750236101	22.8500 22.8500	817,896.51 817,896.51	0.00 0.00	1,327,630.70 1,327,630.70	 0.52	509,734.19 509,734.19

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
64,196.000	RADNET INC	13.7900	817,106.72	0.00	885,262.84		68,156.12
	750491102	13.7900	817,106.72	0.00	885,262.84	0.35	68,156.12
37,138.000	RANGER ENERGY SERVICES INC	8.0500	319,821.31	0.00	298,960.90		-20,860.41
	75282U104	8.0500	319,821.31	0.00	298,960.90	0.12	-20,860.41
79,100.000	REALOGY HOLDINGS CORP	7.2400	845,438.07	0.00	572,684.00		-272,754.07
	75605Y106	7.2400	845,438.07	0.00	572,684.00	0.23	-272,754.07
67,823.000	REED'S INC	3.7800	223,813.27	0.00	256,370.94		32,557.67
	758338107	3.7800	223,813.27	0.00	256,370.94	0.10	32,557.67
3,900.000	RENASANT CORP	35.9400	175,287.14	0.00	140,166.00		-35,121.14
	75970E107	35.9400	175,287.14	0.00	140,166.00	0.06	-35,121.14
58,900.000	RESIDEO TECHNOLOGIES INC	21.9200	1,283,915.15	0.00	1,291,088.00		7,172.85
	76118Y104	21.9200	1,283,915.15	0.00	1,291,088.00	0.51	7,172.85
185,330.000	RIBBON COMMUNICATIONS INC	4.8900	1,058,974.83	0.00	906,263.70		-152,711.13
	762544104	4.8900	1,058,974.83	0.00	906,263.70	0.36	-152,711.13
129,051.000	RUBICON PROJECT INC/THE	6.3600	307,635.50	0.00	820,764.36		513,128.86
	78112V102	6.3600	307,635.50	0.00	820,764.36	0.32	513,128.86
62,963.000	RUDOLPH TECHNOLOGIES INC	27.6300	1,348,443.36	0.00	1,739,667.69		391,224.33
	781270103	27.6300	1,348,443.36	0.00	1,739,667.69	0.69	391,224.33

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
30,400.000	SCIENTIFIC GAMES CORP	19.8200	683,416.99	0.00	602,528.00		-80,888.99
	80874P109	19.8200	683,416.99	0.00	602,528.00	0.24	-80,888.99
33,800.000	SEACOAST BANKING CORP OF FLORI	25.4400	924,585.54	0.00	859,872.00		-64,713.54
	811707801	25.4400	924,585.54	0.00	859,872.00	0.34	-64,713.54
69,976.000	SECUREWORKS CORP	13.2900	846,795.62	0.00	929,981.04		83,185.42
	81374A105	13.2900	846,795.62	0.00	929,981.04	0.37	83,185.42
51,000.000	SELECT MEDICAL HOLDINGS CORP	15.8700	852,391.04	0.00	809,370.00		-43,021.04
	81619Q105	15.8700	852,391.04	0.00	809,370.00	0.32	-43,021.04
2,667.000	SIGMATRON INTERNATIONAL INC	2.5500	19,120.72	0.00	6,800.85		-12,319.87
	82661L101	2.5500	19,120.72	0.00	6,800.85	0.00	-12,319.87
45,725.000	SOUTHERN NATIONAL BANCORP OF V	15.3100	496,453.31	0.00	700,049.75		203,596.44
	843395104	15.3100	496,453.31	0.00	700,049.75	0.28	203,596.44
119,482.000	SPARTAN MOTORS INC	10.9600	718,134.88	0.00	1,309,522.72		591,387.84
	846819100	10.9600	718,134.88	0.00	1,309,522.72	0.52	591,387.84
232,383.000	STAGE STORES INC	0.7700	384,647.18	0.00	178,934.91		-205,712.27
	85254C305	0.7700	384,647.18	0.00	178,934.91	0.07	-205,712.27
147,070.000	SURGERY PARTNERS INC	8.1400	1,412,596.14	0.00	1,197,149.80		-215,446.34
	86881A100	8.1400	1,412,596.14	0.00	1,197,149.80	0.47	-215,446.34

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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
90,370.000 SYNALLOY CORP 871565107	15.6200 15.6200	980,976.07 980,976.07	0.00 0.00	1,411,579.40 1,411,579.40	 0.56	430,603.33 430,603.33
57,466.000 TRI POINTE GROUP INC 87265H109	11.9700 11.9700	735,531.36 735,531.36	0.00 0.00	687,868.02 687,868.02	 0.27	-47,663.34 -47,663.34
50,868.000 TTM TECHNOLOGIES INC 87305R109	10.2000 10.2000	198,620.40 198,620.40	0.00 0.00	518,853.60 518,853.60	 0.21	320,233.20 320,233.20
27,500.000 TABULA RASA HEALTHCARE INC 873379101	49.9300 49.9300	1,257,347.93 1,257,347.93	0.00 0.00	1,373,075.00 1,373,075.00	 0.54	115,727.07 115,727.07
54,805.000 TALOS ENERGY INC 87484T108	24.0500 24.0500	1,459,608.55 1,459,608.55	0.00 0.00	1,318,060.25 1,318,060.25	 0.52	-141,548.30 -141,548.30
79,220.000 TEAM INC 878155100	15.3200 15.3200	1,078,279.43 1,078,279.43	0.00 0.00	1,213,650.40 1,213,650.40	 0.48	135,370.97 135,370.97
45,398.000 TEJON RANCH CO 879080109	16.5900 16.5900	892,025.05 892,025.05	0.00 0.00	753,152.82 753,152.82	 0.30	-138,872.23 -138,872.23
200,098.000 TELARIA INC 879181105	7.5200 7.5200	536,379.82 536,379.82	0.00 0.00	1,504,736.96 1,504,736.96	 0.59	968,357.14 968,357.14
15,900.000 TEXAS CAPITAL BANCSHARES INC 88224Q107	61.3700 61.3700	982,008.45 982,008.45	0.00 0.00	975,783.00 975,783.00	 0.39	-6,225.45 -6,225.45

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59,038.000 3D SYSTEMS CORP 88554D205	9.1000 9.1000	612,721.27 612,721.27	0.00 0.00	537,245.80 537,245.80	 0.21	-75,475.47 -75,475.47
79,210.000 TIMKENSTEEL CORP 887399103	8.1300 8.1300	844,831.08 844,831.08	0.00 0.00	643,977.30 643,977.30	 0.25	-200,853.78 -200,853.78
37,368.000 TRECORA RESOURCES 894648104	9.5700 9.5700	356,764.74 356,764.74	0.00 0.00	357,611.76 357,611.76	 0.14	847.02 847.02
58,273.000 TRIMAS CORP 896215209	30.9700 30.9700	1,267,560.84 1,267,560.84	0.00 0.00	1,804,714.81 1,804,714.81	 0.71	537,153.97 537,153.97
38,800.000 TRINITY INDUSTRIES INC 896522109	20.7500 20.7500	855,887.50 855,887.50	0.00 0.00	805,100.00 805,100.00	 0.32	-50,787.50 -50,787.50
29,000.000 TRISTATE CAPITAL HOLDINGS INC 89678F100	21.3400 21.3400	665,487.64 665,487.64	0.00 0.00	618,860.00 618,860.00	 0.24	-46,627.64 -46,627.64
67,099.000 TRIUMPH GROUP INC 896818101	22.9000 22.9000	1,488,354.19 1,488,354.19	0.00 0.00	1,536,567.10 1,536,567.10	 0.61	48,212.91 48,212.91
92,794.000 TUESDAY MORNING CORP 899035505	1.6900 1.6900	303,242.30 303,242.30	0.00 0.00	156,821.86 156,821.86	 0.06	-146,420.44 -146,420.44
31,144.000 TUPPERWARE BRANDS CORP 899896104	19.0300 19.0300	1,089,597.61 1,089,597.61	9,704.88 9,704.88	592,670.32 592,670.32	 0.23	-496,927.29 -496,927.29

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43,810.000 II-VI INC 902104108	36.5600 36.5600	1,200,871.08 1,200,871.08	0.00 0.00	1,601,693.60 1,601,693.60	 0.63	400,822.52 400,822.52
97,102.000 US SILICA HOLDINGS INC 90346E103	12.7900 12.7900	2,051,382.90 2,051,382.90	6,125.13 6,125.13	1,241,934.58 1,241,934.58	 0.49	-809,448.32 -809,448.32
99,190.000 ULTRA CLEAN HOLDINGS INC 90385V107	13.9200 13.9200	1,161,574.99 1,161,574.99	0.00 0.00	1,380,724.80 1,380,724.80	 0.55	219,149.81 219,149.81
33,318.000 UMPQUA HOLDINGS CORP 904214103	16.5900 16.5900	417,053.32 417,053.32	6,996.78 6,996.78	552,745.62 552,745.62	 0.22	135,692.30 135,692.30
62,848.000 UNIFI INC 904677200	18.1700 18.1700	919,855.27 919,855.27	0.00 0.00	1,141,948.16 1,141,948.16	 0.45	222,092.89 222,092.89
25,197.000 UNITED NATURAL FOODS INC 911163103	8.9700 8.9700	308,930.51 308,930.51	0.00 0.00	226,017.09 226,017.09	 0.09	-82,913.42 -82,913.42
51,187.000 UNIVAR INC 91336L107	22.0400 22.0400	1,043,197.81 1,043,197.81	0.00 0.00	1,128,161.48 1,128,161.48	 0.45	84,963.67 84,963.67
58,893.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	16.0000 16.0000	1,028,189.25 1,028,189.25	0.00 0.00	942,288.00 942,288.00	 0.37	-85,901.25 -85,901.25
147,129.000 VOXX INTERNATIONAL CORP 91829F104	4.1600 4.1600	457,577.33 457,577.33	0.00 0.00	612,056.64 612,056.64	 0.24	154,479.31 154,479.31

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41,100.000 VAREX IMAGING CORP 92214X106	30.6500 30.6500	1,191,061.26 1,191,061.26	0.00 0.00	1,259,715.00 1,259,715.00	0.50	68,653.74 68,653.74
96,109.000 VEECO INSTRUMENTS INC 922417100	12.2200 12.2200	1,275,136.50 1,275,136.50	0.00 0.00	1,174,451.98 1,174,451.98	0.46	-100,684.52 -100,684.52
25,235.000 VINCE HOLDING CORP 92719W207	13.9500 13.9500	166,048.91 166,048.91	0.00 0.00	352,028.25 352,028.25	0.14	185,979.34 185,979.34
72,940.000 VISHAY INTERTECHNOLOGY INC 928298108	16.5200 16.5200	736,659.92 736,659.92	0.00 0.00	1,204,968.80 1,204,968.80	0.48	468,308.88 468,308.88
51,305.000 WABASH NATIONAL CORP 929566107	16.2700 16.2700	726,110.73 726,110.73	0.00 0.00	834,732.35 834,732.35	0.33	108,621.62 108,621.62
34,782.000 WALKER & DUNLOP INC 93148P102	53.2100 53.2100	1,841,438.45 1,841,438.45	0.00 0.00	1,850,750.22 1,850,750.22	0.73	9,311.77 9,311.77
146,840.000 WESCO AIRCRAFT HOLDINGS INC 950814103	11.1000 11.1000	1,279,274.31 1,279,274.31	0.00 0.00	1,629,924.00 1,629,924.00	0.64	350,649.69 350,649.69
31,021.000 WHITING PETROLEUM CORP 966387409	18.6800 18.6800	1,061,817.65 1,061,817.65	0.00 0.00	579,472.28 579,472.28	0.23	-482,345.37 -482,345.37
21,743.000 WINNEBAGO INDUSTRIES INC 974637100	38.6500 38.6500	768,585.48 768,585.48	2,743.73 2,743.73	840,366.95 840,366.95	0.33	71,781.47 71,781.47

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18,000.000 ZUMIEZ INC	26.1000	419,155.05	0.00	469,800.00		50,644.95
989817101	26.1000	419,155.05	0.00	469,800.00	0.19	50,644.95
SUBTOTAL UNITED STATES		196,981,287.81	79,588.56	214,576,459.49		17,595,171.68
		196,981,287.81	79,588.56	214,576,459.49	84.82	17,595,171.68
TOTAL EQUITY U.S. DOLLAR		213,027,030.36	79,588.56	231,359,099.66		18,332,069.30
		213,027,030.36	79,588.56	231,359,099.66	91.46	18,332,069.30
TOTAL EQUITY		213,027,030.36	79,588.56	231,359,099.66	91.46	18,332,069.30
TOTAL ASSETS - BASE:		234,701,140.95	121,382.93	253,033,210.25	100.03	18,332,069.30
NET ASSETS - BASE:				253,154,593.18		

Shares/Par Security ID Description Link Ref	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						
CANADIAN DOLLAR						
CANADA						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-13,656.76	0.00	-13,656.76		0.00
		-10,400.67	0.00	-10,450.94	-0.01	-50.27
NON-BASE CURRENCY		13,701.68	0.00	13,701.68		0.00
		10,485.18	0.00	10,485.31	0.01	0.13
DIVIDENDS RECEIVABLE RECLAIM		0.00	7,073.70	0.00		0.00
		0.00	5,413.31	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR		44.92	7,073.70	44.92		0.00
		84.51	5,413.31	34.37	0.00	-50.14
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		44.92	7,073.70	44.92		0.00
		84.51	5,413.31	34.37	0.00	-50.14
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
RECEIVABLE FOR INVESTMENTS SOLD		6,183.13	0.00	6,183.13		0.00
		7,029.29	0.00	7,041.35	0.01	12.06
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-6,183.13	0.00	-6,183.13		0.00
		-7,027.91	0.00	-7,041.35	-0.01	-13.44
DIVIDENDS RECEIVABLE RECLAIM		0.00	8,648.31	0.00		0.00
		0.00	9,848.70	0.00	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL EURO CURRENCY UNIT		0.00	8,648.31	0.00		0.00
		1.38	9,848.70	0.00	0.00	-1.38
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		0.00	8,648.31	0.00		0.00
		1.38	9,848.70	0.00	0.00	-1.38
NEW ZEALAND DOLLAR						
NEW ZEALAND						
NON-BASE CURRENCY		0.04	0.00	0.04		0.00
		0.03	0.00	0.03	0.00	0.00
NORWEGIAN KRONE						
NORWAY						
DIVIDENDS RECEIVABLE RECLAIM		0.00	27,473.00	0.00		0.00
		0.00	3,222.23	0.00	0.00	0.00
POUND STERLING						
UNITED KINGDOM						
NON-BASE CURRENCY		0.20	0.00	0.20		0.00
		0.25	0.00	0.25	0.00	0.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		3.66	0.00	3.66		0.00
		0.25	0.00	0.26	0.00	0.01
SWISS FRANC						
SWITZERLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	11,394.96	0.00		0.00
		0.00	11,687.14	0.00	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
U.S. DOLLAR						
UNITED STATES						
RECEIVABLE FOR INVESTMENTS SOLD		107,974.91	0.00	107,974.91		0.00
		107,974.91	0.00	107,974.91	0.14	0.00
PAYABLE FOR TRUSTEE FEES		-3,849.55	0.00	-3,849.55		0.00
		-3,849.55	0.00	-3,849.55	0.00	0.00
REBATE RECEIVABLE		4,407.37	0.00	4,407.37		0.00
		4,407.37	0.00	4,407.37	0.01	0.00
MSC PAYABLE - CLASS C2		-48,786.46	0.00	-48,786.46		0.00
		-48,786.46	0.00	-48,786.46	-0.06	0.00
FFX CONTRACTS RECEIVABLE		17,428.58	0.00	17,428.58		0.00
		17,428.58	0.00	17,428.58	0.02	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,479.31	0.00	-2,479.31		0.00
		-2,479.31	0.00	-2,479.31	0.00	0.00
CASH		378,911.50	0.00	378,911.50		0.00
		378,911.50	0.00	378,911.50	0.48	0.00
DIVIDENDS RECEIVABLE RECLAIM		0.00	181.50	0.00		0.00
		0.00	181.50	0.00	0.00	0.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR CUSTODIAN FEES		-5,340.00	0.00	-5,340.00		0.00
		-5,340.00	0.00	-5,340.00	-0.01	0.00
1,528,895.350 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	1,528,895.35 1,528,895.35	3,485.27 3,485.27	1,528,895.35 1,528,895.35		0.00 0.00
SUBTOTAL UNITED STATES		1,977,162.39	3,666.77	1,977,162.39		0.00
		1,977,162.39	3,666.77	1,977,162.39	2.50	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,977,162.39	3,666.77	1,977,162.39		0.00
		1,977,162.39	3,666.77	1,977,162.39	2.50	0.00
TOTAL CASH & CASH EQUIVALENTS		1,977,248.81	33,838.15	1,977,197.30	2.50	-51.51
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
123,100.000 UNIT CORP 909218AB5 6.625% 05/15/2021 DD 05/18/11	90.5000 90.5000	112,499.99 112,499.99	1,052.14 1,052.14	111,405.50 111,405.50		-1,094.49 -1,094.49
					0.14	
EQUITY						
CANADIAN DOLLAR						
CANADA						
23,434.000 CANADIAN WESTERN BANK NC2188281	29.8700 22.8582	305,668.97 263,318.89	0.00 0.00	699,973.58 535,659.90		394,304.61 272,341.01
					0.67	
7,893.000 COMPUTER MODELLING GROUP LTD NC2223351	7.2800 5.5711	81,172.40 60,858.00	0.00 0.00	57,461.04 43,972.48		-23,711.36 -16,885.52
					0.06	

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,006.000 E-L FINANCIAL CORP LTD NC2306388	744.2500 569.5428	974,124.50 837,513.78	2,131.37 1,631.63	1,492,965.50 1,142,502.77	1.44	518,841.00 304,988.99
9,295.000 MAGELLAN AEROSPACE CORP NC2556982	16.3000 12.4737	156,713.77 120,033.03	0.00 0.00	151,508.50 115,942.99	0.15	-5,205.27 -4,090.04
41,876.000 PASON SYSTEMS INC NC2569563	18.9800 14.5246	732,094.84 559,395.42	0.00 0.00	794,806.48 608,231.48	0.76	62,711.64 48,836.06
149,035.000 SPROTT INC NCB2RJSY9	3.3700 2.5789	493,244.33 384,173.40	0.00 0.00	502,247.95 384,348.92	0.48	9,003.62 175.52
18,999.000 GENWORTH MI CANADA INC NCB3NWXQ9	41.4400 31.7123	382,955.95 366,391.33	0.00 0.00	787,318.56 602,501.29	0.76	404,362.61 236,109.96
13,058.000 TMX GROUP LTD NCB8KH5G1	91.1000 69.7149	619,973.40 459,908.48	0.00 0.00	1,189,583.80 910,337.71	1.14	569,610.40 450,429.23
SUBTOTAL CANADA		3,745,948.16	2,131.37	5,675,865.41		1,929,917.25
		3,051,592.33	1,631.63	4,343,497.54	5.46	1,291,905.21
TOTAL EQUITY CANADIAN DOLLAR		3,745,948.16	2,131.37	5,675,865.41		1,929,917.25
		3,051,592.33	1,631.63	4,343,497.54	5.46	1,291,905.21
EURO CURRENCY UNIT						
AUSTRIA						
2,004.000 MAYR MELNHOF KARTON AG EA4563642	110.6000 125.9513	203,398.96 231,137.90	0.00 0.00	221,642.40 252,406.37	0.32	18,243.44 21,268.47
FINLAND						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,221.000 NOKIAN RENKAAT OYJ SFB07G375	27.4600 31.2714	118,443.71 140,378.90	0.00 0.00	143,368.66 163,268.23	0.21	24,924.95 22,889.33
FRANCE						
3,358.000 ROTHSCHILD & CO EF4672301	28.5000 32.4558	87,827.60 106,076.79	0.00 0.00	95,703.00 108,986.58	0.14	7,875.40 2,909.79
TOTAL EQUITY EURO CURRENCY UNIT		409,670.27	0.00	460,714.06		51,043.79
		477,593.59	0.00	524,661.18	0.67	47,067.59
HONG KONG DOLLAR						
HONG KONG						
19,428.000 FIRST PACIFIC CO LTD FH6339870 HK/00142	3.1700 0.4058	94,766.79 12,205.61	1,068.54 136.78	61,586.76 7,883.11	0.01	-33,180.03 -4,322.50
352,540.000 VALUE PARTNERS GROUP LTD FHB28XTQ3 HK/00806	5.2100 0.6669	2,025,785.95 260,954.73	0.00 0.00	1,836,733.40 235,101.88	0.30	-189,052.55 -25,852.85
SUBTOTAL HONG KONG		2,120,552.74	1,068.54	1,898,320.16		-222,232.58
		273,160.34	136.78	242,984.99	0.31	-30,175.35
TOTAL EQUITY HONG KONG DOLLAR		2,120,552.74	1,068.54	1,898,320.16		-222,232.58
		273,160.34	136.78	242,984.99	0.31	-30,175.35
MEXICAN PESO						
MEXICO						
211,479.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	36.2200 1.8853	5,588,697.68 350,813.89	0.00 0.00	7,659,769.38 398,704.40	0.50	2,071,071.70 47,890.51
NORWEGIAN KRONE						
NORWAY						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,326.000 TGS NOPEC GEOPHYSICAL CO ASA SNB15SLC1	239.2000 28.0552	4,382,355.83 535,286.91	0.00 0.00	5,818,779.20 682,470.69	0.86	1,436,423.37 147,183.78
POUND STERLING						
UNITED KINGDOM						
23,524.000 CLARKSON PLC EX0201833	25.1000 31.9448	481,444.45 638,817.50	0.00 0.00	590,452.40 751,468.77	0.94	109,007.95 112,651.27
109,823.000 ASHMORE GROUP PLC EXB132NW7	5.0950 6.4844	314,721.99 455,322.41	0.00 0.00	559,548.19 712,136.98	0.89	244,826.20 256,814.57
SUBTOTAL UNITED KINGDOM		796,166.44	0.00	1,150,000.59		353,834.15
		1,094,139.91	0.00	1,463,605.75	1.83	369,465.84
TOTAL EQUITY POUND STERLING		796,166.44	0.00	1,150,000.59		353,834.15
		1,094,139.91	0.00	1,463,605.75	1.83	369,465.84
SOUTH AFRICAN RAND						
SOUTH AFRICA						
27,503.000 CORONATION FUND MANAGERS LTD KS6622713	44.7000 3.1699	929,634.83 83,399.21	0.00 0.00	1,229,384.10 87,182.63	0.11	299,749.27 3,783.42
SWISS FRANC						
SWITZERLAND						
2,285.000 VONTOBEL HOLDING AG ES7123106	54.3000 55.6923	55,719.26 57,716.32	0.00 0.00	124,075.50 127,256.92	0.16	68,356.24 69,540.60
U.S. DOLLAR						
BERMUDA						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,596.000 ASSURED GUARANTY LTD G0585R106	42.0800 42.0800	214,496.68 214,496.68	0.00 0.00	487,959.68 487,959.68	 0.61	273,463.00 273,463.00
2,459.000 BANK OF NT BUTTERFIELD & SON L G0772R208	33.9600 33.9600	102,242.89 102,242.89	0.00 0.00	83,507.64 83,507.64	 0.10	-18,735.25 -18,735.25
5,728.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	46.9000 46.9000	220,584.40 220,584.40	0.00 0.00	268,643.20 268,643.20	 0.34	48,058.80 48,058.80
43.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	1,021.4600 1,021.4600	21,364.59 21,364.59	0.00 0.00	43,922.78 43,922.78	 0.06	22,558.19 22,558.19
SUBTOTAL BERMUDA		558,688.56	0.00	884,033.30		325,344.74
		558,688.56	0.00	884,033.30	1.11	325,344.74
CANADA						
2,422.000 FRANCO-NEVADA CORP 351858105	84.8800 84.8800	95,406.08 95,406.08	0.00 0.00	205,579.36 205,579.36	 0.26	110,173.28 110,173.28
27,813.000 RITCHIE BROS AUCTIONEERS INC 767744105	33.2200 33.2200	333,596.25 333,596.25	750.95 750.95	923,947.86 923,947.86	 1.16	590,351.61 590,351.61
SUBTOTAL CANADA		429,002.33	750.95	1,129,527.22		700,524.89
		429,002.33	750.95	1,129,527.22	1.42	700,524.89
CAYMAN ISLANDS						
1,676.000 SILICON MOTION TECHNOLOGY CORP 82706C108 ADR	44.3800 44.3800	60,571.50 60,571.50	0.00 0.00	74,380.88 74,380.88	 0.09	13,809.38 13,809.38

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
8,369.000	FRESH DEL MONTE PRODUCE INC	26.9500	244,349.54	0.00	225,544.55		-18,804.99
	G36738105	26.9500	244,349.54	0.00	225,544.55	0.28	-18,804.99
SUBTOTAL CAYMAN ISLANDS			304,921.04	0.00	299,925.43		-4,995.61
			304,921.04	0.00	299,925.43	0.37	-4,995.61
CHILE							
3,891.000	CIA CERVECERIAS UNIDAS SA	28.2500	112,016.44	0.00	109,920.75		-2,095.69
	204429104 ADR	28.2500	112,016.44	0.00	109,920.75	0.14	-2,095.69
LEBANON							
7,934.000	BLOM BANK SAL	8.0000	66,204.28	0.00	63,472.00		-2,732.28
	093688109 GDR	8.0000	66,204.28	0.00	63,472.00	0.08	-2,732.28
LUXEMBOURG							
1,794.000	TRINSEO SA	42.3400	89,446.50	0.00	75,957.96		-13,488.54
	L9340P101	42.3400	89,446.50	0.00	75,957.96	0.10	-13,488.54
NETHERLANDS							
2,200.000	CORE LABORATORIES NV	52.2800	149,328.83	181.50	115,016.00		-34,312.83
	N22717107	52.2800	149,328.83	181.50	115,016.00	0.14	-34,312.83
PUERTO RICO							
10,662.000	POPULAR INC	54.2400	423,095.34	3,198.60	578,306.88		155,211.54
	733174700	54.2400	423,095.34	3,198.60	578,306.88	0.73	155,211.54
SOUTH AFRICA							

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
56,626.000 GOLD FIELDS LTD 38059T106 ADR	5.4100 5.4100	195,459.30 195,459.30	0.00 0.00	306,346.66 306,346.66	 0.38	110,887.36 110,887.36
UNITED STATES						
16,778.000 ABM INDUSTRIES INC 000957100	40.0000 40.0000	273,565.89 273,565.89	0.00 0.00	671,120.00 671,120.00	 0.84	397,554.11 397,554.11
7,208.000 ATN INTERNATIONAL INC 00215F107	57.7300 57.7300	244,236.08 244,236.08	1,225.36 1,225.36	416,117.84 416,117.84	 0.52	171,881.76 171,881.76
37,709.000 AVX CORP 002444107	16.6000 16.6000	428,059.61 428,059.61	0.00 0.00	625,969.40 625,969.40	 0.79	197,909.79 197,909.79
1,659.000 AARON'S INC 002535300	61.4100 61.4100	51,224.11 51,224.11	58.07 58.07	101,879.19 101,879.19	 0.13	50,655.08 50,655.08
4,463.000 ADTRAN INC 00738A106	15.2500 15.2500	74,816.72 74,816.72	0.00 0.00	68,060.75 68,060.75	 0.09	-6,755.97 -6,755.97
5,760.000 AIR LEASE CORP 00912X302	41.3400 41.3400	186,437.68 186,437.68	748.80 748.80	238,118.40 238,118.40	 0.30	51,680.72 51,680.72
1,036.000 ALAMO GROUP INC 011311107	99.9300 99.9300	79,729.49 79,729.49	0.00 0.00	103,527.48 103,527.48	 0.13	23,797.99 23,797.99

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
4,440.000	ALBEMARLE CORP	70.4100	228,143.86	1,631.70	312,620.40		84,476.54
	012653101	70.4100	228,143.86	1,631.70	312,620.40	0.39	84,476.54
1,341.000	ALLEGHANY CORP	681.1100	307,644.68	0.00	913,368.51		605,723.83
	017175100	681.1100	307,644.68	0.00	913,368.51	1.15	605,723.83
2,200.000	ALLEGIANT TRAVEL CO	143.5000	278,504.84	0.00	315,700.00		37,195.16
	01748X102	143.5000	278,504.84	0.00	315,700.00	0.40	37,195.16
6,393.000	ALLETE INC	83.2100	307,921.05	0.00	531,961.53		224,040.48
	018522300	83.2100	307,921.05	0.00	531,961.53	0.67	224,040.48
13,916.000	ALLIANCE RESOURCE PARTNERS LP	16.9800	245,365.49	0.00	236,293.68		-9,071.81
	01877R108	16.9800	245,365.49	0.00	236,293.68	0.30	-9,071.81
16,227.000	ALLIANCEBERNSTEIN HOLDING LP	29.7200	218,842.59	0.00	482,266.44		263,423.85
	01881G106	29.7200	218,842.59	0.00	482,266.44	0.61	263,423.85
19,015.000	AMERICAN EAGLE OUTFITTERS INC	16.9000	293,775.33	0.00	321,353.50		27,578.17
	02553E106	16.9000	293,775.33	0.00	321,353.50	0.40	27,578.17
9,430.000	AMES NATIONAL CORP	27.1000	172,307.10	0.00	255,553.00		83,245.90
	031001100	27.1000	172,307.10	0.00	255,553.00	0.32	83,245.90
8,680.000	APOGEE ENTERPRISES INC	43.4400	361,596.92	0.00	377,059.20		15,462.28
	037598109	43.4400	361,596.92	0.00	377,059.20	0.47	15,462.28

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
1,517.000	APPLIED INDUSTRIAL TECHNOLOGIE	61.5300	38,128.09	0.00	93,341.01		55,212.92
	03820C105	61.5300	38,128.09	0.00	93,341.01	0.12	55,212.92
3,204.000	APTARGROUP INC	124.3400	79,341.78	0.00	398,385.36		319,043.58
	038336103	124.3400	79,341.78	0.00	398,385.36	0.50	319,043.58
17,966.000	AQUA AMERICA INC	41.3700	321,249.46	0.00	743,253.42		422,003.96
	03836W103	41.3700	321,249.46	0.00	743,253.42	0.93	422,003.96
9,989.000	ARCBEST CORP	28.1100	370,806.83	0.00	280,790.79		-90,016.04
	03937C105	28.1100	370,806.83	0.00	280,790.79	0.35	-90,016.04
7,451.000	ARCOSA INC	37.6300	77,533.25	0.00	280,381.13		202,847.88
	039653100	37.6300	77,533.25	0.00	280,381.13	0.35	202,847.88
55,072.000	ARES MANAGEMENT CORP	26.1700	1,054,342.02	0.00	1,441,234.24		386,892.22
	03990B101	26.1700	1,054,342.02	0.00	1,441,234.24	1.81	386,892.22
8,380.000	ARGAN INC	40.5600	344,665.73	0.00	339,892.80		-4,772.93
	04010E109	40.5600	344,665.73	0.00	339,892.80	0.43	-4,772.93
8,860.000	ARTISAN PARTNERS ASSET MANAGEM	27.5200	276,769.51	0.00	243,827.20		-32,942.31
	04316A108	27.5200	276,769.51	0.00	243,827.20	0.31	-32,942.31
18,555.000	ASSOCIATED BANC-CORP	21.1400	308,698.89	0.00	392,252.70		83,553.81
	045487105	21.1400	308,698.89	0.00	392,252.70	0.49	83,553.81

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
7,497.000	ASSOCIATED CAPITAL GROUP INC	37.4000	155,117.78	749.70	280,387.80		125,270.02
	045528106	37.4000	155,117.78	749.70	280,387.80	0.35	125,270.02
292.000	ATRION CORP	852.7400	101,792.65	0.00	249,000.08		147,207.43
	049904105	852.7400	101,792.65	0.00	249,000.08	0.31	147,207.43
14,318.000	BOK FINANCIAL CORP	75.4800	684,126.13	0.00	1,080,722.64		396,596.51
	05561Q201	75.4800	684,126.13	0.00	1,080,722.64	1.36	396,596.51
5,437.000	BALCHEM CORP	99.9700	192,107.62	0.00	543,536.89		351,429.27
	057665200	99.9700	192,107.62	0.00	543,536.89	0.68	351,429.27
11,982.000	BANK OF HAWAII CORP	82.9100	385,172.04	0.00	993,427.62		608,255.58
	062540109	82.9100	385,172.04	0.00	993,427.62	1.25	608,255.58
6,553.000	BANK OZK	30.0900	171,832.22	0.00	197,179.77		25,347.55
	06417N103	30.0900	171,832.22	0.00	197,179.77	0.25	25,347.55
7,192.000	BAR HARBOR BANKSHARES	26.5900	204,494.23	0.00	191,235.28		-13,258.95
	066849100	26.5900	204,494.23	0.00	191,235.28	0.24	-13,258.95
7,983.000	BED BATH & BEYOND INC	11.6200	116,736.20	1,357.11	92,762.46		-23,973.74
	075896100	11.6200	116,736.20	1,357.11	92,762.46	0.12	-23,973.74
587.000	BEL FUSE INC	14.7000	19,798.28	0.00	8,628.90		-11,169.38
	077347201	14.7000	19,798.28	0.00	8,628.90	0.01	-11,169.38

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
5,412.000	BENCHMARK ELECTRONICS INC	25.1200	144,153.83	811.80	135,949.44		-8,204.39
	08160H101	25.1200	144,153.83	811.80	135,949.44	0.17	-8,204.39
1,992.000	BIG LOTS INC	28.6100	83,293.68	0.00	56,991.12		-26,302.56
	089302103	28.6100	83,293.68	0.00	56,991.12	0.07	-26,302.56
34.000	JG BOSWELL CO	600.0000	20,500.24	0.00	20,400.00		-100.24
	101205102	600.0000	20,500.24	0.00	20,400.00	0.03	-100.24
1,161.000	BRINKER INTERNATIONAL INC	39.3500	57,477.71	0.00	45,685.35		-11,792.36
	109641100	39.3500	57,477.71	0.00	45,685.35	0.06	-11,792.36
5,323.000	BUCKLE INC/THE	17.3100	62,676.57	0.00	92,141.13		29,464.56
	118440106	17.3100	62,676.57	0.00	92,141.13	0.12	29,464.56
9,855.000	CNB FINANCIAL CORP/PA	28.2400	181,565.42	0.00	278,305.20		96,739.78
	126128107	28.2400	181,565.42	0.00	278,305.20	0.35	96,739.78
13,197.000	CABOT CORP	47.7100	406,813.99	0.00	629,628.87		222,814.88
	127055101	47.7100	406,813.99	0.00	629,628.87	0.79	222,814.88
1,869.000	CADENCE BANCORP	20.8000	47,566.42	0.00	38,875.20		-8,691.22
	12739A100	20.8000	47,566.42	0.00	38,875.20	0.05	-8,691.22
9,240.000	CALERES INC	19.9200	290,709.49	646.80	184,060.80		-106,648.69
	129500104	19.9200	290,709.49	646.80	184,060.80	0.23	-106,648.69

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
8,527.000	CAMDEN NATIONAL CORP	45.8700	223,356.27	0.00	391,133.49		167,777.22
	133034108	45.8700	223,356.27	0.00	391,133.49	0.49	167,777.22
5,492.000	CARPENTER TECHNOLOGY CORP	47.9800	138,919.51	0.00	263,506.16		124,586.65
	144285103	47.9800	138,919.51	0.00	263,506.16	0.33	124,586.65
3,694.000	CATO CORP/THE	12.3200	44,745.96	0.00	45,510.08		764.12
	149205106	12.3200	44,745.96	0.00	45,510.08	0.06	764.12
7,683.000	CHASE CORP	107.6400	168,984.32	0.00	826,998.12		658,013.80
	16150R104	107.6400	168,984.32	0.00	826,998.12	1.04	658,013.80
2,587.000	CHEESECAKE FACTORY INC/THE	43.7200	110,795.44	0.00	113,103.64		2,308.20
	163072101	43.7200	110,795.44	0.00	113,103.64	0.14	2,308.20
550.000	CHEMED CORP	360.8400	23,396.07	0.00	198,462.00		175,065.93
	16359R103	360.8400	23,396.07	0.00	198,462.00	0.25	175,065.93
4,402.000	CITY HOLDING CO	76.2600	141,887.63	0.00	335,696.52		193,808.89
	177835105	76.2600	141,887.63	0.00	335,696.52	0.42	193,808.89
3,810.000	CODORUS VALLEY BANCORP INC	23.0000	78,130.32	0.00	87,630.00		9,499.68
	192025104	23.0000	78,130.32	0.00	87,630.00	0.11	9,499.68
15,407.000	COHEN & STEERS INC	51.4400	390,245.22	0.00	792,536.08		402,290.86
	19247A100	51.4400	390,245.22	0.00	792,536.08	1.00	402,290.86

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
6,231.000	COMFORT SYSTEMS USA INC	50.9900	90,072.59	0.00	317,718.69		227,646.10
	199908104	50.9900	90,072.59	0.00	317,718.69	0.40	227,646.10
985.000	DELUXE CORP	40.6600	52,672.11	0.00	40,050.10		-12,622.01
	248019101	40.6600	52,672.11	0.00	40,050.10	0.05	-12,622.01
14,234.000	DESIGNER BRANDS INC	19.1700	310,239.72	3,558.50	272,865.78		-37,373.94
	250565108	19.1700	310,239.72	3,558.50	272,865.78	0.34	-37,373.94
1,220.000	DILLARD'S INC	62.2800	64,226.80	122.00	75,981.60		11,754.80
	254067101	62.2800	64,226.80	122.00	75,981.60	0.10	11,754.80
4,803.000	DOMTAR CORP	44.5300	168,317.40	0.00	213,877.59		45,560.19
	257559203	44.5300	168,317.40	0.00	213,877.59	0.27	45,560.19
12,096.000	DORCHESTER MINERALS LP	18.3100	113,618.60	0.00	221,477.76		107,859.16
	25820R105	18.3100	113,618.60	0.00	221,477.76	0.28	107,859.16
2,359.000	EBIX INC	50.2200	60,955.85	0.00	118,468.98		57,513.13
	278715206	50.2200	60,955.85	0.00	118,468.98	0.15	57,513.13
2,282.000	EMCOR GROUP INC	88.1000	85,919.37	0.00	201,044.20		115,124.83
	29084Q100	88.1000	85,919.37	0.00	201,044.20	0.25	115,124.83
2,468.000	EMPLOYERS HOLDINGS INC	42.2700	51,906.27	0.00	104,322.36		52,416.09
	292218104	42.2700	51,906.27	0.00	104,322.36	0.13	52,416.09

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,321.000 ENERSYS 29275Y102	68.5000 68.5000	158,318.98 158,318.98	0.00 0.00	158,988.50 158,988.50	0.20	669.52 669.52
5,755.000 ENNIS INC 293389102	20.5200 20.5200	99,255.86 99,255.86	0.00 0.00	118,092.60 118,092.60	0.15	18,836.74 18,836.74
1,994.000 ENSIGN GROUP INC/THE 29358P101	56.9200 56.9200	47,691.49 47,691.49	94.72 94.72	113,498.48 113,498.48	0.14	65,806.99 65,806.99
8,544.000 ERIE INDEMNITY CO 29530P102	254.2800 254.2800	452,431.25 452,431.25	0.00 0.00	2,172,568.32 2,172,568.32	2.73	1,720,137.07 1,720,137.07
18,640.000 ETHAN ALLEN INTERIORS INC 297602104	21.0600 21.0600	300,697.87 300,697.87	0.00 0.00	392,558.40 392,558.40	0.49	91,860.53 91,860.53
2,722.000 EXPONENT INC 30214U102	58.5400 58.5400	50,494.10 50,494.10	0.00 0.00	159,345.88 159,345.88	0.20	108,851.78 108,851.78
15.000 FARMERS & MERCHANTS BANK OF LO 308243104	8,300.0000 8,300.0000	67,847.91 67,847.91	0.00 0.00	124,500.00 124,500.00	0.16	56,652.09 56,652.09
3,940.000 FEDERAL SIGNAL CORP 313855108	26.7500 26.7500	53,051.34 53,051.34	0.00 0.00	105,395.00 105,395.00	0.13	52,343.66 52,343.66
17,936.000 FEDERATED INVESTORS INC 314211103	32.5000 32.5000	357,167.51 357,167.51	0.00 0.00	582,920.00 582,920.00	0.73	225,752.49 225,752.49

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
7,243.000	FINANCIAL INSTITUTIONS INC	29.1500	213,830.13	1,810.75	211,133.45		-2,696.68
	317585404	29.1500	213,830.13	1,810.75	211,133.45	0.27	-2,696.68
2,576.000	FIRST AMERICAN FINANCIAL CORP	53.7000	34,643.84	0.00	138,331.20		103,687.36
	31847R102	53.7000	34,643.84	0.00	138,331.20	0.17	103,687.36
2,964.000	FIRST CITIZENS BANCSHARES INC/	450.2700	680,701.47	1,185.60	1,334,600.28		653,898.81
	31946M103	450.2700	680,701.47	1,185.60	1,334,600.28	1.68	653,898.81
3,789.000	FIRST OF LONG ISLAND CORP/THE	20.0800	88,522.03	0.00	76,083.12		-12,438.91
	320734106	20.0800	88,522.03	0.00	76,083.12	0.10	-12,438.91
950.000	FIRST NATIONAL BANK ALASKA	242.0000	134,961.12	0.00	229,900.00		94,938.88
	32112J106	242.0000	134,961.12	0.00	229,900.00	0.29	94,938.88
10,186.000	FLOWERS FOODS INC	23.2700	95,591.87	0.00	237,028.22		141,436.35
	343498101	23.2700	95,591.87	0.00	237,028.22	0.30	141,436.35
1,180.000	FORRESTER RESEARCH INC	47.0300	32,164.45	0.00	55,495.40		23,330.95
	346563109	47.0300	32,164.45	0.00	55,495.40	0.07	23,330.95
18,570.000	FRANKLIN ELECTRIC CO INC	47.5000	297,765.81	0.00	882,075.00		584,309.19
	353514102	47.5000	297,765.81	0.00	882,075.00	1.11	584,309.19
7,098.000	FUTUREFUEL CORP	11.6900	79,184.91	0.00	82,975.62		3,790.71
	36116M106	11.6900	79,184.91	0.00	82,975.62	0.10	3,790.71

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
9,948.000	GAMCO INVESTORS INC	19.1700	189,364.13	0.00	190,703.16		1,339.03
	361438104	19.1700	189,364.13	0.00	190,703.16	0.24	1,339.03
12,700.000	GANNETT CO INC	8.1600	106,395.12	0.00	103,632.00		-2,763.12
	36473H104	8.1600	106,395.12	0.00	103,632.00	0.13	-2,763.12
31,991.000	GENTEX CORP	24.6100	293,252.78	0.00	787,298.51		494,045.73
	371901109	24.6100	293,252.78	0.00	787,298.51	0.99	494,045.73
13,520.000	GORMAN-RUPP CO/THE	32.8300	194,700.21	0.00	443,861.60		249,161.39
	383082104	32.8300	194,700.21	0.00	443,861.60	0.56	249,161.39
14,132.000	HNI CORP	35.3800	391,654.59	0.00	499,990.16		108,335.57
	404251100	35.3800	391,654.59	0.00	499,990.16	0.63	108,335.57
5,227.000	HANMI FINANCIAL CORP	22.2700	108,384.98	0.00	116,405.29		8,020.31
	410495204	22.2700	108,384.98	0.00	116,405.29	0.15	8,020.31
10,137.000	HAWAIIAN HOLDINGS INC	27.4300	343,763.56	0.00	278,057.91		-65,705.65
	419879101	27.4300	343,763.56	0.00	278,057.91	0.35	-65,705.65
10,941.000	HAYNES INTERNATIONAL INC	31.8100	318,536.98	0.00	348,033.21		29,496.23
	420877201	31.8100	318,536.98	0.00	348,033.21	0.44	29,496.23
9,509.000	HEICO CORP	133.8100	277,220.24	665.63	1,272,399.29		995,179.05
	422806109	133.8100	277,220.24	665.63	1,272,399.29	1.60	995,179.05

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
9,264.000	HEIDRICK & STRUGGLES INTERNATI	29.9700	269,853.16	0.00	277,642.08		7,788.92
	422819102	29.9700	269,853.16	0.00	277,642.08	0.35	7,788.92
6,586.000	HELIOS TECHNOLOGIES INC	46.4100	92,773.30	0.00	305,656.26		212,882.96
	42328H109	46.4100	92,773.30	0.00	305,656.26	0.38	212,882.96
8,218.000	HELMERICH & PAYNE INC	50.6200	215,786.08	0.00	415,995.16		200,209.08
	423452101	50.6200	215,786.08	0.00	415,995.16	0.52	200,209.08
23.000	HERSHEY CREAMERY CO	4,100.0000	44,632.54	0.00	94,300.00		49,667.46
	427848106	4,100.0000	44,632.54	0.00	94,300.00	0.12	49,667.46
4,421.000	HILL-ROM HOLDINGS INC	104.6200	180,464.48	0.00	462,525.02		282,060.54
	431475102	104.6200	180,464.48	0.00	462,525.02	0.58	282,060.54
768.000	HILLENBRAND INC	39.5700	28,746.72	0.00	30,389.76		1,643.04
	431571108	39.5700	28,746.72	0.00	30,389.76	0.04	1,643.04
552.000	HORACE MANN EDUCATORS CORP	40.2900	16,800.35	0.00	22,240.08		5,439.73
	440327104	40.2900	16,800.35	0.00	22,240.08	0.03	5,439.73
6,799.000	HOULIHAN LOKEY INC	44.5300	214,498.82	0.00	302,759.47		88,260.65
	441593100	44.5300	214,498.82	0.00	302,759.47	0.38	88,260.65
7,444.000	HUBBELL INC	130.4000	415,786.20	0.00	970,697.60		554,911.40
	443510607	130.4000	415,786.20	0.00	970,697.60	1.22	554,911.40

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
6,451.000	JEFFERIES FINANCIAL GROUP INC	19.2300	131,066.21	0.00	124,052.73		-7,013.48
	47233W109	19.2300	131,066.21	0.00	124,052.73	0.16	-7,013.48
2,500.000	J2 GLOBAL INC	88.8900	178,704.00	0.00	222,225.00		43,521.00
	48123V102	88.8900	178,704.00	0.00	222,225.00	0.28	43,521.00
20,906.000	KBR INC	24.9400	284,516.79	1,672.48	521,395.64		236,878.85
	48242W106	24.9400	284,516.79	1,672.48	521,395.64	0.66	236,878.85
1,071.000	KADANT INC	90.8100	57,423.46	0.00	97,257.51		39,834.05
	48282T104	90.8100	57,423.46	0.00	97,257.51	0.12	39,834.05
39,555.000	KENNEDY-WILSON HOLDINGS INC	20.5700	769,629.71	8,306.55	813,646.35		44,016.64
	489398107	20.5700	769,629.71	8,306.55	813,646.35	1.02	44,016.64
2,088.000	KFORCE INC	35.0900	62,632.55	0.00	73,267.92		10,635.37
	493732101	35.0900	62,632.55	0.00	73,267.92	0.09	10,635.37
45,129.000	KIMBALL INTERNATIONAL INC	17.4300	505,335.84	3,610.32	786,598.47		281,262.63
	494274103	17.4300	505,335.84	3,610.32	786,598.47	0.99	281,262.63
5,416.000	KINGSTONE COS INC	8.6500	78,725.59	0.00	46,848.40		-31,877.19
	496719105	8.6500	78,725.59	0.00	46,848.40	0.06	-31,877.19
5,755.000	KORN FERRY	40.0700	207,324.76	0.00	230,602.85		23,278.09
	500643200	40.0700	207,324.76	0.00	230,602.85	0.29	23,278.09

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
11,580.000	KULICKE & SOFFA INDUSTRIES INC	22.5500	260,268.97	1,389.60	261,129.00		860.03
	501242101	22.5500	260,268.97	1,389.60	261,129.00	0.33	860.03
4,861.000	LCI INDUSTRIES	90.0000	413,878.98	0.00	437,490.00		23,611.02
	50189K103	90.0000	413,878.98	0.00	437,490.00	0.55	23,611.02
9,078.000	LA-Z-BOY INC	30.6600	266,191.51	0.00	278,331.48		12,139.97
	505336107	30.6600	266,191.51	0.00	278,331.48	0.35	12,139.97
2,437.000	LANCASTER COLONY CORP	148.6000	229,749.70	0.00	362,138.20		132,388.50
	513847103	148.6000	229,749.70	0.00	362,138.20	0.46	132,388.50
2,002.000	LANDMARK BANCORP INC/MANHATTAN	23.9500	49,692.75	0.00	47,947.90		-1,744.85
	51504L107	23.9500	49,692.75	0.00	47,947.90	0.06	-1,744.85
7,632.000	LEXINGTON REALTY TRUST	9.4100	34,926.08	782.28	71,817.12		36,891.04
	529043101	9.4100	34,926.08	782.28	71,817.12	0.09	36,891.04
5,980.000	LINCOLN ELECTRIC HOLDINGS INC	82.3200	174,475.23	2,810.60	492,273.60		317,798.37
	533900106	82.3200	174,475.23	2,810.60	492,273.60	0.62	317,798.37
6,362.000	LINDSAY CORP	82.2100	274,716.57	0.00	523,020.02		248,303.45
	535555106	82.2100	274,716.57	0.00	523,020.02	0.66	248,303.45
3,643.000	MKS INSTRUMENTS INC	77.8900	329,700.51	0.00	283,753.27		-45,947.24
	55306N104	77.8900	329,700.51	0.00	283,753.27	0.36	-45,947.24

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
5,199.000	MSA SAFETY INC	105.3900	161,986.16	0.00	547,922.61		385,936.45
	553498106	105.3900	161,986.16	0.00	547,922.61	0.69	385,936.45
10,196.000	MVC CAPITAL INC	9.2100	109,899.94	0.00	93,905.16		-15,994.78
	553829102	9.2100	109,899.94	0.00	93,905.16	0.12	-15,994.78
1,975.000	STEVEN MADDEN LTD	33.9500	29,822.65	0.00	67,051.25		37,228.60
	556269108	33.9500	29,822.65	0.00	67,051.25	0.08	37,228.60
6,194.000	MANPOWERGROUP INC	96.6000	486,264.90	0.00	598,340.40		112,075.50
	56418H100	96.6000	486,264.90	0.00	598,340.40	0.75	112,075.50
1,668.000	MAXIMUS INC	72.5400	28,113.83	0.00	120,996.72		92,882.89
	577933104	72.5400	28,113.83	0.00	120,996.72	0.15	92,882.89
11,331.000	MCGRATH RENTCORP	62.1500	313,392.56	0.00	704,221.65		390,829.09
	580589109	62.1500	313,392.56	0.00	704,221.65	0.88	390,829.09
4,612.000	MERCURY GENERAL CORP	62.5000	186,215.08	0.00	288,250.00		102,034.92
	589400100	62.5000	186,215.08	0.00	288,250.00	0.36	102,034.92
18,012.000	MEREDITH CORP	55.0600	799,713.49	0.00	991,740.72		192,027.23
	589433101	55.0600	799,713.49	0.00	991,740.72	1.25	192,027.23
4,509.000	MERIDIAN BIOSCIENCE INC	11.8800	57,835.37	0.00	53,566.92		-4,268.45
	589584101	11.8800	57,835.37	0.00	53,566.92	0.07	-4,268.45

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
27,463.000	METHODE ELECTRONICS INC	28.5700	591,310.95	0.00	784,617.91		193,306.96
	591520200	28.5700	591,310.95	0.00	784,617.91	0.99	193,306.96
10,982.000	MIDWESTONE FINANCIAL GROUP INC	27.9600	322,563.00	0.00	307,056.72		-15,506.28
	598511103	27.9600	322,563.00	0.00	307,056.72	0.39	-15,506.28
7,721.000	HERMAN MILLER INC	44.7000	250,828.44	1,524.90	345,128.70		94,300.26
	600544100	44.7000	250,828.44	1,524.90	345,128.70	0.43	94,300.26
15,007.000	MILLER INDUSTRIES INC/TN	30.7500	267,566.41	0.00	461,465.25		193,898.84
	600551204	30.7500	267,566.41	0.00	461,465.25	0.58	193,898.84
8,543.000	MINERALS TECHNOLOGIES INC	53.5100	501,627.10	0.00	457,135.93		-44,491.17
	603158106	53.5100	501,627.10	0.00	457,135.93	0.57	-44,491.17
7,281.000	MOELIS & CO	34.9500	260,494.87	0.00	254,470.95		-6,023.92
	60786M105	34.9500	260,494.87	0.00	254,470.95	0.32	-6,023.92
956.000	MORNINGSTAR INC	144.6400	61,811.90	0.00	138,275.84		76,463.94
	617700109	144.6400	61,811.90	0.00	138,275.84	0.17	76,463.94
2,337.000	MOVADO GROUP INC	27.0000	55,646.78	0.00	63,099.00		7,452.22
	624580106	27.0000	55,646.78	0.00	63,099.00	0.08	7,452.22
10,627.000	MUELLER INDUSTRIES INC	29.2700	163,327.98	0.00	311,052.29		147,724.31
	624756102	29.2700	163,327.98	0.00	311,052.29	0.39	147,724.31

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
5,434.000	NATIONAL BANKSHARES INC	38.9300	172,119.11	0.00	211,545.62		39,426.51
634865109		38.9300	172,119.11	0.00	211,545.62	0.27	39,426.51
10,037.000	NATIONAL INSTRUMENTS CORP	41.9900	329,280.70	0.00	421,453.63		92,172.93
636518102		41.9900	329,280.70	0.00	421,453.63	0.53	92,172.93
175.000	NATIONAL WESTERN LIFE GROUP IN	257.0000	33,194.76	0.00	44,975.00		11,780.24
638517102		257.0000	33,194.76	0.00	44,975.00	0.06	11,780.24
1,190.000	NEENAH INC	67.5500	64,619.74	0.00	80,384.50		15,764.76
640079109		67.5500	64,619.74	0.00	80,384.50	0.10	15,764.76
17,884.000	NEW YORK COMMUNITY BANCORP INC	9.9800	189,257.61	0.00	178,482.32		-10,775.29
649445103		9.9800	189,257.61	0.00	178,482.32	0.22	-10,775.29
1,753.000	NORDSON CORP	141.3100	106,093.19	0.00	247,716.43		141,623.24
655663102		141.3100	106,093.19	0.00	247,716.43	0.31	141,623.24
5,753.000	NORTHRIM BANCORP INC	35.6600	160,284.95	0.00	205,151.98		44,867.03
666762109		35.6600	160,284.95	0.00	205,151.98	0.26	44,867.03
1,002.000	NU SKIN ENTERPRISES INC	49.3200	32,777.76	0.00	49,418.64		16,640.88
67018T105		49.3200	32,777.76	0.00	49,418.64	0.06	16,640.88
1,872.000	OCH-ZIFF CAPITAL MANAGEMENT GR	22.9600	51,981.79	0.00	42,981.12		-9,000.67
67551U204		22.9600	51,981.79	0.00	42,981.12	0.05	-9,000.67

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,803.000 PBF ENERGY INC 69318G106	31.3000 31.3000	105,184.59 105,184.59	0.00 0.00	119,033.90 119,033.90	0.15	13,849.31 13,849.31
13,247.000 PC CONNECTION INC 69318J100	34.9800 34.9800	351,716.45 351,716.45	0.00 0.00	463,380.06 463,380.06	0.58	111,663.61 111,663.61
19,066.000 PEAPACK GLADSTONE FINANCIAL CO 704699107	28.1200 28.1200	377,608.31 377,608.31	0.00 0.00	536,135.92 536,135.92	0.67	158,527.61 158,527.61
3,600.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	47.3000 47.3000	160,991.67 160,991.67	0.00 0.00	170,280.00 170,280.00	0.21	9,288.33 9,288.33
33,391.000 PERMIAN BASIN ROYALTY TRUST 714236106	6.0900 6.0900	210,947.46 210,947.46	1,325.62 1,325.62	203,351.19 203,351.19	0.26	-7,596.27 -7,596.27
7,122.000 PREFORMED LINE PRODUCTS CO 740444104	55.5200 55.5200	143,361.09 143,361.09	1,424.40 1,424.40	395,413.44 395,413.44	0.50	252,052.35 252,052.35
17,781.000 PROASSURANCE CORP 74267C106	36.1100 36.1100	751,786.31 751,786.31	5,512.11 5,512.11	642,071.91 642,071.91	0.81	-109,714.40 -109,714.40
7,603.000 QUAKER CHEMICAL CORP 747316107	202.8800 202.8800	517,938.84 517,938.84	0.00 0.00	1,542,496.64 1,542,496.64	1.94	1,024,557.80 1,024,557.80
12,155.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.5900 8.5900	111,053.45 111,053.45	0.00 0.00	104,411.45 104,411.45	0.13	-6,642.00 -6,642.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,678.000 RLI CORP 749607107	85.7100 85.7100	174,277.56 174,277.56	0.00 0.00	486,661.38 486,661.38	0.61	312,383.82 312,383.82
10,030.000 RPC INC 749660106	7.2100 7.2100	108,476.46 108,476.46	0.00 0.00	72,316.30 72,316.30	0.09	-36,160.16 -36,160.16
18,014.000 RAVEN INDUSTRIES INC 754212108	35.8800 35.8800	169,997.60 169,997.60	0.00 0.00	646,342.32 646,342.32	0.81	476,344.72 476,344.72
1,949.000 REINSURANCE GROUP OF AMERICA I 759351604	156.0300 156.0300	289,022.54 289,022.54	0.00 0.00	304,102.47 304,102.47	0.38	15,079.93 15,079.93
6,463.000 RESOURCES CONNECTION INC 76122Q105	16.0100 16.0100	106,518.85 106,518.85	0.00 0.00	103,472.63 103,472.63	0.13	-3,046.22 -3,046.22
2,617.000 ROBERT HALF INTERNATIONAL INC 770323103	57.0100 57.0100	129,907.82 129,907.82	0.00 0.00	149,195.17 149,195.17	0.19	19,287.35 19,287.35
552.000 ROYAL GOLD INC 780287108	102.4900 102.4900	25,007.67 25,007.67	0.00 0.00	56,574.48 56,574.48	0.07	31,566.81 31,566.81
12,395.000 SEACOR MARINE HOLDINGS INC 78413P101	14.9600 14.9600	174,487.00 174,487.00	0.00 0.00	185,429.20 185,429.20	0.23	10,942.20 10,942.20
14,587.000 SJW GROUP 784305104	60.7700 60.7700	385,928.85 385,928.85	0.00 0.00	886,451.99 886,451.99	1.11	500,523.14 500,523.14

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
255.000	SABINE ROYALTY TRUST	48.1700	9,023.02	0.00	12,283.35		3,260.33
	785688102	48.1700	9,023.02	0.00	12,283.35	0.02	3,260.33
7,449.000	SAGA COMMUNICATIONS INC	31.2400	244,922.68	2,234.70	232,706.76		-12,215.92
	786598300	31.2400	244,922.68	2,234.70	232,706.76	0.29	-12,215.92
19,031.000	SAN JUAN BASIN ROYALTY TRUST	3.8300	93,415.25	0.00	72,888.73		-20,526.52
	798241105	3.8300	93,415.25	0.00	72,888.73	0.09	-20,526.52
5,089.000	SCHNITZER STEEL INDUSTRIES INC	26.1700	76,917.85	0.00	133,179.13		56,261.28
	806882106	26.1700	76,917.85	0.00	133,179.13	0.17	56,261.28
1,112.000	SCHWEITZER-MAUDUIT INTERNATION	33.1800	28,064.44	0.00	36,896.16		8,831.72
	808541106	33.1800	28,064.44	0.00	36,896.16	0.05	8,831.72
11,678.000	SHOE CARNIVAL INC	27.6000	365,090.37	0.00	322,312.80		-42,777.57
	824889109	27.6000	365,090.37	0.00	322,312.80	0.41	-42,777.57
11,783.000	SONOCO PRODUCTS CO	65.3400	379,468.44	0.00	769,901.22		390,432.78
	835495102	65.3400	379,468.44	0.00	769,901.22	0.97	390,432.78
4,290.000	SOUTHERN MISSOURI BANCORP INC	34.8300	145,397.01	0.00	149,420.70		4,023.69
	843380106	34.8300	145,397.01	0.00	149,420.70	0.19	4,023.69
3,537.000	STANDARD MOTOR PRODUCTS INC	45.3400	82,851.90	0.00	160,367.58		77,515.68
	853666105	45.3400	82,851.90	0.00	160,367.58	0.20	77,515.68

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
1,966.000	STANDEX INTERNATIONAL CORP	73.1400	79,592.57	0.00	143,793.24		64,200.67
	854231107	73.1400	79,592.57	0.00	143,793.24	0.18	64,200.67
15,460.000	LS STARRETT CO/THE	6.6200	205,818.61	0.00	102,345.20		-103,473.41
	855668109	6.6200	205,818.61	0.00	102,345.20	0.13	-103,473.41
7,508.000	STATE AUTO FINANCIAL CORP	35.0000	141,076.16	0.00	262,780.00		121,703.84
	855707105	35.0000	141,076.16	0.00	262,780.00	0.33	121,703.84
2,109.000	STEEL DYNAMICS INC	30.2000	58,031.88	506.16	63,691.80		5,659.92
	858119100	30.2000	58,031.88	506.16	63,691.80	0.08	5,659.92
8,386.000	SYSTEMAX INC	22.1600	116,309.69	0.00	185,833.76		69,524.07
	871851101	22.1600	116,309.69	0.00	185,833.76	0.23	69,524.07
11,706.000	TAILORED BRANDS INC	5.7700	75,243.83	0.00	67,543.62		-7,700.21
	87403A107	5.7700	75,243.83	0.00	67,543.62	0.08	-7,700.21
2,313.000	TELEPHONE & DATA SYSTEMS INC	30.4000	63,015.35	0.00	70,315.20		7,299.85
	879433829	30.4000	63,015.35	0.00	70,315.20	0.09	7,299.85
13,186.000	TENNANT CO	61.2000	413,857.82	0.00	806,983.20		393,125.38
	880345103	61.2000	413,857.82	0.00	806,983.20	1.01	393,125.38
655.000	TETRA TECH INC	78.5500	28,665.23	0.00	51,450.25		22,785.02
	88162G103	78.5500	28,665.23	0.00	51,450.25	0.06	22,785.02

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,111.000 THOR INDUSTRIES INC 885160101	58.4500 58.4500	320,041.96 320,041.96	1,603.29 1,603.29	240,287.95 240,287.95	0.30	-79,754.01 -79,754.01
5,878.000 TIMBERLAND BANCORP INC/WA 887098101	29.8800 29.8800	134,349.83 134,349.83	0.00 0.00	175,634.64 175,634.64	0.22	41,284.81 41,284.81
25,919.000 TOOTSIE ROLL INDUSTRIES INC 890516107	36.9300 36.9300	586,300.28 586,300.28	2,332.71 2,332.71	957,188.67 957,188.67	1.20	370,888.39 370,888.39
6,185.000 TOWER INTERNATIONAL INC 891826109	19.5000 19.5000	173,800.05 173,800.05	0.00 0.00	120,607.50 120,607.50	0.15	-53,192.55 -53,192.55
22,854.000 TRINITY INDUSTRIES INC 896522109	20.7500 20.7500	194,761.74 194,761.74	0.00 0.00	474,220.50 474,220.50	0.60	279,458.76 279,458.76
45,338.000 TRUSTCO BANK CORP NY 898349105	7.9200 7.9200	248,631.83 248,631.83	3,088.65 3,088.65	359,076.96 359,076.96	0.45	110,445.13 110,445.13
678.000 UNIFIRST CORP/MA 904708104	188.5700 188.5700	28,284.66 28,284.66	0.00 0.00	127,850.46 127,850.46	0.16	99,565.80 99,565.80
8,744.000 UNITY BANCORP INC 913290102	22.7000 22.7000	162,383.41 162,383.41	0.00 0.00	198,488.80 198,488.80	0.25	36,105.39 36,105.39
2,784.000 UNIVERSAL INSURANCE HOLDINGS I 91359V107	27.9000 27.9000	35,914.99 35,914.99	0.00 0.00	77,673.60 77,673.60	0.10	41,758.61 41,758.61

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
27,599.000	VILLAGE SUPER MARKET INC	26.5100	695,494.09	0.00	731,649.49		36,155.40
	927107409	26.5100	695,494.09	0.00	731,649.49	0.92	36,155.40
17,909.000	VIRTU FINANCIAL INC	21.7800	379,461.66	0.00	390,058.02		10,596.36
	928254101	21.7800	379,461.66	0.00	390,058.02	0.49	10,596.36
26,583.000	VISHAY INTERTECHNOLOGY INC	16.5200	416,758.31	0.00	439,151.16		22,392.85
	928298108	16.5200	416,758.31	0.00	439,151.16	0.55	22,392.85
660.000	WD-40 CO	159.0400	46,654.98	0.00	104,966.40		58,311.42
	929236107	159.0400	46,654.98	0.00	104,966.40	0.13	58,311.42
9,259.000	WSFS FINANCIAL CORP	41.3000	369,345.58	0.00	382,396.70		13,051.12
	929328102	41.3000	369,345.58	0.00	382,396.70	0.48	13,051.12
37,548.000	WABASH NATIONAL CORP	16.2700	609,411.62	0.00	610,905.96		1,494.34
	929566107	16.2700	609,411.62	0.00	610,905.96	0.77	1,494.34
4,979.000	WADDELL & REED FINANCIAL INC	16.6700	69,326.81	0.00	82,999.93		13,673.12
	930059100	16.6700	69,326.81	0.00	82,999.93	0.10	13,673.12
7,567.000	WERNER ENTERPRISES INC	31.0800	228,963.17	681.03	235,182.36		6,219.19
	950755108	31.0800	228,963.17	681.03	235,182.36	0.30	6,219.19
2,934.000	WESTWOOD HOLDINGS GROUP INC	35.2000	165,275.34	2,112.48	103,276.80		-61,998.54
	961765104	35.2000	165,275.34	2,112.48	103,276.80	0.13	-61,998.54

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,692.000 WEYCO GROUP INC 962149100	26.7100 26.7100	266,326.21 266,326.21	0.00 0.00	258,873.32 258,873.32	0.33	-7,452.89 -7,452.89
7,003.000 WOODWARD INC 980745103	113.1600 113.1600	286,284.04 286,284.04	0.00 0.00	792,459.48 792,459.48	1.00	506,175.44 506,175.44
13,377.000 WORTHINGTON INDUSTRIES INC 981811102	40.2600 40.2600	477,709.26 477,709.26	0.00 0.00	538,558.02 538,558.02	0.68	60,848.76 60,848.76
5,058.000 YORK WATER CO/THE 987184108	35.7200 35.7200	109,642.33 109,642.33	876.55 876.55	180,671.76 180,671.76	0.23	71,029.43 71,029.43
SUBTOTAL UNITED STATES		<u>42,218,054.13</u>	<u>56,460.97</u>	<u>66,059,900.05</u>		<u>23,841,845.92</u>
		42,218,054.13	56,460.97	66,059,900.05	83.05	23,841,845.92
TOTAL EQUITY U.S. DOLLAR		<u>44,546,216.75</u>	<u>60,592.02</u>	<u>69,622,406.25</u>		<u>25,076,189.50</u>
		44,546,216.75	60,592.02	69,622,406.25	87.52	25,076,189.50
TOTAL EQUITY		<u>50,469,919.25</u>	<u>62,360.43</u>	<u>77,492,770.35</u>	<u>97.42</u>	<u>27,022,851.10</u>
TOTAL ASSETS - BASE:		<u>52,559,668.05</u>	<u>97,250.72</u>	<u>79,581,373.15</u>	<u>100.06</u>	<u>27,021,705.10</u>
NET ASSETS - BASE:				<u>79,678,623.87</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,746.76	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	9,746.76	9,746.76	1	0.00
		9,746.76	9,746.76	1	0.00
MUTUAL FUNDS - FIXED INCOME					
5,097	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	306,074.85	305,721.76	20	642.22
1,800	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	199,170.00	198,646.63	13	0.00
6,080	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	306,371.20	305,554.64	20	732.21
3,016	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	306,878.00	305,435.97	20	0.00
4,818	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	387,993.54	377,365.80	26	0.00
		1,506,487.59	1,492,724.80	99	1,374.43
COMMON TRUST FUNDS - FIXED INCOME					
1,928.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,928.23	1,928.23	0	0.00
		1,928.23	1,928.23	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
105,436.12	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	105,436.12	105,436.12	2	0.00
		105,436.12	105,436.12	2	0.00
MUTUAL FUNDS - FIXED INCOME					
4,100	CUSIP # 46138G870 INVESCO VARIABLE RATE PREFERRED ETF	102,213.00	102,427.84	2	0.00
4,401	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	373,116.78	369,184.85	7	0.00
901	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	102,074.29	97,153.10	2	0.00
1,158	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	100,954.44	98,013.72	2	0.00
3,309	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	356,048.40	346,688.00	7	0.00
9,237	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,022,074.05	1,020,246.31	20	0.00
8,789	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	323,874.65	316,819.23	6	0.00
8,811	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	411,473.70	409,785.71	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,211	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	867,262.29	865,708.13	17	2,072.72
2,133	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	98,587.26	98,036.06	2	0.00
3,295	CUSIP # 92189H409 VANECK VECTORS HIGH YIELD MUNI ETF	210,155.10	207,675.77	4	0.00
12,732	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,025,307.96	1,002,373.58	20	0.00
		4,993,141.92	4,934,112.30	98	2,072.72
COMMON TRUST FUNDS - FIXED INCOME					
8,791.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,791.72	8,791.72	0	0.00
		8,791.72	8,791.72	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
470,307.19	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	470,307.19	470,307.19	3	1.48
		470,307.19	470,307.19	3	1.48
MUTUAL FUNDS - FIXED INCOME					
12,566	CUSIP # 46138G870 INVESCO VARIABLE RATE PREFERRED ETF	313,270.38	311,694.61	2	0.00
10,385	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,156,369.75	1,117,824.44	7	0.00
9,676	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	820,331.28	810,449.67	5	0.00
2,858	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	323,782.82	311,496.71	2	0.00
11,218	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	977,985.24	961,202.36	6	0.00
18,201	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	1,958,427.60	1,918,866.23	12	0.00
14,571	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,612,281.15	1,608,455.06	10	0.00
26,593	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	979,952.05	961,580.18	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,783	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	737,066.10	735,878.63	4	0.00
41,536	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	2,092,999.04	2,089,392.58	13	5,002.18
14,791	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	683,640.02	685,727.76	4	0.00
4,981	CUSIP # 92189H409 VANECK VECTORS HIGH YIELD MUNI ETF	317,688.18	312,007.59	2	0.00
48,389	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,896,766.17	3,823,658.93	24	0.00
		15,870,559.78	15,648,234.75	97	5,002.18
COMMON TRUST FUNDS - FIXED INCOME					
44,194.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	44,194.71	44,194.71	0	0.00
		44,194.71	44,194.71	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
51.1	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	51.10	51.10	0	0.00
		51.10	51.10	0	0.00
MUTUAL FUNDS - FIXED INCOME					
56	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	2,169.44	2,069.16	1	0.00
2,211	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	222,382.38	217,860.45	52	0.00
223	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	6,930.84	6,975.93	2	0.00
		231,482.66	226,905.54	54	0.00
COMMON TRUST FUNDS - FIXED INCOME					
360.178	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	7,285.36	6,985.51	2	0.00
148,103.78	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	148,103.78	148,103.78	35	0.00
5,315.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,315.67	5,315.67	1	0.00
		160,704.81	160,404.96	38	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
153.641	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	16,176.09	14,088.37	4	0.00
403.651	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	10,735.38	10,895.28	3	0.00
216.894	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	4,806.14	4,243.99	1	0.00
593.297	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	3,388.62	3,637.57	1	0.00
		35,106.23	32,865.21	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50.6	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.60	50.60	0	0.00
		50.60	50.60	0	0.00
MUTUAL FUNDS - FIXED INCOME					
715	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	27,699.10	24,629.09	3	0.00
1,139	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	114,560.62	112,351.18	11	0.00
2,815	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	87,490.20	88,206.53	8	0.00
		229,749.92	225,186.80	21	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,494.709	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	131,369.13	127,566.40	12	0.00
76,247.81	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	76,247.81	76,247.81	7	0.00
18,948.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	18,948.59	18,948.59	2	0.00
		226,565.53	222,762.80	21	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,775.997	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	292,270.84	243,897.69	27	0.00
7,282.546	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	193,684.41	184,726.87	18	0.00
3,922.323	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	86,914.42	77,998.50	8	0.00
10,713.798	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	61,191.86	61,605.73	6	0.00
		634,061.53	568,228.79	58	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50.07	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.07	50.07	0	1.03
		50.07	50.07	0	1.03
MUTUAL FUNDS - FIXED INCOME					
434	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	16,813.16	15,686.15	3	0.00
1,473	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	45,780.84	45,886.56	8	0.00
		62,594.00	61,572.71	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,385.812	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	68,485.16	67,480.66	12	0.00
10,836	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,836.00	10,836.00	2	0.00
		79,321.16	78,316.66	14	0.00
COMMON TRUST FUNDS - EQUITY					
1,786.044	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	188,043.64	170,098.63	34	0.00
4,688.576	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	124,695.96	116,872.93	23	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,525.54	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	55,963.22	52,872.77	10	0.00
6,893.776	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	39,373.80	38,829.46	7	0.00
		408,076.62	378,673.79	74	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50.07	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.07	50.07	0	0.00
		50.07	50.07	0	0.00
MUTUAL FUNDS - FIXED INCOME					
699	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	27,079.26	26,377.24	3	0.00
1,386	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	43,076.88	43,167.04	5	0.00
		70,156.14	69,544.28	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,193.324	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	64,591.68	62,947.37	8	0.00
14,252.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	14,252.32	14,252.32	2	0.00
		78,844.00	77,199.69	10	0.00
COMMON TRUST FUNDS - EQUITY					
2,814.902	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	296,366.96	260,707.70	37	0.00
7,386.627	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	196,452.52	188,105.50	25	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,980.78	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	88,209.76	79,005.55	11	0.00
10,865.607	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	62,058.91	62,765.03	8	0.00
		643,088.15	590,583.78	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
51.42	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	51.42	51.42	0	0.00
		51.42	51.42	0	0.00
MUTUAL FUNDS - FIXED INCOME					
2,828	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	284,440.24	282,563.29	47	0.00
		284,440.24	282,563.29	47	0.00
COMMON TRUST FUNDS - FIXED INCOME					
284,201.85	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	284,201.85	284,201.85	47	0.00
11,620.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	11,620.41	11,620.41	2	0.00
		295,822.26	295,822.26	48	0.00
COMMON TRUST FUNDS - EQUITY					
170.694	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	17,971.52	15,303.60	3	0.00
459.277	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	12,214.79	11,093.20	2	0.00
		30,186.31	26,396.80	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,205,346	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,205,346.00	3,205,346.00	3	81.04
		3,205,346.00	3,205,346.00	3	81.04
COMMON STOCK					
39,062	CUSIP # 031100100 AMETEK INC	3,548,392.08	2,906,459.05	4	0.00
34,565	CUSIP # 032095101 AMPHENOL CORP CL A	3,316,166.10	3,060,191.26	3	7,865.54
49,434	CUSIP # 05605H100 BWX TECHNOLOGIES INC	2,575,511.40	2,968,345.54	3	0.00
4,708	CUSIP # 09073M104 BIO-TECHNE CORP	981,570.92	740,273.64	1	0.00
17,048	CUSIP # 12503M108 CBOE HOLDINGS INC	1,766,684.24	1,719,428.63	2	0.00
39,214	CUSIP # 127055101 CABOT CORPORATION	1,870,899.94	2,317,027.93	2	0.00
42,122	CUSIP # 148806102 CATALENT INC	2,283,433.62	1,636,237.87	2	0.00
12,737	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	1,807,380.30	1,504,666.79	2	0.00
49,675	CUSIP # 163731102 CHEMICAL FINANCIAL CORP	2,042,139.25	2,586,450.55	2	0.00
51,955	CUSIP # 184496107 CLEAN HARBORS INC	3,694,000.50	2,913,947.20	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,806	CUSIP # 217204106 COPART INC	2,003,480.44	1,560,965.04	2	0.00
27,685	CUSIP # 256746108 DOLLAR TREE INC	2,973,092.15	2,492,316.52	3	0.00
136,886	CUSIP # 29362U104 ENTEGRIS INC	5,108,585.52	4,775,018.55	5	0.00
45,942	CUSIP # 302491303 FMC CORPORATION	3,810,888.90	3,375,353.69	4	18,384.80
31,835	CUSIP # 371559105 GENESEE & WYOMING INC CL A	3,183,500.00	2,540,661.71	3	0.00
42,951	CUSIP # 384109104 GRACO INC	2,155,281.18	1,998,388.12	2	0.00
118,936	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	2,043,320.48	2,058,213.08	2	0.00
35,986	CUSIP # 422806208 HEICO CORP CL A	3,719,872.82	2,476,623.18	4	2,519.93
32,803	CUSIP # 428291108 HEXCEL CORP	2,653,106.64	2,233,048.54	3	0.00
11,073	CUSIP # 45167R104 IDEX CORP	1,906,106.22	1,571,371.26	2	0.00
26,839	CUSIP # 457187102 INGREDION INC	2,213,949.11	2,801,390.52	2	16,781.88
134,680	CUSIP # 48238T109 KAR AUCTION SERVICES INC	3,367,000.00	6,573,586.00	3	0.00
23,406	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,102,092.86	1,457,140.67	2	0.00
80,337	CUSIP # 501889208 LKQ CORP	2,137,767.57	2,625,769.09	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,147	CUSIP # 52471Y106 LEGACYTEXAS FINANCIAL GROUP INC	1,349,414.37	1,429,632.16	1	0.00
42,969	CUSIP # 53814L108 LIVENT CORP	297,345.48	528,836.47	0	0.00
944	CUSIP # 570535104 MARKEL CORP	1,028,582.40	1,072,822.97	1	0.00
14,115	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	1,662,182.40	1,389,354.65	2	0.00
34,285	CUSIP # 806407102 HENRY SCHEIN INC	2,396,521.50	2,378,697.12	2	0.00
34,855	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	1,815,596.95	1,905,337.08	2	0.00
24,999	CUSIP # 871607107 SYNOPSIS INC	3,217,121.31	2,273,839.42	3	0.00
24,121	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	1,204,120.32	1,378,632.48	1	0.00
50,691	CUSIP # 902681105 UGI CORPORATION	2,707,406.31	2,659,555.23	3	15,067.20
41,255	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	1,844,923.60	2,275,367.23	2	0.00
35,376	CUSIP # 980745103 WOODWARD INC	4,003,148.16	2,814,801.60	4	0.00
		84,790,585.04	80,999,750.84	87	60,619.35
	FOREIGN STOCK				
55,010	CUSIP # 94106B101 WASTE CONNECTIONS INC	5,257,855.80	4,223,495.41	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,625	CUSIP # G4388N106 HELEN OF TROY	2,171,058.75	1,929,917.63	2	0.00
16,439	CUSIP # G8473T100 STERIS PLC	2,447,438.32	1,824,292.05	3	0.00
		9,876,352.87	7,977,705.09	10	0.00
COMMON TRUST FUNDS - FIXED INCOME					
45,196.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	45,196.14	45,196.14	0	0.00
		45,196.14	45,196.14	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
28,699.42	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	28,699.42	28,699.42	0	157.18
487,853.79	CUSIP # 94975P405 WELLS FARGO GOVERNMENT MMF-INSTL	487,853.79	487,853.79	3	110.22
		516,553.21	516,553.21	3	267.40
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 44890NUQ1 HYUNDAI CAPITAL AMERICA A1/P1 07/24/2019	1,986,052.50	1,986,052.50	13	10,348.14
2,000,000	CUSIP # 7443M3W42 PRUDENTIAL PLC A1/P1 09/04/2019	1,989,627.50	1,989,627.50	13	2,124.48
		3,975,680.00	3,975,680.00	27	12,472.62
GUARANTEED CONTRACTS					
3,707,110.24	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	3,707,110.24	3,707,110.24	25	1,105.99
		3,707,110.24	3,707,110.24	25	1,105.99
COMMON TRUST FUNDS - FIXED INCOME					
3,195,455.65	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	3,195,455.65	3,195,455.65	21	0.00
		3,195,455.65	3,195,455.65	21	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
110,450.51	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	110,450.51	110,450.51	6	0.00
		110,450.51	110,450.51	6	0.00
INSURANCE POLICIES/ANNUITIES					
148,299.563	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	1,893,933.72	1,823,715.15	95	0.00
		1,893,933.72	1,823,715.15	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
17,539.89	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	17,539.89	17,539.89	4	0.00
		17,539.89	17,539.89	4	0.00
FOREIGN STOCK					
30	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	5,083.50	4,491.74	1	0.00
65	CUSIP # 045055100 ASSTEAD GROUP PLC UNSPONSORED ADR	7,446.73	6,595.55	2	0.00
190	CUSIP # 054536107 AXA S.A. (ADR)	4,974.20	4,802.36	1	0.00
210	CUSIP # 055262505 BASF SE	3,832.50	4,054.89	1	0.00
220	CUSIP # 05565A202 BNP PARIBAS SA ADR	5,209.60	5,801.14	1	0.00
26	CUSIP # 056752108 BAIDU INC SPONS ADR	3,051.36	5,040.06	1	0.00
225	CUSIP # 05965X109 BANCO SANTANDER CHILE ADR	6,732.00	6,832.28	1	0.00
625	CUSIP # 05969B103 BANCO SANTANDER MEXICO SA ADR	4,781.25	4,118.25	1	0.00
75	CUSIP # 063671101 BANK OF MONTREAL	5,658.75	5,641.43	1	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	2,266.55	2,888.51	1	0.00
60	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	10,221.00	10,384.74	2	273.96
165	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	5,403.75	4,981.80	1	0.00
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	6,011.20	5,570.50	1	3.29
137	CUSIP # 14365C103 CARNIVAL PLC ADR	6,201.99	7,711.45	1	0.00
165	CUSIP # 168926103 CHINA COMMUNICATIONS UNSPONSORED ADR	2,913.90	3,134.67	1	90.84
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	3,431.75	3,051.39	1	50.12
115	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	8,830.85	8,200.42	2	0.00
433	CUSIP # 23636T100 DANONE-SPONS ADR	7,330.69	6,445.13	2	0.00
248	CUSIP # 26874R108 ENI SPA (ADR)	8,191.44	8,699.76	2	0.00
265	CUSIP # 268780103 E ON SE SPONSORED ADR	2,862.00	2,595.68	1	0.00
170	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	8,627.50	7,400.10	2	0.00
301	CUSIP # 398438408 GRIFOLS SA ADR	6,351.10	6,329.79	1	0.00

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TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66	CUSIP # 40415F101 HDFC BANK LTD ADR	8,582.64	5,873.28	2	0.00
460	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	4,922.00	4,319.35	1	0.00
425	CUSIP # 456837103 ING GROEP NV ADR	4,917.25	5,444.25	1	0.00
654	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	6,160.68	6,009.94	1	2.48
180	CUSIP # 500458401 KOMATSU LTD SPONS ADR	4,365.00	4,918.19	1	0.00
86	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	7,319.46	5,258.02	2	0.00
130	CUSIP # 559222401 MAGNA INTERNATIONAL INC	6,461.00	6,498.57	1	0.00
290	CUSIP # 585464100 MELCO CROWN ENTERTAINMENT LTD ADR	6,298.80	5,149.41	1	0.00
681	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	3,234.75	4,113.18	1	0.00
610	CUSIP # 607409109 MOBILE TELESYSTEMS	5,679.10	4,878.60	1	0.00
130	CUSIP # 60879B107 MOMO INC SPONSORED ADR	4,654.00	4,449.90	1	0.00
21	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	5,371.17	4,792.41	1	0.00
80	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	7,726.40	4,906.00	2	0.00

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Account Number

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XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
145	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	6,741.78	5,241.17	1	0.00
91	CUSIP # 686330101 ORIX CORP SPONSORED ADR	6,814.08	7,422.75	2	0.00
134	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	11,258.68	10,184.40	2	0.00
198	CUSIP # 72341E304 PING AN INSURANCE CO CHINA LTD ADR	4,757.94	4,403.24	1	26.23
665	CUSIP # 76026T205 REPSOL S.A. ADS	10,374.00	11,772.16	2	300.99
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	9,974.40	8,097.44	2	0.00
190	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	12,363.30	12,030.40	3	0.00
30	CUSIP # 783513203 RYANAIR HOLDINGS PLC	1,924.20	2,576.34	0	0.00
510	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	7,792.80	5,996.52	2	0.00
209	CUSIP # 824667109 SHIONOGI & CO LTD	2,980.34	3,276.76	1	0.00
122	CUSIP # 83404D109 SOFTBANK CORP UNSPONSORED ADR	5,847.46	4,621.12	1	0.00
685	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	4,836.10	5,369.72	1	0.00
139	CUSIP # 866796105 SUN LIFE FINANCIAL INC	5,749.04	5,208.25	1	6.79

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TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
176	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	6,893.92	6,968.51	2	177.36
172	CUSIP # 87873R101 TECHTRONIC INDUSTRIES CO SPONSORED ADR	6,530.84	6,009.02	1	37.48
130	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	4,569.50	4,266.47	1	0.00
185	CUSIP # 89151E109 TOTAL SA SPON ADR	10,321.15	10,797.16	2	108.76
79	CUSIP # 92932M101 WNS HOLDINGS LTD ADR	4,676.80	3,946.93	1	0.00
75	CUSIP # 98426T106 YY INC ADR	5,226.75	4,891.82	1	0.00
365	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	6,978.80	5,983.04	2	0.00
41	CUSIP # G0177J108 ALLERGAN PLC	6,864.63	6,664.08	2	0.00
63	CUSIP # G02602103 AMDOCS LTD	3,911.67	4,010.97	1	17.96
36	CUSIP # G0408V102 AON PLC	6,947.28	5,616.96	2	0.00
200	CUSIP # G45667105 HOLLYSYS AUTOMATION TECH LTD	3,800.00	3,928.00	1	0.00
40	CUSIP # G4705A100 ICON PLC	6,158.80	5,586.25	1	0.00
162	CUSIP # G47567105 IHS MARKIT LTD	10,322.64	8,591.08	2	0.00

ACCOUNT STATEMENT

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Account Number

04/01/2019 through 06/30/2019
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
160	CUSIP # G54050102 LAZARD LTD CL A	5,502.40	6,496.00	1	0.00
70	CUSIP # G5960L103 MEDTRONIC PLC	6,817.30	6,329.38	2	0.00
110	CUSIP # G6095L109 APTIV PLC	8,891.30	8,413.77	2	0.00
131	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	6,419.00	6,253.86	1	0.00
356	CUSIP # H42097107 UBS GROUP AG	4,218.60	5,052.35	1	0.00
155	CUSIP # N00985106 AERCAP HOLDINGS NV	8,061.55	7,956.00	2	0.00
65	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	5,598.45	5,986.15	1	0.00
57	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	5,563.77	5,308.59	1	14.25
172	CUSIP # N97284108 YANDEX NV A	6,536.00	5,228.63	1	0.00
		433,331.13	411,868.03	96	1,110.51



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
90,916.76	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	90,916.76	90,916.76	1	300.76
		90,916.76	90,916.76	1	300.76
COMMON STOCK					
12,589	CUSIP # 233051630 DB X-TRACKERS MSCI EAFE HIGH DIV	288,724.94	290,742.83	2	6,381.36
		288,724.94	290,742.83	2	6,381.36
MUTUAL FUNDS - FIXED INCOME					
14,470	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,452,209.20	1,450,618.45	11	0.00
24,509	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	609,538.83	619,099.69	5	0.00
31,676	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,595,520.12	1,586,969.49	12	0.00
36,672	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,731,376.00	3,731,745.07	29	0.00
31,376	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,450,198.72	1,451,769.91	11	0.00
12,705	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,037,363.25	946,629.07	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		9,876,206.12	9,786,831.68	76	0.00
	MUTUAL FUNDS - EQUITY				
11,262	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	322,994.16	324,135.00	2	0.00
30,982	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,174,626.58	1,846,332.02	17	9,743.84
		2,497,620.74	2,170,467.02	19	9,743.84
	COMMON TRUST FUNDS - FIXED INCOME				
249,396.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	249,396.10	249,396.10	2	0.00
		249,396.10	249,396.10	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
16,441.28	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	16,441.28	16,441.28	0	37.23
		16,441.28	16,441.28	0	37.23
COMMON STOCK					
12,748	CUSIP # 233051630 DB X-TRACKERS MSCI EAFE HIGH DIV	292,371.56	294,414.74	2	6,461.96
		292,371.56	294,414.74	2	6,461.96
MUTUAL FUNDS - FIXED INCOME					
16,552	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,661,158.72	1,659,568.88	11	0.00
23,006	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	572,159.22	581,133.78	4	0.00
24,992	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,258,847.04	1,252,100.97	8	0.00
15,400	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	800,261.00	800,791.72	5	0.00
30,001	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,052,601.75	3,052,903.98	20	0.00
31,773	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,468,548.06	1,470,138.93	10	0.00

ACCOUNT STATEMENT

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Account Number

04/01/2019 through 06/30/2019
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,034	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,064,226.10	971,142.11	7	0.00
		9,877,801.89	9,787,780.37	66	0.00
MUTUAL FUNDS - EQUITY					
27,901	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	800,200.68	803,027.05	5	0.00
52,950	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	3,716,560.50	3,155,486.40	25	16,652.78
		4,516,761.18	3,958,513.45	30	16,652.78
COMMON TRUST FUNDS - FIXED INCOME					
203,450.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	203,450.55	203,450.55	1	0.00
		203,450.55	203,450.55	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,718.55	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	10,718.55	10,718.55	0	20.59
		10,718.55	10,718.55	0	20.59
COMMON STOCK					
19,788	CUSIP # 233051630 DB X-TRACKERS MSCI EAFE HIGH DIV	453,831.84	457,002.26	5	10,030.54
		453,831.84	457,002.26	5	10,030.54
MUTUAL FUNDS - FIXED INCOME					
16,376	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,643,495.36	1,641,694.73	18	0.00
5,986	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	301,514.82	299,900.24	3	0.00
5,300	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	275,414.50	275,598.79	3	0.00
14,817	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,507,629.75	1,507,779.73	16	0.00
5,900	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	272,698.00	272,116.99	3	0.00
7,588	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	619,560.20	565,370.58	7	0.00

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XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		4,620,312.63	4,562,461.06	50	0.00
	MUTUAL FUNDS - EQUITY				
23,885	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	685,021.80	687,441.36	7	0.00
36,799	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,582,921.81	2,192,988.57	28	11,573.29
10,207	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	729,596.36	677,065.01	8	2,433.35
		3,997,539.97	3,557,494.94	43	14,006.64
	COMMON TRUST FUNDS - FIXED INCOME				
91,144.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	91,144.94	91,144.94	1	0.00
		91,144.94	91,144.94	1	0.00



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TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,994.85	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	7,994.85	7,994.85	0	21.24
		7,994.85	7,994.85	0	21.24
COMMON STOCK					
12,733	CUSIP # 233051630 DB X-TRACKERS MSCI EAFE HIGH DIV	292,027.54	294,068.32	5	6,454.36
		292,027.54	294,068.32	5	6,454.36
MUTUAL FUNDS - FIXED INCOME					
7,025	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	705,029.00	704,257.78	11	0.00
2,705	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	136,250.85	135,522.12	2	0.00
6,759	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	687,728.25	687,797.86	11	0.00
11,900	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	550,018.00	548,843.59	9	0.00
4,836	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	394,859.40	360,323.89	6	0.00
		2,473,885.50	2,436,745.24	38	0.00
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,199	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	521,947.32	523,790.88	8	0.00
24,335	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,708,073.65	1,451,128.60	26	7,653.36
17,445	CUSIP # 808524508 SCHWAB US MID CAP ETF	995,935.05	867,257.23	15	3,365.14
8,485	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	222,646.40	227,779.82	3	1,362.69
		3,448,602.42	3,069,956.53	53	12,381.19
COMMON TRUST FUNDS - FIXED INCOME					
217,574.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	217,574.04	217,574.04	3	0.00
		217,574.04	217,574.04	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,886.88	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,886.88	1,886.88	0	15.71
		1,886.88	1,886.88	0	15.71
MUTUAL FUNDS - FIXED INCOME					
3,900	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	391,404.00	391,444.72	15	0.00
14,303	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	720,442.11	716,582.02	28	0.00
5,462	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	555,758.50	555,814.06	22	0.00
5,014	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	231,747.08	232,000.28	9	0.00
2,423	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	197,837.95	180,535.87	8	0.00
		2,097,189.64	2,076,376.95	81	0.00
MUTUAL FUNDS - EQUITY					
5,044	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	354,038.36	300,590.62	14	1,586.34
		354,038.36	300,590.62	14	1,586.34
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
121,756.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	121,756.45	121,756.45	5	0.00
		121,756.45	121,756.45	5	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-1,152.53	0.00	-1,152.53		0.00
		-1,152.53	0.00	-1,152.53	-0.01	0.00
REBATE RECEIVABLE		7,505.96	0.00	7,505.96		0.00
		7,505.96	0.00	7,505.96	0.04	0.00
CASH		107.70	0.00	107.70		0.00
		107.70	0.00	107.70	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,928.09	0.00	-8,928.09		0.00
		-8,928.09	0.00	-8,928.09	-0.05	0.00
MSC PAYABLE - CLASS C2		-6,686.07	0.00	-6,686.07		0.00
		-6,686.07	0.00	-6,686.07	-0.04	0.00
PAYABLE FOR CUSTODIAN FEES		-6,198.30	0.00	-6,198.30		0.00
		-6,198.30	0.00	-6,198.30	-0.04	0.00
1,041,782.310 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,041,782.31	1,650.76	1,041,782.31		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,041,782.31	1,650.76	1,041,782.31	5.89	0.00
SUBTOTAL UNITED STATES		1,026,430.98	1,650.76	1,026,430.98		0.00
		1,026,430.98	1,650.76	1,026,430.98	5.79	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,026,430.98	1,650.76	1,026,430.98		0.00
		1,026,430.98	1,650.76	1,026,430.98	5.79	0.00

Asset and Accrual Detail - By Asset type

6/28/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		1,026,430.98	1,650.76	1,026,430.98	5.79	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
786,651.513 ULLICO SEPARATE ACCOUNT J	15.5635	11,897,035.16	0.00	12,243,076.00		346,040.84
99VVBW47	15.5635	11,897,035.16	0.00	12,243,076.00	69.18	346,040.84
EQUITY						
U.S. DOLLAR						
UNITED STATES						
29,925.875 BANK OF NEW YORK MELLON EMPLOY	147.9500	4,212,662.94	0.00	4,427,533.21		214,870.27
06427F819 BK OF NY MELLON/AGGREGATE BD	147.9500	4,212,662.94	0.00	4,427,533.21	25.02	214,870.27
TOTAL ASSETS - BASE:		17,136,129.08	1,650.76	17,697,040.19	99.99	560,911.11
NET ASSETS - BASE:				17,698,690.95		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,340.31	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	7,340.31	7,340.31	0	0.00
		7,340.31	7,340.31	0	0.00
MUTUAL FUNDS - FIXED INCOME					
9,729	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	944,296.74	894,313.54	10	0.00
12,362	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,069,313.00	1,042,262.80	11	0.00
25,609	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,062,292.77	2,041,105.06	21	0.00
39,443	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,260,083.90	2,143,331.04	24	0.00
22,332	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,179,799.56	1,177,055.25	12	0.00
		7,515,785.97	7,298,067.69	78	0.00
MUTUAL FUNDS - EQUITY					
13,918	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	580,519.78	530,865.17	6	0.00
3,669	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	156,042.57	143,099.85	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,080	CUSIP # 922908736 VANGUARD GROWTH ETF	503,241.20	358,520.81	5	1,270.81
4,536	CUSIP # 922908744 VANGUARD VALUE ETF	503,133.12	403,584.09	5	3,169.76
913	CUSIP # 922908751 VANGUARD SMALL CAP ETF	143,030.58	113,001.13	1	442.53
		1,885,967.25	1,549,071.05	20	4,883.10
COMMON TRUST FUNDS - FIXED INCOME					
180,617.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	180,617.69	180,617.69	2	0.00
		180,617.69	180,617.69	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
49.3	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	49.30	49.30	0	100.42
		49.30	49.30	0	100.42
MUTUAL FUNDS - FIXED INCOME					
14,410	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,398,634.60	1,325,175.90	8	0.00
17,622	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,524,303.00	1,487,490.85	8	0.00
36,615	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,948,605.95	2,917,931.93	16	0.00
56,699	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,248,852.70	3,088,966.61	17	0.00
32,233	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,702,869.39	1,699,509.59	9	0.00
		10,823,265.64	10,519,074.88	58	0.00
MUTUAL FUNDS - EQUITY					
54,153	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,258,721.63	2,033,946.27	12	0.00
15,140	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	643,904.20	557,216.58	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,092	CUSIP # 922908736 VANGUARD GROWTH ETF	1,975,711.88	1,388,019.76	11	4,989.16
17,591	CUSIP # 922908744 VANGUARD VALUE ETF	1,951,193.72	1,562,814.54	11	12,292.59
3,415	CUSIP # 922908751 VANGUARD SMALL CAP ETF	534,993.90	412,376.13	3	1,655.25
		7,364,525.33	5,954,373.28	40	18,937.00
COMMON TRUST FUNDS - FIXED INCOME					
379,763.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	379,763.09	379,763.09	2	0.00
		379,763.09	379,763.09	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
140,808.64	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	140,808.64	140,808.64	0	6.19
		140,808.64	140,808.64	0	6.19
MUTUAL FUNDS - FIXED INCOME					
31,689	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	3,075,734.34	2,900,761.13	5	0.00
39,089	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	3,381,198.50	3,305,713.19	5	0.00
81,679	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	6,577,609.87	6,536,680.49	11	0.00
125,626	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	7,198,369.80	6,701,935.38	12	0.00
69,921	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,693,926.43	3,698,212.55	6	0.00
		23,926,838.94	23,143,302.74	39	0.00
MUTUAL FUNDS - EQUITY					
266,155	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	11,101,325.05	9,675,313.21	18	0.00
74,478	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,167,549.34	2,737,683.56	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,648	CUSIP # 922908736 VANGUARD GROWTH ETF	9,745,886.72	6,206,521.20	16	24,610.76
88,772	CUSIP # 922908744 VANGUARD VALUE ETF	9,846,590.24	7,648,623.40	16	62,033.87
16,921	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,650,843.86	1,965,593.52	4	8,201.61
		36,512,195.21	28,233,734.89	59	94,846.24
COMMON TRUST FUNDS - FIXED INCOME					
1,226,297.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,226,297.34	1,226,297.34	2	0.00
		1,226,297.34	1,226,297.34	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
111.62	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	111.62	111.62	0	20.62
		111.62	111.62	0	20.62
MUTUAL FUNDS - FIXED INCOME					
13,011	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,262,847.66	1,194,828.70	4	0.00
15,684	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,356,666.00	1,320,526.83	4	0.00
33,259	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,678,347.27	2,654,226.08	8	0.00
50,820	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,911,986.00	2,743,448.26	9	0.00
28,828	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,522,983.24	1,521,739.89	5	0.00
		9,732,830.17	9,434,769.76	29	0.00
MUTUAL FUNDS - EQUITY					
169,717	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	7,078,896.07	6,359,798.02	21	0.00
48,911	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,080,184.83	1,787,172.22	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
37,759	CUSIP # 922908736 VANGUARD GROWTH ETF	6,169,443.01	4,164,951.65	19	15,579.36
52,461	CUSIP # 922908744 VANGUARD VALUE ETF	5,818,974.12	4,563,620.25	17	36,659.75
11,011	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,724,983.26	1,331,135.27	5	5,337.03
		22,872,481.29	18,206,677.41	69	57,576.14
COMMON TRUST FUNDS - FIXED INCOME					
650,585.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	650,585.52	650,585.52	2	0.00
		650,585.52	650,585.52	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
124,948.12	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	124,948.12	124,948.12	0	5.38
		124,948.12	124,948.12	0	5.38
MUTUAL FUNDS - FIXED INCOME					
10,297	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	999,426.82	950,026.96	2	0.00
13,255	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,146,557.50	1,121,685.52	3	0.00
26,965	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,171,491.45	2,151,448.06	5	0.00
41,980	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,405,454.00	2,264,188.14	6	0.00
23,542	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,243,723.86	1,243,282.48	3	0.00
		7,966,653.63	7,730,631.16	19	0.00
MUTUAL FUNDS - EQUITY					
235,649	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	9,828,919.79	8,677,569.74	24	0.00
67,064	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,852,231.92	2,447,357.48	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51,023	CUSIP # 922908736 VANGUARD GROWTH ETF	8,336,647.97	5,389,180.92	20	21,052.09
78,560	CUSIP # 922908744 VANGUARD VALUE ETF	8,713,875.20	6,786,637.63	21	54,897.73
14,959	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,343,476.94	1,785,543.01	6	7,250.63
		32,075,151.82	25,086,288.78	78	83,200.45
COMMON TRUST FUNDS - FIXED INCOME					
1,080,006.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,080,006.37	1,080,006.37	3	0.00
		1,080,006.37	1,080,006.37	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
79.65	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	79.65	79.65	0	11.70
		79.65	79.65	0	11.70
MUTUAL FUNDS - EQUITY					
70,419	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,937,176.49	2,692,184.88	30	0.00
20,677	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	879,392.81	788,786.06	9	0.00
15,752	CUSIP # 922908736 VANGUARD GROWTH ETF	2,573,719.28	1,742,829.77	26	6,499.28
21,880	CUSIP # 922908744 VANGUARD VALUE ETF	2,426,929.60	1,887,232.81	25	15,289.74
4,464	CUSIP # 922908751 VANGUARD SMALL CAP ETF	699,330.24	531,752.64	7	2,163.70
		9,516,548.42	7,642,786.16	98	23,952.72
COMMON TRUST FUNDS - FIXED INCOME					
196,063.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	196,063.92	196,063.92	2	0.00
		196,063.92	196,063.92	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,766.83	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	7,766.83	7,766.83	0	46.81
		7,766.83	7,766.83	0	46.81
MUTUAL FUNDS - FIXED INCOME					
6,636	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	644,090.16	613,385.58	12	0.00
8,483	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	733,779.50	716,433.77	14	0.00
17,811	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,434,319.83	1,421,472.88	27	0.00
27,326	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,565,779.80	1,498,343.51	29	0.00
15,573	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	822,721.59	819,493.54	15	0.00
		5,200,690.88	5,069,129.28	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
129,424.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	129,424.50	129,424.50	2	0.00
		129,424.50	129,424.50	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
988,681.44	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	988,681.44	988,681.44	1	0.00
		988,681.44	988,681.44	1	0.00
COMMON STOCK					
2,681	CUSIP # 02079K107 ALPHABET INC CL C	2,897,919.71	2,740,265.58	4	0.00
1,586	CUSIP # 023135106 AMAZON.COM INC	3,003,297.18	2,602,311.78	4	0.00
23,771	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	2,026,715.46	1,800,683.28	3	0.00
8,103	CUSIP # 036752103 ANTHEM INC	2,286,747.63	2,179,835.39	3	0.00
1,296	CUSIP # 09247X101 BLACKROCK INC	608,212.80	617,176.81	1	0.00
904	CUSIP # 09857L108 BOOKING HOLDINGS INC	1,694,737.84	1,700,211.93	3	0.00
55,351	CUSIP # 126650100 CVS HEALTH CORP	3,016,075.99	3,563,114.86	4	0.00
6,784	CUSIP # 30303M102 FACEBOOK INC	1,309,312.00	1,095,242.40	2	0.00
24,134	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	2,358,857.16	1,756,650.84	4	0.00
138,473	CUSIP # 48251W104 KKR & CO INC-A	3,499,212.71	3,433,375.57	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,755	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	1,368,528.95	1,150,225.75	2	0.00
8,415	CUSIP # 57636Q104 MASTERCARD INC	2,226,019.95	1,365,287.78	3	0.00
23,680	CUSIP # 58155Q103 MCKESSON CORPORATION	3,182,355.20	3,218,772.63	5	9,439.95
17,304	CUSIP # 594918104 MICROSOFT CORPORATION	2,318,043.84	1,888,756.29	3	0.00
159,232	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	3,539,727.36	4,819,210.00	5	0.00
22,227	CUSIP # 67066G104 NVIDIA CORP	3,650,340.21	3,784,994.23	5	0.00
24,322	CUSIP # 68389X105 ORACLE CORP	1,385,624.34	1,106,514.21	2	0.00
7,409	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	1,259,604.09	1,127,861.42	2	0.00
61,539	CUSIP # 74736K101 QORVO INC	4,099,112.79	3,900,024.43	6	0.00
10,146	CUSIP # 78409V104 S&P GLOBAL INC	2,311,157.34	1,616,798.16	3	0.00
56,630	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	4,375,800.10	4,824,651.46	6	0.00
34,561	CUSIP # 880770102 TERADYNE INC	1,655,817.51	1,104,485.04	2	0.00
26,334	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,719,512.18	2,678,229.64	4	0.00
13,664	CUSIP # 92826C839 VISA INC CL A	2,371,387.20	1,121,584.46	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2019 through 06/30/2019
XXXXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 06/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		59,164,119.54	55,196,263.94	88	9,439.95
	FOREIGN STOCK				
16,150	CUSIP # 011400587 AIRBUS SE ORD SEDOL 4012250 FR	2,287,227.76	1,617,889.64	3	0.00
19,318	CUSIP # 012688156 SWISS RE AG ORD SEDOL B545MG5 SW	1,962,450.90	1,833,364.84	3	0.00
20,633	CUSIP # G0692U109 AXIS CAPITAL HLDGS LTD	1,230,758.45	1,301,797.09	2	8,253.20
6,581	CUSIP # G3223R108 EVEREST RE GROUP LTD	1,626,691.58	1,453,952.70	2	0.00
		7,107,128.69	6,207,004.27	11	8,253.20
	COMMON TRUST FUNDS - FIXED INCOME				
87,863.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	87,863.15	87,863.15	0	0.00
		87,863.15	87,863.15	0	0.00

Holdings



WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		1,015,048.440	Local	1.000000	1,015,048.44	1.000000	1,015,048.44	0.36
			Base	1.000000	1,015,048.44	1.000000	1,015,048.44	0.36

US DOLLAR Total		1,015,048.440	Local		1,015,048.44		1,015,048.44	0.36
			Base		1,015,048.44		1,015,048.44	0.36

CASH Total		1,015,048.440	Base		1,015,048.44		1,015,048.44	0.36
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				2.313991	31 Dec 2030		
		1,338,273.730	Local	100.000000	1,338,273.73	100.000000	1,338,273.73	0.47
			Base	100.000000	1,338,273.73	100.000000	1,338,273.73	0.47

86565BYQ8	SUMITOMO MITSUI BKG CORP				2.540000	19 Jul 2019		
		2,960,000.000	Local	100.000000	2,960,000.00	100.014870	2,960,440.15	1.04
			Base	100.000000	2,960,000.00	100.014870	2,960,440.15	1.04

US DOLLAR Total		4,298,273.730	Local		4,298,273.73		4,298,713.88	1.50
			Base		4,298,273.73		4,298,713.88	1.50

CASH EQUIVALENT Total		4,298,273.730	Base		4,298,273.73		4,298,713.88	1.50
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	160,000.000	Local		86.768231	138,829.17	99.967551	159,948.08	21,118.91	0.06
		Base		86.768231	138,829.17	99.967551	159,948.08	21,118.91	0.06
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	80,000.000	Local		85.773063	68,618.45	102.241388	81,793.11	13,174.66	0.03
		Base		85.773063	68,618.45	102.241388	81,793.11	13,174.66	0.03
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
	100,000.000	Local		102.173680	102,173.68	104.067450	104,067.45	1,893.77	0.04
		Base		102.173680	102,173.68	104.067450	104,067.45	1,893.77	0.04
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	106,000.000	Local		99.990009	105,989.41	108.119642	114,606.82	8,617.41	0.04
		Base		99.990009	105,989.41	108.119642	114,606.82	8,617.41	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	30,000.000	Local		107.238333	32,171.50	118.146749	35,444.02	3,272.52	0.01
		Base		107.238333	32,171.50	118.146749	35,444.02	3,272.52	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	50,000.000	Local		106.168320	53,084.16	123.575910	61,787.96	8,703.80	0.02
		Base		106.168320	53,084.16	123.575910	61,787.96	8,703.80	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		96.815700	106,497.27	103.317750	113,649.53	7,152.26	0.04
		Base		96.815700	106,497.27	103.317750	113,649.53	7,152.26	0.04
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local		97.012120	48,506.06	104.876642	52,438.32	3,932.26	0.02
		Base		97.012120	48,506.06	104.876642	52,438.32	3,932.26	0.02
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		97.867591	107,654.35	103.777265	114,154.99	6,500.64	0.04
		Base		97.867591	107,654.35	103.777265	114,154.99	6,500.64	0.04
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.693000	9,969.30	90.413373	9,041.34	-927.96	0.00
		Base		99.693000	9,969.30	90.413373	9,041.34	-927.96	0.00

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

Books Open

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01F022477	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	18 Jul 2034		
	800,000.000	Local		100.198731	801,589.85	100.701172	805,609.38	4,019.53	0.28
Original Face:	800,000.000	Base		100.198731	801,589.85	100.701172	805,609.38	4,019.53	0.28
01F040677	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	15 Jul 2049		
	100,000.000	Local		103.187500	103,187.50	103.353515	103,353.52	166.02	0.04
Original Face:	100,000.000	Base		103.187500	103,187.50	103.353515	103,353.52	166.02	0.04
01F042673	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	15 Jul 2049		
	500,000.000	Local		104.478126	522,390.63	104.495120	522,475.60	84.97	0.18
Original Face:	500,000.000	Base		104.478126	522,390.63	104.495120	522,475.60	84.97	0.18
02209SAJ2	ALTRIA GROUP INC COMPANY GUAR 08/19 9.25					9.250000	06 Aug 2019		
	30,000.000	Local		100.646600	30,193.98	100.627000	30,188.10	-5.88	0.01
		Base		100.646600	30,193.98	100.627000	30,188.10	-5.88	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	80,000.000	Local		102.378488	81,902.79	104.186109	83,348.89	1,446.10	0.03
		Base		102.378488	81,902.79	104.186109	83,348.89	1,446.10	0.03
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.850000	09 Aug 2022		
	10,000.000	Local		101.693100	10,169.31	101.056305	10,105.63	-63.68	0.00
		Base		101.693100	10,169.31	101.056305	10,105.63	-63.68	0.00
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	60,000.000	Local		99.994717	59,996.83	102.840767	61,704.46	1,707.63	0.02
		Base		99.994717	59,996.83	102.840767	61,704.46	1,707.63	0.02
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	50,000.000	Local		99.902400	49,951.20	104.241907	52,120.95	2,169.75	0.02
		Base		99.902400	49,951.20	104.241907	52,120.95	2,169.75	0.02
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	260,000.000	Local		100.566135	261,471.95	107.005020	278,213.05	16,741.10	0.10
		Base		100.566135	261,471.95	107.005020	278,213.05	16,741.10	0.10
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	190,000.000	Local		99.816016	189,650.43	107.579137	204,400.36	14,749.93	0.07
		Base		99.816016	189,650.43	107.579137	204,400.36	14,749.93	0.07

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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: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		10,000.000	Local	106.868400	10,686.84	114.139650	11,413.97	727.13	0.00
			Base	106.868400	10,686.84	114.139650	11,413.97	727.13	0.00
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059			
		50,000.000	Local	101.282380	50,641.19	113.971834	56,985.92	6,344.73	0.02
			Base	101.282380	50,641.19	113.971834	56,985.92	6,344.73	0.02
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95				4.950000	05 Dec 2044			
		10,000.000	Local	116.941000	11,694.10	126.074978	12,607.50	913.40	0.00
			Base	116.941000	11,694.10	126.074978	12,607.50	913.40	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.150000	22 Aug 2027			
		110,000.000	Local	95.985864	105,584.45	105.116738	115,628.41	10,043.96	0.04
			Base	95.985864	105,584.45	105.116738	115,628.41	10,043.96	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037			
		100,000.000	Local	96.602180	96,602.18	110.262080	110,262.08	13,659.90	0.04
			Base	96.602180	96,602.18	110.262080	110,262.08	13,659.90	0.04
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125				3.125000	16 Jul 2022			
		210,000.000	Local	98.312714	206,456.70	102.218047	214,657.90	8,201.20	0.08
			Base	98.312714	206,456.70	102.218047	214,657.90	8,201.20	0.08
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65				2.650000	02 Dec 2022			
		40,000.000	Local	96.645400	38,658.16	101.096326	40,438.53	1,780.37	0.01
			Base	96.645400	38,658.16	101.096326	40,438.53	1,780.37	0.01
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625				3.625000	05 Dec 2024			
		30,000.000	Local	100.743233	30,222.97	105.001071	31,500.32	1,277.35	0.01
			Base	100.743233	30,222.97	105.001071	31,500.32	1,277.35	0.01
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375				2.375000	26 May 2020			
		20,000.000	Local	99.371400	19,874.28	100.042108	20,008.42	134.14	0.01
			Base	99.371400	19,874.28	100.042108	20,008.42	134.14	0.01
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY				5.000000	12 Dec 2049			
		0.000	Local	0.000000	-105.50	0.000000	0.00	105.50	0.00
			Base	0.000000	-105.50	0.000000	0.00	105.50	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
031162BM1	AMGEN INC SR UNSECURED 11/21 3.875					3.875000	15 Nov 2021		
	160,000.000	Local		100.967213	161,547.54	103.200043	165,120.07	3,572.53	0.06
		Base		100.967213	161,547.54	103.200043	165,120.07	3,572.53	0.06
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local		90.767581	281,379.50	102.421936	317,508.00	36,128.50	0.11
		Base		90.767581	281,379.50	102.421936	317,508.00	36,128.50	0.11
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local		106.338200	63,802.92	112.387932	67,432.76	3,629.84	0.02
		Base		106.338200	63,802.92	112.387932	67,432.76	3,629.84	0.02
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.826108	249,565.27	105.919622	264,799.06	15,233.79	0.09
		Base		99.826108	249,565.27	105.919622	264,799.06	15,233.79	0.09
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		94.826529	66,378.57	105.145424	73,601.80	7,223.23	0.03
		Base		94.826529	66,378.57	105.145424	73,601.80	7,223.23	0.03
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	20,000.000	Local		95.599050	19,119.81	111.343172	22,268.63	3,148.82	0.01
		Base		95.599050	19,119.81	111.343172	22,268.63	3,148.82	0.01
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	150,000.000	Local		100.642060	150,963.09	122.550787	183,826.18	32,863.09	0.06
		Base		100.642060	150,963.09	122.550787	183,826.18	32,863.09	0.06
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
	90,000.000	Local		99.906522	89,915.87	108.322333	97,490.10	7,574.23	0.03
		Base		99.906522	89,915.87	108.322333	97,490.10	7,574.23	0.03
035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5					3.500000	12 Jan 2024		
	20,000.000	Local		99.604850	19,920.97	104.448407	20,889.68	968.71	0.01
		Base		99.604850	19,920.97	104.448407	20,889.68	968.71	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	250,000.000	Local		97.919704	244,799.26	108.005083	270,012.71	25,213.45	0.09
		Base		97.919704	244,799.26	108.005083	270,012.71	25,213.45	0.09

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	330,000.000	Local	100.384948	331,270.33	113.520616	374,618.03	43,347.70	0.13	
		Base	100.384948	331,270.33	113.520616	374,618.03	43,347.70	0.13	
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.650000	01 Feb 2021		
	15,000.000	Local	100.922667	15,138.40	100.521000	15,078.15	-60.25	0.01	
		Base	100.922667	15,138.40	100.521000	15,078.15	-60.25	0.01	
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	110,000.000	Local	95.284664	104,813.13	103.953373	114,348.71	9,535.58	0.04	
		Base	95.284664	104,813.13	103.953373	114,348.71	9,535.58	0.04	
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local	99.974450	19,994.89	103.451314	20,690.26	695.37	0.01	
		Base	99.974450	19,994.89	103.451314	20,690.26	695.37	0.01	
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	40,000.000	Local	97.856725	39,142.69	101.426419	40,570.57	1,427.88	0.01	
		Base	97.856725	39,142.69	101.426419	40,570.57	1,427.88	0.01	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local	102.978436	113,276.28	102.309357	112,540.29	-735.99	0.04	
		Base	102.978436	113,276.28	102.309357	112,540.29	-735.99	0.04	
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	18,000.000	Local	99.552222	17,919.40	101.484527	18,267.21	347.81	0.01	
		Base	99.552222	17,919.40	101.484527	18,267.21	347.81	0.01	
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local	94.113536	414,099.56	97.524292	429,106.88	15,007.32	0.15	
		Base	94.113536	414,099.56	97.524292	429,106.88	15,007.32	0.15	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local	87.985982	149,576.17	90.464071	153,788.92	4,212.75	0.05	
		Base	87.985982	149,576.17	90.464071	153,788.92	4,212.75	0.05	
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local	92.990893	269,673.59	99.659427	289,012.34	19,338.75	0.10	
		Base	92.990893	269,673.59	99.659427	289,012.34	19,338.75	0.10	

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037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.850000	04 Aug 2046			
		70,000.000	Local 94.617329	66,232.13	106.308174	74,415.72	8,183.59		0.03
			Base 94.617329	66,232.13	106.308174	74,415.72	8,183.59		0.03
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A21 144A				4.194000	07 Jun 2049			
		490,000.000	Local 100.000000	490,000.00	101.052500	495,157.25	5,157.25		0.17
Original Face:		490,000.000	Base 100.000000	490,000.00	101.052500	495,157.25	5,157.25		0.17
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.000000	15 Oct 2039			
		50,000.000	Local 116.898840	58,449.42	118.656619	59,328.31	878.89		0.02
			Base 116.898840	58,449.42	118.656619	59,328.31	878.89		0.02
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025			
		519,000.000	Local 100.787268	523,085.92	103.064720	534,905.90	11,819.98		0.19
Original Face:		519,000.000	Base 100.787268	523,085.92	103.064720	534,905.90	11,819.98		0.19
05532MAB3	BCAP LLC TRUST BCAP 2009 RR15 2A1 144A				5.500000	26 Nov 2035			
		459,314.370	Local 100.963188	463,738.43	101.137770	464,540.31	801.88		0.16
Original Face:		2,080,000.000	Base 100.963188	463,738.43	101.137770	464,540.31	801.88		0.16
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043			
		130,000.000	Local 110.907600	144,179.88	125.280215	162,864.28	18,684.40		0.06
			Base 110.907600	144,179.88	125.280215	162,864.28	18,684.40		0.06
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A				3.644250	15 Jul 2035			
		260,000.000	Local 99.877569	259,681.68	100.029950	260,077.87	396.19		0.09
Original Face:		260,000.000	Base 99.877569	259,681.68	100.029950	260,077.87	396.19		0.09
056059AA6	BX TRUST BX 2018 IND A 144A				3.144250	15 Nov 2035			
		1,201,943.040	Local 100.000000	1,201,943.04	100.082100	1,202,929.84	986.80		0.42
Original Face:		1,480,000.000	Base 100.000000	1,201,943.04	100.082100	1,202,929.84	986.80		0.42
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028			
		200,000.000	Local 95.957500	191,915.00	106.421364	212,842.73	20,927.73		0.07
			Base 95.957500	191,915.00	106.421364	212,842.73	20,927.73		0.07
05970AAB8	BANCO NACIONAL COM EXT SUBORDINATED 144A 08/26 VAR				3.800000	11 Aug 2026			
		240,000.000	Local 98.247588	235,794.21	100.776000	241,862.40	6,068.19		0.08
			Base 98.247588	235,794.21	100.776000	241,862.40	6,068.19		0.08

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06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local	101.460444	91,314.40	103.077663	92,769.90	1,455.50	0.03	
		Base	101.460444	91,314.40	103.077663	92,769.90	1,455.50	0.03	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	200,000.000	Local	105.043835	210,087.67	121.890489	243,780.98	33,693.31	0.09	
		Base	105.043835	210,087.67	121.890489	243,780.98	33,693.31	0.09	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	700,000.000	Local	99.558889	696,912.22	106.834744	747,843.21	50,930.99	0.26	
		Base	99.558889	696,912.22	106.834744	747,843.21	50,930.99	0.26	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local	102.156200	10,215.62	107.864295	10,786.43	570.81	0.00	
		Base	102.156200	10,215.62	107.864295	10,786.43	570.81	0.00	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local	100.055364	110,060.90	104.265035	114,691.54	4,630.64	0.04	
		Base	100.055364	110,060.90	104.265035	114,691.54	4,630.64	0.04	
06051GHA0	BANK OF AMERICA CORP SR UNSECURED 01/49 VAR					3.946000	23 Jan 2049		
	190,000.000	Local	94.282079	179,135.95	105.454210	200,363.00	21,227.05	0.07	
		Base	94.282079	179,135.95	105.454210	200,363.00	21,227.05	0.07	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local	97.164917	58,298.95	101.834540	61,100.72	2,801.77	0.02	
		Base	97.164917	58,298.95	101.834540	61,100.72	2,801.77	0.02	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local	92.980813	139,471.22	102.899598	154,349.40	14,878.18	0.05	
		Base	92.980813	139,471.22	102.899598	154,349.40	14,878.18	0.05	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	30,000.000	Local	100.000000	30,000.00	103.667901	31,100.37	1,100.37	0.01	
		Base	100.000000	30,000.00	103.667901	31,100.37	1,100.37	0.01	
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local	101.129740	151,694.61	109.219604	163,829.41	12,134.80	0.06	
		Base	101.129740	151,694.61	109.219604	163,829.41	12,134.80	0.06	

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06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local	100.000000	70,000.00	107.190187	75,033.13	5,033.13	0.03	
		Base	100.000000	70,000.00	107.190187	75,033.13	5,033.13	0.03	
06054AA7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local	100.528900	30,158.67	106.520460	31,956.14	1,797.47	0.01	
	Original Face: 30,000.000	Base	100.528900	30,158.67	106.520460	31,956.14	1,797.47	0.01	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local	107.824650	21,564.93	117.273201	23,454.64	1,889.71	0.01	
		Base	107.824650	21,564.93	117.273201	23,454.64	1,889.71	0.01	
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	140,000.000	Local	110.358321	154,501.65	122.599328	171,639.06	17,137.41	0.06	
		Base	110.358321	154,501.65	122.599328	171,639.06	17,137.41	0.06	
07386HKJ9	BEAR STEARNS ALT A TRUST BALTA 2004 7 1A1					4.793230	25 Aug 2034		
	125,998.970	Local	101.171898	127,475.55	103.948740	130,974.34	3,498.79	0.05	
	Original Face: 3,490,000.000	Base	101.171898	127,475.55	103.948740	130,974.34	3,498.79	0.05	
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	5,000.000	Local	104.639800	5,231.99	104.894147	5,244.71	12.72	0.00	
		Base	104.639800	5,231.99	104.894147	5,244.71	12.72	0.00	
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local	109.132500	8,730.60	110.930168	8,874.41	143.81	0.00	
		Base	109.132500	8,730.60	110.930168	8,874.41	143.81	0.00	
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	220,000.000	Local	96.931214	213,248.67	102.993215	226,585.07	13,336.40	0.08	
		Base	96.931214	213,248.67	102.993215	226,585.07	13,336.40	0.08	
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	120,000.000	Local	98.986008	118,783.21	112.559636	135,071.56	16,288.35	0.05	
		Base	98.986008	118,783.21	112.559636	135,071.56	16,288.35	0.05	
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	430,000.000	Local	100.000000	430,000.00	107.293017	461,359.97	31,359.97	0.16	
		Base	100.000000	430,000.00	107.293017	461,359.97	31,359.97	0.16	

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09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local	100.373635	200,747.27	114.527886	229,055.77	28,308.50	0.08	
		Base	100.373635	200,747.27	114.527886	229,055.77	28,308.50	0.08	
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
	170,000.000	Local	101.284859	172,184.26	101.483963	172,522.74	338.48	0.06	
		Base	101.284859	172,184.26	101.483963	172,522.74	338.48	0.06	
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local	96.734220	48,367.11	100.597205	50,298.60	1,931.49	0.02	
		Base	96.734220	48,367.11	100.597205	50,298.60	1,931.49	0.02	
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	50,000.000	Local	98.799840	49,399.92	103.540811	51,770.41	2,370.49	0.02	
		Base	98.799840	49,399.92	103.540811	51,770.41	2,370.49	0.02	
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	40,000.000	Local	99.954200	39,981.68	102.912731	41,165.09	1,183.41	0.01	
		Base	99.954200	39,981.68	102.912731	41,165.09	1,183.41	0.01	
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local	95.357205	209,785.85	101.904758	224,190.47	14,404.62	0.08	
		Base	95.357205	209,785.85	101.904758	224,190.47	14,404.62	0.08	
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	120,000.000	Local	98.654342	118,385.21	103.151577	123,781.89	5,396.68	0.04	
		Base	98.654342	118,385.21	103.151577	123,781.89	5,396.68	0.04	
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local	100.011233	60,006.74	104.801693	62,881.02	2,874.28	0.02	
		Base	100.011233	60,006.74	104.801693	62,881.02	2,874.28	0.02	
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	70,000.000	Local	99.741843	69,819.29	101.269189	70,888.43	1,069.14	0.02	
		Base	99.741843	69,819.29	101.269189	70,888.43	1,069.14	0.02	
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9					2.900000	26 Jul 2024		
	140,000.000	Local	99.620836	139,469.17	102.342020	143,278.83	3,809.66	0.05	
		Base	99.620836	139,469.17	102.342020	143,278.83	3,809.66	0.05	

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110122CA4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/26 3.2				3.200000	15 Jun 2026		
		60,000.000	Local 99.732350	59,839.41	103.901075	62,340.65	2,501.24	0.02
			Base 99.732350	59,839.41	103.901075	62,340.65	2,501.24	0.02
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4				3.400000	26 Jul 2029		
		110,000.000	Local 99.183645	109,102.01	104.694136	115,163.55	6,061.54	0.04
			Base 99.183645	109,102.01	104.694136	115,163.55	6,061.54	0.04
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA				1.111871	13 Nov 2050		
		1,055,032.900	Local 5.495413	57,978.41	5.657300	59,686.38	1,707.97	0.02
Original Face:		1,070,000.000	Base 5.495413	57,978.41	5.657300	59,686.38	1,707.97	0.02
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349000	10 May 2050		
		24,000.000	Local 102.806583	24,673.58	105.417570	25,300.22	626.64	0.01
Original Face:		24,000.000	Base 102.806583	24,673.58	105.417570	25,300.22	626.64	0.01
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4				4.421600	15 Nov 2051		
		1,170,000.000	Local 102.946575	1,204,474.93	112.185620	1,312,571.75	108,096.82	0.46
Original Face:		1,170,000.000	Base 102.946575	1,204,474.93	112.185620	1,312,571.75	108,096.82	0.46
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025		
		390,000.000	Local 95.894046	373,986.78	103.009581	401,737.37	27,750.59	0.14
			Base 95.894046	373,986.78	103.009581	401,737.37	27,750.59	0.14
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.800350	10 Oct 2048		
		57,000.000	Local 103.041246	58,733.51	107.115020	61,055.56	2,322.05	0.02
Original Face:		57,000.000	Base 103.041246	58,733.51	107.115020	61,055.56	2,322.05	0.02
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				3.374250	15 May 2036		
		1,250,000.000	Local 100.000000	1,250,000.00	100.125290	1,251,566.13	1,566.13	0.44
Original Face:		1,250,000.000	Base 100.000000	1,250,000.00	100.125290	1,251,566.13	1,566.13	0.44
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A				3.644250	15 Jan 2034		
		850,000.000	Local 100.000000	850,000.00	100.032350	850,274.98	274.98	0.30
Original Face:		850,000.000	Base 100.000000	850,000.00	100.032350	850,274.98	274.98	0.30
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		50,000.000	Local 104.345980	52,172.99	104.417860	52,208.93	35.94	0.02
			Base 104.345980	52,172.99	104.417860	52,208.93	35.94	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	10,000.000	Local		115.626500	11,562.65	106.641493	10,664.15	-898.50	0.00
		Base		115.626500	11,562.65	106.641493	10,664.15	-898.50	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	440,000.000	Local		99.217402	436,556.57	103.414637	455,024.40	18,467.83	0.16
		Base		99.217402	436,556.57	103.414637	455,024.40	18,467.83	0.16
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.100000	25 Mar 2025		
	120,000.000	Local		99.298533	119,158.24	105.469018	126,562.82	7,404.58	0.04
		Base		99.298533	119,158.24	105.469018	126,562.82	7,404.58	0.04
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	550,000.000	Local		98.768438	543,226.41	105.447798	579,962.89	36,736.48	0.20
		Base		98.768438	543,226.41	105.447798	579,962.89	36,736.48	0.20
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	100,000.000	Local		104.250160	104,250.16	106.511923	106,511.92	2,261.76	0.04
		Base		104.250160	104,250.16	106.511923	106,511.92	2,261.76	0.04
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					2.574250	15 Jul 2035		
	50,291.380	Local		95.344630	47,950.13	97.103490	48,834.69	884.56	0.02
	Original Face: 2,010,000.000	Base		95.344630	47,950.13	97.103490	48,834.69	884.56	0.02
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	420,000.000	Local		97.978912	411,511.43	107.147388	450,019.03	38,507.60	0.16
		Base		97.978912	411,511.43	107.147388	450,019.03	38,507.60	0.16
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	100,000.000	Local		96.394300	96,394.30	118.678129	118,678.13	22,283.83	0.04
		Base		96.394300	96,394.30	118.678129	118,678.13	22,283.83	0.04
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
	10,000.000	Local		97.744900	9,774.49	99.671210	9,967.12	192.63	0.00
		Base		97.744900	9,774.49	99.671210	9,967.12	192.63	0.00
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.850000	25 Sep 2034		
	1,110,690.380	Local		100.957832	1,121,328.93	101.282920	1,124,939.65	3,610.72	0.39
	Original Face: 2,960,000.000	Base		100.957832	1,121,328.93	101.282920	1,124,939.65	3,610.72	0.39

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161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579000	23 Jul 2020		
	20,000.000	Local		100.124650	20,024.93	100.896485	20,179.30	154.37	0.01
		Base		100.124650	20,024.93	100.896485	20,179.30	154.37	0.01
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	80,000.000	Local		95.149225	76,119.38	103.877361	83,101.89	6,982.51	0.03
		Base		95.149225	76,119.38	103.877361	83,101.89	6,982.51	0.03
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	170,000.000	Local		95.471935	162,302.29	107.086355	182,046.80	19,744.51	0.06
		Base		95.471935	162,302.29	107.086355	182,046.80	19,744.51	0.06
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	630,000.000	Local		100.047552	630,299.58	110.464205	695,924.49	65,624.91	0.24
		Base		100.047552	630,299.58	110.464205	695,924.49	65,624.91	0.24
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	20,000.000	Local		99.797950	19,959.59	103.209623	20,641.92	682.33	0.01
		Base		99.797950	19,959.59	103.209623	20,641.92	682.33	0.01
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	280,000.000	Local		94.997536	265,993.10	102.763877	287,738.86	21,745.76	0.10
		Base		94.997536	265,993.10	102.763877	287,738.86	21,745.76	0.10
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	60,000.000	Local		98.512383	59,107.43	101.700373	61,020.22	1,912.79	0.02
		Base		98.512383	59,107.43	101.700373	61,020.22	1,912.79	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local		98.394286	68,876.00	106.477193	74,534.04	5,658.04	0.03
		Base		98.394286	68,876.00	106.477193	74,534.04	5,658.04	0.03
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	80,000.000	Local		144.438438	115,550.75	159.961549	127,969.24	12,418.49	0.04
		Base		144.438438	115,550.75	159.961549	127,969.24	12,418.49	0.04
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local		105.060585	210,121.17	113.269203	226,538.41	16,417.24	0.08
		Base		105.060585	210,121.17	113.269203	226,538.41	16,417.24	0.08

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172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local		109.721914	38,402.67	115.184410	40,314.54	1,911.87	0.01
		Base		109.721914	38,402.67	115.184410	40,314.54	1,911.87	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	200,000.000	Local		100.727920	201,455.84	107.740469	215,480.94	14,025.10	0.08
		Base		100.727920	201,455.84	107.740469	215,480.94	14,025.10	0.08
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	103.136403	51,568.20	1,568.20	0.02
		Base		100.000000	50,000.00	103.136403	51,568.20	1,568.20	0.02
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local		97.368102	593,945.42	107.425780	655,297.26	61,351.84	0.23
		Base		97.368102	593,945.42	107.425780	655,297.26	61,351.84	0.23
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local		99.389408	258,412.46	116.351264	302,513.29	44,100.83	0.11
		Base		99.389408	258,412.46	116.351264	302,513.29	44,100.83	0.11
17313CAC3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 WFH3 A3					2.679750	25 Jun 2037		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
195325DP7	REPUBLIC OF COLOMBIA SR UNSECURED 03/29 4.5					4.500000	15 Mar 2029		
	200,000.000	Local		100.414150	200,828.30	109.200000	218,400.00	17,571.70	0.08
		Base		100.414150	200,828.30	109.200000	218,400.00	17,571.70	0.08
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local		99.706740	648,093.81	113.376000	736,944.00	88,850.19	0.26
		Base		99.706740	648,093.81	113.376000	736,944.00	88,850.19	0.26
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local		129.620400	12,962.04	140.108717	14,010.87	1,048.83	0.00
		Base		129.620400	12,962.04	140.108717	14,010.87	1,048.83	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		122.290400	12,229.04	124.760327	12,476.03	246.99	0.00
		Base		122.290400	12,229.04	124.760327	12,476.03	246.99	0.00

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20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	10,000.000	Local	95.386900	9,538.69	103.498267	10,349.83	811.14	0.00	
		Base	95.386900	9,538.69	103.498267	10,349.83	811.14	0.00	
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local	94.737333	56,842.40	97.519846	58,511.91	1,669.51	0.02	
		Base	94.737333	56,842.40	97.519846	58,511.91	1,669.51	0.02	
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	30,000.000	Local	98.441833	29,532.55	117.121332	35,136.40	5,603.85	0.01	
		Base	98.441833	29,532.55	117.121332	35,136.40	5,603.85	0.01	
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local	99.755940	49,877.97	106.134820	53,067.41	3,189.44	0.02	
		Base	99.755940	49,877.97	106.134820	53,067.41	3,189.44	0.02	
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	60,000.000	Local	99.884533	59,930.72	107.888001	64,732.80	4,802.08	0.02	
		Base	99.884533	59,930.72	107.888001	64,732.80	4,802.08	0.02	
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	250,000.000	Local	99.824716	249,561.79	110.215040	275,537.60	25,975.81	0.10	
		Base	99.824716	249,561.79	110.215040	275,537.60	25,975.81	0.10	
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	260,000.000	Local	99.336788	258,275.65	111.601696	290,164.41	31,888.76	0.10	
		Base	99.336788	258,275.65	111.601696	290,164.41	31,888.76	0.10	
200447AF7	COMISION FEDERAL DE ELEC SR UNSECURED 144A 02/27 4.75					4.750000	23 Feb 2027		
	290,000.000	Local	98.604103	285,951.90	102.651000	297,687.90	11,736.00	0.10	
		Base	98.604103	285,951.90	102.651000	297,687.90	11,736.00	0.10	
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	230,000.000	Local	99.111087	227,955.50	107.676739	247,656.50	19,701.00	0.09	
		Base	99.111087	227,955.50	107.676739	247,656.50	19,701.00	0.09	
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	40,000.000	Local	97.984900	39,193.96	102.818870	41,127.55	1,933.59	0.01	
		Base	97.984900	39,193.96	102.818870	41,127.55	1,933.59	0.01	

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212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	60,000.000	Local		96.186600	57,711.96	105.146976	63,088.19	5,376.23	0.02
		Base		96.186600	57,711.96	105.146976	63,088.19	5,376.23	0.02
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	400,000.000	Local		102.744413	410,977.65	107.121710	428,486.84	17,509.19	0.15
		Base		102.744413	410,977.65	107.121710	428,486.84	17,509.19	0.15
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local		94.042430	216,297.59	103.524000	238,105.20	21,807.61	0.08
		Base		94.042430	216,297.59	103.524000	238,105.20	21,807.61	0.08
21H030674	GNMA II TBA 30 YR 3 JUMBOS					3.000000	22 Jul 2049		
	300,000.000	Local		101.495513	304,486.54	102.191406	306,574.22	2,087.68	0.11
Original Face:	300,000.000	Base		101.495513	304,486.54	102.191406	306,574.22	2,087.68	0.11
21H032670	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	22 Jul 2049		
	1,500,000.000	Local		102.768915	1,541,533.72	103.300781	1,549,511.72	7,978.00	0.54
Original Face:	1,500,000.000	Base		102.768915	1,541,533.72	103.300781	1,549,511.72	7,978.00	0.54
21H032688	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	21 Aug 2049		
	400,000.000	Local		103.218750	412,875.00	103.218750	412,875.00	0.00	0.14
Original Face:	400,000.000	Base		103.218750	412,875.00	103.218750	412,875.00	0.00	0.14
21H040673	GNMA II TBA 30 YR 4 JUMBOS					4.000000	22 Jul 2049		
	1,400,000.000	Local		103.411272	1,447,757.81	103.664063	1,451,296.88	3,539.07	0.51
Original Face:	1,400,000.000	Base		103.411272	1,447,757.81	103.664063	1,451,296.88	3,539.07	0.51
21H042679	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	22 Jul 2049		
	280,000.000	Local		103.959821	291,087.50	104.233401	291,853.52	766.02	0.10
Original Face:	280,000.000	Base		103.959821	291,087.50	104.233401	291,853.52	766.02	0.10
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					2.884380	25 Feb 2032		
	232,970.300	Local		96.709293	225,303.93	97.862250	227,989.98	2,686.05	0.08
Original Face:	16,100,000.000	Base		96.709293	225,303.93	97.862250	227,989.98	2,686.05	0.08
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875000	15 May 2045		
	250,000.000	Local		101.796136	254,490.34	116.716641	291,791.60	37,301.26	0.10
		Base		101.796136	254,490.34	116.716641	291,791.60	37,301.26	0.10

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23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
		280,000.000	Local	97.274843	272,369.56	110.712400	309,994.72	37,625.16	0.11
			Base	97.274843	272,369.56	110.712400	309,994.72	37,625.16	0.11
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5				5.000000	12 Jan 2022			
		200,000.000	Local	99.761160	199,522.32	104.604736	209,209.47	9,687.15	0.07
			Base	99.761160	199,522.32	104.604736	209,209.47	9,687.15	0.07
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7				1.700000	15 Jan 2020			
		110,000.000	Local	99.327027	109,259.73	99.650903	109,615.99	356.26	0.04
			Base	99.327027	109,259.73	99.650903	109,615.99	356.26	0.04
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042			
		10,000.000	Local	89.885800	8,988.58	109.505719	10,950.57	1,961.99	0.00
			Base	89.885800	8,988.58	109.505719	10,950.57	1,961.99	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045			
		90,000.000	Local	97.804044	88,023.64	114.724668	103,252.20	15,228.56	0.04
			Base	97.804044	88,023.64	114.724668	103,252.20	15,228.56	0.04
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85				5.850000	15 Dec 2025			
		190,000.000	Local	108.640079	206,416.15	118.473003	225,098.71	18,682.56	0.08
			Base	108.640079	206,416.15	118.473003	225,098.71	18,682.56	0.08
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875				2.875000	11 May 2022			
		10,000.000	Local	102.440800	10,244.08	101.807374	10,180.74	-63.34	0.00
			Base	102.440800	10,244.08	101.807374	10,180.74	-63.34	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038			
		466,383.830	Local	99.988979	466,332.43	103.378400	482,140.14	15,807.71	0.17
		Original Face: 500,000.000	Base	99.988979	466,332.43	103.378400	482,140.14	15,807.71	0.17
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021			
		110,000.000	Local	100.606545	110,667.20	102.230551	112,453.61	1,786.41	0.04
			Base	100.606545	110,667.20	102.230551	112,453.61	1,786.41	0.04
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75				3.750000	01 Sep 2046			
		10,000.000	Local	95.268400	9,526.84	97.495865	9,749.59	222.75	0.00
			Base	95.268400	9,526.84	97.495865	9,749.59	222.75	0.00

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	130,000.000	Local		96.805962	125,847.75	99.966032	129,955.84	4,108.09	0.05
		Base		96.805962	125,847.75	99.966032	129,955.84	4,108.09	0.05
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	130,000.000	Local		94.288638	122,575.23	101.435653	131,866.35	9,291.12	0.05
		Base		94.288638	122,575.23	101.435653	131,866.35	9,291.12	0.05
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	50,000.000	Local		102.419740	51,209.87	108.896232	54,448.12	3,238.25	0.02
		Base		102.419740	51,209.87	108.896232	54,448.12	3,238.25	0.02
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	90,000.000	Local		97.893178	88,103.86	101.318937	91,187.04	3,083.18	0.03
		Base		97.893178	88,103.86	101.318937	91,187.04	3,083.18	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	80,000.000	Local		96.012850	76,810.28	105.746503	84,597.20	7,786.92	0.03
		Base		96.012850	76,810.28	105.746503	84,597.20	7,786.92	0.03
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local		97.647600	498,002.76	110.590000	564,009.00	66,006.24	0.20
		Base		97.647600	498,002.76	110.590000	564,009.00	66,006.24	0.20
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local		125.353480	62,676.74	134.367146	67,183.57	4,506.83	0.02
		Base		125.353480	62,676.74	134.367146	67,183.57	4,506.83	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local		96.707985	377,161.14	100.711000	392,772.90	15,611.76	0.14
		Base		96.707985	377,161.14	100.711000	392,772.90	15,611.76	0.14
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	70,000.000	Local		99.796271	69,857.39	111.734507	78,214.15	8,356.76	0.03
		Base		99.796271	69,857.39	111.734507	78,214.15	8,356.76	0.03
29278NAH6	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/24 4.5					4.500000	15 Apr 2024		
	70,000.000	Local		100.111443	70,078.01	106.412162	74,488.51	4,410.50	0.03
		Base		100.111443	70,078.01	106.412162	74,488.51	4,410.50	0.03

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29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7				5.700000	15 Feb 2042		
		70,000.000	Local 114.338600	80,037.02	120.550602	84,385.42	4,348.40	0.03
			Base 114.338600	80,037.02	120.550602	84,385.42	4,348.40	0.03
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028		
		30,000.000	Local 99.682800	29,904.84	108.847249	32,654.17	2,749.33	0.01
			Base 99.682800	29,904.84	108.847249	32,654.17	2,749.33	0.01
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4				3.778000	10 Sep 2058		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026		
		260,000.000	Local 97.823450	254,340.97	104.621200	272,015.12	17,674.15	0.10
			Base 97.823450	254,340.97	104.621200	272,015.12	17,674.15	0.10
294751DD1	EQUITY ONE ABS INC EQABS 2003 4 AV1				3.064380	25 Oct 2034		
		866,424.520	Local 98.564157	853,984.02	99.453080	861,685.87	7,701.85	0.30
Original Face:		12,365,000.000	Base 98.564157	853,984.02	99.453080	861,685.87	7,701.85	0.30
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375				3.375000	05 Aug 2026		
		230,000.000	Local 91.689448	210,885.73	100.093182	230,214.32	19,328.59	0.08
			Base 91.689448	210,885.73	100.093182	230,214.32	19,328.59	0.08
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026		
		70,000.000	Local 97.031771	67,922.24	103.640024	72,548.02	4,625.78	0.03
			Base 97.031771	67,922.24	103.640024	72,548.02	4,625.78	0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		60,000.000	Local 100.082017	60,049.21	115.064023	69,038.41	8,989.20	0.02
			Base 100.082017	60,049.21	115.064023	69,038.41	8,989.20	0.02
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2				7.304380	25 Nov 2024		
		668,180.320	Local 111.760355	746,760.70	110.284820	736,901.46	-9,859.24	0.26
Original Face:		907,000.000	Base 111.760355	746,760.70	110.284820	736,901.46	-9,859.24	0.26
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				6.654380	25 Jan 2029		
		780,000.000	Local 110.746960	863,826.29	107.368750	837,476.25	-26,350.04	0.29
Original Face:		780,000.000	Base 110.746960	863,826.29	107.368750	837,476.25	-26,350.04	0.29

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3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4						4.000000	01 Jul 2047		
		79,039.760	Local	105.292539	83,222.97	104.426982		82,538.84	-684.13	0.03
Original Face:		100,000.010	Base	105.292539	83,222.97	104.426982		82,538.84	-684.13	0.03
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5						3.500000	01 Feb 2048		
		358,885.430	Local	100.463861	360,550.16	103.047615		369,822.88	9,272.72	0.13
Original Face:		400,000.000	Base	100.463861	360,550.16	103.047615		369,822.88	9,272.72	0.13
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5						3.500000	01 Dec 2048		
		1,058,042.180	Local	100.262934	1,060,824.13	102.483611		1,084,319.83	23,495.70	0.38
Original Face:		1,111,727.000	Base	100.262934	1,060,824.13	102.483611		1,084,319.83	23,495.70	0.38
3128MJ5W6	FED HM LN PC POOL G08860 FG 11/48 FIXED 3						3.000000	01 Nov 2048		
		3,721,567.040	Local	98.035787	3,648,467.53	100.972586		3,757,762.48	109,294.95	1.31
Original Face:		3,874,587.000	Base	98.035787	3,648,467.53	100.972586		3,757,762.48	109,294.95	1.31
3128MJ6S4	FED HM LN PC POOL G08880 FG 04/49 FIXED 3						3.000000	01 Apr 2049		
		694,675.190	Local	98.035508	681,028.35	100.982980		701,503.71	20,475.36	0.25
Original Face:		705,442.000	Base	98.035508	681,028.35	100.982980		701,503.71	20,475.36	0.25
3128MJXW5	FED HM LN PC POOL G08692 FG 02/46 FIXED 3						3.000000	01 Feb 2046		
		34,757.090	Local	98.037810	34,075.09	101.424657		35,252.26	1,177.17	0.01
Original Face:		49,504.000	Base	98.037810	34,075.09	101.424657		35,252.26	1,177.17	0.01
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4						4.000000	01 Apr 2047		
		0.000	Local	0.000000	0.87	0.000000		0.00	-0.87	0.00
			Base	0.000000	0.87	0.000000		0.00	-0.87	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3						3.000000	01 Apr 2038		
		275,728.150	Local	97.901654	269,942.42	101.488661		279,832.81	9,890.39	0.10
Original Face:		300,000.000	Base	97.901654	269,942.42	101.488661		279,832.81	9,890.39	0.10
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3						3.000000	01 Feb 2038		
		270,291.120	Local	97.902395	264,621.48	101.409094		274,099.78	9,478.30	0.10
Original Face:		300,000.000	Base	97.902395	264,621.48	101.409094		274,099.78	9,478.30	0.10
3130AA3R7	FEDERAL HOME LOAN BANK BONDS 11/19 1.375						1.375000	15 Nov 2019		
		90,000.000	Local	99.996678	89,997.01	99.725959		89,753.36	-243.65	0.03
			Base	99.996678	89,997.01	99.725959		89,753.36	-243.65	0.03

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3130ADN32	FEDERAL HOME LOAN BANK BONDS 02/20 2.125				2.125000	11 Feb 2020		
		10,000.000	Local 99.943300	9,994.33	100.041540	10,004.15	9.82	0.00
			Base 99.943300	9,994.33	100.041540	10,004.15	9.82	0.00
31329PKD4	FED HM LN PC POOL ZA5692 FN 09/48 FIXED 4.5				4.500000	01 Sep 2048		
		269,963.310	Local 104.040045	280,869.95	104.761369	282,817.26	1,947.31	0.10
Original Face:		398,044.990	Base 104.040045	280,869.95	104.761369	282,817.26	1,947.31	0.10
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5				4.500000	01 Dec 2045		
		61,293.150	Local 106.453609	65,248.77	105.853014	64,880.65	-368.12	0.02
Original Face:		162,728.000	Base 106.453609	65,248.77	105.853014	64,880.65	-368.12	0.02
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5				3.500000	01 Jun 2048		
		558,121.300	Local 100.757735	562,350.38	103.412086	577,164.88	14,814.50	0.20
Original Face:		600,000.000	Base 100.757735	562,350.38	103.412086	577,164.88	14,814.50	0.20
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		198,026.140	Local 100.933276	199,874.27	102.858814	203,687.34	3,813.07	0.07
Original Face:		200,000.000	Base 100.933276	199,874.27	102.858814	203,687.34	3,813.07	0.07
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3				3.000000	01 Mar 2049		
		99,012.470	Local 97.788077	96,822.39	100.972586	99,975.45	3,153.06	0.03
Original Face:		100,000.000	Base 97.788077	96,822.39	100.972586	99,975.45	3,153.06	0.03
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
		72,449.530	Local 100.726243	72,975.69	103.668500	75,107.34	2,131.65	0.03
Original Face:		100,000.000	Base 100.726243	72,975.69	103.668500	75,107.34	2,131.65	0.03
3132WKLT3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.000000	01 Jan 2047		
		81,802.540	Local 99.863659	81,691.01	102.032903	83,465.51	1,774.50	0.03
Original Face:		100,000.000	Base 99.863659	81,691.01	102.032903	83,465.51	1,774.50	0.03
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5				4.500000	01 Feb 2047		
		90,164.080	Local 106.484334	96,010.62	105.228530	94,878.34	-1,132.28	0.03
Original Face:		225,631.000	Base 106.484334	96,010.62	105.228530	94,878.34	-1,132.28	0.03
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		83,109.540	Local 100.587405	83,597.73	103.416754	85,949.19	2,351.46	0.03
Original Face:		100,000.000	Base 100.587405	83,597.73	103.416754	85,949.19	2,351.46	0.03

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3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046			
		2,399,955.180	Local 97.380154	2,337,080.06	102.032670	2,448,738.35	111,658.29		0.86
Original Face:		3,100,000.000	Base 97.380154	2,337,080.06	102.032670	2,448,738.35	111,658.29		0.86
3132XV5K5	FED HM LN PC POOL Q53549 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048			
		320,520.030	Local 96.830416	310,360.88	102.928979	329,907.99	19,547.11		0.12
Original Face:		348,522.000	Base 96.830416	310,360.88	102.928979	329,907.99	19,547.11		0.12
3132XWC90	FED HM LN PC POOL Q53695 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048			
		603,588.580	Local 96.830419	584,457.35	102.955102	621,425.24	36,967.89		0.22
Original Face:		665,075.000	Base 96.830419	584,457.35	102.955102	621,425.24	36,967.89		0.22
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4				4.000000	01 May 2048			
		184,288.870	Local 101.315180	186,712.60	103.980320	191,624.16	4,911.56		0.07
Original Face:		200,000.000	Base 101.315180	186,712.60	103.980320	191,624.16	4,911.56		0.07
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4				4.000000	01 Jul 2048			
		91,650.060	Local 101.999595	93,482.69	103.929635	95,251.57	1,768.88		0.03
Original Face:		100,000.000	Base 101.999595	93,482.69	103.929635	95,251.57	1,768.88		0.03
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5				5.000000	01 Nov 2048			
		598,286.630	Local 104.187471	623,339.71	105.947762	633,871.29	10,531.58		0.22
Original Face:		700,000.000	Base 104.187471	623,339.71	105.947762	633,871.29	10,531.58		0.22
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4				4.000000	01 Nov 2048			
		4,947,239.040	Local 99.693226	4,932,062.18	103.820320	5,136,239.40	204,177.22		1.80
Original Face:		5,100,000.000	Base 99.693226	4,932,062.18	103.820320	5,136,239.40	204,177.22		1.80
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047			
		1,153,217.550	Local 97.048771	1,119,183.46	101.940114	1,175,591.29	56,407.83		0.41
Original Face:		1,400,000.000	Base 97.048771	1,119,183.46	101.940114	1,175,591.29	56,407.83		0.41
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047			
		96,546.930	Local 95.599052	92,297.95	101.380728	97,879.98	5,582.03		0.03
Original Face:		100,000.000	Base 95.599052	92,297.95	101.380728	97,879.98	5,582.03		0.03
3136A5LM6	FANNIE MAE FNR 2012 35 SC				4.095620	25 Apr 2042			
		24,014.700	Local 14.844616	3,564.89	17.308090	4,156.49	591.60		0.00
Original Face:		100,000.000	Base 14.844616	3,564.89	17.308090	4,156.49	591.60		0.00

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3136AETS6	FANNIE MAE FNR 2013 54 BS					3.745620	25 Jun 2043		
	156,268.240	Local		16.984814	26,541.87	20.642490	32,257.66	5,715.79	0.01
Original Face:	300,000.000	Base		16.984814	26,541.87	20.642490	32,257.66	5,715.79	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					3.545620	25 Dec 2043		
	115,671.970	Local		16.198730	18,737.39	18.246870	21,106.51	2,369.12	0.01
Original Face:	200,000.000	Base		16.198730	18,737.39	18.246870	21,106.51	2,369.12	0.01
3136AX4N2	FANNIE MAE FNR 2017 76 SB					3.695620	25 Oct 2057		
	74,992.970	Local		13.961762	10,470.34	18.271720	13,702.51	3,232.17	0.00
Original Face:	100,000.000	Base		13.961762	10,470.34	18.271720	13,702.51	3,232.17	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986000	25 Dec 2027		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	130,000.000	Local		103.522908	134,579.78	108.422040	140,948.65	6,368.87	0.05
Original Face:	130,000.000	Base		103.522908	134,579.78	108.422040	140,948.65	6,368.87	0.05
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.554703	25 Sep 2028		
	550,000.000	Local		101.173380	556,453.59	108.355400	595,954.70	39,501.11	0.21
Original Face:	550,000.000	Base		101.173380	556,453.59	108.355400	595,954.70	39,501.11	0.21
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Jan 2029		
	240,000.000	Local		101.471638	243,531.93	105.276080	252,662.59	9,130.66	0.09
Original Face:	240,000.000	Base		101.471638	243,531.93	105.276080	252,662.59	9,130.66	0.09
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	270,000.000	Local		102.615052	277,060.64	106.822480	288,420.70	11,360.06	0.10
Original Face:	270,000.000	Base		102.615052	277,060.64	106.822480	288,420.70	11,360.06	0.10
3137AJYN8	FREDDIE MAC FHR 3973 SA					4.095750	15 Dec 2041		
	89,169.830	Local		13.400979	11,949.63	20.705280	18,462.86	6,513.23	0.01
Original Face:	300,000.000	Base		13.400979	11,949.63	20.705280	18,462.86	6,513.23	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	82,973.830	Local		96.212987	79,831.60	101.503020	84,220.94	4,389.34	0.03
Original Face:	100,000.000	Base		96.212987	79,831.60	101.503020	84,220.94	4,389.34	0.03

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3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2				3.505000	25 Mar 2029			
		300,000.000	Local 102.946090	308,838.27	108.403120	325,209.36	16,371.09		0.11
Original Face:		300,000.000	Base 102.946090	308,838.27	108.403120	325,209.36	16,371.09		0.11
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				6.304380	25 Dec 2027			
		270,000.000	Local 109.636056	296,017.35	105.367030	284,490.98	-11,526.37		0.10
Original Face:		270,000.000	Base 109.636056	296,017.35	105.367030	284,490.98	-11,526.37		0.10
3138WHL5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046			
		383,272.060	Local 98.331112	376,875.68	101.661256	389,639.19	12,763.51		0.14
Original Face:		500,000.000	Base 98.331112	376,875.68	101.661256	389,639.19	12,763.51		0.14
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.000000	01 Aug 2046			
		86,242.940	Local 95.449088	82,318.10	101.291199	87,356.51	5,038.41		0.03
Original Face:		100,000.000	Base 95.449088	82,318.10	101.291199	87,356.51	5,038.41		0.03
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4				4.000000	01 May 2047			
		83,553.520	Local 105.636256	88,262.81	104.740088	87,514.03	-748.78		0.03
Original Face:		100,000.000	Base 105.636256	88,262.81	104.740088	87,514.03	-748.78		0.03
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3				3.000000	01 May 2046			
		85,891.930	Local 95.480646	82,010.17	101.311796	87,018.66	5,008.49		0.03
Original Face:		100,000.000	Base 95.480646	82,010.17	101.311796	87,018.66	5,008.49		0.03
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3				3.000000	01 Jan 2047			
		81,484.270	Local 99.745288	81,276.72	101.661372	82,838.03	1,561.31		0.03
Original Face:		100,000.000	Base 99.745288	81,276.72	101.661372	82,838.03	1,561.31		0.03
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3				3.000000	01 Feb 2032			
		266,096.600	Local 99.773308	265,493.38	102.155301	271,831.78	6,338.40		0.10
Original Face:		400,000.000	Base 99.773308	265,493.38	102.155301	271,831.78	6,338.40		0.10
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4				4.000000	01 Feb 2056			
		74,928.490	Local 102.106075	76,506.54	105.080909	78,735.54	2,229.00		0.03
Original Face:		100,000.000	Base 102.106075	76,506.54	105.080909	78,735.54	2,229.00		0.03
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4				4.000000	01 Aug 2056			
		150,449.410	Local 105.248655	158,345.98	105.081144	158,093.96	-252.02		0.06
Original Face:		200,000.000	Base 105.248655	158,345.98	105.081144	158,093.96	-252.02		0.06

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3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5						3.500000	01 Mar 2057		
	156,584.530	Local		103.527136	162,107.48	102.737858		160,871.59	-1,235.89	0.06
Original Face:	200,000.000	Base		103.527136	162,107.48	102.737858		160,871.59	-1,235.89	0.06
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4						4.000000	01 Jun 2057		
	83,491.970	Local		101.973016	85,139.28	105.046515		87,705.40	2,566.12	0.03
Original Face:	100,000.000	Base		101.973016	85,139.28	105.046515		87,705.40	2,566.12	0.03
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5						5.000000	01 Nov 2046		
	64,616.470	Local		108.855111	70,338.33	106.752958		68,979.99	-1,358.34	0.02
Original Face:	100,000.000	Base		108.855111	70,338.33	106.752958		68,979.99	-1,358.34	0.02
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5						4.500000	01 Sep 2057		
	86,592.510	Local		104.761901	90,715.96	107.029308		92,679.36	1,963.40	0.03
Original Face:	100,000.000	Base		104.761901	90,715.96	107.029308		92,679.36	1,963.40	0.03
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4						4.000000	01 Aug 2047		
	412,609.060	Local		105.382361	434,817.17	104.217671		430,011.55	-4,805.62	0.15
Original Face:	500,000.010	Base		105.382361	434,817.17	104.217671		430,011.55	-4,805.62	0.15
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3						3.000000	01 Dec 2037		
	266,465.940	Local		97.903195	260,878.67	101.844228		271,380.18	10,501.51	0.09
Original Face:	300,000.000	Base		97.903195	260,878.67	101.844228		271,380.18	10,501.51	0.09
3140HD3Q5	FNMA POOL BK0806 FN 04/48 FIXED 4						4.000000	01 Apr 2048		
	188,967.660	Local		102.323429	193,358.19	103.939247		196,411.56	3,053.37	0.07
Original Face:	200,000.000	Base		102.323429	193,358.19	103.939247		196,411.56	3,053.37	0.07
3140HSHW4	FNMA POOL BL1144 FN 01/29 FIXED 3.82						3.820000	01 Jan 2029		
	490,000.000	Local		102.412596	501,821.72	110.182766		539,895.55	38,073.83	0.19
Original Face:	490,000.000	Base		102.412596	501,821.72	110.182766		539,895.55	38,073.83	0.19
3140HSQV6	FNMA POOL BL1367 FN 01/29 FIXED 3.83						3.830000	01 Jan 2029		
	540,000.000	Local		102.036433	550,996.74	110.042375		594,228.83	43,232.09	0.21
Original Face:	540,000.000	Base		102.036433	550,996.74	110.042375		594,228.83	43,232.09	0.21
3140HTHS1	FNMA POOL BL2040 FN 05/29 FIXED 3.19						3.190000	01 May 2029		
	99,876.230	Local		101.397710	101,272.21	105.367772		105,237.36	3,965.15	0.04
Original Face:	100,000.000	Base		101.397710	101,272.21	105.367772		105,237.36	3,965.15	0.04

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	Units								
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	01 May 2029		
	30,000.000	Local	101.858433	30,557.53	106.326494	31,897.95	1,340.42	0.01	
Original Face:	30,000.000	Base	101.858433	30,557.53	106.326494	31,897.95	1,340.42	0.01	
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	100,000.000	Local	101.547290	101,547.29	106.636540	106,636.54	5,089.25	0.04	
Original Face:	100,000.000	Base	101.547290	101,547.29	106.636540	106,636.54	5,089.25	0.04	
3140HTUD9	FNMA POOL BL2379 FN 05/29 FIXED 3.09					3.090000	01 May 2029		
	100,000.000	Local	100.294100	100,294.10	104.855419	104,855.42	4,561.32	0.04	
Original Face:	100,000.000	Base	100.294100	100,294.10	104.855419	104,855.42	4,561.32	0.04	
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24					3.240000	01 May 2029		
	140,000.000	Local	101.409714	141,973.60	105.692159	147,969.02	5,995.42	0.05	
Original Face:	140,000.000	Base	101.409714	141,973.60	105.692159	147,969.02	5,995.42	0.05	
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	79,922.170	Local	100.723829	80,500.67	105.167305	84,051.99	3,551.32	0.03	
Original Face:	80,000.000	Base	100.723829	80,500.67	105.167305	84,051.99	3,551.32	0.03	
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	79,889.480	Local	101.452319	81,049.73	105.906429	84,608.10	3,558.37	0.03	
Original Face:	80,000.000	Base	101.452319	81,049.73	105.906429	84,608.10	3,558.37	0.03	
3140HTWT2	FNMA POOL BL2457 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	50,000.000	Local	101.417440	50,708.72	106.067076	53,033.54	2,324.82	0.02	
Original Face:	50,000.000	Base	101.417440	50,708.72	106.067076	53,033.54	2,324.82	0.02	
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	673,440.500	Local	97.064283	653,670.19	101.891404	686,177.98	32,507.79	0.24	
Original Face:	800,000.000	Base	97.064283	653,670.19	101.891404	686,177.98	32,507.79	0.24	
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
	192,630.060	Local	98.491461	189,724.16	103.662424	199,684.99	9,960.83	0.07	
Original Face:	200,000.000	Base	98.491461	189,724.16	103.662424	199,684.99	9,960.83	0.07	
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	287,699.590	Local	95.604502	275,053.76	101.318436	291,492.72	16,438.96	0.10	
Original Face:	300,000.000	Base	95.604502	275,053.76	101.318436	291,492.72	16,438.96	0.10	

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3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR				3.500000	01 Mar 2043		
		275,909.450	Local 102.097485	281,696.61	103.837026	286,496.17	4,799.56	0.10
Original Face:		300,000.000	Base 102.097485	281,696.61	103.837026	286,496.17	4,799.56	0.10
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR				3.500000	01 Dec 2046		
		375,320.080	Local 102.099107	383,198.45	103.806218	389,605.58	6,407.13	0.14
Original Face:		400,000.000	Base 102.099107	383,198.45	103.806218	389,605.58	6,407.13	0.14
3140J9PC9	FNMA POOL BM4918 FN 11/48 FIXED VAR				4.000000	01 Nov 2048		
		4,771,090.250	Local 100.575203	4,798,533.71	103.735842	4,949,330.64	150,796.93	1.73
Original Face:		5,000,000.000	Base 100.575203	4,798,533.71	103.735842	4,949,330.64	150,796.93	1.73
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR				3.500000	01 Jul 2048		
		765,052.690	Local 100.587648	769,548.51	102.921049	787,400.25	17,851.74	0.28
Original Face:		800,000.000	Base 100.587648	769,548.51	102.921049	787,400.25	17,851.74	0.28
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5				3.500000	01 Apr 2049		
		1,285,420.990	Local 101.197725	1,300,816.80	102.681048	1,319,883.74	19,066.94	0.46
Original Face:		1,300,000.000	Base 101.197725	1,300,816.80	102.681048	1,319,883.74	19,066.94	0.46
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5				3.500000	01 Dec 2047		
		364,459.550	Local 101.852258	371,210.28	102.895679	375,013.13	3,802.85	0.13
Original Face:		400,000.000	Base 101.852258	371,210.28	102.895679	375,013.13	3,802.85	0.13
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
		3,519,123.120	Local 104.525906	3,678,395.34	106.049802	3,732,023.10	53,627.76	1.31
Original Face:		4,000,000.000	Base 104.525906	3,678,395.34	106.049802	3,732,023.10	53,627.76	1.31
3140QA2D1	FNMA POOL CA3471 FN 05/49 FIXED 3.5				3.500000	01 May 2049		
		198,571.210	Local 100.882751	200,324.10	102.794589	204,120.46	3,796.36	0.07
Original Face:		200,000.000	Base 100.882751	200,324.10	102.794589	204,120.46	3,796.36	0.07
3140QA2L3	FNMA POOL CA3478 FN 05/49 FIXED 3.5				3.500000	01 May 2049		
		199,102.090	Local 100.851638	200,797.72	102.407945	203,896.36	3,098.64	0.07
Original Face:		200,000.000	Base 100.851638	200,797.72	102.407945	203,896.36	3,098.64	0.07
3140QBBC1	FNMA POOL CA3634 FN 06/49 FIXED 3.5				3.500000	01 Jun 2049		
		199,665.000	Local 101.645727	202,950.94	103.146758	205,947.97	2,997.03	0.07
Original Face:		200,000.000	Base 101.645727	202,950.94	103.146758	205,947.97	2,997.03	0.07

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3140QBBF4	FNMA POOL CA3637 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	199,799.990	Local		101.832923	203,462.17	102.407909	204,610.99	1,148.82	0.07
Original Face:	200,000.000	Base		101.832923	203,462.17	102.407909	204,610.99	1,148.82	0.07
3140X4DG8	FNMA POOL FM1002 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	500,000.000	Local		102.066738	510,333.69	103.357850	516,789.25	6,455.56	0.18
Original Face:	500,000.000	Base		102.066738	510,333.69	103.357850	516,789.25	6,455.56	0.18
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	919,527.450	Local		98.330350	904,174.56	101.657940	934,772.66	30,598.10	0.33
Original Face:	1,000,000.000	Base		98.330350	904,174.56	101.657940	934,772.66	30,598.10	0.33
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.000000	01 Nov 2046		
	323,034.480	Local		95.591700	308,794.15	101.290746	327,204.03	18,409.88	0.11
Original Face:	400,000.000	Base		95.591700	308,794.15	101.290746	327,204.03	18,409.88	0.11
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	2,688,803.050	Local		101.601819	2,731,872.80	102.377355	2,752,725.44	20,852.64	0.96
Original Face:	2,700,000.000	Base		101.601819	2,731,872.80	102.377355	2,752,725.44	20,852.64	0.96
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	60,000.000	Local		99.828833	59,897.30	105.080972	63,048.58	3,151.28	0.02
		Base		99.828833	59,897.30	105.080972	63,048.58	3,151.28	0.02
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	250,000.000	Local		127.432124	318,580.31	136.724108	341,810.27	23,229.96	0.12
		Base		127.432124	318,580.31	136.724108	341,810.27	23,229.96	0.12
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.250000	15 Mar 2023		
	200,000.000	Local		101.211645	202,423.29	105.055602	210,111.20	7,687.91	0.07
		Base		101.211645	202,423.29	105.055602	210,111.20	7,687.91	0.07
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
	250,000.000	Local		98.029860	245,074.65	105.025436	262,563.59	17,488.94	0.09
		Base		98.029860	245,074.65	105.025436	262,563.59	17,488.94	0.09
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	60,000.000	Local		104.631200	62,778.72	113.676110	68,205.67	5,426.95	0.02
		Base		104.631200	62,778.72	113.676110	68,205.67	5,426.95	0.02

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345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.750000	15 Jan 2043		
	10,000.000	Local		100.644500	10,064.45	87.274128	8,727.41	-1,337.04	0.00
		Base		100.644500	10,064.45	87.274128	8,727.41	-1,337.04	0.00
35137LAB1	FOX CORP SR UNSECURED 144A 01/24 4.03					4.030000	25 Jan 2024		
	50,000.000	Local		100.000000	50,000.00	106.364869	53,182.43	3,182.43	0.02
		Base		100.000000	50,000.00	106.364869	53,182.43	3,182.43	0.02
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709					4.709000	25 Jan 2029		
	80,000.000	Local		101.348438	81,078.75	111.874732	89,499.79	8,421.04	0.03
		Base		101.348438	81,078.75	111.874732	89,499.79	8,421.04	0.03
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	40,000.000	Local		101.326700	40,530.68	118.006002	47,202.40	6,671.72	0.02
		Base		101.326700	40,530.68	118.006002	47,202.40	6,671.72	0.02
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	87,522.010	Local		100.155504	87,658.11	102.361909	89,589.20	1,931.09	0.03
	Original Face:	200,000.000	Base	100.155504	87,658.11	102.361909	89,589.20	1,931.09	0.03
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	97,492.440	Local		99.336133	96,845.22	102.361780	99,795.00	2,949.78	0.03
	Original Face:	300,000.000	Base	99.336133	96,845.22	102.361780	99,795.00	2,949.78	0.03
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	195,959.790	Local		102.215888	200,302.04	102.361877	200,588.12	286.08	0.07
	Original Face:	500,000.000	Base	102.215888	200,302.04	102.361877	200,588.12	286.08	0.07
36178WGN3	GNMA POOL AB9205 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	259,612.700	Local		99.938239	259,452.36	102.361877	265,744.43	6,292.07	0.09
	Original Face:	700,000.000	Base	99.938239	259,452.36	102.361877	265,744.43	6,292.07	0.09
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	39,084.320	Local		101.844653	39,805.29	103.773226	40,559.06	753.77	0.01
	Original Face:	100,000.000	Base	101.844653	39,805.29	103.773226	40,559.06	753.77	0.01
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5					3.500000	20 Jun 2044		
	729,386.330	Local		99.051426	722,467.56	103.962872	758,290.98	35,823.42	0.27
	Original Face:	2,200,000.000	Base	99.051426	722,467.56	103.962872	758,290.98	35,823.42	0.27

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36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
	417,134.550	Local	101.752245	424,443.77	103.491394	431,698.36	7,254.59	0.15	
Original Face:	700,000.000	Base	101.752245	424,443.77	103.491394	431,698.36	7,254.59	0.15	
36179SUU9	GNMA II POOL MA4195 G2 01/47 FIXED 3					3.000000	20 Jan 2047		
	230,681.630	Local	98.824414	227,969.77	102.370481	236,149.89	8,180.12	0.08	
Original Face:	300,000.000	Base	98.824414	227,969.77	102.370481	236,149.89	8,180.12	0.08	
36179SYR2	GNMA II POOL MA4320 G2 03/47 FIXED 3					3.000000	20 Mar 2047		
	379,267.920	Local	99.257483	376,451.79	102.417707	388,437.51	11,985.72	0.14	
Original Face:	500,000.000	Base	99.257483	376,451.79	102.417707	388,437.51	11,985.72	0.14	
36179T4P7	GNMA II POOL MA5330 G2 07/48 FIXED 4					4.000000	20 Jul 2048		
	819,832.550	Local	102.557271	840,797.89	103.770565	850,744.87	9,946.98	0.30	
Original Face:	919,660.000	Base	102.557271	840,797.89	103.770565	850,744.87	9,946.98	0.30	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
	87,146.360	Local	95.419407	83,154.54	102.318100	89,166.50	6,011.96	0.03	
Original Face:	100,000.000	Base	95.419407	83,154.54	102.318100	89,166.50	6,011.96	0.03	
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	78,197.440	Local	103.517263	80,947.85	104.258395	81,527.40	579.55	0.03	
Original Face:	100,000.000	Base	103.517263	80,947.85	104.258395	81,527.40	579.55	0.03	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
	440,032.990	Local	98.013763	431,292.89	102.318100	450,233.39	18,940.50	0.16	
Original Face:	500,000.010	Base	98.013763	431,292.89	102.318100	450,233.39	18,940.50	0.16	
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	402,314.380	Local	104.034785	418,546.90	104.224925	419,311.86	764.96	0.15	
Original Face:	500,000.000	Base	104.034785	418,546.90	104.224925	419,311.86	764.96	0.15	
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	245,973.950	Local	103.211214	253,872.70	104.180178	256,256.10	2,383.40	0.09	
Original Face:	300,000.000	Base	103.211214	253,872.70	104.180178	256,256.10	2,383.40	0.09	
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
	1,595,440.690	Local	97.071466	1,548,717.67	102.318100	1,632,424.60	83,706.93	0.57	
Original Face:	1,746,993.000	Base	97.071466	1,548,717.67	102.318100	1,632,424.60	83,706.93	0.57	

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36179UD82	GNMA II POOL MA5527 G2 10/48 FIXED 3.5				3.500000	20 Oct 2048		
		455,939.100	Local 101.749308	463,914.88	103.343557	471,183.68	7,268.80	0.16
Original Face:		475,004.000	Base 101.749308	463,914.88	103.343557	471,183.68	7,268.80	0.16
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5				4.500000	20 Dec 2048		
		1,167,326.710	Local 103.519193	1,208,407.19	104.256468	1,217,013.60	8,606.41	0.43
Original Face:		1,200,000.000	Base 103.519193	1,208,407.19	104.256468	1,217,013.60	8,606.41	0.43
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5				4.500000	20 Jan 2049		
		1,177,554.110	Local 103.544202	1,219,289.01	104.617752	1,231,930.64	12,641.63	0.43
Original Face:		1,200,000.000	Base 103.544202	1,219,289.01	104.617752	1,231,930.64	12,641.63	0.43
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5				5.000000	20 Jan 2049		
		784,253.230	Local 104.321521	818,144.90	104.576587	820,145.26	2,000.36	0.29
Original Face:		800,000.000	Base 104.321521	818,144.90	104.576587	820,145.26	2,000.36	0.29
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5				4.500000	20 Mar 2049		
		198,285.870	Local 103.875985	205,971.40	104.571933	207,351.37	1,379.97	0.07
Original Face:		200,000.000	Base 103.875985	205,971.40	104.571933	207,351.37	1,379.97	0.07
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048		
		85,930.910	Local 102.450457	88,036.61	103.340380	88,801.33	764.72	0.03
Original Face:		100,000.000	Base 102.450457	88,036.61	103.340380	88,801.33	764.72	0.03
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5				3.500000	15 Jun 2048		
		1,609,105.500	Local 99.130530	1,595,114.81	103.731835	1,669,154.66	74,039.85	0.58
Original Face:		1,800,000.000	Base 99.130530	1,595,114.81	103.731835	1,669,154.66	74,039.85	0.58
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048		
		1,256,789.000	Local 101.923787	1,280,966.94	103.357827	1,298,989.80	18,022.86	0.45
Original Face:		1,300,000.000	Base 101.923787	1,280,966.94	103.357827	1,298,989.80	18,022.86	0.45
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 105.684850	84,547.88	106.878570	85,502.86	954.98	0.03
Original Face:		80,000.000	Base 105.684850	84,547.88	106.878570	85,502.86	954.98	0.03

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36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4				2.850000	10 Oct 2049			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
36257XAA9	GS MORTGAGE SECURITIES TRUST GSMS 2019 SOHO A 144A				3.350000	15 Jun 2036			
		890,000.000	Local	100.000000	890,000.00	100.000620	890,005.52	5.52	0.31
		Original Face:	890,000.000	Base	100.000000	890,000.00	100.000620	890,005.52	5.52
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.500000	11 Mar 2044			
		20,000.000	Local	111.368150	22,273.63	97.022267	19,404.45	-2,869.18	0.01
			Base	111.368150	22,273.63	97.022267	19,404.45	-2,869.18	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039			
		390,000.000	Local	124.863156	486,966.31	125.385020	489,001.58	2,035.27	0.17
			Base	124.863156	486,966.31	125.385020	489,001.58	2,035.27	0.17
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65				4.650000	17 Oct 2021			
		20,000.000	Local	106.363650	21,272.73	104.190000	20,838.00	-434.73	0.01
			Base	106.363650	21,272.73	104.190000	20,838.00	-434.73	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032			
		70,000.000	Local	105.300014	73,710.01	123.207563	86,245.29	12,535.28	0.03
			Base	105.300014	73,710.01	123.207563	86,245.29	12,535.28	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043			
		20,000.000	Local	98.939900	19,787.98	106.451060	21,290.21	1,502.23	0.01
			Base	98.939900	19,787.98	106.451060	21,290.21	1,502.23	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049			
		80,000.000	Local	94.145450	75,316.36	104.770247	83,816.20	8,499.84	0.03
			Base	94.145450	75,316.36	104.770247	83,816.20	8,499.84	0.03
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.450000	10 Apr 2022			
		10,000.000	Local	100.521500	10,052.15	101.417052	10,141.71	89.56	0.00
			Base	100.521500	10,052.15	101.417052	10,141.71	89.56	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.700000	01 Apr 2024			
		10,000.000	Local	101.841500	10,184.15	106.096956	10,609.70	425.55	0.00
			Base	101.841500	10,184.15	106.096956	10,609.70	425.55	0.00

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375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.550000	01 Sep 2020		
	10,000.000	Local		99.502000	9,950.20	100.294251	10,029.43	79.23	0.00
		Base		99.502000	9,950.20	100.294251	10,029.43	79.23	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local		102.126950	61,276.17	113.773282	68,263.97	6,987.80	0.02
		Base		102.126950	61,276.17	113.773282	68,263.97	6,987.80	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	190,000.000	Local		98.083626	186,358.89	105.574528	200,591.60	14,232.71	0.07
		Base		98.083626	186,358.89	105.574528	200,591.60	14,232.71	0.07
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
	10,000.000	Local		99.996200	9,999.62	99.881021	9,988.10	-11.52	0.00
		Base		99.996200	9,999.62	99.881021	9,988.10	-11.52	0.00
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
	100,000.000	Local		98.385340	98,385.34	101.680360	101,680.36	3,295.02	0.04
		Base		98.385340	98,385.34	101.680360	101,680.36	3,295.02	0.04
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	10,000.000	Local		95.417900	9,541.79	100.977518	10,097.75	555.96	0.00
		Base		95.417900	9,541.79	100.977518	10,097.75	555.96	0.00
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	250,000.000	Local		92.719788	231,799.47	99.742000	249,355.00	17,555.53	0.09
		Base		92.719788	231,799.47	99.742000	249,355.00	17,555.53	0.09
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	80,000.000	Local		100.909550	80,727.64	103.821983	83,057.59	2,329.95	0.03
		Base		100.909550	80,727.64	103.821983	83,057.59	2,329.95	0.03
38021AAD4	GOAL CAPITAL FUNDING TRUST GOAL 2005 2 A4					2.720630	25 Aug 2044		
	330,000.000	Local		97.631445	322,183.77	97.484530	321,698.95	-484.82	0.11
	Original Face:	Base		97.631445	322,183.77	97.484530	321,698.95	-484.82	0.11
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375000	15 Mar 2020		
	40,000.000	Local		102.283100	40,913.24	102.058390	40,823.36	-89.88	0.01
		Base		102.283100	40,913.24	102.058390	40,823.36	-89.88	0.01

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38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.250000	27 Jul 2021		
	110,000.000	Local	103.856209	114,241.83	105.695347	116,264.88	2,023.05	0.04	
		Base	103.856209	114,241.83	105.695347	116,264.88	2,023.05	0.04	
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	30,000.000	Local	103.505033	31,051.51	106.037708	31,811.31	759.80	0.01	
		Base	103.505033	31,051.51	106.037708	31,811.31	759.80	0.01	
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	150,000.000	Local	98.639020	147,958.53	115.033401	172,550.10	24,591.57	0.06	
		Base	98.639020	147,958.53	115.033401	172,550.10	24,591.57	0.06	
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	40,000.000	Local	101.011825	40,404.73	103.276689	41,310.68	905.95	0.01	
		Base	101.011825	40,404.73	103.276689	41,310.68	905.95	0.01	
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local	96.755133	116,106.16	102.339378	122,807.25	6,701.09	0.04	
		Base	96.755133	116,106.16	102.339378	122,807.25	6,701.09	0.04	
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	40,000.000	Local	98.433925	39,373.57	104.516482	41,806.59	2,433.02	0.01	
		Base	98.433925	39,373.57	104.516482	41,806.59	2,433.02	0.01	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local	97.634951	478,411.26	107.250836	525,529.10	47,117.84	0.18	
		Base	97.634951	478,411.26	107.250836	525,529.10	47,117.84	0.18	
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local	99.886128	289,669.77	104.333891	302,568.28	12,898.51	0.11	
		Base	99.886128	289,669.77	104.333891	302,568.28	12,898.51	0.11	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local	98.785388	79,028.31	102.467244	81,973.80	2,945.49	0.03	
		Base	98.785388	79,028.31	102.467244	81,973.80	2,945.49	0.03	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local	106.196921	254,872.61	114.455778	274,693.87	19,821.26	0.10	
		Base	106.196921	254,872.61	114.455778	274,693.87	19,821.26	0.10	

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Holdings

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



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR				2.876000	31 Oct 2022			
		90,000.000	Local 100.000000	90,000.00	100.827368	90,744.63	744.63		0.03
			Base 100.000000	90,000.00	100.827368	90,744.63	744.63		0.03
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				2.897130	20 Oct 2064			
		1,216,252.640	Local 100.030889	1,216,628.33	99.818340	1,214,043.20	-2,585.13		0.42
Original Face:		2,000,000.000	Base 100.030889	1,216,628.33	99.818340	1,214,043.20	-2,585.13		0.42
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI				3.500000	20 Apr 2043			
		74,675.930	Local 8.780955	6,557.26	12.418060	9,273.30	2,716.04		0.00
Original Face:		200,000.000	Base 8.780955	6,557.26	12.418060	9,273.30	2,716.04		0.00
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A				3.250000	16 May 2059			
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01		0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01		0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB				3.150000	16 Jun 2060			
		49,973.480	Local 98.442494	49,195.14	101.451150	50,698.67	1,503.53		0.02
Original Face:		50,000.000	Base 98.442494	49,195.14	101.451150	50,698.67	1,503.53		0.02
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029			
		480,000.000	Local 99.935971	479,692.66	109.366199	524,957.76	45,265.10		0.18
			Base 99.935971	479,692.66	109.366199	524,957.76	45,265.10		0.18
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030			
		300,000.000	Local 100.000000	300,000.00	104.455616	313,366.85	13,366.85		0.11
			Base 100.000000	300,000.00	104.455616	313,366.85	13,366.85		0.11
40430HFM5	HSI ASSET SECURITIZATION CORPO HASC 2006 OPT3 3A4				2.699750	25 Feb 2036			
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01		0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01		0.00
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025			
		30,000.000	Local 98.927733	29,678.32	104.853120	31,455.94	1,777.62		0.01
			Base 98.927733	29,678.32	104.853120	31,455.94	1,777.62		0.01
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B				2.752880	20 Jun 2035			
		75,941.660	Local 97.306182	73,895.93	99.745000	75,748.01	1,852.08		0.03
Original Face:		1,220,000.000	Base 97.306182	73,895.93	99.745000	75,748.01	1,852.08		0.03

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	110,000.000	Local		102.023309	112,225.64	111.082844	122,191.13	9,965.49	0.04
		Base		102.023309	112,225.64	111.082844	122,191.13	9,965.49	0.04
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	10,000.000	Local		110.379900	11,037.99	117.266548	11,726.65	688.66	0.00
		Base		110.379900	11,037.99	117.266548	11,726.65	688.66	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	50,000.000	Local		102.757920	51,378.96	110.375512	55,187.76	3,808.80	0.02
		Base		102.757920	51,378.96	110.375512	55,187.76	3,808.80	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	130,000.000	Local		98.850808	128,506.05	104.260331	135,538.43	7,032.38	0.05
		Base		98.850808	128,506.05	104.260331	135,538.43	7,032.38	0.05
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local		100.338950	60,203.37	107.908010	64,744.81	4,541.44	0.02
		Base		100.338950	60,203.37	107.908010	64,744.81	4,541.44	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	260,000.000	Local		99.627100	259,030.46	102.697323	267,013.04	7,982.58	0.09
		Base		99.627100	259,030.46	102.697323	267,013.04	7,982.58	0.09
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	230,000.000	Local		110.711565	254,636.60	114.054623	262,325.63	7,689.03	0.09
		Base		110.711565	254,636.60	114.054623	262,325.63	7,689.03	0.09
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	170,000.000	Local		104.137618	177,033.95	105.246470	178,919.00	1,885.05	0.06
		Base		104.137618	177,033.95	105.246470	178,919.00	1,885.05	0.06
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local		97.990128	244,975.32	98.982936	247,457.34	2,482.02	0.09
		Base		97.990128	244,975.32	98.982936	247,457.34	2,482.02	0.09
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.250000	15 Oct 2020		
	30,000.000	Local		102.763300	30,828.99	102.468638	30,740.59	-88.40	0.01
		Base		102.763300	30,828.99	102.468638	30,740.59	-88.40	0.01

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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
46625HJZ4	JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125					4.125000	15 Dec 2026		
	60,000.000	Local		102.928383	61,757.03	106.956188	64,173.71	2,416.68	0.02
		Base		102.928383	61,757.03	106.956188	64,173.71	2,416.68	0.02
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local		103.684417	62,210.65	118.741214	71,244.73	9,034.08	0.02
		Base		103.684417	62,210.65	118.741214	71,244.73	9,034.08	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local		98.609591	216,941.10	108.305579	238,272.27	21,331.17	0.08
		Base		98.609591	216,941.10	108.305579	238,272.27	21,331.17	0.08
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	80,000.000	Local		99.888438	79,910.75	103.049827	82,439.86	2,529.11	0.03
		Base		99.888438	79,910.75	103.049827	82,439.86	2,529.11	0.03
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	103.963554	10,396.36	396.36	0.00
		Base		100.000000	10,000.00	103.963554	10,396.36	396.36	0.00
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	240,000.000	Local		99.274613	238,259.07	109.336205	262,406.89	24,147.82	0.09
		Base		99.274613	238,259.07	109.336205	262,406.89	24,147.82	0.09
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local		100.495783	120,594.94	111.503762	133,804.51	13,209.57	0.05
		Base		100.495783	120,594.94	111.503762	133,804.51	13,209.57	0.05
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	190,000.000	Local		100.000000	190,000.00	106.279138	201,930.36	11,930.36	0.07
		Base		100.000000	190,000.00	106.279138	201,930.36	11,930.36	0.07
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	30,000.000	Local		94.095167	28,228.55	108.132503	32,439.75	4,211.20	0.01
		Base		94.095167	28,228.55	108.132503	32,439.75	4,211.20	0.01

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478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037			
		30,000.000	Local	98.967967	29,690.39	106.933209	32,079.96	2,389.57	0.01
			Base	98.967967	29,690.39	106.933209	32,079.96	2,389.57	0.01
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875				4.875000	14 Oct 2044			
		260,000.000	Local	100.118346	260,307.70	115.100000	299,260.00	38,952.30	0.10
			Base	100.118346	260,307.70	115.100000	299,260.00	38,952.30	0.10
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
		340,000.000	Local	101.240750	344,218.55	110.720000	376,448.00	32,229.45	0.13
			Base	101.240750	344,218.55	110.720000	376,448.00	32,229.45	0.13
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875				7.875000	15 Sep 2031			
		140,000.000	Local	124.422493	174,191.49	136.879534	191,631.35	17,439.86	0.07
			Base	124.422493	174,191.49	136.879534	191,631.35	17,439.86	0.07
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.950000	01 Jul 2024			
		70,000.000	Local	112.416729	78,691.71	117.195474	82,036.83	3,345.12	0.03
			Base	112.416729	78,691.71	117.195474	82,036.83	3,345.12	0.03
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5				3.500000	01 Mar 2021			
		50,000.000	Local	99.981280	49,990.64	101.555092	50,777.55	786.91	0.02
			Base	99.981280	49,990.64	101.555092	50,777.55	786.91	0.02
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25				4.250000	01 Sep 2024			
		30,000.000	Local	101.987400	30,596.22	106.441250	31,932.38	1,336.16	0.01
			Base	101.987400	30,596.22	106.441250	31,932.38	1,336.16	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3				4.300000	01 Mar 2028			
		60,000.000	Local	99.446567	59,667.94	107.181407	64,308.84	4,640.90	0.02
			Base	99.446567	59,667.94	107.181407	64,308.84	4,640.90	0.02
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375				4.375000	01 Jun 2046			
		10,000.000	Local	89.629300	8,962.93	95.011891	9,501.19	538.26	0.00
			Base	89.629300	8,962.93	95.011891	9,501.19	538.26	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026			
		110,000.000	Local	91.049000	100,153.90	97.308712	107,039.58	6,885.68	0.04
			Base	91.049000	100,153.90	97.308712	107,039.58	6,885.68	0.04

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50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	10,000.000	Local		104.889600	10,488.96	104.081985	10,408.20	-80.76	0.00
		Base		104.889600	10,488.96	104.081985	10,408.20	-80.76	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local		97.447353	292,342.06	106.445000	319,335.00	26,992.94	0.11
		Base		97.447353	292,342.06	106.445000	319,335.00	26,992.94	0.11
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local		97.861188	254,439.09	106.244445	276,235.56	21,796.47	0.10
		Base		97.861188	254,439.09	106.244445	276,235.56	21,796.47	0.10
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local		98.813125	118,575.75	106.280721	127,536.87	8,961.12	0.04
		Base		98.813125	118,575.75	106.280721	127,536.87	8,961.12	0.04
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local		94.885300	47,442.65	100.960780	50,480.39	3,037.74	0.02
		Base		94.885300	47,442.65	100.960780	50,480.39	3,037.74	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	80,000.000	Local		92.323400	73,858.72	102.404070	81,923.26	8,064.54	0.03
		Base		92.323400	73,858.72	102.404070	81,923.26	8,064.54	0.03
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.000000	15 Mar 2028		
	130,000.000	Local		96.055915	124,872.69	103.564744	134,634.17	9,761.48	0.05
		Base		96.055915	124,872.69	103.564744	134,634.17	9,761.48	0.05
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local		100.419200	10,041.92	110.140083	11,014.01	972.09	0.00
		Base		100.419200	10,041.92	110.140083	11,014.01	972.09	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local		98.685244	88,816.72	113.577217	102,219.50	13,402.78	0.04
		Base		98.685244	88,816.72	113.577217	102,219.50	13,402.78	0.04
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local		104.425800	10,442.58	105.588589	10,558.86	116.28	0.00
		Base		104.425800	10,442.58	105.588589	10,558.86	116.28	0.00

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58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	60,000.000	Local		98.836933	59,302.16	106.306334	63,783.80	4,481.64	0.02
		Base		98.836933	59,302.16	106.306334	63,783.80	4,481.64	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	60,000.000	Local		103.246583	61,947.95	114.806076	68,883.65	6,935.70	0.02
		Base		103.246583	61,947.95	114.806076	68,883.65	6,935.70	0.02
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local		100.094555	110,104.01	107.374785	118,112.26	8,008.25	0.04
		Base		100.094555	110,104.01	107.374785	118,112.26	8,008.25	0.04
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	50,000.000	Local		99.209660	49,604.83	106.063473	53,031.74	3,426.91	0.02
		Base		99.209660	49,604.83	106.063473	53,031.74	3,426.91	0.02
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	20,000.000	Local		104.762050	20,952.41	121.136779	24,227.36	3,274.95	0.01
		Base		104.762050	20,952.41	121.136779	24,227.36	3,274.95	0.01
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.350000	01 Apr 2027		
	30,000.000	Local		100.358033	30,107.41	106.265108	31,879.53	1,772.12	0.01
		Base		100.358033	30,107.41	106.265108	31,879.53	1,772.12	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					3.044380	25 Jan 2029		
	471,278.800	Local		99.038904	466,749.36	100.253790	472,474.86	5,725.50	0.17
	Original Face: 20,000,000.000	Base		99.038904	466,749.36	100.253790	472,474.86	5,725.50	0.17
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.794380	25 Aug 2036		
	150,000.000	Local		94.590253	141,885.38	99.233880	148,850.82	6,965.44	0.05
	Original Face: 150,000.000	Base		94.590253	141,885.38	99.233880	148,850.82	6,965.44	0.05
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local		105.919145	116,511.06	114.339000	125,772.90	9,261.84	0.04
		Base		105.919145	116,511.06	114.339000	125,772.90	9,261.84	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local		98.093800	9,809.38	102.673230	10,267.32	457.94	0.00
		Base		98.093800	9,809.38	102.673230	10,267.32	457.94	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125				3.125000	03 Nov 2025		
		340,000.000	Local 97.738124	332,309.62	105.271737	357,923.91	25,614.29	0.13
			Base 97.738124	332,309.62	105.271737	357,923.91	25,614.29	0.13
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.700000	08 Aug 2046		
		70,000.000	Local 98.211071	68,747.75	108.083662	75,658.56	6,910.81	0.03
			Base 98.211071	68,747.75	108.083662	75,658.56	6,910.81	0.03
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024		
		220,000.000	Local 97.884750	215,346.45	103.614237	227,951.32	12,604.87	0.08
			Base 97.884750	215,346.45	103.614237	227,951.32	12,604.87	0.08
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027		
		20,000.000	Local 99.550150	19,910.03	106.257897	21,251.58	1,341.55	0.01
			Base 99.550150	19,910.03	106.257897	21,251.58	1,341.55	0.01
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65				3.650000	15 Apr 2029		
		130,000.000	Local 99.914431	129,888.76	107.886040	140,251.85	10,363.09	0.05
			Base 99.914431	129,888.76	107.886040	140,251.85	10,363.09	0.05
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		
		100,000.000	Local 100.000000	100,000.00	110.625971	110,625.97	10,625.97	0.04
			Base 100.000000	100,000.00	110.625971	110,625.97	10,625.97	0.04
61744CJD9	MORGAN STANLEY CAPITAL INC MSAC 2004 OP1 M1				3.274380	25 Nov 2034		
		390,914.130	Local 97.461018	380,988.89	100.814320	394,097.42	13,108.53	0.14
Original Face:		420,000.000	Base 97.461018	380,988.89	100.814320	394,097.42	13,108.53	0.14
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772000	24 Jan 2029		
		210,000.000	Local 96.183510	201,985.37	104.914090	220,319.59	18,334.22	0.08
			Base 96.183510	201,985.37	104.914090	220,319.59	18,334.22	0.08
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4				3.244000	15 Mar 2045		
		70,000.000	Local 103.741057	72,618.74	102.158780	71,511.15	-1,107.59	0.03
Original Face:		70,000.000	Base 103.741057	72,618.74	102.158780	71,511.15	-1,107.59	0.03
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5				3.635000	15 Oct 2048		
		80,000.000	Local 100.546750	80,437.40	106.205840	84,964.67	4,527.27	0.03
Original Face:		80,000.000	Base 100.546750	80,437.40	106.205840	84,964.67	4,527.27	0.03

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
63940NAC4	NAVIENT STUDENT LOAN TRUST NAVSL 2017 1A A3 144A					3.579750	26 Jul 2066		
	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
63946BAG5	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/41 5.95					5.950000	01 Apr 2041		
	30,000.000	Local		116.409400	34,922.82	131.324479	39,397.34	4,474.52	0.01
		Base		116.409400	34,922.82	131.324479	39,397.34	4,474.52	0.01
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	613,890.190	Local		102.595433	629,823.30	104.056800	638,794.49	8,971.19	0.22
	Original Face: 970,000.000	Base		102.595433	629,823.30	104.056800	638,794.49	8,971.19	0.22
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.200000	01 Apr 2026		
	40,000.000	Local		98.353475	39,341.39	99.383181	39,753.27	411.88	0.01
		Base		98.353475	39,341.39	99.383181	39,753.27	411.88	0.01
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.150000	15 Dec 2021		
	60,000.000	Local		103.304533	61,982.72	103.193990	61,916.39	-66.33	0.02
		Base		103.304533	61,982.72	103.193990	61,916.39	-66.33	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	80,000.000	Local		95.725900	76,580.72	106.119596	84,895.68	8,314.96	0.03
		Base		95.725900	76,580.72	106.119596	84,895.68	8,314.96	0.03
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
	220,000.000	Local		94.229164	207,304.16	101.969760	224,333.47	17,029.31	0.08
		Base		94.229164	207,304.16	101.969760	224,333.47	17,029.31	0.08
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local		95.877562	124,640.83	101.849652	132,404.55	7,763.72	0.05
		Base		95.877562	124,640.83	101.849652	132,404.55	7,763.72	0.05
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local		94.397850	56,638.71	102.652813	61,591.69	4,952.98	0.02
		Base		94.397850	56,638.71	102.652813	61,591.69	4,952.98	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
	80,000.000	Local		97.241738	77,793.39	100.208069	80,166.46	2,373.07	0.03
		Base		97.241738	77,793.39	100.208069	80,166.46	2,373.07	0.03

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67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	200,000.000	Local		95.531625	191,063.25	102.368800	204,737.60	13,674.35	0.07
		Base		95.531625	191,063.25	102.368800	204,737.60	13,674.35	0.07
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local		99.031800	9,903.18	103.442861	10,344.29	441.11	0.00
		Base		99.031800	9,903.18	103.442861	10,344.29	441.11	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local		96.374150	38,549.66	98.746851	39,498.74	949.08	0.01
		Base		96.374150	38,549.66	98.746851	39,498.74	949.08	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local		95.319064	209,701.94	98.852545	217,475.60	7,773.66	0.08
		Base		95.319064	209,701.94	98.852545	217,475.60	7,773.66	0.08
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	60,000.000	Local		97.325583	58,395.35	101.066282	60,639.77	2,244.42	0.02
		Base		97.325583	58,395.35	101.066282	60,639.77	2,244.42	0.02
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local		98.392576	206,624.41	114.780444	241,038.93	34,414.52	0.08
		Base		98.392576	206,624.41	114.780444	241,038.93	34,414.52	0.08
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3					3.300000	01 Dec 2027		
	100,000.000	Local		92.123110	92,123.11	94.750000	94,750.00	2,626.89	0.03
		Base		92.123110	92,123.11	94.750000	94,750.00	2,626.89	0.03
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	370,000.000	Local		121.730938	450,404.47	136.001000	503,203.70	52,799.23	0.18
	Original Face:	Base		121.730938	450,404.47	136.001000	503,203.70	52,799.23	0.18
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	220,000.000	Local		124.109718	273,041.38	141.001000	310,202.20	37,160.82	0.11
		Base		124.109718	273,041.38	141.001000	310,202.20	37,160.82	0.11
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
	120,000.000	Local		119.503792	143,404.55	137.751000	165,301.20	21,896.65	0.06
		Base		119.503792	143,404.55	137.751000	165,301.20	21,896.65	0.06

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71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15				6.150000	21 May 2048		
		440,000.000	Local 100.004959	440,021.82	118.788291	522,668.48	82,646.66	0.18
			Base 100.004959	440,021.82	118.788291	522,668.48	82,646.66	0.18
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625				5.625000	23 Jan 2046		
		540,000.000	Local 84.562330	456,636.58	80.550000	434,970.00	-21,666.58	0.15
			Base 84.562330	456,636.58	80.550000	434,970.00	-21,666.58	0.15
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75				4.750000	19 Jun 2032		
		430,000.000	Local 94.648979	406,990.61	109.380000	470,334.00	63,343.39	0.16
			Base 94.648979	406,990.61	109.380000	470,334.00	63,343.39	0.16
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.500000	20 Mar 2042		
		40,000.000	Local 100.194775	40,077.91	107.688576	43,075.43	2,997.52	0.02
			Base 100.194775	40,077.91	107.688576	43,075.43	2,997.52	0.02
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.500000	22 Aug 2022		
		10,000.000	Local 101.194700	10,119.47	100.386764	10,038.68	-80.79	0.00
			Base 101.194700	10,119.47	100.386764	10,038.68	-80.79	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875				1.875000	01 Nov 2019		
		20,000.000	Local 99.966600	19,993.32	99.815148	19,963.03	-30.29	0.01
			Base 99.966600	19,993.32	99.815148	19,963.03	-30.29	0.01
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.500000	02 Nov 2022		
		240,000.000	Local 97.187625	233,250.30	100.407767	240,978.64	7,728.34	0.08
			Base 97.187625	233,250.30	100.407767	240,978.64	7,728.34	0.08
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4				4.000000	14 Mar 2029		
		250,000.000	Local 99.657540	249,143.85	107.750000	269,375.00	20,231.15	0.09
			Base 99.657540	249,143.85	107.750000	269,375.00	20,231.15	0.09
74952PAJ6	RETL RETL 2019 RVP C 144A				4.494250	15 Mar 2036		
		860,000.000	Local 100.000000	860,000.00	100.374680	863,222.25	3,222.25	0.30
Original Face:		860,000.000	Base 100.000000	860,000.00	100.374680	863,222.25	3,222.25	0.30
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		250,000.000	Local 99.340408	248,351.02	112.376000	280,940.00	32,588.98	0.10
Original Face:		31,999.070	Base 99.340408	248,351.02	112.376000	280,940.00	32,588.98	0.10

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761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043		
		130,000.000	Local 115.648546	150,343.11	109.027325	141,735.52	-8,607.59	0.05
			Base 115.648546	150,343.11	109.027325	141,735.52	-8,607.59	0.05
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		10,000.000	Local 123.503000	12,350.30	107.701035	10,770.10	-1,580.20	0.00
			Base 123.503000	12,350.30	107.701035	10,770.10	-1,580.20	0.00
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
		320,000.000	Local 99.532231	318,503.14	104.153519	333,291.26	14,788.12	0.12
			Base 99.532231	318,503.14	104.153519	333,291.26	14,788.12	0.12
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.150000	26 Oct 2020		
		10,000.000	Local 98.905300	9,890.53	100.005281	10,000.53	110.00	0.00
			Base 98.905300	9,890.53	100.005281	10,000.53	110.00	0.00
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.200000	30 Apr 2021		
		120,000.000	Local 99.857833	119,829.40	101.775739	122,130.89	2,301.49	0.04
			Base 99.857833	119,829.40	101.775739	122,130.89	2,301.49	0.04
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				1.748490	15 Sep 2039		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				2.730250	25 Mar 2044		
		250,000.000	Local 96.755716	241,889.29	96.507370	241,268.43	-620.86	0.08
Original Face:		250,000.000	Base 96.755716	241,889.29	96.507370	241,268.43	-620.86	0.08
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				2.940880	15 Jun 2039		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A				4.080250	25 Apr 2023		
		560,581.390	Local 101.346479	568,129.50	101.122310	566,872.85	-1,256.65	0.20
Original Face:		4,000,000.000	Base 101.346479	568,129.50	101.122310	566,872.85	-1,256.65	0.20
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		140,000.000	Local 99.330950	139,063.33	103.788294	145,303.61	6,240.28	0.05
			Base 99.330950	139,063.33	103.788294	145,303.61	6,240.28	0.05

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79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028			
		160,000.000	Local	98.416194	157,465.91	107.813619	172,501.79	15,035.88	0.06
			Base	98.416194	157,465.91	107.813619	172,501.79	15,035.88	0.06
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025			
		240,000.000	Local	99.630683	239,113.64	107.192000	257,260.80	18,147.16	0.09
			Base	99.630683	239,113.64	107.192000	257,260.80	18,147.16	0.09
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375				2.375000	16 Mar 2020			
		10,000.000	Local	99.485800	9,948.58	99.986895	9,998.69	50.11	0.00
			Base	99.485800	9,948.58	99.986895	9,998.69	50.11	0.00
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A				3.364380	25 Aug 2034			
		588,034.290	Local	99.880218	587,329.93	99.699590	586,267.78	-1,062.15	0.21
		Original Face: 29,871,000.000	Base	99.880218	587,329.93	99.699590	586,267.78	-1,062.15	0.21
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375				4.375000	25 Mar 2020			
		30,000.000	Local	101.928867	30,578.66	101.505527	30,451.66	-127.00	0.01
			Base	101.928867	30,578.66	101.505527	30,451.66	-127.00	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046			
		210,000.000	Local	96.163224	201,942.77	110.059378	231,124.69	29,181.92	0.08
			Base	96.163224	201,942.77	110.059378	231,124.69	29,181.92	0.08
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026			
		120,000.000	Local	96.778833	116,134.60	102.260812	122,712.97	6,578.37	0.04
			Base	96.778833	116,134.60	102.260812	122,712.97	6,578.37	0.04
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024			
		200,000.000	Local	100.848535	201,697.07	106.922948	213,845.90	12,148.83	0.07
			Base	100.848535	201,697.07	106.922948	213,845.90	12,148.83	0.07
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039			
		110,000.000	Local	100.000000	110,000.00	103.593700	113,953.07	3,953.07	0.04
		Original Face: 110,000.000	Base	100.000000	110,000.00	103.593700	113,953.07	3,953.07	0.04
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027			
		115,899.670	Local	100.000000	115,899.67	101.506300	117,645.47	1,745.80	0.04
		Original Face: 130,000.000	Base	100.000000	115,899.67	101.506300	117,645.47	1,745.80	0.04

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029		
		280,000.000	Local 100.000000	280,000.00	105.069020	294,193.26	14,193.26	0.10
Original Face:		280,000.000	Base 100.000000	280,000.00	105.069020	294,193.26	14,193.26	0.10
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A				3.401130	15 Jun 2037		
		490,000.000	Local 100.000000	490,000.00	100.008800	490,043.12	43.12	0.17
Original Face:		490,000.000	Base 100.000000	490,000.00	100.008800	490,043.12	43.12	0.17
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
		370,000.000	Local 99.282449	367,345.06	109.662134	405,749.90	38,404.84	0.14
			Base 99.282449	367,345.06	109.662134	405,749.90	38,404.84	0.14
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024		
		480,000.000	Local 101.796144	488,621.49	107.597000	516,465.60	27,844.11	0.18
			Base 101.796144	488,621.49	107.597000	516,465.60	27,844.11	0.18
86964WAC6	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 01/29 6				6.000000	15 Jan 2029		
		260,000.000	Local 103.859327	270,034.25	109.000000	283,400.00	13,365.75	0.10
			Base 103.859327	270,034.25	109.000000	283,400.00	13,365.75	0.10
872540AQ2	TJX COS INC SR UNSECURED 09/26 2.25				2.250000	15 Sep 2026		
		10,000.000	Local 97.307100	9,730.71	98.126481	9,812.65	81.94	0.00
			Base 97.307100	9,730.71	98.126481	9,812.65	81.94	0.00
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		150,000.000	Local 103.274140	154,911.21	110.246994	165,370.49	10,459.28	0.06
			Base 103.274140	154,911.21	110.246994	165,370.49	10,459.28	0.06
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595				3.595000	19 Jan 2028		
		370,000.000	Local 93.200205	344,840.76	102.100345	377,771.28	32,930.52	0.13
			Base 93.200205	344,840.76	102.100345	377,771.28	32,930.52	0.13
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15				4.150000	15 May 2048		
		110,000.000	Local 100.417073	110,458.78	113.464027	124,810.43	14,351.65	0.04
			Base 100.417073	110,458.78	113.464027	124,810.43	14,351.65	0.04
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125				4.125000	15 Feb 2021		
		20,000.000	Local 102.063450	20,412.69	101.859525	20,371.91	-40.78	0.01
			Base 102.063450	20,412.69	101.859525	20,371.91	-40.78	0.01

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88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	20,000.000	Local		108.747700	21,749.54	108.171140	21,634.23	-115.31	0.01
		Base		108.747700	21,749.54	108.171140	21,634.23	-115.31	0.01
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	80,000.000	Local		99.945663	79,956.53	101.981109	81,584.89	1,628.36	0.03
		Base		99.945663	79,956.53	101.981109	81,584.89	1,628.36	0.03
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	60,000.000	Local		97.502467	58,501.48	103.373949	62,024.37	3,522.89	0.02
		Base		97.502467	58,501.48	103.373949	62,024.37	3,522.89	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	200,000.000	Local		119.724720	239,449.44	127.680221	255,360.44	15,911.00	0.09
		Base		119.724720	239,449.44	127.680221	255,360.44	15,911.00	0.09
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local		99.817573	109,799.33	106.879066	117,566.97	7,767.64	0.04
		Base		99.817573	109,799.33	106.879066	117,566.97	7,767.64	0.04
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.500000	10 Sep 2048		
	140,000.000	Local		100.168657	140,236.12	113.782870	159,296.02	19,059.90	0.06
		Base		100.168657	140,236.12	113.782870	159,296.02	19,059.90	0.06
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	70,000.000	Local		100.125214	70,087.65	109.418517	76,592.96	6,505.31	0.03
		Base		100.125214	70,087.65	109.418517	76,592.96	6,505.31	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,350,000.000	Local		94.376764	1,274,086.31	104.375000	1,409,062.50	134,976.19	0.49
		Base		94.376764	1,274,086.31	104.375000	1,409,062.50	134,976.19	0.49
912810RD2	US TREASURY N/B 11/43 3.75					3.750000	15 Nov 2043		
	130,000.000	Local		114.152723	148,398.54	123.101562	160,032.03	11,633.49	0.06
		Base		114.152723	148,398.54	123.101562	160,032.03	11,633.49	0.06
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
	1,249,782.000	Local		113.913174	1,423,666.35	113.479639	1,418,248.10	-5,418.25	0.50
Original Face:	1,140,000.000	Base		113.913174	1,423,666.35	113.479639	1,418,248.10	-5,418.25	0.50

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FUND: HBQ1



STATE STREET

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912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
	70,000.000	Local		91.620000	64,134.00	99.621094	69,734.77	5,600.77	0.02
		Base		91.620000	64,134.00	99.621094	69,734.77	5,600.77	0.02
912810RM2	US TREASURY N/B 05/45 3					3.000000	15 May 2045		
	2,690,000.000	Local		97.483807	2,622,314.41	109.355469	2,941,662.12	319,347.71	1.03
		Base		97.483807	2,622,314.41	109.355469	2,941,662.12	319,347.71	1.03
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local		97.776924	332,441.54	106.878906	363,388.28	30,946.74	0.13
		Base		97.776924	332,441.54	106.878906	363,388.28	30,946.74	0.13
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	1,850,000.000	Local		97.345705	1,800,895.55	104.367188	1,930,792.98	129,897.43	0.68
		Base		97.345705	1,800,895.55	104.367188	1,930,792.98	129,897.43	0.68
912810RZ3	US TREASURY N/B 11/47 2.75					2.750000	15 Nov 2047		
	400,000.000	Local		98.343453	393,373.81	104.378906	417,515.62	24,141.81	0.15
		Base		98.343453	393,373.81	104.378906	417,515.62	24,141.81	0.15
912810SF6	US TREASURY N/B 02/49 3					3.000000	15 Feb 2049		
	50,000.000	Local		109.201380	54,600.69	109.828125	54,914.06	313.37	0.02
		Base		109.201380	54,600.69	109.828125	54,914.06	313.37	0.02
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		
	1,360,595.800	Local		100.069471	1,361,541.02	105.769457	1,439,094.79	77,553.77	0.50
Original Face:	1,340,000.000	Base		100.069471	1,361,541.02	105.769457	1,439,094.79	77,553.77	0.50
9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
	770,000.000	Local		99.471877	765,933.45	105.320312	810,966.40	45,032.95	0.28
		Base		99.471877	765,933.45	105.320312	810,966.40	45,032.95	0.28
9128285C0	US TREASURY N/B 09/25 3					3.000000	30 Sep 2025		
	440,000.000	Local		99.807705	439,153.90	106.835938	470,078.13	30,924.23	0.16
		Base		99.807705	439,153.90	106.835938	470,078.13	30,924.23	0.16
9128286C9	US TREASURY N/B 02/22 2.5					2.500000	15 Feb 2022		
	10,000.000	Local		100.138900	10,013.89	101.964844	10,196.48	182.59	0.00
		Base		100.138900	10,013.89	101.964844	10,196.48	182.59	0.00

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9128286U9	US TREASURY N/B 05/22 2.125					2.125000	15 May 2022		
	10,000.000	Local		100.929400	10,092.94	101.125000	10,112.50	19.56	0.00
		Base		100.929400	10,092.94	101.125000	10,112.50	19.56	0.00
9128286X3	US TREASURY N/B 05/26 2.125					2.125000	31 May 2026		
	40,000.000	Local		99.875025	39,950.01	101.671875	40,668.75	718.74	0.01
		Base		99.875025	39,950.01	101.671875	40,668.75	718.74	0.01
9128286Z8	US TREASURY N/B 06/24 1.75					1.625000	30 Jun 2024		
	1,130,000.000	Local		99.804805	1,127,794.30	99.957031	1,129,514.45	1,720.15	0.40
		Base		99.804805	1,127,794.30	99.957031	1,129,514.45	1,720.15	0.40
9128287B0	US TREASURY N/B 06/26 1.875					1.750000	30 Jun 2026		
	2,250,000.000	Local		99.908592	2,247,943.32	100.035156	2,250,791.01	2,847.69	0.79
		Base		99.908592	2,247,943.32	100.035156	2,250,791.01	2,847.69	0.79
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
	2,540,000.000	Local		99.507166	2,527,482.02	102.328125	2,599,134.38	71,652.36	0.91
		Base		99.507166	2,527,482.02	102.328125	2,599,134.38	71,652.36	0.91
912828M56	US TREASURY N/B 11/25 2.25					2.250000	15 Nov 2025		
	140,000.000	Local		101.761736	142,466.43	102.410156	143,374.22	907.79	0.05
		Base		101.761736	142,466.43	102.410156	143,374.22	907.79	0.05
912828Y79	US TREASURY N/B 07/25 2.875					2.875000	31 Jul 2025		
	430,000.000	Local		99.695616	428,691.15	105.992188	455,766.41	27,075.26	0.16
		Base		99.695616	428,691.15	105.992188	455,766.41	27,075.26	0.16
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	100,000.000	Local		99.640530	99,640.53	109.860156	109,860.16	10,219.63	0.04
		Base		99.640530	99,640.53	109.860156	109,860.16	10,219.63	0.04
913017DD8	UNITED TECHNOLOGIES CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	80,000.000	Local		99.411350	79,529.08	107.840131	86,272.10	6,743.02	0.03
		Base		99.411350	79,529.08	107.840131	86,272.10	6,743.02	0.03
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
	50,000.000	Local		117.645440	58,822.72	128.471060	64,235.53	5,412.81	0.02
		Base		117.645440	58,822.72	128.471060	64,235.53	5,412.81	0.02

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91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	10,000.000	Local		99.259900	9,925.99	101.477385	10,147.74	221.75	0.00
		Base		99.259900	9,925.99	101.477385	10,147.74	221.75	0.00
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.700000	15 Jul 2020		
	10,000.000	Local		99.796900	9,979.69	100.406881	10,040.69	61.00	0.00
		Base		99.796900	9,979.69	100.406881	10,040.69	61.00	0.00
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	50,000.000	Local		101.998440	50,999.22	106.804977	53,402.49	2,403.27	0.02
		Base		101.998440	50,999.22	106.804977	53,402.49	2,403.27	0.02
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local		101.608375	40,643.35	109.089298	43,635.72	2,992.37	0.02
		Base		101.608375	40,643.35	109.089298	43,635.72	2,992.37	0.02
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	350,000.000	Local		99.466760	348,133.66	108.200000	378,700.00	30,566.34	0.13
Original Face:	40,000.000	Base		99.466760	348,133.66	108.200000	378,700.00	30,566.34	0.13
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	390,000.000	Local		111.321177	434,152.59	120.020000	468,078.00	33,925.41	0.16
		Base		111.321177	434,152.59	120.020000	468,078.00	33,925.41	0.16
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	200,000.000	Local		108.092705	216,185.41	113.595000	227,190.00	11,004.59	0.08
		Base		108.092705	216,185.41	113.595000	227,190.00	11,004.59	0.08
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	30,000.000	Local		87.666233	26,299.87	102.182322	30,654.70	4,354.83	0.01
		Base		87.666233	26,299.87	102.182322	30,654.70	4,354.83	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	10,000.000	Local		103.400300	10,340.03	116.429000	11,642.90	1,302.87	0.00
		Base		103.400300	10,340.03	116.429000	11,642.90	1,302.87	0.00
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		91.277300	45,638.65	99.350975	49,675.49	4,036.84	0.02
		Base		91.277300	45,638.65	99.350975	49,675.49	4,036.84	0.02

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92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.887733	31,166.32	119.613163	35,883.95	4,717.63	0.01
		Base		103.887733	31,166.32	119.613163	35,883.95	4,717.63	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local		110.775967	33,232.79	125.556188	37,666.86	4,434.07	0.01
		Base		110.775967	33,232.79	125.556188	37,666.86	4,434.07	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.444287	228,721.86	108.758573	250,144.72	21,422.86	0.09
		Base		99.444287	228,721.86	108.758573	250,144.72	21,422.86	0.09
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	140,000.000	Local		101.514829	142,120.76	112.656686	157,719.36	15,598.60	0.06
		Base		101.514829	142,120.76	112.656686	157,719.36	15,598.60	0.06
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	200,000.000	Local		96.975955	193,951.91	104.378359	208,756.72	14,804.81	0.07
		Base		96.975955	193,951.91	104.378359	208,756.72	14,804.81	0.07
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.817160	49,908.58	107.262313	53,631.16	3,722.58	0.02
		Base		99.817160	49,908.58	107.262313	53,631.16	3,722.58	0.02
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local		97.204304	243,010.76	104.907773	262,269.43	19,258.67	0.09
		Base		97.204304	243,010.76	104.907773	262,269.43	19,258.67	0.09
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	10,000.000	Local		110.787200	11,078.72	118.452596	11,845.26	766.54	0.00
		Base		110.787200	11,078.72	118.452596	11,845.26	766.54	0.00
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	290,000.000	Local		97.390814	282,433.36	108.098822	313,486.58	31,053.22	0.11
		Base		97.390814	282,433.36	108.098822	313,486.58	31,053.22	0.11
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	30,000.000	Local		102.929000	30,878.70	110.389045	33,116.71	2,238.01	0.01
		Base		102.929000	30,878.70	110.389045	33,116.71	2,238.01	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	60,000.000	Local	100.096800	60,058.08	100.046000	60,027.60	-30.48	0.02	
		Base	100.096800	60,058.08	100.046000	60,027.60	-30.48	0.02	
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	220,000.000	Local	99.854545	219,680.00	109.126154	240,077.54	20,397.54	0.08	
		Base	99.854545	219,680.00	109.126154	240,077.54	20,397.54	0.08	
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
	10,000.000	Local	99.871100	9,987.11	104.759414	10,475.94	488.83	0.00	
		Base	99.871100	9,987.11	104.759414	10,475.94	488.83	0.00	
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.450000	01 Jun 2026		
	10,000.000	Local	101.798500	10,179.85	100.953183	10,095.32	-84.53	0.00	
		Base	101.798500	10,179.85	100.953183	10,095.32	-84.53	0.00	
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45					3.450000	15 Jun 2029		
	30,000.000	Local	100.764433	30,229.33	105.407160	31,622.15	1,392.82	0.01	
		Base	100.764433	30,229.33	105.407160	31,622.15	1,392.82	0.01	
94106LBH1	WASTE MANAGEMENT INC COMPANY GUAR 06/26 3.2					3.200000	15 Jun 2026		
	50,000.000	Local	99.973340	49,986.67	104.026404	52,013.20	2,026.53	0.02	
		Base	99.973340	49,986.67	104.026404	52,013.20	2,026.53	0.02	
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4					4.000000	15 Jul 2039		
	50,000.000	Local	101.234020	50,617.01	107.140312	53,570.16	2,953.15	0.02	
		Base	101.234020	50,617.01	107.140312	53,570.16	2,953.15	0.02	
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	40,000.000	Local	101.429200	40,571.68	109.224557	43,689.82	3,118.14	0.02	
		Base	101.429200	40,571.68	109.224557	43,689.82	3,118.14	0.02	
949746RN3	WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR					5.875000	29 Dec 2049		
	30,000.000	Local	104.456533	31,336.96	108.704000	32,611.20	1,274.24	0.01	
		Base	104.456533	31,336.96	108.704000	32,611.20	1,274.24	0.01	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local	101.740017	61,044.01	102.771761	61,663.06	619.05	0.02	
		Base	101.740017	61,044.01	102.771761	61,663.06	619.05	0.02	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	290,000.000	Local		100.346776	291,005.65	108.033944	313,298.44	22,292.79	0.11
		Base		100.346776	291,005.65	108.033944	313,298.44	22,292.79	0.11
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local		100.201200	50,100.60	107.962837	53,981.42	3,880.82	0.02
		Base		100.201200	50,100.60	107.962837	53,981.42	3,880.82	0.02
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local		98.390413	305,010.28	113.987696	353,361.86	48,351.58	0.12
		Base		98.390413	305,010.28	113.987696	353,361.86	48,351.58	0.12
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local		102.513592	123,016.31	104.571670	125,486.00	2,469.69	0.04
	Original Face: 120,000.000	Base		102.513592	123,016.31	104.571670	125,486.00	2,469.69	0.04
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	400,000.000	Local		95.708728	382,834.91	104.407336	417,629.34	34,794.43	0.15
		Base		95.708728	382,834.91	104.407336	417,629.34	34,794.43	0.15
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local		99.833500	69,883.45	105.136070	73,595.25	3,711.80	0.03
		Base		99.833500	69,883.45	105.136070	73,595.25	3,711.80	0.03
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local		99.828338	259,553.68	108.938435	283,239.93	23,686.25	0.10
		Base		99.828338	259,553.68	108.938435	283,239.93	23,686.25	0.10
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local		120.285670	120,285.67	129.388120	129,388.12	9,102.45	0.05
		Base		120.285670	120,285.67	129.388120	129,388.12	9,102.45	0.05
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.250000	15 Mar 2020		
	10,000.000	Local		101.403500	10,140.35	101.847583	10,184.76	44.41	0.00
		Base		101.403500	10,140.35	101.847583	10,184.76	44.41	0.00

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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
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
		110,000.000	Local 119.164355	131,080.79	132.564627	145,821.09	14,740.30	0.05
			Base 119.164355	131,080.79	132.564627	145,821.09	14,740.30	0.05
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875				3.875000	23 Apr 2023		
		610,000.000	Local 100.395751	612,414.08	104.880000	639,768.00	27,353.92	0.22
			Base 100.395751	612,414.08	104.880000	639,768.00	27,353.92	0.22
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875				5.875000	16 Sep 2043		
		600,000.000	Local 106.363337	638,180.02	121.450400	728,702.40	90,522.38	0.25
			Base 106.363337	638,180.02	121.450400	728,702.40	90,522.38	0.25
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375000	17 Oct 2023		
		720,000.000	Local 105.608119	760,378.46	109.730743	790,061.35	29,682.89	0.28
			Base 105.608119	760,378.46	109.730743	790,061.35	29,682.89	0.28
US DOLLAR Total								
		144,857,211.690	Local	144,129,218.32		150,667,993.71	6,538,775.39	52.70
Original Face:		183,017,917.090	Base	144,129,218.32		150,667,993.71	6,538,775.39	52.70
FIXED INCOME Total								
		144,857,211.690	Base	144,129,218.32		150,667,993.71	6,538,775.39	52.70
Original Face:		183,017,917.090						

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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

OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
ADI1753P4	IMM EUR FUT OPT DEC19C 97.375 DEC19 97.375 CALL					16 Dec 2019			
80,000.000		32.000	Local	0.125840	10,067.20	0.717500	57,400.00	47,332.80	0.02
			Base	0.125840	10,067.20	0.717500	57,400.00	47,332.80	0.02
ADI1C8TV1	US 10YR FUT OPTN AUG19C 128.5 JUL19 128.5 CALL					26 Jul 2019			
18,000.000		18.000	Local	0.579855	10,437.39	0.406250	7,312.50	-3,124.89	0.00
			Base	0.579855	10,437.39	0.406250	7,312.50	-3,124.89	0.00
ADI1C94K0	US 5YR FUTR OPTN AUG19C 123 JUL19 123 CALL					26 Jul 2019			
79,000.000		79.000	Local	0.017355	1,371.05	0.001000	79.00	-1,292.05	0.00
			Base	0.017355	1,371.05	0.001000	79.00	-1,292.05	0.00
ADI1C94L8	US 10YR FUT OPTN AUG19C 134.5 JUL19 134.5 CALL					26 Jul 2019			
182,000.000		182.000	Local	0.032980	6,002.36	0.001000	182.00	-5,820.36	0.00
			Base	0.032980	6,002.36	0.001000	182.00	-5,820.36	0.00
ADI1C96M4	US 5YR FUTR OPTN AUG19C 123.2 JUL19 123.25 CALL					26 Jul 2019			
118,000.000		118.000	Local	0.017355	2,047.89	0.001000	118.00	-1,929.89	0.00
			Base	0.017355	2,047.89	0.001000	118.00	-1,929.89	0.00
ADI1CCBC3	US 10YR FUT OPTN AUG19C 128 JUL19 128 CALL					26 Jul 2019			
31,000.000		31.000	Local	0.629250	19,506.76	0.609375	18,890.63	-616.13	0.01
			Base	0.629250	19,506.76	0.609375	18,890.63	-616.13	0.01
ADI1CM0B5	US 5YR FUTR OPTN AUG19C 118.5 JUL19 118.5 CALL					26 Jul 2019			
78,000.000		78.000	Local	0.407980	31,822.44	0.265625	20,718.75	-11,103.69	0.01
			Base	0.407980	31,822.44	0.265625	20,718.75	-11,103.69	0.01
US DOLLAR Total									
586,000.000		538.000	Local		81,255.09		104,700.88	23,445.79	0.04
			Base		81,255.09		104,700.88	23,445.79	0.04
OPTIONS PURCHASED - CALLS Total									
586,000.000		538.000	Base		81,255.09		104,700.88	23,445.79	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
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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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

US DOLLAR Exchange Rate: 1.000000

AD11C94Q7	US 2YR FUTR OPTN AUG19P 105.5 JUL19 105.5 PUT					26 Jul 2019		
4,000.000		2.000	Local	65.96	0.000500	2.00	-63.96	0.00
			Base	65.96	0.000500	2.00	-63.96	0.00

US DOLLAR Total								
4,000.000		2.000	Local	65.96		2.00	-63.96	0.00
			Base	65.96		2.00	-63.96	0.00

OPTIONS PURCHASED - PUTS Total

4,000.000		2.000	Base	65.96		2.00	-63.96	0.00
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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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

OPTIONS WRITTEN - CALLS

								Exchange Rate:	1.000000
ADI198G80	IMM EUR FUT OPT DEC19C 97.625 DEC19 97.625 CALL					16 Dec 2019			
-160,000.000		-64.000	Local	0.054160	-8,665.60	0.487500	-78,000.00	-69,334.40	0.03
			Base	0.054160	-8,665.60	0.487500	-78,000.00	-69,334.40	0.03
ADI1BVJ42	US 10YR FUT OPTN SEP19C 126 AUG19 126 CALL					23 Aug 2019			
-16,000.000		-16.000	Local	0.420145	-6,722.32	2.187500	-35,000.00	-28,277.68	0.01
			Base	0.420145	-6,722.32	2.187500	-35,000.00	-28,277.68	0.01
ADI1C70H5	US 10YR FUT OPTN SEP19C 127 AUG19 127 CALL					23 Aug 2019			
-8,000.000		-8.000	Local	0.451395	-3,611.16	1.421875	-11,375.00	-7,763.84	0.00
			Base	0.451395	-3,611.16	1.421875	-11,375.00	-7,763.84	0.00
ADI1C93Z8	US 5YR FUTR OPTN SEP19C 118.5 AUG19 118.5 CALL					23 Aug 2019			
-73,000.000		-73.000	Local	0.146708	-10,709.68	0.406250	-29,656.25	-18,946.57	0.01
			Base	0.146708	-10,709.68	0.406250	-29,656.25	-18,946.57	0.01
ADI1C9479	US 10YR FUT OPTN SEP19C 128.5 AUG19 128.5 CALL					23 Aug 2019			
-55,000.000		-55.000	Local	0.232645	-12,795.48	0.656250	-36,093.75	-23,298.27	0.01
			Base	0.232645	-12,795.48	0.656250	-36,093.75	-23,298.27	0.01
ADI1C94T1	US 10YR FUT OPTN SEP19C 127.5 AUG19 127.5 CALL					23 Aug 2019			
-8,000.000		-8.000	Local	0.373270	-2,986.16	1.125000	-9,000.00	-6,013.84	0.00
			Base	0.373270	-2,986.16	1.125000	-9,000.00	-6,013.84	0.00
ADI1C9560	US BOND FUTR OPTN SEP19C 158 AUG19 158 CALL					23 Aug 2019			
-24,000.000		-24.000	Local	0.420145	-10,083.48	0.890625	-21,375.00	-11,291.52	0.01
			Base	0.420145	-10,083.48	0.890625	-21,375.00	-11,291.52	0.01
ADI1C95B9	US 5YR FUTR OPTN SEP19C 118.2 AUG19 118.25 CALL					23 Aug 2019			
-45,000.000		-45.000	Local	0.176682	-7,950.70	0.507813	-22,851.59	-14,900.89	0.01
			Base	0.176682	-7,950.70	0.507813	-22,851.59	-14,900.89	0.01
ADI1CBSV5	US 5YR FUTR OPTN AUG19C 117.7 JUL19 117.75 CALL					26 Jul 2019			
-18,000.000		-18.000	Local	0.185770	-3,343.86	0.632813	-11,390.63	-8,046.77	0.00
			Base	0.185770	-3,343.86	0.632813	-11,390.63	-8,046.77	0.00

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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ADI1CBTS1	US 10YR FUT OPTN SEP19C 129 AUG19 129 CALL					23 Aug 2019		
		-24,000.000	Local 0.217020	-5,208.48	0.484375	-11,625.00	-6,416.52	0.00
			Base 0.217020	-5,208.48	0.484375	-11,625.00	-6,416.52	0.00
ADI1CDLP1	US 10YR FUT OPTN AUG19C 129 JUL19 129 CALL					26 Jul 2019		
		-15,000.000	Local 0.153478	-2,302.17	0.265625	-3,984.38	-1,682.21	0.00
			Base 0.153478	-2,302.17	0.265625	-3,984.38	-1,682.21	0.00
ADI1CFLK7	US BOND FUTR OPTN SEP19C 162 AUG19 162 CALL					23 Aug 2019		
		-16,000.000	Local 0.310770	-4,972.32	0.250000	-4,000.00	972.32	0.00
			Base 0.310770	-4,972.32	0.250000	-4,000.00	972.32	0.00
ADI1CKBR2	US BOND FUTR OPTN AUG19C 158 JUL19 158 CALL					26 Jul 2019		
		-4,000.000	Local 0.279520	-1,118.08	0.406250	-1,625.00	-506.92	0.00
			Base 0.279520	-1,118.08	0.406250	-1,625.00	-506.92	0.00
ADI1CMWQ7	US 5YR FUTR OPTN AUG19C 118.7 JUL19 118.75 CALL					26 Jul 2019		
		-22,000.000	Local 0.146708	-3,227.58	0.187500	-4,125.00	-897.42	0.00
			Base 0.146708	-3,227.58	0.187500	-4,125.00	-897.42	0.00
ADI1CN239	US 10YR FUT OPTN AUG19C 129.5 JUL19 129.5 CALL					26 Jul 2019		
		-55,000.000	Local 0.231225	-12,717.35	0.156250	-8,593.75	4,123.60	0.00
			Base 0.231225	-12,717.35	0.156250	-8,593.75	4,123.60	0.00
ADI1CNGK6	US 10YR FUT OPTN AUG19C 130 JUL19 130 CALL					26 Jul 2019		
		-10,000.000	Local 0.217021	-2,170.21	0.093750	-937.50	1,232.71	0.00
			Base 0.217021	-2,170.21	0.093750	-937.50	1,232.71	0.00
ADI1CNYW0	US 5YR FUTR OPTN AUG19C 119.5 JUL19 119.5 CALL					26 Jul 2019		
		-63,000.000	Local 0.115458	-7,273.85	0.062500	-3,937.50	3,336.35	0.00
			Base 0.115458	-7,273.85	0.062500	-3,937.50	3,336.35	0.00
ADI1CQRL5	US BOND FUTR OPTN AUG19C 161 JUL19 161 CALL					26 Jul 2019		
		-8,000.000	Local 0.373270	-2,986.16	0.078125	-625.00	2,361.16	0.00
			Base 0.373270	-2,986.16	0.078125	-625.00	2,361.16	0.00
ADI1CT1V5	US 10YR FUT OPTN SEP19C 130.5 AUG19 130.5 CALL					23 Aug 2019		
		-16,000.000	Local 0.342020	-5,472.32	0.203125	-3,250.00	2,222.32	0.00
			Base 0.342020	-5,472.32	0.203125	-3,250.00	2,222.32	0.00

& 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: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
-640,000.000		-544.000		-114,316.96		-297,445.35	-183,128.39	0.10
				-114,316.96		-297,445.35	-183,128.39	0.10
OPTIONS WRITTEN - CALLS Total								
-640,000.000		-544.000		-114,316.96		-297,445.35	-183,128.39	0.10

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1C06K7	US 10YR FUT OPTN SEP19P 122.5 AUG19 122.5 PUT					23 Aug 2019				
-118,000.000	-118.000	Local	0.203514	-24,014.61	0.046875	-5,531.25	18,483.36	0.00		
		Base	0.203514	-24,014.61	0.046875	-5,531.25	18,483.36	0.00		
ADI1C2789	US 10YR FUT OPTN SEP19P 123.5 AUG19 123.5 PUT					23 Aug 2019				
-8,000.000	-8.000	Local	0.263895	-2,111.16	0.062500	-500.00	1,611.16	0.00		
		Base	0.263895	-2,111.16	0.062500	-500.00	1,611.16	0.00		
ADI1C2JZ6	US 10YR FUT OPTN AUG19P 124.5 JUL19 124.5 PUT					26 Jul 2019				
-58,000.000	-58.000	Local	0.173917	-10,087.16	0.015625	-906.25	9,180.91	0.00		
		Base	0.173917	-10,087.16	0.015625	-906.25	9,180.91	0.00		
ADI1C31X8	US 5YR FUTR OPTN AUG19P 115.7 JUL19 115.75 PUT					26 Jul 2019				
-33,000.000	-33.000	Local	0.162333	-5,356.99	0.015625	-515.63	4,841.36	0.00		
		Base	0.162333	-5,356.99	0.015625	-515.63	4,841.36	0.00		
ADI1C7NJ6	US 10YR FUT OPTN AUG19P 124 JUL19 124 PUT					26 Jul 2019				
-17,000.000	-17.000	Local	0.310770	-5,283.09	0.015625	-265.63	5,017.46	0.00		
		Base	0.310770	-5,283.09	0.015625	-265.63	5,017.46	0.00		
ADI1C81R0	US 5YR FUTR OPTN AUG19P 116 JUL19 116 PUT					26 Jul 2019				
-33,000.000	-33.000	Local	0.138895	-4,583.54	0.015625	-515.63	4,067.91	0.00		
		Base	0.138895	-4,583.54	0.015625	-515.63	4,067.91	0.00		
ADI1C9339	US BOND FUTR OPTN AUG19P 147 JUL19 147 PUT					26 Jul 2019				
-24,000.000	-24.000	Local	0.310770	-7,458.48	0.031250	-750.00	6,708.48	0.00		
		Base	0.310770	-7,458.48	0.031250	-750.00	6,708.48	0.00		
ADI1C95M5	US 5YR FUTR OPTN SEP19P 115.2 AUG19 115.25 PUT					23 Aug 2019				
-49,000.000	-49.000	Local	0.144954	-7,102.74	0.031250	-1,531.25	5,571.49	0.00		
		Base	0.144954	-7,102.74	0.031250	-1,531.25	5,571.49	0.00		
ADI1C9QD2	US 10YR FUT OPTN AUG19P 125.5 JUL19 125.5 PUT					26 Jul 2019				
-9,000.000	-9.000	Local	0.185770	-1,671.93	0.046875	-421.88	1,250.05	0.00		
		Base	0.185770	-1,671.93	0.046875	-421.88	1,250.05	0.00		

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1C9R90	US 10YR FUT OPTN AUG19P 126 JUL19 126 PUT					26 Jul 2019		
-25,000.000		-25.000	Local 0.267020	-6,675.50	0.078125	-1,953.13	4,722.37	0.00
			Base 0.267020	-6,675.50	0.078125	-1,953.13	4,722.37	0.00
ADI1CB052	US 10YR FUT OPTN AUG19P 126.5 JUL19 126.5 PUT					26 Jul 2019		
-10,000.000		-10.000	Local 0.318583	-3,185.83	0.140625	-1,406.25	1,779.58	0.00
			Base 0.318583	-3,185.83	0.140625	-1,406.25	1,779.58	0.00
ADI1CGQS3	US 10YR FUT OPTN SEP19P 126.5 AUG19 126.5 PUT					23 Aug 2019		
-63,000.000		-63.000	Local 0.605521	-38,147.85	0.312500	-19,687.50	18,460.35	0.01
			Base 0.605521	-38,147.85	0.312500	-19,687.50	18,460.35	0.01
ADI1CHY78	US 5YR FUTR OPTN AUG19P 117 JUL19 117 PUT					26 Jul 2019		
-9,000.000		-9.000	Local 0.204868	-1,843.81	0.062500	-562.50	1,281.31	0.00
			Base 0.204868	-1,843.81	0.062500	-562.50	1,281.31	0.00
ADI1CK9M6	US 5YR FUTR OPTN AUG19P 116.7 JUL19 116.75 PUT					26 Jul 2019		
-22,000.000		-22.000	Local 0.146708	-3,227.58	0.039063	-859.39	2,368.19	0.00
			Base 0.146708	-3,227.58	0.039063	-859.39	2,368.19	0.00
ADI1CNYT7	US 5YR FUTR OPTN AUG19P 117.2 JUL19 117.25 PUT					26 Jul 2019		
-13,000.000		-13.000	Local 0.256083	-3,329.08	0.093750	-1,218.75	2,110.33	0.00
			Base 0.256083	-3,329.08	0.093750	-1,218.75	2,110.33	0.00
ADI1CQMX4	US 10YR FUT OPTN SEP19P 127 AUG19 127 PUT					23 Aug 2019		
-40,000.000		-40.000	Local 0.451395	-18,055.80	0.453125	-18,125.00	-69.20	0.01
			Base 0.451395	-18,055.80	0.453125	-18,125.00	-69.20	0.01
US DOLLAR Total								
-531,000.000		-531.000	Local	-142,135.15		-54,750.04	87,385.11	0.02
			Base	-142,135.15		-54,750.04	87,385.11	0.02
OPTIONS WRITTEN - PUTS Total								
-531,000.000		-531.000	Base	-142,135.15		-54,750.04	87,385.11	0.02
SWAPS FIXED INCOME								
US DOLLAR						Exchange Rate:	1.000000	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S156GF2	BWS029025 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.518000	15 Feb 2044			
		1,870,000.000	Local	99.996391	1,869,932.52	100.000000	1,870,000.00	67.48	0.65
			Base	99.996391	1,869,932.52	100.000000	1,870,000.00	67.48	0.65
99S156GG0	BWS029025 IRS USD P F 3.33000 2 CCPVANILLA				3.330000	15 Feb 2044			
		-1,870,000.000	Local	100.000000	-1,870,000.00	121.795669	-2,277,579.01	-407,579.01	0.80
			Base	100.000000	-1,870,000.00	121.795669	-2,277,579.01	-407,579.01	0.80
99S15UUF3	BWS029405 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.518000	15 May 2044			
		1,885,000.000	Local	100.075823	1,886,429.26	100.000000	1,885,000.00	-1,429.26	0.66
			Base	100.075823	1,886,429.26	100.000000	1,885,000.00	-1,429.26	0.66
99S15UUG1	BWS029405 IRS USD P F 3.00000 2 CCPVANILLA				3.000000	15 May 2044			
		-1,885,000.000	Local	100.000000	-1,885,000.00	115.422161	-2,175,707.73	-290,707.73	0.76
			Base	100.000000	-1,885,000.00	115.422161	-2,175,707.73	-290,707.73	0.76
99S15UUI7	SWS029421 IRS USD R F 3.00000 2 CCPVANILLA				3.000000	15 Feb 2036			
		2,572,000.000	Local	100.055957	2,573,439.21	112.169193	2,884,991.64	311,552.43	1.01
			Base	100.055957	2,573,439.21	112.169193	2,884,991.64	311,552.43	1.01
99S15UUJ5	SWS029421 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.518000	15 Feb 2036			
		-2,572,000.000	Local	100.000000	-2,572,000.00	100.000000	-2,572,000.00	0.00	0.90
			Base	100.000000	-2,572,000.00	100.000000	-2,572,000.00	0.00	0.90
99S16CT64	BWS029702 IRS USD R V 03MLIBOR BBA LIBOR USD 3 MONTH				2.518000	15 May 2044			
		1,649,000.000	Local	100.422012	1,655,958.97	100.000000	1,649,000.00	-6,958.97	0.58
			Base	100.422012	1,655,958.97	100.000000	1,649,000.00	-6,958.97	0.58
99S16CT72	BWS029702 IRS USD P F 2.87500				2.875000	15 May 2044			
		-1,649,000.000	Local	100.000000	-1,649,000.00	112.949245	-1,862,533.05	-213,533.05	0.65
			Base	100.000000	-1,649,000.00	112.949245	-1,862,533.05	-213,533.05	0.65
99S17MA95	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.370080	15 Aug 2044			
		1,867,000.000	Local	99.568922	1,858,951.77	100.000000	1,867,000.00	8,048.23	0.65
			Base	99.568922	1,858,951.77	100.000000	1,867,000.00	8,048.23	0.65
99S17MAA2	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA				2.750000	15 Aug 2044			
		-1,867,000.000	Local	100.000000	-1,867,000.00	110.551500	-2,063,996.51	-196,996.51	0.72
			Base	100.000000	-1,867,000.00	110.551500	-2,063,996.51	-196,996.51	0.72

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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: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S17MAC8	SWS030387 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2024			
		15,910,000.000	Local	101.528958	16,153,257.28	102.159700	16,253,608.27	100,350.99	5.69
			Base	101.528958	16,153,257.28	102.159700	16,253,608.27	100,350.99	5.69
99S17MAD6	SWS030387 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2024			
		-15,910,000.000	Local	100.000000	-15,910,000.00	100.000000	-15,910,000.00	0.00	5.57
			Base	100.000000	-15,910,000.00	100.000000	-15,910,000.00	0.00	5.57
99S17OX96	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.329880	31 Jan 2026			
		7,979,000.000	Local	98.706169	7,875,765.24	100.000000	7,979,000.00	103,234.76	2.79
			Base	98.706169	7,875,765.24	100.000000	7,979,000.00	103,234.76	2.79
99S17OXA3	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA				2.500000	31 Jan 2026			
		-7,979,000.000	Local	100.000000	-7,979,000.00	104.243318	-8,317,574.34	-338,574.34	2.91
			Base	100.000000	-7,979,000.00	104.243318	-8,317,574.34	-338,574.34	2.91
99S17SCL3	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.329880	31 Dec 2025			
		3,685,000.000	Local	100.490137	3,703,061.56	100.000000	3,685,000.00	-18,061.56	1.29
			Base	100.490137	3,703,061.56	100.000000	3,685,000.00	-18,061.56	1.29
99S17SCM1	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA				2.250000	31 Dec 2025			
		-3,685,000.000	Local	100.000000	-3,685,000.00	102.668622	-3,783,338.72	-98,338.72	1.32
			Base	100.000000	-3,685,000.00	102.668622	-3,783,338.72	-98,338.72	1.32
99S187QU3	SWS030825 IRS USD R F 2.25000 2 CCPVANILLA				2.250000	26 Apr 2022			
		8,103,000.000	Local	100.021713	8,104,759.38	100.623131	8,153,492.30	48,732.92	2.85
			Base	100.021713	8,104,759.38	100.623131	8,153,492.30	48,732.92	2.85
99S187QV1	SWS030825 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	26 Apr 2022			
		-8,103,000.000	Local	100.000000	-8,103,000.00	100.000000	-8,103,000.00	0.00	2.83
			Base	100.000000	-8,103,000.00	100.000000	-8,103,000.00	0.00	2.83
99S187QX7	BWS030841 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	26 Apr 2023			
		8,255,000.000	Local	100.006439	8,255,531.55	100.000000	8,255,000.00	-531.55	2.89
			Base	100.006439	8,255,531.55	100.000000	8,255,000.00	-531.55	2.89
99S187QY5	BWS030841 IRS USD P F 2.30000 2 CCPVANILLA				2.300000	26 Apr 2023			
		-8,255,000.000	Local	100.000000	-8,255,000.00	100.567479	-8,301,845.39	-46,845.39	2.90
			Base	100.000000	-8,255,000.00	100.567479	-8,301,845.39	-46,845.39	2.90

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S192P34	SWS031104 IRS USD R F	1.85000 2 CCPVANILLA			1.850000	15 Jun 2022			
		3,830,000.000 Local	99.974386	3,829,018.97	100.302783	3,841,596.59	12,577.62		1.34
		Base	99.974386	3,829,018.97	100.302783	3,841,596.59	12,577.62		1.34
99S192P42	SWS031104 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.410250	15 Jun 2022			
		-3,830,000.000 Local	100.000000	-3,830,000.00	100.000000	-3,830,000.00	0.00		1.34
		Base	100.000000	-3,830,000.00	100.000000	-3,830,000.00	0.00		1.34
99S194Q05	BWS031120 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	30 Apr 2026			
		876,000.000 Local	100.159514	877,397.34	100.000000	876,000.00	-1,397.34		0.31
		Base	100.159514	877,397.34	100.000000	876,000.00	-1,397.34		0.31
99S194Q13	BWS031120 IRS USD P F	1.85000 2 CCPVANILLA			1.850000	30 Apr 2026			
		-876,000.000 Local	100.000000	-876,000.00	100.259769	-878,275.58	-2,275.58		0.31
		Base	100.000000	-876,000.00	100.259769	-878,275.58	-2,275.58		0.31
99S19BUF1	BWS031328 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	30 Apr 2026			
		3,618,000.000 Local	100.071301	3,620,579.66	100.000000	3,618,000.00	-2,579.66		1.27
		Base	100.071301	3,620,579.66	100.000000	3,618,000.00	-2,579.66		1.27
99S19BUG9	BWS031328 IRS USD P F	1.55000 2 CCPOIS			1.550000	30 Apr 2026			
		-3,618,000.000 Local	100.000000	-3,618,000.00	99.931550	-3,615,523.48	2,476.52		1.26
		Base	100.000000	-3,618,000.00	99.931550	-3,615,523.48	2,476.52		1.26
99S19BUI5	BWS031328 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	30 Apr 2026			
		1,462,000.000 Local	100.249880	1,465,653.24	99.315506	1,451,992.70	-13,660.54		0.51
		Base	100.249880	1,465,653.24	99.315506	1,451,992.70	-13,660.54		0.51
99S19BUJ3	BWS031328 IRS USD P F	1.55000 2 CCPOIS			1.550000	30 Apr 2026			
		-1,462,000.000 Local	100.000000	-1,462,000.00	99.425747	-1,453,604.42	8,395.58		0.51
		Base	100.000000	-1,462,000.00	99.425747	-1,453,604.42	8,395.58		0.51
US DOLLAR Total									
		Local		168,735.95		-875,296.73	-1,044,032.68		45.27
		Base		168,735.95		-875,296.73	-1,044,032.68		45.27
SWAPS FIXED INCOME Total									
		0.000 Base		168,735.95		-875,296.73	-1,044,032.68		45.27

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-581,000.000		150,169,998.860	Base	149,436,145.38		154,858,966.79	5,422,821.41	99.99
Original Face:		183,017,917.090						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019							
111.000	27,750,000.000	Local	27,219,975.00	26,981,398.80	98.090000	238,576.20	242,738.70	-4,162.50	
		Base	27,219,975.00		98.090000	238,576.20	242,738.70	-4,162.50	0.00

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020							
50.000	12,500,000.000	Local	12,297,500.00	12,110,742.10	98.380000	186,757.90	189,882.90	-3,125.00	
		Base	12,297,500.00		98.380000	186,757.90	189,882.90	-3,125.00	0.00

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021							
3.000	750,000.000	Local	738,525.00	730,767.90	98.470000	7,757.10	7,907.10	-150.00	
		Base	738,525.00		98.470000	7,757.10	7,907.10	-150.00	0.00

ADI1744Z4	US ULTRA BOND CBT SEP19 XCBT 20190919	19 Sep 2019							
83.000	8,300,000.000	Local	14,737,687.50	14,204,893.61	177.562500	532,793.89	548,356.39	-15,562.50	
		Base	14,737,687.50		177.562500	532,793.89	548,356.39	-15,562.50	0.01

ADI17D2C7	US 5YR NOTE (CBT) SEP19 XCBT 20190930	30 Sep 2019							
120.000	12,000,000.000	Local	14,178,750.00	14,124,082.60	118.156250	54,667.40	54,667.40	0.00	
		Base	14,178,750.00		118.156250	54,667.40	54,667.40	0.00	0.00

ADI17D2D5	US 2YR NOTE (CBT) SEP19 XCBT 20190930	30 Sep 2019							
214.000	42,800,000.000	Local	46,048,453.23	45,803,838.97	107.589844	244,614.26	252,973.53	-8,359.27	
		Base	46,048,453.23		107.589844	244,614.26	252,973.53	-8,359.27	0.00

ADI18N838	US 10YR ULTRA FUT SEP19 XCBT 20190919	19 Sep 2019							
1.000	100,000.000	Local	138,125.00	135,559.46	138.125000	2,565.54	2,534.29	31.25	
		Base	138,125.00		138.125000	2,565.54	2,534.29	31.25	0.00

US DOLLAR Total									
582.000	104,200,000.000	Local	115,359,015.73	114,091,283.44		1,267,732.29	1,299,060.31	-31,328.02	
		Base				1,267,732.29	1,299,060.31	-31,328.02	0.01

FUTURES LONG Total									
582.000	104,200,000.000	Base				1,267,732.29	1,299,060.31	-31,328.02	0.01

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR										
								Exchange Rate:	1.000000	
ADI11TV02	FED FUND 30DAY	JAN20 XCBT 20200131					31 Jan 2020			
-31.000	-12,917,700.000	Local	-12,703,912.07	-12,648,098.71	98.345000	-55,813.36		-57,751.01	1,937.65	
		Base	-12,703,912.07		98.345000	-55,813.36		-57,751.01	1,937.65	0.00
ADI123R29	FED FUND 30DAY	JUL19 XCBT 20190731					31 Jul 2019			
-23.000	-9,584,100.000	Local	-9,357,436.04	-9,357,392.34	97.635000	-43.70		-43.70	0.00	
		Base	-9,357,436.04		97.635000	-43.70		-43.70	0.00	0.00
ADI12G0R4	FED FUND 30DAY	AUG19 XCBT 20190830					30 Aug 2019			
-11.000	-4,583,700.000	Local	-4,489,963.34	-4,487,983.95	97.955000	-1,979.39		-1,521.02	-458.37	
		Base	-4,489,963.34		97.955000	-1,979.39		-1,521.02	-458.37	0.00
ADI174310	US 10YR NOTE (CBT)SEP19	XCBT 20190919					19 Sep 2019			
-166.000	-16,600,000.000	Local	-21,242,812.50	-20,994,427.57	127.968750	-248,384.93		-243,197.43	-5,187.50	
		Base	-21,242,812.50		127.968750	-248,384.93		-243,197.43	-5,187.50	0.00
ADI174351	US LONG BOND(CBT) SEP19	XCBT 20190919					19 Sep 2019			
-8.000	-800,000.000	Local	-1,244,750.00	-1,227,486.16	155.593750	-17,263.84		-18,263.84	1,000.00	
		Base	-1,244,750.00		155.593750	-17,263.84		-18,263.84	1,000.00	0.00
US DOLLAR Total										
-239.000	-44,485,500.000	Local	-49,038,873.95	-48,715,388.73		-323,485.22		-320,777.00	-2,708.22	
		Base				-323,485.22		-320,777.00	-2,708.22	0.00
FUTURES SHORT Total										
-239.000	-44,485,500.000	Base				-323,485.22		-320,777.00	-2,708.22	0.00

& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
343.000	59,714,500.000	Base				944,247.07	-34,036.24	0.01	



As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 42.479300

ARS	ARGENTINE PESO								
		1,133,303.500	Local	1.000000	1,133,303.50	1.000000	1,133,303.50	0.00	12.41
			Base	0.023434	26,558.17	0.023541	26,678.96	120.79	0.00

ARGENTINE PESO Total

		1,133,303.500	Local		1,133,303.50		1,133,303.50	0.00	12.41
			Base		26,558.17		26,678.96	120.79	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.424400

AUD	AUSTRALIAN DOLLAR								
		33,768.130	Local	1.000000	33,768.13	1.000000	33,768.13	0.00	95.12
			Base	0.700064	23,639.84	0.702050	23,706.92	67.08	0.00

AUSTRALIAN DOLLAR Total

		33,768.130	Local		33,768.13		33,768.13	0.00	95.12
			Base		23,639.84		23,706.92	67.08	0.00

BRAZILIAN REAL

Exchange Rate: 3.839950

BRL	BRAZILIAN REAL								
		87,828.480	Local	1.000000	87,828.48	1.000000	87,828.48	0.00	0.06
			Base	0.259932	22,829.39	0.260420	22,872.30	42.91	0.00

BRAZILIAN REAL Total

		87,828.480	Local		87,828.48		87,828.48	0.00	0.06
			Base		22,829.39		22,872.30	42.91	0.00

EURO CURRENCY

Exchange Rate: 0.879430

INTERNATIONAL

EUR	EURO CURRENCY								
		2,042,767.570	Local	1.000000	2,042,767.57	1.000000	2,042,767.57	0.00	65.88

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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: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	1.126550	2,301,280.53	1.137100	2,322,831.35	21,550.82	0.22	
INTERNATIONAL Total		2,042,767.570		2,042,767.57		2,042,767.57	0.00	65.88	
		Base		2,301,280.53		2,322,831.35	21,550.82	0.22	
EURO CURRENCY Total		2,042,767.570		2,042,767.57		2,042,767.57	0.00	65.88	
		Base		2,301,280.53		2,322,831.35	21,550.82	0.22	
JAPANESE YEN							Exchange Rate:	107.815000	
JPY	JAPANESE YEN								
		38,635,150.000	Local	1.000000	38,635,150.00	1.000000	38,635,150.00	0.00	7.73
			Base	0.009123	352,483.78	0.009275	358,346.71	5,862.93	0.03
JAPANESE YEN Total		38,635,150.000	Local		38,635,150.00		38,635,150.00	0.00	7.73
			Base		352,483.78		358,346.71	5,862.93	0.03
MEXICAN PESO							Exchange Rate:	19.193750	
MXN	MEXICAN PESO (NEW)								
		27,079,806.670	Local	1.000000	27,079,806.67	1.000000	27,079,806.67	0.00	2.53
			Base	0.052575	1,423,718.23	0.052100	1,410,865.86	-12,852.37	0.14
MEXICAN PESO Total		27,079,806.670	Local		27,079,806.67		27,079,806.67	0.00	2.53
			Base		1,423,718.23		1,410,865.86	-12,852.37	0.14
POUND STERLING							Exchange Rate:	0.787433	
GBP	POUND STERLING								
		354,062.710	Local	1.000000	354,062.71	1.000000	354,062.71	0.00	0.73
			Base	1.278439	452,647.62	1.269949	449,641.70	-3,005.92	0.04
POUND STERLING Total		354,062.710	Local		354,062.71		354,062.71	0.00	0.73

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		452,647.62		449,641.70	-3,005.92	0.04

RUSSIAN RUBLE

Exchange Rate: 63.236250

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
RUB	RUSSIAN RUBLE								
		18,958,769.710	Local	1.000000	18,958,769.71	1.000000	18,958,769.71	0.00	5.22
			Base	0.015776	299,099.65	0.015814	299,808.57	708.92	0.03

RUSSIAN RUBLE Total

		18,958,769.710	Local		18,958,769.71		18,958,769.71	0.00	5.22
			Base		299,099.65		299,808.57	708.92	0.03

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
USD	US DOLLAR								
		2,452,737.380	Local	1.000000	2,452,737.38	1.000000	2,452,737.38	0.00	0.28
			Base	1.000000	2,452,737.38	1.000000	2,452,737.38	0.00	0.24

US DOLLAR Total

		2,452,737.380	Local		2,452,737.38		2,452,737.38	0.00	0.28
			Base		2,452,737.38		2,452,737.38	0.00	0.24

CASH Total

		90,778,194.150	Base		7,354,994.59		7,367,489.75	12,495.16	0.71
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
313384LP2	FED HOME LN DISCOUNT NT DISCOUNT NOT 09/19 0.00000				0.010000	11 Sep 2019			
		1,720,000.000	Local	99.546200	1,712,194.64	99.568000	1,712,569.60	374.96	0.20
			Base	99.546200	1,712,194.64	99.568000	1,712,569.60	374.96	0.16
7839989D1	SSC GOVERNMENT MM GVMXX				2.297712	31 Dec 2030			
		14,167,232.390	Local	100.000000	14,167,232.39	100.000000	14,167,232.39	0.00	1.62
			Base	100.000000	14,167,232.39	100.000000	14,167,232.39	0.00	1.36

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
	15,887,232.390	Local		15,879,427.03		15,879,801.99	374.96	1.82
		Base		15,879,427.03		15,879,801.99	374.96	1.53
CASH EQUIVALENT Total								
	15,887,232.390	Base		15,879,427.03		15,879,801.99	374.96	1.53
EQUITY								
POUND STERLING							Exchange Rate:	0.787433
976XXL907	SWAP CCPC GOLDMAN SACHS COC SWAP CCPC CASH COLLATERAL GBP							
	2.680	Local	1.000000	2.68	1.000000	2.68	0.00	0.00
		Base	1.324627	3.55	1.269949	3.40	-0.15	0.00
POUND STERLING Total								
	2.680	Local		2.68		2.68	0.00	0.00
		Base		3.55		3.40	-0.15	0.00
US DOLLAR							Exchange Rate:	1.000000
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
	4,575.000	Local	27.345408	125,105.24	27.590000	126,224.25	1,119.01	0.01
		Base	27.345408	125,105.24	27.590000	126,224.25	1,119.01	0.01
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
	5,957.000	Local	24.800000	147,733.60	26.130000	155,656.41	7,922.81	0.02
		Base	24.800000	147,733.60	26.130000	155,656.41	7,922.81	0.01
US DOLLAR Total								
	10,532.000	Local		272,838.84		281,880.66	9,041.82	0.03
		Base		272,838.84		281,880.66	9,041.82	0.03
EQUITY Total								
	10,534.680	Base		272,842.39		281,884.06	9,041.67	0.03

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

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

ARGENTINE PESO

Exchange Rate: 42.479300

ACIQ5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.200000	03 Oct 2021		
	9,830,000.000	Local	105.660735	10,386,450.25	73.500000	7,225,050.00	-3,161,400.25	79.10
		Base	6.904065	678,669.57	1.730255	170,084.02	-508,585.55	0.02
ACIOVSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				54.469970	21 Jun 2020		
	780,000.000	Local	102.097436	796,360.00	99.450000	775,710.00	-20,650.00	8.49
		Base	5.966964	46,542.32	2.341140	18,260.89	-28,281.43	0.00

ARGENTINE PESO Total

	10,610,000.000	Local		11,182,810.25		8,000,760.00	-3,182,050.25	87.59
		Base		725,211.89		188,344.91	-536,866.98	0.02

BRAZILIAN REAL

Exchange Rate: 3.839950

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
	12,285,000.000	Local	98.767174	12,133,547.29	105.520200	12,963,156.57	829,609.28	9.04
		Base	30.117266	3,699,906.18	27.479577	3,375,865.98	-324,040.20	0.32
ACIO1RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
	7,023,000.000	Local	95.371259	6,697,923.54	109.971600	7,723,305.47	1,025,381.93	5.39
		Base	28.409734	1,995,215.61	28.638810	2,011,303.65	16,088.04	0.19
ACIOK3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
	664,000.000	Local	98.770964	655,839.20	114.751800	761,951.95	106,112.75	0.53
		Base	29.767086	197,653.45	29.883670	198,427.57	774.12	0.02

BRAZILIAN REAL Total

	19,972,000.000	Local		19,487,310.03		21,448,413.99	1,961,103.96	14.95
		Base		5,892,775.24		5,585,597.20	-307,178.04	0.54

MEXICAN PESO

Exchange Rate: 19.193750

ACIO1LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.500000	09 Jun 2022		
	21,353,000.000	Local	101.722086	21,720,716.93	97.417000	20,801,452.01	-919,264.92	1.95
		Base	7.318400	1,562,697.99	5.075454	1,083,761.75	-478,936.24	0.10

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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: June 28, 2019

View Date: July 1, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	94,566,300.000	Local	108.287058	102,403,064.40	99.165000	93,776,671.40	-8,626,393.00	8.78
		Base	6.494049	6,141,181.58	5.166526	4,885,792.06	-1,255,389.52	0.47
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	64,100,000.000	Local	96.609900	61,926,946.02	101.649000	65,157,009.00	3,230,062.98	6.10
		Base	4.959128	3,178,801.36	5.295943	3,394,699.26	215,897.90	0.33
MEXICAN PESO Total								
	180,019,300.000	Local		186,050,727.35		179,735,132.41	-6,315,594.94	16.82
		Base		10,882,680.93		9,364,253.07	-1,518,427.86	0.90
RUSSIAN RUBLE							Exchange Rate:	63.236250
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.640281	53,466,974.56	105.205000	56,453,003.00	2,986,028.44	15.55
		Base	1.570680	842,826.79	1.663682	892,731.67	49,904.88	0.09
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	93.367533	138,849,658.85	98.668000	146,732,142.84	7,882,483.99	40.42
		Base	1.488299	2,213,293.62	1.560308	2,320,380.21	107,086.59	0.22
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
	19,200,000.000	Local	100.607886	19,316,714.07	99.481000	19,100,352.00	-216,362.07	5.26
		Base	1.635834	314,080.16	1.573164	302,047.51	-12,032.65	0.03
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
	22,740,000.000	Local	100.525394	22,859,474.49	99.252000	22,569,904.80	-289,569.69	6.22
		Base	1.623101	369,093.18	1.569543	356,914.03	-12,179.15	0.03
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
	27,010,000.000	Local	97.220000	26,259,122.00	97.352000	26,294,775.20	35,653.20	7.24
		Base	1.541095	416,249.85	1.539497	415,818.07	-431.78	0.04
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030		
	71,200,000.000	Local	102.381280	72,895,471.58	102.351000	72,873,912.00	-21,559.58	20.08
		Base	1.624069	1,156,336.80	1.618549	1,152,407.23	-3,929.57	0.11

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
RUSSIAN RUBLE Total									
		342,523,000.000	Local	333,647,415.55		344,024,089.84	10,376,674.29	94.78	
			Base	5,311,880.40		5,440,298.72	128,418.32	0.52	
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	99.822431	319,431.78	107.034000	342,508.80	23,077.02	0.04
			Base	99.822431	319,431.78	107.034000	342,508.80	23,077.02	0.03
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.450000	15 May 2021			
		30,000.000	Local	103.040967	30,912.29	103.794680	31,138.40	226.11	0.00
			Base	103.040967	30,912.29	103.794680	31,138.40	226.11	0.00
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045			
		160,000.000	Local	87.228206	139,565.13	99.967551	159,948.08	20,382.95	0.02
			Base	87.228206	139,565.13	99.967551	159,948.08	20,382.95	0.02
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.400000	15 May 2025			
		490,000.000	Local	99.950196	489,755.96	102.800530	503,722.60	13,966.64	0.06
			Base	99.950196	489,755.96	102.800530	503,722.60	13,966.64	0.05
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048			
		434,000.000	Local	97.523127	423,250.37	102.241388	443,727.62	20,477.25	0.05
			Base	97.523127	423,250.37	102.241388	443,727.62	20,477.25	0.04
00206RJF0	AT+T INC SR UNSECURED 03/41 6.25				6.250000	29 Mar 2041			
		100,000.000	Local	117.562000	117,562.00	122.246404	122,246.40	4,684.40	0.01
			Base	117.562000	117,562.00	122.246404	122,246.40	4,684.40	0.01
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026			
		215,000.000	Local	99.681758	214,315.78	108.119642	232,457.23	18,141.45	0.03
			Base	99.681758	214,315.78	108.119642	232,457.23	18,141.45	0.02
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036			
		220,000.000	Local	100.030618	220,067.36	118.146749	259,922.85	39,855.49	0.03
			Base	100.030618	220,067.36	118.146749	259,922.85	39,855.49	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.900000	06 Nov 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
	80,000.000	Local	99.662400	79,729.92	100.666575	80,533.26	803.34	0.01	
		Base	99.662400	79,729.92	100.666575	80,533.26	803.34	0.01	
00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	299,461.800	Local	99.763452	298,753.43	71.437500	213,928.02	-84,825.41	0.02	
		Base	99.763452	298,753.43	71.437500	213,928.02	-84,825.41	0.02	
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4					1.427420	25 Jan 2023		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.300000	03 Nov 2020		
	120,000.000	Local	99.984367	119,981.24	100.042777	120,051.33	70.09	0.01	
		Base	99.984367	119,981.24	100.042777	120,051.33	70.09	0.01	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	80,000.000	Local	100.230350	80,184.28	104.876642	83,901.31	3,717.03	0.01	
		Base	100.230350	80,184.28	104.876642	83,901.31	3,717.03	0.01	
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025		
	270,000.000	Local	100.916367	272,474.19	103.777265	280,198.62	7,724.43	0.03	
		Base	100.916367	272,474.19	103.777265	280,198.62	7,724.43	0.03	
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5					5.000000	01 Oct 2021		
	150,000.000	Local	102.805127	154,207.69	104.883661	157,325.49	3,117.80	0.02	
		Base	102.805127	154,207.69	104.883661	157,325.49	3,117.80	0.02	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		
	90,000.000	Local	99.968533	89,971.68	100.601066	90,540.96	569.28	0.01	
		Base	99.968533	89,971.68	100.601066	90,540.96	569.28	0.01	
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6						22 Jun 2023		
	266,597.920	Local	99.952246	266,470.61	99.875000	266,264.67	-205.94	0.03	
		Base	99.952246	266,470.61	99.875000	266,264.67	-205.94	0.03	
01310TAV1	ALBERTSONS LLC TERM B 7						17 Nov 2025		
	120,390.160	Local	100.286120	120,734.62	99.446400	119,723.68	-1,010.94	0.01	
		Base	100.286120	120,734.62	99.446400	119,723.68	-1,010.94	0.01	
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	210,000.000	Local		105.822229	222,226.68	105.625000	221,812.50	-414.18	0.03
		Base		105.822229	222,226.68	105.625000	221,812.50	-414.18	0.02
01F022477	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	18 Jul 2034		
	1,100,000.000	Local		100.171875	1,101,890.63	100.701172	1,107,712.89	5,822.26	0.13
Original Face:	1,100,000.000	Base		100.171875	1,101,890.63	100.701172	1,107,712.89	5,822.26	0.11
01F030678	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	15 Jul 2049		
	600,000.000	Local		100.453125	602,718.75	100.853515	605,121.09	2,402.34	0.07
Original Face:	600,000.000	Base		100.453125	602,718.75	100.853515	605,121.09	2,402.34	0.06
01F032476	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	18 Jul 2034		
	4,700,000.000	Local		102.893617	4,836,000.02	103.219270	4,851,305.69	15,305.67	0.56
Original Face:	4,700,000.000	Base		102.893617	4,836,000.02	103.219270	4,851,305.69	15,305.67	0.47
01F040677	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	15 Jul 2049		
	1,300,000.000	Local		103.247489	1,342,217.36	103.353515	1,343,595.70	1,378.34	0.15
Original Face:	1,300,000.000	Base		103.247489	1,342,217.36	103.353515	1,343,595.70	1,378.34	0.13
01F042673	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	15 Jul 2049		
	1,100,000.000	Local		104.496805	1,149,464.85	104.495120	1,149,446.32	-18.53	0.13
Original Face:	1,100,000.000	Base		104.496805	1,149,464.85	104.495120	1,149,446.32	-18.53	0.11
01F050676	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	15 Jul 2049		
	600,000.000	Local		105.562500	633,375.00	105.705078	634,230.47	855.47	0.07
Original Face:	600,000.000	Base		105.562500	633,375.00	105.705078	634,230.47	855.47	0.06
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	240,000.000	Local		100.698192	241,675.66	104.186109	250,046.66	8,371.00	0.03
		Base		100.698192	241,675.66	104.186109	250,046.66	8,371.00	0.02
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375000	31 Jan 2044		
	50,000.000	Local		101.757600	50,878.80	107.247210	53,623.61	2,744.81	0.01
		Base		101.757600	50,878.80	107.247210	53,623.61	2,744.81	0.01
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	100,000.000	Local		99.994720	99,994.72	102.840767	102,840.77	2,846.05	0.01
		Base		99.994720	99,994.72	102.840767	102,840.77	2,846.05	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		

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	150,000.000	Local		99.902400	149,853.60	104.241907	156,362.86	6,509.26	0.02
		Base		99.902400	149,853.60	104.241907	156,362.86	6,509.26	0.02
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	740,000.000	Local		100.649127	744,803.54	107.005020	791,837.15	47,033.61	0.09
		Base		100.649127	744,803.54	107.005020	791,837.15	47,033.61	0.08
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	440,000.000	Local		99.839136	439,292.20	107.579137	473,348.20	34,056.00	0.05
		Base		99.839136	439,292.20	107.579137	473,348.20	34,056.00	0.05
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	250,000.000	Local		99.858396	249,645.99	112.363686	280,909.22	31,263.23	0.03
		Base		99.858396	249,645.99	112.363686	280,909.22	31,263.23	0.03
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	180,000.000	Local		104.411711	187,941.08	114.139650	205,451.37	17,510.29	0.02
		Base		104.411711	187,941.08	114.139650	205,451.37	17,510.29	0.02
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	110,000.000	Local		101.043718	111,148.09	113.971834	125,369.02	14,220.93	0.01
		Base		101.043718	111,148.09	113.971834	125,369.02	14,220.93	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local		99.850155	439,340.68	105.116738	462,513.65	23,172.97	0.05
		Base		99.850155	439,340.68	105.116738	462,513.65	23,172.97	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local		99.766927	109,743.62	110.262080	121,288.29	11,544.67	0.01
		Base		99.766927	109,743.62	110.262080	121,288.29	11,544.67	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	140,000.000	Local		99.285379	138,999.53	113.542906	158,960.07	19,960.54	0.02
		Base		99.285379	138,999.53	113.542906	158,960.07	19,960.54	0.02
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	54,010.830	Local		100.572589	54,320.09	97.675000	52,755.08	-1,565.01	0.01
		Base		100.572589	54,320.09	97.675000	52,755.08	-1,565.01	0.01
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625					6.625000	15 Oct 2022		

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	57,000.000	Local	100.446842	57,254.70	101.750000	57,997.50	742.80	0.01	
		Base	100.446842	57,254.70	101.750000	57,997.50	742.80	0.01	
0258MODT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375000	26 May 2020		
	170,000.000	Local	99.371394	168,931.37	100.042108	170,071.58	1,140.21	0.02	
		Base	99.371394	168,931.37	100.042108	170,071.58	1,140.21	0.02	
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					2.989750	25 Jun 2045		
	806,111.000	Local	96.197775	775,460.85	100.627860	811,172.25	35,711.40	0.09	
Original Face:	13,440,000.000	Base	96.197775	775,460.85	100.627860	811,172.25	35,711.40	0.08	
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
	220,000.000	Local	99.954623	219,900.17	104.694242	230,327.33	10,427.16	0.03	
		Base	99.954623	219,900.17	104.694242	230,327.33	10,427.16	0.02	
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 2024		
	10,000.000	Local	99.911300	9,991.13	105.037291	10,503.73	512.60	0.00	
		Base	99.911300	9,991.13	105.037291	10,503.73	512.60	0.00	
031162BW9	AMGEN INC SR UNSECURED 05/20 2.125					2.125000	01 May 2020		
	40,000.000	Local	99.307250	39,722.90	99.753000	39,901.20	178.30	0.00	
		Base	99.307250	39,722.90	99.753000	39,901.20	178.30	0.00	
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	69,000.000	Local	103.369014	71,324.62	109.208866	75,354.12	4,029.50	0.01	
		Base	103.369014	71,324.62	109.208866	75,354.12	4,029.50	0.01	
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	280,000.000	Local	112.883814	316,074.68	122.944158	344,243.64	28,168.96	0.04	
		Base	112.883814	316,074.68	122.944158	344,243.64	28,168.96	0.03	
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85					4.850000	15 Mar 2021		
	96,000.000	Local	100.902344	96,866.25	103.517547	99,376.85	2,510.60	0.01	
		Base	100.902344	96,866.25	103.517547	99,376.85	2,510.60	0.01	
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	300,000.000	Local	104.938713	314,816.14	112.387932	337,163.80	22,347.66	0.04	
		Base	104.938713	314,816.14	112.387932	337,163.80	22,347.66	0.03	
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		

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		110,000.000	Local 123.325491	135,658.04	130.223994	143,246.39	7,588.35	0.02
			Base 123.325491	135,658.04	130.223994	143,246.39	7,588.35	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
		200,000.000	Local 100.550595	201,101.19	105.919622	211,839.24	10,738.05	0.02
			Base 100.550595	201,101.19	105.919622	211,839.24	10,738.05	0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024		
		280,000.000	Local 100.763854	282,138.79	102.146942	286,011.44	3,872.65	0.03
			Base 100.763854	282,138.79	102.146942	286,011.44	3,872.65	0.03
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
		250,000.000	Local 94.265576	235,663.94	100.385970	250,964.93	15,300.99	0.03
			Base 94.265576	235,663.94	100.385970	250,964.93	15,300.99	0.02
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026		
		730,000.000	Local 94.826518	692,233.58	105.145424	767,561.60	75,328.02	0.09
			Base 94.826518	692,233.58	105.145424	767,561.60	75,328.02	0.07
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
		230,000.000	Local 95.599035	219,877.78	111.343172	256,089.30	36,211.52	0.03
			Base 95.599035	219,877.78	111.343172	256,089.30	36,211.52	0.02
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15				4.150000	23 Jan 2025		
		220,000.000	Local 99.906518	219,794.34	108.322333	238,309.13	18,514.79	0.03
			Base 99.906518	219,794.34	108.322333	238,309.13	18,514.79	0.02
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.000000	13 Apr 2028		
		770,000.000	Local 99.552677	766,555.61	108.005083	831,639.14	65,083.53	0.10
			Base 99.552677	766,555.61	108.005083	831,639.14	65,083.53	0.08
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029		
		870,000.000	Local 100.153472	871,335.21	113.520616	987,629.36	116,294.15	0.11
			Base 100.153472	871,335.21	113.520616	987,629.36	116,294.15	0.09
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65				2.650000	01 Feb 2021		
		206,000.000	Local 100.079723	206,164.23	100.521000	207,073.26	909.03	0.02
			Base 100.079723	206,164.23	100.521000	207,073.26	909.03	0.02
03674PAL7	ANTERO RESOURCES CORP COMPANY GUAR 11/21 5.375				5.375000	01 Nov 2021		

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	80,000.000	Local		100.381375	80,305.10	98.750000	79,000.00	-1,305.10	0.01
		Base		100.381375	80,305.10	98.750000	79,000.00	-1,305.10	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	340,000.000	Local		97.383103	331,102.55	103.953373	353,441.47	22,338.92	0.04
		Base		97.383103	331,102.55	103.953373	353,441.47	22,338.92	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.974450	79,979.56	103.451314	82,761.05	2,781.49	0.01
		Base		99.974450	79,979.56	103.451314	82,761.05	2,781.49	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.967091	219,927.60	101.426419	223,138.12	3,210.52	0.03
		Base		99.967091	219,927.60	101.426419	223,138.12	3,210.52	0.02
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	470,000.000	Local		101.059083	474,977.69	101.068487	475,021.89	44.20	0.05
		Base		101.059083	474,977.69	101.068487	475,021.89	44.20	0.05
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	144,000.000	Local		100.038729	144,055.77	101.484527	146,137.72	2,081.95	0.02
		Base		100.038729	144,055.77	101.484527	146,137.72	2,081.95	0.01
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.211982	300,999.54	90.464071	298,531.43	-2,468.11	0.03
		Base		91.211982	300,999.54	90.464071	298,531.43	-2,468.11	0.03
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	40,000.000	Local		94.979175	37,991.67	104.501568	41,800.63	3,808.96	0.00
		Base		94.979175	37,991.67	104.501568	41,800.63	3,808.96	0.00
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	424,023.130	Local		100.091162	424,409.68	99.272700	420,939.21	-3,470.47	0.05
		Base		100.091162	424,409.68	99.272700	420,939.21	-3,470.47	0.04
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	570,000.000	Local		99.370637	566,412.63	99.659427	568,058.73	1,646.10	0.07
		Base		99.370637	566,412.63	99.659427	568,058.73	1,646.10	0.05
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	140,000.000	Local		97.372614	136,321.66	99.032311	138,645.24	2,323.58	0.02
		Base		97.372614	136,321.66	99.032311	138,645.24	2,323.58	0.01
037833DJ6	APPLE INC SR UNSECURED 11/20 2					2.000000	13 Nov 2020		
	180,000.000	Local		99.961094	179,929.97	99.946605	179,903.89	-26.08	0.02
		Base		99.961094	179,929.97	99.946605	179,903.89	-26.08	0.02
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A21 144A					4.194000	07 Jun 2049		
	760,000.000	Local		100.000000	760,000.00	101.052500	767,999.00	7,999.00	0.09
Original Face:	760,000.000	Base		100.000000	760,000.00	101.052500	767,999.00	7,999.00	0.07
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577					5.577000	21 Feb 2023		
	240,000.000	Local		100.000000	240,000.00	101.566000	243,758.40	3,758.40	0.03
		Base		100.000000	240,000.00	101.566000	243,758.40	3,758.40	0.02
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	100,000.000	Local		79.939910	79,939.91	118.656619	118,656.62	38,716.71	0.01
		Base		79.939910	79,939.91	118.656619	118,656.62	38,716.71	0.01
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		
	170,000.000	Local		100.714371	171,214.43	105.699922	179,689.87	8,475.44	0.02
		Base		100.714371	171,214.43	105.699922	179,689.87	8,475.44	0.02
040114GK0	REPUBLIC OF ARGENTINA SR UNSECURED 12/38 VAR					3.750000	31 Dec 2038		
	860,000.000	Local		58.865474	506,243.08	58.376000	502,033.60	-4,209.48	0.06
Original Face:	860,000.000	Base		58.865474	506,243.08	58.376000	502,033.60	-4,209.48	0.05
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.500000	22 Apr 2026		
	630,000.000	Local		101.271597	638,011.06	84.450000	532,035.00	-105,976.06	0.06
		Base		101.271597	638,011.06	84.450000	532,035.00	-105,976.06	0.05
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625000	22 Apr 2046		
	150,000.000	Local		95.884907	143,827.36	79.250000	118,875.00	-24,952.36	0.01
		Base		95.884907	143,827.36	79.250000	118,875.00	-24,952.36	0.01
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					7.125000	06 Jul 2036		
	210,000.000	Local		102.436629	215,116.92	77.301000	162,332.10	-52,784.82	0.02
		Base		102.436629	215,116.92	77.301000	162,332.10	-52,784.82	0.02
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625000	26 Jan 2022		

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		560,000.000	Local 100.000000	560,000.00	84.301000	472,085.60	-87,914.40	0.05
			Base 100.000000	560,000.00	84.301000	472,085.60	-87,914.40	0.05
04649VAT7	ASURION LLC TERM LOAN B 4					04 Aug 2022		
		438,138.110	Local 99.999863	438,137.51	99.725000	436,933.23	-1,204.28	0.05
			Base 99.999863	438,137.51	99.725000	436,933.23	-1,204.28	0.04
04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024		
		328,893.080	Local 99.872791	328,474.70	99.750000	328,070.85	-403.85	0.04
			Base 99.872791	328,474.70	99.750000	328,070.85	-403.85	0.03
04685YAK5	ATHENAHEALTH INC TERM LOAN B					11 Feb 2026		
		510,000.000	Local 99.313380	506,498.24	99.750000	508,725.00	2,226.76	0.06
			Base 99.313380	506,498.24	99.750000	508,725.00	2,226.76	0.05
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B					06 Dec 2025		
		59,700.000	Local 99.062362	59,140.23	100.625000	60,073.13	932.90	0.01
			Base 99.062362	59,140.23	100.625000	60,073.13	932.90	0.01
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025		
		410,000.000	Local 100.717349	412,941.13	103.064720	422,565.35	9,624.22	0.05
Original Face:		410,000.000	Base 100.717349	412,941.13	103.064720	422,565.35	9,624.22	0.04
05400KAE0	AVOLON TLB BORROWER 1 (US) TERM LOAN B 3					15 Jan 2025		
		305,248.990	Local 100.308257	306,189.94	99.777800	304,570.73	-1,619.21	0.03
			Base 100.308257	306,189.94	99.777800	304,570.73	-1,619.21	0.03
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027		
		150,000.000	Local 100.001067	150,001.60	99.473914	149,210.87	-790.73	0.02
			Base 100.001067	150,001.60	99.473914	149,210.87	-790.73	0.01
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047		
		740,000.000	Local 96.642703	715,156.00	92.749015	686,342.71	-28,813.29	0.08
			Base 96.642703	715,156.00	92.749015	686,342.71	-28,813.29	0.07
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875				2.875000	24 Feb 2022		
		30,000.000	Local 100.181400	30,054.42	101.775564	30,532.67	478.25	0.00
			Base 100.181400	30,054.42	101.775564	30,532.67	478.25	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043		

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	210,000.000	Local		102.552562	215,360.38	125.280215	263,088.45	47,728.07	0.03
		Base		102.552562	215,360.38	125.280215	263,088.45	47,728.07	0.03
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.750000	19 Oct 2075		
	550,000.000	Local		100.000000	550,000.00	114.100000	627,550.00	77,550.00	0.07
		Base		100.000000	550,000.00	114.100000	627,550.00	77,550.00	0.06
05554JAG2	BCP CC HLDGS MERGER SUB INC TERM LOAN B 1						26 Dec 2024		
	139,474.560	Local		100.126568	139,651.09	99.791700	139,184.03	-467.06	0.02
		Base		100.126568	139,651.09	99.791700	139,184.03	-467.06	0.01
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.850000	15 Sep 2021		
	30,000.000	Local		97.139233	29,141.77	98.978600	29,693.58	551.81	0.00
		Base		97.139233	29,141.77	98.978600	29,693.58	551.81	0.00
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561					3.561000	01 Nov 2021		
	10,000.000	Local		100.000000	10,000.00	103.215423	10,321.54	321.54	0.00
		Base		100.000000	10,000.00	103.215423	10,321.54	321.54	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024		
	70,000.000	Local		99.757929	69,830.55	105.485662	73,839.96	4,009.41	0.01
		Base		99.757929	69,830.55	105.485662	73,839.96	4,009.41	0.01
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025		
	400,000.000	Local		100.425485	401,701.94	105.196669	420,786.68	19,084.74	0.05
		Base		100.425485	401,701.94	105.196669	420,786.68	19,084.74	0.04
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
	250,000.000	Local		98.392708	245,981.77	106.768380	266,920.95	20,939.18	0.03
		Base		98.392708	245,981.77	106.768380	266,920.95	20,939.18	0.03
056057AA0	BX TRUST BX 2018 BIOA A 144A					3.110680	15 Mar 2037		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
	200,000.000	Local		99.961255	199,922.51	103.809967	207,619.93	7,697.42	0.02
		Base		99.961255	199,922.51	103.809967	207,619.93	7,697.42	0.02
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					3.723500	12 Apr 2023		

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		200,000.000	Local 100.000000	200,000.00	99.579418	199,158.84	-841.16	0.02
			Base 100.000000	200,000.00	99.579418	199,158.84	-841.16	0.02
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028		
		400,000.000	Local 97.746803	390,987.21	106.421364	425,685.46	34,698.25	0.05
			Base 97.746803	390,987.21	106.421364	425,685.46	34,698.25	0.04
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.500000	27 Jan 2030		
		2,980,000.000	Local 100.000000	2,980,000.00	103.977340	3,098,524.73	118,524.73	0.36
Original Face:		2,980,000.000	Base 100.000000	2,980,000.00	103.977340	3,098,524.73	118,524.73	0.30
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR				6.250000	29 Sep 2049		
		150,000.000	Local 100.000000	150,000.00	108.947000	163,420.50	13,420.50	0.02
			Base 100.000000	150,000.00	108.947000	163,420.50	13,420.50	0.02
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR				6.100000	29 Dec 2049		
		120,000.000	Local 108.223592	129,868.31	108.000000	129,600.00	-268.31	0.01
			Base 108.223592	129,868.31	108.000000	129,600.00	-268.31	0.01
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023		
		260,000.000	Local 99.808438	259,501.94	103.077663	268,001.92	8,499.98	0.03
			Base 99.808438	259,501.94	103.077663	268,001.92	8,499.98	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
		750,000.000	Local 106.318412	797,388.09	121.890489	914,178.67	116,790.58	0.10
			Base 106.318412	797,388.09	121.890489	914,178.67	116,790.58	0.09
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.000000	01 Apr 2024		
		290,000.000	Local 99.850734	289,567.13	106.561456	309,028.22	19,461.09	0.04
			Base 99.850734	289,567.13	106.561456	309,028.22	19,461.09	0.03
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024		
		1,460,000.000	Local 100.214126	1,463,126.24	106.300129	1,551,981.88	88,855.64	0.18
			Base 100.214126	1,463,126.24	106.300129	1,551,981.88	88,855.64	0.15
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026		
		520,000.000	Local 103.291888	537,117.82	107.864295	560,894.33	23,776.51	0.06
			Base 103.291888	537,117.82	107.864295	560,894.33	23,776.51	0.05
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028		

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	690,000.000	Local		99.991716	689,942.84	104.265035	719,428.74	29,485.90	0.08
		Base		99.991716	689,942.84	104.265035	719,428.74	29,485.90	0.07
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	17,000.000	Local		99.996706	16,999.44	101.834540	17,311.87	312.43	0.00
		Base		99.996706	16,999.44	101.834540	17,311.87	312.43	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local		99.518331	678,715.02	102.899598	701,775.26	23,060.24	0.08
		Base		99.518331	678,715.02	102.899598	701,775.26	23,060.24	0.07
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	300,000.000	Local		100.000000	300,000.00	103.667901	311,003.70	11,003.70	0.04
		Base		100.000000	300,000.00	103.667901	311,003.70	11,003.70	0.03
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local		98.190376	245,475.94	106.881014	267,202.54	21,726.60	0.03
		Base		98.190376	245,475.94	106.881014	267,202.54	21,726.60	0.03
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	160,000.000	Local		100.000000	160,000.00	107.190187	171,504.30	11,504.30	0.02
		Base		100.000000	160,000.00	107.190187	171,504.30	11,504.30	0.02
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	170,000.000	Local		100.000000	170,000.00	111.484670	189,523.94	19,523.94	0.02
		Base		100.000000	170,000.00	111.484670	189,523.94	19,523.94	0.02
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local		99.594937	298,784.81	106.716240	320,148.72	21,363.91	0.04
		Base		99.594937	298,784.81	106.716240	320,148.72	21,363.91	0.03
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
	70,000.000	Local		93.424143	65,396.90	101.411000	70,987.70	5,590.80	0.01
		Base		93.424143	65,396.90	101.411000	70,987.70	5,590.80	0.01
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
	1,060,000.000	Local		97.372050	1,032,143.73	105.046570	1,113,493.64	81,349.91	0.13
Original Face:	1,060,000.000	Base		97.372050	1,032,143.73	105.046570	1,113,493.64	81,349.91	0.11
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		

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	200,000.000	Local		99.558825	199,117.65	106.658200	213,316.40	14,198.75	0.02
		Base		99.558825	199,117.65	106.658200	213,316.40	14,198.75	0.02
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	560,000.000	Local		101.060954	565,941.34	102.275122	572,740.68	6,799.34	0.07
		Base		101.060954	565,941.34	102.275122	572,740.68	6,799.34	0.06
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	10,000.000	Local		104.793400	10,479.34	117.273201	11,727.32	1,247.98	0.00
		Base		104.793400	10,479.34	117.273201	11,727.32	1,247.98	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
	170,000.000	Local		101.739359	172,956.91	119.610939	203,338.60	30,381.69	0.02
		Base		101.739359	172,956.91	119.610939	203,338.60	30,381.69	0.02
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
	60,000.000	Local		118.523733	71,114.24	124.951592	74,970.96	3,856.72	0.01
		Base		118.523733	71,114.24	124.951592	74,970.96	3,856.72	0.01
073685AD1	BEACON ROOFING SUPPLY IN COMPANY GUAR 144A 11/25 4.875					4.875000	01 Nov 2025		
	60,000.000	Local		100.950567	60,570.34	99.000000	59,400.00	-1,170.34	0.01
		Base		100.950567	60,570.34	99.000000	59,400.00	-1,170.34	0.01
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	81,000.000	Local		102.650210	83,146.67	104.894147	84,964.26	1,817.59	0.01
		Base		102.650210	83,146.67	104.894147	84,964.26	1,817.59	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	79,000.000	Local		100.458595	79,362.29	110.930168	87,634.83	8,272.54	0.01
		Base		100.458595	79,362.29	110.930168	87,634.83	8,272.54	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	300,000.000	Local		99.977927	299,933.78	102.993215	308,979.65	9,045.87	0.04
		Base		99.977927	299,933.78	102.993215	308,979.65	9,045.87	0.03
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	340,000.000	Local		98.986018	336,552.46	112.559636	382,702.76	46,150.30	0.04
		Base		98.986018	336,552.46	112.559636	382,702.76	46,150.30	0.04
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 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
	205,311.680	Local	100.672154	206,691.69	99.240400	203,752.13	-2,939.56	0.02	
		Base	100.672154	206,691.69	99.240400	203,752.13	-2,939.56	0.02	
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125				6.125000	15 Nov 2022			
	90,000.000	Local	101.814156	91,632.74	101.375000	91,237.50	-395.24	0.01	
		Base	101.814156	91,632.74	101.375000	91,237.50	-395.24	0.01	
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR				4.375000	01 Mar 2033			
	240,000.000	Local	95.063375	228,152.10	103.016665	247,240.00	19,087.90	0.03	
		Base	95.063375	228,152.10	103.016665	247,240.00	19,087.90	0.02	
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4				4.400000	14 Aug 2028			
	670,000.000	Local	99.523967	666,810.58	108.342625	725,895.59	59,085.01	0.08	
		Base	99.523967	666,810.58	108.342625	725,895.59	59,085.01	0.07	
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR				4.705000	10 Jan 2025			
	680,000.000	Local	100.000000	680,000.00	107.293017	729,592.52	49,592.52	0.08	
		Base	100.000000	680,000.00	107.293017	729,592.52	49,592.52	0.07	
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030			
	470,000.000	Local	100.317989	471,494.55	114.527886	538,281.06	66,786.51	0.06	
		Base	100.317989	471,494.55	114.527886	538,281.06	66,786.51	0.05	
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875000	15 Feb 2020			
	260,000.000	Local	100.679485	261,766.66	101.483963	263,858.30	2,091.64	0.03	
		Base	100.679485	261,766.66	101.483963	263,858.30	2,091.64	0.03	
097023BU8	BOEING CO SR UNSECURED 03/27 2.8				2.800000	01 Mar 2027			
	80,000.000	Local	96.734225	77,387.38	100.597205	80,477.76	3,090.38	0.01	
		Base	96.734225	77,387.38	100.597205	80,477.76	3,090.38	0.01	
097023CD5	BOEING CO SR UNSECURED 03/29 3.2				3.200000	01 Mar 2029			
	260,000.000	Local	98.791969	256,859.12	103.540811	269,206.11	12,346.99	0.03	
		Base	98.791969	256,859.12	103.540811	269,206.11	12,346.99	0.03	
097023CH6	BOEING CO SR UNSECURED 05/26 3.1				3.100000	01 May 2026			
	50,000.000	Local	99.933980	49,966.99	102.912731	51,456.37	1,489.38	0.01	
		Base	99.933980	49,966.99	102.912731	51,456.37	1,489.38	0.00	
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245				3.245000	06 May 2022			

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		10,000.000	Local 99.172800	9,917.28	102.960346	10,296.03	378.75	0.00
			Base 99.172800	9,917.28	102.960346	10,296.03	378.75	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216				3.216000	28 Nov 2023		
		200,000.000	Local 98.654350	197,308.70	103.151577	206,303.15	8,994.45	0.02
			Base 98.654350	197,308.70	103.151577	206,303.15	8,994.45	0.02
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588000	14 Apr 2027		
		130,000.000	Local 96.626685	125,614.69	104.963502	136,452.55	10,837.86	0.02
			Base 96.626685	125,614.69	104.963502	136,452.55	10,837.86	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026		
		360,000.000	Local 100.005619	360,020.23	104.801693	377,286.09	17,265.86	0.04
			Base 100.005619	360,020.23	104.801693	377,286.09	17,265.86	0.04
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625000	07 Jan 2041		
		460,000.000	Local 93.352498	429,421.49	107.176000	493,009.60	63,588.11	0.06
			Base 93.352498	429,421.49	107.176000	493,009.60	63,588.11	0.05
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
		940,000.000	Local 83.849456	788,184.89	98.851000	929,199.40	141,014.51	0.11
			Base 83.849456	788,184.89	98.851000	929,199.40	141,014.51	0.09
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625000	21 Feb 2047		
		720,000.000	Local 84.212426	606,329.47	106.525000	766,980.00	160,650.53	0.09
			Base 84.212426	606,329.47	106.525000	766,980.00	160,650.53	0.07
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028		
		320,000.000	Local 93.114056	297,964.98	104.900000	335,680.00	37,715.02	0.04
			Base 93.114056	297,964.98	104.900000	335,680.00	37,715.02	0.03
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B					15 Aug 2025		
		217,800.000	Local 99.776019	217,312.17	99.750000	217,255.50	-56.67	0.02
			Base 99.776019	217,312.17	99.750000	217,255.50	-56.67	0.02
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6				2.600000	16 May 2022		
		220,000.000	Local 99.741836	219,432.04	101.269189	222,792.22	3,360.18	0.03
			Base 99.741836	219,432.04	101.269189	222,792.22	3,360.18	0.02
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9				2.900000	26 Jul 2024		

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		430,000.000	Local 99.620842	428,369.62	102.342020	440,070.69	11,701.07	0.05
			Base 99.620842	428,369.62	102.342020	440,070.69	11,701.07	0.04
110122CA4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/26 3.2				3.200000	15 Jun 2026		
		310,000.000	Local 99.732352	309,170.29	103.901075	322,093.33	12,923.04	0.04
			Base 99.732352	309,170.29	103.901075	322,093.33	12,923.04	0.03
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4				3.400000	26 Jul 2029		
		150,000.000	Local 99.183647	148,775.47	104.694136	157,041.20	8,265.73	0.02
			Base 99.183647	148,775.47	104.694136	157,041.20	8,265.73	0.02
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625000	15 Dec 2030		
		140,000.000	Local 121.468350	170,055.69	150.822000	211,150.80	41,095.11	0.02
			Base 121.468350	170,055.69	150.822000	211,150.80	41,095.11	0.02
11134LAP4	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/25 3.125				3.125000	15 Jan 2025		
		140,000.000	Local 97.640193	136,696.27	97.730673	136,822.94	126.67	0.02
			Base 97.640193	136,696.27	97.730673	136,822.94	126.67	0.01
11284EAB9	BROOKFIELD WEC HLDGS INC TERM LOAN					01 Aug 2025		
		9,974.940	Local 100.615543	10,036.34	99.875000	9,962.47	-73.87	0.00
			Base 100.615543	10,036.34	99.875000	9,962.47	-73.87	0.00
12433PAG1	BX TRUST BX 2017 APPL B 144A				3.544250	15 Jul 2034		
		306,000.000	Local 100.000000	306,000.00	99.876700	305,622.70	-377.30	0.04
Original Face:		360,000.000	Base 100.000000	306,000.00	99.876700	305,622.70	-377.30	0.03
1248EPAY9	CCO HLDGS LLC/CAP CORP SR UNSECURED 09/22 5.25				5.250000	30 Sep 2022		
		20,000.000	Local 100.532600	20,106.52	101.510000	20,302.00	195.48	0.00
			Base 100.532600	20,106.52	101.510000	20,302.00	195.48	0.00
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125000	01 May 2027		
		160,000.000	Local 96.518281	154,429.25	103.536000	165,657.60	11,228.35	0.02
			Base 96.518281	154,429.25	103.536000	165,657.60	11,228.35	0.02
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028		
		70,000.000	Local 94.501629	66,151.14	102.120000	71,484.00	5,332.86	0.01
			Base 94.501629	66,151.14	102.120000	71,484.00	5,332.86	0.01
12506KAD1	ENTERCOM MEDIA CORP TERM LOAN B					18 Nov 2024		

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	89,578.380	Local	100.558115	90,078.33	99.875000	89,466.41	-611.92	0.01	
		Base	100.558115	90,078.33	99.875000	89,466.41	-611.92	0.01	
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A					3.324250	15 Nov 2036		
	410,000.000	Local	100.000000	410,000.00	99.968800	409,872.08	-127.92	0.05	
Original Face:	410,000.000	Base	100.000000	410,000.00	99.968800	409,872.08	-127.92	0.04	
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.250000	07 Mar 2025		
	80,000.000	Local	102.284363	81,827.49	109.625000	87,700.00	5,872.51	0.01	
		Base	102.284363	81,827.49	109.625000	87,700.00	5,872.51	0.01	
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75					4.750000	16 Feb 2024		
	140,000.000	Local	99.962150	139,947.01	106.243000	148,740.20	8,793.19	0.02	
		Base	99.962150	139,947.01	106.243000	148,740.20	8,793.19	0.01	
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046		
	30,000.000	Local	102.479700	30,743.91	106.460860	31,938.26	1,194.35	0.00	
Original Face:	30,000.000	Base	102.479700	30,743.91	106.460860	31,938.26	1,194.35	0.00	
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046		
	30,000.000	Local	102.481767	30,744.53	104.456970	31,337.09	592.56	0.00	
Original Face:	30,000.000	Base	102.481767	30,744.53	104.456970	31,337.09	592.56	0.00	
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.253528	10 Oct 2046		
	10,000.000	Local	101.133800	10,113.38	104.628160	10,462.82	349.44	0.00	
Original Face:	10,000.000	Base	101.133800	10,113.38	104.628160	10,462.82	349.44	0.00	
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A					3.881000	15 Nov 2037		
	250,876.700	Local	102.514363	257,184.65	107.997620	270,940.87	13,756.22	0.03	
Original Face:	260,000.000	Base	102.514363	257,184.65	107.997620	270,940.87	13,756.22	0.03	
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					2.024061	15 Oct 2045		
	2,724,495.650	Local	4.833914	131,699.77	5.049680	137,578.31	5,878.54	0.02	
Original Face:	3,700,000.000	Base	4.833914	131,699.77	5.049680	137,578.31	5,878.54	0.01	
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		
	240,000.000	Local	102.599225	246,238.14	103.632850	248,718.84	2,480.70	0.03	
Original Face:	240,000.000	Base	102.599225	246,238.14	103.632850	248,718.84	2,480.70	0.02	
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.490169	10 Feb 2048		

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Original Face:		70,000.000 Local	101.110243	70,777.17	102.423880	71,696.72	919.55	0.01
		70,000.000 Base	101.110243	70,777.17	102.423880	71,696.72	919.55	0.01
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526000	10 Feb 2047		
Original Face:		200,000.000 Local	106.711170	213,422.34	107.295910	214,591.82	1,169.48	0.02
		200,000.000 Base	106.711170	213,422.34	107.295910	214,591.82	1,169.48	0.02
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025		
		880,000.000 Local	99.430418	874,987.68	103.009581	906,484.31	31,496.63	0.10
			99.430418	874,987.68	103.009581	906,484.31	31,496.63	0.09
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057		
Original Face:		616,315.710 Local	103.108770	635,475.55	103.697500	639,103.98	3,628.43	0.07
		830,000.000 Base	103.108770	635,475.55	103.697500	639,103.98	3,628.43	0.06
12652UUAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5				4.033000	15 Apr 2051		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			0.000000	0.01	0.000000	0.00	-0.01	0.00
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A				3.646300	13 Nov 2039		
Original Face:		330,000.000 Local	102.788306	339,201.41	105.759700	349,007.01	9,805.60	0.04
		330,000.000 Base	102.788306	339,201.41	105.759700	349,007.01	9,805.60	0.03
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048		
Original Face:		3,772,564.770 Local	97.652839	3,684,016.60	100.207800	3,780,404.16	96,387.56	0.43
		4,100,000.000 Base	97.652839	3,684,016.60	100.207800	3,780,404.16	96,387.56	0.36
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				3.374250	15 May 2036		
Original Face:		1,480,000.000 Local	100.000000	1,480,000.00	100.125290	1,481,854.29	1,854.29	0.17
		1,480,000.000 Base	100.000000	1,480,000.00	100.125290	1,481,854.29	1,854.29	0.14
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.750000	01 Dec 2022		
		180,000.000 Local	99.730639	179,515.15	100.326278	180,587.30	1,072.15	0.02
			99.730639	179,515.15	100.326278	180,587.30	1,072.15	0.02
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4				4.000000	05 Dec 2023		
		150,000.000 Local	101.360627	152,040.94	104.661723	156,992.58	4,951.64	0.02
			101.360627	152,040.94	104.661723	156,992.58	4,951.64	0.02
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		

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		186,000.000	Local 99.961220	185,927.87	104.417860	194,217.22	8,289.35	0.02
			Base 99.961220	185,927.87	104.417860	194,217.22	8,289.35	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		200,000.000	Local 105.458165	210,916.33	106.641493	213,282.99	2,366.66	0.02
			Base 105.458165	210,916.33	106.641493	213,282.99	2,366.66	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023		
		370,000.000	Local 99.322449	367,493.06	103.414637	382,634.16	15,141.10	0.04
			Base 99.322449	367,493.06	103.414637	382,634.16	15,141.10	0.04
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1				4.100000	25 Mar 2025		
		200,000.000	Local 99.182030	198,364.06	105.469018	210,938.04	12,573.98	0.02
			Base 99.182030	198,364.06	105.469018	210,938.04	12,573.98	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028		
		1,610,000.000	Local 98.832204	1,591,198.48	105.447798	1,697,709.55	106,511.07	0.19
			Base 98.832204	1,591,198.48	105.447798	1,697,709.55	106,511.07	0.16
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
		330,000.000	Local 101.544545	335,097.00	106.511923	351,489.35	16,392.35	0.04
			Base 101.544545	335,097.00	106.511923	351,489.35	16,392.35	0.03
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35				3.350000	09 Mar 2021		
		120,000.000	Local 100.348792	120,418.55	101.389128	121,666.95	1,248.40	0.01
			Base 100.348792	120,418.55	101.389128	121,666.95	1,248.40	0.01
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					22 Dec 2024		
		325,445.500	Local 100.431031	326,848.27	98.053600	319,111.03	-7,737.24	0.04
			Base 100.431031	326,848.27	98.053600	319,111.03	-7,737.24	0.03
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616				2.616000	15 Jun 2022		
		100,000.000	Local 100.000000	100,000.00	100.600521	100,600.52	600.52	0.01
			Base 100.000000	100,000.00	100.600521	100,600.52	600.52	0.01
14149YBH0	CARDINAL HEALTH INC SR UNSECURED 06/24 3.079				3.079000	15 Jun 2024		
		120,000.000	Local 100.000000	120,000.00	100.674266	120,809.12	809.12	0.01
			Base 100.000000	120,000.00	100.674266	120,809.12	809.12	0.01
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25				5.250000	15 Aug 2043		

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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
		150,000.000	Local 102.362787	153,544.18	119.990782	179,986.17	26,441.99	0.02
			Base 102.362787	153,544.18	119.990782	179,986.17	26,441.99	0.02
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625				3.625000	15 May 2024		
		100,000.000	Local 99.790120	99,790.12	104.978127	104,978.13	5,188.01	0.01
			Base 99.790120	99,790.12	104.978127	104,978.13	5,188.01	0.01
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875				3.875000	15 Aug 2025		
		190,000.000	Local 100.314305	190,597.18	107.147388	203,580.04	12,982.86	0.02
			Base 100.314305	190,597.18	107.147388	203,580.04	12,982.86	0.02
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25				2.250000	15 Aug 2021		
		150,000.000	Local 97.744733	146,617.10	99.671210	149,506.82	2,889.72	0.02
			Base 97.744733	146,617.10	99.671210	149,506.82	2,889.72	0.01
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75				4.750000	15 May 2022		
		60,000.000	Local 100.445867	60,267.52	102.125000	61,275.00	1,007.48	0.01
			Base 100.445867	60,267.52	102.125000	61,275.00	1,007.48	0.01
15135BAF8	CENTENE CORP SR UNSECURED 02/21 5.625				5.625000	15 Feb 2021		
		30,000.000	Local 100.883400	30,265.02	101.875000	30,562.50	297.48	0.00
			Base 100.883400	30,265.02	101.875000	30,562.50	297.48	0.00
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125				6.125000	15 Feb 2024		
		50,000.000	Local 103.591240	51,795.62	104.750000	52,375.00	579.38	0.01
			Base 103.591240	51,795.62	104.750000	52,375.00	579.38	0.01
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75				4.750000	15 Jan 2025		
		120,000.000	Local 100.000000	120,000.00	103.221000	123,865.20	3,865.20	0.01
			Base 100.000000	120,000.00	103.221000	123,865.20	3,865.20	0.01
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026		
		130,000.000	Local 102.872938	133,734.82	105.125000	136,662.50	2,927.68	0.02
			Base 102.872938	133,734.82	105.125000	136,662.50	2,927.68	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
		515,170.960	Local 99.865245	514,476.74	99.111100	510,591.61	-3,885.13	0.06
			Base 99.865245	514,476.74	99.111100	510,591.61	-3,885.13	0.05
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579				3.579000	23 Jul 2020		

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		190,000.000	Local Base	100.142389 100.142389	190,270.54 190,270.54	100.896485 100.896485	191,703.32 191,703.32	1,432.78 1,432.78	0.02 0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384				6.384000	23 Oct 2035			
		150,000.000	Local Base	110.079600 110.079600	165,119.40 165,119.40	117.441330 117.441330	176,162.00 176,162.00	11,042.60 11,042.60	0.02 0.02
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484000	23 Oct 2045			
		20,000.000	Local Base	114.854350 114.854350	22,970.87 22,970.87	117.830859 117.830859	23,566.17 23,566.17	595.30 595.30	0.00 0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834				6.834000	23 Oct 2055			
		30,000.000	Local Base	112.191900 112.191900	33,657.57 33,657.57	118.781725 118.781725	35,634.52 35,634.52	1,976.95 1,976.95	0.00 0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.200000	15 Mar 2028			
		870,000.000	Local Base	96.438328 96.438328	839,013.45 839,013.45	103.877361 103.877361	903,733.04 903,733.04	64,719.59 64,719.59	0.10 0.09
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038			
		140,000.000	Local Base	100.010943 100.010943	140,015.32 140,015.32	107.086355 107.086355	149,920.90 149,920.90	9,905.58 9,905.58	0.02 0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048			
		10,000.000	Local Base	101.208500 101.208500	10,120.85 10,120.85	110.602158 110.602158	11,060.22 11,060.22	939.37 939.37	0.00 0.00
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05				5.050000	30 Mar 2029			
		180,000.000	Local Base	100.346022 100.346022	180,622.84 180,622.84	110.464205 110.464205	198,835.57 198,835.57	18,212.73 18,212.73	0.02 0.02
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B					30 Apr 2025			
		239,213.130	Local Base	100.009924 100.009924	239,236.87 239,236.87	99.819400 99.819400	238,781.11 238,781.11	-455.76 -455.76	0.03 0.02
16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125				5.125000	30 Jun 2027			
		50,000.000	Local Base	100.000000 100.000000	50,000.00 50,000.00	108.625000 108.625000	54,312.50 54,312.50	4,312.50 4,312.50	0.01 0.01
165167CF2	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625				6.625000	15 Aug 2020			

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		20,000.000	Local 102.857450	20,571.49	100.750000	20,150.00	-421.49	0.00
			Base 102.857450	20,571.49	100.750000	20,150.00	-421.49	0.00
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125000	15 Feb 2021		
		180,000.000	Local 96.771600	174,188.88	101.500000	182,700.00	8,511.12	0.02
			Base 96.771600	174,188.88	101.500000	182,700.00	8,511.12	0.02
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				3.062083	25 Aug 2035		
		365,224.710	Local 92.383478	337,407.29	100.225620	366,048.73	28,641.44	0.04
Original Face:		21,100,000.000	Base 92.383478	337,407.29	100.225620	366,048.73	28,641.44	0.04
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		260,000.000	Local 96.207765	250,140.19	102.763877	267,186.08	17,045.89	0.03
			Base 96.207765	250,140.19	102.763877	267,186.08	17,045.89	0.03
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022		
		110,000.000	Local 100.145345	110,159.88	101.700373	111,870.41	1,710.53	0.01
			Base 100.145345	110,159.88	101.700373	111,870.41	1,710.53	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.700000	01 Apr 2027		
		140,000.000	Local 100.300764	140,421.07	106.477193	149,068.07	8,647.00	0.02
			Base 100.300764	140,421.07	106.477193	149,068.07	8,647.00	0.01
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
		40,000.000	Local 113.619275	45,447.71	129.215080	51,686.03	6,238.32	0.01
			Base 113.619275	45,447.71	129.215080	51,686.03	6,238.32	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		392,000.000	Local 142.437260	558,354.06	159.961549	627,049.27	68,695.21	0.07
			Base 142.437260	558,354.06	159.961549	627,049.27	68,695.21	0.06
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
		50,000.000	Local 101.446580	50,723.29	104.343827	52,171.91	1,448.62	0.01
			Base 101.446580	50,723.29	104.343827	52,171.91	1,448.62	0.01
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.350000	31 Dec 2049		
		110,000.000	Local 100.000000	110,000.00	100.625000	110,687.50	687.50	0.01
			Base 100.000000	110,000.00	100.625000	110,687.50	687.50	0.01
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675000	13 Sep 2043		

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		110,000.000	Local 109.839873	120,823.86	138.761773	152,637.95	31,814.09	0.02
			Base 109.839873	120,823.86	138.761773	152,637.95	31,814.09	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
		1,090,000.000	Local 105.249016	1,147,214.27	113.269203	1,234,634.31	87,420.04	0.14
			Base 105.249016	1,147,214.27	113.269203	1,234,634.31	87,420.04	0.12
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.300000	29 Dec 2049		
		190,000.000	Local 99.899605	189,809.25	103.875000	197,362.50	7,553.25	0.02
			Base 99.899605	189,809.25	103.875000	197,362.50	7,553.25	0.02
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.300000	06 May 2044		
		671,000.000	Local 106.938632	717,558.22	118.992438	798,439.26	80,881.04	0.09
			Base 106.938632	717,558.22	118.992438	798,439.26	80,881.04	0.08
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.950000	29 Dec 2049		
		790,000.000	Local 100.000000	790,000.00	104.500000	825,550.00	35,550.00	0.09
			Base 100.000000	790,000.00	104.500000	825,550.00	35,550.00	0.08
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045		
		704,000.000	Local 101.811442	716,752.55	115.184410	810,898.25	94,145.70	0.09
			Base 101.811442	716,752.55	115.184410	810,898.25	94,145.70	0.08
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.450000	29 Sep 2027		
		840,000.000	Local 101.208446	850,150.95	107.740469	905,019.94	54,868.99	0.10
			Base 101.208446	850,150.95	107.740469	905,019.94	54,868.99	0.09
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.979030	25 Aug 2035		
		86,634.230	Local 82.609033	71,567.70	86.866410	75,256.05	3,688.35	0.01
Original Face:		690,000.000	Base 82.609033	71,567.70	86.866410	75,256.05	3,688.35	0.01
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.128000	10 Apr 2048		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024		
		180,942.490	Local 100.313956	181,510.57	99.607100	180,231.57	-1,279.00	0.02
			Base 100.313956	181,510.57	99.607100	180,231.57	-1,279.00	0.02
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044		

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	600,000.000	Local		106.709042	640,254.25	118.250000	709,500.00	69,245.75	0.08
		Base		106.709042	640,254.25	118.250000	709,500.00	69,245.75	0.07
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.250000	15 Jan 2033		
	80,000.000	Local		106.404575	85,123.66	112.178915	89,743.13	4,619.47	0.01
		Base		106.404575	85,123.66	112.178915	89,743.13	4,619.47	0.01
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034		
	130,000.000	Local		100.637962	130,829.35	110.869609	144,130.49	13,301.14	0.02
		Base		100.637962	130,829.35	110.869609	144,130.49	13,301.14	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375000	15 Aug 2025		
	50,000.000	Local		99.919980	49,959.99	104.589618	52,294.81	2,334.82	0.01
		Base		99.919980	49,959.99	104.589618	52,294.81	2,334.82	0.01
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	70,000.000	Local		95.386829	66,770.78	103.498267	72,448.79	5,678.01	0.01
		Base		95.386829	66,770.78	103.498267	72,448.79	5,678.01	0.01
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		
	290,000.000	Local		99.537793	288,659.60	105.301008	305,372.92	16,713.32	0.03
		Base		99.537793	288,659.60	105.301008	305,372.92	16,713.32	0.03
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	430,000.000	Local		99.888395	429,520.10	107.888001	463,918.40	34,398.30	0.05
		Base		99.888395	429,520.10	107.888001	463,918.40	34,398.30	0.04
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	970,000.000	Local		100.138321	971,341.71	110.215040	1,069,085.89	97,744.18	0.12
		Base		100.138321	971,341.71	110.215040	1,069,085.89	97,744.18	0.10
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	280,000.000	Local		99.826821	279,515.10	111.601696	312,484.75	32,969.65	0.04
		Base		99.826821	279,515.10	111.601696	312,484.75	32,969.65	0.03
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5					5.000000	15 Oct 2019		
	170,000.000	Local		100.047835	170,081.32	100.758731	171,289.84	1,208.52	0.02
		Base		100.047835	170,081.32	100.758731	171,289.84	1,208.52	0.02
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A					5.750000	01 Nov 2027		

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Original Face:		1,299,717.070	Local	100.000000	1,299,717.07	102.619600	1,333,764.46	34,047.39	0.15
		1,320,000.000	Base	100.000000	1,299,717.07	102.619600	1,333,764.46	34,047.39	0.13
20605PAG6	CONCHO RESOURCES INC COMPANY GUAR 01/25 4.375				4.375000	15 Jan 2025			
		70,000.000	Local	99.448586	69,614.01	103.958817	72,771.17	3,157.16	0.01
			Base	99.448586	69,614.01	103.958817	72,771.17	3,157.16	0.01
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75				3.750000	01 Oct 2027			
		50,000.000	Local	96.555240	48,277.62	103.476759	51,738.38	3,460.76	0.01
			Base	96.555240	48,277.62	103.476759	51,738.38	3,460.76	0.00
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3				4.300000	15 Aug 2028			
		210,000.000	Local	99.603052	209,166.41	107.676739	226,121.15	16,954.74	0.03
			Base	99.603052	209,166.41	107.676739	226,121.15	16,954.74	0.02
20753KAA0	FANNIE MAE CAS CAS 2019 R02 1M1 144A				3.254380	25 Aug 2031			
		1,000,166.740	Local	100.000000	1,000,166.74	100.114220	1,001,309.13	1,142.39	0.11
Original Face:		1,030,000.000	Base	100.000000	1,000,166.74	100.114220	1,001,309.13	1,142.39	0.10
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029			
		120,000.000	Local	108.073075	129,687.69	134.456800	161,348.16	31,660.47	0.02
			Base	108.073075	129,687.69	134.456800	161,348.16	31,660.47	0.02
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983000	19 Oct 2023			
		366,572.830	Local	106.074646	388,840.83	106.070000	388,823.80	-17.03	0.04
Original Face:		550,000.000	Base	106.074646	388,840.83	106.070000	388,823.80	-17.03	0.04
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.500000	15 Apr 2023			
		110,000.000	Local	101.255336	111,380.87	105.068156	115,574.97	4,194.10	0.01
			Base	101.255336	111,380.87	105.068156	115,574.97	4,194.10	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8				3.800000	01 Jun 2024			
		90,000.000	Local	95.995433	86,395.89	102.818870	92,536.98	6,141.09	0.01
			Base	95.995433	86,395.89	102.818870	92,536.98	6,141.09	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028			
		130,000.000	Local	97.289631	126,476.52	105.146976	136,691.07	10,214.55	0.02
			Base	97.289631	126,476.52	105.146976	136,691.07	10,214.55	0.01
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625000	01 Dec 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	
		1,160,000.000	Local 101.692381	1,179,631.62	107.121710	1,242,611.84	62,980.22	0.14	
			Base 101.692381	1,179,631.62	107.121710	1,242,611.84	62,980.22	0.12	
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375				4.375000	04 Aug 2025			
		550,000.000	Local 98.413265	541,272.96	106.169061	583,929.84	42,656.88	0.07	
			Base 98.413265	541,272.96	106.169061	583,929.84	42,656.88	0.06	
21H030674	GNMA II TBA 30 YR 3 JUMBOS				3.000000	22 Jul 2049			
		3,300,000.000	Local 101.583688	3,352,261.72	102.191406	3,372,316.40	20,054.68	0.39	
Original Face:		3,300,000.000	Base 101.583688	3,352,261.72	102.191406	3,372,316.40	20,054.68	0.32	
21H032670	GNMA II TBA 30 YR 3.5 JUMBOS				3.500000	22 Jul 2049			
		11,000,000.000	Local 102.819379	11,310,131.72	103.300781	11,363,085.91	52,954.19	1.30	
Original Face:		11,000,000.000	Base 102.819379	11,310,131.72	103.300781	11,363,085.91	52,954.19	1.09	
21H032688	GNMA II TBA 30 YR 3.5 JUMBOS				3.500000	21 Aug 2049			
		300,000.000	Local 103.218750	309,656.25	103.218750	309,656.25	0.00	0.04	
Original Face:		300,000.000	Base 103.218750	309,656.25	103.218750	309,656.25	0.00	0.03	
21H040673	GNMA II TBA 30 YR 4 JUMBOS				4.000000	22 Jul 2049			
		3,200,000.000	Local 103.372681	3,307,925.79	103.664063	3,317,250.02	9,324.23	0.38	
Original Face:		3,200,000.000	Base 103.372681	3,307,925.79	103.664063	3,317,250.02	9,324.23	0.32	
21H042679	GNMA II TBA 30 YR 4.5 JUMBOS				4.500000	22 Jul 2049			
		620,000.000	Local 104.038306	645,037.50	104.233401	646,247.09	1,209.59	0.07	
Original Face:		620,000.000	Base 104.038306	645,037.50	104.233401	646,247.09	1,209.59	0.06	
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5				5.500000	01 Apr 2025			
		100,000.000	Local 100.000000	100,000.00	101.875000	101,875.00	1,875.00	0.01	
			Base 100.000000	100,000.00	101.875000	101,875.00	1,875.00	0.01	
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375000	29 Oct 2049			
		460,000.000	Local 100.050904	460,234.16	100.300000	461,380.00	1,145.84	0.05	
			Base 100.050904	460,234.16	100.300000	461,380.00	1,145.84	0.04	
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR				4.000000	10 Jan 2033			
		250,000.000	Local 99.426720	248,566.80	101.122415	252,806.04	4,239.24	0.03	
			Base 99.426720	248,566.80	101.122415	252,806.04	4,239.24	0.02	
225401AF5	CREDIT SUISSE GROUP AG SR UNSECURED 144A 01/29 VAR				3.869000	12 Jan 2029			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	600,000.000	Local		94.554013	567,324.08	103.090372	618,542.23	51,218.15	0.07
		Base		94.554013	567,324.08	103.090372	618,542.23	51,218.15	0.06
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875000	15 May 2045		
	350,000.000	Local		99.283323	347,491.63	116.716641	408,508.24	61,016.61	0.05
		Base		99.283323	347,491.63	116.716641	408,508.24	61,016.61	0.04
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
	388,004.820	Local		100.022806	388,093.31	97.406800	377,943.08	-10,150.23	0.04
Original Face:	460,000.000	Base		100.022806	388,093.31	97.406800	377,943.08	-10,150.23	0.04
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.088320	25 Jul 2057		
	960,000.000	Local		84.697620	813,097.15	81.655100	783,888.96	-29,208.19	0.09
Original Face:	960,000.000	Base		84.697620	813,097.15	81.655100	783,888.96	-29,208.19	0.08
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					3.094250	15 Jun 2034		
	830,000.000	Local		100.000000	830,000.00	99.999840	829,998.67	-1.33	0.10
Original Face:	830,000.000	Base		100.000000	830,000.00	99.999840	829,998.67	-1.33	0.08
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	410,000.000	Local		98.635641	404,406.13	110.712400	453,920.84	49,514.71	0.05
		Base		98.635641	404,406.13	110.712400	453,920.84	49,514.71	0.04
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	70,000.000	Local		100.000000	70,000.00	105.000000	73,500.00	3,500.00	0.01
		Base		100.000000	70,000.00	105.000000	73,500.00	3,500.00	0.01
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	540,000.000	Local		101.027869	545,550.49	104.604736	564,865.57	19,315.08	0.06
		Base		101.027869	545,550.49	104.604736	564,865.57	19,315.08	0.05
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	260,000.000	Local		99.814419	259,517.49	108.086784	281,025.64	21,508.15	0.03
		Base		99.814419	259,517.49	108.086784	281,025.64	21,508.15	0.03
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077					2.077000	02 Nov 2021		
	360,000.000	Local		100.000000	360,000.00	99.350337	357,661.21	-2,338.79	0.04
		Base		100.000000	360,000.00	99.350337	357,661.21	-2,338.79	0.03
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589000	02 Nov 2023		

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		280,000.000	Local 100.000000	280,000.00	100.490532	281,373.49	1,373.49	0.03
			Base 100.000000	280,000.00	100.490532	281,373.49	1,373.49	0.03
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS					07 Sep 2023		
		107,182.620	Local 100.088830	107,277.83	99.416700	106,557.42	-720.41	0.01
			Base 100.088830	107,277.83	99.416700	106,557.42	-720.41	0.01
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
		50,000.000	Local 101.181200	50,590.60	118.704552	59,352.28	8,761.68	0.01
			Base 101.181200	50,590.60	118.704552	59,352.28	8,761.68	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
		10,000.000	Local 89.885800	8,988.58	109.505719	10,950.57	1,961.99	0.00
			Base 89.885800	8,988.58	109.505719	10,950.57	1,961.99	0.00
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25				3.250000	15 May 2022		
		280,000.000	Local 94.884486	265,676.56	101.889008	285,289.22	19,612.66	0.03
			Base 94.884486	265,676.56	101.889008	285,289.22	19,612.66	0.03
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
		890,000.000	Local 99.633691	886,739.85	114.724668	1,021,049.55	134,309.70	0.12
			Base 99.633691	886,739.85	114.724668	1,021,049.55	134,309.70	0.10
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85				5.850000	15 Dec 2025		
		30,000.000	Local 105.459167	31,637.75	118.473003	35,541.90	3,904.15	0.00
			Base 105.459167	31,637.75	118.473003	35,541.90	3,904.15	0.00
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42				4.420000	15 Jun 2021		
		700,000.000	Local 101.157747	708,104.23	103.044043	721,308.30	13,204.07	0.08
			Base 101.157747	708,104.23	103.044043	721,308.30	13,204.07	0.07
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375000	31 May 2025		
		80,000.000	Local 100.416300	80,333.04	105.125000	84,100.00	3,766.96	0.01
			Base 100.416300	80,333.04	105.125000	84,100.00	3,766.96	0.01
25381EAE5	DIGICERT HLDGS INC TERM LOAN					31 Oct 2024		
		688,141.780	Local 99.508995	684,762.97	99.550000	685,045.14	282.17	0.08
			Base 99.508995	684,762.97	99.550000	685,045.14	282.17	0.07
254687CJ3	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 02/21 4.5				4.500000	15 Feb 2021		

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		40,000.000	Local 102.537050	41,014.82	103.778469	41,511.39	496.57	0.00
			Base 102.537050	41,014.82	103.778469	41,511.39	496.57	0.00
254687EG7	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 11/37 6.65				6.650000	15 Nov 2037		
		80,000.000	Local 133.635875	106,908.70	143.689519	114,951.62	8,042.92	0.01
			Base 133.635875	106,908.70	143.689519	114,951.62	8,042.92	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
		370,000.000	Local 96.693697	357,766.68	94.625000	350,112.50	-7,654.18	0.04
			Base 96.693697	357,766.68	94.625000	350,112.50	-7,654.18	0.03
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
		20,000.000	Local 88.994950	17,798.99	97.000000	19,400.00	1,601.01	0.00
			Base 88.994950	17,798.99	97.000000	19,400.00	1,601.01	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038		
		1,865,535.300	Local 99.988978	1,865,329.68	103.378400	1,928,560.54	63,230.86	0.22
Original Face:		2,000,000.000	Base 99.988978	1,865,329.68	103.378400	1,928,560.54	63,230.86	0.19
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040		
		190,000.000	Local 105.584521	200,610.59	124.620302	236,778.57	36,167.98	0.03
			Base 105.584521	200,610.59	124.620302	236,778.57	36,167.98	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029		
		40,000.000	Local 99.701375	39,880.55	107.350284	42,940.11	3,059.56	0.00
			Base 99.701375	39,880.55	107.350284	42,940.11	3,059.56	0.00
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026		
		170,000.000	Local 104.716171	178,017.49	108.896232	185,123.59	7,106.10	0.02
			Base 104.716171	178,017.49	108.896232	185,123.59	7,106.10	0.02
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022		
		460,000.000	Local 99.349930	457,009.68	101.318937	466,067.11	9,057.43	0.05
			Base 99.349930	457,009.68	101.318937	466,067.11	9,057.43	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
		110,000.000	Local 100.686636	110,755.30	105.746503	116,321.15	5,565.85	0.01
			Base 100.686636	110,755.30	105.746503	116,321.15	5,565.85	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		

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	270,000.000	Local	90.816507	245,204.57	110.590000	298,593.00	53,388.43	0.03	
		Base	90.816507	245,204.57	110.590000	298,593.00	53,388.43	0.03	
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1					21 Jul 2025			
	448,448.250	Local	99.951102	448,228.97	99.718800	447,187.21	-1,041.76	0.05	
		Base	99.951102	448,228.97	99.718800	447,187.21	-1,041.76	0.04	
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	440,000.000	Local	99.778266	439,024.37	100.711000	443,128.40	4,104.03	0.05	
		Base	99.778266	439,024.37	100.711000	443,128.40	4,104.03	0.04	
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
	50,000.000	Local	102.174740	51,087.37	109.331878	54,665.94	3,578.57	0.01	
		Base	102.174740	51,087.37	109.331878	54,665.94	3,578.57	0.01	
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	120,000.000	Local	99.796267	119,755.52	111.734507	134,081.41	14,325.89	0.02	
		Base	99.796267	119,755.52	111.734507	134,081.41	14,325.89	0.01	
29278NAH6	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/24 4.5					4.500000	15 Apr 2024		
	230,000.000	Local	100.176852	230,406.76	106.412162	244,747.97	14,341.21	0.03	
		Base	100.176852	230,406.76	106.412162	244,747.97	14,341.21	0.02	
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	20,000.000	Local	102.698550	20,539.71	118.484743	23,696.95	3,157.24	0.00	
		Base	102.698550	20,539.71	118.484743	23,696.95	3,157.24	0.00	
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	420,000.000	Local	100.139826	420,587.27	108.847249	457,158.45	36,571.18	0.05	
		Base	100.139826	420,587.27	108.847249	457,158.45	36,571.18	0.04	
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	300,000.000	Local	99.055513	297,166.54	104.621200	313,863.60	16,697.06	0.04	
		Base	99.055513	297,166.54	104.621200	313,863.60	16,697.06	0.03	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	330,000.000	Local	100.206167	330,680.35	103.640024	342,012.08	11,331.73	0.04	
		Base	100.206167	330,680.35	103.640024	342,012.08	11,331.73	0.03	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		

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		260,000.000	Local 101.979942	265,147.85	115.064023	299,166.46	34,018.61	0.03
			Base 101.979942	265,147.85	115.064023	299,166.46	34,018.61	0.03
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.200000	25 May 2045		
		3,974,451.490	Local 0.502721	19,980.39	0.481440	19,134.60	-845.79	0.00
Original Face:		4,480,000.000	Base 0.502721	19,980.39	0.481440	19,134.60	-845.79	0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2				6.404380	25 May 2025		
		416,010.120	Local 105.121104	437,314.43	104.017480	432,723.24	-4,591.19	0.05
Original Face:		760,000.000	Base 105.121104	437,314.43	104.017480	432,723.24	-4,591.19	0.04
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2				4.804380	28 May 2030		
		850,000.000	Local 100.000000	850,000.00	101.613400	863,713.90	13,713.90	0.10
Original Face:		850,000.000	Base 100.000000	850,000.00	101.613400	863,713.90	13,713.90	0.08
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023		
		31,056.430	Local 104.868686	32,568.47	104.511022	32,457.39	-111.08	0.00
Original Face:		875,000.000	Base 104.868686	32,568.47	104.511022	32,457.39	-111.08	0.00
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.000000	01 Mar 2038		
		193,566.200	Local 105.818490	204,828.83	108.620724	210,253.01	5,424.18	0.02
Original Face:		4,500,000.000	Base 105.818490	204,828.83	108.620724	210,253.01	5,424.18	0.02
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.500000	01 Apr 2038		
		35,235.210	Local 99.589927	35,090.72	110.676780	38,997.20	3,906.48	0.00
Original Face:		1,768,109.000	Base 99.589927	35,090.72	110.676780	38,997.20	3,906.48	0.00
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		39,022.880	Local 107.314581	41,877.24	111.100818	43,354.74	1,477.50	0.00
Original Face:		400,000.000	Base 107.314581	41,877.24	111.100818	43,354.74	1,477.50	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		33,294.880	Local 105.807500	35,228.48	108.687931	36,187.52	959.04	0.00
Original Face:		700,000.000	Base 105.807500	35,228.48	108.687931	36,187.52	959.04	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041		
		174,171.710	Local 110.280384	192,077.23	108.687316	189,302.56	-2,774.67	0.02
Original Face:		700,000.000	Base 110.280384	192,077.23	108.687316	189,302.56	-2,774.67	0.02
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		

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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:		20,491.120 Local	108.859935	22,306.62	116.180863	23,806.76	1,500.14	0.00
		200,000.000 Base	108.859935	22,306.62	116.180863	23,806.76	1,500.14	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038		
Original Face:		221,174.030 Local	107.864676	238,568.65	107.420743	237,586.79	-981.86	0.03
		700,000.000 Base	107.864676	238,568.65	107.420743	237,586.79	-981.86	0.02
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.000000	01 Oct 2036		
Original Face:		97,766.960 Local	109.940158	107,485.15	113.463286	110,929.61	3,444.46	0.01
		600,000.000 Base	109.940158	107,485.15	113.463286	110,929.61	3,444.46	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
Original Face:		34,638.490 Local	108.391388	37,545.14	115.118741	39,875.39	2,330.25	0.00
		200,000.000 Base	108.391388	37,545.14	115.118741	39,875.39	2,330.25	0.00
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4				4.000000	01 Oct 2025		
Original Face:		37,225.300 Local	102.764356	38,254.34	104.044220	38,730.77	476.43	0.00
		400,000.000 Base	102.764356	38,254.34	104.044220	38,730.77	476.43	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.000000	01 Jul 2047		
Original Face:		316,159.000 Local	105.292555	332,891.89	104.426982	330,155.30	-2,736.59	0.04
		399,999.990 Base	105.292555	332,891.89	104.426982	330,155.30	-2,736.59	0.03
3128MJ2L3	FED HM LN PC POOL G08778 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
Original Face:		190,050.360 Local	96.474703	183,350.52	101.098651	192,138.35	8,787.83	0.02
		212,567.000 Base	96.474703	183,350.52	101.098651	192,138.35	8,787.83	0.02
3128MJ2M1	FED HM LN PC POOL G08779 FG 09/47 FIXED 3.5				3.500000	01 Sep 2047		
Original Face:		2,339,628.060 Local	100.262815	2,345,776.96	102.924613	2,408,053.13	62,276.17	0.28
		2,700,000.000 Base	100.262815	2,345,776.96	102.924613	2,408,053.13	62,276.17	0.23
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5				3.500000	01 Feb 2048		
Original Face:		448,606.790 Local	100.463867	450,687.73	103.047615	462,278.60	11,590.87	0.05
		500,000.000 Base	100.463867	450,687.73	103.047615	462,278.60	11,590.87	0.04
3128MJ4Q0	FED HM LN PC POOL G08830 FG 08/48 FIXED 3.5				3.500000	01 Aug 2048		
Original Face:		670,513.690 Local	100.046394	670,824.77	102.659882	688,348.56	17,523.79	0.08
		722,639.000 Base	100.046394	670,824.77	102.659882	688,348.56	17,523.79	0.07
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5				5.000000	01 Jul 2048		

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Original Face:		254,817.190 Local	104.500956	266,286.40	105.947069	269,971.34	3,684.94	0.03
		320,230.000 Base	104.500956	266,286.40	105.947069	269,971.34	3,684.94	0.03
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5				3.500000	01 Dec 2048		
Original Face:		96,185.570 Local	100.283899	96,458.64	102.483611	98,574.45	2,115.81	0.01
		101,066.000 Base	100.283899	96,458.64	102.483611	98,574.45	2,115.81	0.01
3128MJ5S5	FED HM LN PC POOL G08856 FG 01/49 FIXED 3.5				3.500000	01 Jan 2049		
Original Face:		1,249,792.570 Local	100.278405	1,253,272.06	102.476775	1,280,747.12	27,475.06	0.15
		1,315,567.000 Base	100.278405	1,253,272.06	102.476775	1,280,747.12	27,475.06	0.12
3128MJ5V8	FED HM LN PC POOL G08859 FG 01/49 FIXED 5				5.000000	01 Jan 2049		
Original Face:		1,081,803.920 Local	104.740157	1,133,083.12	106.114764	1,147,953.68	14,870.56	0.13
		1,200,000.000 Base	104.740157	1,133,083.12	106.114764	1,147,953.68	14,870.56	0.11
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049		
Original Face:		1,268,752.820 Local	100.271283	1,272,194.73	102.454713	1,299,897.06	27,702.33	0.15
		1,303,980.000 Base	100.271283	1,272,194.73	102.454713	1,299,897.06	27,702.33	0.12
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5				3.500000	01 Apr 2049		
Original Face:		1,580,369.850 Local	100.651404	1,590,664.44	102.441100	1,618,948.26	28,283.82	0.19
		1,607,481.000 Base	100.651404	1,590,664.44	102.441100	1,618,948.26	28,283.82	0.16
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5				4.500000	01 Nov 2045		
Original Face:		35,478.850 Local	106.452520	37,768.13	106.307523	37,716.69	-51.44	0.00
		82,974.000 Base	106.452520	37,768.13	106.307523	37,716.69	-51.44	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3				3.000000	01 Apr 2038		
Original Face:		91,909.380 Local	97.901661	89,980.81	101.488661	93,277.60	3,296.79	0.01
		100,000.000 Base	97.901661	89,980.81	101.488661	93,277.60	3,296.79	0.01
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038		
Original Face:		90,097.040 Local	97.902395	88,207.16	101.409094	91,366.59	3,159.43	0.01
		100,000.000 Base	97.902395	88,207.16	101.409094	91,366.59	3,159.43	0.01
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043		
Original Face:		127,557.090 Local	104.730925	133,591.72	103.679875	132,251.03	-1,340.69	0.02
		200,000.000 Base	104.730925	133,591.72	103.679875	132,251.03	-1,340.69	0.01
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043		

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Original Face:		64,545.290 Local 100,000.000 Base	104.782936 104.782936	67,632.45 67,632.45	103.690337 103.690337	66,927.23 66,927.23	-705.22 -705.22	0.01 0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		
Original Face:		74,924.220 Local 100,000.000 Base	104.786543 104.786543	78,510.50 78,510.50	103.689541 103.689541	77,688.58 77,688.58	-821.92 -821.92	0.01 0.01
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.000000	01 Oct 2042		
Original Face:		47,016.880 Local 100,000.000 Base	108.897017 108.897017	51,199.98 51,199.98	105.525488 105.525488	49,614.79 49,614.79	-1,585.19 -1,585.19	0.01 0.00
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5				3.500000	01 Nov 2042		
Original Face:		182,904.680 Local 300,000.000 Base	104.764192 104.764192	191,618.61 191,618.61	103.676765 103.676765	189,629.66 189,629.66	-1,988.95 -1,988.95	0.02 0.02
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.500000	01 Dec 2042		
Original Face:		64,169.570 Local 100,000.000 Base	104.779259 104.779259	67,236.40 67,236.40	103.666212 103.666212	66,522.16 66,522.16	-714.24 -714.24	0.01 0.01
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		
Original Face:		64,310.290 Local 100,000.000 Base	104.786621 104.786621	67,388.58 67,388.58	103.665969 103.665969	66,667.89 66,667.89	-720.69 -720.69	0.01 0.01
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4				4.000000	01 Aug 2043		
Original Face:		54,373.010 Local 100,000.000 Base	102.162599 102.162599	55,548.88 55,548.88	105.487509 105.487509	57,356.73 57,356.73	1,807.85 1,807.85	0.01 0.01
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5				3.500000	01 Mar 2043		
Original Face:		855,891.280 Local 1,600,000.000 Base	103.677308 103.677308	887,365.04 887,365.04	103.665958 103.665958	887,267.89 887,267.89	-97.15 -97.15	0.10 0.09
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.500000	01 Mar 2044		
Original Face:		116,795.560 Local 200,000.000 Base	106.424114 106.424114	124,298.64 124,298.64	107.253090 107.253090	125,266.85 125,266.85	968.21 968.21	0.01 0.01
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.500000	01 Dec 2043		
Original Face:		576,546.240 Local 1,000,000.000 Base	106.412790 106.412790	613,518.94 613,518.94	107.315344 107.315344	618,722.58 618,722.58	5,203.64 5,203.64	0.07 0.06
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.500000	01 Feb 2044		

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Original Face:	497,147.310	Local	106.420526	529,066.78	107.386916	533,871.16	4,804.38	0.06	
	800,000.000	Base	106.420526	529,066.78	107.386916	533,871.16	4,804.38	0.05	
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
Original Face:	111,355.320	Local	102.648360	114,304.41	105.561222	117,548.04	3,243.63	0.01	
	200,000.000	Base	102.648360	114,304.41	105.561222	117,548.04	3,243.63	0.01	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
Original Face:	61,442.190	Local	106.412857	65,382.39	107.365361	65,967.63	585.24	0.01	
	100,000.000	Base	106.412857	65,382.39	107.365361	65,967.63	585.24	0.01	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
Original Face:	252,513.980	Local	105.641442	266,759.41	104.202260	263,125.27	-3,634.14	0.03	
	500,000.000	Base	105.641442	266,759.41	104.202260	263,125.27	-3,634.14	0.03	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	50,226.280	Local	102.901668	51,683.68	106.575877	53,529.10	1,845.42	0.01	
	100,000.000	Base	102.901668	51,683.68	106.575877	53,529.10	1,845.42	0.01	
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	48,600.140	Local	102.901699	50,010.37	106.576385	51,796.27	1,785.90	0.01	
	100,000.000	Base	102.901699	50,010.37	106.576385	51,796.27	1,785.90	0.00	
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	99,829.580	Local	103.242736	103,066.79	106.945623	106,763.37	3,696.58	0.01	
	200,000.000	Base	103.242736	103,066.79	106.945623	106,763.37	3,696.58	0.01	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	101,191.610	Local	103.017819	104,245.39	106.576060	107,846.03	3,600.64	0.01	
	200,000.000	Base	103.017819	104,245.39	106.576060	107,846.03	3,600.64	0.01	
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
Original Face:	837,181.950	Local	100.757734	843,525.56	103.412086	865,747.32	22,221.76	0.10	
	900,000.000	Base	100.757734	843,525.56	103.412086	865,747.32	22,221.76	0.08	
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
Original Face:	198,026.140	Local	100.933276	199,874.27	102.858814	203,687.34	3,813.07	0.02	
	200,000.000	Base	100.933276	199,874.27	102.858814	203,687.34	3,813.07	0.02	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		

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Original Face:		44,630.730 Local	109.085646	48,685.72	107.626442	48,034.47	-651.25	0.01
		100,000.000 Base	109.085646	48,685.72	107.626442	48,034.47	-651.25	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4				4.000000	01 Jan 2045		
Original Face:		261,806.140 Local	103.967531	272,193.38	104.721621	274,167.63	1,974.25	0.03
		482,939.000 Base	103.967531	272,193.38	104.721621	274,167.63	1,974.25	0.03
3132QLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4				4.000000	01 Jan 2046		
Original Face:		226,397.180 Local	103.979528	235,406.72	103.428850	234,160.00	-1,246.72	0.03
		932,126.000 Base	103.979528	235,406.72	103.428850	234,160.00	-1,246.72	0.02
3132VMWY7	FED HM LN PC POOL Q61562 FG 02/49 FIXED 3				3.000000	01 Feb 2049		
Original Face:		1,990,369.870 Local	98.035617	1,951,271.38	100.972586	2,009,727.93	58,456.55	0.23
		2,002,674.000 Base	98.035617	1,951,271.38	100.972586	2,009,727.93	58,456.55	0.19
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3				3.000000	01 Mar 2049		
Original Face:		693,087.320 Local	97.788077	677,756.76	100.972586	699,828.19	22,071.43	0.08
		700,000.000 Base	97.788077	677,756.76	100.972586	699,828.19	22,071.43	0.07
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4				4.000000	01 Apr 2046		
Original Face:		190,246.810 Local	103.982380	197,823.16	104.659757	199,111.85	1,288.69	0.02
		323,530.000 Base	103.982380	197,823.16	104.659757	199,111.85	1,288.69	0.02
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
Original Face:		144,899.060 Local	100.726264	145,951.41	103.668500	150,214.68	4,263.27	0.02
		200,000.000 Base	100.726264	145,951.41	103.668500	150,214.68	4,263.27	0.01
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5				4.500000	01 May 2047		
Original Face:		71,762.230 Local	106.472736	76,407.21	105.355475	75,605.44	-801.77	0.01
		108,935.000 Base	106.472736	76,407.21	105.355475	75,605.44	-801.77	0.01
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
Original Face:		83,109.540 Local	100.587405	83,597.73	103.416754	85,949.19	2,351.46	0.01
		100,000.000 Base	100.587405	83,597.73	103.416754	85,949.19	2,351.46	0.01
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5				4.500000	01 Aug 2047		
Original Face:		629,036.970 Local	106.475933	669,772.98	105.477406	663,491.88	-6,281.10	0.08
		902,639.000 Base	106.475933	669,772.98	105.477406	663,491.88	-6,281.10	0.06
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		

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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:	1,161,268.640	Local	97.380155	1,130,845.20	102.032670	1,184,873.40	54,028.20	0.14
	1,500,000.000	Base	97.380155	1,130,845.20	102.032670	1,184,873.40	54,028.20	0.11
3132XYA72	FED HM LN PC POOL Q55429 FG 04/48 FIXED 4				4.000000	01 Apr 2048		
Original Face:	91,420.450	Local	101.315056	92,622.68	103.522228	94,640.49	2,017.81	0.01
	100,000.000	Base	101.315056	92,622.68	103.522228	94,640.49	2,017.81	0.01
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4				4.000000	01 May 2048		
Original Face:	368,577.740	Local	101.315172	373,425.17	103.980320	383,248.31	9,823.14	0.04
	400,000.000	Base	101.315172	373,425.17	103.980320	383,248.31	9,823.14	0.04
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4				4.000000	01 Jul 2048		
Original Face:	1,374,750.960	Local	101.999584	1,402,240.26	103.929635	1,428,773.65	26,533.39	0.16
	1,500,000.000	Base	101.999584	1,402,240.26	103.929635	1,428,773.65	26,533.39	0.14
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5				5.000000	01 Aug 2048		
Original Face:	257,423.040	Local	105.259584	270,962.42	106.114393	273,162.90	2,200.48	0.03
	304,578.000	Base	105.259584	270,962.42	106.114393	273,162.90	2,200.48	0.03
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5				5.000000	01 Nov 2048		
Original Face:	256,408.560	Local	104.187473	267,145.60	105.947762	271,659.13	4,513.53	0.03
	300,000.000	Base	104.187473	267,145.60	105.947762	271,659.13	4,513.53	0.03
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5				5.000000	01 Oct 2048		
Original Face:	85,839.920	Local	104.428138	89,641.03	106.091433	91,068.80	1,427.77	0.01
	100,000.000	Base	104.428138	89,641.03	106.091433	91,068.80	1,427.77	0.01
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4				4.000000	01 Nov 2048		
Original Face:	1,261,060.930	Local	99.693225	1,257,192.31	103.820320	1,309,237.49	52,045.18	0.15
	1,300,000.000	Base	99.693225	1,257,192.31	103.820320	1,309,237.49	52,045.18	0.13
31335B4L7	FED HM LN PC POOL G61727 FG 11/48 FIXED 4				4.000000	01 Nov 2048		
Original Face:	1,133,950.750	Local	101.855016	1,154,985.72	103.876558	1,177,909.01	22,923.29	0.14
	1,200,000.000	Base	101.855016	1,154,985.72	103.876558	1,177,909.01	22,923.29	0.11
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047		
Original Face:	1,812,199.000	Local	97.048772	1,758,716.87	101.940114	1,847,357.73	88,640.86	0.21
	2,200,000.000	Base	97.048772	1,758,716.87	101.940114	1,847,357.73	88,640.86	0.18
31335BXQ4	FED HM LN PC POOL G61587 FG 04/47 FIXED 3				3.000000	01 Apr 2047		

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WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		557,016.620 Local	95.830834	533,793.67	101.325181	564,398.10	30,604.43	0.06
		600,000.000 Base	95.830834	533,793.67	101.325181	564,398.10	30,604.43	0.05
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
Original Face:		772,375.400 Local	95.599064	738,383.65	101.380728	783,039.80	44,656.15	0.09
		800,000.000 Base	95.599064	738,383.65	101.380728	783,039.80	44,656.15	0.08
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023		
Original Face:		1,387,513.470 Local	104.879845	1,455,221.98	104.511022	1,450,104.51	-5,117.47	0.17
		83,014,648.000 Base	104.879845	1,455,221.98	104.511022	1,450,104.51	-5,117.47	0.14
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019		
		3,470,000.000 Local	99.202599	3,442,330.17	99.374341	3,448,289.63	5,959.46	0.40
			99.202599	3,442,330.17	99.374341	3,448,289.63	5,959.46	0.33
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
		760,000.000 Local	130.413324	991,141.26	142.966784	1,086,547.56	95,406.30	0.12
			130.413324	991,141.26	142.966784	1,086,547.56	95,406.30	0.10
3136A03E5	FANNIE MAE FNR 2011 87 SG				4.060120	25 Apr 2040		
Original Face:		280,330.860 Local	14.602135	40,934.29	12.179040	34,141.61	-6,792.68	0.00
		1,000,000.000 Base	14.602135	40,934.29	12.179040	34,141.61	-6,792.68	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA				4.145620	25 Oct 2041		
Original Face:		186,178.140 Local	6.198982	11,541.15	17.060360	31,762.66	20,221.51	0.00
		1,000,000.000 Base	6.198982	11,541.15	17.060360	31,762.66	20,221.51	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039		
Original Face:		17,618.630 Local	112.343128	19,793.32	108.037430	19,034.72	-758.60	0.00
		200,000.000 Base	112.343128	19,793.32	108.037430	19,034.72	-758.60	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B				7.000000	25 May 2042		
Original Face:		49,904.470 Local	114.846666	57,313.62	119.528670	59,650.15	2,336.53	0.01
		400,000.000 Base	114.846666	57,313.62	119.528670	59,650.15	2,336.53	0.01
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.000000	25 May 2042		
Original Face:		80,736.710 Local	111.256441	89,824.79	110.346000	89,089.73	-735.06	0.01
		600,000.000 Base	111.256441	89,824.79	110.346000	89,089.73	-735.06	0.01
3136A65Y6	FANNIE MAE FNR 2012 74 SA				4.245620	25 Mar 2042		

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Original Face:		74,737.460 Local 300,000.000 Base	4.862769 4.862769	3,634.31 3,634.31	14.269090 14.269090	10,664.36 10,664.36	7,030.05 7,030.05	0.00 0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS				4.195620	25 Jul 2042		
Original Face:		21,476.470 Local 100,000.000 Base	22.366385 22.366385	4,803.51 4,803.51	18.453020 18.453020	3,963.06 3,963.06	-840.45 -840.45	0.00 0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS				4.245620	25 Feb 2041		
Original Face:		22,591.850 Local 100,000.000 Base	34.695034 34.695034	7,838.25 7,838.25	9.653800 9.653800	2,180.97 2,180.97	-5,657.28 -5,657.28	0.00 0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI				3.500000	25 Dec 2039		
Original Face:		340,271.390 Local 1,100,000.000 Base	17.587867 17.587867	59,846.48 59,846.48	7.867320 7.867320	26,770.24 26,770.24	-33,076.24 -33,076.24	0.00 0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2				0.482000	25 Sep 2022		
Original Face:		7,317,028.880 Local 10,375,000.000 Base	1.597877 1.597877	116,917.11 116,917.11	1.111980 1.111980	81,363.90 81,363.90	-35,553.21 -35,553.21	0.01 0.01
3136ABQF3	FANNIE MAE FNR 2013 9 BC				6.500000	25 Jul 2042		
Original Face:		133,763.130 Local 700,000.000 Base	116.270171 116.270171	155,526.62 155,526.62	116.613870 116.613870	155,986.36 155,986.36	459.74 459.74	0.02 0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB				5.500000	25 Apr 2042		
Original Face:		330,588.610 Local 1,200,000.000 Base	111.938932 111.938932	370,057.36 370,057.36	111.978060 111.978060	370,186.71 370,186.71	129.35 129.35	0.04 0.04
3136AKTB9	FANNIE MAE FNR 2014 47 AI				1.646870	25 Aug 2044		
Original Face:		230,270.310 Local 800,000.000 Base	12.616299 12.616299	29,051.59 29,051.59	5.702060 5.702060	13,130.15 13,130.15	-15,921.44 -15,921.44	0.00 0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2				0.599652	25 Dec 2024		
Original Face:		8,556,665.420 Local 9,885,000.000 Base	2.836974 2.836974	242,750.41 242,750.41	2.311320 2.311320	197,771.92 197,771.92	-44,978.49 -44,978.49	0.02 0.02
3136APB68	FANNIE MAE FNR 2015 55 IO				1.465260	25 Aug 2055		
Original Face:		34,135.120 Local 100,000.000 Base	6.532334 6.532334	2,229.82 2,229.82	5.423190 5.423190	1,851.21 1,851.21	-378.61 -378.61	0.00 0.00
3136APT2	FANNIE MAE FNR 2015 56 AS				3.745620	25 Aug 2045		

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Original Face:	259,153.360	Local		19.694373	51,038.63	22.271380	57,717.03	6,678.40	0.01
	400,000.000	Base		19.694373	51,038.63	22.271380	57,717.03	6,678.40	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
Original Face:	200,000.000	Local		103.522910	207,045.82	108.422040	216,844.08	9,798.26	0.02
	200,000.000	Base		103.522910	207,045.82	108.422040	216,844.08	9,798.26	0.02
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
Original Face:	130,000.000	Local		101.173377	131,525.39	108.355400	140,862.02	9,336.63	0.02
	130,000.000	Base		101.173377	131,525.39	108.355400	140,862.02	9,336.63	0.01
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Jan 2029		
Original Face:	370,000.000	Local		101.471641	375,445.07	105.276080	389,521.50	14,076.43	0.04
	370,000.000	Base		101.471641	375,445.07	105.276080	389,521.50	14,076.43	0.04
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
Original Face:	420,000.000	Local		102.616045	430,987.39	106.822480	448,654.42	17,667.03	0.05
	420,000.000	Base		102.616045	430,987.39	106.822480	448,654.42	17,667.03	0.04
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
Original Face:	326,569.490	Local		7.821453	25,542.48	7.096588	23,175.29	-2,367.19	0.00
	1,400,000.000	Base		7.821453	25,542.48	7.096588	23,175.29	-2,367.19	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
Original Face:	218,285.560	Local		23.101418	50,427.06	16.201370	35,365.25	-15,061.81	0.00
	800,000.000	Base		23.101418	50,427.06	16.201370	35,365.25	-15,061.81	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
Original Face:	357,341.710	Local		24.967620	89,219.72	16.708874	59,707.78	-29,511.94	0.01
	1,600,000.000	Base		24.967620	89,219.72	16.708874	59,707.78	-29,511.94	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
Original Face:	83,660.330	Local		14.544205	12,167.73	18.419428	15,409.75	3,242.02	0.00
	600,000.000	Base		14.544205	12,167.73	18.419428	15,409.75	3,242.02	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
Original Face:	15,584.400	Local		105.258913	16,403.97	108.573301	16,920.50	516.53	0.00
	700,000.000	Base		105.258913	16,403.97	108.573301	16,920.50	516.53	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		

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	49,995.480	Local	106.862640		53,426.49	108.335852	54,163.03	736.54	0.01
Original Face:	861,059.000	Base	106.862640		53,426.49	108.335852	54,163.03	736.54	0.01
3137AGE55	FREDDIE MAC FHR 3947 SG					3.466250	15 Oct 2041		
	371,505.680	Local	47.672359		177,105.52	15.359680	57,062.08	-120,043.44	0.01
Original Face:	1,300,000.000	Base	47.672359		177,105.52	15.359680	57,062.08	-120,043.44	0.01
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.729853	25 Jul 2021		
	429,642.100	Local	1.067868		4,588.01	2.708490	11,636.81	7,048.80	0.00
Original Face:	500,000.000	Base	1.067868		4,588.01	2.708490	11,636.81	7,048.80	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.637733	25 Oct 2021		
	98,175.950	Local	1.857604		1,823.72	2.969500	2,915.33	1,091.61	0.00
Original Face:	119,000.000	Base	1.857604		1,823.72	2.969500	2,915.33	1,091.61	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					3.605750	15 Aug 2042		
	222,380.310	Local	27.317459		60,748.65	17.425810	38,751.57	-21,997.08	0.00
Original Face:	500,000.000	Base	27.317459		60,748.65	17.425810	38,751.57	-21,997.08	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
	971,722.410	Local	4.472932		43,464.48	6.919260	67,236.00	23,771.52	0.01
Original Face:	3,000,000.000	Base	4.472932		43,464.48	6.919260	67,236.00	23,771.52	0.01
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
	235,012.550	Local	87.210785		204,956.29	96.215270	226,117.96	21,161.67	0.03
Original Face:	200,000.000	Base	87.210785		204,956.29	96.215270	226,117.96	21,161.67	0.02
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
	188,522.060	Local	12.677869		23,900.58	8.121640	15,311.08	-8,589.50	0.00
Original Face:	700,000.000	Base	12.677869		23,900.58	8.121640	15,311.08	-8,589.50	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					3.555750	15 Feb 2044		
	107,393.430	Local	19.083244		20,494.15	16.324370	17,531.30	-2,962.85	0.00
Original Face:	200,000.000	Base	19.083244		20,494.15	16.324370	17,531.30	-2,962.85	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					3.605750	15 May 2044		
	222,111.640	Local	21.124634		46,920.27	16.605090	36,881.84	-10,038.43	0.00
Original Face:	400,000.000	Base	21.124634		46,920.27	16.605090	36,881.84	-10,038.43	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.752600	15 Apr 2041		

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Original Face:	452,921.330 Local 1,600,000.000 Base		14.627333	66,250.31	5.588480	25,311.42	-40,938.89	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.000000	15 Aug 2048		
Original Face:	912,712.100 Local 1,100,000.000 Base		96.241924	878,411.69	101.503020	926,430.35	48,018.66	0.11
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2				3.505000	25 Mar 2029		
Original Face:	460,000.000 Local 460,000.000 Base		102.946091	473,552.02	108.403120	498,654.35	25,102.33	0.06
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				6.204380	25 Mar 2025		
Original Face:	684,705.550 Local 760,000.000 Base		106.477152	729,054.97	102.890320	704,495.73	-24,559.24	0.08
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				6.304380	25 Dec 2027		
Original Face:	720,000.000 Local 720,000.000 Base		108.328235	779,963.29	105.367030	758,642.62	-21,320.67	0.09
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.736500	25 Dec 2027		
	0.000 Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
	Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				11.754380	25 Apr 2028		
Original Face:	1,519,840.320 Local 1,530,000.000 Base		99.996761	1,519,791.09	130.979950	1,990,686.09	470,895.00	0.23
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				6.854380	25 Mar 2030		
Original Face:	850,000.000 Local 850,000.000 Base		100.000000	850,000.00	108.328200	920,789.70	70,789.70	0.11
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.000000	01 Sep 2033		
Original Face:	17,191.060 Local 700,000.000 Base		105.280768	18,098.88	108.576142	18,665.39	566.51	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041		
Original Face:	179,260.030 Local 1,400,000.000 Base		105.258724	188,686.82	107.405222	192,534.63	3,847.81	0.02
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.000000	01 Apr 2042		

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Original Face:	44,406.850	Local	108.664497	48,254.48	105.589378	46,888.92	-1,365.56	0.01	
	100,000.000	Base	108.664497	48,254.48	105.589378	46,888.92	-1,365.56	0.00	
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
Original Face:	197,611.040	Local	108.664329	214,732.71	103.491012	204,509.67	-10,223.04	0.02	
	500,000.000	Base	108.664329	214,732.71	103.491012	204,509.67	-10,223.04	0.02	
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
Original Face:	68,820.350	Local	110.834833	76,276.92	114.820420	79,019.81	2,742.89	0.01	
	300,000.000	Base	110.834833	76,276.92	114.820420	79,019.81	2,742.89	0.01	
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
Original Face:	51,886.760	Local	103.022467	53,455.02	106.505692	55,262.35	1,807.33	0.01	
	100,000.000	Base	103.022467	53,455.02	106.505692	55,262.35	1,807.33	0.01	
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
Original Face:	176,525.240	Local	108.461311	191,461.59	117.748569	207,855.94	16,394.35	0.02	
	900,000.000	Base	108.461311	191,461.59	117.748569	207,855.94	16,394.35	0.02	
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
Original Face:	52,194.310	Local	107.461848	56,088.97	107.281968	55,995.08	-93.89	0.01	
	100,000.000	Base	107.461848	56,088.97	107.281968	55,995.08	-93.89	0.01	
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
Original Face:	288,148.890	Local	109.059952	314,255.04	109.300778	314,948.98	693.94	0.04	
	800,000.000	Base	109.059952	314,255.04	109.300778	314,948.98	693.94	0.03	
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
Original Face:	270,000.000	Local	98.179907	265,085.75	104.730105	282,771.28	17,685.53	0.03	
	270,000.000	Base	98.179907	265,085.75	104.730105	282,771.28	17,685.53	0.03	
3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84					2.840000	01 Jan 2028		
Original Face:	520,000.000	Local	99.296263	516,340.57	102.906821	535,115.47	18,774.90	0.06	
	520,000.000	Base	99.296263	516,340.57	102.906821	535,115.47	18,774.90	0.05	
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
Original Face:	41,745.080	Local	108.835149	45,433.32	105.589615	44,078.47	-1,354.85	0.01	
	100,000.000	Base	108.835149	45,433.32	105.589615	44,078.47	-1,354.85	0.00	
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5					2.500000	01 Oct 2042		

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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:	156,038.130	Local	101.581799	158,506.34	99.662235	155,511.09	-2,995.25	0.02	
	300,000.000	Base	101.581799	158,506.34	99.662235	155,511.09	-2,995.25	0.01	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	48,009.320	Local	103.159387	49,526.12	106.503583	51,131.65	1,605.53	0.01	
	100,000.000	Base	103.159387	49,526.12	106.503583	51,131.65	1,605.53	0.00	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	43,074.060	Local	103.022190	44,375.84	105.826951	45,583.96	1,208.12	0.01	
	100,000.000	Base	103.022190	44,375.84	105.826951	45,583.96	1,208.12	0.00	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	72,292.860	Local	107.131742	77,448.60	105.466469	76,244.73	-1,203.87	0.01	
	200,000.000	Base	107.131742	77,448.60	105.466469	76,244.73	-1,203.87	0.01	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
Original Face:	52,258.950	Local	109.205064	57,069.42	105.589480	55,179.95	-1,889.47	0.01	
	100,000.000	Base	109.205064	57,069.42	105.589480	55,179.95	-1,889.47	0.01	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
Original Face:	33,164.240	Local	108.719331	36,055.94	105.589148	35,017.84	-1,038.10	0.00	
	100,000.000	Base	108.719331	36,055.94	105.589148	35,017.84	-1,038.10	0.00	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
Original Face:	53,843.960	Local	102.661988	55,277.28	105.481174	56,795.24	1,517.96	0.01	
	100,000.000	Base	102.661988	55,277.28	105.481174	56,795.24	1,517.96	0.01	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
Original Face:	147,922.730	Local	106.971843	158,235.67	106.388595	157,372.91	-862.76	0.02	
	551,126.000	Base	106.971843	158,235.67	106.388595	157,372.91	-862.76	0.02	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	337,321.960	Local	110.192740	371,704.31	108.572222	366,237.95	-5,466.36	0.04	
	600,000.000	Base	110.192740	371,704.31	108.572222	366,237.95	-5,466.36	0.04	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
Original Face:	183,721.530	Local	110.432871	202,888.96	109.064457	200,374.89	-2,514.07	0.02	
	300,000.000	Base	110.432871	202,888.96	109.064457	200,374.89	-2,514.07	0.02	
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		

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Original Face:	54,495.020	Local	110.427870	60,177.69	108.272041	59,002.87	-1,174.82	0.01	
	100,000.000	Base	110.427870	60,177.69	108.272041	59,002.87	-1,174.82	0.01	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4				4.000000	01 Jan 2045			
Original Face:	158,219.020	Local	106.537368	168,562.38	105.825209	167,435.61	-1,126.77	0.02	
	300,000.000	Base	106.537368	168,562.38	105.825209	167,435.61	-1,126.77	0.02	
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5				4.500000	01 Jan 2045			
Original Face:	359,173.330	Local	110.187780	395,765.12	108.572636	389,963.95	-5,801.17	0.04	
	700,000.000	Base	110.187780	395,765.12	108.572636	389,963.95	-5,801.17	0.04	
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4				4.000000	01 Jul 2045			
Original Face:	1,209,743.130	Local	106.926625	1,293,537.50	106.502499	1,288,406.66	-5,130.84	0.15	
	1,900,000.000	Base	106.926625	1,293,537.50	106.502499	1,288,406.66	-5,130.84	0.12	
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5				3.500000	01 Dec 2045			
Original Face:	2,363,039.080	Local	104.252328	2,463,523.26	103.139457	2,437,225.68	-26,297.58	0.28	
	3,800,000.000	Base	104.252328	2,463,523.26	103.139457	2,437,225.68	-26,297.58	0.23	
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5				3.500000	01 Dec 2045			
Original Face:	357,583.180	Local	103.070972	368,564.46	103.632820	370,573.53	2,009.07	0.04	
	500,000.000	Base	103.070972	368,564.46	103.632820	370,573.53	2,009.07	0.04	
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046			
Original Face:	1,303,125.000	Local	98.331114	1,281,377.33	101.661256	1,324,773.24	43,395.91	0.15	
	1,700,000.000	Base	98.331114	1,281,377.33	101.661256	1,324,773.24	43,395.91	0.13	
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.000000	01 Aug 2046			
Original Face:	258,728.810	Local	95.449108	246,954.34	101.291199	262,069.51	15,115.17	0.03	
	300,000.000	Base	95.449108	246,954.34	101.291199	262,069.51	15,115.17	0.03	
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4				4.000000	01 Apr 2047			
Original Face:	314,577.710	Local	105.878671	333,070.70	104.740166	329,489.22	-3,581.48	0.04	
	400,000.000	Base	105.878671	333,070.70	104.740166	329,489.22	-3,581.48	0.03	
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4				4.000000	01 Jun 2043			
Original Face:	47,774.550	Local	102.926726	49,172.78	106.505635	50,882.59	1,709.81	0.01	
	100,000.000	Base	102.926726	49,172.78	106.505635	50,882.59	1,709.81	0.00	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4				4.000000	01 Jun 2043			

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Original Face:	96,736.890	Local	103.159343	99,793.14	106.505749	103,030.35	3,237.21	0.01	
	200,000.000	Base	103.159343	99,793.14	106.505749	103,030.35	3,237.21	0.01	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	51,204.040	Local	103.024078	52,752.49	105.828270	54,188.35	1,435.86	0.01	
	100,000.000	Base	103.024078	52,752.49	105.828270	54,188.35	1,435.86	0.01	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	104,963.080	Local	103.161502	108,281.49	106.505747	111,791.71	3,510.22	0.01	
	200,000.000	Base	103.161502	108,281.49	106.505747	111,791.71	3,510.22	0.01	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
Original Face:	85,387.040	Local	102.961620	87,915.88	105.345742	89,951.61	2,035.73	0.01	
	200,000.000	Base	102.961620	87,915.88	105.345742	89,951.61	2,035.73	0.01	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
Original Face:	2,491,965.770	Local	106.367795	2,650,649.04	106.875748	2,663,307.06	12,658.02	0.31	
	4,898,873.000	Base	106.367795	2,650,649.04	106.875748	2,663,307.06	12,658.02	0.26	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	200,989.190	Local	106.945986	214,949.87	107.235287	215,531.33	581.46	0.02	
	715,719.000	Base	106.945986	214,949.87	107.235287	215,531.33	581.46	0.02	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
Original Face:	25,182.910	Local	106.946020	26,932.12	106.805984	26,896.85	-35.27	0.00	
	180,844.000	Base	106.946020	26,932.12	106.805984	26,896.85	-35.27	0.00	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
Original Face:	60,405.420	Local	107.285836	64,806.46	105.385975	63,658.84	-1,147.62	0.01	
	498,051.000	Base	107.285836	64,806.46	105.385975	63,658.84	-1,147.62	0.01	
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
Original Face:	49,437.310	Local	106.982722	52,889.38	104.503240	51,663.59	-1,225.79	0.01	
	602,226.000	Base	106.982722	52,889.38	104.503240	51,663.59	-1,225.79	0.00	
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
Original Face:	564,696.690	Local	103.938946	586,939.79	104.403529	589,563.27	2,623.48	0.07	
	982,188.000	Base	103.938946	586,939.79	104.403529	589,563.27	2,623.48	0.06	
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		

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Original Face:	318,870.620	Local	109.634143	349,591.07	113.655140	362,412.85	12,821.78	0.04	
	2,000,000.000	Base	109.634143	349,591.07	113.655140	362,412.85	12,821.78	0.03	
31396LT75	FANNIE MAE FNR 2006 115 EI					4.235620	25 Dec 2036		
Original Face:	397,140.720	Local	18.458009	73,304.27	20.772570	82,496.33	9,192.06	0.01	
	4,600,000.000	Base	18.458009	73,304.27	20.772570	82,496.33	9,192.06	0.01	
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
Original Face:	90,630.620	Local	110.654059	100,286.46	114.645710	103,904.12	3,617.66	0.01	
	300,000.000	Base	110.654059	100,286.46	114.645710	103,904.12	3,617.66	0.01	
31397EWH4	FREDDIE MAC FHR 3281 AI					4.035750	15 Feb 2037		
Original Face:	191,199.770	Local	14.062501	26,887.47	17.131810	32,755.98	5,868.51	0.00	
	2,100,000.000	Base	14.062501	26,887.47	17.131810	32,755.98	5,868.51	0.00	
31397QCF3	FANNIE MAE FNR 2010 150 SK					4.125620	25 Jan 2041		
Original Face:	175,246.830	Local	25.396214	44,506.06	18.827360	32,994.35	-11,511.71	0.00	
	1,500,000.000	Base	25.396214	44,506.06	18.827360	32,994.35	-11,511.71	0.00	
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
Original Face:	108,118.690	Local	106.260111	114,887.04	112.889710	122,054.88	7,167.84	0.01	
	100,000.000	Base	106.260111	114,887.04	112.889710	122,054.88	7,167.84	0.01	
31398W2M5	FREDDIE MAC FHR 3621 SB					3.835750	15 Jan 2040		
Original Face:	8,962.660	Local	38.254715	3,428.64	15.542540	1,393.03	-2,035.61	0.00	
	100,000.000	Base	38.254715	3,428.64	15.542540	1,393.03	-2,035.61	0.00	
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
Original Face:	1,915.790	Local	109.755245	2,102.68	113.349980	2,171.55	68.87	0.00	
	100,000.000	Base	109.755245	2,102.68	113.349980	2,171.55	68.87	0.00	
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
Original Face:	171,783.860	Local	95.480652	164,020.35	101.311796	174,037.31	10,016.96	0.02	
	200,000.000	Base	95.480652	164,020.35	101.311796	174,037.31	10,016.96	0.02	
3140FMDFO	FNMA POOL BE1901 FN 12/46 FIXED 3					3.000000	01 Dec 2046		
Original Face:	986,190.600	Local	97.712624	963,632.71	101.305674	999,067.03	35,434.32	0.11	
	1,153,344.000	Base	97.712624	963,632.71	101.305674	999,067.03	35,434.32	0.10	
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		

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Original Face:	899,141.820	Local	102.106067	918,078.35	105.080909	944,826.40	26,748.05	0.11	
	1,200,000.000	Base	102.106067	918,078.35	105.080909	944,826.40	26,748.05	0.09	
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
Original Face:	558,985.160	Local	112.565538	629,224.65	108.212285	604,890.61	-24,334.04	0.07	
	800,000.000	Base	112.565538	629,224.65	108.212285	604,890.61	-24,334.04	0.06	
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
Original Face:	1,644,137.520	Local	103.527134	1,702,128.45	102.737858	1,689,151.67	-12,976.78	0.19	
	2,100,000.000	Base	103.527134	1,702,128.45	102.737858	1,689,151.67	-12,976.78	0.16	
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.500000	01 Apr 2056		
Original Face:	151,786.470	Local	108.268675	164,337.20	107.066082	162,511.83	-1,825.37	0.02	
	200,000.000	Base	108.268675	164,337.20	107.066082	162,511.83	-1,825.37	0.02	
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
Original Face:	1,085,395.580	Local	101.973010	1,106,810.54	105.046515	1,140,170.23	33,359.69	0.13	
	1,300,000.000	Base	101.973010	1,106,810.54	105.046515	1,140,170.23	33,359.69	0.11	
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
Original Face:	710,781.160	Local	108.855138	773,721.81	106.752958	758,779.91	-14,941.90	0.09	
	1,100,000.000	Base	108.855138	773,721.81	106.752958	758,779.91	-14,941.90	0.07	
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
Original Face:	549,889.190	Local	102.107452	561,477.84	105.081010	577,829.11	16,351.27	0.07	
	700,000.000	Base	102.107452	561,477.84	105.081010	577,829.11	16,351.27	0.06	
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
Original Face:	692,740.060	Local	104.761907	725,727.70	107.029308	741,434.89	15,707.19	0.08	
	800,000.000	Base	104.761907	725,727.70	107.029308	741,434.89	15,707.19	0.07	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
Original Face:	88,821.980	Local	97.903210	86,959.57	101.844228	90,460.06	3,500.49	0.01	
	100,000.000	Base	97.903210	86,959.57	101.844228	90,460.06	3,500.49	0.01	
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	0.000	Local	0.000000	-3.15	0.000000	0.00	3.15	0.00	
		Base	0.000000	-3.15	0.000000	0.00	3.15	0.00	
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3					3.000000	01 Jun 2033		

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		0.000 Local	0.000000	0.18	0.000000	0.00	-0.18	0.00
		Base	0.000000	0.18	0.000000	0.00	-0.18	0.00
3140HTHS1	FNMA POOL BL2040 FN 05/29 FIXED 3.19				3.190000	01 May 2029		
		99,876.230 Local	101.397710	101,272.21	105.367772	105,237.36	3,965.15	0.01
Original Face:		100,000.000 Base	101.397710	101,272.21	105.367772	105,237.36	3,965.15	0.01
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35				3.350000	01 May 2029		
		40,000.000 Local	101.858450	40,743.38	106.326494	42,530.60	1,787.22	0.00
Original Face:		40,000.000 Base	101.858450	40,743.38	106.326494	42,530.60	1,787.22	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3				3.300000	01 Apr 2029		
		100,000.000 Local	101.547290	101,547.29	106.636540	106,636.54	5,089.25	0.01
Original Face:		100,000.000 Base	101.547290	101,547.29	106.636540	106,636.54	5,089.25	0.01
3140HTUD9	FNMA POOL BL2379 FN 05/29 FIXED 3.09				3.090000	01 May 2029		
		200,000.000 Local	100.294090	200,588.18	104.855419	209,710.84	9,122.66	0.02
Original Face:		200,000.000 Base	100.294090	200,588.18	104.855419	209,710.84	9,122.66	0.02
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31				3.310000	01 May 2031		
		100,000.000 Local	101.532700	101,532.70	106.046025	106,046.03	4,513.33	0.01
Original Face:		100,000.000 Base	101.532700	101,532.70	106.046025	106,046.03	4,513.33	0.01
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24				3.240000	01 May 2029		
		210,000.000 Local	101.409710	212,960.39	105.692159	221,953.53	8,993.14	0.03
Original Face:		210,000.000 Base	101.409710	212,960.39	105.692159	221,953.53	8,993.14	0.02
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16				3.160000	01 May 2029		
		119,883.250 Local	100.723821	120,750.99	105.167305	126,077.98	5,326.99	0.01
Original Face:		120,000.000 Base	100.723821	120,750.99	105.167305	126,077.98	5,326.99	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26				3.260000	01 May 2029		
		119,834.220 Local	101.452306	121,574.58	105.906429	126,912.14	5,337.56	0.01
Original Face:		120,000.000 Base	101.452306	121,574.58	105.906429	126,912.14	5,337.56	0.01
3140HTWT2	FNMA POOL BL2457 FN 05/29 FIXED 3.26				3.260000	01 May 2029		
		80,000.000 Local	101.417450	81,133.96	106.067076	84,853.66	3,719.70	0.01
Original Face:		80,000.000 Base	101.417450	81,133.96	106.067076	84,853.66	3,719.70	0.01
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047		

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Original Face:	1,010,160.760	Local	97.064282	980,505.29	101.891404	1,029,266.98	48,761.69	0.12
	1,200,000.000	Base	97.064282	980,505.29	101.891404	1,029,266.98	48,761.69	0.10
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.000000	01 May 2048		
Original Face:	153,160.970	Local	105.478021	161,551.16	105.942590	162,262.70	711.54	0.02
	200,000.000	Base	105.478021	161,551.16	105.942590	162,262.70	711.54	0.02
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR				3.500000	01 Feb 2045		
Original Face:	95,991.680	Local	102.098380	98,005.95	103.806043	99,645.16	1,639.21	0.01
	100,000.000	Base	102.098380	98,005.95	103.806043	99,645.16	1,639.21	0.01
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR				3.500000	01 Mar 2043		
Original Face:	183,939.630	Local	102.097487	187,797.74	103.837026	190,997.44	3,199.70	0.02
	200,000.000	Base	102.097487	187,797.74	103.837026	190,997.44	3,199.70	0.02
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR				3.500000	01 Dec 2046		
Original Face:	281,490.060	Local	102.099104	287,398.83	103.806218	292,204.19	4,805.36	0.03
	300,000.000	Base	102.099104	287,398.83	103.806218	292,204.19	4,805.36	0.03
3140J9SN2	FNMA POOL BM5024 FN 11/48 FIXED VAR				3.000000	01 Nov 2048		
Original Face:	386,746.130	Local	95.765964	370,371.16	101.086127	390,946.68	20,575.52	0.04
	401,864.000	Base	95.765964	370,371.16	101.086127	390,946.68	20,575.52	0.04
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR				3.500000	01 Feb 2047		
Original Face:	4,974,730.280	Local	101.038425	5,026,389.12	103.114590	5,129,672.73	103,283.61	0.59
	5,200,000.000	Base	101.038425	5,026,389.12	103.114590	5,129,672.73	103,283.61	0.49
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR				3.500000	01 Jul 2048		
Original Face:	860,684.270	Local	100.587646	865,742.05	102.921049	885,825.28	20,083.23	0.10
	900,000.000	Base	100.587646	865,742.05	102.921049	885,825.28	20,083.23	0.09
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR				3.500000	01 Feb 2048		
Original Face:	1,845,101.000	Local	100.258990	1,849,879.63	102.931632	1,899,192.57	49,312.94	0.22
	1,900,000.000	Base	100.258990	1,849,879.63	102.931632	1,899,192.57	49,312.94	0.18
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4				4.000000	01 Nov 2048		
Original Face:	3,497,938.860	Local	99.884960	3,493,914.83	103.754095	3,629,254.81	135,339.98	0.42
	3,700,000.000	Base	99.884960	3,493,914.83	103.754095	3,629,254.81	135,339.98	0.35
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5				3.500000	01 Apr 2049		

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Original Face:	296,635.610	Local	100.793297	298,988.81	102.681048	304,588.55	5,599.74	0.03	
	300,000.000	Base	100.793297	298,988.81	102.681048	304,588.55	5,599.74	0.03	
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4					4.000000	01 Jun 2049		
Original Face:	100,000.000	Local	103.656250	103,656.25	103.722006	103,722.01	65.76	0.01	
	100,000.000	Base	103.656250	103,656.25	103.722006	103,722.01	65.76	0.01	
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
Original Face:	273,344.660	Local	101.852262	278,407.72	102.895679	281,259.84	2,852.12	0.03	
	300,000.000	Base	101.852262	278,407.72	102.895679	281,259.84	2,852.12	0.03	
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
Original Face:	1,319,671.170	Local	104.525908	1,379,398.27	106.049802	1,399,508.66	20,110.39	0.16	
	1,500,000.000	Base	104.525908	1,379,398.27	106.049802	1,399,508.66	20,110.39	0.13	
3140QA2D1	FNMA POOL CA3471 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
Original Face:	198,571.210	Local	100.882751	200,324.10	102.794589	204,120.46	3,796.36	0.02	
	200,000.000	Base	100.882751	200,324.10	102.794589	204,120.46	3,796.36	0.02	
3140QA2L3	FNMA POOL CA3478 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
Original Face:	199,102.090	Local	100.851638	200,797.72	102.407945	203,896.36	3,098.64	0.02	
	200,000.000	Base	100.851638	200,797.72	102.407945	203,896.36	3,098.64	0.02	
3140QBBC1	FNMA POOL CA3634 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
Original Face:	199,665.000	Local	101.645727	202,950.94	103.146758	205,947.97	2,997.03	0.02	
	200,000.000	Base	101.645727	202,950.94	103.146758	205,947.97	2,997.03	0.02	
3140QBBF4	FNMA POOL CA3637 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
Original Face:	199,799.990	Local	101.832923	203,462.17	102.407909	204,610.99	1,148.82	0.02	
	200,000.000	Base	101.832923	203,462.17	102.407909	204,610.99	1,148.82	0.02	
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		
Original Face:	29,209.490	Local	110.096274	32,158.56	113.372894	33,115.64	957.08	0.00	
	500,000.000	Base	110.096274	32,158.56	113.372894	33,115.64	957.08	0.00	
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
Original Face:	44,280.640	Local	105.544342	46,735.71	108.650619	48,111.19	1,375.48	0.01	
	900,000.000	Base	105.544342	46,735.71	108.650619	48,111.19	1,375.48	0.00	
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		

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Original Face:	59,713.560	Local	110.445835	65,951.14	113.373495	67,699.35	1,748.21	0.01	
	600,000.000	Base	110.445835	65,951.14	113.373495	67,699.35	1,748.21	0.01	
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
Original Face:	533,036.880	Local	108.206877	576,782.56	107.552678	573,295.44	-3,487.12	0.07	
	1,200,000.000	Base	108.206877	576,782.56	107.552678	573,295.44	-3,487.12	0.06	
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
Original Face:	2,942,487.840	Local	98.330350	2,893,358.59	101.657940	2,991,272.52	97,913.93	0.34	
	3,200,000.000	Base	98.330350	2,893,358.59	101.657940	2,991,272.52	97,913.93	0.29	
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
Original Face:	96,133.550	Local	100.773372	96,877.02	103.644119	99,636.77	2,759.75	0.01	
	100,000.000	Base	100.773372	96,877.02	103.644119	99,636.77	2,759.75	0.01	
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		
Original Face:	658.500	Local	111.609719	734.95	111.103123	731.61	-3.34	0.00	
	100,000.000	Base	111.609719	734.95	111.103123	731.61	-3.34	0.00	
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
Original Face:	3,282.320	Local	111.818165	3,670.23	118.098647	3,876.38	206.15	0.00	
	100,000.000	Base	111.818165	3,670.23	118.098647	3,876.38	206.15	0.00	
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
Original Face:	8,128.560	Local	111.978013	9,102.20	122.634324	9,968.40	866.20	0.00	
	500,000.000	Base	111.978013	9,102.20	122.634324	9,968.40	866.20	0.00	
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
Original Face:	43,558.390	Local	106.860630	46,546.77	108.453569	47,240.63	693.86	0.01	
	1,300,984.000	Base	106.860630	46,546.77	108.453569	47,240.63	693.86	0.00	
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		
Original Face:	50,932.210	Local	106.468166	54,226.59	108.472140	55,247.26	1,020.67	0.01	
	1,313,542.000	Base	106.468166	54,226.59	108.472140	55,247.26	1,020.67	0.01	
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
Original Face:	12,319.110	Local	109.572201	13,498.32	113.321716	13,960.23	461.91	0.00	
	200,000.000	Base	109.572201	13,498.32	113.321716	13,960.23	461.91	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		

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Original Face:	4,637.380	Local	111.792003		5,184.22	107.876250	5,002.63	-181.59	0.00
	100,000.000	Base	111.792003		5,184.22	107.876250	5,002.63	-181.59	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
Original Face:	23,622.870	Local	106.654695		25,194.90	110.201466	26,032.75	837.85	0.00
	491,391.000	Base	106.654695		25,194.90	110.201466	26,032.75	837.85	0.00
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.000000	01 Sep 2042		
Original Face:	48,677.760	Local	103.736552		50,496.63	102.091829	49,696.02	-800.61	0.01
	100,000.000	Base	103.736552		50,496.63	102.091829	49,696.02	-800.61	0.00
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
Original Face:	85,714.770	Local	102.826619		88,137.60	105.458560	90,393.56	2,255.96	0.01
	200,000.000	Base	102.826619		88,137.60	105.458560	90,393.56	2,255.96	0.01
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
Original Face:	31,514.440	Local	103.774333		32,703.90	106.460097	33,550.30	846.40	0.00
	200,000.000	Base	103.774333		32,703.90	106.460097	33,550.30	846.40	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
Original Face:	167,053.820	Local	105.258736		175,838.74	107.406267	179,426.27	3,587.53	0.02
	700,000.000	Base	105.258736		175,838.74	107.406267	179,426.27	3,587.53	0.02
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
Original Face:	94,316.710	Local	103.763734		97,866.54	106.459645	100,409.23	2,542.69	0.01
	600,000.000	Base	103.763734		97,866.54	106.459645	100,409.23	2,542.69	0.01
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
Original Face:	29,048.220	Local	103.753449		30,138.53	106.459277	30,924.52	785.99	0.00
	200,000.000	Base	103.753449		30,138.53	106.459277	30,924.52	785.99	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
Original Face:	109,808.780	Local	107.483272		118,026.07	107.293215	117,817.37	-208.70	0.01
	200,000.000	Base	107.483272		118,026.07	107.293215	117,817.37	-208.70	0.01
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
Original Face:	46,869.890	Local	104.909762		49,171.09	106.462949	49,899.07	727.98	0.01
	200,000.000	Base	104.909762		49,171.09	106.462949	49,899.07	727.98	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		

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Original Face:		54,252.140 Local 200,000.000 Base	104.922239 104.922239	56,922.56 56,922.56	106.462869 106.462869	57,758.38 57,758.38	835.82 835.82	0.01 0.01
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4				4.000000	01 Aug 2042		
Original Face:		91,248.520 Local 200,000.000 Base	106.078531 106.078531	96,795.09 96,795.09	105.463551 105.463551	96,233.93 96,233.93	-561.16 -561.16	0.01 0.01
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5				4.500000	01 Sep 2042		
Original Face:		41,122.240 Local 100,000.000 Base	107.389213 107.389213	44,160.85 44,160.85	107.213065 107.213065	44,088.41 44,088.41	-72.44 -72.44	0.01 0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4				4.000000	01 Nov 2042		
Original Face:		190,738.750 Local 400,000.000 Base	106.349129 106.349129	202,849.00 202,849.00	105.421026 105.421026	201,078.75 201,078.75	-1,770.25 -1,770.25	0.02 0.02
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4				4.000000	01 Aug 2043		
Original Face:		58,561.860 Local 100,000.000 Base	102.661903 102.661903	60,120.72 60,120.72	105.463768 105.463768	61,761.54 61,761.54	1,640.82 1,640.82	0.01 0.01
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5				4.500000	01 Sep 2043		
Original Face:		165,459.650 Local 300,000.000 Base	107.489476 107.489476	177,851.71 177,851.71	107.312781 107.312781	177,559.35 177,559.35	-292.36 -292.36	0.02 0.02
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5				4.500000	01 Oct 2043		
Original Face:		111,766.440 Local 200,000.000 Base	107.493833 107.493833	120,142.03 120,142.03	107.275332 107.275332	119,897.82 119,897.82	-244.21 -244.21	0.01 0.01
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5				4.500000	01 Nov 2043		
Original Face:		117,937.750 Local 200,000.000 Base	107.453118 107.453118	126,727.79 126,727.79	107.303675 107.303675	126,551.54 126,551.54	-176.25 -176.25	0.01 0.01
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3				3.000000	01 Sep 2048		
		0.000 Local Base	0.000000 0.000000	-0.02 -0.02	0.000000 0.000000	0.00 0.00	0.02 0.02	0.00 0.00
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5				5.000000	01 Oct 2048		
Original Face:		501,784.810 Local 600,000.000 Base	104.919922 104.919922	526,472.23 526,472.23	105.866862 105.866862	531,223.83 531,223.83	4,751.60 4,751.60	0.06 0.05
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3				3.000000	01 Nov 2046		

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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:	80,758.620	Local	95.706848	77,291.53	101.290746	81,801.01	4,509.48	0.01	
	100,000.000	Base	95.706848	77,291.53	101.290746	81,801.01	4,509.48	0.01	
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	0.000	Local	0.000000	-2.45	0.000000	0.00	2.45	0.00	
		Base	0.000000	-2.45	0.000000	0.00	2.45	0.00	
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.000000	01 Feb 2033		
	0.000	Local	0.000000	0.40	0.000000	0.00	-0.40	0.00	
		Base	0.000000	0.40	0.000000	0.00	-0.40	0.00	
31418CXM1	FNMA POOL MA3383 FN 06/48 FIXED 3.5					3.500000	01 Jun 2048		
Original Face:	744,594.030	Local	100.487118	748,221.08	102.678252	764,536.13	16,315.05	0.09	
	800,000.000	Base	100.487118	748,221.08	102.678252	764,536.13	16,315.05	0.07	
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
Original Face:	2,091,291.270	Local	101.601901	2,124,791.69	102.377355	2,141,008.69	16,217.00	0.25	
	2,100,000.000	Base	101.601901	2,124,791.69	102.377355	2,141,008.69	16,217.00	0.21	
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
Original Face:	58,728.470	Local	111.468935	65,464.00	118.411488	69,541.26	4,077.26	0.01	
	900,000.000	Base	111.468935	65,464.00	118.411488	69,541.26	4,077.26	0.01	
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.500000	15 Apr 2020		
	200,000.000	Local	100.272755	200,545.51	101.120000	202,240.00	1,694.49	0.02	
		Base	100.272755	200,545.51	101.120000	202,240.00	1,694.49	0.02	
316773CX6	FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65					3.650000	25 Jan 2024		
	180,000.000	Local	99.828839	179,691.91	105.080972	189,145.75	9,453.84	0.02	
		Base	99.828839	179,691.91	105.080972	189,145.75	9,453.84	0.02	
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS						08 Jul 2022		
	8,345.740	Local	100.404278	8,379.48	99.890700	8,336.62	-42.86	0.00	
		Base	100.404278	8,379.48	99.890700	8,336.62	-42.86	0.00	
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
	213,086.720	Local	99.730537	212,512.53	99.888800	212,849.77	337.24	0.02	
		Base	99.730537	212,512.53	99.888800	212,849.77	337.24	0.02	
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.000000	15 Jan 2024		

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		256,000.000	Local 100.085113	256,217.89	102.450000	262,272.00	6,054.11	0.03	
			Base 100.085113	256,217.89	102.450000	262,272.00	6,054.11	0.03	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031			
		1,210,000.000	Local 117.413411	1,420,702.27	136.724108	1,654,361.71	233,659.44	0.19	
			Base 117.413411	1,420,702.27	136.724108	1,654,361.71	233,659.44	0.16	
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.900000	15 Jul 2027			
		310,000.000	Local 100.241642	310,749.09	105.025436	325,578.85	14,829.76	0.04	
			Base 100.241642	310,749.09	105.025436	325,578.85	14,829.76	0.03	
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047			
		200,000.000	Local 102.865095	205,730.19	113.676110	227,352.22	21,622.03	0.03	
			Base 102.865095	205,730.19	113.676110	227,352.22	21,622.03	0.02	
34416DAS7	FOCUS FINL PARTNERS LLC TERM LOAN B 2					03 Jul 2024			
		9,949.740	Local 100.121812	9,961.86	99.781200	9,927.97	-33.89	0.00	
			Base 100.121812	9,961.86	99.781200	9,927.97	-33.89	0.00	
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030			
		420,000.000	Local 99.942698	419,759.33	107.243850	450,424.17	30,664.84	0.05	
Original Face:		420,000.000	Base 99.942698	419,759.33	107.243850	450,424.17	30,664.84	0.04	
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125				8.125000	15 Jan 2020			
		440,000.000	Local 102.395273	450,539.20	102.831119	452,456.92	1,917.72	0.05	
			Base 102.395273	450,539.20	102.831119	452,456.92	1,917.72	0.04	
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2				3.200000	15 Jan 2021			
		200,000.000	Local 99.621750	199,243.50	100.309242	200,618.48	1,374.98	0.02	
			Base 99.621750	199,243.50	100.309242	200,618.48	1,374.98	0.02	
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023			
		135,847.280	Local 100.497375	136,522.95	99.765600	135,528.85	-994.10	0.02	
			Base 100.497375	136,522.95	99.765600	135,528.85	-994.10	0.01	
35137LAB1	FOX CORP SR UNSECURED 144A 01/24 4.03				4.030000	25 Jan 2024			
		140,000.000	Local 100.000000	140,000.00	106.364869	148,910.82	8,910.82	0.02	
			Base 100.000000	140,000.00	106.364869	148,910.82	8,910.82	0.01	
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709				4.709000	25 Jan 2029			

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	240,000.000	Local		101.297908	243,114.98	111.874732	268,499.36	25,384.38	0.03
		Base		101.297908	243,114.98	111.874732	268,499.36	25,384.38	0.03
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	220,000.000	Local		105.386595	231,850.51	118.006002	259,613.20	27,762.69	0.03
		Base		105.386595	231,850.51	118.006002	259,613.20	27,762.69	0.02
35137LAE5	FOX CORP SR UNSECURED 144A 01/49 5.576					5.576000	25 Jan 2049		
	60,000.000	Local		106.598533	63,959.12	122.355691	73,413.41	9,454.29	0.01
		Base		106.598533	63,959.12	122.355691	73,413.41	9,454.29	0.01
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
	100,000.000	Local		98.545160	98,545.16	100.375000	100,375.00	1,829.84	0.01
		Base		98.545160	98,545.16	100.375000	100,375.00	1,829.84	0.01
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	66,000.000	Local		90.569606	59,775.94	91.500000	60,390.00	614.06	0.01
		Base		90.569606	59,775.94	91.500000	60,390.00	614.06	0.01
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4					4.000000	14 Nov 2021		
	90,000.000	Local		99.969856	89,972.87	101.875000	91,687.50	1,714.63	0.01
		Base		99.969856	89,972.87	101.875000	91,687.50	1,714.63	0.01
35671DCB9	FREEPORT MCMORAN INC COMPANY GUAR 02/23 6.875					6.875000	15 Feb 2023		
	30,000.000	Local		104.229000	31,268.70	105.250000	31,575.00	306.30	0.00
		Base		104.229000	31,268.70	105.250000	31,575.00	306.30	0.00
36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A					2.674250	15 Nov 2034		
	400,804.580	Local		94.336382	378,104.54	98.288360	393,944.25	15,839.71	0.05
Original Face:	4,300,000.000	Base		94.336382	378,104.54	98.288360	393,944.25	15,839.71	0.04
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	87,522.010	Local		100.155504	87,658.11	102.361909	89,589.20	1,931.09	0.01
Original Face:	200,000.000	Base		100.155504	87,658.11	102.361909	89,589.20	1,931.09	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	259,979.830	Local		99.336114	258,253.86	102.361780	266,119.98	7,866.12	0.03
Original Face:	800,000.000	Base		99.336114	258,253.86	102.361780	266,119.98	7,866.12	0.03
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		

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Original Face:	117,575.870	Local	102.215897	120,181.23	102.361877	120,352.87	171.64	0.01	
	300,000.000	Base	102.215897	120,181.23	102.361877	120,352.87	171.64	0.01	
36178WGN3	GNMA POOL AB9205 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
Original Face:	815,925.620	Local	99.938238	815,421.69	102.361877	835,196.78	19,775.09	0.10	
	2,200,000.000	Base	99.938238	815,421.69	102.361877	835,196.78	19,775.09	0.08	
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
Original Face:	39,084.320	Local	101.844653	39,805.29	103.773226	40,559.06	753.77	0.00	
	100,000.000	Base	101.844653	39,805.29	103.773226	40,559.06	753.77	0.00	
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
36179SUU9	GNMA II POOL MA4195 G2 01/47 FIXED 3					3.000000	20 Jan 2047		
Original Face:	692,044.880	Local	98.824416	683,909.31	102.370481	708,449.67	24,540.36	0.08	
	900,000.000	Base	98.824416	683,909.31	102.370481	708,449.67	24,540.36	0.07	
36179SYR2	GNMA II POOL MA4320 G2 03/47 FIXED 3					3.000000	20 Mar 2047		
Original Face:	530,975.080	Local	99.257485	527,032.51	102.417707	543,812.50	16,779.99	0.06	
	700,000.000	Base	99.257485	527,032.51	102.417707	543,812.50	16,779.99	0.05	
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4					4.000000	20 Aug 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	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
Original Face:	697,170.870	Local	97.731639	681,356.52	102.318100	713,331.99	31,975.47	0.08	
	800,000.000	Base	97.731639	681,356.52	102.318100	713,331.99	31,975.47	0.07	
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
Original Face:	1,172,961.630	Local	103.517260	1,214,217.74	104.258395	1,222,910.97	8,693.23	0.14	
	1,500,000.000	Base	103.517260	1,214,217.74	104.258395	1,222,910.97	8,693.23	0.12	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
Original Face:	2,024,151.710	Local	100.836709	2,041,087.96	102.318100	2,071,073.57	29,985.61	0.24	
	2,300,000.000	Base	100.836709	2,041,087.96	102.318100	2,071,073.57	29,985.61	0.20	
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		

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Original Face:	87,456.220	Local		103.792732	90,773.20	103.369085	90,402.69	-370.51	0.01
	100,000.000	Base		103.792732	90,773.20	103.369085	90,402.69	-370.51	0.01
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
Original Face:	885,091.630	Local		104.034783	920,803.16	104.224925	922,486.09	1,682.93	0.11
	1,100,000.000	Base		104.034783	920,803.16	104.224925	922,486.09	1,682.93	0.09
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
Original Face:	387,960.880	Local		97.072079	376,601.69	102.318100	396,954.20	20,352.51	0.05
	437,313.990	Base		97.072079	376,601.69	102.318100	396,954.20	20,352.51	0.04
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
Original Face:	409,956.580	Local		103.211216	423,121.17	104.180178	427,093.49	3,972.32	0.05
	500,000.000	Base		103.211216	423,121.17	104.180178	427,093.49	3,972.32	0.04
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047		
Original Face:	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		
Original Face:	215,304.160	Local		97.071659	208,999.32	102.318100	220,295.13	11,295.81	0.03
	237,541.990	Base		97.071659	208,999.32	102.318100	220,295.13	11,295.81	0.02
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
Original Face:	778,217.810	Local		103.527929	805,672.78	104.256468	811,342.40	5,669.62	0.09
	800,000.000	Base		103.527929	805,672.78	104.256468	811,342.40	5,669.62	0.08
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5					5.000000	20 Dec 2048		
Original Face:	1,365,079.590	Local		104.366038	1,424,679.48	104.576587	1,427,553.65	2,874.17	0.16
	1,400,000.000	Base		104.366038	1,424,679.48	104.576587	1,427,553.65	2,874.17	0.14
36179UKX9	GNMA II POOL MA5710 G2 01/49 FIXED 4					4.000000	20 Jan 2049		
Original Face:	294,697.310	Local		103.512044	305,047.21	103.688035	305,565.85	518.64	0.04
	300,000.000	Base		103.512044	305,047.21	103.688035	305,565.85	518.64	0.03
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
Original Face:	2,060,719.690	Local		103.542756	2,133,725.96	104.617752	2,155,878.61	22,152.65	0.25
	2,100,000.000	Base		103.542756	2,133,725.96	104.617752	2,155,878.61	22,152.65	0.21
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		

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Original Face:	1,078,348.190	Local	104.375875	1,125,535.36	104.576587	1,127,699.73	2,164.37	0.13	
	1,100,000.000	Base	104.375875	1,125,535.36	104.576587	1,127,699.73	2,164.37	0.11	
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
Original Face:	198,285.870	Local	103.891563	206,002.29	104.571933	207,351.37	1,349.08	0.02	
	200,000.000	Base	103.891563	206,002.29	104.571933	207,351.37	1,349.08	0.02	
36179UQ39	GNMA II POOL MA5874 G2 04/49 FIXED 3					3.000000	20 Apr 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
Original Face:	269,771.960	Local	103.928881	280,370.98	103.435420	279,039.76	-1,331.22	0.03	
	300,000.000	Base	103.928881	280,370.98	103.435420	279,039.76	-1,331.22	0.03	
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
Original Face:	258,794.180	Local	103.928887	268,961.91	103.449364	267,720.93	-1,240.98	0.03	
	300,000.000	Base	103.928887	268,961.91	103.449364	267,720.93	-1,240.98	0.03	
3617HPBC7	GNMA II POOL BJ1835 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
Original Face:	84,102.540	Local	102.450449	86,163.43	103.311537	86,887.63	724.20	0.01	
	100,000.000	Base	102.450449	86,163.43	103.311537	86,887.63	724.20	0.01	
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
Original Face:	171,861.810	Local	102.450428	176,073.16	103.340380	177,602.65	1,529.49	0.02	
	200,000.000	Base	102.450428	176,073.16	103.340380	177,602.65	1,529.49	0.02	
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
	70,000.000	Local	100.972329	70,680.63	108.145000	75,701.50	5,020.87	0.01	
		Base	100.972329	70,680.63	108.145000	75,701.50	5,020.87	0.01	
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
Original Face:	45,618.160	Local	107.896110	49,220.22	118.514524	54,064.15	4,843.93	0.01	
	1,600,000.000	Base	107.896110	49,220.22	118.514524	54,064.15	4,843.93	0.01	
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		
Original Face:	212,256.410	Local	108.661566	230,641.14	113.875585	241,708.23	11,067.09	0.03	
	7,900,000.000	Base	108.661566	230,641.14	113.875585	241,708.23	11,067.09	0.02	
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		

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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
Original Face:	43,872.370	Local	106.748712	46,833.19	106.687353	46,806.27	-26.92	0.01	
	300,000.000	Base	106.748712	46,833.19	106.687353	46,806.27	-26.92	0.00	
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
Original Face:	55,611.410	Local	106.776793	59,380.08	106.671581	59,321.57	-58.51	0.01	
	400,000.000	Base	106.776793	59,380.08	106.671581	59,321.57	-58.51	0.01	
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
Original Face:	14,156.620	Local	108.021689	15,292.22	114.022015	16,141.66	849.44	0.00	
	222,231.000	Base	108.021689	15,292.22	114.022015	16,141.66	849.44	0.00	
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
Original Face:	23,255.520	Local	107.834269	25,077.42	109.371658	25,434.95	357.53	0.00	
	302,944.000	Base	107.834269	25,077.42	109.371658	25,434.95	357.53	0.00	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
Original Face:	27,042.890	Local	104.699165	28,313.68	109.934500	29,729.47	1,415.79	0.00	
	200,000.000	Base	104.699165	28,313.68	109.934500	29,729.47	1,415.79	0.00	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
Original Face:	17,318.470	Local	104.292238	18,061.82	106.690162	18,477.10	415.28	0.00	
	100,000.000	Base	104.292238	18,061.82	106.690162	18,477.10	415.28	0.00	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
Original Face:	26,825.070	Local	107.865217	28,934.92	114.485442	30,710.80	1,775.88	0.00	
	347,788.000	Base	107.865217	28,934.92	114.485442	30,710.80	1,775.88	0.00	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
Original Face:	417,393.540	Local	104.369128	435,630.00	106.681555	445,281.92	9,651.92	0.05	
	2,800,000.000	Base	104.369128	435,630.00	106.681555	445,281.92	9,651.92	0.04	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
Original Face:	61,378.840	Local	107.850067	66,197.12	114.198477	70,093.70	3,896.58	0.01	
	437,880.000	Base	107.850067	66,197.12	114.198477	70,093.70	3,896.58	0.01	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
Original Face:	21,501.360	Local	103.133151	22,175.03	109.998855	23,651.25	1,476.22	0.00	
	100,000.000	Base	103.133151	22,175.03	109.998855	23,651.25	1,476.22	0.00	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		

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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:	37,007.770	Local	103.273475	38,219.21	110.024957	40,717.78	2,498.57	0.00	
	200,000.000	Base	103.273475	38,219.21	110.024957	40,717.78	2,498.57	0.00	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					4.230000	20 Jul 2060		
	200,483.720	Local	104.296768	209,098.04	104.564430	209,634.66	536.62	0.02	
Original Face:	430,000.000	Base	104.296768	209,098.04	104.564430	209,634.66	536.62	0.02	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					4.187000	20 Nov 2060		
	201,058.730	Local	104.931191	210,973.32	103.443650	207,982.49	-2,990.83	0.02	
Original Face:	500,000.000	Base	104.931191	210,973.32	103.443650	207,982.49	-2,990.83	0.02	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	1,063,436.850	Local	101.923786	1,083,895.10	103.357827	1,099,145.22	15,250.12	0.13	
Original Face:	1,100,000.000	Base	101.923786	1,083,895.10	103.357827	1,099,145.22	15,250.12	0.11	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
	61,638.970	Local	105.166374	64,823.47	109.943454	67,768.01	2,944.54	0.01	
Original Face:	500,000.000	Base	105.166374	64,823.47	109.943454	67,768.01	2,944.54	0.01	
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
	61,837.590	Local	107.178854	66,276.82	106.677464	65,966.77	-310.05	0.01	
Original Face:	400,000.000	Base	107.178854	66,276.82	106.677464	65,966.77	-310.05	0.01	
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046		
	90,000.000	Local	102.590900	92,331.81	109.789820	98,810.84	6,479.03	0.01	
Original Face:	90,000.000	Base	102.590900	92,331.81	109.789820	98,810.84	6,479.03	0.01	
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.234639	10 Feb 2048		
	3,921,557.190	Local	4.216238	165,342.20	3.817400	149,701.52	-15,640.68	0.02	
Original Face:	4,130,000.000	Base	4.216238	165,342.20	3.817400	149,701.52	-15,640.68	0.01	
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.227611	10 Apr 2047		
	1,832,927.430	Local	6.252112	114,596.68	3.522940	64,572.93	-50,023.75	0.01	
Original Face:	2,770,000.000	Base	6.252112	114,596.68	3.522940	64,572.93	-50,023.75	0.01	
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					3.694250	15 Sep 2031		
	860,000.000	Local	100.000000	860,000.00	98.578500	847,775.10	-12,224.90	0.10	
Original Face:	860,000.000	Base	100.000000	860,000.00	98.578500	847,775.10	-12,224.90	0.08	
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.300000	11 Feb 2021		

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	171,000.000	Local		104.594006	178,855.75	103.606048	177,166.34	-1,689.41	0.02
		Base		104.594006	178,855.75	103.606048	177,166.34	-1,689.41	0.02
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
	40,000.000	Local		107.209300	42,883.72	116.196982	46,478.79	3,595.07	0.01
		Base		107.209300	42,883.72	116.196982	46,478.79	3,595.07	0.00
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	80,000.000	Local		120.610688	96,488.55	112.897201	90,317.76	-6,170.79	0.01
		Base		120.610688	96,488.55	112.897201	90,317.76	-6,170.79	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	819,000.000	Local		135.857127	1,112,669.87	125.385020	1,026,903.31	-85,766.56	0.12
		Base		135.857127	1,112,669.87	125.385020	1,026,903.31	-85,766.56	0.10
36962G4J0	GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5					5.500000	08 Jan 2020		
	20,000.000	Local		101.173400	20,234.68	101.420700	20,284.14	49.46	0.00
		Base		101.173400	20,234.68	101.420700	20,284.14	49.46	0.00
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375000	16 Sep 2020		
	50,000.000	Local		100.419720	50,209.86	102.040651	51,020.33	810.47	0.01
		Base		100.419720	50,209.86	102.040651	51,020.33	810.47	0.00
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.650000	17 Oct 2021		
	106,000.000	Local		103.729236	109,952.99	104.190000	110,441.40	488.41	0.01
		Base		103.729236	109,952.99	104.190000	110,441.40	488.41	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	330,000.000	Local		112.253388	370,436.18	123.207563	406,584.96	36,148.78	0.05
		Base		112.253388	370,436.18	123.207563	406,584.96	36,148.78	0.04
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	50,000.000	Local		113.450900	56,725.45	106.451060	53,225.53	-3,499.92	0.01
		Base		113.450900	56,725.45	106.451060	53,225.53	-3,499.92	0.01
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
	30,000.000	Local		105.710667	31,713.20	98.569158	29,570.75	-2,142.45	0.00
		Base		105.710667	31,713.20	98.569158	29,570.75	-2,142.45	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		

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		140,000.000	Local 94.145450	131,803.63	104.770247	146,678.35	14,874.72	0.02
			Base 94.145450	131,803.63	104.770247	146,678.35	14,874.72	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.450000	10 Apr 2022		
		240,000.000	Local 100.080267	240,192.64	101.417052	243,400.92	3,208.28	0.03
			Base 100.080267	240,192.64	101.417052	243,400.92	3,208.28	0.02
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.350000	17 Jan 2027		
		40,000.000	Local 101.013400	40,405.36	101.863184	40,745.27	339.91	0.00
			Base 101.013400	40,405.36	101.863184	40,745.27	339.91	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.700000	01 Apr 2024		
		330,000.000	Local 101.692355	335,584.77	106.096956	350,119.95	14,535.18	0.04
			Base 101.692355	335,584.77	106.096956	350,119.95	14,535.18	0.03
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55				2.550000	01 Sep 2020		
		50,000.000	Local 99.501840	49,750.92	100.294251	50,147.13	396.21	0.01
			Base 99.501840	49,750.92	100.294251	50,147.13	396.21	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046		
		160,000.000	Local 102.538606	164,061.77	113.773282	182,037.25	17,975.48	0.02
			Base 102.538606	164,061.77	113.773282	182,037.25	17,975.48	0.02
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85				2.850000	08 May 2022		
		180,000.000	Local 99.447350	179,005.23	101.680360	183,024.65	4,019.42	0.02
			Base 99.447350	179,005.23	101.680360	183,024.65	4,019.42	0.02
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125				4.125000	30 May 2023		
		20,000.000	Local 101.852150	20,370.43	103.967000	20,793.40	422.97	0.00
			Base 101.852150	20,370.43	103.967000	20,793.40	422.97	0.00
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875				2.875000	16 Apr 2020		
		50,000.000	Local 99.722080	49,861.04	100.530362	50,265.18	404.14	0.01
			Base 99.722080	49,861.04	100.530362	50,265.18	404.14	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
		860,000.000	Local 97.471197	838,252.29	100.977518	868,406.65	30,154.36	0.10
			Base 97.471197	838,252.29	100.977518	868,406.65	30,154.36	0.08
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125				4.125000	12 Mar 2024		

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		510,000.000	Local Base	99.889024 99.889024	509,434.02 509,434.02	103.821983 103.821983	529,492.11 529,492.11	20,058.09 20,058.09	0.06 0.05
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6				6.000000	15 Jun 2020			
		210,000.000	Local Base	101.150162 101.150162	212,415.34 212,415.34	103.326829 103.326829	216,986.34 216,986.34	4,571.00 4,571.00	0.02 0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037			
		540,000.000	Local Base	121.535267 121.535267	656,290.44 656,290.44	130.794988 130.794988	706,292.94 706,292.94	50,002.50 50,002.50	0.08 0.07
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041			
		320,000.000	Local Base	100.403369 100.403369	321,290.78 321,290.78	134.083147 134.083147	429,066.07 429,066.07	107,775.29 107,775.29	0.05 0.04
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4				4.000000	03 Mar 2024			
		1,040,000.000	Local Base	101.629046 101.629046	1,056,942.08 1,056,942.08	106.107972 106.107972	1,103,522.91 1,103,522.91	46,580.83 46,580.83	0.13 0.11
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023			
		180,000.000	Local Base	96.755133 96.755133	174,159.24 174,159.24	102.339378 102.339378	184,210.88 184,210.88	10,051.64 10,051.64	0.02 0.02
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR				3.814000	23 Apr 2029			
		1,780,000.000	Local Base	98.135107 98.135107	1,746,804.91 1,746,804.91	104.516482 104.516482	1,860,393.38 1,860,393.38	113,588.47 113,588.47	0.21 0.18
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			
		290,000.000	Local Base	98.657972 98.657972	286,108.12 286,108.12	107.250836 107.250836	311,027.42 311,027.42	24,919.30 24,919.30	0.04 0.03
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.000000	29 Dec 2049			
		8,000.000	Local Base	79.608375 79.608375	6,368.67 6,368.67	81.000000 81.000000	6,480.00 6,480.00	111.33 111.33	0.00 0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026			
		570,000.000	Local Base	99.395200 99.395200	566,552.64 566,552.64	102.467244 102.467244	584,063.29 584,063.29	17,510.65 17,510.65	0.07 0.06
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			

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	470,000.000	Local	101.426470	476,704.41	114.455778	537,942.16	61,237.75	0.06	
		Base	101.426470	476,704.41	114.455778	537,942.16	61,237.75	0.05	
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					4.267120	20 Jan 2040		
	26,849.160	Local	16.019198	4,301.02	8.045940	2,160.27	-2,140.75	0.00	
Original Face:	258,000.000	Base	16.019198	4,301.02	8.045940	2,160.27	-2,140.75	0.00	
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					3.500000	20 May 2060		
	301,204.920	Local	102.145158	307,666.24	101.132860	304,617.15	-3,049.09	0.03	
Original Face:	670,000.000	Base	102.145158	307,666.24	101.132860	304,617.15	-3,049.09	0.03	
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					2.797130	20 Oct 2060		
	619,983.110	Local	100.000000	619,983.11	99.608800	617,557.74	-2,425.37	0.07	
Original Face:	1,150,000.000	Base	100.000000	619,983.11	99.608800	617,557.74	-2,425.37	0.06	
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					2.967130	20 Mar 2061		
	106,253.170	Local	99.989836	106,242.37	100.045580	106,301.60	59.23	0.01	
Original Face:	200,000.000	Base	99.989836	106,242.37	100.045580	106,301.60	59.23	0.01	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					4.205750	16 Apr 2042		
	1,502,233.980	Local	24.756155	371,895.37	22.131410	332,465.56	-39,429.81	0.04	
Original Face:	4,700,000.000	Base	24.756155	371,895.37	22.131410	332,465.56	-39,429.81	0.03	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					2.897130	20 Oct 2064		
	1,824,378.960	Local	100.030888	1,824,942.47	99.818340	1,821,064.79	-3,877.68	0.21	
Original Face:	3,000,000.000	Base	100.030888	1,824,942.47	99.818340	1,821,064.79	-3,877.68	0.17	
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					4.015250	20 Mar 2039		
	8,474.550	Local	13.734063	1,163.90	3.354470	284.28	-879.62	0.00	
Original Face:	176,719.000	Base	13.734063	1,163.90	3.354470	284.28	-879.62	0.00	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					4.097120	20 Apr 2040		
	34,853.530	Local	35.673288	12,433.40	16.585460	5,780.62	-6,652.78	0.00	
Original Face:	300,000.000	Base	35.673288	12,433.40	16.585460	5,780.62	-6,652.78	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					3.667120	20 Mar 2042		
	1,814,389.680	Local	23.382098	424,242.37	18.941640	343,675.16	-80,567.21	0.04	
Original Face:	4,800,000.000	Base	23.382098	424,242.37	18.941640	343,675.16	-80,567.21	0.03	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		

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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:	373,141.740	Local		9.497209	35,438.05	5.506270	20,546.19	-14,891.86	0.00
	1,500,000.000	Base		9.497209	35,438.05	5.506270	20,546.19	-14,891.86	0.00
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.702570	16 Mar 2047		
Original Face:	4,096,249.410	Local		5.606513	229,656.75	3.591890	147,132.77	-82,523.98	0.02
	5,680,000.000	Base		5.606513	229,656.75	3.591890	147,132.77	-82,523.98	0.01
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.873430	16 Aug 2054		
Original Face:	6,813,791.640	Local		5.808664	395,790.27	4.252060	289,726.51	-106,063.76	0.03
	9,230,000.000	Base		5.808664	395,790.27	4.252060	289,726.51	-106,063.76	0.03
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					3.217120	20 Aug 2044		
Original Face:	160,902.160	Local		23.793323	38,283.97	13.916870	22,392.54	-15,891.43	0.00
	400,000.000	Base		23.793323	38,283.97	13.916870	22,392.54	-15,891.43	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
Original Face:	803,811.420	Local		51.306064	412,404.00	15.211670	122,273.14	-290,130.86	0.01
	3,000,000.000	Base		51.306064	412,404.00	15.211670	122,273.14	-290,130.86	0.01
38380J6N3	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 99 A					3.200000	16 Jan 2052		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
Original Face:	0.010	Local		-17,000.000000	-1.70	102.110560	0.01	1.71	0.00
	0.010	Base		-17,000.000000	-1.70	102.110560	0.01	1.71	0.00
38380MKX8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 123 AH					3.250000	16 Sep 2052		
Original Face:	0.010	Local		100.000000	0.01	101.651970	0.01	0.00	0.00
	0.010	Base		100.000000	0.01	101.651970	0.01	0.00	0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
Original Face:	249,867.390	Local		98.442486	245,975.67	101.451150	253,493.34	7,517.67	0.03
	250,000.000	Base		98.442486	245,975.67	101.451150	253,493.34	7,517.67	0.02
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					1.000000	13 Mar 2032		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		

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		180,000.000	Local 101.514861	182,726.75	110.795758	199,432.36	16,705.61	0.02
			Base 101.514861	182,726.75	110.795758	199,432.36	16,705.61	0.02
404119BT5	HCA INC SR SECURED 06/26 5.25				5.250000	15 Jun 2026		
		30,000.000	Local 100.590200	30,177.06	110.720845	33,216.25	3,039.19	0.00
			Base 100.590200	30,177.06	110.720845	33,216.25	3,039.19	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5				4.500000	15 Feb 2027		
		20,000.000	Local 96.159200	19,231.84	106.686103	21,337.22	2,105.38	0.00
			Base 96.159200	19,231.84	106.686103	21,337.22	2,105.38	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
		40,000.000	Local 102.618525	41,047.41	106.840237	42,736.09	1,688.68	0.00
			Base 102.618525	41,047.41	106.840237	42,736.09	1,688.68	0.00
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026		
		80,000.000	Local 100.000000	80,000.00	107.750000	86,200.00	6,200.00	0.01
			Base 100.000000	80,000.00	107.750000	86,200.00	6,200.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
		50,000.000	Local 99.766360	49,883.18	108.250000	54,125.00	4,241.82	0.01
			Base 99.766360	49,883.18	108.250000	54,125.00	4,241.82	0.01
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375000	29 Dec 2049		
		240,000.000	Local 100.000000	240,000.00	103.500000	248,400.00	8,400.00	0.03
			Base 100.000000	240,000.00	103.500000	248,400.00	8,400.00	0.02
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025		
		340,000.000	Local 99.456174	338,150.99	105.287428	357,977.26	19,826.27	0.04
			Base 99.456174	338,150.99	105.287428	357,977.26	19,826.27	0.03
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4				3.400000	08 Mar 2021		
		820,000.000	Local 99.918698	819,333.32	101.537788	832,609.86	13,276.54	0.10
			Base 99.918698	819,333.32	101.537788	832,609.86	13,276.54	0.08
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.250000	31 Dec 2099		
		300,000.000	Local 100.000000	300,000.00	103.000000	309,000.00	9,000.00	0.04
			Base 100.000000	300,000.00	103.000000	309,000.00	9,000.00	0.03
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		

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	300,000.000	Local	100.000000	300,000.00	104.828000	314,484.00	14,484.00	0.04	
		Base	100.000000	300,000.00	104.828000	314,484.00	14,484.00	0.03	
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	1,420,000.000	Local	100.520959	1,427,397.62	109.366199	1,553,000.03	125,602.41	0.18	
		Base	100.520959	1,427,397.62	109.366199	1,553,000.03	125,602.41	0.15	
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	470,000.000	Local	100.000000	470,000.00	104.455616	490,941.40	20,941.40	0.06	
		Base	100.000000	470,000.00	104.455616	490,941.40	20,941.40	0.05	
40573LAG1	CIGNA CORP COMPANY GUAR 144A 09/21 3.4					3.400000	17 Sep 2021		
	160,000.000	Local	100.000000	160,000.00	101.949731	163,119.57	3,119.57	0.02	
		Base	100.000000	160,000.00	101.949731	163,119.57	3,119.57	0.02	
40573LAL0	CIGNA CORP COMPANY GUAR 144A 07/23 3.75					3.750000	15 Jul 2023		
	430,000.000	Local	99.955021	429,806.59	104.113318	447,687.27	17,880.68	0.05	
		Base	99.955021	429,806.59	104.113318	447,687.27	17,880.68	0.04	
40573LAQ9	CIGNA CORP COMPANY GUAR 144A 11/25 4.125					4.125000	15 Nov 2025		
	120,000.000	Local	99.925008	119,910.01	106.494137	127,792.96	7,882.95	0.01	
		Base	99.925008	119,910.01	106.494137	127,792.96	7,882.95	0.01	
40573LAS5	CIGNA CORP COMPANY GUAR 144A 10/28 4.375					4.375000	15 Oct 2028		
	310,000.000	Local	99.875442	309,613.87	107.886528	334,448.24	24,834.37	0.04	
		Base	99.875442	309,613.87	107.886528	334,448.24	24,834.37	0.03	
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	480,000.000	Local	100.474867	482,279.36	104.853120	503,294.98	21,015.62	0.06	
		Base	100.474867	482,279.36	104.853120	503,294.98	21,015.62	0.05	
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625000	15 May 2024		
	20,000.000	Local	97.946300	19,589.26	103.820000	20,764.00	1,174.74	0.00	
		Base	97.946300	19,589.26	103.820000	20,764.00	1,174.74	0.00	
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
	90,000.000	Local	96.784244	87,105.82	103.739000	93,365.10	6,259.28	0.01	
		Base	96.784244	87,105.82	103.739000	93,365.10	6,259.28	0.01	
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		

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	120,000.000	Local		102.331325	122,797.59	117.266548	140,719.86	17,922.27	0.02
		Base		102.331325	122,797.59	117.266548	140,719.86	17,922.27	0.01
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A					4.044250	15 May 2038		
	2,090,000.000	Local		100.000000	2,090,000.00	100.062150	2,091,298.94	1,298.94	0.24
Original Face:	2,090,000.000	Base		100.000000	2,090,000.00	100.062150	2,091,298.94	1,298.94	0.20
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875000	15 Feb 2025		
	150,000.000	Local		100.866667	151,300.00	103.147669	154,721.50	3,421.50	0.02
		Base		100.866667	151,300.00	103.147669	154,721.50	3,421.50	0.01
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125					5.125000	01 May 2026		
	50,000.000	Local		99.499300	49,749.65	104.375000	52,187.50	2,437.85	0.01
		Base		99.499300	49,749.65	104.375000	52,187.50	2,437.85	0.01
432891AH2	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/25 4.625					4.625000	01 Apr 2025		
	10,000.000	Local		98.846400	9,884.64	102.375000	10,237.50	352.86	0.00
		Base		98.846400	9,884.64	102.375000	10,237.50	352.86	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	103.345000	134,348.50	4,348.50	0.02
		Base		100.000000	130,000.00	103.345000	134,348.50	4,348.50	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	50,000.000	Local		101.440420	50,720.21	106.076315	53,038.16	2,317.95	0.01
		Base		101.440420	50,720.21	106.076315	53,038.16	2,317.95	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		104.721750	41,888.70	110.375512	44,150.20	2,261.50	0.01
		Base		104.721750	41,888.70	110.375512	44,150.20	2,261.50	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	220,000.000	Local		101.443959	223,176.71	104.260331	229,372.73	6,196.02	0.03
		Base		101.443959	223,176.71	104.260331	229,372.73	6,196.02	0.02
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	10,000.000	Local		103.275000	10,327.50	108.530020	10,853.00	525.50	0.00
		Base		103.275000	10,327.50	108.530020	10,853.00	525.50	0.00
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.800000	25 Sep 2023		

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	200,000.000	Local	100.683505	201,367.01	110.623058	221,246.12	19,879.11	0.03	
		Base	100.683505	201,367.01	110.623058	221,246.12	19,879.11	0.02	
45175AAB7	IHEARTCOMMUNICATIONS INC. EXIT TERM LOAN						01 May 2026		
	240,000.000	Local	100.601667	241,444.00	100.104200	240,250.08	-1,193.92	0.03	
		Base	100.601667	241,444.00	100.104200	240,250.08	-1,193.92	0.02	
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
	200,000.000	Local	100.983415	201,966.83	115.391626	230,783.25	28,816.42	0.03	
		Base	100.983415	201,966.83	115.391626	230,783.25	28,816.42	0.02	
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	260,000.000	Local	99.632069	259,043.38	100.395049	261,027.13	1,983.75	0.03	
		Base	99.632069	259,043.38	100.395049	261,027.13	1,983.75	0.03	
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
	590,000.000	Local	95.113031	561,166.88	103.290997	609,416.88	48,250.00	0.07	
		Base	95.113031	561,166.88	103.290997	609,416.88	48,250.00	0.06	
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
	100,000.000	Local	101.260880	101,260.88	107.218637	107,218.64	5,957.76	0.01	
		Base	101.260880	101,260.88	107.218637	107,218.64	5,957.76	0.01	
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
	130,000.000	Local	100.479985	130,623.98	104.571936	135,943.52	5,319.54	0.02	
		Base	100.479985	130,623.98	104.571936	135,943.52	5,319.54	0.01	
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	750,000.000	Local	99.627100	747,203.25	102.697323	770,229.92	23,026.67	0.09	
		Base	99.627100	747,203.25	102.697323	770,229.92	23,026.67	0.07	
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	170,000.000	Local	111.318918	189,242.16	114.054623	193,892.86	4,650.70	0.02	
		Base	111.318918	189,242.16	114.054623	193,892.86	4,650.70	0.02	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	900,000.000	Local	99.804222	898,238.00	100.271719	902,445.47	4,207.47	0.10	
		Base	99.804222	898,238.00	100.271719	902,445.47	4,207.47	0.09	
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		

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		350,000.000	Local 94.353743	330,238.10	101.204169	354,214.59	23,976.49	0.04	
			Base 94.353743	330,238.10	101.204169	354,214.59	23,976.49	0.03	
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125				3.125000	14 Jul 2022			
		200,000.000	Local 99.902385	199,804.77	98.982936	197,965.87	-1,838.90	0.02	
			Base 99.902385	199,804.77	98.982936	197,965.87	-1,838.90	0.02	
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375				3.375000	12 Jan 2023			
		200,000.000	Local 99.811895	199,623.79	99.641128	199,282.26	-341.53	0.02	
			Base 99.811895	199,623.79	99.641128	199,282.26	-341.53	0.02	
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1					31 Jul 2024			
		238,787.880	Local 99.786949	238,279.14	99.437500	237,444.70	-834.44	0.03	
			Base 99.786949	238,279.14	99.437500	237,444.70	-834.44	0.02	
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.350000	15 Aug 2021			
		150,000.000	Local 102.712547	154,068.82	104.016771	156,025.16	1,956.34	0.02	
			Base 102.712547	154,068.82	104.016771	156,025.16	1,956.34	0.01	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045			
		450,000.000	Local 100.825978	453,716.90	118.741214	534,335.46	80,618.56	0.06	
			Base 100.825978	453,716.90	118.741214	534,335.46	80,618.56	0.05	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027			
		200,000.000	Local 104.414485	208,828.97	108.305579	216,611.16	7,782.19	0.02	
			Base 104.414485	208,828.97	108.305579	216,611.16	7,782.19	0.02	
46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55				2.550000	01 Mar 2021			
		70,000.000	Local 98.979671	69,285.77	100.349126	70,244.39	958.62	0.01	
			Base 98.979671	69,285.77	100.349126	70,244.39	958.62	0.01	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047			
		250,000.000	Local 102.551376	256,378.44	105.272540	263,181.35	6,802.91	0.03	
Original Face:		250,000.000	Base 102.551376	256,378.44	105.272540	263,181.35	6,802.91	0.03	
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				3.249275	27 Jul 2036			
		560,463.050	Local 96.456368	540,602.30	100.317580	562,242.97	21,640.67	0.06	
Original Face:		1,560,000.000	Base 96.456368	540,602.30	100.317580	562,242.97	21,640.67	0.05	
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				2.639750	27 Jul 2046			

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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
Original Face:	332,695.950	Local	96.394861	320,701.80	100.126160	333,115.68	12,413.88	0.04	
	1,590,000.000	Base	96.394861	320,701.80	100.126160	333,115.68	12,413.88	0.03	
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				6.144250	15 May 2028			
Original Face:	390,177.370	Local	98.621729	384,799.67	99.462440	388,079.93	3,280.26	0.04	
	400,000.000	Base	98.621729	384,799.67	99.462440	388,079.93	3,280.26	0.04	
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
Original Face:	960,000.000	Local	100.000000	960,000.00	103.963554	998,050.12	38,050.12	0.11	
		Base	100.000000	960,000.00	103.963554	998,050.12	38,050.12	0.10	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
Original Face:	260,000.000	Local	100.000000	260,000.00	109.336205	284,274.13	24,274.13	0.03	
		Base	100.000000	260,000.00	109.336205	284,274.13	24,274.13	0.03	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
Original Face:	120,000.000	Local	100.000000	120,000.00	111.503762	133,804.51	13,804.51	0.02	
		Base	100.000000	120,000.00	111.503762	133,804.51	13,804.51	0.01	
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
Original Face:	580,000.000	Local	100.000000	580,000.00	106.279138	616,419.00	36,419.00	0.07	
		Base	100.000000	580,000.00	106.279138	616,419.00	36,419.00	0.06	
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A				3.500000	25 Oct 2048			
Original Face:	590,907.370	Local	97.610886	576,789.92	101.615600	600,454.07	23,664.15	0.07	
	660,000.000	Base	97.610886	576,789.92	101.615600	600,454.07	23,664.15	0.06	
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048			
Original Face:	1,997,798.580	Local	98.116522	1,960,170.49	100.601600	2,009,817.34	49,646.85	0.23	
	2,190,000.000	Base	98.116522	1,960,170.49	100.601600	2,009,817.34	49,646.85	0.19	
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048			
Original Face:	1,522,256.760	Local	98.621742	1,501,276.14	101.065600	1,538,477.93	37,201.79	0.18	
	1,700,000.000	Base	98.621742	1,501,276.14	101.065600	1,538,477.93	37,201.79	0.15	
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022			
Original Face:	100,659.050	Local	100.245760	100,906.43	99.375000	100,029.93	-876.50	0.01	
		Base	100.245760	100,906.43	99.375000	100,029.93	-876.50	0.01	
47077DAC4	JANE STR GROUP LLC TERM LOAN B					25 Aug 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
	239,396.980	Local	99.792328	238,899.82	99.291700	237,701.33	-1,198.49	0.03	
		Base	99.792328	238,899.82	99.291700	237,701.33	-1,198.49	0.02	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	150,000.000	Local	98.074533	147,111.80	106.933209	160,399.81	13,288.01	0.02	
		Base	98.074533	147,111.80	106.933209	160,399.81	13,288.01	0.02	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	50,000.000	Local	101.690720	50,845.36	115.655060	57,827.53	6,982.17	0.01	
		Base	101.690720	50,845.36	115.655060	57,827.53	6,982.17	0.01	
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	200,000.000	Local	100.000000	200,000.00	110.720000	221,440.00	21,440.00	0.03	
		Base	100.000000	200,000.00	110.720000	221,440.00	21,440.00	0.02	
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
	200,000.000	Local	100.000000	200,000.00	103.546400	207,092.80	7,092.80	0.02	
		Base	100.000000	200,000.00	103.546400	207,092.80	7,092.80	0.02	
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.950000	01 Jul 2024		
	670,000.000	Local	109.141830	731,250.26	117.195474	785,209.68	53,959.42	0.09	
		Base	109.141830	731,250.26	117.195474	785,209.68	53,959.42	0.08	
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	70,000.000	Local	99.971757	69,980.23	101.555092	71,088.56	1,108.33	0.01	
		Base	99.971757	69,980.23	101.555092	71,088.56	1,108.33	0.01	
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	220,000.000	Local	83.437150	183,561.73	113.042483	248,693.46	65,131.73	0.03	
		Base	83.437150	183,561.73	113.042483	248,693.46	65,131.73	0.02	
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
	310,000.000	Local	98.200823	304,422.55	107.181407	332,262.36	27,839.81	0.04	
		Base	98.200823	304,422.55	107.181407	332,262.36	27,839.81	0.03	
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375000	10 Feb 2020		
	18,000.000	Local	101.794111	18,322.94	101.648935	18,296.81	-26.13	0.00	
		Base	101.794111	18,322.94	101.648935	18,296.81	-26.13	0.00	
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	190,000.000	Local	95.957753	182,319.73	97.308712	184,886.55	2,566.82	0.02	
		Base	95.957753	182,319.73	97.308712	184,886.55	2,566.82	0.02	
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5					3.500000	15 Jul 2022		
	60,000.000	Local	99.263433	59,558.06	102.355921	61,413.55	1,855.49	0.01	
		Base	99.263433	59,558.06	102.355921	61,413.55	1,855.49	0.01	
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	30,000.000	Local	101.662967	30,498.89	104.081985	31,224.60	725.71	0.00	
		Base	101.662967	30,498.89	104.081985	31,224.60	725.71	0.00	
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	20,000.000	Local	103.350950	20,670.19	104.863466	20,972.69	302.50	0.00	
		Base	103.350950	20,670.19	104.863466	20,972.69	302.50	0.00	
50077LAS5	KRAFT HEINZ FOODS CO COMPANY GUAR 06/23 4					4.000000	15 Jun 2023		
	10,000.000	Local	99.912700	9,991.27	104.773482	10,477.35	486.08	0.00	
		Base	99.912700	9,991.27	104.773482	10,477.35	486.08	0.00	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	570,000.000	Local	100.164374	570,936.93	106.445000	606,736.50	35,799.57	0.07	
		Base	100.164374	570,936.93	106.445000	606,736.50	35,799.57	0.06	
50212XAW6	LPL HLDGS INC NEW INCREMENTAL TLB						23 Sep 2024		
	49,873.420	Local	100.000000	49,873.42	99.625000	49,686.39	-187.03	0.01	
		Base	100.000000	49,873.42	99.625000	49,686.39	-187.03	0.00	
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.500000	23 Dec 2036		
	148,108.880	Local	92.476089	136,965.30	98.015400	145,169.51	8,204.21	0.02	
Original Face:	710,000.000	Base	92.476089	136,965.30	98.015400	145,169.51	8,204.21	0.01	
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026		
	160,000.000	Local	99.705719	159,529.15	104.000000	166,400.00	6,870.85	0.02	
		Base	99.705719	159,529.15	104.000000	166,400.00	6,870.85	0.02	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	113,748.930	Local	100.782645	114,639.18	99.093800	112,718.14	-1,921.04	0.01	
		Base	100.782645	114,639.18	99.093800	112,718.14	-1,921.04	0.01	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	311,556.720	Local	26.000001	81,004.75	1.600000	4,984.91	-76,019.84	0.00	
		Base	26.000001	81,004.75	1.600000	4,984.91	-76,019.84	0.00	
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5				6.500000	19 Jul 2017			
	790,000.000	Local	99.251397	784,086.04	0.005000	39.50	-784,046.54	0.00	
		Base	99.251397	784,086.04	0.005000	39.50	-784,046.54	0.00	
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024			
	80,000.000	Local	100.000000	80,000.00	105.125000	84,100.00	4,100.00	0.01	
		Base	100.000000	80,000.00	105.125000	84,100.00	4,100.00	0.01	
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027			
	150,000.000	Local	94.757707	142,136.56	105.250000	157,875.00	15,738.44	0.02	
		Base	94.757707	142,136.56	105.250000	157,875.00	15,738.44	0.02	
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5				5.000000	15 Jun 2027			
	20,000.000	Local	96.316650	19,263.33	105.125000	21,025.00	1,761.67	0.00	
		Base	96.316650	19,263.33	105.125000	21,025.00	1,761.67	0.00	
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024					22 Feb 2024			
	680,000.000	Local	99.795325	678,608.21	99.104200	673,908.56	-4,699.65	0.08	
		Base	99.795325	678,608.21	99.104200	673,908.56	-4,699.65	0.06	
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1				3.100000	15 May 2027			
	60,000.000	Local	99.971400	59,982.84	104.454534	62,672.72	2,689.88	0.01	
		Base	99.971400	59,982.84	104.454534	62,672.72	2,689.88	0.01	
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028			
	200,000.000	Local	100.000000	200,000.00	100.102755	200,205.51	205.51	0.02	
		Base	100.000000	200,000.00	100.102755	200,205.51	205.51	0.02	
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028			
	200,000.000	Local	99.683925	199,367.85	106.244445	212,488.89	13,121.04	0.02	
		Base	99.683925	199,367.85	106.244445	212,488.89	13,121.04	0.02	
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.500000	04 Nov 2024			
	250,000.000	Local	99.666756	249,166.89	104.611827	261,529.57	12,362.68	0.03	
		Base	99.666756	249,166.89	104.611827	261,529.57	12,362.68	0.03	
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9				3.900000	12 Mar 2024			

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		200,000.000	Local 99.860165	199,720.33	104.127905	208,255.81	8,535.48	0.02
			Base 99.860165	199,720.33	104.127905	208,255.81	8,535.48	0.02
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5				6.500000	14 Sep 2020		
		100,000.000	Local 100.237700	100,237.70	104.367382	104,367.38	4,129.68	0.01
			Base 100.237700	100,237.70	104.367382	104,367.38	4,129.68	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.100000	15 Jan 2023		
		40,000.000	Local 100.447950	40,179.18	102.595877	41,038.35	859.17	0.00
			Base 100.447950	40,179.18	102.595877	41,038.35	859.17	0.00
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		100,000.000	Local 106.275010	106,275.01	114.740929	114,740.93	8,465.92	0.01
			Base 106.275010	106,275.01	114.740929	114,740.93	8,465.92	0.01
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7				7.000000	31 Mar 2024		
		50,000.000	Local 87.577260	43,788.63	95.000000	47,500.00	3,711.37	0.01
			Base 87.577260	43,788.63	95.000000	47,500.00	3,711.37	0.00
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5				6.500000	15 Jan 2025		
		30,000.000	Local 104.555167	31,366.55	100.500000	30,150.00	-1,216.55	0.00
			Base 104.555167	31,366.55	100.500000	30,150.00	-1,216.55	0.00
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B					21 Mar 2025		
		299,183.630	Local 100.351988	300,236.72	99.339300	297,206.92	-3,029.80	0.03
			Base 100.351988	300,236.72	99.339300	297,206.92	-3,029.80	0.03
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023		
		646,462.790	Local 99.175144	641,130.40	95.458300	617,102.39	-24,028.01	0.07
			Base 99.175144	641,130.40	95.458300	617,102.39	-24,028.01	0.06
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025		
		50,000.000	Local 102.421500	51,210.75	108.682185	54,341.09	3,130.34	0.01
			Base 102.421500	51,210.75	108.682185	54,341.09	3,130.34	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
		180,000.000	Local 98.862811	177,953.06	100.960780	181,729.40	3,776.34	0.02
			Base 98.862811	177,953.06	100.960780	181,729.40	3,776.34	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048		

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	330,000.000	Local		99.362139	327,895.06	102.404070	337,933.43	10,038.37	0.04
		Base		99.362139	327,895.06	102.404070	337,933.43	10,038.37	0.03
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.000000	15 Mar 2028		
	290,000.000	Local		99.602634	288,847.64	103.564744	300,337.76	11,490.12	0.03
		Base		99.602634	288,847.64	103.564744	300,337.76	11,490.12	0.03
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	150,000.000	Local		100.623347	150,935.02	110.140083	165,210.12	14,275.10	0.02
		Base		100.623347	150,935.02	110.140083	165,210.12	14,275.10	0.02
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	150,000.000	Local		98.734700	148,102.05	113.577217	170,365.83	22,263.78	0.02
		Base		98.734700	148,102.05	113.577217	170,365.83	22,263.78	0.02
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
	150,000.000	Local		99.936620	149,904.93	102.034158	153,051.24	3,146.31	0.02
		Base		99.936620	149,904.93	102.034158	153,051.24	3,146.31	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	90,000.000	Local		99.710789	89,739.71	103.906468	93,515.82	3,776.11	0.01
		Base		99.710789	89,739.71	103.906468	93,515.82	3,776.11	0.01
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					2.704380	25 May 2037		
Original Face:	1,497,620.600	Local		92.755302	1,389,122.51	95.083890	1,423,995.92	34,873.41	0.16
	10,140,000.000	Base		92.755302	1,389,122.51	95.083890	1,423,995.92	34,873.41	0.14
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	139,398.240	Local		100.224709	139,711.48	99.781200	139,093.24	-618.24	0.02
		Base		100.224709	139,711.48	99.781200	139,093.24	-618.24	0.01
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	320,000.000	Local		100.264775	320,847.28	106.306334	340,180.27	19,332.99	0.04
		Base		100.264775	320,847.28	106.306334	340,180.27	19,332.99	0.03
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.350000	01 Apr 2027		
	600,000.000	Local		100.250257	601,501.54	106.265108	637,590.65	36,089.11	0.07
		Base		100.250257	601,501.54	106.265108	637,590.65	36,089.11	0.06
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75					2.750000	10 Feb 2025		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	100,000.000	Local	99.901910	99,901.91	99,901.91	102.994058	102,994.06	3,092.15	0.01
		Base	99.901910	99,901.91	99,901.91	102.994058	102,994.06	3,092.15	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	760,000.000	Local	103.160791	784,022.01	784,022.01	114.339000	868,976.40	84,954.39	0.10
		Base	103.160791	784,022.01	784,022.01	114.339000	868,976.40	84,954.39	0.08
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	149,306.310	Local	100.080894	149,427.09	149,427.09	96.688000	144,361.29	-5,065.80	0.02
		Base	100.080894	149,427.09	149,427.09	96.688000	144,361.29	-5,065.80	0.01
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	70,000.000	Local	98.093929	68,665.75	68,665.75	102.673230	71,871.26	3,205.51	0.01
		Base	98.093929	68,665.75	68,665.75	102.673230	71,871.26	3,205.51	0.01
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
	230,000.000	Local	97.502822	224,256.49	224,256.49	99.148552	228,041.67	3,785.18	0.03
		Base	97.502822	224,256.49	224,256.49	99.148552	228,041.67	3,785.18	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026		
	1,190,000.000	Local	96.687130	1,150,576.85	1,150,576.85	100.505617	1,196,016.84	45,439.99	0.14
		Base	96.687130	1,150,576.85	1,150,576.85	100.505617	1,196,016.84	45,439.99	0.11
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036		
	20,000.000	Local	99.628850	19,925.77	19,925.77	105.815708	21,163.14	1,237.37	0.00
		Base	99.628850	19,925.77	19,925.77	105.815708	21,163.14	1,237.37	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
	60,000.000	Local	95.409133	57,245.48	57,245.48	111.278498	66,767.10	9,521.62	0.01
		Base	95.409133	57,245.48	57,245.48	111.278498	66,767.10	9,521.62	0.01
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	330,000.000	Local	98.673503	325,622.56	325,622.56	101.050028	333,465.09	7,842.53	0.04
		Base	98.673503	325,622.56	325,622.56	101.050028	333,465.09	7,842.53	0.03
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	370,000.000	Local	99.805849	369,281.64	369,281.64	103.614237	383,372.68	14,091.04	0.04
		Base	99.805849	369,281.64	369,281.64	103.614237	383,372.68	14,091.04	0.04
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		

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	870,000.000	Local	100.801576	876,973.71	106.257897	924,443.70	47,469.99	0.11	
		Base	100.801576	876,973.71	106.257897	924,443.70	47,469.99	0.09	
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
	10,000.000	Local	100.621400	10,062.14	114.096131	11,409.61	1,347.47	0.00	
		Base	100.621400	10,062.14	114.096131	11,409.61	1,347.47	0.00	
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.875943	25 Jun 2056		
	1,580,000.000	Local	99.704268	1,575,327.44	106.445080	1,681,832.26	106,504.82	0.19	
Original Face:	1,580,000.000	Base	99.704268	1,575,327.44	106.445080	1,681,832.26	106,504.82	0.16	
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998					2.998000	22 Feb 2022		
	130,000.000	Local	100.350262	130,455.34	101.567471	132,037.71	1,582.37	0.02	
		Base	100.350262	130,455.34	101.567471	132,037.71	1,582.37	0.01	
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5					3.500000	01 May 2022		
	20,000.000	Local	100.069300	20,013.86	102.662809	20,532.56	518.70	0.00	
		Base	100.069300	20,013.86	102.662809	20,532.56	518.70	0.00	
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	230,000.000	Local	100.000000	230,000.00	110.625971	254,439.73	24,439.73	0.03	
		Base	100.000000	230,000.00	110.625971	254,439.73	24,439.73	0.02	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	680,000.000	Local	100.029912	680,203.40	104.914090	713,415.81	33,212.41	0.08	
		Base	100.029912	680,203.40	104.914090	713,415.81	33,212.41	0.07	
62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	280,000.000	Local	100.000000	280,000.00	106.819000	299,093.20	19,093.20	0.03	
		Base	100.000000	280,000.00	106.819000	299,093.20	19,093.20	0.03	
63939FAB6	NAVIENT STUDENT LOAN TRUST NAVSL 2015 1 A2					3.004380	25 Apr 2040		
	490,579.750	Local	99.266496	486,981.33	98.947140	485,414.63	-1,566.70	0.06	
Original Face:	560,000.000	Base	99.266496	486,981.33	98.947140	485,414.63	-1,566.70	0.05	
63940YAB2	NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A					3.130000	15 Feb 2068		
	970,000.000	Local	99.951187	969,526.51	102.128540	990,646.84	21,120.33	0.11	
Original Face:	970,000.000	Base	99.951187	969,526.51	102.128540	990,646.84	21,120.33	0.10	
63946BAG5	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/41 5.95					5.950000	01 Apr 2041		

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		40,000.000	Local 116.409375	46,563.75	131.324479	52,529.79	5,966.04	0.01
			Base 116.409375	46,563.75	131.324479	52,529.79	5,966.04	0.01
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		961,972.250	Local 102.595431	986,939.58	104.056800	1,000,997.54	14,057.96	0.11
Original Face:		1,520,000.000	Base 102.595431	986,939.58	104.056800	1,000,997.54	14,057.96	0.10
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85				3.850000	01 Apr 2023		
		280,000.000	Local 101.727289	284,836.41	101.468352	284,111.39	-725.02	0.03
			Base 101.727289	284,836.41	101.468352	284,111.39	-725.02	0.03
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5				6.500000	28 Nov 2027		
		200,000.000	Local 100.000000	200,000.00	100.076400	200,152.80	152.80	0.02
			Base 100.000000	200,000.00	100.076400	200,152.80	152.80	0.02
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143				7.143000	23 Feb 2030		
		200,000.000	Local 100.000000	200,000.00	101.108800	202,217.60	2,217.60	0.02
			Base 100.000000	200,000.00	101.108800	202,217.60	2,217.60	0.02
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6				6.000000	01 Mar 2041		
		140,000.000	Local 103.529707	144,941.59	114.430653	160,202.91	15,261.32	0.02
			Base 103.529707	144,941.59	114.430653	160,202.91	15,261.32	0.02
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15				4.150000	15 Dec 2021		
		210,000.000	Local 100.746038	211,566.68	103.193990	216,707.38	5,140.70	0.02
			Base 100.746038	211,566.68	103.193990	216,707.38	5,140.70	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.950000	15 Aug 2047		
		70,000.000	Local 99.694186	69,785.93	106.119596	74,283.72	4,497.79	0.01
			Base 99.694186	69,785.93	106.119596	74,283.72	4,497.79	0.01
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85				3.850000	15 Jan 2028		
		160,000.000	Local 99.735419	159,576.67	101.969760	163,151.62	3,574.95	0.02
			Base 99.735419	159,576.67	101.969760	163,151.62	3,574.95	0.02
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A				2.949750	26 Feb 2046		
		516,780.850	Local 96.973402	501,139.97	99.243990	512,873.94	11,733.97	0.06
Original Face:		2,410,000.000	Base 96.973402	501,139.97	99.243990	512,873.94	11,733.97	0.05
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.930000	15 Jan 2025		

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		190,000.000	Local 95.864016	182,141.63	101.849652	193,514.34	11,372.71	0.02
			Base 95.864016	182,141.63	101.849652	193,514.34	11,372.71	0.02
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028		
		480,000.000	Local 99.954700	479,782.56	102.652813	492,733.50	12,950.94	0.06
			Base 99.954700	479,782.56	102.652813	492,733.50	12,950.94	0.05
67077MAB4	NUTRIEN LTD SR UNSECURED 03/20 4.875				4.875000	30 Mar 2020		
		10,000.000	Local 101.178700	10,117.87	101.709511	10,170.95	53.08	0.00
			Base 101.178700	10,117.87	101.709511	10,170.95	53.08	0.00
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025		
		280,000.000	Local 97.979904	274,343.73	102.368800	286,632.64	12,288.91	0.03
			Base 97.979904	274,343.73	102.368800	286,632.64	12,288.91	0.03
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875				6.875000	15 Jan 2023		
		30,000.000	Local 99.691233	29,907.37	100.000000	30,000.00	92.63	0.00
			Base 99.691233	29,907.37	100.000000	30,000.00	92.63	0.00
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125				3.125000	15 Feb 2022		
		100,000.000	Local 99.518660	99,518.66	101.547581	101,547.58	2,028.92	0.01
			Base 99.518660	99,518.66	101.547581	101,547.58	2,028.92	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.400000	15 Apr 2026		
		180,000.000	Local 99.837372	179,707.27	101.878639	183,381.55	3,674.28	0.02
			Base 99.837372	179,707.27	101.878639	183,381.55	3,674.28	0.02
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
		70,000.000	Local 99.129071	69,390.35	103.442861	72,410.00	3,019.65	0.01
			Base 99.129071	69,390.35	103.442861	72,410.00	3,019.65	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
		300,000.000	Local 99.129527	297,388.58	98.746851	296,240.55	-1,148.03	0.03
			Base 99.129527	297,388.58	98.746851	296,240.55	-1,148.03	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027		
		270,000.000	Local 99.309415	268,135.42	98.852545	266,901.87	-1,233.55	0.03
			Base 99.309415	268,135.42	98.852545	266,901.87	-1,233.55	0.03
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048		

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		30,000.000	Local 97.112400	29,133.72	101.066282	30,319.88	1,186.16	0.00
			Base 97.112400	29,133.72	101.066282	30,319.88	1,186.16	0.00
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25				4.250000	15 May 2024		
		100,000.000	Local 99.134070	99,134.07	101.125000	101,125.00	1,990.93	0.01
			Base 99.134070	99,134.07	101.125000	101,125.00	1,990.93	0.01
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2				1.200000	15 Oct 2017		
		0.000	Local 0.000000	259.18	0.000000	0.00	-259.18	0.00
			Base 0.000000	259.18	0.000000	0.00	-259.18	0.00
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5				3.500000	01 Oct 2020		
		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
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3				3.300000	01 Dec 2027		
		100,000.000	Local 99.744710	99,744.71	94.750000	94,750.00	-4,994.71	0.01
			Base 99.744710	99,744.71	94.750000	94,750.00	-4,994.71	0.01
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022		
		160,000.000	Local 101.707969	162,732.75	105.580000	168,928.00	6,195.25	0.02
			Base 101.707969	162,732.75	105.580000	168,928.00	6,195.25	0.02
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.500000	15 Feb 2024		
		40,000.000	Local 100.261000	40,104.40	107.798000	43,119.20	3,014.80	0.00
			Base 100.261000	40,104.40	107.798000	43,119.20	3,014.80	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5				4.500000	15 Mar 2023		
		20,000.000	Local 99.188700	19,837.74	103.216000	20,643.20	805.46	0.00
			Base 99.188700	19,837.74	103.216000	20,643.20	805.46	0.00
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022		
		162,470.700	Local 99.899699	162,307.74	99.291700	161,319.92	-987.82	0.02
			Base 99.899699	162,307.74	99.291700	161,319.92	-987.82	0.02
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625000	15 Jun 2035		
		210,000.000	Local 108.267214	227,361.15	92.375000	193,987.50	-33,373.65	0.02
			Base 108.267214	227,361.15	92.375000	193,987.50	-33,373.65	0.02
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4				4.000000	05 Mar 2042		

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		50,000.000	Local 91.972680	45,986.34	108.725233	54,362.62	8,376.28	0.01
			Base 91.972680	45,986.34	108.725233	54,362.62	8,376.28	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45				4.450000	15 Jan 2022		
		340,000.000	Local 102.028141	346,895.68	104.639308	355,773.65	8,877.97	0.04
			Base 102.028141	346,895.68	104.639308	355,773.65	8,877.97	0.03
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625000	18 Nov 2050		
		240,000.000	Local 112.137638	269,130.33	137.751000	330,602.40	61,472.07	0.04
			Base 112.137638	269,130.33	137.751000	330,602.40	61,472.07	0.03
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.250000	17 Mar 2044		
		350,000.000	Local 90.745449	317,609.07	111.851000	391,478.50	73,869.43	0.04
			Base 90.745449	317,609.07	111.851000	391,478.50	73,869.43	0.04
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.250000	17 Mar 2024		
		482,000.000	Local 102.377276	493,458.47	109.380000	527,211.60	33,753.13	0.06
			Base 102.377276	493,458.47	109.380000	527,211.60	33,753.13	0.05
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125				6.125000	17 Jan 2022		
		79,000.000	Local 100.000000	79,000.00	107.114000	84,620.06	5,620.06	0.01
			Base 100.000000	79,000.00	107.114000	84,620.06	5,620.06	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
		240,000.000	Local 100.827471	241,985.93	114.400000	274,560.00	32,574.07	0.03
			Base 100.827471	241,985.93	114.400000	274,560.00	32,574.07	0.03
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025		
		1,363,000.000	Local 97.464387	1,328,439.59	106.100000	1,446,143.00	117,703.41	0.17
			Base 97.464387	1,328,439.59	106.100000	1,446,143.00	117,703.41	0.14
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		
		220,000.000	Local 98.234355	216,115.58	104.240000	229,328.00	13,212.42	0.03
			Base 98.234355	216,115.58	104.240000	229,328.00	13,212.42	0.02
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.500000	27 Jun 2044		
		40,000.000	Local 101.754400	40,701.76	80.075000	32,030.00	-8,671.76	0.00
			Base 101.754400	40,701.76	80.075000	32,030.00	-8,671.76	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		300,000.000	Local 99.302310	297,906.93	86.000000	258,000.00	-39,906.93	0.03
			Base 99.302310	297,906.93	86.000000	258,000.00	-39,906.93	0.02
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		
		20,000.000	Local 99.861300	19,972.26	101.240000	20,248.00	275.74	0.00
			Base 99.861300	19,972.26	101.240000	20,248.00	275.74	0.00
71677HAG0	PETSMART INC CONSENTING TERM LOAN					11 Mar 2022		
		0.000	Local 0.000000	513.21	0.000000	0.00	-513.21	0.00
			Base 0.000000	513.21	0.000000	0.00	-513.21	0.00
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9				2.900000	15 Nov 2021		
		220,000.000	Local 99.980695	219,957.53	101.464735	223,222.42	3,264.89	0.03
			Base 99.980695	219,957.53	101.464735	223,222.42	3,264.89	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.500000	20 Mar 2042		
		90,000.000	Local 98.632078	88,768.87	107.688576	96,919.72	8,150.85	0.01
			Base 98.632078	88,768.87	107.688576	96,919.72	8,150.85	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.500000	22 Aug 2022		
		10,000.000	Local 99.087700	9,908.77	100.386764	10,038.68	129.91	0.00
			Base 99.087700	9,908.77	100.386764	10,038.68	129.91	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875				1.875000	01 Nov 2019		
		360,000.000	Local 99.966536	359,879.53	99.815148	359,334.53	-545.00	0.04
			Base 99.966536	359,879.53	99.815148	359,334.53	-545.00	0.03
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.500000	02 Nov 2022		
		260,000.000	Local 98.629127	256,435.73	100.407767	261,060.19	4,624.46	0.03
			Base 98.629127	256,435.73	100.407767	261,060.19	4,624.46	0.03
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1					05 Mar 2026		
		180,000.000	Local 99.748011	179,546.42	99.416700	178,950.06	-596.36	0.02
			Base 99.748011	179,546.42	99.416700	178,950.06	-596.36	0.02
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN					24 May 2024		
		57,724.500	Local 100.581694	58,060.28	99.446400	57,404.94	-655.34	0.01
			Base 100.581694	58,060.28	99.446400	57,404.94	-655.34	0.01
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4				4.000000	14 Mar 2029		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	360,000.000	Local	99.657539	358,767.14	107.750000	387,900.00	29,132.86	0.04	
		Base	99.657539	358,767.14	107.750000	387,900.00	29,132.86	0.04	
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049			
	790,000.000	Local	100.000000	790,000.00	114.604000	905,371.60	115,371.60	0.10	
		Base	100.000000	790,000.00	114.604000	905,371.60	115,371.60	0.09	
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875000	01 Mar 2021			
	50,000.000	Local	100.993440	50,496.72	102.750000	51,375.00	878.28	0.01	
		Base	100.993440	50,496.72	102.750000	51,375.00	878.28	0.00	
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					15 Nov 2023			
	0.000	Local	0.000000	29.70	0.000000	0.00	-29.70	0.00	
		Base	0.000000	29.70	0.000000	0.00	-29.70	0.00	
74952PAJ6	RETL RETL 2019 RVP C 144A				4.494250	15 Mar 2036			
	420,000.000	Local	100.000000	420,000.00	100.374680	421,573.66	1,573.66	0.05	
Original Face:	420,000.000	Base	100.000000	420,000.00	100.374680	421,573.66	1,573.66	0.04	
74966UAP5	RPI FIN TR TERM B 6					27 Mar 2023			
	89,234.220	Local	100.363739	89,558.80	100.053600	89,282.05	-276.75	0.01	
		Base	100.363739	89,558.80	100.053600	89,282.05	-276.75	0.01	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025			
	150,000.000	Local	99.051387	148,577.08	87.750000	131,625.00	-16,952.08	0.02	
		Base	99.051387	148,577.08	87.750000	131,625.00	-16,952.08	0.01	
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022			
	70,000.000	Local	101.473857	71,031.70	99.000000	69,300.00	-1,731.70	0.01	
		Base	101.473857	71,031.70	99.000000	69,300.00	-1,731.70	0.01	
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5				4.500000	01 Nov 2023			
	50,000.000	Local	100.000000	50,000.00	105.638262	52,819.13	2,819.13	0.01	
		Base	100.000000	50,000.00	105.638262	52,819.13	2,819.13	0.01	
75886AAL2	ENRGY TRANS PT/REG FIN COMPANY GUAR 03/22 5.875				5.875000	01 Mar 2022			
	128,000.000	Local	100.723508	128,926.09	107.270596	137,306.36	8,380.27	0.02	
		Base	100.723508	128,926.09	107.270596	137,306.36	8,380.27	0.01	
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					17 Nov 2025			

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	558,172.560	Local	100.226197	559,435.13	99.400000	554,823.52	-4,611.61	0.06	
		Base	100.226197	559,435.13	99.400000	554,823.52	-4,611.61	0.05	
75951AAB4	RELIANCE STAND LIFE II SR SECURED 144A 01/20 2.5				2.500000	15 Jan 2020			
	60,000.000	Local	99.701033	59,820.62	99.953951	59,972.37	151.75	0.01	
		Base	99.701033	59,820.62	99.953951	59,972.37	151.75	0.01	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.000000	25 Jul 2037			
	180,221.670	Local	80.387880	144,876.38	64.537250	116,310.11	-28,566.27	0.01	
Original Face:	420,000.000	Base	80.387880	144,876.38	64.537250	116,310.11	-28,566.27	0.01	
76117WAB5	RESOLUTE FOREST PRODUCTS COMPANY GUAR 05/23 5.875				5.875000	15 May 2023			
	270,000.000	Local	99.317089	268,156.14	100.500000	271,350.00	3,193.86	0.03	
		Base	99.317089	268,156.14	100.500000	271,350.00	3,193.86	0.03	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045			
	140,000.000	Local	107.438743	150,414.24	107.701035	150,781.45	367.21	0.02	
		Base	107.438743	150,414.24	107.701035	150,781.45	367.21	0.01	
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125				5.125000	15 Jul 2023			
	110,000.000	Local	101.530473	111,683.52	101.875000	112,062.50	378.98	0.01	
		Base	101.530473	111,683.52	101.875000	112,062.50	378.98	0.01	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023			
	366,717.210	Local	100.127646	367,185.31	99.170500	363,675.29	-3,510.02	0.04	
		Base	100.127646	367,185.31	99.170500	363,675.29	-3,510.02	0.03	
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024			
	200,000.000	Local	100.000000	200,000.00	104.153519	208,307.04	8,307.04	0.02	
		Base	100.000000	200,000.00	104.153519	208,307.04	8,307.04	0.02	
780097BK6	ROYAL BK SCOTLND GRP PLC SR UNSECURED 03/25 VAR				4.269000	22 Mar 2025			
	270,000.000	Local	100.000000	270,000.00	103.419108	279,231.59	9,231.59	0.03	
		Base	100.000000	270,000.00	103.419108	279,231.59	9,231.59	0.03	
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125000	28 May 2024			
	1,090,000.000	Local	101.344061	1,104,650.27	106.125479	1,156,767.72	52,117.45	0.13	
		Base	101.344061	1,104,650.27	106.125479	1,156,767.72	52,117.45	0.11	
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.150000	26 Oct 2020			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.000	Local	98.905313	148,357.97	100.005281	150,007.92	1,649.95	0.02	
		Base	98.905313	148,357.97	100.005281	150,007.92	1,649.95	0.01	
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
	170,000.000	Local	99.955865	169,924.97	101.775739	173,018.76	3,093.79	0.02	
		Base	99.955865	169,924.97	101.775739	173,018.76	3,093.79	0.02	
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8					8.000000	25 Mar 2020		
	140,000.000	Local	99.988764	139,984.27	103.500000	144,900.00	4,915.73	0.02	
		Base	99.988764	139,984.27	103.500000	144,900.00	4,915.73	0.01	
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					3.160250	15 Mar 2033		
	279,221.820	Local	99.608770	278,129.42	97.912940	273,394.29	-4,735.13	0.03	
Original Face:	680,000.000	Base	99.608770	278,129.42	97.912940	273,394.29	-4,735.13	0.03	
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A					3.500000	28 Oct 2029		
	125,094.730	Local	98.831126	123,632.53	99.150980	124,032.65	400.12	0.01	
Original Face:	910,000.000	Base	98.831126	123,632.53	99.150980	124,032.65	400.12	0.01	
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	170,000.000	Local	99.953782	169,921.43	103.788294	176,440.10	6,518.67	0.02	
		Base	99.953782	169,921.43	103.788294	176,440.10	6,518.67	0.02	
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	150,000.000	Local	99.636913	149,455.37	107.813619	161,720.43	12,265.06	0.02	
		Base	99.636913	149,455.37	107.813619	161,720.43	12,265.06	0.02	
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	200,000.000	Local	102.936680	205,873.36	108.605918	217,211.84	11,338.48	0.02	
		Base	102.936680	205,873.36	108.605918	217,211.84	11,338.48	0.02	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	360,000.000	Local	99.922472	359,720.90	107.192000	385,891.20	26,170.30	0.04	
		Base	99.922472	359,720.90	107.192000	385,891.20	26,170.30	0.04	
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625000	15 Sep 2045		
	260,000.000	Local	105.238527	273,620.17	110.995353	288,587.92	14,967.75	0.03	
		Base	105.238527	273,620.17	110.995353	288,587.92	14,967.75	0.03	
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		

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	40,000.000	Local	100.815625	40,326.25	106.438806	42,575.52	2,249.27	0.00	
		Base	100.815625	40,326.25	106.438806	42,575.52	2,249.27	0.00	
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375					2.375000	16 Mar 2020		
	90,000.000	Local	99.486133	89,537.52	99.986895	89,988.21	450.69	0.01	
		Base	99.486133	89,537.52	99.986895	89,988.21	450.69	0.01	
806851AK7	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 05/28 3.9					3.900000	17 May 2028		
	322,000.000	Local	100.110736	322,356.57	104.063039	335,082.99	12,726.42	0.04	
		Base	100.110736	322,356.57	104.063039	335,082.99	12,726.42	0.03	
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	544,531.500	Local	100.425092	546,846.26	98.428600	535,974.73	-10,871.53	0.06	
		Base	100.425092	546,846.26	98.428600	535,974.73	-10,871.53	0.05	
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	15,714.790	Local	100.431950	15,782.67	99.854200	15,691.88	-90.79	0.00	
		Base	100.431950	15,782.67	99.854200	15,691.88	-90.79	0.00	
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
	160,000.000	Local	121.883813	195,014.10	140.725680	225,161.09	30,146.99	0.03	
		Base	121.883813	195,014.10	140.725680	225,161.09	30,146.99	0.02	
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
	90,000.000	Local	104.937578	94,443.82	117.131820	105,418.64	10,974.82	0.01	
		Base	104.937578	94,443.82	117.131820	105,418.64	10,974.82	0.01	
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	410,000.000	Local	100.739563	413,032.21	115.110455	471,952.87	58,920.66	0.05	
		Base	100.739563	413,032.21	115.110455	471,952.87	58,920.66	0.05	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	40,000.000	Local	104.541800	41,816.72	110.059378	44,023.75	2,207.03	0.01	
		Base	104.541800	41,816.72	110.059378	44,023.75	2,207.03	0.00	
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
	20,000.000	Local	92.545300	18,509.06	105.873227	21,174.65	2,665.59	0.00	
		Base	92.545300	18,509.06	105.873227	21,174.65	2,665.59	0.00	
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		

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	200,000.000	Local	101.971650	203,943.30	106.922948	213,845.90	9,902.60	0.02	
		Base	101.971650	203,943.30	106.922948	213,845.90	9,902.60	0.02	
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	170,000.000	Local	100.000000	170,000.00	103.593700	176,109.29	6,109.29	0.02	
Original Face:	170,000.000	Base	100.000000	170,000.00	103.593700	176,109.29	6,109.29	0.02	
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.548000	10 Sep 2028		
	123,658.800	Local	100.000000	123,658.80	106.512860	131,712.52	8,053.72	0.02	
Original Face:	130,000.000	Base	100.000000	123,658.80	106.512860	131,712.52	8,053.72	0.01	
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
	390,000.000	Local	100.000000	390,000.00	105.069020	409,769.18	19,769.18	0.05	
Original Face:	390,000.000	Base	100.000000	390,000.00	105.069020	409,769.18	19,769.18	0.04	
83401AAB4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018 D A2FX 144A					3.600000	25 Feb 2048		
	410,000.000	Local	102.149068	418,811.18	104.401420	428,045.82	9,234.64	0.05	
Original Face:	410,000.000	Base	102.149068	418,811.18	104.401420	428,045.82	9,234.64	0.04	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	500,000.000	Local	98.270762	491,353.81	109.662134	548,310.67	56,956.86	0.06	
		Base	98.270762	491,353.81	109.662134	548,310.67	56,956.86	0.05	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	140,000.000	Local	113.096679	158,335.35	139.900933	195,861.31	37,525.96	0.02	
		Base	113.096679	158,335.35	139.900933	195,861.31	37,525.96	0.02	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
	70,000.000	Local	102.512671	71,758.87	103.875000	72,712.50	953.63	0.01	
		Base	102.512671	71,758.87	103.875000	72,712.50	953.63	0.01	
85207UAE5	SPRINT CORP COMPANY GUAR 09/21 7.25					7.250000	15 Sep 2021		
	130,000.000	Local	105.004662	136,506.06	106.250000	138,125.00	1,618.94	0.02	
		Base	105.004662	136,506.06	106.250000	138,125.00	1,618.94	0.01	
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
	90,000.000	Local	94.333600	84,900.24	106.500000	95,850.00	10,949.76	0.01	
		Base	94.333600	84,900.24	106.500000	95,850.00	10,949.76	0.01	
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B						02 Feb 2024		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		11,639.720	Local 100.373720	11,683.22	98.375000	11,450.57	-232.65	0.00	
			Base 100.373720	11,683.22	98.375000	11,450.57	-232.65	0.00	
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36				3.360000	20 Mar 2023			
		112,500.000	Local 99.810151	112,286.42	100.026000	112,529.25	242.83	0.01	
			Base 99.810151	112,286.42	100.026000	112,529.25	242.83	0.01	
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738				4.738000	20 Sep 2029			
		270,000.000	Local 100.000000	270,000.00	103.750000	280,125.00	10,125.00	0.03	
Original Face:		210,000.000	Base 100.000000	270,000.00	103.750000	280,125.00	10,125.00	0.03	
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7				5.700000	26 Mar 2044			
		200,000.000	Local 104.596545	209,193.09	116.450485	232,900.97	23,707.88	0.03	
			Base 104.596545	209,193.09	116.450485	232,900.97	23,707.88	0.02	
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024			
		650,000.000	Local 102.292734	664,902.77	107.597000	699,380.50	34,477.73	0.08	
			Base 102.292734	664,902.77	107.597000	699,380.50	34,477.73	0.07	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				3.124380	25 Sep 2035			
		945,319.370	Local 93.927673	887,916.49	100.596740	950,960.47	63,043.98	0.11	
Original Face:		1,370,000.000	Base 93.927673	887,916.49	100.596740	950,960.47	63,043.98	0.09	
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058				2.058000	14 Jul 2021			
		160,000.000	Local 98.557675	157,692.28	99.587000	159,339.20	1,646.92	0.02	
			Base 98.557675	157,692.28	99.587000	159,339.20	1,646.92	0.02	
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35				3.350000	24 May 2021			
		250,000.000	Local 99.927264	249,818.16	101.861208	254,653.02	4,834.86	0.03	
			Base 99.927264	249,818.16	101.861208	254,653.02	4,834.86	0.02	
87164KAE4	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/21 3.933				3.933000	23 Apr 2021			
		250,000.000	Local 100.000000	250,000.00	101.814666	254,536.67	4,536.67	0.03	
			Base 100.000000	250,000.00	101.814666	254,536.67	4,536.67	0.02	
87256FAB0	TKC HLDGS INC FIRST LIEN					01 Feb 2023			
		69,819.360	Local 99.069542	69,169.72	97.666700	68,190.26	-979.46	0.01	
			Base 99.069542	69,169.72	97.666700	68,190.26	-979.46	0.01	
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25				4.250000	15 Nov 2023			

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		60,000.000	Local 97.433267	58,459.96	100.000000	60,000.00	1,540.04	0.01
			Base 97.433267	58,459.96	100.000000	60,000.00	1,540.04	0.01
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875				5.875000	15 Apr 2026		
		50,000.000	Local 102.643540	51,321.77	106.000000	53,000.00	1,678.23	0.01
			Base 102.643540	51,321.77	106.000000	53,000.00	1,678.23	0.01
87612BBK7	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 07/27 6.5				6.500000	15 Jul 2027		
		70,000.000	Local 100.000000	70,000.00	109.125000	76,387.50	6,387.50	0.01
			Base 100.000000	70,000.00	109.125000	76,387.50	6,387.50	0.01
87612BBM3	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/29 6.875				6.875000	15 Jan 2029		
		90,000.000	Local 100.000000	90,000.00	110.869000	99,782.10	9,782.10	0.01
			Base 100.000000	90,000.00	110.869000	99,782.10	9,782.10	0.01
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.850000	16 Dec 2039		
		16,000.000	Local 102.727000	16,436.32	141.737511	22,678.00	6,241.68	0.00
			Base 102.727000	16,436.32	141.737511	22,678.00	6,241.68	0.00
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6				6.000000	15 Aug 2040		
		10,000.000	Local 102.876000	10,287.60	108.800914	10,880.09	592.49	0.00
			Base 102.876000	10,287.60	108.800914	10,880.09	592.49	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303				5.303000	30 May 2024		
		200,000.000	Local 100.326090	200,652.18	103.500000	207,000.00	6,347.82	0.02
			Base 100.326090	200,652.18	103.500000	207,000.00	6,347.82	0.02
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877				5.877000	15 Jul 2019		
		10,000.000	Local 100.003800	10,000.38	100.116347	10,011.63	11.25	0.00
			Base 100.003800	10,000.38	100.116347	10,011.63	11.25	0.00
87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103				4.103000	08 Mar 2027		
		220,000.000	Local 99.452323	218,795.11	106.231743	233,709.83	14,914.72	0.03
			Base 99.452323	218,795.11	106.231743	233,709.83	14,914.72	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		150,000.000	Local 103.274140	154,911.21	110.246994	165,370.49	10,459.28	0.02
			Base 103.274140	154,911.21	110.246994	165,370.49	10,459.28	0.02
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		

& Issue has redenominated but Local is not converted
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		130,000.000	Local 97.937238	127,318.41	96.250000	125,125.00	-2,193.41	0.01
			Base 97.937238	127,318.41	96.250000	125,125.00	-2,193.41	0.01
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
		30,000.000	Local 97.916233	29,374.87	96.550000	28,965.00	-409.87	0.00
			Base 97.916233	29,374.87	96.550000	28,965.00	-409.87	0.00
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7				1.700000	19 Jul 2019		
		90,000.000	Local 99.909500	89,918.55	99.700000	89,730.00	-188.55	0.01
			Base 99.909500	89,918.55	99.700000	89,730.00	-188.55	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021		
		570,000.000	Local 95.776909	545,928.38	94.875000	540,787.50	-5,140.88	0.06
			Base 95.776909	545,928.38	94.875000	540,787.50	-5,140.88	0.05
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
		210,000.000	Local 88.338019	185,509.84	86.500000	181,650.00	-3,859.84	0.02
			Base 88.338019	185,509.84	86.500000	181,650.00	-3,859.84	0.02
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A				3.168500	11 Nov 2034		
		421,241.740	Local 99.942715	421,000.43	99.966690	421,101.42	100.99	0.05
Original Face:		520,000.000	Base 99.942715	421,000.43	99.966690	421,101.42	100.99	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
		330,000.000	Local 117.869615	388,969.73	134.762952	444,717.74	55,748.01	0.05
			Base 117.869615	388,969.73	134.762952	444,717.74	55,748.01	0.04
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
		260,000.000	Local 119.527592	310,771.74	121.364363	315,547.34	4,775.60	0.04
			Base 119.527592	310,771.74	121.364363	315,547.34	4,775.60	0.03
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5				5.000000	01 Feb 2020		
		10,000.000	Local 101.503400	10,150.34	101.314833	10,131.48	-18.86	0.00
			Base 101.503400	10,150.34	101.314833	10,131.48	-18.86	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
		30,000.000	Local 112.248467	33,674.54	108.171140	32,451.34	-1,223.20	0.00
			Base 112.248467	33,674.54	108.171140	32,451.34	-1,223.20	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375				4.375000	15 Apr 2023		

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Holdings

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		70,000.000	Local 99.904029	69,932.82	103.375000	72,362.50	2,429.68	0.01	
			Base 99.904029	69,932.82	103.375000	72,362.50	2,429.68	0.01	
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25				3.250000	11 Jun 2021			
		210,000.000	Local 99.970305	209,937.64	101.981109	214,160.33	4,222.69	0.02	
			Base 99.970305	209,937.64	101.981109	214,160.33	4,222.69	0.02	
89334GAU8	TRANS UNION LLC TERM LOAN B 3					10 Apr 2023			
		91,510.270	Local 100.100535	91,602.27	99.785700	91,314.16	-288.11	0.01	
			Base 100.100535	91,602.27	99.785700	91,314.16	-288.11	0.01	
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026			
		610,000.000	Local 113.568305	692,766.66	127.680221	778,849.35	86,082.69	0.09	
			Base 113.568305	692,766.66	127.680221	778,849.35	86,082.69	0.07	
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050			
		100,000.000	Local 102.807830	102,807.83	105.300750	105,300.75	2,492.92	0.01	
Original Face:		100,000.000	Base 102.807830	102,807.83	105.300750	105,300.75	2,492.92	0.01	
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050			
		820,000.000	Local 102.841012	843,296.30	105.731500	866,998.30	23,702.00	0.10	
Original Face:		820,000.000	Base 102.841012	843,296.30	105.731500	866,998.30	23,702.00	0.08	
903203BT3	UPC FING PARTNERSHIP TERM LOAN AR					15 Jan 2026			
		192,708.860	Local 99.944948	192,602.77	99.840000	192,400.53	-202.24	0.02	
			Base 99.944948	192,602.77	99.840000	192,400.53	-202.24	0.02	
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375				5.375000	15 Jan 2025			
		200,000.000	Local 98.012900	196,025.80	102.781000	205,562.00	9,536.20	0.02	
			Base 98.012900	196,025.80	102.781000	205,562.00	9,536.20	0.02	
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15				3.150000	26 Apr 2021			
		250,000.000	Local 99.996292	249,990.73	101.814106	254,535.27	4,544.54	0.03	
			Base 99.996292	249,990.73	101.814106	254,535.27	4,544.54	0.02	
90351DAB3	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125				4.125000	24 Sep 2025			
		240,000.000	Local 99.874671	239,699.21	106.726722	256,144.13	16,444.92	0.03	
			Base 99.874671	239,699.21	106.726722	256,144.13	16,444.92	0.02	
90352JAA1	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 05/23 3.491				3.491000	23 May 2023			

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	340,000.000	Local	99.998165	339,993.76	102.517686	348,560.13	8,566.37	0.04	
		Base	99.998165	339,993.76	102.517686	348,560.13	8,566.37	0.03	
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253				4.253000	23 Mar 2028			
	590,000.000	Local	99.535292	587,258.22	107.785662	635,935.41	48,677.19	0.07	
		Base	99.535292	587,258.22	107.785662	635,935.41	48,677.19	0.06	
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR				7.000000	31 Dec 2099			
	650,000.000	Local	100.000000	650,000.00	106.232000	690,508.00	40,508.00	0.08	
		Base	100.000000	650,000.00	106.232000	690,508.00	40,508.00	0.07	
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022			
	400,000.000	Local	100.000000	400,000.00	106.305747	425,222.99	25,222.99	0.05	
		Base	100.000000	400,000.00	106.305747	425,222.99	25,222.99	0.04	
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025			
	120,000.000	Local	100.018192	120,021.83	106.879066	128,254.88	8,233.05	0.01	
		Base	100.018192	120,021.83	106.879066	128,254.88	8,233.05	0.01	
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5				4.500000	10 Sep 2048			
	410,000.000	Local	101.852480	417,595.17	113.782870	466,509.77	48,914.60	0.05	
		Base	101.852480	417,595.17	113.782870	466,509.77	48,914.60	0.04	
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95				3.950000	10 Sep 2028			
	390,000.000	Local	99.933292	389,739.84	109.418517	426,732.22	36,992.38	0.05	
		Base	99.933292	389,739.84	109.418517	426,732.22	36,992.38	0.04	
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75				5.750000	03 Nov 2020			
	100,000.000	Local	99.652730	99,652.73	103.567784	103,567.78	3,915.05	0.01	
		Base	99.652730	99,652.73	103.567784	103,567.78	3,915.05	0.01	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047			
	660,000.000	Local	85.456142	564,010.54	99.126000	654,231.60	90,221.06	0.07	
		Base	85.456142	564,010.54	99.126000	654,231.60	90,221.06	0.06	
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6				4.600000	10 Feb 2048			
	340,000.000	Local	89.499215	304,297.33	103.001000	350,203.40	45,906.07	0.04	
		Base	89.499215	304,297.33	103.001000	350,203.40	45,906.07	0.03	
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028			

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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		100,000.000	Local 95.021850	95,021.85	102.000000	102,000.00	6,978.15	0.01
			Base 95.021850	95,021.85	102.000000	102,000.00	6,978.15	0.01
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5				6.500000	15 Dec 2026		
		50,000.000	Local 100.000000	50,000.00	108.250000	54,125.00	4,125.00	0.01
			Base 100.000000	50,000.00	108.250000	54,125.00	4,125.00	0.01
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25				5.250000	15 Jan 2030		
		170,000.000	Local 100.000000	170,000.00	102.750000	174,675.00	4,675.00	0.02
			Base 100.000000	170,000.00	102.750000	174,675.00	4,675.00	0.02
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125000	15 Feb 2040		
Original Face:		709,272.000	Local 121.026010	858,403.60	127.946141	907,486.15	49,082.55	0.10
		600,000.000	Base 121.026010	858,403.60	127.946141	907,486.15	49,082.55	0.09
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125000	15 Feb 2041		
Original Face:		280,015.200	Local 117.396413	328,727.80	128.807029	360,679.26	31,951.46	0.04
		240,000.000	Base 117.396413	328,727.80	128.807029	360,679.26	31,951.46	0.03
912810QV3	TSY INFL IX N/B 02/42 0.75				0.750000	15 Feb 2042		
Original Face:		915,899.400	Local 95.715972	876,662.01	100.370102	919,289.16	42,627.15	0.11
		810,000.000	Base 95.715972	876,662.01	100.370102	919,289.16	42,627.15	0.09
912810RF7	TSY INFL IX N/B 02/44 1.375				1.375000	15 Feb 2044		
Original Face:		1,096,300.000	Local 104.879796	1,149,797.20	113.479639	1,244,077.28	94,280.08	0.14
		1,000,000.000	Base 104.879796	1,149,797.20	113.479639	1,244,077.28	94,280.08	0.12
912810RK6	US TREASURY N/B 02/45 2.5				2.500000	15 Feb 2045		
		2,140,000.000	Local 91.084823	1,949,215.22	99.621094	2,131,891.41	182,676.19	0.24
			Base 91.084823	1,949,215.22	99.621094	2,131,891.41	182,676.19	0.20
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
		3,130,000.000	Local 102.850166	3,219,210.21	109.355469	3,422,826.18	203,615.97	0.39
			Base 102.850166	3,219,210.21	109.355469	3,422,826.18	203,615.97	0.33
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045		
		6,730,000.000	Local 97.802379	6,582,100.09	106.878906	7,192,950.37	610,850.28	0.82
			Base 97.802379	6,582,100.09	106.878906	7,192,950.37	610,850.28	0.69
912810RR1	TSY INFL IX N/B 02/46 1				1.000000	15 Feb 2046		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	970,488.000	Local		102.263986	992,459.71	104.770830	1,016,788.33	24,328.62	0.12
	900,000.000	Base		102.263986	992,459.71	104.770830	1,016,788.33	24,328.62	0.10
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	5,030,000.000	Local		97.681744	4,913,391.71	104.367188	5,249,669.56	336,277.85	0.60
		Base		97.681744	4,913,391.71	104.367188	5,249,669.56	336,277.85	0.50
912810RZ3	US TREASURY N/B 11/47 2.75					2.750000	15 Nov 2047		
	3,570,000.000	Local		98.088782	3,501,769.50	104.378906	3,726,326.94	224,557.44	0.43
		Base		98.088782	3,501,769.50	104.378906	3,726,326.94	224,557.44	0.36
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
	3,470,000.000	Local		99.036872	3,436,579.46	109.550781	3,801,412.10	364,832.64	0.44
		Base		99.036872	3,436,579.46	109.550781	3,801,412.10	364,832.64	0.37
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
	2,680,000.000	Local		101.257027	2,713,688.33	112.210938	3,007,253.14	293,564.81	0.34
		Base		101.257027	2,713,688.33	112.210938	3,007,253.14	293,564.81	0.29
912810SD1	US TREASURY N/B 08/48 3					3.000000	15 Aug 2048		
	3,367,000.000	Local		97.869082	3,295,252.00	109.671875	3,692,652.03	397,400.03	0.42
		Base		97.869082	3,295,252.00	109.671875	3,692,652.03	397,400.03	0.35
912810SF6	US TREASURY N/B 02/49 3					3.000000	15 Feb 2049		
	30,000.000	Local		109.201367	32,760.41	109.828125	32,948.44	188.03	0.00
		Base		109.201367	32,760.41	109.828125	32,948.44	188.03	0.00
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		
	3,817,791.200	Local		100.064201	3,820,242.25	105.769457	4,038,057.02	217,814.77	0.46
Original Face:	3,760,000.000	Base		100.064201	3,820,242.25	105.769457	4,038,057.02	217,814.77	0.39
912810SH2	US TREASURY N/B 05/49 2.875					2.875000	15 May 2049		
	3,700,000.000	Local		104.238641	3,856,829.71	107.281250	3,969,406.25	112,576.54	0.45
		Base		104.238641	3,856,829.71	107.281250	3,969,406.25	112,576.54	0.38
9128283F5	US TREASURY N/B 11/27 2.25					2.375000	15 Nov 2027		
	0.000	Local		0.000000	-18.40	0.000000	0.00	18.40	0.00
		Base		0.000000	-18.40	0.000000	0.00	18.40	0.00
9128284N7	US TREASURY N/B 05/28 2.875					2.875000	15 May 2028		

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WESTERN CORE PLUS BOND PORT
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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
		2,640,000.000	Local 99.525559	2,627,474.76	107.378906	2,834,803.12	207,328.36	0.32
			Base 99.525559	2,627,474.76	107.378906	2,834,803.12	207,328.36	0.27
9128284Z0	US TREASURY N/B 08/25 2.75				2.750000	31 Aug 2025		
		2,740,000.000	Local 99.471878	2,725,529.46	105.320312	2,885,776.55	160,247.09	0.33
			Base 99.471878	2,725,529.46	105.320312	2,885,776.55	160,247.09	0.28
9128285D8	US TREASURY N/B 09/23 2.875				2.875000	30 Sep 2023		
		150,000.000	Local 99.431133	149,146.70	104.613281	156,919.92	7,773.22	0.02
			Base 99.431133	149,146.70	104.613281	156,919.92	7,773.22	0.02
9128286U9	US TREASURY N/B 05/22 2.125				2.125000	15 May 2022		
		10,000.000	Local 100.929400	10,092.94	101.125000	10,112.50	19.56	0.00
			Base 100.929400	10,092.94	101.125000	10,112.50	19.56	0.00
9128286Z8	US TREASURY N/B 06/24 1.75				1.625000	30 Jun 2024		
		3,050,000.000	Local 99.804805	3,044,046.55	99.957031	3,048,689.45	4,642.90	0.35
			Base 99.804805	3,044,046.55	99.957031	3,048,689.45	4,642.90	0.29
9128287B0	US TREASURY N/B 06/26 1.875				1.750000	30 Jun 2026		
		3,300,000.000	Local 99.908592	3,296,983.54	100.035156	3,301,160.15	4,176.61	0.38
			Base 99.908592	3,296,983.54	100.035156	3,301,160.15	4,176.61	0.32
912828K74	US TREASURY N/B 08/25 2				2.000000	15 Aug 2025		
		150,000.000	Local 95.586273	143,379.41	100.957031	151,435.55	8,056.14	0.02
			Base 95.586273	143,379.41	100.957031	151,435.55	8,056.14	0.01
912828X47	US TREASURY N/B 04/22 1.875				1.875000	30 Apr 2022		
		40,000.000	Local 99.023900	39,609.56	100.402344	40,160.94	551.38	0.00
			Base 99.023900	39,609.56	100.402344	40,160.94	551.38	0.00
912828XZ8	US TREASURY N/B 06/25 2.75				2.750000	30 Jun 2025		
		4,441,000.000	Local 99.676264	4,426,622.88	105.238281	4,673,632.06	247,009.18	0.54
			Base 99.676264	4,426,622.88	105.238281	4,673,632.06	247,009.18	0.45
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
		170,000.000	Local 102.045682	173,477.66	113.134788	192,329.14	18,851.48	0.02
			Base 102.045682	173,477.66	113.134788	192,329.14	18,851.48	0.02
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125				4.125000	16 Nov 2028		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	190,000.000	Local		100.193668	190,367.97	109.860156	208,734.30	18,366.33	0.02
		Base		100.193668	190,367.97	109.860156	208,734.30	18,366.33	0.02
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375000	15 Nov 2021		
	70,000.000	Local		99.853086	69,897.16	102.374233	71,661.96	1,764.80	0.01
		Base		99.853086	69,897.16	102.374233	71,661.96	1,764.80	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
	200,000.000	Local		100.606360	201,212.72	101.326778	202,653.56	1,440.84	0.02
		Base		100.606360	201,212.72	101.326778	202,653.56	1,440.84	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	100,000.000	Local		99.281540	99,281.54	101.477385	101,477.39	2,195.85	0.01
		Base		99.281540	99,281.54	101.477385	101,477.39	2,195.85	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.700000	15 Jul 2020		
	150,000.000	Local		99.797000	149,695.50	100.406881	150,610.32	914.82	0.02
		Base		99.797000	149,695.50	100.406881	150,610.32	914.82	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	320,000.000	Local		101.239488	323,966.36	106.804977	341,775.93	17,809.57	0.04
		Base		101.239488	323,966.36	106.804977	341,775.93	17,809.57	0.03
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	70,000.000	Local		101.608386	71,125.87	109.089298	76,362.51	5,236.64	0.01
		Base		101.608386	71,125.87	109.089298	76,362.51	5,236.64	0.01
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	266,545.030	Local		99.890990	266,254.47	95.125000	253,550.96	-12,703.51	0.03
		Base		99.890990	266,254.47	95.125000	253,550.96	-12,703.51	0.02
91678RAA8	UPSTART SECURITIZATION TRUST UPST 2017 2 A 144A					2.508000	20 Mar 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
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local		97.012094	164,920.56	101.375000	172,337.50	7,416.94	0.02
		Base		97.012094	164,920.56	101.375000	172,337.50	7,416.94	0.02
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.000000	15 Mar 2024		

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	20,000.000	Local		101.575550	20,315.11	106.260000	21,252.00	936.89	0.00
		Base		101.575550	20,315.11	106.260000	21,252.00	936.89	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	80,000.000	Local		102.488013	81,990.41	111.730000	89,384.00	7,393.59	0.01
		Base		102.488013	81,990.41	111.730000	89,384.00	7,393.59	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	197,000.000	Local		96.918391	190,929.23	120.125000	236,646.25	45,717.02	0.03
		Base		96.918391	190,929.23	120.125000	236,646.25	45,717.02	0.02
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	60,000.000	Local		109.911983	65,947.19	111.880000	67,128.00	1,180.81	0.01
		Base		109.911983	65,947.19	111.880000	67,128.00	1,180.81	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	80,000.000	Local		103.400363	82,720.29	116.429000	93,143.20	10,422.91	0.01
		Base		103.400363	82,720.29	116.429000	93,143.20	10,422.91	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local		96.318645	105,950.51	110.862117	121,948.33	15,997.82	0.01
		Base		96.318645	105,950.51	110.862117	121,948.33	15,997.82	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.500000	01 Nov 2024		
	40,000.000	Local		101.153400	40,461.36	105.082814	42,033.13	1,571.77	0.00
		Base		101.153400	40,461.36	105.082814	42,033.13	1,571.77	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local		95.370582	162,129.99	112.042221	190,471.78	28,341.79	0.02
		Base		95.370582	162,129.99	112.042221	190,471.78	28,341.79	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.823610	205,647.22	119.613163	239,226.33	33,579.11	0.03
		Base		102.823610	205,647.22	119.613163	239,226.33	33,579.11	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		105.379200	21,075.84	125.556188	25,111.24	4,035.40	0.00
		Base		105.379200	21,075.84	125.556188	25,111.24	4,035.40	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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		100,000.000	Local 101.520100	101,520.10	108.758573	108,758.57	7,238.47	0.01
			Base 101.520100	101,520.10	108.758573	108,758.57	7,238.47	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.500000	10 Aug 2033		
		390,000.000	Local 101.075774	394,195.52	112.656686	439,361.08	45,165.56	0.05
			Base 101.075774	394,195.52	112.656686	439,361.08	45,165.56	0.04
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376				3.376000	15 Feb 2025		
		406,000.000	Local 99.750451	404,986.83	104.378359	423,776.14	18,789.31	0.05
			Base 99.750451	404,986.83	104.378359	423,776.14	18,789.31	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329				4.329000	21 Sep 2028		
		406,000.000	Local 100.508337	408,063.85	110.819627	449,927.69	41,863.84	0.05
			Base 100.508337	408,063.85	110.819627	449,927.69	41,863.84	0.04
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875				3.875000	08 Feb 2029		
		80,000.000	Local 99.817163	79,853.73	107.262313	85,809.85	5,956.12	0.01
			Base 99.817163	79,853.73	107.262313	85,809.85	5,956.12	0.01
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25				4.250000	01 Sep 2023		
		90,000.000	Local 99.442911	89,498.62	105.790813	95,211.73	5,713.11	0.01
			Base 99.442911	89,498.62	105.790813	95,211.73	5,713.11	0.01
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875				3.875000	01 Apr 2024		
		10,000.000	Local 96.074800	9,607.48	104.194738	10,419.47	811.99	0.00
			Base 96.074800	9,607.48	104.194738	10,419.47	811.99	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024		
		20,909.090	Local 100.952744	21,108.30	98.791700	20,656.45	-451.85	0.00
			Base 100.952744	21,108.30	98.791700	20,656.45	-451.85	0.00
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.150000	14 Dec 2025		
		200,000.000	Local 97.383700	194,767.40	104.907773	209,815.55	15,048.15	0.02
			Base 97.383700	194,767.40	104.907773	209,815.55	15,048.15	0.02
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
		500,000.000	Local 102.930954	514,654.77	118.452596	592,262.98	77,608.21	0.07
			Base 102.930954	514,654.77	118.452596	592,262.98	77,608.21	0.06
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375000	30 May 2028		

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		570,000.000	Local 99.098116	564,859.26	108.098822	616,163.29	51,304.03	0.07	
			Base 99.098116	564,859.26	108.098822	616,163.29	51,304.03	0.06	
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.250000	30 May 2048			
		200,000.000	Local 100.664555	201,329.11	110.389045	220,778.09	19,448.98	0.03	
			Base 100.664555	201,329.11	110.389045	220,778.09	19,448.98	0.02	
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA				1.137983	15 May 2047			
		6,340,191.610	Local 3.833331	243,040.54	3.766600	238,809.66	-4,230.88	0.03	
Original Face:		7,917,407.000	Base 3.833331	243,040.54	3.766600	238,809.66	-4,230.88	0.02	
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024			
		300,000.000	Local 99.788800	299,366.40	104.370637	313,111.91	13,745.51	0.04	
			Base 99.788800	299,366.40	104.370637	313,111.91	13,745.51	0.03	
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				4.197286	25 Oct 2034			
		104,327.450	Local 96.342113	100,511.27	101.047210	105,419.98	4,908.71	0.01	
Original Face:		2,100,000.000	Base 96.342113	100,511.27	101.047210	105,419.98	4,908.71	0.01	
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.517534	15 Jun 2045			
		941,501.340	Local 3.443215	32,417.92	3.079110	28,989.86	-3,428.06	0.00	
Original Face:		1,160,000.000	Base 3.443215	32,417.92	3.079110	28,989.86	-3,428.06	0.00	
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.569750	29 Mar 2049			
		660,000.000	Local 97.866691	645,920.16	100.046000	660,303.60	14,383.44	0.08	
			Base 97.866691	645,920.16	100.046000	660,303.60	14,383.44	0.06	
931142EE9	WALMART INC SR UNSECURED 06/28 3.7				3.700000	26 Jun 2028			
		420,000.000	Local 99.720060	418,824.25	109.126154	458,329.85	39,505.60	0.05	
			Base 99.720060	418,824.25	109.126154	458,329.85	39,505.60	0.04	
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45				3.450000	01 Jun 2026			
		190,000.000	Local 99.778253	189,578.68	100.953183	191,811.05	2,232.37	0.02	
			Base 99.778253	189,578.68	100.953183	191,811.05	2,232.37	0.02	
933XFBII2	HCA INC. 2018 TERM LOAN B10					13 Mar 2025			
		138,490.670	Local 100.650513	139,391.57	100.041700	138,548.42	-843.15	0.02	
			Base 100.650513	139,391.57	100.041700	138,548.42	-843.15	0.01	
934BSNII9	UFC HOLDINGS LLC 2019 TERM LOAN					29 Apr 2026			

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

Books Open

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Holdings

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



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	100,000.000	Local	99.988070	99,988.07	99,988.07	99.821400	99,821.40	-166.67	0.01
		Base	99.988070	99,988.07	99,988.07	99.821400	99,821.40	-166.67	0.01
935WHCI18	PCI GAMING AUTHORITY TERM LOAN						29 May 2026		
	150,000.000	Local	100.099753	150,149.63	150,149.63	100.062500	150,093.75	-55.88	0.02
		Base	100.099753	150,149.63	150,149.63	100.062500	150,093.75	-55.88	0.01
935WHEI14	HC GROUP HOLDINGS II INC TERM LOAN B						21 May 2026		
	190,000.000	Local	99.000000	188,100.00	188,100.00	99.250000	188,575.00	475.00	0.02
		Base	99.000000	188,100.00	188,100.00	99.250000	188,575.00	475.00	0.02
935WQRI15	BLACKSTONE CQP HOLDCO LP TERM LOAN B						30 Sep 2024		
	80,000.000	Local	99.750000	79,800.00	79,800.00	100.125000	80,100.00	300.00	0.01
		Base	99.750000	79,800.00	79,800.00	100.125000	80,100.00	300.00	0.01
935WUKI15	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B2						22 Jun 2026		
	132,666.750	Local	100.698148	133,592.96	133,592.96	100.000000	132,666.75	-926.21	0.02
		Base	100.698148	133,592.96	133,592.96	100.000000	132,666.75	-926.21	0.01
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.500000	15 May 2024		
	150,000.000	Local	101.116747	151,675.12	151,675.12	104.921285	157,381.93	5,706.81	0.02
		Base	101.116747	151,675.12	151,675.12	104.921285	157,381.93	5,706.81	0.02
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45					3.450000	15 Jun 2029		
	120,000.000	Local	100.604692	120,725.63	120,725.63	105.407160	126,488.59	5,762.96	0.01
		Base	100.604692	120,725.63	120,725.63	105.407160	126,488.59	5,762.96	0.01
94106LBH1	WASTE MANAGEMENT INC COMPANY GUAR 06/26 3.2					3.200000	15 Jun 2026		
	80,000.000	Local	99.973350	79,978.68	79,978.68	104.026404	83,221.12	3,242.44	0.01
		Base	99.973350	79,978.68	79,978.68	104.026404	83,221.12	3,242.44	0.01
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4					4.000000	15 Jul 2039		
	30,000.000	Local	102.066267	30,619.88	30,619.88	107.140312	32,142.09	1,522.21	0.00
		Base	102.066267	30,619.88	30,619.88	107.140312	32,142.09	1,522.21	0.00
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	120,000.000	Local	101.429200	121,715.04	121,715.04	109.224557	131,069.47	9,354.43	0.02
		Base	101.429200	121,715.04	121,715.04	109.224557	131,069.47	9,354.43	0.01
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 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
	80,000.000	Local	99.836338	79,869.07	101.827135	81,461.71	1,592.64	0.01	
		Base	99.836338	79,869.07	101.827135	81,461.71	1,592.64	0.01	
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
	480,000.000	Local	99.905738	479,547.54	101.034183	484,964.08	5,416.54	0.06	
		Base	99.905738	479,547.54	101.034183	484,964.08	5,416.54	0.05	
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
	50,000.000	Local	101.561020	50,780.51	103.797790	51,898.90	1,118.39	0.01	
		Base	101.561020	50,780.51	103.797790	51,898.90	1,118.39	0.00	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	510,000.000	Local	98.870667	504,240.40	102.771761	524,135.98	19,895.58	0.06	
		Base	98.870667	504,240.40	102.771761	524,135.98	19,895.58	0.05	
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	130,000.000	Local	99.730477	129,649.62	121.791374	158,328.79	28,679.17	0.02	
		Base	99.730477	129,649.62	121.791374	158,328.79	28,679.17	0.02	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	1,320,000.000	Local	100.940893	1,332,419.79	108.033944	1,426,048.06	93,628.27	0.16	
		Base	100.940893	1,332,419.79	108.033944	1,426,048.06	93,628.27	0.14	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	70,000.000	Local	99.621257	69,734.88	107.962837	75,573.99	5,839.11	0.01	
		Base	99.621257	69,734.88	107.962837	75,573.99	5,839.11	0.01	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	660,000.000	Local	101.817282	671,994.06	113.987696	752,318.79	80,324.73	0.09	
		Base	101.817282	671,994.06	113.987696	752,318.79	80,324.73	0.07	
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					2.834380	25 Jun 2037		
	146,751.750	Local	75.288281	110,486.87	81.664130	119,843.54	9,356.67	0.01	
Original Face:	1,110,000.000	Base	75.288281	110,486.87	81.664130	119,843.54	9,356.67	0.01	
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.420818	15 Jul 2046		
	70,000.000	Local	103.253443	72,277.41	103.730000	72,611.00	333.59	0.01	
Original Face:	70,000.000	Base	103.253443	72,277.41	103.730000	72,611.00	333.59	0.01	
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		

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Holdings

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Original Face:	20,000.000	Local		103.949950	20,789.99	106.135660	21,227.13	437.14	0.00
	20,000.000	Base		103.949950	20,789.99	106.135660	21,227.13	437.14	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
Original Face:	250,000.000	Local		102.585640	256,464.10	103.881050	259,702.63	3,238.53	0.03
	250,000.000	Base		102.585640	256,464.10	103.881050	259,702.63	3,238.53	0.02
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
Original Face:	220,000.000	Local		102.631332	225,788.93	103.658920	228,049.62	2,260.69	0.03
	220,000.000	Base		102.631332	225,788.93	103.658920	228,049.62	2,260.69	0.02
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
Original Face:	750,000.000	Local		102.616493	769,623.70	102.833500	771,251.25	1,627.55	0.09
	750,000.000	Base		102.616493	769,623.70	102.833500	771,251.25	1,627.55	0.07
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.144945	15 May 2048		
Original Face:	4,953,989.190	Local		4.534791	224,653.05	4.306350	213,336.11	-11,316.94	0.02
	5,169,000.000	Base		4.534791	224,653.05	4.306350	213,336.11	-11,316.94	0.02
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848000	15 May 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	920,000.000	Local		99.922872	919,290.42	105.136070	967,251.84	47,961.42	0.11
		Base		99.922872	919,290.42	105.136070	967,251.84	47,961.42	0.09
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	400,000.000	Local		99.828340	399,313.36	108.938435	435,753.74	36,440.38	0.05
		Base		99.828340	399,313.36	108.938435	435,753.74	36,440.38	0.04
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	75,228.710	Local		100.497682	75,603.11	97.700000	73,498.45	-2,104.66	0.01
		Base		100.497682	75,603.11	97.700000	73,498.45	-2,104.66	0.01
961214CP6	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3					2.300000	26 May 2020		
	30,000.000	Local		99.317100	29,795.13	100.023330	30,007.00	211.87	0.00
		Base		99.317100	29,795.13	100.023330	30,007.00	211.87	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.600000	23 Nov 2020		

Holdings

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	170,000.000	Local	99.292047	168,796.48	100.470494	170,799.84	2,003.36	0.02	
		Base	99.292047	168,796.48	100.470494	170,799.84	2,003.36	0.02	
963FXEI18	NUMERICABLE GROUP SA USD TERM LOAN B12						31 Jan 2026		
	180,099.060	Local	99.924286	179,962.70	96.875000	174,470.96	-5,491.74	0.02	
		Base	99.924286	179,962.70	96.875000	174,470.96	-5,491.74	0.02	
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	
964RQHII2	PANTHER BF AGGREGATOR 2 L P TERM LOAN B						30 Apr 2026		
	410,000.000	Local	99.017456	405,971.57	99.025000	406,002.50	30.93	0.05	
		Base	99.017456	405,971.57	99.025000	406,002.50	30.93	0.04	
964YDKII4	NEXSTAR BROADCASTING INC 2019 TERM LOAN B						20 Jun 2026		
	270,000.000	Local	99.611111	268,950.00	99.625000	268,987.50	37.50	0.03	
		Base	99.611111	268,950.00	99.625000	268,987.50	37.50	0.03	
966387AH5	WHITING PETROLEUM CORP COMPANY GUAR 03/21 5.75					5.750000	15 Mar 2021		
	90,000.000	Local	101.094389	90,984.95	100.750000	90,675.00	-309.95	0.01	
		Base	101.094389	90,984.95	100.750000	90,675.00	-309.95	0.01	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	60,000.000	Local	118.720650	71,232.39	129.388120	77,632.87	6,400.48	0.01	
		Base	118.720650	71,232.39	129.388120	77,632.87	6,400.48	0.01	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	320,000.000	Local	120.545831	385,746.66	131.845243	421,904.78	36,158.12	0.05	
		Base	120.545831	385,746.66	131.845243	421,904.78	36,158.12	0.04	
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875000	01 Sep 2021		
	130,000.000	Local	107.467177	139,707.33	110.935559	144,216.23	4,508.90	0.02	
		Base	107.467177	139,707.33	110.935559	144,216.23	4,508.90	0.01	
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023		
	70,000.000	Local	97.838300	68,486.81	103.351990	72,346.39	3,859.58	0.01	
		Base	97.838300	68,486.81	103.351990	72,346.39	3,859.58	0.01	
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.250000	15 Mar 2020		

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	80,000.000	Local	101.403788	81,123.03	101.847583	81,478.07	355.04	0.01	
		Base	101.403788	81,123.03	101.847583	81,478.07	355.04	0.01	
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.000000	15 Jan 2022		
	10,000.000	Local	97.842500	9,784.25	104.250000	10,425.00	640.75	0.00	
		Base	97.842500	9,784.25	104.250000	10,425.00	640.75	0.00	
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	30,000.000	Local	109.702533	32,910.76	114.000000	34,200.00	1,289.24	0.00	
		Base	109.702533	32,910.76	114.000000	34,200.00	1,289.24	0.00	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	210,000.000	Local	115.559390	242,674.72	132.564627	278,385.72	35,711.00	0.03	
		Base	115.559390	242,674.72	132.564627	278,385.72	35,711.00	0.03	
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5					6.500000	15 Jun 2022		
	80,000.000	Local	101.438125	81,150.50	102.000000	81,600.00	449.50	0.01	
		Base	101.438125	81,150.50	102.000000	81,600.00	449.50	0.01	
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	160,000.000	Local	100.143150	160,229.04	102.226170	163,561.87	3,332.83	0.02	
		Base	100.143150	160,229.04	102.226170	163,561.87	3,332.83	0.02	
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875000	15 Jun 2027		
	260,000.000	Local	98.771923	256,807.00	74.251000	193,052.60	-63,754.40	0.02	
Original Face:	260,000.000	Base	98.771923	256,807.00	74.251000	193,052.60	-63,754.40	0.02	
ACI103TH8	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/28 7.875					7.875000	23 Jan 2028		
	220,000.000	Local	100.000000	220,000.00	98.876000	217,527.20	-2,472.80	0.02	
		Base	100.000000	220,000.00	98.876000	217,527.20	-2,472.80	0.02	
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		
	90,906.600	Local	99.915892	90,830.14	99.250000	90,224.80	-605.34	0.01	
		Base	99.915892	90,830.14	99.250000	90,224.80	-605.34	0.01	
C9413PAZ6	VALEANT PHARMACEUTICALS INTL I INITIAL TERM						02 Jun 2025		
	235,399.590	Local	100.858060	237,419.46	99.910700	235,189.38	-2,230.08	0.03	
		Base	100.858060	237,419.46	99.910700	235,189.38	-2,230.08	0.02	
D8545JAG4	UNITYMEDIA HESSEN GMBH + CO K TERM LOAN D FACILITY						15 Jan 2026		

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	160,000.000	Local		99.703575	159,525.72	99.675000	159,480.00	-45.72	0.02
		Base		99.703575	159,525.72	99.675000	159,480.00	-45.72	0.02
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K						15 Jan 2026		
	334,664.650	Local		100.207172	335,357.98	99.597200	333,316.62	-2,041.36	0.04
		Base		100.207172	335,357.98	99.597200	333,316.62	-2,041.36	0.03
L5137LAF2	INTELSAT JACKSON HLDGS S A TERM LOAN B 3						27 Nov 2023		
	100,000.000	Local		99.797290	99,797.29	98.781200	98,781.20	-1,016.09	0.01
		Base		99.797290	99,797.29	98.781200	98,781.20	-1,016.09	0.01
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
	18,498.120	Local		100.367551	18,566.11	99.937500	18,486.56	-79.55	0.00
		Base		100.367551	18,566.11	99.937500	18,486.56	-79.55	0.00
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN						28 Oct 2020		
	0.000	Local		0.000000	-2,268.79	0.000000	0.00	2,268.79	0.00
		Base		0.000000	-2,268.79	0.000000	0.00	2,268.79	0.00
N9833RAE9	ZIGGO SECD FIN B V TERM LOAN E						15 Apr 2025		
	151,000.000	Local		99.963126	150,944.32	97.902800	147,833.23	-3,111.09	0.02
		Base		99.963126	150,944.32	97.902800	147,833.23	-3,111.09	0.01
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75					3.750000	25 Apr 2022		
	210,000.000	Local		98.398648	206,637.16	102.576167	215,409.95	8,772.79	0.02
		Base		98.398648	206,637.16	102.576167	215,409.95	8,772.79	0.02
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125					5.125000	15 Jan 2045		
	1,020,000.000	Local		108.276611	1,104,421.43	112.666406	1,149,197.34	44,775.91	0.13
		Base		108.276611	1,104,421.43	112.666406	1,149,197.34	44,775.91	0.11
US DOLLAR Total									
	461,856,862.470	Local			406,440,544.37		420,796,553.60	14,356,009.23	48.23
Original Face:	502,138,717.990	Base			406,440,544.37		420,796,553.60	14,356,009.23	40.43
FIXED INCOME Total									
	1,014,981,162.470	Base			429,253,092.83		441,375,047.50	12,121,954.67	42.40
Original Face:	502,138,717.990								

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR								Exchange Rate:	1.000000
ADI1BTVM3	EURO CURR 2PM OP JUL19C 1.14 JUL19 1.14 CALL					05 Jul 2019			
750,000.000		6.000	Local 0.006820	5,115.00	0.006600		4,950.00	-165.00	0.00
			Base 0.006820	5,115.00	0.006600		4,950.00	-165.00	0.00
ADI1BXJF3	EURO CURR 2PM OP JUL19C 1.13 JUL19 1.13 CALL					05 Jul 2019			
1,500,000.000		12.000	Local 0.007020	10,530.00	0.015000		22,500.00	11,970.00	0.00
			Base 0.007020	10,530.00	0.015000		22,500.00	11,970.00	0.00
ADI1C27G1	EURO CURR 2PM OP JUL19C 1.125 JUL19 1.125 CALL					05 Jul 2019			
500,000.000		4.000	Local 0.006220	3,110.00	0.019800		9,900.00	6,790.00	0.00
			Base 0.006220	3,110.00	0.019800		9,900.00	6,790.00	0.00
ADI1C94L8	US 10YR FUT OPTN AUG19C 134.5 JUL19 134.5 CALL					26 Jul 2019			
750,000.000		750.000	Local 0.032980	24,735.00	0.001000		750.00	-23,985.00	0.00
			Base 0.032980	24,735.00	0.001000		750.00	-23,985.00	0.00
ADI1CCBC3	US 10YR FUT OPTN AUG19C 128 JUL19 128 CALL					26 Jul 2019			
3,000.000		3.000	Local 0.535583	1,606.75	0.609375		1,828.13	221.38	0.00
			Base 0.535583	1,606.75	0.609375		1,828.13	221.38	0.00
ADI1CNZ17	AUDUSD EURO 2PM O AUG19C 69 AUG19 69 CALL					09 Aug 2019			
4,000.000		4.000	Local 0.722500	2,890.00	1.610000		6,440.00	3,550.00	0.00
			Base 0.722500	2,890.00	1.610000		6,440.00	3,550.00	0.00
ADI1CV8D3	US 10Y NOTE W4 OP JUN19C 127.7 JUN19 127.75 CALL					28 Jun 2019			
10,000.000		10.000	Local 0.201730	2,017.30	0.218750		2,187.50	170.20	0.00
			Base 0.201730	2,017.30	0.218750		2,187.50	170.20	0.00
ADI1CWDT0	US BOND FUTR OPTN AUG19C 155.5 JUL19 155.5 CALL					26 Jul 2019			
2,000.000		2.000	Local 1.298605	2,597.21	1.265625		2,531.25	-65.96	0.00
			Base 1.298605	2,597.21	1.265625		2,531.25	-65.96	0.00
ADI1CYYT3	US 10YR FUT OPTN AUG19C 127.7 JUL19 127.75 CALL					26 Jul 2019			
12,000.000		12.000	Local 0.591574	7,098.89	0.750000		9,000.00	1,901.11	0.00
			Base 0.591574	7,098.89	0.750000		9,000.00	1,901.11	0.00

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AEI501494	USCNC0013 USD CALL CNH PUT AUG19 6.935 CALL					30 Aug 2019		
2,130,000.000	2,130,000.000	Local	0.010500	22,365.00	0.005948	12,669.24	-9,695.76	0.00
		Base	0.010500	22,365.00	0.005948	12,669.24	-9,695.76	0.00
US DOLLAR Total								
5,661,000.000	2,130,803.000	Local		82,065.15		72,756.12	-9,309.03	0.01
		Base		82,065.15		72,756.12	-9,309.03	0.01
OPTIONS PURCHASED - CALLS Total								
5,661,000.000	2,130,803.000	Base		82,065.15		72,756.12	-9,309.03	0.01

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1C94Q7	US 2YR FUTR OPTN AUG19P 105.5 JUL19 105.5 PUT					26 Jul 2019				
350,000.000		175.000	Local	0.016490	5,771.50	0.000500	175.00	-5,596.50	0.00	
			Base	0.016490	5,771.50	0.000500	175.00	-5,596.50	0.00	
ADI1C9578	US 5YR FUTR OPTN AUG19P 111.7 JUL19 111.75 PUT					26 Jul 2019				
1,622,000.000		1,622.000	Local	0.017355	28,149.82	0.001000	1,622.00	-26,527.82	0.00	
			Base	0.017355	28,149.82	0.001000	1,622.00	-26,527.82	0.00	
ADI1C95V5	US BOND FUTR OPTN AUG19P 137 JUL19 137 PUT					26 Jul 2019				
108,000.000		108.000	Local	0.032980	3,561.84	0.001000	108.00	-3,453.84	0.00	
			Base	0.032980	3,561.84	0.001000	108.00	-3,453.84	0.00	
ADI1CFNW9	US 10YR FUT OPTN AUG19P 128 JUL19 128 PUT					26 Jul 2019				
3,000.000		3.000	Local	0.621523	1,864.57	0.640625	1,921.88	57.31	0.00	
			Base	0.621523	1,864.57	0.640625	1,921.88	57.31	0.00	
ADI1CXDB7	US 10Y NOTE W4 OP JUN19P 127.7 JUN19 127.75 PUT					28 Jun 2019				
16,000.000		16.000	Local	0.134543	2,152.68	0.001000	16.00	-2,136.68	0.00	
			Base	0.134543	2,152.68	0.001000	16.00	-2,136.68	0.00	
ADI1CXSR6	US 5YR FUTR OPTN SEP19P 113.7 AUG19 113.75 PUT					23 Aug 2019				
1,000.000		1.000	Local	0.025170	25.17	0.023438	23.44	-1.73	0.00	
			Base	0.025170	25.17	0.023438	23.44	-1.73	0.00	
ADI1CXSS4	US 5YR FUTR OPTN AUG19P 114.5 JUL19 114.5 PUT					26 Jul 2019				
49,000.000		49.000	Local	0.017355	850.40	0.007813	382.84	-467.56	0.00	
			Base	0.017355	850.40	0.007813	382.84	-467.56	0.00	
ADI1CXT61	US 5YR FUTR OPTN AUG19P 114.2 JUL19 114.25 PUT					26 Jul 2019				
49,000.000		49.000	Local	0.017355	850.40	0.007813	382.84	-467.56	0.00	
			Base	0.017355	850.40	0.007813	382.84	-467.56	0.00	
AEI450866	USEUP0172 USD PUT EUR CALL JUL19 1.1278 PUT					24 Jul 2019				
5,460,000.000		5,460,000.000	Local	0.010777	58,842.42	0.013681	74,698.26	15,855.84	0.01	
			Base	0.010777	58,842.42	0.013681	74,698.26	15,855.84	0.01	

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AEI450874	USEUP0173 USD PUT EUR CALL JUL19 1.12453 PUT					24 Jul 2019		
2,640,000.000	2,640,000.000	Local	0.011350	29,964.00	0.016074	42,435.36	12,471.36	0.00
		Base	0.011350	29,964.00	0.016074	42,435.36	12,471.36	0.00
AEI488320	USBRP0077 USD PUT BRL CALL AUG19 4.045 PUT					22 Aug 2019		
6,150,000.000	6,150,000.000	Local	0.027862	171,351.30	0.056624	348,237.60	176,886.30	0.04
		Base	0.027862	171,351.30	0.056624	348,237.60	176,886.30	0.03
US DOLLAR Total								
16,448,000.000	14,252,023.000	Local		303,384.10		470,003.22	166,619.12	0.05
		Base		303,384.10		470,003.22	166,619.12	0.05
OPTIONS PURCHASED - PUTS Total								
16,448,000.000	14,252,023.000	Base		303,384.10		470,003.22	166,619.12	0.05

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI1BVJ42	US 10YR FUT OPTN SEP19C 126 AUG19 126 CALL					23 Aug 2019				
-16,000.000		-16.000	Local	0.388895	-6,222.32	2.187500	-35,000.00	-28,777.68	0.00	
			Base	0.388895	-6,222.32	2.187500	-35,000.00	-28,777.68	0.00	
ADI1C05X0	AUDUSD EURO 2PM O JUL19C 70 JUL19 70 CALL					05 Jul 2019				
-2,000.000		-2.000	Local	0.422500	-845.00	0.540000	-1,080.00	-235.00	0.00	
			Base	0.422500	-845.00	0.540000	-1,080.00	-235.00	0.00	
ADI1C6ZP1	US BOND FUTR OPTN SEP19C 153 AUG19 153 CALL					23 Aug 2019				
-6,000.000		-6.000	Local	0.904520	-5,427.12	3.328125	-19,968.75	-14,541.63	0.00	
			Base	0.904520	-5,427.12	3.328125	-19,968.75	-14,541.63	0.00	
ADI1C70H5	US 10YR FUT OPTN SEP19C 127 AUG19 127 CALL					23 Aug 2019				
-12,000.000		-12.000	Local	0.451396	-5,416.75	1.421875	-17,062.50	-11,645.75	0.00	
			Base	0.451396	-5,416.75	1.421875	-17,062.50	-11,645.75	0.00	
ADI1C8TV1	US 10YR FUT OPTN AUG19C 128.5 JUL19 128.5 CALL					26 Jul 2019				
-5,000.000		-5.000	Local	0.373270	-1,866.35	0.406250	-2,031.25	-164.90	0.00	
			Base	0.373270	-1,866.35	0.406250	-2,031.25	-164.90	0.00	
ADI1C94T1	US 10YR FUT OPTN SEP19C 127.5 AUG19 127.5 CALL					23 Aug 2019				
-12,000.000		-12.000	Local	0.365458	-4,385.49	1.125000	-13,500.00	-9,114.51	0.00	
			Base	0.365458	-4,385.49	1.125000	-13,500.00	-9,114.51	0.00	
ADI1CB0F0	US 10YR FUT OPTN AUG19C 127.5 JUL19 127.5 CALL					26 Jul 2019				
-1,000.000		-1.000	Local	0.498270	-498.27	0.890625	-890.63	-392.36	0.00	
			Base	0.498270	-498.27	0.890625	-890.63	-392.36	0.00	
ADI1CBTS1	US 10YR FUT OPTN SEP19C 129 AUG19 129 CALL					23 Aug 2019				
-20,000.000		-20.000	Local	0.492020	-9,840.40	0.484375	-9,687.50	152.90	0.00	
			Base	0.492020	-9,840.40	0.484375	-9,687.50	152.90	0.00	
ADI1CCPY0	US 5YR FUTR OPTN AUG19C 118 JUL19 118 CALL					26 Jul 2019				
-18,000.000		-18.000	Local	0.437506	-7,875.11	0.484375	-8,718.75	-843.64	0.00	
			Base	0.437506	-7,875.11	0.484375	-8,718.75	-843.64	0.00	

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ADI1CDLP1	US 10YR FUT OPTN AUG19C 129 JUL19 129 CALL					26 Jul 2019		
		-37,000.000						
			Local	-13,326.63	0.265625	-9,828.13	3,498.50	0.00
			Base	-13,326.63	0.265625	-9,828.13	3,498.50	0.00
ADI1CK3W0	US 5YR FUTR OPTN AUG19C 118.2 JUL19 118.25 CALL					26 Jul 2019		
		-19,000.000						
			Local	-5,014.01	0.367188	-6,976.57	-1,962.56	0.00
			Base	-5,014.01	0.367188	-6,976.57	-1,962.56	0.00
ADI1CKBR2	US BOND FUTR OPTN AUG19C 158 JUL19 158 CALL					26 Jul 2019		
		-3,000.000						
			Local	-1,026.06	0.406250	-1,218.75	-192.69	0.00
			Base	-1,026.06	0.406250	-1,218.75	-192.69	0.00
ADI1CKBS0	US BOND FUTR OPTN AUG19C 155 JUL19 155 CALL					26 Jul 2019		
		-3,000.000						
			Local	-3,018.25	1.531250	-4,593.75	-1,575.50	0.00
			Base	-3,018.25	1.531250	-4,593.75	-1,575.50	0.00
ADI1CKDY5	EURO CURR 2PM OP AUG19C 1.15 AUG19 1.15 CALL					09 Aug 2019		
		-500,000.000						
			Local	-2,365.00	0.006600	-3,300.00	-935.00	0.00
			Base	-2,365.00	0.006600	-3,300.00	-935.00	0.00
ADI1CKZL9	US BOND FUTR OPTN AUG19C 156 JUL19 156 CALL					26 Jul 2019		
		-20,000.000						
			Local	-18,503.35	1.031250	-20,625.00	-2,121.65	0.00
			Base	-18,503.35	1.031250	-20,625.00	-2,121.65	0.00
ADI1CL761	US BOND FUTR OPTN AUG19C 154 JUL19 154 CALL					26 Jul 2019		
		-10,000.000						
			Local	-12,638.95	2.156250	-21,562.50	-8,923.55	0.00
			Base	-12,638.95	2.156250	-21,562.50	-8,923.55	0.00
ADI1CM0B5	US 5YR FUTR OPTN AUG19C 118.5 JUL19 118.5 CALL					26 Jul 2019		
		-19,000.000						
			Local	-6,498.38	0.265625	-5,046.88	1,451.50	0.00
			Base	-6,498.38	0.265625	-5,046.88	1,451.50	0.00
ADI1CMWQ7	US 5YR FUTR OPTN AUG19C 118.7 JUL19 118.75 CALL					26 Jul 2019		
		-22,000.000						
			Local	-6,211.95	0.187500	-4,125.00	2,086.95	0.00
			Base	-6,211.95	0.187500	-4,125.00	2,086.95	0.00
ADI1CN239	US 10YR FUT OPTN AUG19C 129.5 JUL19 129.5 CALL					26 Jul 2019		
		-5,000.000						
			Local	-1,319.48	0.156250	-781.25	538.23	0.00
			Base	-1,319.48	0.156250	-781.25	538.23	0.00

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ADI1CNZ09	CAD CURR 2PM OP SEP19C 76 SEP19 76 CALL					06 Sep 2019		
		-2,000.000	Local 0.297500	-595.00	1.040000	-2,080.00	-1,485.00	0.00
			Base 0.297500	-595.00	1.040000	-2,080.00	-1,485.00	0.00
ADI1CT343	US 10YR FUT OPTN SEP19C 131 AUG19 131 CALL					23 Aug 2019		
		-16,000.000	Local 0.248270	-3,972.32	0.156250	-2,500.00	1,472.32	0.00
			Base 0.248270	-3,972.32	0.156250	-2,500.00	1,472.32	0.00
ADI1CT3T8	US 5YR FUTR OPTN SEP19C 119 AUG19 119 CALL					23 Aug 2019		
		-17,000.000	Local 0.286873	-4,876.84	0.257813	-4,382.82	494.02	0.00
			Base 0.286873	-4,876.84	0.257813	-4,382.82	494.02	0.00
ADI1CV751	US 10Y NOTE W4 OP JUN19C 128.2 JUN19 128.25 CALL					28 Jun 2019		
		-10,000.000	Local 0.181083	-1,810.83	0.001000	-10.00	1,800.83	0.00
			Base 0.181083	-1,810.83	0.001000	-10.00	1,800.83	0.00
ADI1CV7K8	US LONG BND W4 OP JUN19C 156.5 JUN19 156.5 CALL					28 Jun 2019		
		-5,000.000	Local 0.373270	-1,866.35	0.001000	-5.00	1,861.35	0.00
			Base 0.373270	-1,866.35	0.001000	-5.00	1,861.35	0.00
ADI1CV975	US LONG BND W4 OP JUN19C 155.5 JUN19 155.5 CALL					28 Jun 2019		
		-8,000.000	Local 0.267801	-2,142.41	0.093750	-750.00	1,392.41	0.00
			Base 0.267801	-2,142.41	0.093750	-750.00	1,392.41	0.00
ADI1CWDQ6	US 10Y NOTE W4 OP JUN19C 128 JUN19 128 CALL					28 Jun 2019		
		-3,000.000	Local 0.159730	-479.19	0.001000	-3.00	476.19	0.00
			Base 0.159730	-479.19	0.001000	-3.00	476.19	0.00
ADI1CYYV8	US BOND FUTR OPTN SEP19C 156 AUG19 156 CALL					23 Aug 2019		
		-10,000.000	Local 1.412333	-14,123.33	1.578125	-15,781.25	-1,657.92	0.00
			Base 1.412333	-14,123.33	1.578125	-15,781.25	-1,657.92	0.00
ADI1CYY2	US 10YR FUT OPTN AUG19C 128.7 JUL19 128.75 CALL					26 Jul 2019		
		-9,000.000	Local 0.342021	-3,078.19	0.328125	-2,953.13	125.06	0.00
			Base 0.342021	-3,078.19	0.328125	-2,953.13	125.06	0.00
AEI501486	USCNC0014 USD CALL CNH PUT AUG19 7.1275 CALL					30 Aug 2019		
		-4,260,000.000	Local 0.003550	-15,123.00	0.001887	-8,038.62	7,084.38	0.00
			Base 0.003550	-15,123.00	0.001887	-8,038.62	7,084.38	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
US DOLLAR Total								
-5,070,000.000	-4,260,314.000	Local		-160,366.33		-222,501.03	-62,134.70	0.03
		Base		-160,366.33		-222,501.03	-62,134.70	0.02
OPTIONS WRITTEN - CALLS Total								
-5,070,000.000	-4,260,314.000	Base		-160,366.33		-222,501.03	-62,134.70	0.02

Holdings

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



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

								Exchange Rate:	1.000000
ADI1C2789	US 10YR FUT OPTN SEP19P 123.5 AUG19 123.5 PUT					23 Aug 2019			
-13,000.000		-13.000	Local	0.266299	-3,461.89	0.062500	-812.50	2,649.39	0.00
			Base	0.266299	-3,461.89	0.062500	-812.50	2,649.39	0.00
ADI1C4V13	US 10YR FUT OPTN SEP19P 124 AUG19 124 PUT					23 Aug 2019			
-2,000.000		-2.000	Local	0.482645	-965.29	0.062500	-125.00	840.29	0.00
			Base	0.482645	-965.29	0.062500	-125.00	840.29	0.00
ADI1C81K5	US 5YR FUTR OPTN SEP19P 116 AUG19 116 PUT					23 Aug 2019			
-25,000.000		-25.000	Local	0.384833	-9,620.83	0.054688	-1,367.20	8,253.63	0.00
			Base	0.384833	-9,620.83	0.054688	-1,367.20	8,253.63	0.00
ADI1C8TL3	US 10YR FUT OPTN AUG19P 125 JUL19 125 PUT					26 Jul 2019			
-6,000.000		-6.000	Local	0.138895	-833.37	0.031250	-187.50	645.87	0.00
			Base	0.138895	-833.37	0.031250	-187.50	645.87	0.00
ADI1C9R90	US 10YR FUT OPTN AUG19P 126 JUL19 126 PUT					26 Jul 2019			
-23,000.000		-23.000	Local	0.350852	-8,069.60	0.078125	-1,796.88	6,272.72	0.00
			Base	0.350852	-8,069.60	0.078125	-1,796.88	6,272.72	0.00
ADI1C9Y84	US 10YR FUT OPTN SEP19P 125 AUG19 125 PUT					23 Aug 2019			
-18,000.000		-18.000	Local	0.348097	-6,265.75	0.109375	-1,968.75	4,297.00	0.00
			Base	0.348097	-6,265.75	0.109375	-1,968.75	4,297.00	0.00
ADI1CB052	US 10YR FUT OPTN AUG19P 126.5 JUL19 126.5 PUT					26 Jul 2019			
-20,000.000		-20.000	Local	0.429521	-8,590.42	0.140625	-2,812.50	5,777.92	0.00
			Base	0.429521	-8,590.42	0.140625	-2,812.50	5,777.92	0.00
ADI1CB078	US 10YR FUT OPTN AUG19P 127 JUL19 127 PUT					26 Jul 2019			
-27,000.000		-27.000	Local	0.314242	-8,484.54	0.250000	-6,750.00	1,734.54	0.00
			Base	0.314242	-8,484.54	0.250000	-6,750.00	1,734.54	0.00
ADI1CCNH9	US BOND FUTR OPTN AUG19P 152 JUL19 152 PUT					26 Jul 2019			
-7,000.000		-7.000	Local	0.783984	-5,487.89	0.187500	-1,312.50	4,175.39	0.00
			Base	0.783984	-5,487.89	0.187500	-1,312.50	4,175.39	0.00

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

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ADI1CCQ52	US 10YR FUT OPTN SEP19P 125.5 AUG19 125.5 PUT					23 Aug 2019		
-7,000.000		-7.000	Local 0.592020	-4,144.14	0.140625	-984.38	3,159.76	0.00
			Base 0.592020	-4,144.14	0.140625	-984.38	3,159.76	0.00
ADI1CG9N3	US 10YR FUT OPTN SEP19P 126 AUG19 126 PUT					23 Aug 2019		
-21,000.000		-21.000	Local 0.379967	-7,979.30	0.218750	-4,593.75	3,385.55	0.00
			Base 0.379967	-7,979.30	0.218750	-4,593.75	3,385.55	0.00
ADI1CGQS3	US 10YR FUT OPTN SEP19P 126.5 AUG19 126.5 PUT					23 Aug 2019		
-169,000.000		-169.000	Local 0.599896	-101,382.38	0.312500	-52,812.50	48,569.88	0.01
			Base 0.599896	-101,382.38	0.312500	-52,812.50	48,569.88	0.01
ADI1CHY78	US 5YR FUTR OPTN AUG19P 117 JUL19 117 PUT					26 Jul 2019		
-38,000.000		-38.000	Local 0.228328	-8,676.45	0.062500	-2,375.00	6,301.45	0.00
			Base 0.228328	-8,676.45	0.062500	-2,375.00	6,301.45	0.00
ADI1CJ3D5	US BOND FUTR OPTN AUG19P 153 JUL19 153 PUT					26 Jul 2019		
-7,000.000		-7.000	Local 0.777289	-5,441.02	0.328125	-2,296.88	3,144.14	0.00
			Base 0.777289	-5,441.02	0.328125	-2,296.88	3,144.14	0.00
ADI1CJ5V3	US 5YR FUTR OPTN SEP19P 117.2 AUG19 117.25 PUT					23 Aug 2019		
-52,000.000		-52.000	Local 0.399713	-20,785.05	0.203125	-10,562.50	10,222.55	0.00
			Base 0.399713	-20,785.05	0.203125	-10,562.50	10,222.55	0.00
ADI1CKBW1	US BOND FUTR OPTN SEP19P 151 AUG19 151 PUT					23 Aug 2019		
-5,000.000		-5.000	Local 0.873270	-4,366.35	0.359375	-1,796.88	2,569.47	0.00
			Base 0.873270	-4,366.35	0.359375	-1,796.88	2,569.47	0.00
ADI1CKC83	US BOND FUTR OPTN AUG19P 150 JUL19 150 PUT					26 Jul 2019		
-3,000.000		-3.000	Local 0.342020	-1,026.06	0.078125	-234.38	791.68	0.00
			Base 0.342020	-1,026.06	0.078125	-234.38	791.68	0.00
ADI1CNYS9	US 5YR FUTR OPTN AUG19P 117.5 JUL19 117.5 PUT					26 Jul 2019		
-19,000.000		-19.000	Local 0.349833	-6,646.82	0.148438	-2,820.32	3,826.50	0.00
			Base 0.349833	-6,646.82	0.148438	-2,820.32	3,826.50	0.00
ADI1CNYT7	US 5YR FUTR OPTN AUG19P 117.2 JUL19 117.25 PUT					26 Jul 2019		
-49,000.000		-49.000	Local 0.243009	-11,907.43	0.093750	-4,593.75	7,313.68	0.00
			Base 0.243009	-11,907.43	0.093750	-4,593.75	7,313.68	0.00

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ADI1CQDN6	US BOND FUTR OPTN AUG19P 154 JUL19 154 PUT					26 Jul 2019		
-8,000.000		-8.000	Local 0.693583	-5,548.66	0.562500	-4,500.00	1,048.66	0.00
			Base 0.693583	-5,548.66	0.562500	-4,500.00	1,048.66	0.00
ADI1CQMX4	US 10YR FUT OPTN SEP19P 127 AUG19 127 PUT					23 Aug 2019		
-166,000.000		-166.000	Local 0.479068	-79,525.33	0.453125	-75,218.75	4,306.58	0.01
			Base 0.479068	-79,525.33	0.453125	-75,218.75	4,306.58	0.01
ADI1CT392	US 5YR FUTR OPTN AUG19P 117.7 JUL19 117.75 PUT					26 Jul 2019		
-10,000.000		-10.000	Local 0.217020	-2,170.20	0.226563	-2,265.63	-95.43	0.00
			Base 0.217020	-2,170.20	0.226563	-2,265.63	-95.43	0.00
ADI1CT3P6	US 10YR FUT OPTN SEP19P 127.5 AUG19 127.5 PUT					23 Aug 2019		
-9,000.000		-9.000	Local 0.592021	-5,328.19	0.656250	-5,906.25	-578.06	0.00
			Base 0.592021	-5,328.19	0.656250	-5,906.25	-578.06	0.00
ADI1CT459	US BOND FUTR OPTN AUG19P 155 JUL19 155 PUT					26 Jul 2019		
-5,000.000		-5.000	Local 1.045146	-5,225.73	0.937500	-4,687.50	538.23	0.00
			Base 1.045146	-5,225.73	0.937500	-4,687.50	538.23	0.00
ADI1CT483	US BOND FUTR OPTN SEP19P 153 AUG19 153 PUT					23 Aug 2019		
-5,000.000		-5.000	Local 0.685770	-3,428.85	0.734375	-3,671.88	-243.03	0.00
			Base 0.685770	-3,428.85	0.734375	-3,671.88	-243.03	0.00
ADI1CXQF4	US 10YR FUT OPTN AUG19P 127.2 JUL19 127.25 PUT					26 Jul 2019		
-6,000.000		-6.000	Local 0.357645	-2,145.87	0.328125	-1,968.75	177.12	0.00
			Base 0.357645	-2,145.87	0.328125	-1,968.75	177.12	0.00
AEI488338	USBRP0078 USD PUT BRL CALL AUG19 3.875 PUT					22 Aug 2019		
-12,300,000.000		-12,300,000.000	Local 0.009616	-118,276.80	0.024008	-295,298.40	-177,021.60	0.03
			Base 0.009616	-118,276.80	0.024008	-295,298.40	-177,021.60	0.03
AEI498014	USBRP0079 USD PUT BRL CALL AUG19 3.9489 PUT					28 Aug 2019		
-6,020,000.000		-6,020,000.000	Local 0.014685	-88,403.70	0.037549	-226,044.98	-137,641.28	0.03
			Base 0.014685	-88,403.70	0.037549	-226,044.98	-137,641.28	0.02
US DOLLAR Total								
-19,040,000.000		-18,320,720.000	Local	-534,187.91		-719,765.31	-185,577.40	0.08
			Base	-534,187.91		-719,765.31	-185,577.40	0.07

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STATE STREET

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OPTIONS WRITTEN - PUTS Total

-19,040,000.000	-18,320,720.000	Base		-534,187.91		-719,765.31	-185,577.40	0.07
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SWAPS FIXED INCOME

BRAZILIAN REAL

Exchange Rate: 3.839950

99S131BL7	OWP292832 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020		
	31,914,000.000	Local	100.000000	31,914,000.00	102.871727	32,830,482.95	916,482.95	22.89
		Base	25.423944	8,113,797.58	26.789861	8,549,716.26	435,918.68	0.82
99S131BM5	OWP292832 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020		
	-31,914,000.000	Local	100.000000	-31,914,000.00	100.000000	-31,914,000.00	0.00	22.25
		Base	25.423944	-8,113,797.58	26.042006	-8,311,045.72	-197,248.14	0.80
99S132169	OWP292956 IRS BRL R F 8.41000				8.410000	02 Jan 2020		
	6,500,000.000	Local	100.031865	6,502,071.25	102.871727	6,686,662.26	184,591.01	4.66
		Base	24.242034	1,575,732.22	26.789861	1,741,340.97	165,608.75	0.17
99S132177	OWP292956 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.000000	02 Jan 2020		
	-6,500,000.000	Local	100.000000	-6,500,000.00	100.000000	-6,500,000.00	0.00	4.53
		Base	24.235350	-1,575,297.75	26.042006	-1,692,730.37	-117,432.62	0.16
99S134K98	OWP293038 IRS BRL R F 8.41000				8.410000	02 Jan 2020		
	11,100,000.000	Local	100.120616	11,113,388.42	102.871727	11,418,761.70	305,373.28	7.96
		Base	24.362532	2,704,241.06	26.789861	2,973,674.58	269,433.52	0.29
99S134KA5	OWP293038 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.000000	02 Jan 2020		
	-11,100,000.000	Local	100.000000	-11,100,000.00	100.000000	-11,100,000.00	0.00	7.74
		Base	24.336839	-2,701,389.17	26.042006	-2,890,662.64	-189,273.47	0.28
99S135D93	OWP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020		
	7,200,000.000	Local	100.075223	7,205,416.02	102.871727	7,406,764.34	201,348.32	5.16
		Base	24.436299	1,759,413.50	26.789861	1,928,870.00	169,456.50	0.19
99S135DA0	OWP293095 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020		
	-7,200,000.000	Local	100.000000	-7,200,000.00	100.000000	-7,200,000.00	0.00	5.02
		Base	24.420078	-1,758,245.62	26.042006	-1,875,024.41	-116,778.79	0.18

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S139636	OWP293178 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
	3,366,000.000	Local	100.139873	3,370,708.13	102.871727	3,462,662.33	91,954.20		2.41
		Base	24.450285	822,996.60	26.789861	901,746.72	78,750.12		0.09
99S139644	OWP293178 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020			
	-3,366,000.000	Local	100.000000	-3,366,000.00	100.000000	-3,366,000.00	0.00		2.35
		Base	24.420042	-821,978.62	26.042006	-876,573.91	-54,595.29		0.08
BRAZILIAN REAL Total									
		Local		25,583.82		1,725,333.58	1,699,749.76		84.98
		Base		5,472.22		449,311.48	443,839.26		3.05
EURO CURRENCY							Exchange Rate:	0.879430	
GERMANY									
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498000	23 Aug 2047			
	443,300.000	Local	0.000000	0.00	0.000000	0.00	0.00		0.00
		Base	0.005552	24.61	0.000000	0.00	-24.61		0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.271000	23 Aug 2047			
	-443,300.000	Local	0.000002	-0.01	0.000000	0.00	0.01		0.00
		Base	0.000884	-3.92	0.000000	0.00	3.92		0.00
GERMANY Total									
		Base		20.69		0.00	-20.69		0.00
UNITED STATES OF AMERICA (THE)									
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047			
	443,300.000	Local	100.083788	443,671.43	100.000000	443,300.00	-371.43		14.30
		Base	118.125003	523,648.14	113.710017	504,076.50	-19,571.64		0.05
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498000	23 Aug 2047			
	-443,300.000	Local	100.000000	-443,300.00	120.866723	-535,802.18	-92,502.18		17.28
		Base	118.027058	-523,213.95	137.437571	-609,260.75	-86,046.80		0.06
UNITED STATES OF AMERICA (THE) Total									
		Base		434.19		-105,184.25	-105,618.44		0.11

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EURO CURRENCY Total

	Local			371.42		-92,502.18	-92,873.60	31.58
	Base			454.88		-105,184.25	-105,639.13	0.11

JAPANESE YEN

Exchange Rate: 107.815000

99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				0.005500	09 May 2046		
	222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	44.48
		Base	0.925840	2,057,402.10	0.927515	2,061,123.22	3,721.12	0.20
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.640790	09 May 2046		
	-222,220,000.000	Local	100.000000	-222,220,000.00	107.104717	-238,008,102.12	-15,788,102.12	47.64
		Base	0.925840	-2,057,402.10	0.993412	-2,207,560.19	-150,158.09	0.21
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184				1.000000	09 May 2046		
	222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	-0.000070	-156.52	0.000000	0.00	156.52	0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184				0.005500	09 May 2046		
	-222,220,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	-0.000070	156.52	0.000000	0.00	-156.52	0.00

JAPANESE YEN Total

	Local			0.00		-15,788,102.12	-15,788,102.12	92.11
	Base			0.00		-146,436.97	-146,436.97	0.41

MEXICAN PESO

Exchange Rate: 19.193750

99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.350500	05 Apr 2021		
	255,880,000.000	Local	99.991538	255,858,347.11	99.582115	254,810,715.86	-1,047,631.25	23.85
		Base	5.487852	14,042,316.29	5.188257	13,275,712.97	-766,603.32	1.28
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.507800	05 Apr 2021		
	-255,880,000.000	Local	100.000000	-255,880,000.00	100.000000	-255,880,000.00	0.00	23.95
		Base	5.488335	-14,043,551.96	5.210029	-13,331,422.99	712,128.97	1.28
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.330000	06 Apr 2022		
	175,500,000.000	Local	99.968730	175,445,121.13	99.939631	175,394,052.41	-51,068.72	16.42

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		Base	5.483521	9,623,578.71	5.206884	9,138,081.53	-485,497.18	0.88
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				8.510800	06 Apr 2022		
	-175,500,000.00	Local	100.000000	-175,500,000.00	100.000000	-175,500,000.00	0.00	16.43
		Base	5.485241	-9,626,597.44	5.210029	-9,143,601.43	482,996.01	0.88
MEXICAN PESO Total								
		Local		-76,531.76		-1,175,231.73	-1,098,699.97	80.64
		Base		-4,254.40		-61,229.92	-56,975.52	4.31
POUND STERLING							Exchange Rate:	0.787433
99S154403	BWS028886 IRS GBP R V 06MLIBOR 1 CCPVANILLA				1.000000	26 Oct 2021		
	3,966,000.000	Local	100.029692	3,967,177.57	100.000000	3,966,000.00	-1,177.57	8.23
		Base	127.747587	5,066,469.29	126.994932	5,036,618.99	-29,850.30	0.48
99S154411	BWS028886 IRS GBP P F 1.27100 2 CCPVANILLA				1.271000	26 Oct 2021		
	-3,966,000.000	Local	100.000000	-3,966,000.00	100.871143	-4,000,549.53	-34,549.53	8.30
		Base	127.710016	-5,064,979.25	128.101239	-5,080,495.14	-15,515.89	0.49
99S155LR2	BWS029009 IRS GBP R V 03MLIBOR 1 CCPVANILLA				1.000000	30 Oct 2021		
	19,871,000.000	Local	99.977693	19,866,567.33	100.000000	19,871,000.00	4,432.67	41.24
		Base	128.135050	25,461,715.80	126.994932	25,235,162.86	-226,552.94	2.42
99S155LS0	BWS029009 IRS GBP P F 1.38500 2 CCPVANILLA				1.385000	30 Oct 2021		
	-19,871,000.000	Local	100.000000	-19,871,000.00	100.611106	-19,992,432.87	-121,432.87	41.49
		Base	128.163626	-25,467,394.19	127.771005	-25,389,376.45	78,017.74	2.44
POUND STERLING Total								
		Local		-3,255.10		-155,982.40	-152,727.30	99.26
		Base		-4,188.35		-198,089.74	-193,901.39	5.84
US DOLLAR							Exchange Rate:	1.000000
99S0U9RU5	SWS022327 IRS USD R F 1.13750 2 CCPVANILLA				1.137500	17 Oct 2019		
	9,640,000.000	Local	100.000000	9,640,000.00	99.634474	9,604,763.29	-35,236.71	1.10
		Base	100.000000	9,640,000.00	99.634474	9,604,763.29	-35,236.71	0.92

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.588000	17 Oct 2019		
		-9,640,000.00	Local 100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.10
			Base 100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	0.93
99S0XDCC9	SWS025809 IRS USD R F 1.67100 2 CCPVANILLA				1.671000	14 Jun 2020		
		8,160,000.00	Local 99.990823	8,159,251.14	99.648800	8,131,342.08	-27,909.06	0.93
			Base 99.990823	8,159,251.14	99.648800	8,131,342.08	-27,909.06	0.78
99S0XDCD7	SWS025809 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.427880	14 Jun 2020		
		-8,160,000.00	Local 100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.94
			Base 100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.78
99S0YPCX5	SWS026468 IRS USD R F 1.70477 2 CCPVANILLA				1.704770	28 Sep 2019		
		3,170,000.00	Local 100.000000	3,170,000.00	99.827637	3,164,536.09	-5,463.91	0.36
			Base 100.000000	3,170,000.00	99.827637	3,164,536.09	-5,463.91	0.30
99S0YPCY3	SWS026468 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.329880	28 Sep 2019		
		-3,170,000.00	Local 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.36
			Base 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.30
99S156G96	BWS029025 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.518000	15 Feb 2044		
		5,358,000.00	Local 99.994774	5,357,720.01	100.000000	5,358,000.00	279.99	0.61
			Base 99.994774	5,357,720.01	100.000000	5,358,000.00	279.99	0.51
99S156GA3	BWS029025 IRS USD P F 3.33000 2 CCPVANILLA				3.330000	15 Feb 2044		
		-5,358,000.00	Local 100.000000	-5,358,000.00	121.795669	-6,525,811.95	-1,167,811.95	0.75
			Base 100.000000	-5,358,000.00	121.795669	-6,525,811.95	-1,167,811.95	0.63
99S15UTU2	SWS029421 IRS USD R F 3.00000 2 CCPVANILLA				3.000000	15 Feb 2036		
		7,205,000.00	Local 100.055871	7,209,025.54	112.169193	8,081,790.36	872,764.82	0.93
			Base 100.055871	7,209,025.54	112.169193	8,081,790.36	872,764.82	0.78
99S15UTV0	SWS029421 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.518000	15 Feb 2036		
		-7,205,000.00	Local 100.000000	-7,205,000.00	100.000000	-7,205,000.00	0.00	0.83
			Base 100.000000	-7,205,000.00	100.000000	-7,205,000.00	0.00	0.69
99S15UTX6	BWS029405 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.518000	15 May 2044		
		5,328,000.00	Local 100.075822	5,332,039.81	100.000000	5,328,000.00	-4,039.81	0.61
			Base 100.075822	5,332,039.81	100.000000	5,328,000.00	-4,039.81	0.51

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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: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S15UTY4	BWS029405 IRS USD P F	3.00000 2 CCPVANILLA			3.000000	15 May 2044			
	-5,328,000.000	Local	100.000000	-5,328,000.00	115.422161	-6,149,692.74	-821,692.74	0.70	
		Base	100.000000	-5,328,000.00	115.422161	-6,149,692.74	-821,692.74	0.59	
99S16CT07	BWS029702 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.518000	15 May 2044			
	4,736,000.000	Local	100.406512	4,755,252.39	100.000000	4,736,000.00	-19,252.39	0.54	
		Base	100.406512	4,755,252.39	100.000000	4,736,000.00	-19,252.39	0.46	
99S16CT15	BWS029702 IRS USD P F	2.87500 2 CCPVANILLA			2.875000	15 May 2044			
	-4,736,000.000	Local	100.000000	-4,736,000.00	112.949245	-5,349,276.24	-613,276.24	0.61	
		Base	100.000000	-4,736,000.00	112.949245	-5,349,276.24	-613,276.24	0.51	
99S17KHF8	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.370080	15 Aug 2044			
	5,814,000.000	Local	99.565140	5,788,717.23	100.000000	5,814,000.00	25,282.77	0.67	
		Base	99.565140	5,788,717.23	100.000000	5,814,000.00	25,282.77	0.56	
99S17KHG6	BWS030445 IRS USD P F	2.75000 2 CCPVANILLA			2.750000	15 Aug 2044			
	-5,814,000.000	Local	100.000000	-5,814,000.00	110.551500	-6,427,464.21	-613,464.21	0.74	
		Base	100.000000	-5,814,000.00	110.551500	-6,427,464.21	-613,464.21	0.62	
99S17L361	SWS030387 CDS USD R F	1.00000 2 CCPCDX			1.000000	20 Jun 2024			
	44,119,291.000	Local	101.530377	44,794,482.53	102.159700	45,072,135.33	277,652.80	5.17	
		Base	101.530377	44,794,482.53	102.159700	45,072,135.33	277,652.80	4.33	
99S17L379	SWS030387 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2024			
	-44,119,291.000	Local	100.000000	-44,119,291.00	100.000000	-44,119,291.00	0.00	5.06	
		Base	100.000000	-44,119,291.00	100.000000	-44,119,291.00	0.00	4.24	
99S17OQO1	SWS030585 CDS USD R F	1.00000 2 CCPCDX			1.000000	20 Jun 2029			
	1,770,000.000	Local	98.876699	1,750,117.58	99.796700	1,766,401.59	16,284.01	0.20	
		Base	98.876699	1,750,117.58	99.796700	1,766,401.59	16,284.01	0.17	
99S17OQP8	SWS030585 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2029			
	-1,770,000.000	Local	100.000000	-1,770,000.00	100.000000	-1,770,000.00	0.00	0.20	
		Base	100.000000	-1,770,000.00	100.000000	-1,770,000.00	0.00	0.17	
99S17Q1R6	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.402380	31 Jan 2026			
	23,771,000.000	Local	98.706320	23,463,479.35	100.000000	23,771,000.00	307,520.65	2.72	
		Base	98.706320	23,463,479.35	100.000000	23,771,000.00	307,520.65	2.28	

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S17Q1S4	BWS030403 IRS USD P F	2.50000 2 CCPVANILLA			2.500000	31 Jan 2026			
	-23,771,000.000	Local	100.000000	-23,771,000.00	104.243318	-24,779,679.12	-1,008,679.12		2.84
		Base	100.000000	-23,771,000.00	104.243318	-24,779,679.12	-1,008,679.12		2.38
99S17R7I8	SWS030601 CDS USD R F	5.00000 2 CCPCDX			5.000000	20 Jun 2024			
	3,540,000.000	Local	105.323040	3,728,435.60	107.593000	3,808,792.20	80,356.60		0.44
		Base	105.323040	3,728,435.60	107.593000	3,808,792.20	80,356.60		0.37
99S17R7J6	SWS030601 CDS USD P V	03MEVENT 1 CCPCDX			1.000000	20 Jun 2024			
	-3,540,000.000	Local	100.000000	-3,540,000.00	100.000000	-3,540,000.00	0.00		0.41
		Base	100.000000	-3,540,000.00	100.000000	-3,540,000.00	0.00		0.34
99S17RUF8	BWS030668 IRS USD R V	03MLIBOR 1 CCPVANILLA			2.329880	31 Dec 2025			
	10,416,000.000	Local	100.490137	10,467,052.65	100.000000	10,416,000.00	-51,052.65		1.19
		Base	100.490137	10,467,052.65	100.000000	10,416,000.00	-51,052.65		1.00
99S17RUG6	BWS030668 IRS USD P F	2.25000 2 CCPVANILLA			2.250000	31 Dec 2025			
	-10,416,000.000	Local	100.000000	-10,416,000.00	102.668622	-10,693,963.67	-277,963.67		1.23
		Base	100.000000	-10,416,000.00	102.668622	-10,693,963.67	-277,963.67		1.03
99S1872R6	SWS030825 IRS USD R F	2.25000 2 CCPVANILLA			2.250000	26 Apr 2022			
	23,428,000.000	Local	100.021713	23,433,086.83	100.623131	23,573,987.13	140,900.30		2.70
		Base	100.021713	23,433,086.83	100.623131	23,573,987.13	140,900.30		2.26
99S1872S4	SWS030825 IRS USD P V	03MLIBOR 1 CCPVANILLA			1.000000	26 Apr 2022			
	-23,428,000.000	Local	100.000000	-23,428,000.00	100.000000	-23,428,000.00	0.00		2.69
		Base	100.000000	-23,428,000.00	100.000000	-23,428,000.00	0.00		2.25
99S1872U9	BWS030841 IRS USD R V	03MLIBOR 1 CCPVANILLA			1.000000	26 Apr 2023			
	23,867,000.000	Local	100.006439	23,868,536.84	100.000000	23,867,000.00	-1,536.84		2.74
		Base	100.006439	23,868,536.84	100.000000	23,867,000.00	-1,536.84		2.29
99S1872V7	BWS030841 IRS USD P F	2.30000 2 CCPVANILLA			2.300000	26 Apr 2023			
	-23,867,000.000	Local	100.000000	-23,867,000.00	100.567479	-24,002,440.21	-135,440.21		2.75
		Base	100.000000	-23,867,000.00	100.567479	-24,002,440.21	-135,440.21		2.31
99S192PC4	SWS031104 IRS USD R F	1.85000 2 CCPVANILLA			1.850000	15 Jun 2022			
	14,790,000.000	Local	99.973940	14,786,145.69	100.302783	14,834,781.61	48,635.92		1.70
		Base	99.973940	14,786,145.69	100.302783	14,834,781.61	48,635.92		1.43

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S192PD2	SWS031104 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.410250	15 Jun 2022		
		-14,790,000.000	Local 100.000000	-14,790,000.00	100.000000	-14,790,000.00	0.00	1.70
			Base 100.000000	-14,790,000.00	100.000000	-14,790,000.00	0.00	1.42
99S194Q39	BWS031120 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	30 Apr 2026		
		2,002,000.000	Local 100.159514	2,005,193.47	100.000000	2,002,000.00	-3,193.47	0.23
			Base 100.159514	2,005,193.47	100.000000	2,002,000.00	-3,193.47	0.19
99S194Q47	BWS031120 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	30 Apr 2026		
		-2,002,000.000	Local 100.000000	-2,002,000.00	100.259769	-2,007,200.58	-5,200.58	0.23
			Base 100.000000	-2,002,000.00	100.259769	-2,007,200.58	-5,200.58	0.19
99S19BUF1	BWS031328 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	30 Apr 2026		
		15,176,000.000	Local 100.122688	15,194,619.15	100.000000	15,176,000.00	-18,619.15	1.74
			Base 100.122688	15,194,619.15	100.000000	15,176,000.00	-18,619.15	1.46
99S19BUG9	BWS031328 IRS USD P F 1.55000 2 CCPOIS				1.550000	30 Apr 2026		
		-15,176,000.000	Local 100.000000	-15,176,000.00	99.931550	-15,165,612.03	10,387.97	1.74
			Base 100.000000	-15,176,000.00	99.931550	-15,165,612.03	10,387.97	1.46
US DOLLAR Total								
			Local	612,864.81		-2,416,902.07	-3,029,766.88	49.45
			Base	612,864.81		-2,416,902.07	-3,029,766.88	41.45
SWAPS FIXED INCOME Total								
		0.000	Base	610,349.16		-2,478,531.47	-3,088,880.63	55.16

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-2,001,000.000	1,115,458,915.690	Base		453,061,601.01		462,026,184.83	8,964,583.82	99.97
Original Face:	502,138,717.990							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.879430

GERMANY

ADI1741J3	EURO-BTP FUTURE SEP19 XEUR 20190906	06 Sep 2019	62.000	6,200,000.000	Local 8,326,600.00 Base 9,468,178.25	7,998,954.40	134.300000 152.712552	327,645.60 372,565.87	294,165.60 334,495.75	33,480.00 38,070.12	0.00
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ADI1746B5	EURO-BOBL FUTURE SEP19 XEUR 20190906	06 Sep 2019	6.000	600,000.000	Local 806,640.00 Base 917,230.48	803,287.20	134.440000 152.871746	3,352.80 3,812.47	2,932.80 3,334.89	420.00 477.58	0.00
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AEI497891	RXQ9C178.000 AUG19 178 CALL FSO	26 Jul 2019	160.000	16,000,000.000	Local 3,200.00 Base 3,638.72	4,992.00	0.020000 0.022742	-1,792.00 -2,037.68	-1,792.00 -2,037.68	0.00 0.00	0.00
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GERMANY Total			228.000	22,800,000.000	Local 9,136,440.00 Base	8,807,233.60		329,206.40 374,340.66	295,306.40 335,792.96	33,900.00 38,547.70	0.00
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EURO CURRENCY Total

			228.000	22,800,000.000	Local 9,136,440.00 Base	8,807,233.60		329,206.40 374,340.66	295,306.40 335,792.96	33,900.00 38,547.70	0.00
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US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019	280.000	70,000,000.000	Local 68,663,000.00 Base 68,663,000.00	68,142,329.00	98.090000 98.090000	520,671.00 520,671.00	531,171.00 531,171.00	-10,500.00 -10,500.00	0.00
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ADI08QVR4	90DAY EUR FUTR MAR20 XCME 20200316	16 Mar 2020	7.000	1,750,000.000	Local 1,720,075.00 Base 1,720,075.00	1,707,762.60	98.290000 98.290000	12,312.40 12,312.40	12,662.40 12,662.40	-350.00 -350.00	0.00
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ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020	146.000	36,500,000.000	Local 35,908,700.00 Base 35,908,700.00	35,697,419.10	98.380000 98.380000	211,280.90 211,280.90	220,405.90 220,405.90	-9,125.00 -9,125.00	0.00
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
61.000	15,250,000.000	Local	15,016,675.00	14,864,322.30	98.470000	152,352.70		155,402.70	-3,050.00	
		Base	15,016,675.00		98.470000	152,352.70		155,402.70	-3,050.00	0.00
ADI0WW8D1	CAD CURRENCY FUT SEP19 XCME 20190917						17 Sep 2019			
112.000	11,200,000.000	Local	8,574,160.00	8,447,758.30	0.765550	126,401.70		120,241.70	6,160.00	
		Base	8,574,160.00		0.765550	126,401.70		120,241.70	6,160.00	0.00
ADI174351	US LONG BOND(CBT) SEP19 XCBT 20190919						19 Sep 2019			
228.000	22,800,000.000	Local	35,475,375.00	34,432,361.75	155.593750	1,043,013.25		1,071,513.25	-28,500.00	
		Base	35,475,375.00		155.593750	1,043,013.25		1,071,513.25	-28,500.00	0.00
ADI1744Z4	US ULTRA BOND CBT SEP19 XCBT 20190919						19 Sep 2019			
230.000	23,000,000.000	Local	40,839,375.00	39,297,496.52	177.562500	1,541,878.48		1,585,003.48	-43,125.00	
		Base	40,839,375.00		177.562500	1,541,878.48		1,585,003.48	-43,125.00	0.00
ADI17D2C7	US 5YR NOTE (CBT) SEP19 XCBT 20190930						30 Sep 2019			
1,700.000	170,000,000.000	Local	200,865,625.00	197,964,408.58	118.156250	2,901,216.42		2,901,216.42	0.00	
		Base	200,865,625.00		118.156250	2,901,216.42		2,901,216.42	0.00	0.00
ADI17D2D5	US 2YR NOTE (CBT) SEP19 XCBT 20190930						30 Sep 2019			
263.000	52,600,000.000	Local	56,592,257.94	56,260,234.25	107.589844	332,023.69		342,297.00	-10,273.31	
		Base	56,592,257.94		107.589844	332,023.69		342,297.00	-10,273.31	0.00
ADI17KPW2	BP CURRENCY FUT SEP19 XCME 20190916						16 Sep 2019			
41.000	2,562,500.000	Local	3,266,931.25	3,274,183.75	1.274900	-7,252.50		-18,271.25	11,018.75	
		Base	3,266,931.25		1.274900	-7,252.50		-18,271.25	11,018.75	0.00
ADI189623	EURO FX CURR FUT SEP19 XCME 20190916						16 Sep 2019			
52.000	6,500,000.000	Local	7,440,225.00	7,415,168.25	1.144650	25,056.75		22,781.75	2,275.00	
		Base	7,440,225.00		1.144650	25,056.75		22,781.75	2,275.00	0.00
ADI1B12N4	AUDUSD CRNCY FUT SEP19 XCME 20190916						16 Sep 2019			
47.000	4,700,000.000	Local	3,306,920.00	3,276,957.50	0.703600	29,962.50		22,912.50	7,050.00	
		Base	3,306,920.00		0.703600	29,962.50		22,912.50	7,050.00	0.00
ADI1B9YP7	CHF CURRENCY FUT SEP19 XCME 20190916						16 Sep 2019			
5.000	625,000.000	Local	645,125.00	635,356.25	1.032200	9,768.75		9,518.75	250.00	
		Base	645,125.00		1.032200	9,768.75		9,518.75	250.00	0.00

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1CK482	MEXICAN PESO FUT SEP19 XCME 20190916						16 Sep 2019			
200.000	100,000,000.000	Local	5,146,000.00	5,094,283.76	0.051460	51,716.24		63,716.24	-12,000.00	
		Base	5,146,000.00		0.051460	51,716.24		63,716.24	-12,000.00	0.00
ADI1CK560	RUSSIAN RUBLE FUT SEP19 XCME 20190916						16 Sep 2019			
30.000	75,000,000.000	Local	1,174,500.00	1,158,662.50	0.015660	15,837.50		17,712.50	-1,875.00	
		Base	1,174,500.00		0.015660	15,837.50		17,712.50	-1,875.00	0.00
US DOLLAR Total										
3,402.000	592,487,500.000	Local	484,634,944.19	477,668,704.41		6,966,239.78		7,058,284.34	-92,044.56	
		Base				6,966,239.78		7,058,284.34	-92,044.56	0.01
FUTURES LONG Total										
3,630.000	615,287,500.000	Base				7,340,580.44		7,394,077.30	-53,496.86	0.02

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.424400

ADI1B1071	AUST 10Y BOND FUT SEP19 XSFE 20190916						16 Sep 2019			
-6.000	-600,000.000	Local	-861,900.78	-855,492.12	98.675000	-6,408.66		-4,675.68	-1,732.98	
		Base	-605,097.43		69.274782	-4,499.20		-3,282.56	-1,216.64	0.00

AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-861,900.78	-855,492.12		-6,408.66		-4,675.68	-1,732.98	
		Base				-4,499.20		-3,282.56	-1,216.64	0.00

EURO CURRENCY

Exchange Rate: 0.879430

GERMANY

ADI174336	EURO-OAT FUTURE SEP19 XEUR 20190906						06 Sep 2019			
-2.000	-200,000.000	Local	-329,740.00	-324,727.60	164.870000	-5,012.40		-4,772.40	-240.00	
		Base	-374,947.41		187.473705	-5,699.60		-5,426.70	-272.90	0.00

ADI174443	EURO-BUND FUTURE SEP19 XEUR 20190906						06 Sep 2019			
-342.000	-34,200,000.000	Local	-59,077,080.00	-58,226,439.60	172.740000	-850,640.40		-809,600.40	-41,040.00	
		Base	-67,176,557.54		196.422683	-967,263.34		-920,596.75	-46,666.59	0.00

ADI174450	EURO BUXL 30Y BND SEP19 XEUR 20190906						06 Sep 2019			
-10.000	-1,000,000.000	Local	-2,029,000.00	-1,967,668.00	202.900000	-61,332.00		-63,132.00	1,800.00	
		Base	-2,307,176.24		230.717624	-69,740.63		-71,787.41	2,046.78	0.00

AEI500330	RXU9C172.5 SEP19 172.5 CALL FSO						23 Aug 2019			
-5.000	-500,000.000	Local	-6,250.00	-4,964.00	1.250000	-1,286.00		-11.00	-1,275.00	
		Base	-7,106.88		1.421375	-1,462.31		-12.51	-1,449.80	0.00

AEI512418	RXU9P170 SEP19 170 PUT FSO						23 Aug 2019			
-12.000	-1,200,000.000	Local	-3,480.00	-4,545.60	0.290000	1,065.60		825.60	240.00	
		Base	-3,957.11		0.329759	1,211.69		938.79	272.90	0.00

AEI532994	RXU9P170.500 SEP19 170.5 PUT FSO						23 Aug 2019			
-12.000	-1,200,000.000	Local	-4,560.00	-4,785.60	0.380000	225.60		-14.40	240.00	
		Base	-5,185.18		0.432098	256.53		-16.37	272.90	0.00

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
GERMANY Total										
-383.000	-38,300,000.000	Local	-61,450,110.00	-60,533,130.40		-916,979.60		-876,704.60	-40,275.00	
		Base				-1,042,697.66		-996,900.95	-45,796.71	0.00
EURO CURRENCY Total										
-383.000	-38,300,000.000	Local	-61,450,110.00	-60,533,130.40		-916,979.60		-876,704.60	-40,275.00	
		Base				-1,042,697.66		-996,900.95	-45,796.71	0.00
JAPANESE YEN										
								Exchange Rate:	107.815000	
ADI1745G5	JPN 10Y BOND(OSE) SEP19 XOSE 20190912						12 Sep 2019			
-7.000	-700,000,000.000	Local	-1,076,950,000.00	-1,074,354,400.00	153.850000	-2,595,600.00		-1,825,600.00	-770,000.00	
		Base	-9,988,869.82		1.426981	-24,074.57		-16,932.71	-7,141.86	0.00
JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,076,950,000.00	-1,074,354,400.00		-2,595,600.00		-1,825,600.00	-770,000.00	
		Base				-24,074.57		-16,932.71	-7,141.86	0.00
POUND STERLING										
								Exchange Rate:	0.787433	
ADI17G3K1	LONG GILT FUTURE SEP19 IFLL 20190926						26 Sep 2019			
-24.000	-2,400,000.000	Local	-3,127,200.00	-3,091,746.88	130.300000	-35,453.12		-39,293.12	3,840.00	
		Base	-3,971,385.50		165.474396	-45,023.67		-49,900.27	4,876.60	0.00
POUND STERLING Total										
-24.000	-2,400,000.000	Local	-3,127,200.00	-3,091,746.88		-35,453.12		-39,293.12	3,840.00	
		Base				-45,023.67		-49,900.27	4,876.60	0.00
US DOLLAR										
								Exchange Rate:	1.000000	
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021			
-108.000	-27,000,000.000	Local	-26,578,800.00	-26,467,423.20	98.440000	-111,376.80		-116,776.80	5,400.00	
		Base	-26,578,800.00		98.440000	-111,376.80		-116,776.80	5,400.00	0.00
ADI11TV02	FED FUND 30DAY JAN20 XCBT 20200131						31 Jan 2020			
-87.000	-36,252,900.000	Local	-35,652,914.51	-35,494,944.93	98.345000	-157,969.58		-163,407.51	5,437.93	
		Base	-35,652,914.51		98.345000	-157,969.58		-163,407.51	5,437.93	0.00

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI123R29	FED FUND 30DAY	JUL19 XCBT 20190731					31 Jul 2019			
-70.000	-29,169,000.000	Local	-28,479,153.15	-28,479,020.15	97.635000	-133.00	-133.00	0.00		
		Base	-28,479,153.15		97.635000	-133.00	-133.00	0.00		0.00
ADI12G0R4	FED FUND 30DAY	AUG19 XCBT 20190830					30 Aug 2019			
-31.000	-12,917,700.000	Local	-12,653,533.04	-12,647,952.86	97.955000	-5,580.18	-4,288.41	-1,291.77		
		Base	-12,653,533.04		97.955000	-5,580.18	-4,288.41	-1,291.77		0.00
ADI174310	US 10YR NOTE (CBT)	SEP19 XCBT 20190919					19 Sep 2019			
-969.000	-96,900,000.000	Local	-124,001,718.75	-121,622,586.81	127.968750	-2,379,131.94	-2,348,850.69	-30,281.25		
		Base	-124,001,718.75		127.968750	-2,379,131.94	-2,348,850.69	-30,281.25		0.00
ADI18J3H1	JPN YEN CURR FUT	SEP19 XCME 20190916					16 Sep 2019			
-14.000	-17,500.000	Local	-1,632,925.00	-1,626,415.00	93.310000	-6,510.00	-7,035.00	525.00		
		Base	-1,632,925.00		93.310000	-6,510.00	-7,035.00	525.00		0.00
ADI18N838	US 10YR ULTRA FUT	SEP19 XCBT 20190919					19 Sep 2019			
-93.000	-9,300,000.000	Local	-12,845,625.00	-12,626,323.49	138.125000	-219,301.51	-216,395.26	-2,906.25		
		Base	-12,845,625.00		138.125000	-219,301.51	-216,395.26	-2,906.25		0.00
ADI1CJCF0	90DAY EUR FUTR	JUL19 XCME 20190715					15 Jul 2019			
-16.000	-4,000,000.000	Local	-3,910,800.00	-3,907,866.40	97.770000	-2,933.60	-3,233.60	300.00		
		Base	-3,910,800.00		97.770000	-2,933.60	-3,233.60	300.00		0.00
US DOLLAR Total										
-1,388.000	-215,557,100.000	Local	-245,755,469.45	-242,872,532.84		-2,882,936.61	-2,860,120.27	-22,816.34		
		Base				-2,882,936.61	-2,860,120.27	-22,816.34		0.00
FUTURES SHORT Total										
-1,808.000	-956,857,100.000	Base				-3,999,231.71	-3,927,136.76	-72,094.95		0.01

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
1,822.000	-341,569,600.000	Base			3,341,348.73		3,466,940.54	-125,591.81	0.03



As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 42.479300

ARS	ARGENTINE PESO								
		7,047,811.620	Local	1.000000	7,047,811.62	1.000000	7,047,811.62	0.00	21.52
			Base	0.023036	162,354.46	0.023541	165,911.67	3,557.21	0.04

ARGENTINE PESO Total

		7,047,811.620	Local		7,047,811.62		7,047,811.62	0.00	21.52
			Base		162,354.46		165,911.67	3,557.21	0.04

AUSTRALIAN DOLLAR

Exchange Rate: 1.424400

AUD	AUSTRALIAN DOLLAR								
		157,300.860	Local	1.000000	157,300.86	1.000000	157,300.86	0.00	96.97
			Base	0.694153	109,190.89	0.702050	110,433.07	1,242.18	0.02

AUSTRALIAN DOLLAR Total

		157,300.860	Local		157,300.86		157,300.86	0.00	96.97
			Base		109,190.89		110,433.07	1,242.18	0.02

BRAZILIAN REAL

Exchange Rate: 3.839950

BRL	BRAZILIAN REAL								
		677,369.200	Local	1.000000	677,369.20	1.000000	677,369.20	0.00	4.31
			Base	0.255605	173,139.16	0.260420	176,400.53	3,261.37	0.04

BRAZILIAN REAL Total

		677,369.200	Local		677,369.20		677,369.20	0.00	4.31
			Base		173,139.16		176,400.53	3,261.37	0.04

CANADIAN DOLLAR

Exchange Rate: 1.309550

CAD	CANADIAN DOLLAR								
		402,941.310	Local	1.000000	402,941.31	1.000000	402,941.31	0.00	3.08
			Base	0.748615	301,648.01	0.763621	307,694.48	6,046.47	0.07

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		402,941.310	Local	402,941.31		402,941.31	0.00	3.08
			Base	301,648.01		307,694.48	6,046.47	0.07
							Exchange Rate:	16.695000
EGYPTIAN POUND								
EGP	EGYPTIAN POUND							
		132,978.500	Local	132,978.50	1.000000	132,978.50	0.00	1.34
			Base	7,934.28	0.059898	7,965.17	30.89	0.00
EGYPTIAN POUND Total								
		132,978.500	Local	132,978.50		132,978.50	0.00	1.34
			Base	7,934.28		7,965.17	30.89	0.00
							Exchange Rate:	0.879430
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		294,285.350	Local	294,285.35	1.000000	294,285.35	0.00	9.97
			Base	332,847.29	1.137100	334,631.92	1,784.63	0.07
INTERNATIONAL Total								
		294,285.350	Local	294,285.35		294,285.35	0.00	9.97
			Base	332,847.29		334,631.92	1,784.63	0.07
EURO CURRENCY Total								
		294,285.350	Local	294,285.35		294,285.35	0.00	9.97
			Base	332,847.29		334,631.92	1,784.63	0.07
							Exchange Rate:	14,127.500000
INDONESIAN RUPIAH								
IDR	INDONESIAN RUPIAH							
		4,214,466,354.000	Local	4,214,466,354.00	1.000000	4,214,466,354.00	0.00	4.18
			Base	294,749.44	0.000071	298,316.50	3,567.06	0.06
INDONESIAN RUPIAH Total								
		4,214,466,354.000	Local	4,214,466,354.00		4,214,466,354.00	0.00	4.18

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		294,749.44		298,316.50	3,567.06	0.06

JAPANESE YEN Exchange Rate: 107.815000

JPY	JAPANESE YEN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,124,806.000 Local	1.000000	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
		Base	0.008927	18,967.27	0.009275	19,707.89	740.62	0.00

JAPANESE YEN Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,124,806.000 Local		2,124,806.00		2,124,806.00	0.00	100.00
		Base		18,967.27		19,707.89	740.62	0.00

MEXICAN PESO Exchange Rate: 19.193750

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,170,908.520 Local	1.000000	6,170,908.52	1.000000	6,170,908.52	0.00	1.31
		Base	0.052616	324,690.63	0.052100	321,506.14	-3,184.49	0.07

MEXICAN PESO Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,170,908.520 Local		6,170,908.52		6,170,908.52	0.00	1.31
		Base		324,690.63		321,506.14	-3,184.49	0.07

NEW ZEALAND DOLLAR Exchange Rate: 1.488538

NZD	NEW ZEALAND DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		798.940 Local	1.000000	798.94	1.000000	798.94	0.00	100.00
		Base	0.671915	536.82	0.671800	536.73	-0.09	0.00

NEW ZEALAND DOLLAR Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		798.940 Local		798.94		798.94	0.00	100.00
		Base		536.82		536.73	-0.09	0.00

POUND STERLING Exchange Rate: 0.787433

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		329,562.450 Local	1.000000	329,562.45	1.000000	329,562.45	0.00	1.35
		Base	1.277039	420,864.11	1.269949	418,527.61	-2,336.50	0.09

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

		329,562.450	Local			329,562.45	0.00	1.35
			Base	420,864.11		418,527.61	-2,336.50	0.09

RUSSIAN RUBLE

Exchange Rate: 63.236250

RUB	RUSSIAN RUBLE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		14,019,507.200	Local	14,019,507.20	1.000000	14,019,507.20	0.00	3.44
			Base	219,448.56	0.015814	221,700.48	2,251.92	0.05

RUSSIAN RUBLE Total

		14,019,507.200	Local	14,019,507.20		14,019,507.20	0.00	3.44
			Base	219,448.56		221,700.48	2,251.92	0.05

SWEDISH KRONA

Exchange Rate: 9.286150

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		95,264.460	Local	95,264.46	1.000000	95,264.46	0.00	97.94
			Base	10,758.08	0.107687	10,258.77	-499.31	0.00

SWEDISH KRONA Total

		95,264.460	Local	95,264.46		95,264.46	0.00	97.94
			Base	10,758.08		10,258.77	-499.31	0.00

TURKISH LIRA

Exchange Rate: 5.790500

TRY	TURKISH LIRA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	14,185.98	0.172697	13,729.38	-456.60	0.00

TURKISH LIRA Total

		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	14,185.98		13,729.38	-456.60	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
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& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,952,708.680	Local	1.000000	1,952,708.68	1.000000	1,952,708.68	0.00	0.52
			Base	1.000000	1,952,708.68	1.000000	1,952,708.68	0.00	0.42
US DOLLAR Total									
		1,952,708.680	Local		1,952,708.68		1,952,708.68	0.00	0.52
			Base		1,952,708.68		1,952,708.68	0.00	0.42
CASH Total									
		4,247,952,097.090	Base		4,344,023.66		4,360,029.02	16,005.36	0.94

CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				2.338080	31 Dec 2030			
		1,658,931.770	Local	100.000000	1,658,931.77	100.000000	1,658,931.77	0.00	0.44
			Base	100.000000	1,658,931.77	100.000000	1,658,931.77	0.00	0.36
US DOLLAR Total									
		1,658,931.770	Local		1,658,931.77		1,658,931.77	0.00	0.44
			Base		1,658,931.77		1,658,931.77	0.00	0.36
CASH EQUIVALENT Total									
		1,658,931.770	Base		1,658,931.77		1,658,931.77	0.00	0.36

EQUITY

CANADIAN DOLLAR							Exchange Rate:	1.309550	
931HYF908	SWAP CCPC MERRILL LYNCH CAD								
		500.000	Local	1.000000	500.00	1.000000	500.00	0.00	0.00
			Base	0.783880	391.94	0.763621	381.81	-10.13	0.00
CANADIAN DOLLAR Total									
		500.000	Local		500.00		500.00	0.00	0.00
			Base		391.94		381.81	-10.13	0.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Base Currency: USD - US DOLLAR

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

Exchange Rate: 9.286150

930KHU908	CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK	2,001.000	Local 1.000000	2,001.00	1.000000	2,001.00	0.00	2.06
			Base 0.115267	230.65	0.107687	215.48	-15.17	0.00

SWEDISH KRONA Total

2,001.000	Local	2,001.00	2,001.00	0.00	2.06
	Base	230.65	215.48	-15.17	0.00

US DOLLAR

Exchange Rate: 1.000000

05580M603	B RILEY FINANCIAL INC PREFERRED STOCK 09/23 6.875	3,200.000	Local 25.000000	80,000.00	25.700000	82,240.00	2,240.00	0.02
			Base 25.000000	80,000.00	25.700000	82,240.00	2,240.00	0.02

08579X101	BERRY PETROLEUM CORP COMMON STOCK USD.001	8,451.000	Local 12.355317	104,414.78	10.600000	89,580.60	-14,834.18	0.02
			Base 12.355317	104,414.78	10.600000	89,580.60	-14,834.18	0.02

61179L100	MONTAGE RESOURCES CORP COMMON STOCK USD.01	13,981.000	Local 16.436747	229,802.16	6.100000	85,284.10	-144,518.06	0.02
			Base 16.436747	229,802.16	6.100000	85,284.10	-144,518.06	0.02

US DOLLAR Total

25,632.000	Local	414,216.94	257,104.70	-157,112.24	0.07
	Base	414,216.94	257,104.70	-157,112.24	0.06

EQUITY Total

28,133.000	Base	414,839.53	257,701.99	-157,137.54	0.06
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FIXED INCOME

ARGENTINE PESO

Exchange Rate: 42.479300

ACIOVSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				63.970506	21 Jun 2020		
		22,980,000.000	Local 100.929942	23,193,700.75	99.450000	22,853,610.00	-340,090.75	69.79
			Base 4.943753	1,136,074.45	2.341140	537,994.03	-598,080.42	0.12

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4				4.000000	06 Mar 2020		
		1,940,000.000	Local 101.027189	1,959,927.46	146.750000	2,846,950.00	887,022.54	8.69
Original Face:		1,940,000.000	Base 5.028242	97,547.90	3.454624	67,019.70	-30,528.20	0.01
ARGENTINE PESO Total								
		24,920,000.000	Local	25,153,628.21		25,700,560.00	546,931.79	78.48
Original Face:		1,940,000.000	Base	1,233,622.35		605,013.73	-628,608.62	0.13
BRAZILIAN REAL							Exchange Rate:	3.839950
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
		9,583,000.000	Local 101.632927	9,739,483.37	105.520200	10,112,000.77	372,517.40	64.33
			Base 27.098747	2,596,872.91	27.479577	2,633,367.82	36,494.91	0.57
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
		4,295,000.000	Local 95.737797	4,111,938.37	114.751800	4,928,589.81	816,651.44	31.36
			Base 27.142518	1,165,771.15	29.883670	1,283,503.64	117,732.49	0.28
BRAZILIAN REAL Total								
		13,878,000.000	Local	13,851,421.74		15,040,590.58	1,189,168.84	95.69
			Base	3,762,644.06		3,916,871.46	154,227.40	0.85
CANADIAN DOLLAR							Exchange Rate:	1.309550
135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.750000	01 May 2020		
		12,680,000.000	Local 99.843758	12,660,188.49	100.028000	12,683,550.40	23,361.91	96.92
			Base 76.014017	9,638,577.30	76.383491	9,685,426.60	46,849.30	2.10
CANADIAN DOLLAR Total								
		12,680,000.000	Local	12,660,188.49		12,683,550.40	23,361.91	96.92
			Base	9,638,577.30		9,685,426.60	46,849.30	2.10
EGYPTIAN POUND							Exchange Rate:	16.695000
ACI1B3HS5	EGYPT TREASURY BILL BILLS 03/20 0.00000					17 Mar 2020		
		11,000,000.000	Local 88.962803	9,785,908.33	88.850430	9,773,547.30	-12,361.03	98.66
			Base 5.327116	585,982.79	5.321978	585,417.63	-565.16	0.13

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EGYPTIAN POUND Total								
	11,000,000.000	Local		9,785,908.33		9,773,547.30	-12,361.03	98.66
		Base		585,982.79		585,417.63	-565.16	0.13
EURO CURRENCY							Exchange Rate:	0.879430
INTERNATIONAL								
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				6.375000	31 Dec 2049		
	800,000.000	Local	100.172745	801,381.96	103.607000	828,856.00	27,474.04	28.08
		Base	115.731656	925,853.25	117.811537	942,492.30	16,639.05	0.20
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR				6.500000	29 Apr 2049		
	400,000.000	Local	104.365825	417,463.30	109.323600	437,294.40	19,831.10	14.82
		Base	119.181000	476,724.00	124.311884	497,247.54	20,523.54	0.11
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
	550,000.000	Local	101.756380	559,660.09	107.750000	592,625.00	32,964.91	20.08
		Base	117.565387	646,609.63	122.522543	673,873.99	27,264.36	0.15
INTERNATIONAL Total								
	1,750,000.000	Local		1,778,505.35		1,858,775.40	80,270.05	62.98
		Base		2,049,186.88		2,113,613.83	64,426.95	0.46
SPAIN								
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099		
	600,000.000	Local	94.126173	564,757.04	103.385000	620,310.00	55,552.96	21.02
		Base	108.230942	649,385.65	117.559101	705,354.60	55,968.95	0.15
SPAIN Total								
	600,000.000	Local		564,757.04		620,310.00	55,552.96	21.02
		Base		649,385.65		705,354.60	55,968.95	0.15
EURO CURRENCY Total								
	2,350,000.000	Local		2,343,262.39		2,479,085.40	135,823.01	84.00
		Base		2,698,572.53		2,818,968.43	120,395.90	0.61
INDONESIAN RUPIAH							Exchange Rate:	14,127.500000

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7				7.000000	15 May 2027			
		85,623,000,000.000	Local	96.473224	82,603,268,708.69	97.599235	83,567,392,984.05	964,124,275.36	82.94
			Base	0.006821	5,840,507.78	0.006908	5,915,228.67	74,720.89	1.28
ACI014D27	INDONESIA GOVERNMENT SR UNSECURED 05/22 7				7.000000	15 May 2022			
		1,000,000,000.000	Local	101.983592	1,019,835,924.55	99.650000	996,500,000.00	-23,335,924.55	0.99
			Base	0.007426	74,260.56	0.007054	70,536.19	-3,724.37	0.02
ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375000	15 Mar 2034			
		342,000,000.000	Local	107.595005	367,974,918.74	106.000000	362,520,000.00	-5,454,918.74	0.36
			Base	0.008272	28,289.54	0.007503	25,660.59	-2,628.95	0.01
B4NPD2I14	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375000	15 Sep 2026			
		10,940,000,000.000	Local	108.986263	11,923,097,219.06	106.173694	11,615,402,123.60	-307,695,095.46	11.53
			Base	0.008294	907,406.44	0.007515	822,183.83	-85,222.61	0.18
INDONESIAN RUPIAH Total									
	97,905,000,000.000	Local		95,914,176,771.04		96,541,815,107.65	627,638,336.61	95.82	
		Base		6,850,464.32		6,833,609.28	-16,855.04	1.48	
POUND STERLING							Exchange Rate:	0.787433	
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875				7.875000	15 Jul 2020			
		150,000.000	Local	100.000000	150,000.00	100.004000	150,006.00	6.00	0.62
			Base	154.383053	231,574.58	127.000011	190,500.02	-41,074.56	0.04
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.000000	30 Apr 2023			
		150,000.000	Local	99.862500	149,793.75	100.864000	151,296.00	1,502.25	0.62
			Base	153.147147	229,720.72	128.092168	192,138.25	-37,582.47	0.04
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049			
		200,000.000	Local	100.999640	201,999.28	106.125000	212,250.00	10,250.72	0.87
			Base	154.196175	308,392.35	134.773371	269,546.74	-38,845.61	0.06
ACI1CNNZ7	ENTERTAINMENT ONE LTD SR SECURED 144A 07/26 4.625				4.625000	15 Jul 2026			
		120,000.000	Local	100.000000	120,000.00	102.800000	123,360.00	3,360.00	0.51
			Base	125.820033	150,984.04	130.550790	156,660.95	5,676.91	0.03
B3XR42I11	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026			

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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		140,000.000	Local 105.858343	148,201.68	111.654128	156,315.78	8,114.10	0.64
			Base 163.366586	228,713.22	141.795084	198,513.12	-30,200.10	0.04
POUND STERLING Total								
		760,000.000	Local	769,994.71		793,227.78	23,233.07	3.26
			Base	1,149,384.91		1,007,359.08	-142,025.83	0.22
RUSSIAN RUBLE							Exchange Rate:	63.236250
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
		398,848,000.000	Local 94.646823	377,496,959.40	98.668000	393,535,344.64	16,038,385.24	96.56
			Base 1.488444	5,936,628.97	1.560308	6,223,255.56	286,626.59	1.35
RUSSIAN RUBLE Total								
		398,848,000.000	Local	377,496,959.40		393,535,344.64	16,038,385.24	96.56
			Base	5,936,628.97		6,223,255.56	286,626.59	1.35
US DOLLAR							Exchange Rate:	1.000000
00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
		226,020.960	Local 99.961858	225,934.75	93.875000	212,177.18	-13,757.57	0.06
			Base 99.961858	225,934.75	93.875000	212,177.18	-13,757.57	0.05
00191AAC0	ARD FINANCE SA SR SECURED 09/23 7.125				7.125000	15 Sep 2023		
		350,000.000	Local 101.327254	354,645.39	102.250000	357,875.00	3,229.61	0.10
			Base 101.327254	354,645.39	102.250000	357,875.00	3,229.61	0.08
00215JAA7	ASP AMC MERGER SUB SR UNSECURED 144A 05/25 8				8.000000	15 May 2025		
		745,000.000	Local 87.510109	651,950.31	59.750000	445,137.50	-206,812.81	0.12
			Base 87.510109	651,950.31	59.750000	445,137.50	-206,812.81	0.10
00215NAF7	VERRA MOBILITY CORPORATION TERM LOAN B FIRST LIEN					28 Feb 2025		
		227,125.000	Local 100.850360	229,056.38	100.156200	227,479.77	-1,576.61	0.06
			Base 100.850360	229,056.38	100.156200	227,479.77	-1,576.61	0.05
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
		208,735.850	Local 91.946146	191,924.57	71.437500	149,115.67	-42,808.90	0.04
			Base 91.946146	191,924.57	71.437500	149,115.67	-42,808.90	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	
00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45				3.450000	15 Mar 2022			
		10,000.000	Local 99.940900	9,994.09	102.101480	10,210.15	216.06	0.00	
			Base 99.940900	9,994.09	102.101480	10,210.15	216.06	0.00	
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				2.834380	25 Dec 2035			
		500,000.000	Local 97.840344	489,201.72	97.977260	489,886.30	684.58	0.13	
Original Face:		500,000.000	Base 97.840344	489,201.72	97.977260	489,886.30	684.58	0.11	
00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B					23 Jul 2021			
		49,097.920	Local 97.367811	47,805.57	90.900000	44,630.01	-3,175.56	0.01	
			Base 97.367811	47,805.57	90.900000	44,630.01	-3,175.56	0.01	
007903AX5	ADVANCED MICRO DEVICES SR UNSECURED 08/22 7.5				7.500000	15 Aug 2022			
		310,000.000	Local 111.791326	346,553.11	113.000000	350,300.00	3,746.89	0.09	
			Base 111.791326	346,553.11	113.000000	350,300.00	3,746.89	0.08	
00912YAL6	AIR METHODS CORP TERM LOAN B					21 Apr 2024			
		137,517.310	Local 100.413984	138,086.61	80.937500	111,303.07	-26,783.54	0.03	
			Base 100.413984	138,086.61	80.937500	111,303.07	-26,783.54	0.02	
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN					30 Aug 2024			
		176,850.000	Local 100.962725	178,552.58	97.916700	173,165.68	-5,386.90	0.05	
			Base 100.962725	178,552.58	97.916700	173,165.68	-5,386.90	0.04	
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023			
		294,061.180	Local 100.626543	295,903.60	99.875000	293,693.60	-2,210.00	0.08	
			Base 100.626543	295,903.60	99.875000	293,693.60	-2,210.00	0.06	
01310TAV1	ALBERTSONS LLC TERM B 7					17 Nov 2025			
		497,500.000	Local 97.464758	484,887.17	99.446400	494,745.84	9,858.67	0.13	
			Base 97.464758	484,887.17	99.446400	494,745.84	9,858.67	0.11	
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125				6.125000	15 May 2028			
		600,000.000	Local 98.353558	590,121.35	104.500000	627,000.00	36,878.65	0.17	
			Base 98.353558	590,121.35	104.500000	627,000.00	36,878.65	0.14	
019576AA5	ALLIED UNIVERSAL HOLDCO SR SECURED 144A 07/26 6.625				6.625000	15 Jul 2026			
		510,000.000	Local 100.215686	511,100.00	101.500000	517,650.00	6,550.00	0.14	
			Base 100.215686	511,100.00	101.500000	517,650.00	6,550.00	0.11	

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02034DAC1	ALMONDE INC TERM LOAN B						13 Jun 2024		
	196,536.100	Local		100.395785	197,313.96	97.339300	191,306.86	-6,007.10	0.05
		Base		100.395785	197,313.96	97.339300	191,306.86	-6,007.10	0.04
02156DAA7	ALTICE LUXEMBOURG SA SR UNSECURED 144A 05/27 10.5					10.500000	15 May 2027		
	520,000.000	Local		100.000000	520,000.00	102.750000	534,300.00	14,300.00	0.14
		Base		100.000000	520,000.00	102.750000	534,300.00	14,300.00	0.12
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	90,000.000	Local		99.800767	89,820.69	107.005020	96,304.52	6,483.83	0.03
		Base		99.800767	89,820.69	107.005020	96,304.52	6,483.83	0.02
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	290,000.000	Local		99.815872	289,466.03	107.579137	311,979.50	22,513.47	0.08
		Base		99.815872	289,466.03	107.579137	311,979.50	22,513.47	0.07
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS						14 Dec 2023		
	205,800.000	Local		100.000000	205,800.00	98.359400	202,423.65	-3,376.35	0.05
		Base		100.000000	205,800.00	98.359400	202,423.65	-3,376.35	0.04
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	576,683.220	Local		99.728870	575,119.66	97.675000	563,275.34	-11,844.32	0.15
		Base		99.728870	575,119.66	97.675000	563,275.34	-11,844.32	0.12
02406PAU4	AMERICAN AXLE + MFG INC COMPANY GUAR 04/27 6.5					6.500000	01 Apr 2027		
	420,000.000	Local		94.826043	398,269.38	99.750000	418,950.00	20,680.62	0.11
		Base		94.826043	398,269.38	99.750000	418,950.00	20,680.62	0.09
02744LAQ3	AMERICAN MEDIA LLC SECURED 144A 12/26 10.5					10.500000	31 Dec 2026		
	1,140,000.000	Local		95.198174	1,085,259.18	104.000000	1,185,600.00	100,340.82	0.32
		Base		95.198174	1,085,259.18	104.000000	1,185,600.00	100,340.82	0.26
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A					3.070000	15 Mar 2048		
	850,000.000	Local		97.486802	828,637.82	101.625240	863,814.54	35,176.72	0.23
Original Face:	850,000.000	Base		97.486802	828,637.82	101.625240	863,814.54	35,176.72	0.19
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	100,000.000	Local		103.503180	103,503.18	102.421936	102,421.94	-1,081.24	0.03
		Base		103.503180	103,503.18	102.421936	102,421.94	-1,081.24	0.02

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032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	240,000.000	Local		104.164142	249,993.94	112.387932	269,731.04	19,737.10	0.07
		Base		104.164142	249,993.94	112.387932	269,731.04	19,737.10	0.06
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	100,000.000	Local		121.257150	121,257.15	130.223994	130,223.99	8,966.84	0.03
		Base		121.257150	121,257.15	130.223994	130,223.99	8,966.84	0.03
03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B						19 Oct 2023		
	184,775.000	Local		100.706070	186,079.64	99.550000	183,943.51	-2,136.13	0.05
		Base		100.706070	186,079.64	99.550000	183,943.51	-2,136.13	0.04
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,150,000.000	Local		99.668940	1,146,192.81	122.550787	1,409,334.05	263,141.24	0.38
		Base		99.668940	1,146,192.81	122.550787	1,409,334.05	263,141.24	0.30
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	90,000.000	Local		99.646011	89,681.41	125.342951	112,808.66	23,127.25	0.03
		Base		99.646011	89,681.41	125.342951	112,808.66	23,127.25	0.02
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	80,000.000	Local		87.830313	70,264.25	90.464071	72,371.26	2,107.01	0.02
		Base		87.830313	70,264.25	90.464071	72,371.26	2,107.01	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	310,000.000	Local		93.477619	289,780.62	104.501568	323,954.86	34,174.24	0.09
		Base		93.477619	289,780.62	104.501568	323,954.86	34,174.24	0.07
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	673,043.800	Local		100.185477	674,292.14	99.272700	668,148.75	-6,143.39	0.18
		Base		100.185477	674,292.14	99.272700	668,148.75	-6,143.39	0.14
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	418,947.370	Local		100.622393	421,554.87	99.625000	417,376.32	-4,178.55	0.11
		Base		100.622393	421,554.87	99.625000	417,376.32	-4,178.55	0.09
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
	410,000.000	Local		100.000000	410,000.00	105.435000	432,283.50	22,283.50	0.12
		Base		100.000000	410,000.00	105.435000	432,283.50	22,283.50	0.09

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03852JAL5	ARAMARK SVCS INC TERM LOAN B 1					11 Mar 2025			
		205,185.750	Local 100.674891	206,570.53	99.604200	204,373.62	-2,196.91		0.05
			Base 100.674891	206,570.53	99.604200	204,373.62	-2,196.91		0.04
03968AAA9	ARD SECURITIES FINANCE SR SECURED 144A 01/23 8.75				8.750000	31 Jan 2023			
		200,000.000	Local 97.396965	194,793.93	100.750000	201,500.00	6,706.07		0.05
			Base 97.396965	194,793.93	100.750000	201,500.00	6,706.07		0.04
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				3.264380	25 Jan 2034			
		293,836.280	Local 86.579969	254,403.36	99.868860	293,450.94	39,047.58		0.08
Original Face:		22,150,000.000	Base 86.579969	254,403.36	99.868860	293,450.94	39,047.58		0.06
040114GW4	REPUBLIC OF ARGENTINA SR UNSECURED 04/21 6.875				6.875000	22 Apr 2021			
		250,000.000	Local 83.815184	209,537.96	87.750000	219,375.00	9,837.04		0.06
			Base 83.815184	209,537.96	87.750000	219,375.00	9,837.04		0.05
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625				5.625000	26 Jan 2022			
		1,920,000.000	Local 91.560778	1,757,966.93	84.301000	1,618,579.20	-139,387.73		0.43
			Base 91.560778	1,757,966.93	84.301000	1,618,579.20	-139,387.73		0.35
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625				4.625000	11 Jan 2023			
		510,000.000	Local 84.498241	430,941.03	80.001000	408,005.10	-22,935.93		0.11
			Base 84.498241	430,941.03	80.001000	408,005.10	-22,935.93		0.09
04015GAM1	ARES CLO LTD ARES 2015 2A BR 144A				4.082380	29 Jul 2026			
		500,000.000	Local 99.877974	499,389.87	99.879100	499,395.50	5.63		0.13
Original Face:		500,000.000	Base 99.877974	499,389.87	99.879100	499,395.50	5.63		0.11
04021LAA8	PETSMART INC COMPANY GUAR 144A 03/23 7.125				7.125000	15 Mar 2023			
		610,000.000	Local 91.983200	561,097.52	93.750000	571,875.00	10,777.48		0.15
			Base 91.983200	561,097.52	93.750000	571,875.00	10,777.48		0.12
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3					19 Oct 2024			
		205,540.150	Local 100.362333	206,284.89	99.071400	203,631.50	-2,653.39		0.05
			Base 100.362333	206,284.89	99.071400	203,631.50	-2,653.39		0.04
045054AH6	ASHTAD CAPITAL INC SECURED 144A 08/26 5.25				5.250000	01 Aug 2026			
		220,000.000	Local 100.000000	220,000.00	104.250000	229,350.00	9,350.00		0.06
			Base 100.000000	220,000.00	104.250000	229,350.00	9,350.00		0.05

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04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	288,340.300	Local	100.000000	288,340.30	99.725000	287,547.36	-792.94	0.08	
		Base	100.000000	288,340.30	99.725000	287,547.36	-792.94	0.06	
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	676,582.920	Local	99.529834	673,401.86	99.750000	674,891.46	1,489.60	0.18	
		Base	99.529834	673,401.86	99.750000	674,891.46	1,489.60	0.15	
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	680,000.000	Local	98.909976	672,587.84	99.750000	678,300.00	5,712.16	0.18	
		Base	98.909976	672,587.84	99.750000	678,300.00	5,712.16	0.15	
05400KAE0	AVOLON TLB BORROWER 1 (US) TERM LOAN B 3						15 Jan 2025		
	208,396.420	Local	99.710384	207,792.87	99.777800	207,933.36	140.49	0.06	
		Base	99.710384	207,792.87	99.777800	207,933.36	140.49	0.04	
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	420,000.000	Local	98.216105	412,507.64	105.850000	444,570.00	32,062.36	0.12	
		Base	98.216105	412,507.64	105.850000	444,570.00	32,062.36	0.10	
05554JAG2	BCP CC HLDGS MERGER SUB INC TERM LOAN B 1						26 Dec 2024		
	49,874.690	Local	100.365075	50,056.77	99.791700	49,770.80	-285.97	0.01	
		Base	100.365075	50,056.77	99.791700	49,770.80	-285.97	0.01	
05607AAA1	BX TRUST BX 2018 MCSF A 144A					2.970950	15 Apr 2035		
	1,350,000.000	Local	98.186326	1,325,515.40	99.877760	1,348,349.76	22,834.36	0.36	
Original Face:	1,350,000.000	Base	98.186326	1,325,515.40	99.877760	1,348,349.76	22,834.36	0.29	
05608BAQ3	BX TRUST BX 2019 IMC F 144A					5.340000	15 Apr 2034		
	1,370,000.000	Local	100.000000	1,370,000.00	100.406930	1,375,574.94	5,574.94	0.37	
Original Face:	1,370,000.000	Base	100.000000	1,370,000.00	100.406930	1,375,574.94	5,574.94	0.30	
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	470,000.000	Local	94.900389	446,031.83	102.250000	480,575.00	34,543.17	0.13	
		Base	94.900389	446,031.83	102.250000	480,575.00	34,543.17	0.10	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	20,000.000	Local	109.136550	21,827.31	121.890489	24,378.10	2,550.79	0.01	
		Base	109.136550	21,827.31	121.890489	24,378.10	2,550.79	0.01	

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06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024		
	90,000.000	Local	100.957422	90,861.68	106.300129	95,670.12	4,808.44	0.03	
		Base	100.957422	90,861.68	106.300129	95,670.12	4,808.44	0.02	
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875000	01 Aug 2025		
	70,000.000	Local	99.881743	69,917.22	107.027191	74,919.03	5,001.81	0.02	
		Base	99.881743	69,917.22	107.027191	74,919.03	5,001.81	0.02	
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	200,000.000	Local	100.000000	200,000.00	102.500000	205,000.00	5,000.00	0.05	
		Base	100.000000	200,000.00	102.500000	205,000.00	5,000.00	0.04	
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
	200,000.000	Local	99.690345	199,380.69	106.658200	213,316.40	13,935.71	0.06	
		Base	99.690345	199,380.69	106.658200	213,316.40	13,935.71	0.05	
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	580,000.000	Local	100.000000	580,000.00	104.875000	608,275.00	28,275.00	0.16	
		Base	100.000000	580,000.00	104.875000	608,275.00	28,275.00	0.13	
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625000	21 Nov 2022		
	200,000.000	Local	103.376765	206,753.53	109.188000	218,376.00	11,622.47	0.06	
		Base	103.376765	206,753.53	109.188000	218,376.00	11,622.47	0.05	
07014QAK7	BASS PRO GROUP LLC TERM LOAN B						25 Sep 2024		
	644,221.520	Local	98.886282	637,046.71	95.343800	614,225.28	-22,821.43	0.16	
		Base	98.886282	637,046.71	95.343800	614,225.28	-22,821.43	0.13	
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					3.044380	25 Dec 2034		
	456,755.680	Local	95.514201	436,266.54	98.861530	451,555.65	15,289.11	0.12	
	Original Face: 10,280,000.000	Base	95.514201	436,266.54	98.861530	451,555.65	15,289.11	0.10	
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	40,000.000	Local	109.019825	43,607.93	107.573591	43,029.44	-578.49	0.01	
		Base	109.019825	43,607.93	107.573591	43,029.44	-578.49	0.01	
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 2022		
	613,327.900	Local	99.735835	611,707.70	99.240400	608,669.06	-3,038.64	0.16	
		Base	99.735835	611,707.70	99.240400	608,669.06	-3,038.64	0.13	

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08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	810,000.000	Local		96.697412	783,249.04	97.000000	785,700.00	2,450.96	0.21
		Base		96.697412	783,249.04	97.000000	785,700.00	2,450.96	0.17
08ESC99E6	GCB BERRY PETE CO 11/20 FIXED 6.75					6.750000	01 Nov 2020		
	200,000.000	Local		0.000000	0.00	0.000000	0.00	0.00	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875					8.875000	15 Feb 2021		
	860,000.000	Local		95.258920	819,226.71	101.250000	870,750.00	51,523.29	0.23
		Base		95.258920	819,226.71	101.250000	870,750.00	51,523.29	0.19
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	210,000.000	Local		100.000000	210,000.00	100.750000	211,575.00	1,575.00	0.06
		Base		100.000000	210,000.00	100.750000	211,575.00	1,575.00	0.05
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A					3.569630	20 Nov 2028		
	280,000.000	Local		99.852832	279,587.93	100.001900	280,005.32	417.39	0.07
Original Face:	280,000.000	Base		99.852832	279,587.93	100.001900	280,005.32	417.39	0.06
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A					4.650880	18 Jul 2027		
	700,000.000	Local		99.753357	698,273.50	99.001300	693,009.10	-5,264.40	0.19
Original Face:	700,000.000	Base		99.753357	698,273.50	99.001300	693,009.10	-5,264.40	0.15
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	216,976.500	Local		100.604964	218,289.13	99.412500	215,701.76	-2,587.37	0.06
		Base		100.604964	218,289.13	99.412500	215,701.76	-2,587.37	0.05
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
	570,000.000	Local		95.303356	543,229.13	101.150000	576,555.00	33,325.87	0.15
		Base		95.303356	543,229.13	101.150000	576,555.00	33,325.87	0.12
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	1,070,000.000	Local		84.547897	904,662.50	98.851000	1,057,705.70	153,043.20	0.28
		Base		84.547897	904,662.50	98.851000	1,057,705.70	153,043.20	0.23
110122CD8	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 10/49 4.25					4.250000	26 Oct 2049		
	280,000.000	Local		99.159714	277,647.20	110.539981	309,511.95	31,864.75	0.08
		Base		99.159714	277,647.20	110.539981	309,511.95	31,864.75	0.07

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11284EAB9	BROOKFIELD WEC HLDGS INC TERM LOAN						01 Aug 2025		
	9,974.940	Local	100.615543	10,036.34	99.875000	9,962.47	-73.87	0.00	
		Base	100.615543	10,036.34	99.875000	9,962.47	-73.87	0.00	
120111BN8	STANDARD INDUSTRIES INC SR UNSECURED 144A 10/25 6					6.000000	15 Oct 2025		
	860,000.000	Local	99.589122	856,466.45	106.125000	912,675.00	56,208.55	0.24	
		Base	99.589122	856,466.45	106.125000	912,675.00	56,208.55	0.20	
1248EPAZ6	CCO HLDGS LLC/CAP CORP SR UNSECURED 02/23 5.125					5.125000	15 Feb 2023		
	950,000.000	Local	100.088502	950,840.77	101.580000	965,010.00	14,169.23	0.26	
		Base	100.088502	950,840.77	101.580000	965,010.00	14,169.23	0.21	
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	640,000.000	Local	95.135070	608,864.45	103.536000	662,630.40	53,765.95	0.18	
		Base	95.135070	608,864.45	103.536000	662,630.40	53,765.95	0.14	
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	90,000.000	Local	94.718722	85,246.85	102.120000	91,908.00	6,661.15	0.02	
		Base	94.718722	85,246.85	102.120000	91,908.00	6,661.15	0.02	
12506KAD1	ENTERCOM MEDIA CORP TERM LOAN B						18 Nov 2024		
	126,686.120	Local	100.238542	126,988.32	99.875000	126,527.76	-460.56	0.03	
		Base	100.238542	126,988.32	99.875000	126,527.76	-460.56	0.03	
12508EAJ0	CDK GLOBAL INC SR UNSECURED 144A 05/29 5.25					5.250000	15 May 2029		
	400,000.000	Local	100.000000	400,000.00	103.625000	414,500.00	14,500.00	0.11	
		Base	100.000000	400,000.00	103.625000	414,500.00	14,500.00	0.09	
12513VAC0	CEC ENTMT INC TERM LOAN B						14 Feb 2021		
	226,646.310	Local	97.244729	220,401.59	99.138900	224,694.66	4,293.07	0.06	
		Base	97.244729	220,401.59	99.138900	224,694.66	4,293.07	0.05	
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C					4.164260	10 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	
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C					4.456429	10 Dec 2047		
	280,000.000	Local	97.996225	274,389.43	102.106810	285,899.07	11,509.64	0.08	
Original Face:	280,000.000	Base	97.996225	274,389.43	102.106810	285,899.07	11,509.64	0.06	

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12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.700000	01 May 2034		
		1,620,000.000	Local 96.614117	1,565,148.70	92.000000	1,490,400.00	-74,748.70	0.40
			Base 96.614117	1,565,148.70	92.000000	1,490,400.00	-74,748.70	0.32
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5				6.500000	01 Feb 2029		
		1,160,000.000	Local 100.290196	1,163,366.27	109.125000	1,265,850.00	102,483.73	0.34
			Base 100.290196	1,163,366.27	109.125000	1,265,850.00	102,483.73	0.27
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.581358	15 Nov 2048		
		1,000,000.000	Local 99.973593	999,735.93	105.437440	1,054,374.40	54,638.47	0.28
Original Face:		1,000,000.000	Base 99.973593	999,735.93	105.437440	1,054,374.40	54,638.47	0.23
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C				4.394000	15 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
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		40,000.000	Local 102.052225	40,820.89	106.641493	42,656.60	1,835.71	0.01
			Base 102.052225	40,820.89	106.641493	42,656.60	1,835.71	0.01
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038		
		740,000.000	Local 98.900403	731,862.98	104.317394	771,948.72	40,085.74	0.21
			Base 98.900403	731,862.98	104.317394	771,948.72	40,085.74	0.17
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				2.514250	15 Apr 2037		
		150,698.510	Local 89.468025	134,826.98	90.820590	136,865.28	2,038.30	0.04
Original Face:		2,630,000.000	Base 89.468025	134,826.98	90.820590	136,865.28	2,038.30	0.03
12670UAB3	CWGS GROUP LLC TERM LOAN					08 Nov 2023		
		226,108.600	Local 100.028641	226,173.36	91.875000	207,737.28	-18,436.08	0.06
			Base 100.028641	226,173.36	91.875000	207,737.28	-18,436.08	0.04
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					22 Dec 2024		
		683,133.880	Local 100.227538	684,688.27	98.053600	669,837.36	-14,850.91	0.18
			Base 100.227538	684,688.27	98.053600	669,837.36	-14,850.91	0.14
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25				5.250000	01 Jun 2026		
		50,000.000	Local 93.081800	46,540.90	106.000000	53,000.00	6,459.10	0.01
			Base 93.081800	46,540.90	106.000000	53,000.00	6,459.10	0.01

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13079WAQ1	SYMPHONY CLO LTD SYMP 2012 9A AR2 144A				1.000000	16 Jul 2032		
		250,000.000	Local 100.000000	250,000.00	100.000000	250,000.00	0.00	0.07
Original Face:		250,000.000	Base 100.000000	250,000.00	100.000000	250,000.00	0.00	0.05
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A				3.568000	15 May 2031		
		920,000.000	Local 99.095628	911,679.78	99.343300	913,958.36	2,278.58	0.24
Original Face:		920,000.000	Base 99.095628	911,679.78	99.343300	913,958.36	2,278.58	0.20
14315JAE9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017 2A A2A 144A				4.291499	20 Jul 2031		
		700,000.000	Local 99.691149	697,838.04	99.471400	696,299.80	-1,538.24	0.19
Original Face:		700,000.000	Base 99.691149	697,838.04	99.471400	696,299.80	-1,538.24	0.15
143905AN7	CARRIAGE SERVICES INC COMPANY GUAR 144A 06/26 6.625				6.625000	01 Jun 2026		
		300,000.000	Local 99.060280	297,180.84	102.500000	307,500.00	10,319.16	0.08
			Base 99.060280	297,180.84	102.500000	307,500.00	10,319.16	0.07
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN					20 May 2024		
		0.020	Local -800.000000	-0.16	99.732100	0.02	0.18	0.00
			Base -800.000000	-0.16	99.732100	0.02	0.18	0.00
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A				4.291500	20 Apr 2029		
		950,000.000	Local 99.950580	949,530.51	99.714600	947,288.70	-2,241.81	0.25
Original Face:		950,000.000	Base 99.950580	949,530.51	99.714600	947,288.70	-2,241.81	0.20
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125				6.125000	15 Feb 2024		
		20,000.000	Local 103.566750	20,713.35	104.750000	20,950.00	236.65	0.01
			Base 103.566750	20,713.35	104.750000	20,950.00	236.65	0.00
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026		
		300,000.000	Local 102.570183	307,710.55	105.125000	315,375.00	7,664.45	0.08
			Base 102.570183	307,710.55	105.125000	315,375.00	7,664.45	0.07
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
		725,140.970	Local 99.598630	722,230.47	99.111100	718,695.19	-3,535.28	0.19
			Base 99.598630	722,230.47	99.111100	718,695.19	-3,535.28	0.16
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.200000	15 Mar 2028		
		140,000.000	Local 93.845650	131,383.91	103.877361	145,428.31	14,044.40	0.04
			Base 93.845650	131,383.91	103.877361	145,428.31	14,044.40	0.03

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161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038			
		50,000.000	Local	98.886140	49,443.07	107.086355	53,543.18	4,100.11	0.01
			Base	98.886140	49,443.07	107.086355	53,543.18	4,100.11	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048			
		180,000.000	Local	95.989839	172,781.71	110.602158	199,083.88	26,302.17	0.05
			Base	95.989839	172,781.71	110.602158	199,083.88	26,302.17	0.04
163092AC3	CHEGG INC SR UNSECURED 144A 03/25 0.125				0.125000	15 Mar 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
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25				4.250000	15 Mar 2045			
		380,000.000	Local	79.371868	301,613.10	78.310000	297,578.00	-4,035.10	0.08
			Base	79.371868	301,613.10	78.310000	297,578.00	-4,035.10	0.06
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125000	15 Feb 2021			
		200,000.000	Local	94.836845	189,673.69	101.500000	203,000.00	13,326.31	0.05
			Base	94.836845	189,673.69	101.500000	203,000.00	13,326.31	0.04
165167CZ8	CHESAPEAKE ENERGY CORP COMPANY GUAR 06/27 8				8.000000	15 Jun 2027			
		1,210,000.000	Local	94.284333	1,140,840.43	88.125000	1,066,312.50	-74,527.93	0.28
			Base	94.284333	1,140,840.43	88.125000	1,066,312.50	-74,527.93	0.23
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027			
		410,000.000	Local	93.419027	383,018.01	102.763877	421,331.90	38,313.89	0.11
			Base	93.419027	383,018.01	102.763877	421,331.90	38,313.89	0.09
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039			
		201,000.000	Local	139.728109	280,853.50	159.961549	321,522.71	40,669.21	0.09
			Base	139.728109	280,853.50	159.961549	321,522.71	40,669.21	0.07
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048			
		200,000.000	Local	99.648060	199,296.12	116.351264	232,702.53	33,406.41	0.06
			Base	99.648060	199,296.12	116.351264	232,702.53	33,406.41	0.05
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024			
		256,456.320	Local	100.436948	257,576.90	99.607100	255,448.70	-2,128.20	0.07
			Base	100.436948	257,576.90	99.607100	255,448.70	-2,128.20	0.06

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185401AG1	CLEAVER BROOKS INC SR SECURED 144A 03/23 7.875				7.875000	01 Mar 2023			
		200,000.000	Local	101.962665	203,925.33	95.896000	191,792.00	-12,133.33	0.05
			Base	101.962665	203,925.33	95.896000	191,792.00	-12,133.33	0.04
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375				5.375000	01 Mar 2022			
		360,000.000	Local	100.524169	361,887.01	103.500000	372,600.00	10,712.99	0.10
			Base	100.524169	361,887.01	103.500000	372,600.00	10,712.99	0.08
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048			
		570,000.000	Local	99.918944	569,537.98	117.121332	667,591.59	98,053.61	0.18
			Base	99.918944	569,537.98	117.121332	667,591.59	98,053.61	0.14
20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5				5.000000	15 Mar 2027			
		310,000.000	Local	93.140971	288,737.01	87.000000	269,700.00	-19,037.01	0.07
			Base	93.140971	288,737.01	87.000000	269,700.00	-19,037.01	0.06
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A				4.804380	25 Apr 2031			
		570,000.000	Local	100.000000	570,000.00	101.200040	576,840.23	6,840.23	0.15
		Original Face: 570,000.000	Base	100.000000	570,000.00	101.200040	576,840.23	6,840.23	0.12
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028			
		400,000.000	Local	94.236828	376,947.31	105.146976	420,587.90	43,640.59	0.11
			Base	94.236828	376,947.31	105.146976	420,587.90	43,640.59	0.09
21684AAF3	COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75				3.750000	21 Jul 2026			
		250,000.000	Local	94.285048	235,712.62	102.330290	255,825.73	20,113.11	0.07
			Base	94.285048	235,712.62	102.330290	255,825.73	20,113.11	0.06
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625				4.625000	01 May 2023			
		800,000.000	Local	94.279091	754,232.73	97.250000	778,000.00	23,767.27	0.21
			Base	94.279091	754,232.73	97.250000	778,000.00	23,767.27	0.17
22304LAA8	COVEY PARK ENERGY LLC/FI COMPANY GUAR 144A 05/25 7.5				7.500000	15 May 2025			
		340,000.000	Local	92.207541	313,505.64	72.000000	244,800.00	-68,705.64	0.07
			Base	92.207541	313,505.64	72.000000	244,800.00	-68,705.64	0.05
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049			
		240,000.000	Local	107.992171	259,181.21	115.648400	277,556.16	18,374.95	0.07
			Base	107.992171	259,181.21	115.648400	277,556.16	18,374.95	0.06

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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	106.807000	224,294.70	14,294.70	0.06
		Base		100.000000	210,000.00	106.807000	224,294.70	14,294.70	0.05
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	107.500000	215,000.00	15,000.00	0.06
		Base		100.000000	200,000.00	107.500000	215,000.00	15,000.00	0.05
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A					5.291500	20 Jul 2028		
	750,000.000	Local		99.142121	743,565.91	98.747600	740,607.00	-2,958.91	0.20
Original Face:	750,000.000	Base		99.142121	743,565.91	98.747600	740,607.00	-2,958.91	0.16
23311VAB3	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95					4.950000	01 Apr 2022		
	150,000.000	Local		101.115407	151,673.11	103.750000	155,625.00	3,951.89	0.04
		Base		101.115407	151,673.11	103.750000	155,625.00	3,951.89	0.03
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	950,000.000	Local		97.434229	925,625.18	110.712400	1,051,767.80	126,142.62	0.28
		Base		97.434229	925,625.18	110.712400	1,051,767.80	126,142.62	0.23
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	1,210,000.000	Local		99.306984	1,201,614.51	105.000000	1,270,500.00	68,885.49	0.34
		Base		99.306984	1,201,614.51	105.000000	1,270,500.00	68,885.49	0.27
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	400,000.000	Local		99.761165	399,044.66	104.604736	418,418.94	19,374.28	0.11
		Base		99.761165	399,044.66	104.604736	418,418.94	19,374.28	0.09
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS						07 Sep 2023		
	206,850.000	Local		100.096026	207,048.63	99.416700	205,643.44	-1,405.19	0.05
		Base		100.096026	207,048.63	99.416700	205,643.44	-1,405.19	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	10,000.000	Local		101.181100	10,118.11	118.704552	11,870.46	1,752.35	0.00
		Base		101.181100	10,118.11	118.704552	11,870.46	1,752.35	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	130,000.000	Local		99.101415	128,831.84	114.724668	149,142.07	20,310.23	0.04
		Base		99.101415	128,831.84	114.724668	149,142.07	20,310.23	0.03

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25278XAC3	DIAMONDBACK ENERGY INC COMPANY GUAR 144A 11/24 4.75					4.750000	01 Nov 2024		
	690,000.000	Local	99.777658	688,465.84	102.875000	709,837.50	21,371.66	0.19	
		Base	99.777658	688,465.84	102.875000	709,837.50	21,371.66	0.15	
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	420,000.000	Local	101.035252	424,348.06	105.125000	441,525.00	17,176.94	0.12	
		Base	101.035252	424,348.06	105.125000	441,525.00	17,176.94	0.10	
25381EAE5	DIGICERT HLDGS INC TERM LOAN						31 Oct 2024		
	678,166.900	Local	100.090257	678,778.99	99.550000	675,115.15	-3,663.84	0.18	
		Base	100.090257	678,778.99	99.550000	675,115.15	-3,663.84	0.15	
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
	390,000.000	Local	87.512118	341,297.26	97.218409	379,151.80	37,854.54	0.10	
		Base	87.512118	341,297.26	97.218409	379,151.80	37,854.54	0.08	
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	2,120,000.000	Local	89.766020	1,903,039.62	97.000000	2,056,400.00	153,360.38	0.55	
		Base	89.766020	1,903,039.62	97.000000	2,056,400.00	153,360.38	0.44	
27890GAB6	MONTAGE RESOURCES CORP COMPANY GUAR 07/23 8.875					8.875000	15 Jul 2023		
	1,210,000.000	Local	96.922145	1,172,757.95	84.250000	1,019,425.00	-153,332.95	0.27	
		Base	96.922145	1,172,757.95	84.250000	1,019,425.00	-153,332.95	0.22	
27927WAL6	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/29 10.75					10.750000	31 Jan 2029		
	350,000.000	Local	100.000000	350,000.00	112.751000	394,628.50	44,628.50	0.11	
		Base	100.000000	350,000.00	112.751000	394,628.50	44,628.50	0.09	
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
	199,498.750	Local	100.375000	200,246.87	99.718800	198,937.76	-1,309.11	0.05	
		Base	100.375000	200,246.87	99.718800	198,937.76	-1,309.11	0.04	
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					3.504380	25 May 2037		
	379,363.510	Local	100.507648	381,289.34	100.731550	382,138.74	849.40	0.10	
	Original Face: 410,000.000	Base	100.507648	381,289.34	100.731550	382,138.74	849.40	0.08	
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
	960,000.000	Local	94.853348	910,592.14	109.488000	1,051,084.80	140,492.66	0.28	
		Base	94.853348	910,592.14	109.488000	1,051,084.80	140,492.66	0.23	

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29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049		
		140,000.000	Local 102.823793	143,953.31	118.484743	165,878.64	21,925.33	0.04
			Base 102.823793	143,953.31	118.484743	165,878.64	21,925.33	0.04
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028		
		280,000.000	Local 99.506568	278,618.39	108.847249	304,772.30	26,153.91	0.08
			Base 99.506568	278,618.39	108.847249	304,772.30	26,153.91	0.07
30227MAA3	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 05/24 7.375				7.375000	15 May 2024		
		260,000.000	Local 99.898796	259,736.87	85.500000	222,300.00	-37,436.87	0.06
			Base 99.898796	259,736.87	85.500000	222,300.00	-37,436.87	0.05
30227MAB1	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 02/26 5.625				5.625000	01 Feb 2026		
		210,000.000	Local 90.183886	189,386.16	80.750000	169,575.00	-19,811.16	0.05
			Base 90.183886	189,386.16	80.750000	169,575.00	-19,811.16	0.04
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				4.404380	25 Mar 2031		
		1,310,000.000	Local 100.000000	1,310,000.00	100.125410	1,311,642.87	1,642.87	0.35
Original Face:		1,310,000.000	Base 100.000000	1,310,000.00	100.125410	1,311,642.87	1,642.87	0.28
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				6.804380	25 Jan 2024		
		360,000.000	Local 111.605308	401,779.11	109.308230	393,509.63	-8,269.48	0.11
Original Face:		360,000.000	Base 111.605308	401,779.11	109.308230	393,509.63	-8,269.48	0.09
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				5.404380	25 Jul 2024		
		586,942.790	Local 106.030877	622,340.59	104.858230	615,457.82	-6,882.77	0.16
Original Face:		710,000.000	Base 106.030877	622,340.59	104.858230	615,457.82	-6,882.77	0.13
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				6.654380	25 Jan 2029		
		1,390,000.000	Local 110.747597	1,539,391.60	107.368750	1,492,425.63	-46,965.97	0.40
Original Face:		1,390,000.000	Base 110.747597	1,539,391.60	107.368750	1,492,425.63	-46,965.97	0.32
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				6.154380	25 Oct 2030		
		1,250,000.000	Local 100.000000	1,250,000.00	102.794560	1,284,932.00	34,932.00	0.34
Original Face:		1,250,000.000	Base 100.000000	1,250,000.00	102.794560	1,284,932.00	34,932.00	0.28
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2				5.054380	25 Feb 2030		
		390,000.000	Local 104.311336	406,814.21	102.782760	400,852.76	-5,961.45	0.11
Original Face:		390,000.000	Base 104.311336	406,814.21	102.782760	400,852.76	-5,961.45	0.09

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3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.752600	15 Apr 2041		
		56,615.170	Local	10.147404	5,744.97	3,163.93	-2,581.04	0.00
Original Face:		200,000.000	Base	10.147404	5,744.97	3,163.93	-2,581.04	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				7.154380	25 Oct 2024		
		445,485.240	Local	101.699991	453,058.45	475,508.67	22,450.22	0.13
Original Face:		600,000.000	Base	101.699991	453,058.45	475,508.67	22,450.22	0.10
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2				5.004380	25 Dec 2027		
		176,480.760	Local	100.995587	178,237.78	178,197.53	-40.25	0.05
Original Face:		800,000.000	Base	100.995587	178,237.78	178,197.53	-40.25	0.04
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				9.954380	25 Dec 2027		
		328,110.730	Local	99.996166	328,098.15	400,282.62	72,184.47	0.11
Original Face:		330,000.000	Base	99.996166	328,098.15	400,282.62	72,184.47	0.09
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2				5.254380	25 Apr 2028		
		236,001.930	Local	102.086792	240,926.80	240,435.32	-491.48	0.06
Original Face:		570,000.000	Base	102.086792	240,926.80	240,435.32	-491.48	0.05
3137G0JF7	FREDDIE MAC STACR STACR 2016 HQA1 M2				5.154380	25 Sep 2028		
		214,575.350	Local	101.941971	218,742.34	216,647.01	-2,095.33	0.06
Original Face:		480,000.000	Base	101.941971	218,742.34	216,647.01	-2,095.33	0.05
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3				7.054380	25 Oct 2028		
		570,000.000	Local	102.522235	584,376.74	615,441.83	31,065.09	0.16
Original Face:		570,000.000	Base	102.522235	584,376.74	615,441.83	31,065.09	0.13
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2				5.854380	25 Oct 2029		
		380,000.000	Local	108.867305	413,695.76	406,320.74	-7,375.02	0.11
Original Face:		380,000.000	Base	108.867305	413,695.76	406,320.74	-7,375.02	0.09
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				4.904380	25 Mar 2030		
		410,000.000	Local	104.975007	430,397.53	419,216.80	-11,180.73	0.11
Original Face:		410,000.000	Base	104.975007	430,397.53	419,216.80	-11,180.73	0.09
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2				4.204380	25 Jul 2030		
		600,000.000	Local	100.000000	600,000.00	596,856.60	-3,143.40	0.16
Original Face:		600,000.000	Base	100.000000	600,000.00	596,856.60	-3,143.40	0.13

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3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					5.554380	25 Jul 2030		
	600,000.000	Local		100.000000	600,000.00	99.585900	597,515.40	-2,484.60	0.16
Original Face:	600,000.000	Base		100.000000	600,000.00	99.585900	597,515.40	-2,484.60	0.13
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.625239	25 Oct 2035		
	75,942.930	Local		2.956417	2,245.19	9.582310	7,277.09	5,031.90	0.00
Original Face:	1,400,000.000	Base		2.956417	2,245.19	9.582310	7,277.09	5,031.90	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.766882	25 Apr 2036		
	49,427.250	Local		11.386958	5,628.26	7.716260	3,813.94	-1,814.32	0.00
Original Face:	2,700,000.000	Base		11.385359	5,627.47	7.716260	3,813.94	-1,813.53	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.676330	25 Jul 2036		
	72,297.370	Local		0.273316	197.60	11.345940	8,202.82	8,005.22	0.00
Original Face:	1,400,000.000	Base		0.273316	197.60	11.345940	8,202.82	8,005.22	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.536630	25 Dec 2036		
	69,469.680	Local		0.670048	465.48	9.680170	6,724.78	6,259.30	0.00
Original Face:	1,700,000.000	Base		0.670048	465.48	9.680170	6,724.78	6,259.30	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					2.655660	25 Dec 2036		
	78,113.280	Local		0.000064	0.05	9.584630	7,486.87	7,486.82	0.00
Original Face:	1,600,000.000	Base		0.000064	0.05	9.584630	7,486.87	7,486.82	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
	19,897.660	Local		1.116111	222.08	0.578190	115.05	-107.03	0.00
Original Face:	425,601.240	Base		1.116111	222.08	0.578190	115.05	-107.03	0.00
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
	2,583,033.030	Local		101.038425	2,609,855.89	103.114590	2,663,483.92	53,628.03	0.71
Original Face:	2,700,000.000	Base		101.038425	2,609,855.89	103.114590	2,663,483.92	53,628.03	0.58
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS						08 Jul 2022		
	512,915.000	Local		98.635035	505,913.89	99.890700	512,354.38	6,440.49	0.14
		Base		98.635035	505,913.89	99.890700	512,354.38	6,440.49	0.11
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
	719,210.340	Local		99.523794	715,785.42	99.888800	718,410.58	2,625.16	0.19
		Base		99.523794	715,785.42	99.888800	718,410.58	2,625.16	0.16

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32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1				3.274380	25 Sep 2034		
		150,206.620	Local 97.041222	145,762.34	100.230320	150,552.58	4,790.24	0.04
Original Face:		420,000.000	Base 97.041222	145,762.34	100.230320	150,552.58	4,790.24	0.03
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25				7.250000	01 Apr 2023		
		1,535,000.000	Local 94.587885	1,451,924.03	97.375000	1,494,706.25	42,782.22	0.40
			Base 94.587885	1,451,924.03	97.375000	1,494,706.25	42,782.22	0.32
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
		250,000.000	Local 122.530352	306,325.88	136.724108	341,810.27	35,484.39	0.09
			Base 122.530352	306,325.88	136.724108	341,810.27	35,484.39	0.07
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875				7.875000	15 Nov 2025		
		450,000.000	Local 96.442722	433,992.25	100.502000	452,259.00	18,266.75	0.12
			Base 96.442722	433,992.25	100.502000	452,259.00	18,266.75	0.10
33882GAA6	FLATIRON CLO LTD FLAT 2017 1A A 144A				3.768000	15 May 2030		
		410,000.000	Local 99.901634	409,596.70	99.959900	409,835.59	238.89	0.11
Original Face:		410,000.000	Base 99.901634	409,596.70	99.959900	409,835.59	238.89	0.09
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
		325,249.340	Local 100.586070	327,155.53	99.765600	324,486.96	-2,668.57	0.09
			Base 100.586070	327,155.53	99.765600	324,486.96	-2,668.57	0.07
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709				4.709000	25 Jan 2029		
		280,000.000	Local 100.370379	281,037.06	111.874732	313,249.25	32,212.19	0.08
			Base 100.370379	281,037.06	111.874732	313,249.25	32,212.19	0.07
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476				5.476000	25 Jan 2039		
		90,000.000	Local 101.326700	91,194.03	118.006002	106,205.40	15,011.37	0.03
			Base 101.326700	91,194.03	118.006002	106,205.40	15,011.37	0.02
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		1,500,000.000	Local 88.610451	1,329,156.76	91.500000	1,372,500.00	43,343.24	0.37
			Base 88.610451	1,329,156.76	91.500000	1,372,500.00	43,343.24	0.30
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875				5.875000	15 Jan 2022		
		360,000.000	Local 98.045500	352,963.80	97.750000	351,900.00	-1,063.80	0.09
			Base 98.045500	352,963.80	97.750000	351,900.00	-1,063.80	0.08

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36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875				5.875000	15 Oct 2024			
		110,000.000	Local	90.832791	99,916.07	88.000000	96,800.00	-3,116.07	0.03
			Base	90.832791	99,916.07	88.000000	96,800.00	-3,116.07	0.02
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6				6.000000	15 Apr 2026			
		540,000.000	Local	93.244137	503,518.34	86.970000	469,638.00	-33,880.34	0.13
			Base	93.244137	503,518.34	86.970000	469,638.00	-33,880.34	0.10
36168QAD6	GFL ENVIRONMENTAL INC SR UNSECURED 144A 03/23 5.375				5.375000	01 Mar 2023			
		500,000.000	Local	95.227394	476,136.97	99.000000	495,000.00	18,863.03	0.13
			Base	95.227394	476,136.97	99.000000	495,000.00	18,863.03	0.11
36168QAE4	GFL ENVIRONMENTAL INC SR UNSECURED 144A 05/27 8.5				8.500000	01 May 2027			
		280,000.000	Local	100.311396	280,871.91	107.625000	301,350.00	20,478.09	0.08
			Base	100.311396	280,871.91	107.625000	301,350.00	20,478.09	0.07
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375000	15 Apr 2026			
		10,000.000	Local	100.000000	10,000.00	108.145000	10,814.50	814.50	0.00
			Base	100.000000	10,000.00	108.145000	10,814.50	814.50	0.00
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C				3.444380	25 Aug 2033			
		373,775.710	Local	96.417317	360,384.51	99.255590	370,993.29	10,608.78	0.10
		Original Face: 3,970,000.000	Base	96.417317	360,384.51	99.255590	370,993.29	10,608.78	0.08
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				4.120313	10 Oct 2049			
		430,000.000	Local	99.189086	426,513.07	102.970040	442,771.17	16,258.10	0.12
		Original Face: 430,000.000	Base	99.189086	426,513.07	102.970040	442,771.17	16,258.10	0.10
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A				2.635880	26 Sep 2037			
		1,273,699.150	Local	97.873777	1,246,617.47	98.397320	1,253,285.83	6,668.36	0.33
		Original Face: 2,660,000.000	Base	97.873777	1,246,617.47	98.397320	1,253,285.83	6,668.36	0.27
36874VAL2	GENERAC PWR SYS INC 2018 REPLACEMENT TERM LOAN					31 May 2023			
		228,502.150	Local	100.388565	229,390.03	99.750000	227,930.89	-1,459.14	0.06
			Base	100.388565	229,390.03	99.750000	227,930.89	-1,459.14	0.05
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039			
		980,000.000	Local	111.500869	1,092,708.52	125.385020	1,228,773.20	136,064.68	0.33
			Base	111.500869	1,092,708.52	125.385020	1,228,773.20	136,064.68	0.27

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37185LAF9	GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625					5.625000	15 Jun 2024		
	90,000.000	Local		95.258444	85,732.60	96.250000	86,625.00	892.40	0.02
		Base		95.258444	85,732.60	96.250000	86,625.00	892.40	0.02
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6					6.000000	15 May 2023		
	430,000.000	Local		96.663977	415,655.10	99.250000	426,775.00	11,119.90	0.11
		Base		96.663977	415,655.10	99.250000	426,775.00	11,119.90	0.09
374422AG8	REPUBLIC OF GHANA SR UNSECURED 144A 05/29 7.625					7.625000	16 May 2029		
	500,000.000	Local		97.013048	485,065.24	101.607200	508,036.00	22,970.76	0.14
	Original Face: 500,000.000	Base		97.013048	485,065.24	101.607200	508,036.00	22,970.76	0.11
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125					8.125000	26 Mar 2032		
	300,000.000	Local		99.986163	299,958.49	101.521600	304,564.80	4,606.31	0.08
		Base		99.986163	299,958.49	101.521600	304,564.80	4,606.31	0.07
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	200,000.000	Local		91.663765	183,327.53	100.977518	201,955.04	18,627.51	0.05
		Base		91.663765	183,327.53	100.977518	201,955.04	18,627.51	0.04
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	600,000.000	Local		94.352510	566,115.06	99.742000	598,452.00	32,336.94	0.16
		Base		94.352510	566,115.06	99.742000	598,452.00	32,336.94	0.13
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025		
	259,348.370	Local		100.122503	259,666.08	96.125000	249,298.62	-10,367.46	0.07
		Base		100.122503	259,666.08	96.125000	249,298.62	-10,367.46	0.05
38113YAC3	GOLDEN NUGGET INC COMPANY GUAR 144A 10/25 8.75					8.750000	01 Oct 2025		
	855,000.000	Local		104.099201	890,048.17	105.000000	897,750.00	7,701.83	0.24
		Base		104.099201	890,048.17	105.000000	897,750.00	7,701.83	0.19
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	100,000.000	Local		127.090480	127,090.48	130.794988	130,794.99	3,704.51	0.03
		Base		127.090480	127,090.48	130.794988	130,794.99	3,704.51	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	390,000.000	Local		96.159928	375,023.72	107.250836	418,278.26	43,254.54	0.11
		Base		96.159928	375,023.72	107.250836	418,278.26	43,254.54	0.09

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38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		130,000.000	Local	96.574715	125,547.13	114.455778	148,792.51	23,245.38	0.04
			Base	96.574715	125,547.13	114.455778	148,792.51	23,245.38	0.03
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				1.112150	20 Nov 2042			
		67,221.270	Local	0.000119	0.08	4.149420	2,789.29	2,789.21	0.00
		Original Face: 300,000.000	Base	0.000119	0.08	4.149420	2,789.29	2,789.21	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047			
		1,030,000.000	Local	98.354513	1,013,051.48	106.840237	1,100,454.44	87,402.96	0.29
			Base	98.354513	1,013,051.48	106.840237	1,100,454.44	87,402.96	0.24
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028			
		970,000.000	Local	99.961936	969,630.78	108.250000	1,050,025.00	80,394.22	0.28
			Base	99.961936	969,630.78	108.250000	1,050,025.00	80,394.22	0.23
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.250000	31 Dec 2099			
		200,000.000	Local	100.000000	200,000.00	103.000000	206,000.00	6,000.00	0.06
			Base	100.000000	200,000.00	103.000000	206,000.00	6,000.00	0.04
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099			
		600,000.000	Local	94.584073	567,504.44	104.828000	628,968.00	61,463.56	0.17
			Base	94.584073	567,504.44	104.828000	628,968.00	61,463.56	0.14
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026			
		290,000.000	Local	94.265279	273,369.31	103.739000	300,843.10	27,473.79	0.08
			Base	94.265279	273,369.31	103.739000	300,843.10	27,473.79	0.07
415864AM9	HARSCO CORP COMPANY GUAR 144A 07/27 5.75				5.750000	31 Jul 2027			
		490,000.000	Local	100.980727	494,805.56	104.136000	510,266.40	15,460.84	0.14
			Base	100.980727	494,805.56	104.136000	510,266.40	15,460.84	0.11
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A				3.290000	25 Feb 2024			
		800,000.000	Local	97.302029	778,416.23	101.741100	813,928.80	35,512.57	0.22
		Original Face: 800,000.000	Base	97.302029	778,416.23	101.741100	813,928.80	35,512.57	0.18
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125				5.125000	01 May 2026			
		570,000.000	Local	99.881653	569,325.42	104.375000	594,937.50	25,612.08	0.16
			Base	99.881653	569,325.42	104.375000	594,937.50	25,612.08	0.13

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432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875000	01 Apr 2027		
	670,000.000	Local		99.818778	668,785.81	103.345000	692,411.50	23,625.69	0.18
		Base		99.818778	668,785.81	103.345000	692,411.50	23,625.69	0.15
443628AF9	HUBBAY MINERALS INC COMPANY GUAR 144A 01/23 7.25					7.250000	15 Jan 2023		
	290,000.000	Local		100.397524	291,152.82	103.000000	298,700.00	7,547.18	0.08
		Base		100.397524	291,152.82	103.000000	298,700.00	7,547.18	0.06
443628AG7	HUBBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625					7.625000	15 Jan 2025		
	260,000.000	Local		101.245685	263,238.78	103.250000	268,450.00	5,211.22	0.07
		Base		101.245685	263,238.78	103.250000	268,450.00	5,211.22	0.06
44908XAT5	HYLAND SOFTWARE INC 2018 REFINANCING TERM LOAN						01 Jul 2024		
	636,791.980	Local		99.421222	633,106.37	99.425000	633,130.43	24.06	0.17
		Base		99.421222	633,106.37	99.425000	633,130.43	24.06	0.14
45175AAB7	IHEARTCOMMUNICATIONS INC. EXIT TERM LOAN						01 May 2026		
	680,000.000	Local		100.716912	684,875.00	100.104200	680,708.56	-4,166.44	0.18
		Base		100.716912	684,875.00	100.104200	680,708.56	-4,166.44	0.15
452526AB2	IMMUCOR INC COMPANY GUAR 144A 02/22 11.125					11.125000	15 Feb 2022		
	630,000.000	Local		101.404094	638,845.79	102.000000	642,600.00	3,754.21	0.17
		Base		101.404094	638,845.79	102.000000	642,600.00	3,754.21	0.14
45569LAA9	INDIGO NATURAL RES LLC SR UNSECURED 144A 02/26 6.875					6.875000	15 Feb 2026		
	290,000.000	Local		89.498576	259,545.87	89.750000	260,275.00	729.13	0.07
		Base		89.498576	259,545.87	89.750000	260,275.00	729.13	0.06
460599AC7	INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5					6.500000	15 Feb 2025		
	525,000.000	Local		101.919050	535,075.01	109.250000	573,562.50	38,487.49	0.15
		Base		101.919050	535,075.01	109.250000	573,562.50	38,487.49	0.12
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	1,000,000.000	Local		93.046886	930,468.86	100.271719	1,002,717.19	72,248.33	0.27
		Base		93.046886	930,468.86	100.271719	1,002,717.19	72,248.33	0.22
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	800,000.000	Local		93.297159	746,377.27	101.204169	809,633.35	63,256.08	0.22
		Base		93.297159	746,377.27	101.204169	809,633.35	63,256.08	0.18

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46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1					31 Jul 2024			
		684,425.760	Local	99.107056	678,314.22	99.437500	680,575.87	2,261.65	0.18
			Base	99.107056	678,314.22	99.437500	680,575.87	2,261.65	0.15
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B					02 Jan 2026			
		227,125.000	Local	99.784630	226,635.84	97.000000	220,311.25	-6,324.59	0.06
			Base	99.784630	226,635.84	97.000000	220,311.25	-6,324.59	0.05
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C				3.958200	15 Apr 2046			
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C				3.595120	15 Dec 2049			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
46647DAB9	JACK OHIO FIN LLC/FIN 1 SECURED 144A 11/22 10.25				10.250000	15 Nov 2022			
		440,000.000	Local	106.511005	468,648.42	107.250000	471,900.00	3,251.58	0.13
			Base	106.511005	468,648.42	107.250000	471,900.00	3,251.58	0.10
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		430,000.000	Local	101.118240	434,808.43	111.503762	479,466.18	44,657.75	0.13
			Base	101.118240	434,808.43	111.503762	479,466.18	44,657.75	0.10
468367AQ0	JACKSON MILL CLO LTD JAXM 2015 1A DR 144A				5.396750	15 Apr 2027			
		500,000.000	Local	99.160038	495,800.19	99.274500	496,372.50	572.31	0.13
		Original Face: 500,000.000	Base	99.160038	495,800.19	99.274500	496,372.50	572.31	0.11
47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN					18 Aug 2022			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022			
		154,944.520	Local	100.156488	155,186.99	99.375000	153,976.12	-1,210.87	0.04
			Base	100.156488	155,186.99	99.375000	153,976.12	-1,210.87	0.03
47077DAC4	JANE STR GROUP LLC TERM LOAN B					25 Aug 2022			
		618,442.210	Local	99.778270	617,070.94	99.291700	614,061.78	-3,009.16	0.16
			Base	99.778270	617,070.94	99.291700	614,061.78	-3,009.16	0.13

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47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				5.241500	20 Oct 2027			
		250,000.000	Local 99.161064	247,902.66	99.405700	248,514.25	611.59		0.07
Original Face:		250,000.000	Base 99.161064	247,902.66	99.405700	248,514.25	611.59		0.05
48244LAA6	KCA DEUTAG UK FINANCE PL SR SECURED 144A 05/21 7.25				7.250000	15 May 2021			
		390,000.000	Local 97.503887	380,265.16	75.250000	293,475.00	-86,790.16		0.08
			Base 97.503887	380,265.16	75.250000	293,475.00	-86,790.16		0.06
48250MAK3	KKR FINANCIAL CLO LTD KKR 11 AR 144A				3.776750	15 Jan 2031			
		300,000.000	Local 99.802577	299,407.73	99.904900	299,714.70	306.97		0.08
Original Face:		300,000.000	Base 99.802577	299,407.73	99.904900	299,714.70	306.97		0.06
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A				3.693790	20 Jan 2029			
		530,000.000	Local 100.000000	530,000.00	100.003200	530,016.96	16.96		0.14
Original Face:		530,000.000	Base 100.000000	530,000.00	100.003200	530,016.96	16.96		0.11
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A				4.243790	20 Jan 2029			
		250,000.000	Local 100.000000	250,000.00	100.003000	250,007.50	7.50		0.07
Original Face:		250,000.000	Base 100.000000	250,000.00	100.003000	250,007.50	7.50		0.05
48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A				5.943790	20 Jan 2029			
		750,000.000	Local 100.000000	750,000.00	100.002300	750,017.25	17.25		0.20
Original Face:		750,000.000	Base 100.000000	750,000.00	100.002300	750,017.25	17.25		0.16
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027			
		950,000.000	Local 97.115804	922,600.14	107.238800	1,018,768.60	96,168.46		0.27
			Base 97.115804	922,600.14	107.238800	1,018,768.60	96,168.46		0.22
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027			
		950,000.000	Local 94.979926	902,309.30	101.816000	967,252.00	64,942.70		0.26
			Base 94.979926	902,309.30	101.816000	967,252.00	64,942.70		0.21
491798AJ3	REPUBLIC OF KENYA SR UNSECURED 144A 05/27 7				7.000000	22 May 2027			
		970,000.000	Local 100.000000	970,000.00	104.395000	1,012,631.50	42,631.50		0.27
			Base 100.000000	970,000.00	104.395000	1,012,631.50	42,631.50		0.22
49579GAF9	KINGPIN INTER HLDGS LLC TERM LOAN B					03 Jul 2024			
		766,140.360	Local 99.303168	760,801.65	99.875000	765,182.68	4,381.03		0.20
			Base 99.303168	760,801.65	99.875000	765,182.68	4,381.03		0.17

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50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	10,000.000	Local	92.445000	9,244.50	97.308712	9,730.87	486.37	0.00	
		Base	92.445000	9,244.50	97.308712	9,730.87	486.37	0.00	
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	100,000.000	Local	98.286080	98,286.08	104.081985	104,081.99	5,795.91	0.03	
		Base	98.286080	98,286.08	104.081985	104,081.99	5,795.91	0.02	
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
	50,000.000	Local	110.187080	55,093.54	104.863466	52,431.73	-2,661.81	0.01	
		Base	110.187080	55,093.54	104.863466	52,431.73	-2,661.81	0.01	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	920,000.000	Local	99.116489	911,871.70	106.445000	979,294.00	67,422.30	0.26	
		Base	99.116489	911,871.70	106.445000	979,294.00	67,422.30	0.21	
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625					5.625000	15 Oct 2023		
	610,000.000	Local	99.549208	607,250.17	103.699000	632,563.90	25,313.73	0.17	
		Base	99.549208	607,250.17	103.699000	632,563.90	25,313.73	0.14	
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25					5.250000	01 Feb 2028		
	900,000.000	Local	89.478832	805,309.49	91.625000	824,625.00	19,315.51	0.22	
		Base	89.478832	805,309.49	91.625000	824,625.00	19,315.51	0.18	
50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ					5.452000	15 Sep 2039		
	310,929.240	Local	87.638197	272,492.78	69.038000	214,659.33	-57,833.45	0.06	
Original Face:	635,216.000	Base	87.638197	272,492.78	69.038000	214,659.33	-57,833.45	0.05	
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A					4.140000	01 Mar 2024		
	549,791.350	Local	100.000000	549,791.35	100.205600	550,921.72	1,130.37	0.15	
Original Face:	670,000.000	Base	100.000000	549,791.35	100.205600	550,921.72	1,130.37	0.12	
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026		
	400,000.000	Local	99.615283	398,461.13	104.000000	416,000.00	17,538.87	0.11	
		Base	99.615283	398,461.13	104.000000	416,000.00	17,538.87	0.09	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	187,989.560	Local	100.610300	189,136.86	99.093800	186,286.00	-2,850.86	0.05	
		Base	100.610300	189,136.86	99.093800	186,286.00	-2,850.86	0.04	

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52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A				4.000000	25 Apr 2058			
		1,565,598.810	Local	99.796440	1,562,411.87	100.931800	1,580,187.06	17,775.19	0.42
Original Face:		1,690,000.000	Base	99.796440	1,562,411.87	100.931800	1,580,187.06	17,775.19	0.34
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024			
		100,000.000	Local	100.000000	100,000.00	105.125000	105,125.00	5,125.00	0.03
			Base	100.000000	100,000.00	105.125000	105,125.00	5,125.00	0.02
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027			
		340,000.000	Local	93.280703	317,154.39	105.250000	357,850.00	40,695.61	0.10
			Base	93.280703	317,154.39	105.250000	357,850.00	40,695.61	0.08
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023			
		76,396.590	Local	100.506907	76,783.85	94.625000	72,290.27	-4,493.58	0.02
			Base	100.506907	76,783.85	94.625000	72,290.27	-4,493.58	0.02
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024					22 Feb 2024			
		510,000.000	Local	99.638878	508,158.28	99.104200	505,431.42	-2,726.86	0.14
			Base	99.638878	508,158.28	99.104200	505,431.42	-2,726.86	0.11
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5				5.000000	01 May 2025			
		120,000.000	Local	100.651825	120,782.19	103.500001	124,200.00	3,417.81	0.03
			Base	100.651825	120,782.19	103.500001	124,200.00	3,417.81	0.03
53069QAA7	LIBERTY LATIN AMERICA SR UNSECURED 144A 07/24 2				2.000000	15 Jul 2024			
		280,000.000	Local	100.000000	280,000.00	100.679364	281,902.22	1,902.22	0.08
			Base	100.000000	280,000.00	100.679364	281,902.22	1,902.22	0.06
531229AG7	LIBERTY MEDIA CORP SR UNSECURED 144A 03/48 2.125				2.125000	31 Mar 2048			
		1,250,000.000	Local	97.473593	1,218,419.91	97.062500	1,213,281.25	-5,138.66	0.32
			Base	97.473593	1,218,419.91	97.062500	1,213,281.25	-5,138.66	0.26
53627MAB9	LIONS GATE CAP HLDGS LLC TERM LOAN B					24 Mar 2025			
		208,025.710	Local	100.265727	208,578.49	99.312500	206,595.53	-1,982.96	0.06
			Base	100.265727	208,578.49	99.312500	206,595.53	-1,982.96	0.04
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049			
		200,000.000	Local	102.208110	204,416.22	105.125000	210,250.00	5,833.78	0.06
			Base	102.208110	204,416.22	105.125000	210,250.00	5,833.78	0.05

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552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7				7.000000	31 Mar 2024		
		1,370,000.000	Local 95.752865	1,311,814.25	95.000000	1,301,500.00	-10,314.25	0.35
			Base 95.752865	1,311,814.25	95.000000	1,301,500.00	-10,314.25	0.28
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5				6.500000	15 Jan 2025		
		80,000.000	Local 98.938400	79,150.72	100.500000	80,400.00	1,249.28	0.02
			Base 98.938400	79,150.72	100.500000	80,400.00	1,249.28	0.02
55280FAG6	MA FINANCECO LLC TERM LOAN B					21 Jun 2024		
		11,098.850	Local 99.814665	11,078.28	97.875000	10,863.00	-215.28	0.00
			Base 99.814665	11,078.28	97.875000	10,863.00	-215.28	0.00
55300RAB7	MGM CHINA HOLDINGS LTD SR UNSECURED 144A 05/26 5.875				5.875000	15 May 2026		
		360,000.000	Local 100.000000	360,000.00	102.750000	369,900.00	9,900.00	0.10
			Base 100.000000	360,000.00	102.750000	369,900.00	9,900.00	0.08
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B					21 Mar 2025		
		323,651.780	Local 100.342115	324,759.04	99.339300	321,513.41	-3,245.63	0.09
			Base 100.342115	324,759.04	99.339300	321,513.41	-3,245.63	0.07
55303XAB1	MGM GROWTH/MGM FINANCE COMPANY GUAR 09/26 4.5				4.500000	01 Sep 2026		
		360,000.000	Local 94.773044	341,182.96	102.625000	369,450.00	28,267.04	0.10
			Base 94.773044	341,182.96	102.625000	369,450.00	28,267.04	0.08
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023		
		646,527.030	Local 98.591968	637,423.72	95.458300	617,163.71	-20,260.01	0.16
			Base 98.591968	637,423.72	95.458300	617,163.71	-20,260.01	0.13
55336VAR1	MPLX LP SR UNSECURED 03/28 4				4.000000	15 Mar 2028		
		400,000.000	Local 93.834095	375,336.38	103.564744	414,258.98	38,922.60	0.11
			Base 93.834095	375,336.38	103.564744	414,258.98	38,922.60	0.09
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25				5.250000	01 Aug 2026		
		186,000.000	Local 96.046645	178,646.76	104.250000	193,905.00	15,258.24	0.05
			Base 96.046645	178,646.76	104.250000	193,905.00	15,258.24	0.04
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027		
		675,000.000	Local 96.339332	650,290.49	103.000000	695,250.00	44,959.51	0.19
			Base 96.339332	650,290.49	103.000000	695,250.00	44,959.51	0.15

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55819YAA8	MADISON PARK FUNDING LTD MDPK 2017 26A AR 144A					3.782380	29 Jul 2030		
	580,000.000	Local		99.901484	579,428.61	99.980800	579,888.64	460.03	0.15
Original Face:	580,000.000	Base		99.901484	579,428.61	99.980800	579,888.64	460.03	0.13
55820JAA8	MADISON PARK FUNDING LTD MDPK 2016 21A A1 144A					4.110250	25 Jul 2029		
	940,000.000	Local		100.242839	942,282.69	100.309200	942,906.48	623.79	0.25
Original Face:	940,000.000	Base		100.242839	942,282.69	100.309200	942,906.48	623.79	0.20
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A					4.296750	15 Apr 2029		
	400,000.000	Local		98.169958	392,679.83	97.371000	389,484.00	-3,195.83	0.10
Original Face:	400,000.000	Base		98.169958	392,679.83	97.371000	389,484.00	-3,195.83	0.08
55821TAG2	MADISON PARK FUNDING LTD MDPK 2018 30A D 144A					5.096750	15 Apr 2029		
	700,000.000	Local		98.454784	689,183.49	99.108300	693,758.10	4,574.61	0.19
Original Face:	700,000.000	Base		98.454784	689,183.49	99.108300	693,758.10	4,574.61	0.15
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9					4.400000	22 Sep 2024		
	430,000.000	Local		95.075423	408,824.32	98.900000	425,270.00	16,445.68	0.11
		Base		95.075423	408,824.32	98.900000	425,270.00	16,445.68	0.09
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
	260,000.000	Local		101.091623	262,838.22	108.783345	282,836.70	19,998.48	0.08
		Base		101.091623	262,838.22	108.783345	282,836.70	19,998.48	0.06
57665RAG1	MATCH GROUP INC SR UNSECURED 144A 12/27 5					5.000000	15 Dec 2027		
	380,000.000	Local		94.018468	357,270.18	104.740000	398,012.00	40,741.82	0.11
		Base		94.018468	357,270.18	104.740000	398,012.00	40,741.82	0.09
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	115,543.550	Local		100.347601	115,945.18	99.781200	115,290.74	-654.44	0.03
		Base		100.347601	115,945.18	99.781200	115,290.74	-654.44	0.02
58943PAP7	MEREDITH CORP TERM LOAN B 1						31 Jan 2025		
	520,025.110	Local		99.674846	518,334.23	99.890600	519,456.20	1,121.97	0.14
		Base		99.674846	518,334.23	99.890600	519,456.20	1,121.97	0.11
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					2.924380	25 Jun 2035		
	186,274.710	Local		99.710959	185,736.30	99.759160	185,826.09	89.79	0.05
Original Face:	8,410,000.000	Base		99.710959	185,736.30	99.759160	185,826.09	89.79	0.04

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59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.794380	25 Aug 2036		
	880,000.000	Local		94.590255	832,394.24	99.233880	873,258.14	40,863.90	0.23
Original Face:	880,000.000	Base		94.590255	832,394.24	99.233880	873,258.14	40,863.90	0.19
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	633,823.130	Local		99.308678	629,441.37	96.688000	612,830.91	-16,610.46	0.16
		Base		99.308678	629,441.37	96.688000	612,830.91	-16,610.46	0.13
59511FAB0	MICRON TECHNOLOGY INC TERM LOAN B						26 Apr 2022		
	227,659.040	Local		100.721280	229,301.10	99.562500	226,663.03	-2,638.07	0.06
		Base		100.721280	229,301.10	99.562500	226,663.03	-2,638.07	0.05
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					6.476750	15 Jul 2029		
	750,000.000	Local		99.877209	749,079.07	100.005900	750,044.25	965.18	0.20
Original Face:	750,000.000	Base		99.877209	749,079.07	100.005900	750,044.25	965.18	0.16
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	817,986.510	Local		99.961873	817,674.64	103.277000	844,791.93	27,117.29	0.23
Original Face:	880,000.000	Base		99.961873	817,674.64	103.277000	844,791.93	27,117.29	0.18
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	800,000.000	Local		100.000000	800,000.00	107.250000	858,000.00	58,000.00	0.23
		Base		100.000000	800,000.00	107.250000	858,000.00	58,000.00	0.19
61946LAA0	MOSAIC SOLAR LOANS LLC MSAIC 2018 2GS A 144A					4.200000	22 Feb 2044		
	891,663.240	Local		99.984435	891,524.45	103.290600	921,004.31	29,479.86	0.25
Original Face:	1,080,000.000	Base		99.984435	891,524.45	103.290600	921,004.31	29,479.86	0.20
62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	550,000.000	Local		98.837478	543,606.13	106.819000	587,504.50	43,898.37	0.16
		Base		98.837478	543,606.13	106.819000	587,504.50	43,898.37	0.13
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
	860,000.000	Local		117.738242	1,012,548.88	127.000000	1,092,200.00	79,651.12	0.29
		Base		117.738242	1,012,548.88	127.000000	1,092,200.00	79,651.12	0.24
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
	440,000.000	Local		106.166714	467,133.54	110.125000	484,550.00	17,416.46	0.13
		Base		106.166714	467,133.54	110.125000	484,550.00	17,416.46	0.10

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63543PAY2	NATIONAL COLLEGIATE STUDENT LO NCSLT 2004 2 A51				2.695810	26 Dec 2033			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
64072TAA3	CSC HOLDINGS LLC SR UNSECURED 144A 10/25 10.875				10.875000	15 Oct 2025			
		425,000.000	Local	111.458666	473,699.33	114.625000	487,156.25	13,456.92	0.13
			Base	111.458666	473,699.33	114.625000	487,156.25	13,456.92	0.11
64110LAR7	NETFLIX INC SR UNSECURED 144A 05/29 6.375				6.375000	15 May 2029			
		340,000.000	Local	100.000000	340,000.00	113.655000	386,427.00	46,427.00	0.10
			Base	100.000000	340,000.00	113.655000	386,427.00	46,427.00	0.08
64110LAT3	NETFLIX INC SR UNSECURED 11/28 5.875				5.875000	15 Nov 2028			
		650,000.000	Local	100.723157	654,700.52	110.712000	719,628.00	64,927.48	0.19
			Base	100.723157	654,700.52	110.712000	719,628.00	64,927.48	0.16
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				3.034380	25 Sep 2035			
		750,000.000	Local	71.539036	536,542.77	99.050000	742,875.00	206,332.23	0.20
		Original Face: 750,000.000	Base	71.539036	536,542.77	99.050000	742,875.00	206,332.23	0.16
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057			
		613,890.190	Local	102.595433	629,823.30	104.056800	638,794.49	8,971.19	0.17
		Original Face: 970,000.000	Base	102.595433	629,823.30	104.056800	638,794.49	8,971.19	0.14
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052			
		340,899.630	Local	100.121303	341,313.15	103.375840	352,407.86	11,094.71	0.09
		Original Face: 1,050,000.000	Base	100.121303	341,313.15	103.375840	352,407.86	11,094.71	0.08
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047			
		375,237.330	Local	100.732294	377,985.17	105.304500	395,141.79	17,156.62	0.11
		Original Face: 1,280,000.000	Base	100.732294	377,985.17	105.304500	395,141.79	17,156.62	0.09
665531AE9	NORTHERN OIL AND GAS INC SECURED 05/23 9.5				9.500000	15 May 2023			
		260,100.000	Local	104.145336	270,882.02	103.250000	268,553.25	-2,328.77	0.07
			Base	104.145336	270,882.02	103.250000	268,553.25	-2,328.77	0.06
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125				7.125000	01 Nov 2022			
		380,000.000	Local	99.886063	379,567.04	69.000000	262,200.00	-117,367.04	0.07
			Base	99.886063	379,567.04	69.000000	262,200.00	-117,367.04	0.06

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67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375				7.375000	01 May 2026			
		1,925,000.000	Local 98.027820	1,887,035.53	102.500000	1,973,125.00	86,089.47		0.53
			Base 98.027820	1,887,035.53	102.500000	1,973,125.00	86,089.47		0.43
67108WBG3	OZLM LTD OZLM 2014 7RA A2R 144A				4.188000	17 Jul 2029			
		500,000.000	Local 99.357010	496,785.05	99.191400	495,957.00	-828.05		0.13
Original Face:		500,000.000	Base 99.357010	496,785.05	99.191400	495,957.00	-828.05		0.11
67111KAG5	OZLM LTD OZLM 2017 16A C 144A				6.074500	16 May 2030			
		350,000.000	Local 99.628740	348,700.59	99.499800	348,249.30	-451.29		0.09
Original Face:		350,000.000	Base 99.628740	348,700.59	99.499800	348,249.30	-451.29		0.08
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A				6.375290	22 Apr 2030			
		600,000.000	Local 100.000000	600,000.00	100.137600	600,825.60	825.60		0.16
Original Face:		600,000.000	Base 100.000000	600,000.00	100.137600	600,825.60	825.60		0.13
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045			
		30,000.000	Local 99.269867	29,780.96	106.658386	31,997.52	2,216.56		0.01
			Base 99.269867	29,780.96	106.658386	31,997.52	2,216.56		0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048			
		390,000.000	Local 96.058879	374,629.63	101.066282	394,158.50	19,528.87		0.11
			Base 96.058879	374,629.63	101.066282	394,158.50	19,528.87		0.09
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A				5.191500	20 Jan 2031			
		1,600,000.000	Local 96.233908	1,539,742.52	95.484700	1,527,755.20	-11,987.32		0.41
Original Face:		1,600,000.000	Base 96.233908	1,539,742.52	95.484700	1,527,755.20	-11,987.32		0.33
68245XAB5	1011778 BC / NEW RED FIN SR SECURED 144A 01/22 4.625				4.625000	15 Jan 2022			
		500,000.000	Local 99.280128	496,400.64	100.000000	500,000.00	3,599.36		0.13
			Base 99.280128	496,400.64	100.000000	500,000.00	3,599.36		0.11
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25				4.250000	15 May 2024			
		180,000.000	Local 96.302044	173,343.68	101.125000	182,025.00	8,681.32		0.05
			Base 96.302044	173,343.68	101.125000	182,025.00	8,681.32		0.04
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2				2.944380	25 Aug 2032			
		123,032.940	Local 93.514712	115,053.90	99.023590	121,831.63	6,777.73		0.03
Original Face:		13,350,000.000	Base 93.514712	115,053.90	99.023590	121,831.63	6,777.73		0.03

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69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.250000	19 Jun 2024		
	810,000.000	Local		100.634272	815,137.60	104.969645	850,254.12	35,116.52	0.23
		Base		100.634272	815,137.60	104.969645	850,254.12	35,116.52	0.18
69355EAA3	PPM CLO 3 LTD. PPMC 2019 3A A 144A					3.853000	17 Jul 2030		
	300,000.000	Local		100.000000	300,000.00	99.998700	299,996.10	-3.90	0.08
Original Face:	300,000.000	Base		100.000000	300,000.00	99.998700	299,996.10	-3.90	0.06
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625000	15 Apr 2027		
	190,000.000	Local		97.250789	184,776.50	100.000000	190,000.00	5,223.50	0.05
		Base		97.250789	184,776.50	100.000000	190,000.00	5,223.50	0.04
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	635,004.530	Local		99.763309	633,501.53	99.291700	630,506.79	-2,994.74	0.17
		Base		99.763309	633,501.53	99.291700	630,506.79	-2,994.74	0.14
71568PAC3	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/27 4.125					4.125000	15 May 2027		
	940,000.000	Local		93.913221	882,784.28	102.043770	959,211.44	76,427.16	0.26
		Base		93.913221	882,784.28	102.043770	959,211.44	76,427.16	0.21
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
	48,666.740	Local		100.400109	48,861.46	77.500000	37,716.72	-11,144.74	0.01
		Base		100.400109	48,861.46	77.500000	37,716.72	-11,144.74	0.01
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
	90,000.000	Local		79.710656	71,739.59	103.541000	93,186.90	21,447.31	0.02
		Base		79.710656	71,739.59	103.541000	93,186.90	21,447.31	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	1,120,000.000	Local		94.588856	1,059,395.19	106.100000	1,188,320.00	128,924.81	0.32
		Base		94.588856	1,059,395.19	106.100000	1,188,320.00	128,924.81	0.26
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	970,000.000	Local		92.131033	893,671.02	104.240000	1,011,128.00	117,456.98	0.27
		Base		92.131033	893,671.02	104.240000	1,011,128.00	117,456.98	0.22
716768AC0	PETSMART INC SR SECURED 144A 06/25 5.875					5.875000	01 Jun 2025		
	460,000.000	Local		87.983372	404,723.51	97.000000	446,200.00	41,476.49	0.12
		Base		87.983372	404,723.51	97.000000	446,200.00	41,476.49	0.10

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71677HAG0	PETSMART INC CONSENTING TERM LOAN						11 Mar 2022		
	500,083.200	Local	92.095401	460,553.63	96.900000	484,580.62	24,026.99	0.13	
		Base	92.095401	460,553.63	96.900000	484,580.62	24,026.99	0.10	
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1						05 Mar 2026		
	309,090.910	Local	99.924589	308,857.82	99.416700	307,287.98	-1,569.84	0.08	
		Base	99.924589	308,857.82	99.416700	307,287.98	-1,569.84	0.07	
72431HAB6	PISCES MIDCO INC TERM LOAN B						12 Apr 2025		
	228,275.000	Local	100.838362	230,188.77	97.250000	221,997.44	-8,191.33	0.06	
		Base	100.838362	230,188.77	97.250000	221,997.44	-8,191.33	0.05	
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					4.429380	27 Mar 2024		
	855,313.560	Local	100.000000	855,313.56	100.088260	856,068.46	754.90	0.23	
Original Face:	870,000.000	Base	100.000000	855,313.56	100.088260	856,068.46	754.90	0.19	
730481AJ7	JB POINDEXTER + CO INC SR UNSECURED 144A 04/26 7.125					7.125000	15 Apr 2026		
	430,000.000	Local	100.155074	430,666.82	102.000000	438,600.00	7,933.18	0.12	
		Base	100.155074	430,666.82	102.000000	438,600.00	7,933.18	0.09	
73107GAA1	POLARIS INTERMEDIATE SR UNSECURED 144A 12/22 8.5					8.500000	01 Dec 2022		
	470,000.000	Local	98.579687	463,324.53	88.250000	414,775.00	-48,549.53	0.11	
		Base	98.579687	463,324.53	88.250000	414,775.00	-48,549.53	0.09	
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	197,278.030	Local	100.348549	197,965.64	99.446400	196,185.90	-1,779.74	0.05	
		Base	100.348549	197,965.64	99.446400	196,185.90	-1,779.74	0.04	
74166MAA4	PRIME SECSRVC BRW/FINANC SECURED 144A 05/23 9.25					9.250000	15 May 2023		
	316,000.000	Local	104.334563	329,697.22	105.020000	331,863.20	2,165.98	0.09	
		Base	104.334563	329,697.22	105.020000	331,863.20	2,165.98	0.07	
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25					5.250000	15 Apr 2024		
	110,000.000	Local	100.000000	110,000.00	101.750000	111,925.00	1,925.00	0.03	
		Base	100.000000	110,000.00	101.750000	111,925.00	1,925.00	0.02	
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	370,000.000	Local	100.000000	370,000.00	103.250000	382,025.00	12,025.00	0.10	
		Base	100.000000	370,000.00	103.250000	382,025.00	12,025.00	0.08	

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744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875000	15 Jun 2027		
	150,000.000	Local		78.397820	117,596.73	74.251000	111,376.50	-6,220.23	0.03
Original Face:	150,000.000	Base		78.397820	117,596.73	74.251000	111,376.50	-6,220.23	0.02
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125000	16 Mar 2024		
	450,000.000	Local		84.925602	382,165.21	83.501000	375,754.50	-6,410.71	0.10
Original Face:	450,000.000	Base		84.925602	382,165.21	83.501000	375,754.50	-6,410.71	0.08
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
	840,000.000	Local		104.872219	880,926.64	119.125000	1,000,650.00	119,723.36	0.27
		Base		104.872219	880,926.64	119.125000	1,000,650.00	119,723.36	0.22
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	114.604000	435,495.20	55,495.20	0.12
		Base		100.000000	380,000.00	114.604000	435,495.20	55,495.20	0.09
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75					5.750000	01 May 2025		
	550,000.000	Local		97.758502	537,671.76	103.125000	567,187.50	29,515.74	0.15
		Base		97.758502	537,671.76	103.125000	567,187.50	29,515.74	0.12
74952PAJ6	RETL RETL 2019 RVP C 144A					4.494250	15 Mar 2036		
	1,340,000.000	Local		100.000000	1,340,000.00	100.374680	1,345,020.71	5,020.71	0.36
Original Face:	1,340,000.000	Base		100.000000	1,340,000.00	100.374680	1,345,020.71	5,020.71	0.29
74966UAP5	RPI FIN TR TERM B 6						27 Mar 2023		
	115,675.800	Local		100.616871	116,389.37	100.053600	115,737.80	-651.57	0.03
		Base		100.616871	116,389.37	100.053600	115,737.80	-651.57	0.03
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
	517,272.740	Local		99.761238	516,037.69	99.500000	514,686.38	-1,351.31	0.14
		Base		99.761238	516,037.69	99.500000	514,686.38	-1,351.31	0.11
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	430,000.000	Local		96.367879	414,381.88	94.250000	405,275.00	-9,106.88	0.11
		Base		96.367879	414,381.88	94.250000	405,275.00	-9,106.88	0.09
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						17 Nov 2025		
	548,621.550	Local		100.736382	552,661.50	99.400000	545,329.82	-7,331.68	0.15
		Base		100.736382	552,661.50	99.400000	545,329.82	-7,331.68	0.12

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76117WAB5	RESOLUTE FOREST PRODUCTS COMPANY GUAR 05/23 5.875					5.875000	15 May 2023		
	610,000.000	Local		99.188336	605,048.85	100.500000	613,050.00	8,001.15	0.16
		Base		99.188336	605,048.85	100.500000	613,050.00	8,001.15	0.13
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	829,598.160	Local		99.334035	824,073.33	99.170500	822,716.64	-1,356.69	0.22
		Base		99.334035	824,073.33	99.170500	822,716.64	-1,356.69	0.18
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B						31 Oct 2024		
	224,984.530	Local		100.313186	225,689.15	98.750000	222,172.22	-3,516.93	0.06
		Base		100.313186	225,689.15	98.750000	222,172.22	-3,516.93	0.05
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A					3.344250	15 Jun 2033		
	1,010,000.000	Local		99.638815	1,006,352.03	99.878900	1,008,776.89	2,424.86	0.27
Original Face:	1,010,000.000	Base		99.638815	1,006,352.03	99.878900	1,008,776.89	2,424.86	0.22
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6					6.000000	19 Dec 2023		
	100,000.000	Local		104.908690	104,908.69	108.904964	108,904.96	3,996.27	0.03
		Base		104.908690	104,908.69	108.904964	108,904.96	3,996.27	0.02
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	200,000.000	Local		99.901615	199,803.23	107.775000	215,550.00	15,746.77	0.06
		Base		99.901615	199,803.23	107.775000	215,550.00	15,746.77	0.05
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125000	28 May 2024		
	120,000.000	Local		100.413100	120,495.72	106.125479	127,350.57	6,854.85	0.03
		Base		100.413100	120,495.72	106.125479	127,350.57	6,854.85	0.03
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625					5.625000	01 Dec 2025		
	320,000.000	Local		98.765778	316,050.49	98.120000	313,984.00	-2,066.49	0.08
		Base		98.765778	316,050.49	98.120000	313,984.00	-2,066.49	0.07
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	300,000.000	Local		99.922477	299,767.43	107.192000	321,576.00	21,808.57	0.09
		Base		99.922477	299,767.43	107.192000	321,576.00	21,808.57	0.07
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75					4.750000	15 Sep 2025		
	710,000.000	Local		96.143494	682,618.81	103.684678	736,161.21	53,542.40	0.20
		Base		96.143494	682,618.81	103.684678	736,161.21	53,542.40	0.16

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80874YAQ3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 05/21 6.625					6.625000	15 May 2021		
	450,000.000	Local	101.156162	455,202.73	101.375000	456,187.50	984.77	0.12	
		Base	101.156162	455,202.73	101.375000	456,187.50	984.77	0.10	
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	673,669.140	Local	98.913587	666,350.31	98.428600	663,083.10	-3,267.21	0.18	
		Base	98.913587	666,350.31	98.428600	663,083.10	-3,267.21	0.14	
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
	74,953.280	Local	99.814911	74,814.55	97.875000	73,360.52	-1,454.03	0.02	
		Base	99.814911	74,814.55	97.875000	73,360.52	-1,454.03	0.02	
81720TAC9	REPUBLIC OF SENEGAL UNSECURED 144A 05/33 6.25					6.250000	23 May 2033		
	500,000.000	Local	88.166700	440,833.50	96.711600	483,558.00	42,724.50	0.13	
Original Face:	500,000.000	Base	88.166700	440,833.50	96.711600	483,558.00	42,724.50	0.10	
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
	240,000.000	Local	86.126867	206,704.48	93.905200	225,372.48	18,668.00	0.06	
Original Face:	240,000.000	Base	86.126867	206,704.48	93.905200	225,372.48	18,668.00	0.05	
817565BT0	SERVICE CORP INTL SR UNSECURED 04/27 7.5					7.500000	01 Apr 2027		
	1,125,000.000	Local	111.967588	1,259,635.36	119.500000	1,344,375.00	84,739.64	0.36	
		Base	111.967588	1,259,635.36	119.500000	1,344,375.00	84,739.64	0.29	
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	24,162.770	Local	100.501060	24,283.84	99.854200	24,127.54	-156.30	0.01	
		Base	100.501060	24,283.84	99.854200	24,127.54	-156.30	0.01	
822538AE4	SHELF DRILL HOLD LTD COMPANY GUAR 144A 02/25 8.25					8.250000	15 Feb 2025		
	490,000.000	Local	95.631984	468,596.72	92.300000	452,270.00	-16,326.72	0.12	
		Base	95.631984	468,596.72	92.300000	452,270.00	-16,326.72	0.10	
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25					7.250000	01 Feb 2025		
	400,000.000	Local	106.651790	426,607.16	107.470000	429,880.00	3,272.84	0.11	
		Base	106.651790	426,607.16	107.470000	429,880.00	3,272.84	0.09	
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	133,730.390	Local	100.000000	133,730.39	101.506300	135,744.77	2,014.38	0.04	
Original Face:	150,000.000	Base	100.000000	133,730.39	101.506300	135,744.77	2,014.38	0.03	

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83578BAJ2	SOPHIA L P TERM LOAN B					30 Sep 2022			
		600,049.470	Local 99.086957	594,570.76	99.718800	598,362.13	3,791.37		0.16
			Base 99.086957	594,570.76	99.718800	598,362.13	3,791.37		0.13
83614BAA7	SOUND POINT CLO LTD SNDPT 2019 2A A1 144A				3.879180	15 Apr 2032			
		580,000.000	Local 100.000000	580,000.00	99.995500	579,973.90	-26.10		0.15
Original Face:		580,000.000	Base 100.000000	580,000.00	99.995500	579,973.90	-26.10		0.13
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.750000	15 Jul 2025			
		620,000.000	Local 98.905847	613,216.25	103.875000	644,025.00	30,808.75		0.17
			Base 98.905847	613,216.25	103.875000	644,025.00	30,808.75		0.14
84778AT3	SPEEDWAY MOTORSPORTS INC COMPANY GUAR 02/23 5.125				5.125000	01 Feb 2023			
		550,000.000	Local 99.393516	546,664.34	100.500000	552,750.00	6,085.66		0.15
			Base 99.393516	546,664.34	100.500000	552,750.00	6,085.66		0.12
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875				6.875000	15 Nov 2028			
		110,000.000	Local 98.944927	108,839.42	102.780000	113,058.00	4,218.58		0.03
			Base 98.944927	108,839.42	102.780000	113,058.00	4,218.58		0.02
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032			
		1,190,000.000	Local 111.835856	1,330,846.69	115.750000	1,377,425.00	46,578.31		0.37
			Base 111.835856	1,330,846.69	115.750000	1,377,425.00	46,578.31		0.30
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875				7.875000	15 Sep 2023			
		275,000.000	Local 104.482931	287,328.06	108.625000	298,718.75	11,390.69		0.08
			Base 104.482931	287,328.06	108.625000	298,718.75	11,390.69		0.06
85207UAH8	SPRINT CORP COMPANY GUAR 06/24 7.125				7.125000	15 Jun 2024			
		80,000.000	Local 98.755363	79,004.29	106.030000	84,824.00	5,819.71		0.02
			Base 98.755363	79,004.29	106.030000	84,824.00	5,819.71		0.02
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1				3.304380	25 Sep 2034			
		183,272.380	Local 97.968308	179,548.85	99.399760	182,172.31	2,623.46		0.05
Original Face:		1,190,000.000	Base 97.968308	179,548.85	99.399760	182,172.31	2,623.46		0.04
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				3.124380	25 Sep 2035			
		427,808.770	Local 93.927668	401,830.80	100.596740	430,361.68	28,530.88		0.11
Original Face:		620,000.000	Base 93.927668	401,830.80	100.596740	430,361.68	28,530.88		0.09

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86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A				4.870000	20 Jul 2048			
		891,735.350	Local	100.648244	897,515.97	107.350670	957,283.87	59,767.90	0.26
Original Face:		900,000.000	Base	100.648244	897,515.97	107.350670	957,283.87	59,767.90	0.21
86964WAC6	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 01/29 6				6.000000	15 Jan 2029			
		890,000.000	Local	100.991801	898,827.03	109.000000	970,100.00	71,272.97	0.26
			Base	100.991801	898,827.03	109.000000	970,100.00	71,272.97	0.21
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A				3.561000	16 Apr 2031			
		750,000.000	Local	98.962764	742,220.73	98.685200	740,139.00	-2,081.73	0.20
Original Face:		750,000.000	Base	98.962764	742,220.73	98.685200	740,139.00	-2,081.73	0.16
87229WAL5	TCI SYMPHONY CLO TSYP 2016 1A DR 144A				5.596750	13 Oct 2029			
		500,000.000	Local	99.508246	497,541.23	97.645000	488,225.00	-9,316.23	0.13
Original Face:		500,000.000	Base	99.508246	497,541.23	97.645000	488,225.00	-9,316.23	0.11
87256FAB0	TKC HLDGS INC FIRST LIEN					01 Feb 2023			
		571,022.610	Local	99.089325	565,822.45	97.666700	557,698.94	-8,123.51	0.15
			Base	99.089325	565,822.45	97.666700	557,698.94	-8,123.51	0.12
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5				6.500000	15 Jan 2026			
		660,000.000	Local	103.851079	685,417.12	108.106000	713,499.60	28,082.48	0.19
			Base	103.851079	685,417.12	108.106000	713,499.60	28,082.48	0.15
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	102.885000	144,039.00	4,039.00	0.04
			Base	100.000000	140,000.00	102.885000	144,039.00	4,039.00	0.03
87422VAE8	TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5				10.500000	15 Jan 2026			
		450,000.000	Local	104.449627	470,023.32	99.750000	448,875.00	-21,148.32	0.12
			Base	104.449627	470,023.32	99.750000	448,875.00	-21,148.32	0.10
87612BBK7	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 07/27 6.5				6.500000	15 Jul 2027			
		70,000.000	Local	100.000000	70,000.00	109.125000	76,387.50	6,387.50	0.02
			Base	100.000000	70,000.00	109.125000	76,387.50	6,387.50	0.02
87612BBM3	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/29 6.875				6.875000	15 Jan 2029			
		470,000.000	Local	104.611900	491,675.93	110.869000	521,084.30	29,408.37	0.14
			Base	104.611900	491,675.93	110.869000	521,084.30	29,408.37	0.11

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878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	150,000.000	Local		102.949573	154,424.36	108.800914	163,201.37	8,777.01	0.04
		Base		102.949573	154,424.36	108.800914	163,201.37	8,777.01	0.04
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		
	390,000.000	Local		96.401987	375,967.75	103.472417	403,542.43	27,574.68	0.11
		Base		96.401987	375,967.75	103.472417	403,542.43	27,574.68	0.09
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
	1,000,000.000	Local		95.372473	953,724.73	103.500000	1,035,000.00	81,275.27	0.28
		Base		95.372473	953,724.73	103.500000	1,035,000.00	81,275.27	0.22
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125000	01 Apr 2022		
	680,000.000	Local		107.285601	729,542.09	104.875000	713,150.00	-16,392.09	0.19
		Base		107.285601	729,542.09	104.875000	713,150.00	-16,392.09	0.15
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027		
	490,000.000	Local		101.358808	496,658.16	108.500000	531,650.00	34,991.84	0.14
		Base		101.358808	496,658.16	108.500000	531,650.00	34,991.84	0.11
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25					0.250000	01 Feb 2026		
	400,000.000	Local		91.088648	364,354.59	91.437500	365,750.00	1,395.41	0.10
		Base		91.088648	364,354.59	91.437500	365,750.00	1,395.41	0.08
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	410,000.000	Local		90.472102	370,935.62	86.500000	354,650.00	-16,285.62	0.09
		Base		90.472102	370,935.62	86.500000	354,650.00	-16,285.62	0.08
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					4.418500	11 Nov 2034		
	850,584.270	Local		100.708943	856,614.43	100.092260	851,369.02	-5,245.41	0.23
	Original Face: 1,050,000.000	Base		100.708943	856,614.43	100.092260	851,369.02	-5,245.41	0.18
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	60,000.000	Local		96.458600	57,875.16	108.171140	64,902.68	7,027.52	0.02
		Base		96.458600	57,875.16	108.171140	64,902.68	7,027.52	0.01
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	344,077.570	Local		100.039416	344,213.19	99.785700	343,340.21	-872.98	0.09
		Base		100.039416	344,213.19	99.785700	343,340.21	-872.98	0.07

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893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
	1,090,000.000	Local		92.287428	1,005,932.96	96.501000	1,051,860.90	45,927.94	0.28
		Base		92.287428	1,005,932.96	96.501000	1,051,860.90	45,927.94	0.23
89473LAP9	TREMANT PARK CLO LTD TRMPK 2015 1A DRR 144A					5.241500	20 Oct 2028		
	500,000.000	Local		98.895472	494,477.36	99.095400	495,477.00	999.64	0.13
	Original Face: 500,000.000	Base		98.895472	494,477.36	99.095400	495,477.00	999.64	0.11
90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.000000	15 Sep 2021		
	450,000.000	Local		94.251000	424,129.50	95.709329	430,691.98	6,562.48	0.12
		Base		94.251000	424,129.50	95.709329	430,691.98	6,562.48	0.09
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375					5.375000	15 Jan 2025		
	500,000.000	Local		96.761568	483,807.84	102.781000	513,905.00	30,097.16	0.14
		Base		96.761568	483,807.84	102.781000	513,905.00	30,097.16	0.11
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253000	23 Mar 2028		
	510,000.000	Local		98.283769	501,247.22	107.785662	549,706.88	48,459.66	0.15
		Base		98.283769	501,247.22	107.785662	549,706.88	48,459.66	0.12
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR					7.000000	31 Dec 2099		
	560,000.000	Local		100.000000	560,000.00	106.232000	594,899.20	34,899.20	0.16
		Base		100.000000	560,000.00	106.232000	594,899.20	34,899.20	0.13
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	540,000.000	Local		100.000000	540,000.00	106.035708	572,592.82	32,592.82	0.15
		Base		100.000000	540,000.00	106.035708	572,592.82	32,592.82	0.12
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.500000	10 Sep 2048		
	140,000.000	Local		100.963479	141,348.87	113.782870	159,296.02	17,947.15	0.04
		Base		100.963479	141,348.87	113.782870	159,296.02	17,947.15	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,090,000.000	Local		92.722639	1,010,676.77	104.375000	1,137,687.50	127,010.73	0.30
		Base		92.722639	1,010,676.77	104.375000	1,137,687.50	127,010.73	0.25
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.600000	30 Jan 2025		
	240,000.000	Local		101.192004	242,860.81	102.400000	245,760.00	2,899.19	0.07
		Base		101.192004	242,860.81	102.400000	245,760.00	2,899.19	0.05

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911365BC7	UNITED RENTALS NORTH AM SECURED 07/23 4.625					4.625000	15 Jul 2023		
	80,000.000	Local	99.278363	79,422.69	102.075000	81,660.00	2,237.31	0.02	
		Base	99.278363	79,422.69	102.075000	81,660.00	2,237.31	0.02	
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	1,845,000.000	Local	92.821741	1,712,561.12	102.000000	1,881,900.00	169,338.88	0.50	
		Base	92.821741	1,712,561.12	102.000000	1,881,900.00	169,338.88	0.41	
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5					6.500000	15 Dec 2026		
	100,000.000	Local	100.000000	100,000.00	108.250000	108,250.00	8,250.00	0.03	
		Base	100.000000	100,000.00	108.250000	108,250.00	8,250.00	0.02	
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
	510,000.000	Local	101.517190	517,737.67	112.210938	572,275.78	54,538.11	0.15	
		Base	101.517190	517,737.67	112.210938	572,275.78	54,538.11	0.12	
9128282T6	US TREASURY N/B 08/19 1.25					1.250000	31 Aug 2019		
	60,000.000	Local	99.781017	59,868.61	99.828336	59,897.00	28.39	0.02	
		Base	99.781017	59,868.61	99.828336	59,897.00	28.39	0.01	
912828W63	US TREASURY N/B 03/20 1.625					1.625000	15 Mar 2020		
	500,000.000	Local	99.753660	498,768.30	99.707031	498,535.16	-233.14	0.13	
		Base	99.753660	498,768.30	99.707031	498,535.16	-233.14	0.11	
914906AR3	UNIVISION COMMUNICATIONS SR SECURED 144A 05/23 5.125					5.125000	15 May 2023		
	765,000.000	Local	95.592443	731,282.19	97.750000	747,787.50	16,505.31	0.20	
		Base	95.592443	731,282.19	97.750000	747,787.50	16,505.31	0.16	
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	199,390.430	Local	99.918828	199,228.58	95.125000	189,670.15	-9,558.43	0.05	
		Base	99.918828	199,228.58	95.125000	189,670.15	-9,558.43	0.04	
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	1,090,000.000	Local	94.054821	1,025,197.55	101.375000	1,104,987.50	79,789.95	0.30	
		Base	94.054821	1,025,197.55	101.375000	1,104,987.50	79,789.95	0.24	
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	370,000.000	Local	101.530157	375,661.58	120.020000	444,074.00	68,412.42	0.12	
		Base	101.530157	375,661.58	120.020000	444,074.00	68,412.42	0.10	

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91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	440,000.000	Local		106.362850	467,996.54	113.595000	499,818.00	31,821.46	0.13
		Base		106.362850	467,996.54	113.595000	499,818.00	31,821.46	0.11
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	350,000.000	Local		109.711949	383,991.82	111.880000	391,580.00	7,588.18	0.10
		Base		109.711949	383,991.82	111.880000	391,580.00	7,588.18	0.08
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	560,000.000	Local		103.092482	577,317.90	109.952000	615,731.20	38,413.30	0.16
		Base		103.092482	577,317.90	109.952000	615,731.20	38,413.30	0.13
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					3.621500	20 Apr 2031		
	560,000.000	Local		98.739300	552,940.08	98.674900	552,579.44	-360.64	0.15
Original Face:	560,000.000	Base		98.739300	552,940.08	98.674900	552,579.44	-360.64	0.12
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	180,000.000	Local		93.946267	169,103.28	112.042221	201,676.00	32,572.72	0.05
		Base		93.946267	169,103.28	112.042221	201,676.00	32,572.72	0.04
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	235,000.000	Local		100.438915	236,031.45	98.791700	232,160.50	-3,870.95	0.06
		Base		100.438915	236,031.45	98.791700	232,160.50	-3,870.95	0.05
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875					5.875000	15 Sep 2027		
	770,000.000	Local		98.489652	758,370.32	101.250000	779,625.00	21,254.68	0.21
		Base		98.489652	758,370.32	101.250000	779,625.00	21,254.68	0.17
928298AN8	VISHAY INTERTECHNOLOGY SR UNSECURED 144A 06/25 2.25					2.250000	15 Jun 2025		
	330,000.000	Local		91.230239	301,059.79	92.000000	303,600.00	2,540.21	0.08
		Base		91.230239	301,059.79	92.000000	303,600.00	2,540.21	0.07
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	110,000.000	Local		100.228900	110,251.79	110.389045	121,427.95	11,176.16	0.03
		Base		100.228900	110,251.79	110.389045	121,427.95	11,176.16	0.03
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		
	400,000.000	Local		99.985683	399,942.73	100.505630	402,022.52	2,079.79	0.11
Original Face:	400,000.000	Base		99.985683	399,942.73	100.505630	402,022.52	2,079.79	0.09

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92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.766539	15 Sep 2057		
	900,000.000	Local		96.441764	867,975.88	99.503670	895,533.03	27,557.15	0.24
Original Face:	900,000.000	Base		96.441764	867,975.88	99.503670	895,533.03	27,557.15	0.19
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A					6.138000	17 Apr 2030		
	600,000.000	Local		100.000000	600,000.00	99.999400	599,996.40	-3.60	0.16
Original Face:	600,000.000	Base		100.000000	600,000.00	99.999400	599,996.40	-3.60	0.13
92915UAC8	VOYA CLO LTD VOYA 2017 2A A2A 144A					4.306750	07 Jun 2030		
	650,000.000	Local		100.029549	650,192.07	99.480200	646,621.30	-3,570.77	0.17
Original Face:	650,000.000	Base		100.029549	650,192.07	99.480200	646,621.30	-3,570.77	0.14
92928QAD0	WEA FINANCE LLC COMPANY GUAR 144A 09/48 4.625					4.625000	20 Sep 2048		
	500,000.000	Local		97.720222	488,601.11	108.866554	544,332.77	55,731.66	0.15
		Base		97.720222	488,601.11	108.866554	544,332.77	55,731.66	0.12
934BSNII9	UFC HOLDINGS LLC 2019 TERM LOAN						29 Apr 2026		
	503,724.450	Local		100.160766	504,534.27	99.821400	502,824.80	-1,709.47	0.13
		Base		100.160766	504,534.27	99.821400	502,824.80	-1,709.47	0.11
934NRYII0	TRAVELPORT FINANCE LUX SARL 2019 TERM LOAN						29 May 2026		
	600,000.000	Local		98.008420	588,050.52	93.900000	563,400.00	-24,650.52	0.15
		Base		98.008420	588,050.52	93.900000	563,400.00	-24,650.52	0.12
935WHEII4	HC GROUP HOLDINGS II INC TERM LOAN B						21 May 2026		
	690,000.000	Local		99.000000	683,100.00	99.250000	684,825.00	1,725.00	0.18
		Base		99.000000	683,100.00	99.250000	684,825.00	1,725.00	0.15
935WWWI17	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B					1.000000	26 Jun 2026		
	591,441.440	Local		99.309616	587,358.22	99.708300	589,716.21	2,357.99	0.16
		Base		99.309616	587,358.22	99.708300	589,716.21	2,357.99	0.13
935WWXII5	ALLIED UNIVERSAL HOLDCO LLC 2019 DELAYED DRAW TERM LOAN					1.000000	26 Jun 2026		
	58,558.560	Local		99.309614	58,154.28	99.708300	58,387.74	233.46	0.02
		Base		99.309614	58,154.28	99.708300	58,387.74	233.46	0.01
94107JAA1	WASTE PRO USA INC SR UNSECURED 144A 02/26 5.5					5.500000	15 Feb 2026		
	670,000.000	Local		96.851819	648,907.19	102.250000	685,075.00	36,167.81	0.18
		Base		96.851819	648,907.19	102.250000	685,075.00	36,167.81	0.15

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948626AA4	WEIGHT WATCHERS INTL INC COMPANY GUAR 144A 12/25 8.625					8.625000	01 Dec 2025		
	780,000.000	Local	102.339558	798,248.55	91.500000	713,700.00	-84,548.55	0.19	
		Base	102.339558	798,248.55	91.500000	713,700.00	-84,548.55	0.15	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	190,000.000	Local	99.853511	189,721.67	108.033944	205,264.49	15,542.82	0.05	
		Base	99.853511	189,721.67	108.033944	205,264.49	15,542.82	0.04	
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
	1,900,000.000	Local	99.208932	1,884,969.70	100.438330	1,908,328.27	23,358.57	0.51	
Original Face:	1,900,000.000	Base	99.208932	1,884,969.70	100.438330	1,908,328.27	23,358.57	0.41	
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	171,857.910	Local	100.278265	172,336.13	97.700000	167,905.18	-4,430.95	0.04	
		Base	100.278265	172,336.13	97.700000	167,905.18	-4,430.95	0.04	
962ZSZI4	SECURUS TECH HOLDINGS 2017 1ST LIEN TERM LOAN						01 Nov 2024		
	548,607.590	Local	99.069251	543,501.43	93.250000	511,576.58	-31,924.85	0.14	
		Base	99.069251	543,501.43	93.250000	511,576.58	-31,924.85	0.11	
963RKKI2	AIR CANADA 2018 TERM LOAN						06 Oct 2023		
	152,254.840	Local	100.434200	152,915.93	99.750000	151,874.20	-1,041.73	0.04	
		Base	100.434200	152,915.93	99.750000	151,874.20	-1,041.73	0.03	
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN						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	
964RQHII2	PANTHER BF AGGREGATOR 2 L P TERM LOAN B						30 Apr 2026		
	680,000.000	Local	99.017456	673,318.70	99.025000	673,370.00	51.30	0.18	
		Base	99.017456	673,318.70	99.025000	673,370.00	51.30	0.15	
964SHFI4	ULTIMATE SOFTWARE GROUP INC TH TERM LOAN B						04 May 2026		
	350,000.000	Local	100.595869	352,085.54	100.100000	350,350.00	-1,735.54	0.09	
		Base	100.595869	352,085.54	100.100000	350,350.00	-1,735.54	0.08	
964VSZII1	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN						15 May 2026		
	437,179.490	Local	98.021762	428,531.04	96.250000	420,785.26	-7,745.78	0.11	
		Base	98.021762	428,531.04	96.250000	420,785.26	-7,745.78	0.09	

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964WCRII4	GLOBALTRANZ ENTERPRISES INC 2019 DELAYED DRAW TERM LOAN						15 May 2026		
	112,820.510	Local	98.028683	110,596.46	98.250000	110,846.15	249.69	0.03	
		Base	98.028683	110,596.46	98.250000	110,846.15	249.69	0.02	
964XXVII0	US RENAL CARE INC 2019 TERM LOAN B						13 Jun 2026		
	690,000.000	Local	98.000000	676,200.00	98.089300	676,816.17	616.17	0.18	
		Base	98.000000	676,200.00	98.089300	676,816.17	616.17	0.15	
964YDKII4	NEXSTAR BROADCASTING INC 2019 TERM LOAN B						20 Jun 2026		
	430,000.000	Local	99.500000	427,850.00	99.625000	428,387.50	537.50	0.11	
		Base	99.500000	427,850.00	99.625000	428,387.50	537.50	0.09	
966387AL6	WHITING PETROLEUM CORP COMPANY GUAR 04/20 1.25					1.250000	01 Apr 2020		
	840,000.000	Local	97.160865	816,151.27	96.750000	812,700.00	-3,451.27	0.22	
		Base	97.160865	816,151.27	96.750000	812,700.00	-3,451.27	0.18	
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.000000	15 Aug 2022		
	230,000.000	Local	100.160774	230,369.78	100.375000	230,862.50	492.72	0.06	
		Base	100.160774	230,369.78	100.375000	230,862.50	492.72	0.05	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	160,000.000	Local	126.602188	202,563.50	142.335272	227,736.44	25,172.94	0.06	
		Base	126.602188	202,563.50	142.335272	227,736.44	25,172.94	0.05	
97381LAE8	WINDSTREAM SRVC / FIN SECURED 144A 06/24 10.5					10.500000	30 Jun 2024		
	280,000.000	Local	91.838836	257,148.74	72.500000	203,000.00	-54,148.74	0.05	
		Base	91.838836	257,148.74	72.500000	203,000.00	-54,148.74	0.04	
97417AAB6	WINK HOLDCO INC TERM LOAN						02 Dec 2024		
	296,025.340	Local	98.323255	291,061.75	97.625000	288,994.74	-2,067.01	0.08	
		Base	98.323255	291,061.75	97.625000	288,994.74	-2,067.01	0.06	
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	250,000.000	Local	108.696644	271,741.61	114.000000	285,000.00	13,258.39	0.08	
		Base	108.696644	271,741.61	114.000000	285,000.00	13,258.39	0.06	
98212BAH6	WPX ENERGY INC SR UNSECURED 06/26 5.75					5.750000	01 Jun 2026		
	30,000.000	Local	100.000000	30,000.00	103.875000	31,162.50	1,162.50	0.01	
		Base	100.000000	30,000.00	103.875000	31,162.50	1,162.50	0.01	

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98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B					30 May 2025			
		327,525.000	Local	100.150511	328,017.96	99.703100	326,552.58	-1,465.38	0.09
			Base	100.150511	328,017.96	99.703100	326,552.58	-1,465.38	0.07
983793AF7	XPO LOGISTICS INC COMPANY GUAR 144A 09/23 6.125				6.125000	01 Sep 2023			
		120,000.000	Local	98.370742	118,044.89	103.625000	124,350.00	6,305.11	0.03
			Base	98.370742	118,044.89	103.625000	124,350.00	6,305.11	0.03
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018					24 Feb 2025			
		0.000	Local	0.000000	33.92	0.000000	0.00	-33.92	0.00
			Base	0.000000	33.92	0.000000	0.00	-33.92	0.00
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5				8.500000	23 Mar 2021			
		230,000.000	Local	98.565452	226,700.54	101.725000	233,967.50	7,266.96	0.06
			Base	98.565452	226,700.54	101.725000	233,967.50	7,266.96	0.05
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.950000	15 Jul 2024			
		700,000.000	Local	97.082961	679,580.73	105.389314	737,725.20	58,144.47	0.20
			Base	97.082961	679,580.73	105.389314	737,725.20	58,144.47	0.16
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75				5.750000	14 Jul 2026			
		450,000.000	Local	101.400253	456,301.14	109.250000	491,625.00	35,323.86	0.13
			Base	101.400253	456,301.14	109.250000	491,625.00	35,323.86	0.11
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625				4.625000	12 Nov 2023			
		250,000.000	Local	102.994004	257,485.01	106.407846	266,019.62	8,534.61	0.07
			Base	102.994004	257,485.01	106.407846	266,019.62	8,534.61	0.06
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375				4.375000	19 Jun 2024			
		400,000.000	Local	100.919730	403,678.92	104.792600	419,170.40	15,491.48	0.11
			Base	100.919730	403,678.92	104.792600	419,170.40	15,491.48	0.09
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026			
		210,000.000	Local	102.257048	214,739.80	107.500000	225,750.00	11,010.20	0.06
		Original Face: 210,000.000	Base	102.257048	214,739.80	107.500000	225,750.00	11,010.20	0.05
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025			
		430,000.000	Local	99.610798	428,326.43	102.368800	440,185.84	11,859.41	0.12
			Base	99.610798	428,326.43	102.368800	440,185.84	11,859.41	0.10

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ACIOFGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	410,000.000	Local		99.747934	408,966.53	113.018000	463,373.80	54,407.27	0.12
		Base		99.747934	408,966.53	113.018000	463,373.80	54,407.27	0.10
ACIOVJD70	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/23 8.75					8.750000	02 Jun 2023		
	270,000.000	Local		95.718896	258,441.02	109.126000	294,640.20	36,199.18	0.08
		Base		95.718896	258,441.02	109.126000	294,640.20	36,199.18	0.06
ACIOVJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625000	02 Jun 2027		
	320,000.000	Local		92.794900	296,943.68	107.751000	344,803.20	47,859.52	0.09
		Base		92.794900	296,943.68	107.751000	344,803.20	47,859.52	0.07
C3602DAP9	GARDA WORLD SEC CORP TERM B						24 May 2024		
	1,107,175.650	Local		99.597167	1,102,715.58	99.125000	1,097,487.86	-5,227.72	0.29
		Base		99.597167	1,102,715.58	99.125000	1,097,487.86	-5,227.72	0.24
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625					7.625000	15 Jan 2025		
	320,000.000	Local		105.635225	338,032.72	103.250000	330,400.00	-7,632.72	0.09
		Base		105.635225	338,032.72	103.250000	330,400.00	-7,632.72	0.07
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		
	230,726.950	Local		100.267303	231,343.69	99.250000	228,996.50	-2,347.19	0.06
		Base		100.267303	231,343.69	99.250000	228,996.50	-2,347.19	0.05
C9413PAZ6	VALEANT PHARMACEUTICALS INTL I INITIAL TERM						02 Jun 2025		
	156,921.360	Local		100.610000	157,878.58	99.910700	156,781.23	-1,097.35	0.04
		Base		100.610000	157,878.58	99.910700	156,781.23	-1,097.35	0.03
C94143AM3	BAUSCH HEALTH COS INC COMPANY GUAR REGS 12/25 9					9.000000	15 Dec 2025		
	700,000.000	Local		100.000000	700,000.00	111.730000	782,110.00	82,110.00	0.21
		Base		100.000000	700,000.00	111.730000	782,110.00	82,110.00	0.17
D8545JAE9	UNITYMEDIA HESSEN GMBH CO KG TERM LOAN B FACILITY						30 Sep 2025		
	330,000.000	Local		100.221561	330,731.15	99.662500	328,886.25	-1,844.90	0.09
		Base		100.221561	330,731.15	99.662500	328,886.25	-1,844.90	0.07
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375					7.375000	01 May 2026		
	250,000.000	Local		101.827208	254,568.02	102.500000	256,250.00	1,681.98	0.07
		Base		101.827208	254,568.02	102.500000	256,250.00	1,681.98	0.06

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G24524AH6	COUNTRY GARDEN HLDGS SR SECURED REGS 04/21 7.25					7.250000	04 Apr 2021		
	250,000.000	Local	100.441492	251,103.73	101.517835	253,794.59	2,690.86	0.07	
		Base	100.441492	251,103.73	101.517835	253,794.59	2,690.86	0.05	
G5222MAA3	KCA DEUTAG UK FINANCE PL SR SECURED REGS 05/21 7.25					7.250000	15 May 2021		
	460,000.000	Local	96.875039	445,625.18	75.250000	346,150.00	-99,475.18	0.09	
		Base	96.875039	445,625.18	75.250000	346,150.00	-99,475.18	0.07	
G6436QAG1	NCL CORP LTD SR UNSECURED REGS 12/21 4.75					4.750000	15 Dec 2021		
	100,000.000	Local	100.823730	100,823.73	101.375000	101,375.00	551.27	0.03	
		Base	100.823730	100,823.73	101.375000	101,375.00	551.27	0.02	
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.500000	15 Feb 2024		
	410,000.000	Local	103.429524	424,061.05	107.798000	441,971.80	17,910.75	0.12	
		Base	103.429524	424,061.05	107.798000	441,971.80	17,910.75	0.10	
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375000	17 Oct 2023		
	350,000.000	Local	101.509500	355,283.25	106.224813	371,786.85	16,503.60	0.10	
		Base	101.509500	355,283.25	106.224813	371,786.85	16,503.60	0.08	
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K						15 Jan 2026		
	375,495.000	Local	100.173187	376,145.31	99.597200	373,982.51	-2,162.80	0.10	
		Base	100.173187	376,145.31	99.597200	373,982.51	-2,162.80	0.08	
L5137LAF2	INTELSAT JACKSON HLDGS S A TERM LOAN B 3						27 Nov 2023		
	214,500.000	Local	99.761548	213,988.52	98.781200	211,885.67	-2,102.85	0.06	
		Base	99.761548	213,988.52	98.781200	211,885.67	-2,102.85	0.05	
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7					7.000000	30 Sep 2026		
	420,000.000	Local	106.503157	447,313.26	107.000000	449,400.00	2,086.74	0.12	
		Base	106.503157	447,313.26	107.000000	449,400.00	2,086.74	0.10	
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
	460,000.000	Local	100.169974	460,781.88	105.225200	484,035.92	23,254.04	0.13	
		Base	100.169974	460,781.88	105.225200	484,035.92	23,254.04	0.10	
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
	575,307.300	Local	99.233917	570,899.97	99.937500	574,947.73	4,047.76	0.15	
		Base	99.233917	570,899.97	99.937500	574,947.73	4,047.76	0.12	

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P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					6.500000	15 Feb 2023		
	2,430,000.000	Local		85.963951	2,088,924.02	83.601000	2,031,504.30	-57,419.72	0.54
Original Face:	2,430,000.000	Base		85.963951	2,088,924.02	83.601000	2,031,504.30	-57,419.72	0.44
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95					9.950000	09 Jun 2021		
	200,000.000	Local		97.468430	194,936.86	90.700000	181,400.00	-13,536.86	0.05
Original Face:	200,000.000	Base		97.468430	194,936.86	90.700000	181,400.00	-13,536.86	0.04
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875					3.875000	22 Sep 2019		
	790,000.000	Local		100.102701	790,811.34	100.327579	792,587.87	1,776.53	0.21
		Base		100.102701	790,811.34	100.327579	792,587.87	1,776.53	0.17
P8055QDP4	REPUBLIC OF ECUADOR SR UNSECURED REGS 06/24 7.95					7.950000	20 Jun 2024		
	450,000.000	Local		98.146589	441,659.65	104.751000	471,379.50	29,719.85	0.13
		Base		98.146589	441,659.65	104.751000	471,379.50	29,719.85	0.10
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5					8.500000	23 Mar 2021		
	1,340,000.000	Local		99.692506	1,335,879.58	101.725000	1,363,115.00	27,235.42	0.36
		Base		99.692506	1,335,879.58	101.725000	1,363,115.00	27,235.42	0.29
U04503AC9	ASHTREAD CAPITAL INC SECURED REGS 08/25 4.125					4.125000	15 Aug 2025		
	200,000.000	Local		98.496970	196,993.94	101.250000	202,500.00	5,506.06	0.05
		Base		98.496970	196,993.94	101.250000	202,500.00	5,506.06	0.04
U2201LAA1	COVEY PARK ENERGY LLC/FI COMPANY GUAR REGS 05/25 7.5					7.500000	15 May 2025		
	500,000.000	Local		101.547236	507,736.18	72.000000	360,000.00	-147,736.18	0.10
		Base		101.547236	507,736.18	72.000000	360,000.00	-147,736.18	0.08
U22023AA0	COTT HOLDINGS INC COMPANY GUAR REGS 04/25 5.5					5.500000	01 Apr 2025		
	100,000.000	Local		100.274550	100,274.55	101.875000	101,875.00	1,600.45	0.03
		Base		100.274550	100,274.55	101.875000	101,875.00	1,600.45	0.02
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875					4.875000	15 May 2026		
	620,000.000	Local		99.202306	615,054.30	103.739000	643,181.80	28,127.50	0.17
		Base		99.202306	615,054.30	103.739000	643,181.80	28,127.50	0.14
U5256PAB7	LAMB WESTON HLD COMPANY GUAR REGS 11/26 4.875					4.875000	01 Nov 2026		
	210,000.000	Local		101.661924	213,490.04	104.000000	218,400.00	4,909.96	0.06
		Base		101.661924	213,490.04	104.000000	218,400.00	4,909.96	0.05

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625					6.625000	15 Oct 2025		
	200,000.000	Local		105.498450	210,996.90	107.000000	214,000.00	3,003.10	0.06
		Base		105.498450	210,996.90	107.000000	214,000.00	3,003.10	0.05
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.750000	01 May 2025		
	400,000.000	Local		97.464765	389,859.06	103.125000	412,500.00	22,640.94	0.11
		Base		97.464765	389,859.06	103.125000	412,500.00	22,640.94	0.09
U75111AG6	ROCKIES EXPRESS PIPELINE SR UNSECURED REGS 04/40 6.875					6.875000	15 Apr 2040		
	750,000.000	Local		117.405079	880,538.09	111.541000	836,557.50	-43,980.59	0.22
		Base		117.405079	880,538.09	111.541000	836,557.50	-43,980.59	0.18
U98737AC0	ZF NA CAPITAL COMPANY GUAR REGS 04/25 4.75					4.750000	29 Apr 2025		
	210,000.000	Local		102.266895	214,760.48	103.343471	217,021.29	2,260.81	0.06
		Base		102.266895	214,760.48	103.343471	217,021.29	2,260.81	0.05
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	700,000.000	Local		99.490920	696,436.44	107.500000	752,500.00	56,063.56	0.20
Original Face:	700,000.000	Base		99.490920	696,436.44	107.500000	752,500.00	56,063.56	0.16
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	300,000.000	Local		96.906213	290,718.64	102.368800	307,106.40	16,387.76	0.08
		Base		96.906213	290,718.64	102.368800	307,106.40	16,387.76	0.07
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.250000	17 Jan 2042		
	2,140,000.000	Local		100.379064	2,148,111.98	113.907462	2,437,619.69	289,507.71	0.65
		Base		100.379064	2,148,111.98	113.907462	2,437,619.69	289,507.71	0.53
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125					8.125000	15 Nov 2021		
	500,000.000	Local		94.910066	474,550.33	79.500000	397,500.00	-77,050.33	0.11
		Base		94.910066	474,550.33	79.500000	397,500.00	-77,050.33	0.09
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	360,000.000	Local		105.688781	380,479.61	113.018000	406,864.80	26,385.19	0.11
		Base		105.688781	380,479.61	113.018000	406,864.80	26,385.19	0.09
US DOLLAR Total									
	237,574,434.470	Local			233,468,326.06		240,039,657.29	6,571,331.23	64.13
Original Face:	139,100,817.240	Base			233,468,325.27		240,039,657.29	6,571,332.02	51.92

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

	98,607,010,434.470	Base		265,324,202.50		271,715,579.06	6,391,376.56	58.77
Original Face:	141,040,817.240							

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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

OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
AEI437772	USEUC9790 USD CALL EUR PUT JUL19 1.1392 CALL					15 Jul 2019			
2,580,000.000	2,580,000.000	Local	0.009880	25,490.40	0.004728	12,198.24	-13,292.16	0.00	
		Base	0.009880	25,490.40	0.004728	12,198.24	-13,292.16	0.00	
AEI478941	USAUC0029 USD CALL AUD PUT AUG19 .693 CALL					15 Aug 2019			
2,610,000.000	2,610,000.000	Local	0.016211	42,311.57	0.005139	13,412.79	-28,898.78	0.00	
		Base	0.016211	42,311.57	0.005139	13,412.79	-28,898.78	0.00	
AEI512426	USEUC9792 USD CALL EUR PUT AUG19 1.1346 CALL					08 Aug 2019			
3,250,000.000	3,250,000.000	Local	0.009326	30,309.50	0.004481	14,563.25	-15,746.25	0.00	
		Base	0.009326	30,309.50	0.004481	14,563.25	-15,746.25	0.00	
US DOLLAR Total									
8,440,000.000	8,440,000.000	Local		98,111.47		40,174.28	-57,937.19	0.01	
		Base		98,111.47		40,174.28	-57,937.19	0.01	
OPTIONS PURCHASED - CALLS Total									
8,440,000.000	8,440,000.000	Base		98,111.47		40,174.28	-57,937.19	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
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OPTIONS PURCHASED - PUTS

US DOLLAR							Exchange Rate:	1.000000
ADI1BLL33	S+P EMINI 3RD WK JUL19P 2750 JUL19 2750 PUT					19 Jul 2019		
1,150.000		23.000	Local 24.542000	28,223.30	5.500000	6,325.00	-21,898.30	0.00
			Base 24.542000	28,223.30	5.500000	6,325.00	-21,898.30	0.00
ADI1BTVL5	S+P EMINI 3RD WK JUL19P 2800 JUL19 2800 PUT					19 Jul 2019		
600.000		12.000	Local 37.292000	22,375.20	8.750000	5,250.00	-17,125.20	0.00
			Base 37.292000	22,375.20	8.750000	5,250.00	-17,125.20	0.00
ADI1BXL03	S+P EMINI 3RD WK JUL19P 2700 JUL19 2700 PUT					19 Jul 2019		
4,150.000		83.000	Local 27.538988	114,286.80	3.600000	14,940.00	-99,346.80	0.00
			Base 27.538988	114,286.80	3.600000	14,940.00	-99,346.80	0.00
AEI523241	9WP027544 SWAPTION PAYER 70 190918 70 PUT					18 Sep 2019		
7,345,000.000		7,345,000.000	Local 0.197500	14,506.38	0.095628	7,023.88	-7,482.50	0.00
			Base 0.197500	14,506.38	0.095628	7,023.88	-7,482.50	0.00
US DOLLAR Total								
7,350,900.000		7,345,118.000	Local	179,391.68		33,538.88	-145,852.80	0.01
			Base	179,391.68		33,538.88	-145,852.80	0.01
OPTIONS PURCHASED - PUTS Total								
7,350,900.000		7,345,118.000	Base	179,391.68		33,538.88	-145,852.80	0.01



As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

							Exchange Rate:	1.000000
US DOLLAR								
AEI478933	USAUC0030 USD CALL AUD PUT AUG19 .678 CALL					15 Aug 2019		
-5,220,000.000	-5,220,000.000	Local	0.008642	-45,111.19	0.001592	-8,310.24	36,800.95	0.00
		Base	0.008642	-45,111.19	0.001592	-8,310.24	36,800.95	0.00
AEI486209	USEUC9791 USD CALL EUR PUT AUG19 1.1037 CALL					21 Aug 2019		
-1,250,000.000	-1,250,000.000	Local	0.004120	-5,150.00	0.000585	-731.25	4,418.75	0.00
		Base	0.004120	-5,150.00	0.000585	-731.25	4,418.75	0.00
AEI492306	USCAC0019 USD CALL CAD PUT AUG19 1.373 CALL					23 Aug 2019		
-2,630,000.000	-2,630,000.000	Local	0.004285	-11,270.00	0.000242	-636.46	10,633.54	0.00
		Base	0.004285	-11,270.00	0.000242	-636.46	10,633.54	0.00
AEI530238	USCAC0020 USDC CADP 1.3595 AUG19 1.3595 CALL					16 Aug 2019		
-2,890,000.000	-2,890,000.000	Local	0.003330	-9,623.70	0.000419	-1,210.91	8,412.79	0.00
		Base	0.003330	-9,623.70	0.000419	-1,210.91	8,412.79	0.00
AEI530246	USEUC9793 USDC EURP 1.1131 AUG19 1.1131 CALL					15 Aug 2019		
-2,890,000.000	-2,890,000.000	Local	0.003100	-8,959.00	0.001006	-2,907.34	6,051.66	0.00
		Base	0.003100	-8,959.00	0.001006	-2,907.34	6,051.66	0.00
US DOLLAR Total								
-14,880,000.000	-14,880,000.000	Local		-80,113.89		-13,796.20	66,317.69	0.00
		Base		-80,113.89		-13,796.20	66,317.69	0.00
OPTIONS WRITTEN - CALLS Total								
-14,880,000.000	-14,880,000.000	Base		-80,113.89		-13,796.20	66,317.69	0.00

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1BLLM1	S+P EMINI 3RD WK JUL19P 2600 JUL19 2600 PUT					19 Jul 2019			
-1,750.000		-35.000	Local 13.315143	-23,301.50	1.650000		-2,887.50	20,414.00	0.00
			Base 13.315143	-23,301.50	1.650000		-2,887.50	20,414.00	0.00

ADI1BXL78	S+P EMINI 3RD WK JUL19P 2500 JUL19 2500 PUT					19 Jul 2019			
-3,200.000		-64.000	Local 11.934563	-38,190.60	0.850000		-2,720.00	35,470.60	0.00
			Base 11.934563	-38,190.60	0.850000		-2,720.00	35,470.60	0.00

ADI1CB052	US 10YR FUT OPTN AUG19P 126.5 JUL19 126.5 PUT					26 Jul 2019			
-20,000.000		-20.000	Local 0.357645	-7,152.90	0.140625		-2,812.50	4,340.40	0.00
			Base 0.357645	-7,152.90	0.140625		-2,812.50	4,340.40	0.00

ADI1CBVB5	US 10YR FUT OPTN AUG19P 127.5 JUL19 127.5 PUT					26 Jul 2019			
-41,000.000		-41.000	Local 0.435770	-17,866.57	0.421875		-17,296.88	569.69	0.00
			Base 0.435770	-17,866.57	0.421875		-17,296.88	569.69	0.00

AEI428292	USIDP0007 USD PUT IDR CALL JUL19 13990 PUT					09 Jul 2019			
-1,817,000.000		-1,817,000.000	Local 0.005440	-9,884.48	0.001163		-2,113.17	7,771.31	0.00
			Base 0.005440	-9,884.48	0.001163		-2,113.17	7,771.31	0.00

AEI493460	USIDP0009 USD PUT IDR CALL AUG19 14197 PUT					26 Aug 2019			
-2,500,000.000		-2,500,000.000	Local 0.005660	-14,150.00	0.010029		-25,072.50	-10,922.50	0.01
			Base 0.005660	-14,150.00	0.010029		-25,072.50	-10,922.50	0.01

US DOLLAR Total									
-4,382,950.000		-4,317,160.000	Local	-110,546.05			-52,902.55	57,643.50	0.01
			Base	-110,546.05			-52,902.55	57,643.50	0.01

OPTIONS WRITTEN - PUTS Total

-4,382,950.000		-4,317,160.000	Base	-110,546.05			-52,902.55	57,643.50	0.01
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SWAPS FIXED INCOME

EURO CURRENCY Exchange Rate: 0.879430

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
GERMANY								
99S0Y7WX3	BWS02616S IRS EUR R F	1.49800	BWS026161/DUMMY TRADE		1.498000	23 Aug 2047		
		78,200.000	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.005409	4.23	0.00	-4.23	0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.231000	23 Aug 2047		
		-78,200.000	Local	0.000000	0.00	0.00	0.00	0.00
			Base	-0.006496	5.08	0.00	-5.08	0.00
GERMANY Total								
			Base		9.31	0.00	-9.31	0.00
UNITED STATES OF AMERICA (THE)								
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		78,200.000	Local	100.060563	78,247.36	78,200.00	-47.36	2.65
			Base	118.133005	92,380.01	88,921.23	-3,458.78	0.02
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498000	23 Aug 2047		
		-78,200.000	Local	100.000000	-78,200.00	-94,517.78	-16,317.78	3.20
			Base	118.063760	-92,325.86	-107,476.18	-15,150.32	0.02
UNITED STATES OF AMERICA (THE) Total								
			Base		54.15	-18,554.95	-18,609.10	0.04
EURO CURRENCY Total								
			Local		47.36	-16,317.78	-16,365.14	5.85
			Base		63.46	-18,554.95	-18,618.41	0.04

MEXICAN PESO Exchange Rate: 19.193750

99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.350500	05 Apr 2021		
		138,090,000.000	Local	99.991465	138,078,214.33	137,512,942.60	-565,271.73	29.20
			Base	5.487815	7,578,123.60	7,164,464.61	-413,658.99	1.55
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.507800	05 Apr 2021		
		-138,090,000.000	Local	100.000000	-138,090,000.00	-138,090,000.00	0.00	29.32
			Base	5.488301	-7,578,795.02	-7,194,529.47	384,265.55	1.56
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.330000	06 Apr 2022		

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		94,600,000.000	Local 99.968758	94,570,445.30	99.939631	94,542,890.93	-27,554.37	20.08
			Base 5.483534	5,187,423.03	5.206884	4,925,712.32	-261,710.71	1.07
99S11K112	SWS027904 IRS MXN P V 01MTIIE				8.510800	06 Apr 2022		
		-94,600,000.000	Local 100.000000	-94,600,000.00	100.000000	-94,600,000.00	0.00	20.09
			Base 5.485249	-5,189,045.90	5.210029	-4,928,687.72	260,358.18	1.07
MEXICAN PESO Total								
			Local	-41,340.37		-634,166.47	-592,826.10	98.69
			Base	-2,294.29		-33,040.26	-30,745.97	5.24
POUND STERLING							Exchange Rate:	0.787433
99S154403	BWS028886 IRS GBP R V 06MLIBOR 1 CCPVANILLA				1.000000	26 Oct 2021		
		1,716,000.000	Local 100.029692	1,716,509.51	100.000000	1,716,000.00	-509.51	7.04
			Base 127.747589	2,192,148.62	126.994932	2,179,233.03	-12,915.59	0.47
99S154411	BWS028886 IRS GBP P F 1.27100 2 CCPVANILLA				1.271000	26 Oct 2021		
		-1,716,000.000	Local 100.000000	-1,716,000.00	100.871143	-1,730,948.81	-14,948.81	7.10
			Base 127.710016	-2,191,503.88	128.101239	-2,198,217.26	-6,713.38	0.48
99S155LR2	BWS029009 IRS GBP R V 03MLIBOR 1 CCPVANILLA				1.000000	30 Oct 2021		
		9,868,000.000	Local 99.976762	9,865,706.86	100.000000	9,868,000.00	2,293.14	40.50
			Base 128.148195	12,645,663.92	126.994932	12,531,859.85	-113,804.07	2.71
99S155LS0	BWS029009 IRS GBP P F 1.38500 2 CCPVANILLA				1.385000	30 Oct 2021		
		-9,868,000.000	Local 100.000000	-9,868,000.00	100.611106	-9,928,303.94	-60,303.94	40.74
			Base 128.177965	-12,648,601.56	127.771005	-12,608,442.80	40,158.76	2.73
POUND STERLING Total								
			Local	-1,783.63		-75,252.75	-73,469.12	95.39
			Base	-2,292.90		-95,567.18	-93,274.28	6.38
SWEDISH KRONA							Exchange Rate:	9.286150
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		
		0.000	Local 0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWEDISH KRONA Total								
		Local		0.02		0.00	-0.02	0.00
		Base		0.00		0.00	0.00	0.00
							Exchange Rate:	1.000000
99S0YZ5S2	OWP290638 IRS USD P F 2.21500				2.215000	17 Oct 2047		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
99S11ATC0	OWP292139 CDS USD R V 03MEVENT OWP292139-OWR292137_PRO				1.000000	20 Jun 2023		
		860,000.000 Local	96.968672	833,930.58	96.740837	831,971.20	-1,959.38	0.22
		Base	96.968672	833,930.58	96.740837	831,971.20	-1,959.38	0.18
99S11ATD8	OWP292139 CDS USD P F 1.00000 OWP292139-OWR292137_FEE SOVERE				1.000000	20 Jun 2023		
		-860,000.000 Local	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.23
		Base	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.19
99S14K598	OWP293715 CDS USD R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2023		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
99S16CT07	BWS029702 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.518000	15 May 2044		
		3,404,000.000 Local	100.466037	3,419,863.90	100.000000	3,404,000.00	-15,863.90	0.91
		Base	100.466037	3,419,863.90	100.000000	3,404,000.00	-15,863.90	0.74
99S16CT15	BWS029702 IRS USD P F 2.87500 2 CCPVANILLA				2.875000	15 May 2044		
		-3,404,000.000 Local	100.000000	-3,404,000.00	112.949245	-3,844,792.30	-440,792.30	1.03
		Base	100.000000	-3,404,000.00	112.949245	-3,844,792.30	-440,792.30	0.83
99S17KHF8	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.370080	15 Aug 2044		
		3,519,000.000 Local	99.568921	3,503,830.34	100.000000	3,519,000.00	15,169.66	0.94
		Base	99.568921	3,503,830.34	100.000000	3,519,000.00	15,169.66	0.76
99S17KHG6	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA				2.750000	15 Aug 2044		
		-3,519,000.000 Local	100.000000	-3,519,000.00	110.551500	-3,890,307.29	-371,307.29	1.04
		Base	100.000000	-3,519,000.00	110.551500	-3,890,307.29	-371,307.29	0.84
99S17Q1R6	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.402380	31 Jan 2026		

& 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: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		15,158,000.000	Local 98.700404	14,961,007.26	100.000000	15,158,000.00	196,992.74	4.05	
			Base 98.700404	14,961,007.26	100.000000	15,158,000.00	196,992.74	3.28	
99S17Q1S4	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA				2.500000	31 Jan 2026			
		-15,158,000.000	Local 100.000000	-15,158,000.00	104.243318	-15,801,202.14	-643,202.14	4.22	
			Base 100.000000	-15,158,000.00	104.243318	-15,801,202.14	-643,202.14	3.42	
99S17RUC5	BWS030601 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2024			
		3,085,000.000	Local 93.241916	2,876,513.10	100.000000	3,085,000.00	208,486.90	0.82	
			Base 93.241916	2,876,513.10	100.000000	3,085,000.00	208,486.90	0.67	
99S17RUD3	BWS030601 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Jun 2024			
		-3,085,000.000	Local 100.000000	-3,085,000.00	107.593000	-3,319,244.05	-234,244.05	0.89	
			Base 100.000000	-3,085,000.00	107.593000	-3,319,244.05	-234,244.05	0.72	
99S17RUF8	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.329880	31 Dec 2025			
		6,820,000.000	Local 100.496647	6,853,871.34	100.000000	6,820,000.00	-33,871.34	1.82	
			Base 100.496647	6,853,871.34	100.000000	6,820,000.00	-33,871.34	1.48	
99S17RUG6	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA				2.250000	31 Dec 2025			
		-6,820,000.000	Local 100.000000	-6,820,000.00	102.668622	-7,002,000.02	-182,000.02	1.87	
			Base 100.000000	-6,820,000.00	102.668622	-7,002,000.02	-182,000.02	1.51	
99S1872R6	SWS030825 IRS USD R F 2.25000 2 CCPVANILLA				2.250000	26 Apr 2022			
		15,474,000.000	Local 100.021713	15,477,359.82	100.623131	15,570,423.29	93,063.47	4.16	
			Base 100.021713	15,477,359.82	100.623131	15,570,423.29	93,063.47	3.37	
99S1872S4	SWS030825 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	26 Apr 2022			
		-15,474,000.000	Local 100.000000	-15,474,000.00	100.000000	-15,474,000.00	0.00	4.13	
			Base 100.000000	-15,474,000.00	100.000000	-15,474,000.00	0.00	3.35	
99S1872U9	BWS030841 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	26 Apr 2023			
		15,764,000.000	Local 100.006439	15,765,015.07	100.000000	15,764,000.00	-1,015.07	4.21	
			Base 100.006439	15,765,015.07	100.000000	15,764,000.00	-1,015.07	3.41	
99S1872V7	BWS030841 IRS USD P F 2.30000 2 CCPVANILLA				2.300000	26 Apr 2023			
		-15,764,000.000	Local 100.000000	-15,764,000.00	100.567479	-15,853,457.39	-89,457.39	4.24	
			Base 100.000000	-15,764,000.00	100.567479	-15,853,457.39	-89,457.39	3.43	

& 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: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		Local		-392,608.61		-1,892,608.70	-1,500,000.09	34.79
		Base		-392,608.61		-1,892,608.70	-1,500,000.09	28.16
SWAPS FIXED INCOME Total								
		0.000 Base		-397,132.34		-2,039,771.09	-1,642,638.75	39.83

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
-3,472,050.000	102,853,237,554.330	Base		271,431,708.33		275,959,485.16	4,527,776.83	99.99
Original Face:	141,040,817.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.424400

ADI1B1071	AUST 10Y BOND FUT SEP19 XSFE 20190916						16 Sep 2019			
17.000	1,700,000.000	Local	2,442,052.21	2,425,946.07	98.675000	16,106.14		11,196.03	4,910.11	
		Base	1,714,442.72		69.274782	11,307.32		7,860.17	3,447.15	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,442,052.21	2,425,946.07		16,106.14		11,196.03	4,910.11	
		Base				11,307.32		7,860.17	3,447.15	0.00

US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
42.000	10,500,000.000	Local	10,299,450.00	10,210,563.10	98.090000	88,886.90		90,461.90	-1,575.00	
		Base	10,299,450.00		98.090000	88,886.90		90,461.90	-1,575.00	0.00

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
93.000	23,250,000.000	Local	22,873,350.00	22,637,529.90	98.380000	235,820.10		241,632.60	-5,812.50	
		Base	22,873,350.00		98.380000	235,820.10		241,632.60	-5,812.50	0.00

ADI174310	US 10YR NOTE (CBT)SEP19 XCBT 20190919						19 Sep 2019			
231.000	23,100,000.000	Local	29,560,781.25	29,058,129.27	127.968750	502,651.98		495,433.23	7,218.75	
		Base	29,560,781.25		127.968750	502,651.98		495,433.23	7,218.75	0.00

ADI1744Z4	US ULTRA BOND CBT SEP19 XCBT 20190919						19 Sep 2019			
99.000	9,900,000.000	Local	17,578,687.50	16,885,507.22	177.562500	693,180.28		711,742.78	-18,562.50	
		Base	17,578,687.50		177.562500	693,180.28		711,742.78	-18,562.50	0.00

ADI18N838	US 10YR ULTRA FUT SEP19 XCBT 20190919						19 Sep 2019			
3.000	300,000.000	Local	414,375.00	406,678.39	138.125000	7,696.61		7,602.86	93.75	
		Base	414,375.00		138.125000	7,696.61		7,602.86	93.75	0.00

US DOLLAR Total

468.000	67,050,000.000	Local	80,726,643.75	79,198,407.88		1,528,235.87		1,546,873.37	-18,637.50	
		Base				1,528,235.87		1,546,873.37	-18,637.50	0.01

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES LONG Total									
485.000	68,750,000.000		Base			1,539,543.19	1,554,733.54	-15,190.35	0.01

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.879430

GERMANY

ADI174443	EURO-BUND FUTURE SEP19 XEUR 20190906						06 Sep 2019			
-42.000	-4,200,000.000	Local	-7,255,080.00	-7,174,189.60	172.740000	-80,890.40		-75,850.40	-5,040.00	
		Base	-8,249,752.68		196.422683	-91,980.49		-86,249.50	-5,730.99	0.00

ADI174450	EURO BUXL 30Y BND SEP19 XEUR 20190906						06 Sep 2019			
-1.000	-100,000.000	Local	-202,900.00	-196,718.80	202.900000	-6,181.20		-6,361.20	180.00	
		Base	-230,717.62		230.717624	-7,028.64		-7,233.32	204.68	0.00

GERMANY Total										
-43.000	-4,300,000.000	Local	-7,457,980.00	-7,370,908.40		-87,071.60		-82,211.60	-4,860.00	
		Base				-99,009.13		-93,482.82	-5,526.31	0.00

EURO CURRENCY Total										
-43.000	-4,300,000.000	Local	-7,457,980.00	-7,370,908.40		-87,071.60		-82,211.60	-4,860.00	
		Base				-99,009.13		-93,482.82	-5,526.31	0.00

POUND STERLING

Exchange Rate: 0.787433

ADI17G3K1	LONG GILT FUTURE SEP19 IFLL 20190926						26 Sep 2019			
-10.000	-1,000,000.000	Local	-1,303,000.00	-1,288,186.20	130.300000	-14,813.80		-16,413.80	1,600.00	
		Base	-1,654,743.96		165.474396	-18,812.78		-20,844.69	2,031.91	0.00

POUND STERLING Total										
-10.000	-1,000,000.000	Local	-1,303,000.00	-1,288,186.20		-14,813.80		-16,413.80	1,600.00	
		Base				-18,812.78		-20,844.69	2,031.91	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI11TV02	FED FUND 30DAY JAN20 XCBT 20200131						31 Jan 2020			
-28.000	-11,667,600.000	Local	-11,474,501.22	-11,456,363.24	98.345000	-18,137.98		-19,888.12	1,750.14	
		Base	-11,474,501.22		98.345000	-18,137.98		-19,888.12	1,750.14	0.00

ADI12G0R4	FED FUND 30DAY AUG19 XCBT 20190830						30 Aug 2019			
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
-10.000	-4,167,000.000	Local	-4,081,784.85	-4,079,974.04	97.955000		-1,810.81	-416.70	
		Base	-4,081,784.85		97.955000		-1,810.81	-416.70	0.00
ADI174351	US LONG BOND(CBT) SEP19 XCBT 20190919					19 Sep 2019			
-36.000	-3,600,000.000	Local	-5,601,375.00	-5,465,500.22	155.593750		-135,874.78	4,500.00	
		Base	-5,601,375.00		155.593750		-135,874.78	4,500.00	0.00
ADI17D2C7	US 5YR NOTE (CBT) SEP19 XCBT 20190930					30 Sep 2019			
-331.000	-33,100,000.000	Local	-39,109,718.75	-38,582,162.53	118.156250		-527,556.22	0.00	
		Base	-39,109,718.75		118.156250		-527,556.22	0.00	0.00
ADI17D2D5	US 2YR NOTE (CBT) SEP19 XCBT 20190930					30 Sep 2019			
-15.000	-3,000,000.000	Local	-3,227,695.32	-3,211,966.23	107.589844		-15,729.09	585.93	
		Base	-3,227,695.32		107.589844		-15,729.09	585.93	0.00
US DOLLAR Total									
-420.000	-55,534,600.000	Local	-63,495,075.14	-62,795,966.26			-699,108.88	6,419.37	
		Base					-699,108.88	6,419.37	0.00
FUTURES SHORT Total									
-473.000	-60,834,600.000	Base					-816,930.79	2,924.97	0.00

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
12.000	7,915,400.000	Base				722,612.40	734,877.78	-12,265.38	0.01



As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 42.479300

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,484,215.580	Local	1.000000	2,484,215.58	1.000000	2,484,215.58	0.00	23.57
			Base	0.023972	59,551.79	0.023541	58,480.61	-1,071.18	0.02

ARGENTINE PESO Total

		2,484,215.580	Local		2,484,215.58		2,484,215.58	0.00	23.57
			Base		59,551.79		58,480.61	-1,071.18	0.02

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	
		-427,207.820	Local	1.000000	-427,207.82	1.000000	-427,207.82	0.00	0.18
			Base	1.000000	-427,207.82	1.000000	-427,207.82	0.00	0.18

US DOLLAR Total

		-427,207.820	Local		-427,207.82		-427,207.82	0.00	0.18
			Base		-427,207.82		-427,207.82	0.00	0.18

CASH Total

		2,057,007.760	Base		-367,656.03		-368,727.21	-1,071.18	0.20
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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	
		11,792,579.320	Local	100.000000	11,792,579.32	100.000000	11,792,579.32	0.00	4.85
			Base	100.000000	11,792,579.32	100.000000	11,792,579.32	0.00	4.85

US DOLLAR Total

		11,792,579.320	Local		11,792,579.32		11,792,579.32	0.00	4.85
			Base		11,792,579.32		11,792,579.32	0.00	4.85

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

11,792,579.320	Base			11,792,579.32		11,792,579.32	0.00	4.85
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR								
		3,150.000	Local	26.230825	82,627.10	27.590000	86,908.50	4,281.40	0.04
			Base	26.230825	82,627.10	27.590000	86,908.50	4,281.40	0.04

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	22.750000	72,800.00	-7,168.00	0.03
			Base	24.990000	79,968.00	22.750000	72,800.00	-7,168.00	0.03

US DOLLAR Total		6,350.000	Local		162,595.10		159,708.50	-2,886.60	0.07
			Base		162,595.10		159,708.50	-2,886.60	0.07

EQUITY Total		6,350.000	Base		162,595.10		159,708.50	-2,886.60	0.07
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FIXED INCOME

ARGENTINE PESO							Exchange Rate:	42.479300
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ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR					63.970506	21 Jun 2020		
		8,100,000.000	Local	101.232417	8,199,825.78	99.450000	8,055,450.00	-144,375.78	76.43
			Base	6.215934	503,490.69	2.341140	189,632.36	-313,858.33	0.08

ARGENTINE PESO Total		8,100,000.000	Local		8,199,825.78		8,055,450.00	-144,375.78	76.43
			Base		503,490.69		189,632.36	-313,858.33	0.08

US DOLLAR							Exchange Rate:	1.000000
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00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75					7.750000	15 May 2023		
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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	140,000.000	Local		106.938500	149,713.90	112.362846	157,307.98	7,594.08	0.06
		Base		106.938500	149,713.90	112.362846	157,307.98	7,594.08	0.06
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.550000	15 Aug 2041		
	110,000.000	Local		101.494827	111,644.31	115.422733	126,965.01	15,320.70	0.05
		Base		101.494827	111,644.31	115.422733	126,965.01	15,320.70	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	30,000.000	Local		92.122067	27,636.62	99.967551	29,990.27	2,353.65	0.01
		Base		92.122067	27,636.62	99.967551	29,990.27	2,353.65	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
	330,000.000	Local		98.874512	326,285.89	105.551919	348,321.33	22,035.44	0.14
		Base		98.874512	326,285.89	105.551919	348,321.33	22,035.44	0.14
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5					4.500000	15 May 2035		
	230,000.000	Local		100.709643	231,632.18	104.680666	240,765.53	9,133.35	0.10
		Base		100.709643	231,632.18	104.680666	240,765.53	9,133.35	0.10
00206RDE9	AT+T INC SR UNSECURED 03/40 6.35					6.350000	15 Mar 2040		
	70,000.000	Local		109.551143	76,685.80	123.159875	86,211.91	9,526.11	0.04
		Base		109.551143	76,685.80	123.159875	86,211.91	9,526.11	0.04
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15					5.150000	15 Mar 2042		
	20,000.000	Local		97.662200	19,532.44	109.304042	21,860.81	2,328.37	0.01
		Base		97.662200	19,532.44	109.304042	21,860.81	2,328.37	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	3,250,000.000	Local		92.743910	3,014,177.09	102.241388	3,322,845.11	308,668.02	1.37
		Base		92.743910	3,014,177.09	102.241388	3,322,845.11	308,668.02	1.37
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	330,000.000	Local		104.891788	346,142.90	118.146749	389,884.27	43,741.37	0.16
		Base		104.891788	346,142.90	118.146749	389,884.27	43,741.37	0.16
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	390,000.000	Local		111.771521	435,908.93	123.575910	481,946.05	46,037.12	0.20
		Base		111.771521	435,908.93	123.575910	481,946.05	46,037.12	0.20
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 28, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	250,000.000	Local		101.530276	253,825.69	101.801943	254,504.86	679.17	0.10
		Base		101.530276	253,825.69	101.801943	254,504.86	679.17	0.10
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
	400,000.000	Local		99.958393	399,833.57	109.875000	439,500.00	39,666.43	0.18
		Base		99.958393	399,833.57	109.875000	439,500.00	39,666.43	0.18
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.550000	15 Mar 2035		
	350,000.000	Local		102.118449	357,414.57	100.967932	353,387.76	-4,026.81	0.15
		Base		102.118449	357,414.57	100.967932	353,387.76	-4,026.81	0.15
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.750000	15 Mar 2045		
	31,000.000	Local		98.952839	30,675.38	102.717856	31,842.54	1,167.16	0.01
		Base		98.952839	30,675.38	102.717856	31,842.54	1,167.16	0.01
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
	300,000.000	Local		99.047473	297,142.42	100.584513	301,753.54	4,611.12	0.12
		Base		99.047473	297,142.42	100.584513	301,753.54	4,611.12	0.12
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	363,000.000	Local		98.406749	357,216.50	90.413373	328,200.54	-29,015.96	0.14
		Base		98.406749	357,216.50	90.413373	328,200.54	-29,015.96	0.13
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	109.779000	131,734.80	11,734.80	0.05
		Base		100.000000	120,000.00	109.779000	131,734.80	11,734.80	0.05
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		
	200,000.000	Local		100.000000	200,000.00	105.625000	211,250.00	11,250.00	0.09
		Base		100.000000	200,000.00	105.625000	211,250.00	11,250.00	0.09
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7					7.000000	30 Sep 2026		
	200,000.000	Local		101.247985	202,495.97	107.000000	214,000.00	11,504.03	0.09
		Base		101.247985	202,495.97	107.000000	214,000.00	11,504.03	0.09
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
	110,000.000	Local		90.340618	99,374.68	114.000000	125,400.00	26,025.32	0.05
		Base		90.340618	99,374.68	114.000000	125,400.00	26,025.32	0.05
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 28, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.000	Local		95.746087	143,619.13	92.416494	138,624.74	-4,994.39	0.06
		Base		95.746087	143,619.13	92.416494	138,624.74	-4,994.39	0.06
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	450,000.000	Local		98.641178	443,885.30	88.855161	399,848.22	-44,037.08	0.16
		Base		98.641178	443,885.30	88.855161	399,848.22	-44,037.08	0.16
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	880,000.000	Local		99.810683	878,334.01	112.363686	988,800.44	110,466.43	0.41
		Base		99.810683	878,334.01	112.363686	988,800.44	110,466.43	0.41
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	1,040,000.000	Local		104.291565	1,084,632.28	114.139650	1,187,052.36	102,420.08	0.49
		Base		104.291565	1,084,632.28	114.139650	1,187,052.36	102,420.08	0.49
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	820,000.000	Local		102.728315	842,372.18	113.971834	934,569.04	92,196.86	0.38
		Base		102.728315	842,372.18	113.971834	934,569.04	92,196.86	0.38
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	310,000.000	Local		101.860594	315,767.84	110.262080	341,812.45	26,044.61	0.14
		Base		101.860594	315,767.84	110.262080	341,812.45	26,044.61	0.14
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	400,000.000	Local		102.789303	411,157.21	113.542906	454,171.62	43,014.41	0.19
		Base		102.789303	411,157.21	113.542906	454,171.62	43,014.41	0.19
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
	200,000.000	Local		126.543370	253,086.74	130.197000	260,394.00	7,307.26	0.11
		Base		126.543370	253,086.74	130.197000	260,394.00	7,307.26	0.11
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
	130,000.000	Local		96.015915	124,820.69	128.570495	167,141.64	42,320.95	0.07
		Base		96.015915	124,820.69	128.570495	167,141.64	42,320.95	0.07
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25					6.250000	15 Mar 2087		
	125,000.000	Local		82.644360	103,305.45	102.500000	128,125.00	24,819.55	0.05
		Base		82.644360	103,305.45	102.500000	128,125.00	24,819.55	0.05
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.500000	16 Jul 2044		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		80,000.000	Local 103.193750	82,555.00	105.708138	84,566.51	2,011.51	0.03
			Base 103.193750	82,555.00	105.708138	84,566.51	2,011.51	0.03
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75				4.750000	01 Apr 2048		
		240,000.000	Local 99.699592	239,279.02	110.381236	264,914.97	25,635.95	0.11
			Base 99.699592	239,279.02	110.381236	264,914.97	25,635.95	0.11
03073EAQ8	AMERISOURCEBERGEN CORP SR UNSECURED 12/47 4.3				4.300000	15 Dec 2047		
		80,000.000	Local 99.526938	79,621.55	97.014943	77,611.95	-2,009.60	0.03
			Base 99.526938	79,621.55	97.014943	77,611.95	-2,009.60	0.03
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045		
		130,000.000	Local 97.921238	127,297.61	106.232346	138,102.05	10,804.44	0.06
			Base 97.921238	127,297.61	106.232346	138,102.05	10,804.44	0.06
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
		237,000.000	Local 104.245582	247,062.03	109.208866	258,825.01	11,762.98	0.11
			Base 104.245582	247,062.03	109.208866	258,825.01	11,762.98	0.11
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2				6.200000	15 Mar 2040		
		200,000.000	Local 112.360195	224,720.39	120.805671	241,611.34	16,890.95	0.10
			Base 112.360195	224,720.39	120.805671	241,611.34	16,890.95	0.10
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
		350,000.000	Local 118.770883	415,698.09	122.944158	430,304.55	14,606.46	0.18
			Base 118.770883	415,698.09	122.944158	430,304.55	14,606.46	0.18
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95				7.950000	15 Jun 2039		
		470,000.000	Local 130.878668	615,129.74	137.481425	646,162.70	31,032.96	0.27
			Base 130.878668	615,129.74	137.481425	646,162.70	31,032.96	0.27
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044		
		410,000.000	Local 96.508220	395,683.70	102.421936	419,929.94	24,246.24	0.17
			Base 96.508220	395,683.70	102.421936	419,929.94	24,246.24	0.17
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
		1,320,000.000	Local 120.859606	1,595,346.80	130.223994	1,718,956.72	123,609.92	0.71
			Base 120.859606	1,595,346.80	130.223994	1,718,956.72	123,609.92	0.71
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	670,000.000	Local	101.450218	679,716.46	105.919622	709,661.47	29,945.01	0.29	
		Base	101.450218	679,716.46	105.919622	709,661.47	29,945.01	0.29	
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	400,000.000	Local	99.680063	398,720.25	100.385970	401,543.88	2,823.63	0.17	
		Base	99.680063	398,720.25	100.385970	401,543.88	2,823.63	0.17	
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	140,000.000	Local	96.749050	135,448.67	109.697026	153,575.84	18,127.17	0.06	
		Base	96.749050	135,448.67	109.697026	153,575.84	18,127.17	0.06	
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	1,840,000.000	Local	95.667798	1,760,287.48	111.343172	2,048,714.36	288,426.88	0.84	
		Base	95.667798	1,760,287.48	111.343172	2,048,714.36	288,426.88	0.84	
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439					4.439000	06 Oct 2048		
	107,000.000	Local	105.287215	112,657.32	104.509445	111,825.11	-832.21	0.05	
		Base	105.287215	112,657.32	104.509445	111,825.11	-832.21	0.05	
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,980,000.000	Local	103.696868	2,053,197.98	122.550787	2,426,505.58	373,307.60	1.00	
		Base	103.696868	2,053,197.98	122.550787	2,426,505.58	373,307.60	1.00	
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	1,860,000.000	Local	101.655342	1,890,789.36	125.342951	2,331,378.89	440,589.53	0.96	
		Base	101.655342	1,890,789.36	125.342951	2,331,378.89	440,589.53	0.96	
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
	360,000.000	Local	98.612189	355,003.88	105.561304	380,020.69	25,016.81	0.16	
		Base	98.612189	355,003.88	105.561304	380,020.69	25,016.81	0.16	
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	250,000.000	Local	99.445204	248,613.01	107.034699	267,586.75	18,973.74	0.11	
		Base	99.445204	248,613.01	107.034699	267,586.75	18,973.74	0.11	
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375					4.375000	01 Dec 2047		
	720,000.000	Local	101.217457	728,765.69	106.778777	768,807.19	40,041.50	0.32	
		Base	101.217457	728,765.69	106.778777	768,807.19	40,041.50	0.32	
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		

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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
	400,000.000	Local		102.091350	408,365.40	108.941108	435,764.43	27,399.03	0.18
		Base		102.091350	408,365.40	108.941108	435,764.43	27,399.03	0.18
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
	28,000.000	Local		116.145679	32,520.79	113.518792	31,785.26	-735.53	0.01
		Base		116.145679	32,520.79	113.518792	31,785.26	-735.53	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	460,000.000	Local		100.848098	463,901.25	101.068487	464,915.04	1,013.79	0.19
		Base		100.848098	463,901.25	101.068487	464,915.04	1,013.79	0.19
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	370,000.000	Local		100.525881	371,945.76	102.309357	378,544.62	6,598.86	0.16
		Base		100.525881	371,945.76	102.309357	378,544.62	6,598.86	0.16
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	410,000.000	Local		99.490305	407,910.25	97.524292	399,849.60	-8,060.65	0.16
		Base		99.490305	407,910.25	97.524292	399,849.60	-8,060.65	0.16
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	660,000.000	Local		95.528109	630,485.52	90.464071	597,062.87	-33,422.65	0.25
		Base		95.528109	630,485.52	90.464071	597,062.87	-33,422.65	0.25
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
	370,000.000	Local		93.372949	345,479.91	99.647598	368,696.11	23,216.20	0.15
		Base		93.372949	345,479.91	99.647598	368,696.11	23,216.20	0.15
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	160,000.000	Local		100.922413	161,475.86	106.308174	170,093.08	8,617.22	0.07
		Base		100.922413	161,475.86	106.308174	170,093.08	8,617.22	0.07
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
	410,000.000	Local		100.000000	410,000.00	105.435000	432,283.50	22,283.50	0.18
		Base		100.000000	410,000.00	105.435000	432,283.50	22,283.50	0.18
03846JW89	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/49 8.7002					8.700200	01 Mar 2049		
	360,000.000	Local		100.000000	360,000.00	107.500000	387,000.00	27,000.00	0.16
		Base		100.000000	360,000.00	107.500000	387,000.00	27,000.00	0.16
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	340,000.000	Local		113.925488	387,346.66	118.656619	403,432.50	16,085.84	0.17
		Base		113.925488	387,346.66	118.656619	403,432.50	16,085.84	0.17
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75					6.750000	01 Mar 2041		
	290,000.000	Local		111.621121	323,701.25	116.564339	338,036.58	14,335.33	0.14
		Base		111.621121	323,701.25	116.564339	338,036.58	14,335.33	0.14
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		
	370,000.000	Local		99.772165	369,157.01	105.699922	391,089.71	21,932.70	0.16
		Base		99.772165	369,157.01	105.699922	391,089.71	21,932.70	0.16
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625000	22 Apr 2046		
	940,000.000	Local		103.340419	971,399.94	79.250000	744,950.00	-226,449.94	0.31
		Base		103.340419	971,399.94	79.250000	744,950.00	-226,449.94	0.31
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875					6.875000	26 Jan 2027		
	120,000.000	Local		86.374900	103,649.88	80.151000	96,181.20	-7,468.68	0.04
		Base		86.374900	103,649.88	80.151000	96,181.20	-7,468.68	0.04
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875					5.875000	11 Jan 2028		
	1,390,000.000	Local		92.717048	1,288,766.97	76.000000	1,056,400.00	-232,366.97	0.43
		Base		92.717048	1,288,766.97	76.000000	1,056,400.00	-232,366.97	0.43
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875000	11 Jan 2048		
	50,000.000	Local		99.074680	49,537.34	74.001000	37,000.50	-12,536.84	0.02
		Base		99.074680	49,537.34	74.001000	37,000.50	-12,536.84	0.02
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	3,000.000	Local		107.227667	3,216.83	112.874220	3,386.23	169.40	0.00
		Base		107.227667	3,216.83	112.874220	3,386.23	169.40	0.00
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	370,000.000	Local		100.032635	370,120.75	105.850000	391,645.00	21,524.25	0.16
		Base		100.032635	370,120.75	105.850000	391,645.00	21,524.25	0.16
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
	250,000.000	Local		99.477824	248,694.56	102.458000	256,145.00	7,450.44	0.11
		Base		99.477824	248,694.56	102.458000	256,145.00	7,450.44	0.11
05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375					4.375000	01 May 2026		

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.000	Local		99.537073	149,305.61	102.920000	154,380.00	5,074.39	0.06
		Base		99.537073	149,305.61	102.920000	154,380.00	5,074.39	0.06
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	120,000.000	Local		101.761700	122,114.04	94.760808	113,712.97	-8,401.07	0.05
		Base		101.761700	122,114.04	94.760808	113,712.97	-8,401.07	0.05
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	130,000.000	Local		94.237200	122,508.36	92.749015	120,573.72	-1,934.64	0.05
		Base		94.237200	122,508.36	92.749015	120,573.72	-1,934.64	0.05
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.750000	19 Oct 2075		
	600,000.000	Local		106.056608	636,339.65	114.100000	684,600.00	48,260.35	0.28
		Base		106.056608	636,339.65	114.100000	684,600.00	48,260.35	0.28
05565AGF4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	350,000.000	Local		100.000000	350,000.00	106.750000	373,625.00	23,625.00	0.15
		Base		100.000000	350,000.00	106.750000	373,625.00	23,625.00	0.15
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	500,000.000	Local		105.611758	528,058.79	102.250000	511,250.00	-16,808.79	0.21
		Base		105.611758	528,058.79	102.250000	511,250.00	-16,808.79	0.21
05964HAF2	BANCO SANTANDER SA SR UNSECURED 02/28 3.8					3.800000	23 Feb 2028		
	200,000.000	Local		99.689615	199,379.23	102.155438	204,310.88	4,931.65	0.08
		Base		99.689615	199,379.23	102.155438	204,310.88	4,931.65	0.08
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379000	12 Apr 2028		
	200,000.000	Local		100.119645	200,239.29	106.421364	212,842.73	12,603.44	0.09
		Base		100.119645	200,239.29	106.421364	212,842.73	12,603.44	0.09
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306					3.306000	27 Jun 2029		
	200,000.000	Local		100.000000	200,000.00	100.702984	201,405.97	1,405.97	0.08
		Base		100.000000	200,000.00	100.702984	201,405.97	1,405.97	0.08
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					7.500000	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	101.075000	202,150.00	2,150.00	0.08
		Base		100.000000	200,000.00	101.075000	202,150.00	2,150.00	0.08
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	800,000.000	Local		107.804800	862,438.40	121.890489	975,123.91	112,685.51	0.40
		Base		107.804800	862,438.40	121.890489	975,123.91	112,685.51	0.40
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
	770,000.000	Local		105.929208	815,654.90	113.574509	874,523.72	58,868.82	0.36
		Base		105.929208	815,654.90	113.574509	874,523.72	58,868.82	0.36
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	650,000.000	Local		100.179942	651,169.62	104.265035	677,722.73	26,553.11	0.28
		Base		100.179942	651,169.62	104.265035	677,722.73	26,553.11	0.28
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	230,000.000	Local		100.141317	230,325.03	109.219604	251,205.09	20,880.06	0.10
		Base		100.141317	230,325.03	109.219604	251,205.09	20,880.06	0.10
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	470,000.000	Local		101.488857	476,997.63	111.484670	523,977.95	46,980.32	0.22
		Base		101.488857	476,997.63	111.484670	523,977.95	46,980.32	0.22
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	540,000.000	Local		100.000000	540,000.00	102.500000	553,500.00	13,500.00	0.23
		Base		100.000000	540,000.00	102.500000	553,500.00	13,500.00	0.23
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	890,000.000	Local		100.328054	892,919.68	104.875000	933,387.50	40,467.82	0.38
		Base		100.328054	892,919.68	104.875000	933,387.50	40,467.82	0.38
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
	1,390,000.000	Local		100.547430	1,397,609.28	102.275122	1,421,624.20	24,014.92	0.58
		Base		100.547430	1,397,609.28	102.275122	1,421,624.20	24,014.92	0.58
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625000	21 Nov 2022		
	250,000.000	Local		109.479748	273,699.37	109.188000	272,970.00	-729.37	0.11
		Base		109.479748	273,699.37	109.188000	272,970.00	-729.37	0.11
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	10,000.000	Local		96.147900	9,614.79	117.273201	11,727.32	2,112.53	0.00
		Base		96.147900	9,614.79	117.273201	11,727.32	2,112.53	0.00
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	450,000.000	Local		116.877062	525,946.78	124.951592	562,282.16	36,335.38	0.23
		Base		116.877062	525,946.78	124.951592	562,282.16	36,335.38	0.23
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	430,000.000	Local		114.434395	492,067.90	122.599328	527,177.11	35,109.21	0.22
		Base		114.434395	492,067.90	122.599328	527,177.11	35,109.21	0.22
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	368,000.000	Local		103.905731	382,373.09	110.930168	408,223.02	25,849.93	0.17
		Base		103.905731	382,373.09	110.930168	408,223.02	25,849.93	0.17
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	21,000.000	Local		109.019905	22,894.18	107.573591	22,590.45	-303.73	0.01
		Base		109.019905	22,894.18	107.573591	22,590.45	-303.73	0.01
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
	210,000.000	Local		100.779771	211,637.52	112.034125	235,271.66	23,634.14	0.10
		Base		100.779771	211,637.52	112.034125	235,271.66	23,634.14	0.10
0778FPAB5	BELL CANADA COMPANY GUAR 07/49 4.3					4.300000	29 Jul 2049		
	480,000.000	Local		100.053427	480,256.45	107.765054	517,272.26	37,015.81	0.21
		Base		100.053427	480,256.45	107.765054	517,272.26	37,015.81	0.21
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
	790,000.000	Local		100.091738	790,724.73	111.861137	883,702.98	92,978.25	0.36
		Base		100.091738	790,724.73	111.861137	883,702.98	92,978.25	0.36
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
	110,000.000	Local		98.690209	108,559.23	113.519380	124,871.32	16,312.09	0.05
		Base		98.690209	108,559.23	113.519380	124,871.32	16,312.09	0.05
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	400,000.000	Local		104.591840	418,367.36	114.527886	458,111.54	39,744.18	0.19
		Base		104.591840	418,367.36	114.527886	458,111.54	39,744.18	0.19
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125000	15 Feb 2033		
	70,000.000	Local		103.248971	72,274.28	131.816550	92,271.59	19,997.31	0.04
		Base		103.248971	72,274.28	131.816550	92,271.59	19,997.31	0.04
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		

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	200,000.000	Local		145.298340	290,596.68	144.548056	289,096.11	-1,500.57	0.12
		Base		145.298340	290,596.68	144.548056	289,096.11	-1,500.57	0.12
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875000	15 Feb 2040		
	50,000.000	Local		121.653040	60,826.52	131.061876	65,530.94	4,704.42	0.03
		Base		121.653040	60,826.52	131.061876	65,530.94	4,704.42	0.03
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
	690,000.000	Local		98.370059	678,753.41	104.515962	721,160.14	42,406.73	0.30
		Base		98.370059	678,753.41	104.515962	721,160.14	42,406.73	0.30
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4					3.400000	26 Jul 2029		
	200,000.000	Local		99.183645	198,367.29	104.694136	209,388.27	11,020.98	0.09
		Base		99.183645	198,367.29	104.694136	209,388.27	11,020.98	0.09
110122CC0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/39 4.125					4.125000	15 Jun 2039		
	340,000.000	Local		99.659397	338,841.95	107.841394	366,660.74	27,818.79	0.15
		Base		99.659397	338,841.95	107.841394	366,660.74	27,818.79	0.15
110122CD8	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 10/49 4.25					4.250000	26 Oct 2049		
	810,000.000	Local		102.382763	829,300.38	110.539981	895,373.85	66,073.47	0.37
		Base		102.382763	829,300.38	110.539981	895,373.85	66,073.47	0.37
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	320,000.000	Local		142.137603	454,840.33	150.822000	482,630.40	27,790.07	0.20
		Base		142.137603	454,840.33	150.822000	482,630.40	27,790.07	0.20
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
	280,000.000	Local		103.279168	289,181.67	119.728100	335,238.68	46,057.01	0.14
		Base		103.279168	289,181.67	119.728100	335,238.68	46,057.01	0.14
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
	30,000.000	Local		99.514567	29,854.37	115.926245	34,777.87	4,923.50	0.01
		Base		99.514567	29,854.37	115.926245	34,777.87	4,923.50	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
	40,000.000	Local		135.917375	54,366.95	142.775231	57,110.09	2,743.14	0.02
		Base		135.917375	54,366.95	142.775231	57,110.09	2,743.14	0.02
125509BW8	CIGNA HOLDING CO COMPANY GUAR 10/47 3.875					3.875000	15 Oct 2047		

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	100,000.000	Local		99.842340	99,842.34	93.086173	93,086.17	-6,756.17	0.04
		Base		99.842340	99,842.34	93.086173	93,086.17	-6,756.17	0.04
12572QA8	CME GROUP INC SR UNSECURED 06/48 4.15					4.150000	15 Jun 2048		
	220,000.000	Local		99.549118	219,008.06	112.199426	246,838.74	27,830.68	0.10
		Base		99.549118	219,008.06	112.199426	246,838.74	27,830.68	0.10
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
	210,000.000	Local		103.888905	218,166.70	108.402290	227,644.81	9,478.11	0.09
		Base		103.888905	218,166.70	108.402290	227,644.81	9,478.11	0.09
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	520,000.000	Local		108.114562	562,195.72	106.641493	554,535.76	-7,659.96	0.23
		Base		108.114562	562,195.72	106.641493	554,535.76	-7,659.96	0.23
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	1,000,000.000	Local		98.478094	984,780.94	104.317394	1,043,173.94	58,393.00	0.43
		Base		98.478094	984,780.94	104.317394	1,043,173.94	58,393.00	0.43
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	1,870,000.000	Local		100.736134	1,883,765.70	106.511923	1,991,772.96	108,007.26	0.82
		Base		100.736134	1,883,765.70	106.511923	1,991,772.96	108,007.26	0.82
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
	150,000.000	Local		99.087233	148,630.85	123.440516	185,160.77	36,529.92	0.08
		Base		99.087233	148,630.85	123.440516	185,160.77	36,529.92	0.08
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
	390,000.000	Local		145.743456	568,399.48	150.940000	588,666.00	20,266.52	0.24
		Base		145.743456	568,399.48	150.940000	588,666.00	20,266.52	0.24
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.550000	01 Apr 2039		
	1,295,000.000	Local		147.243551	1,906,803.98	158.312000	2,050,140.40	143,336.42	0.84
		Base		147.243551	1,906,803.98	158.312000	2,050,140.40	143,336.42	0.84
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.300000	01 Oct 2039		
	220,000.000	Local		108.402232	238,484.91	150.315000	330,693.00	92,208.09	0.14
		Base		108.402232	238,484.91	150.315000	330,693.00	92,208.09	0.14
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	500,000.000	Local		111.258144	556,290.72	108.837043	544,185.22	-12,105.50	0.22
		Base		111.258144	556,290.72	108.837043	544,185.22	-12,105.50	0.22
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.650000	15 Sep 2048		
	180,000.000	Local		99.914906	179,846.83	108.606660	195,491.99	15,645.16	0.08
		Base		99.914906	179,846.83	108.606660	195,491.99	15,645.16	0.08
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
	160,000.000	Local		107.194213	171,510.74	107.170531	171,472.85	-37.89	0.07
		Base		107.194213	171,510.74	107.170531	171,472.85	-37.89	0.07
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
	440,000.000	Local		96.893109	426,329.68	100.539314	442,372.98	16,043.30	0.18
		Base		96.893109	426,329.68	100.539314	442,372.98	16,043.30	0.18
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625000	15 May 2044		
	90,000.000	Local		98.830444	88,947.40	114.004534	102,604.08	13,656.68	0.04
		Base		98.830444	88,947.40	114.004534	102,604.08	13,656.68	0.04
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	260,000.000	Local		107.827865	280,352.45	118.678129	308,563.14	28,210.69	0.13
		Base		107.827865	280,352.45	118.678129	308,563.14	28,210.69	0.13
151020AW4	CELGENE CORP SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local		88.983700	62,288.59	110.388279	77,271.80	14,983.21	0.03
		Base		88.983700	62,288.59	110.388279	77,271.80	14,983.21	0.03
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
	240,000.000	Local		103.823617	249,176.68	114.954989	275,891.97	26,715.29	0.11
		Base		103.823617	249,176.68	114.954989	275,891.97	26,715.29	0.11
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
	250,000.000	Local		100.017112	250,042.78	113.340365	283,350.91	33,308.13	0.12
		Base		100.017112	250,042.78	113.340365	283,350.91	33,308.13	0.12
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	1,640,000.000	Local		103.717456	1,700,966.28	105.518940	1,730,510.62	29,544.34	0.71
		Base		103.717456	1,700,966.28	105.518940	1,730,510.62	29,544.34	0.71
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		200,000.000	Local 100.113135	200,226.27	107.086355	214,172.71	13,946.44	0.09
			Base 100.113135	200,226.27	107.086355	214,172.71	13,946.44	0.09
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
		1,350,000.000	Local 100.811455	1,360,954.64	110.602158	1,493,129.13	132,174.49	0.61
			Base 100.811455	1,360,954.64	110.602158	1,493,129.13	132,174.49	0.61
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125				5.125000	01 Jul 2049		
		120,000.000	Local 100.747000	120,896.40	102.114861	122,537.83	1,641.43	0.05
			Base 100.747000	120,896.40	102.114861	122,537.83	1,641.43	0.05
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314				6.314000	01 Jan 2044		
		480,000.000	Local 105.281885	505,353.05	108.060000	518,688.00	13,334.95	0.21
			Base 105.281885	505,353.05	108.060000	518,688.00	13,334.95	0.21
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		40,000.000	Local 93.487375	37,394.95	102.763877	41,105.55	3,710.60	0.02
			Base 93.487375	37,394.95	102.763877	41,105.55	3,710.60	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
		410,000.000	Local 120.901939	495,697.95	129.215080	529,781.83	34,083.88	0.22
			Base 120.901939	495,697.95	129.215080	529,781.83	34,083.88	0.22
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125000	25 Aug 2036		
		212,000.000	Local 93.473910	198,164.69	122.292984	259,261.13	61,096.44	0.11
			Base 93.473910	198,164.69	122.292984	259,261.13	61,096.44	0.11
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		1,060,000.000	Local 152.663428	1,618,232.34	159.961549	1,695,592.42	77,360.08	0.70
			Base 152.663428	1,618,232.34	159.961549	1,695,592.42	77,360.08	0.70
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
		140,000.000	Local 104.251000	145,951.40	113.269203	158,576.88	12,625.48	0.07
			Base 104.251000	145,951.40	113.269203	158,576.88	12,625.48	0.07
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.450000	29 Sep 2027		
		530,000.000	Local 102.197319	541,645.79	107.740469	571,024.49	29,378.70	0.23
			Base 102.197319	541,645.79	107.740469	571,024.49	29,378.70	0.23
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6				4.600000	09 Mar 2026		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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		70,000.000	Local 99.857829	69,900.48	108.195983	75,737.19	5,836.71	0.03
			Base 99.857829	69,900.48	108.195983	75,737.19	5,836.71	0.03
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125				4.125000	25 Jul 2028		
		340,000.000	Local 100.949397	343,227.95	105.912551	360,102.67	16,874.72	0.15
			Base 100.949397	343,227.95	105.912551	360,102.67	16,874.72	0.15
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		
		750,000.000	Local 100.314629	752,359.72	116.351264	872,634.48	120,274.76	0.36
			Base 100.314629	752,359.72	116.351264	872,634.48	120,274.76	0.36
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625000	01 Dec 2036		
		450,000.000	Local 118.004233	531,019.05	130.047191	585,212.36	54,193.31	0.24
			Base 118.004233	531,019.05	130.047191	585,212.36	54,193.31	0.24
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623000	15 Nov 2043		
		390,000.000	Local 115.395300	450,041.67	131.034436	511,034.30	60,992.63	0.21
			Base 115.395300	450,041.67	131.034436	511,034.30	60,992.63	0.21
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858000	01 Jan 2114		
		30,000.000	Local 100.000000	30,000.00	121.199824	36,359.95	6,359.95	0.01
			Base 100.000000	30,000.00	121.199824	36,359.95	6,359.95	0.01
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125000	18 Jan 2041		
		590,000.000	Local 118.604227	699,764.94	123.751000	730,130.90	30,365.96	0.30
			Base 118.604227	699,764.94	123.751000	730,130.90	30,365.96	0.30
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2				5.200000	15 May 2049		
		940,000.000	Local 101.288373	952,110.71	113.376000	1,065,734.40	113,623.69	0.44
			Base 101.288373	952,110.71	113.376000	1,065,734.40	113,623.69	0.44
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A				6.111630	08 Apr 2031		
		310,000.000	Local 100.000000	310,000.00	100.000000	310,000.00	0.00	0.13
Original Face:		310,000.000	Base 100.000000	310,000.00	100.000000	310,000.00	0.00	0.13
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033		
		110,000.000	Local 130.957064	144,052.77	140.108717	154,119.59	10,066.82	0.06
			Base 130.957064	144,052.77	140.108717	154,119.59	10,066.82	0.06
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.400000	15 May 2038		

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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
	209,000.000	Local		121.643483	254,234.88	135.168505	282,502.18	28,267.30	0.12
		Base		121.643483	254,234.88	135.168505	282,502.18	28,267.30	0.12
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.650000	15 Jul 2042		
	250,000.000	Local		108.055936	270,139.84	115.034956	287,587.39	17,447.55	0.12
		Base		108.055936	270,139.84	115.034956	287,587.39	17,447.55	0.12
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	300,000.000	Local		87.228137	261,684.41	104.743234	314,229.70	52,545.29	0.13
		Base		87.228137	261,684.41	104.743234	314,229.70	52,545.29	0.13
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	383,000.000	Local		101.632914	389,254.06	105.452047	403,881.34	14,627.28	0.17
		Base		101.632914	389,254.06	105.452047	403,881.34	14,627.28	0.17
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
	686,000.000	Local		99.458633	682,286.22	105.451571	723,397.78	41,111.56	0.30
		Base		99.458633	682,286.22	105.451571	723,397.78	41,111.56	0.30
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6					4.600000	15 Oct 2038		
	1,610,000.000	Local		99.520148	1,602,274.38	114.504692	1,843,525.54	241,251.16	0.76
		Base		99.520148	1,602,274.38	114.504692	1,843,525.54	241,251.16	0.76
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
	550,000.000	Local		106.372327	585,047.80	117.121332	644,167.33	59,119.53	0.27
		Base		106.372327	585,047.80	117.121332	644,167.33	59,119.53	0.26
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	950,000.000	Local		101.455467	963,826.94	122.063905	1,159,607.10	195,780.16	0.48
		Base		101.455467	963,826.94	122.063905	1,159,607.10	195,780.16	0.48
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	150,000.000	Local		100.682033	151,023.05	111.601696	167,402.54	16,379.49	0.07
		Base		100.682033	151,023.05	111.601696	167,402.54	16,379.49	0.07
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
	270,000.000	Local		99.981330	269,949.59	108.510031	292,977.08	23,027.49	0.12
		Base		99.981330	269,949.59	108.510031	292,977.08	23,027.49	0.12
20605PAJ0	CONCHO RESOURCES INC COMPANY GUAR 10/47 4.875					4.875000	01 Oct 2047		

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		40,000.000	Local 101.221300	40,488.52	111.934283	44,773.71	4,285.19	0.02
			Base 101.221300	40,488.52	111.934283	44,773.71	4,285.19	0.02
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85				4.850000	15 Aug 2048		
		340,000.000	Local 104.837174	356,446.39	112.454334	382,344.74	25,898.35	0.16
			Base 104.837174	356,446.39	112.454334	382,344.74	25,898.35	0.16
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	112.132305	44,852.92	4,852.92	0.02
			Base 100.000000	40,000.00	112.132305	44,852.92	4,852.92	0.02
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		
		160,000.000	Local 111.692956	178,708.73	134.456800	215,130.88	36,422.15	0.09
			Base 111.692956	178,708.73	134.456800	215,130.88	36,422.15	0.09
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5				6.500000	01 Feb 2039		
		30,000.000	Local 130.684200	39,205.26	140.418307	42,125.49	2,920.23	0.02
			Base 130.684200	39,205.26	140.418307	42,125.49	2,920.23	0.02
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
		400,000.000	Local 100.085730	400,342.92	104.905602	419,622.41	19,279.49	0.17
			Base 100.085730	400,342.92	104.905602	419,622.41	19,279.49	0.17
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
		340,000.000	Local 100.000000	340,000.00	105.146976	357,499.72	17,499.72	0.15
			Base 100.000000	340,000.00	105.146976	357,499.72	17,499.72	0.15
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25				5.250000	04 Aug 2045		
		730,000.000	Local 111.883595	816,750.24	120.883413	882,448.91	65,698.67	0.36
			Base 111.883595	816,750.24	120.883413	882,448.91	65,698.67	0.36
221602AC9	COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7				7.000000	04 Apr 2044		
		200,000.000	Local 100.240025	200,480.05	99.251000	198,502.00	-1,978.05	0.08
			Base 100.240025	200,480.05	99.251000	198,502.00	-1,978.05	0.08
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049		
		690,000.000	Local 111.161571	767,014.84	115.648400	797,973.96	30,959.12	0.33
			Base 111.161571	767,014.84	115.648400	797,973.96	30,959.12	0.33
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR				7.250000	31 Dec 2099		

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		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
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125				7.125000	15 Jul 2032		
		120,000.000	Local 124.221550	149,065.86	142.383263	170,859.92	21,794.06	0.07
			Base 124.221550	149,065.86	142.383263	170,859.92	21,794.06	0.07
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75				3.750000	15 Aug 2047		
		230,000.000	Local 99.947887	229,880.14	104.642703	240,678.22	10,798.08	0.10
			Base 99.947887	229,880.14	104.642703	240,678.22	10,798.08	0.10
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5				5.000000	12 Jan 2022		
		470,000.000	Local 99.761164	468,877.47	104.604736	491,642.26	22,764.79	0.20
			Base 99.761164	468,877.47	104.604736	491,642.26	22,764.79	0.20
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375				5.375000	12 Jan 2024		
		710,000.000	Local 101.372411	719,744.12	108.086784	767,416.17	47,672.05	0.32
			Base 101.372411	719,744.12	108.086784	767,416.17	47,672.05	0.32
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875				7.875000	31 Jan 2020		
		80,000.000	Local 99.998050	79,998.44	102.856564	82,285.25	2,286.81	0.03
			Base 99.998050	79,998.44	102.856564	82,285.25	2,286.81	0.03
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75				8.750000	15 Jun 2030		
		80,000.000	Local 134.856288	107,885.03	143.997435	115,197.95	7,312.92	0.05
			Base 134.856288	107,885.03	143.997435	115,197.95	7,312.92	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
		590,000.000	Local 109.737063	647,448.67	118.704552	700,356.86	52,908.19	0.29
			Base 109.737063	647,448.67	118.704552	700,356.86	52,908.19	0.29
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
		90,000.000	Local 80.955311	72,859.78	109.505719	98,555.15	25,695.37	0.04
			Base 80.955311	72,859.78	109.505719	98,555.15	25,695.37	0.04
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
		590,000.000	Local 105.256683	621,014.43	114.724668	676,875.54	55,861.11	0.28
			Base 105.256683	621,014.43	114.724668	676,875.54	55,861.11	0.28
25272KAR4	DELL INT LLC / EMC CORP SR SECURED 144A 07/46 8.35				8.350000	15 Jul 2046		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	140,000.000	Local		118.887707	166,442.79	126.249720	176,749.61	10,306.82	0.07
		Base		118.887707	166,442.79	126.249720	176,749.61	10,306.82	0.07
254687DY9	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 12/34 6.2					6.200000	15 Dec 2034		
	10,000.000	Local		126.653300	12,665.33	135.585187	13,558.52	893.19	0.01
		Base		126.653300	12,665.33	135.585187	13,558.52	893.19	0.01
254687EA0	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 12/35 6.4					6.400000	15 Dec 2035		
	70,000.000	Local		128.245614	89,771.93	136.355490	95,448.84	5,676.91	0.04
		Base		128.245614	89,771.93	136.355490	95,448.84	5,676.91	0.04
254687EG7	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 11/37 6.65					6.650000	15 Nov 2037		
	370,000.000	Local		133.635873	494,452.73	143.689519	531,651.22	37,198.49	0.22
		Base		133.635873	494,452.73	143.689519	531,651.22	37,198.49	0.22
254687EN2	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 08/39 6.9					6.900000	15 Aug 2039		
	310,000.000	Local		137.103742	425,021.60	147.380539	456,879.67	31,858.07	0.19
		Base		137.103742	425,021.60	147.380539	456,879.67	31,858.07	0.19
254687ES1	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 10/43 5.4					5.400000	01 Oct 2043		
	280,000.000	Local		119.366996	334,227.59	130.465239	365,302.67	31,075.08	0.15
		Base		119.366996	334,227.59	130.465239	365,302.67	31,075.08	0.15
25470DBF5	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/29 4.125					4.125000	15 May 2029		
	150,000.000	Local		99.831553	149,747.33	104.150458	156,225.69	6,478.36	0.06
		Base		99.831553	149,747.33	104.150458	156,225.69	6,478.36	0.06
25470DBG3	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/49 5.3					5.300000	15 May 2049		
	70,000.000	Local		99.392943	69,575.06	107.609515	75,326.66	5,751.60	0.03
		Base		99.392943	69,575.06	107.609515	75,326.66	5,751.60	0.03
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	100,000.000	Local		113.486680	113,486.68	122.856408	122,856.41	9,369.73	0.05
		Base		113.486680	113,486.68	122.856408	122,856.41	9,369.73	0.05
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	290,000.000	Local		109.836455	318,525.72	112.707477	326,851.68	8,325.96	0.13
		Base		109.836455	318,525.72	112.707477	326,851.68	8,325.96	0.13
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		

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		150,000.000	Local 99.831633	149,747.45	106.476038	159,714.06	9,966.61	0.07
			Base 99.831633	149,747.45	106.476038	159,714.06	9,966.61	0.07
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.100000	01 Jun 2037		
		540,000.000	Local 125.268656	676,450.74	131.278549	708,904.16	32,453.42	0.29
			Base 125.268656	676,450.74	131.278549	708,904.16	32,453.42	0.29
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4				4.000000	30 Sep 2042		
		10,000.000	Local 99.278600	9,927.86	106.699264	10,669.93	742.07	0.00
			Base 99.278600	9,927.86	106.699264	10,669.93	742.07	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3				4.300000	01 Feb 2049		
		370,000.000	Local 105.317184	389,673.58	112.034829	414,528.87	24,855.29	0.17
			Base 105.317184	389,673.58	112.034829	414,528.87	24,855.29	0.17
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375				4.375000	30 Mar 2044		
		190,000.000	Local 100.318068	190,604.33	111.651658	212,138.15	21,533.82	0.09
			Base 100.318068	190,604.33	111.651658	212,138.15	21,533.82	0.09
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
		230,000.000	Local 100.540261	231,242.60	105.746503	243,216.96	11,974.36	0.10
			Base 100.540261	231,242.60	105.746503	243,216.96	11,974.36	0.10
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		
		498,000.000	Local 100.379428	499,889.55	110.590000	550,738.20	50,848.65	0.23
			Base 100.379428	499,889.55	110.590000	550,738.20	50,848.65	0.23
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375				5.375000	26 Jun 2026		
		840,000.000	Local 100.933763	847,843.61	110.140000	925,176.00	77,332.39	0.38
			Base 100.933763	847,843.61	110.140000	925,176.00	77,332.39	0.38
27927WAL6	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/29 10.75				10.750000	31 Jan 2029		
		340,000.000	Local 104.541535	355,441.22	112.751000	383,353.40	27,912.18	0.16
			Base 104.541535	355,441.22	112.751000	383,353.40	27,912.18	0.16
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047		
		700,000.000	Local 102.171777	715,202.44	109.488000	766,416.00	51,213.56	0.32
			Base 102.171777	715,202.44	109.488000	766,416.00	51,213.56	0.31
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625				6.625000	15 Oct 2036		

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STATE STREET

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		120,000.000	Local 111.733617	134,080.34	116.402491	139,682.99	5,602.65	0.06
			Base 111.733617	134,080.34	116.402491	139,682.99	5,602.65	0.06
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5				7.500000	01 Jul 2038		
		30,000.000	Local 112.716433	33,814.93	127.159048	38,147.71	4,332.78	0.02
			Base 112.716433	33,814.93	127.159048	38,147.71	4,332.78	0.02
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9				4.900000	15 Mar 2035		
		120,000.000	Local 93.361758	112,034.11	100.606155	120,727.39	8,693.28	0.05
			Base 93.361758	112,034.11	100.606155	120,727.39	8,693.28	0.05
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8				5.800000	15 Jun 2038		
		210,000.000	Local 103.119010	216,549.92	111.278287	233,684.40	17,134.48	0.10
			Base 103.119010	216,549.92	111.278287	233,684.40	17,134.48	0.10
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6				6.000000	15 Jun 2048		
		400,000.000	Local 98.914363	395,657.45	114.142366	456,569.46	60,912.01	0.19
			Base 98.914363	395,657.45	114.142366	456,569.46	60,912.01	0.19
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049		
		160,000.000	Local 112.327388	179,723.82	118.484743	189,575.59	9,851.77	0.08
			Base 112.327388	179,723.82	118.484743	189,575.59	9,851.77	0.08
29358QAH2	ENSCO ROWAN PLC SR UNSECURED 02/26 7.75				7.750000	01 Feb 2026		
		80,000.000	Local 81.964200	65,571.36	74.500000	59,600.00	-5,971.36	0.02
			Base 81.964200	65,571.36	74.500000	59,600.00	-5,971.36	0.02
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125				6.125000	15 Oct 2039		
		290,000.000	Local 101.300855	293,772.48	123.340929	357,688.69	63,916.21	0.15
			Base 101.300855	293,772.48	123.340929	357,688.69	63,916.21	0.15
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
		18,000.000	Local 139.626889	25,132.84	138.494434	24,929.00	-203.84	0.01
			Base 139.626889	25,132.84	138.494434	24,929.00	-203.84	0.01
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95				5.950000	01 Feb 2041		
		40,000.000	Local 99.371925	39,748.77	122.619193	49,047.68	9,298.91	0.02
			Base 99.371925	39,748.77	122.619193	49,047.68	9,298.91	0.02
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9				4.900000	15 May 2046		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	210,000.000	Local		101.480129	213,108.27	112.173202	235,563.72	22,455.45	0.10
		Base		101.480129	213,108.27	112.173202	235,563.72	22,455.45	0.10
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
	420,000.000	Local		99.868171	419,446.32	103.577600	435,025.92	15,579.60	0.18
		Base		99.868171	419,446.32	103.577600	435,025.92	15,579.60	0.18
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	140,000.000	Local		82.537114	115,551.96	93.000000	130,200.00	14,648.04	0.05
		Base		82.537114	115,551.96	93.000000	130,200.00	14,648.04	0.05
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	740,000.000	Local		102.214839	756,389.81	110.969732	821,176.02	64,786.21	0.34
		Base		102.214839	756,389.81	110.969732	821,176.02	64,786.21	0.34
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
	680,000.000	Local		106.653725	725,245.33	121.044155	823,100.25	97,854.92	0.34
		Base		106.653725	725,245.33	121.044155	823,100.25	97,854.92	0.34
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
	260,000.000	Local		103.853550	270,019.23	106.418032	276,686.88	6,667.65	0.11
		Base		103.853550	270,019.23	106.418032	276,686.88	6,667.65	0.11
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	140,000.000	Local		104.543193	146,360.47	115.064023	161,089.63	14,729.16	0.07
		Base		104.543193	146,360.47	115.064023	161,089.63	14,729.16	0.07
315786AC7	FIDELITY + GUARANTY LIFE SR UNSECURED 144A 05/25 5.5					5.500000	01 May 2025		
	400,000.000	Local		99.391513	397,566.05	103.750000	415,000.00	17,433.95	0.17
		Base		99.391513	397,566.05	103.750000	415,000.00	17,433.95	0.17
335934AF2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 02/21 7					7.000000	15 Feb 2021		
	123,000.000	Local		99.872016	122,842.58	102.000000	125,460.00	2,617.42	0.05
		Base		99.872016	122,842.58	102.000000	125,460.00	2,617.42	0.05
335934AH8	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 05/22 7.25					7.250000	15 May 2022		
	400,000.000	Local		97.869840	391,479.36	99.500000	398,000.00	6,520.64	0.16
		Base		97.869840	391,479.36	99.500000	398,000.00	6,520.64	0.16
335934AR6	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/26 6.875					6.875000	01 Mar 2026		

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		220,000.000	Local 93.862768	206,498.09	92.750000	204,050.00	-2,448.09	0.08
			Base 93.862768	206,498.09	92.750000	204,050.00	-2,448.09	0.08
337358BD6	WELLS FARGO + CO SUBORDINATED 10/35 6.55				6.550000	15 Oct 2035		
		750,000.000	Local 126.204941	946,537.06	127.282227	954,616.70	8,079.64	0.39
			Base 126.204941	946,537.06	127.282227	954,616.70	8,079.64	0.39
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
		1,792,000.000	Local 126.668736	2,269,903.75	136.724108	2,450,096.02	180,192.27	1.01
			Base 126.668736	2,269,903.75	136.724108	2,450,096.02	180,192.27	1.01
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047		
		500,000.000	Local 105.806910	529,034.55	113.676110	568,380.55	39,346.00	0.23
			Base 105.806910	529,034.55	113.676110	568,380.55	39,346.00	0.23
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.450000	16 Jul 2031		
		270,000.000	Local 122.899430	331,828.46	118.270077	319,329.21	-12,499.25	0.13
			Base 122.899430	331,828.46	118.270077	319,329.21	-12,499.25	0.13
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.750000	15 Jan 2043		
		60,000.000	Local 97.661417	58,596.85	87.274128	52,364.48	-6,232.37	0.02
			Base 97.661417	58,596.85	87.274128	52,364.48	-6,232.37	0.02
345397ZR7	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113				5.113000	03 May 2029		
		310,000.000	Local 100.000000	310,000.00	102.125822	316,590.05	6,590.05	0.13
			Base 100.000000	310,000.00	102.125822	316,590.05	6,590.05	0.13
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476				5.476000	25 Jan 2039		
		970,000.000	Local 102.735741	996,536.69	118.006002	1,144,658.22	148,121.53	0.47
			Base 102.735741	996,536.69	118.006002	1,144,658.22	148,121.53	0.47
35137LAE5	FOX CORP SR UNSECURED 144A 01/49 5.576				5.576000	25 Jan 2049		
		720,000.000	Local 107.005965	770,442.95	122.355691	880,960.98	110,518.03	0.36
			Base 107.005965	770,442.95	122.355691	880,960.98	110,518.03	0.36
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		40,000.000	Local 85.528300	34,211.32	91.500000	36,600.00	2,388.68	0.02
			Base 85.528300	34,211.32	91.500000	36,600.00	2,388.68	0.02
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418				4.418000	15 Nov 2035		

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		457,000.000	Local 103.985333	475,212.97	98.975668	452,318.80	-22,894.17	0.19
			Base 103.985333	475,212.97	98.975668	452,318.80	-22,894.17	0.19
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.150000	07 Aug 2037		
		497,000.000	Local 116.048827	576,762.67	116.196982	577,499.00	736.33	0.24
			Base 116.048827	576,762.67	116.196982	577,499.00	736.33	0.24
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875				5.875000	14 Jan 2038		
		840,000.000	Local 122.165326	1,026,188.74	112.897201	948,336.49	-77,852.25	0.39
			Base 122.165326	1,026,188.74	112.897201	948,336.49	-77,852.25	0.39
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
		3,091,000.000	Local 133.712378	4,133,049.61	125.385020	3,875,650.97	-257,398.64	1.59
			Base 133.712378	4,133,049.61	125.385020	3,875,650.97	-257,398.64	1.59
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
		150,000.000	Local 106.517333	159,776.00	123.207563	184,811.34	25,035.34	0.08
			Base 106.517333	159,776.00	123.207563	184,811.34	25,035.34	0.08
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
		350,000.000	Local 112.968377	395,389.32	110.700422	387,451.48	-7,937.84	0.16
			Base 112.968377	395,389.32	110.700422	387,451.48	-7,937.84	0.16
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.750000	01 Apr 2046		
		490,000.000	Local 118.556506	580,926.88	112.861787	553,022.76	-27,904.12	0.23
			Base 118.556506	580,926.88	112.861787	553,022.76	-27,904.12	0.23
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
		140,000.000	Local 96.728479	135,419.87	104.770247	146,678.35	11,258.48	0.06
			Base 96.728479	135,419.87	104.770247	146,678.35	11,258.48	0.06
374422AH6	REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627				8.627000	16 Jun 2049		
		630,000.000	Local 97.934479	616,987.22	100.825000	635,197.50	18,210.28	0.26
Original Face:		630,000.000	Base 97.934479	616,987.22	100.825000	635,197.50	18,210.28	0.26
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875				7.875000	26 Mar 2027		
		200,000.000	Local 99.971705	199,943.41	105.210000	210,420.00	10,476.59	0.09
			Base 99.971705	199,943.41	105.210000	210,420.00	10,476.59	0.09
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95				8.950000	26 Mar 2051		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	400,000.000	Local	100.043433	400,173.73	103.520400	414,081.60	13,907.87	0.17	
	200,000.000	Base	100.043433	400,173.73	103.520400	414,081.60	13,907.87	0.17	
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.650000	01 Dec 2041		
	130,000.000	Local	106.479492	138,423.34	125.995856	163,794.61	25,371.27	0.07	
		Base	106.479492	138,423.34	125.995856	163,794.61	25,371.27	0.07	
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
	100,000.000	Local	99.820850	99,820.85	113.620211	113,620.21	13,799.36	0.05	
		Base	99.820850	99,820.85	113.620211	113,620.21	13,799.36	0.05	
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
	330,000.000	Local	105.878364	349,398.60	109.128118	360,122.79	10,724.19	0.15	
		Base	105.878364	349,398.60	109.128118	360,122.79	10,724.19	0.15	
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
	410,000.000	Local	102.520034	420,332.14	105.404997	432,160.49	11,828.35	0.18	
		Base	102.520034	420,332.14	105.404997	432,160.49	11,828.35	0.18	
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	140,000.000	Local	95.761807	134,066.53	100.977518	141,368.53	7,302.00	0.06	
		Base	95.761807	134,066.53	100.977518	141,368.53	7,302.00	0.06	
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	270,000.000	Local	99.500022	268,650.06	99.742000	269,303.40	653.34	0.11	
		Base	99.500022	268,650.06	99.742000	269,303.40	653.34	0.11	
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	250,000.000	Local	99.548644	248,871.61	115.120144	287,800.36	38,928.75	0.12	
		Base	99.548644	248,871.61	115.120144	287,800.36	38,928.75	0.12	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	1,170,000.000	Local	112.262015	1,313,465.58	130.794988	1,530,301.36	216,835.78	0.63	
		Base	112.262015	1,313,465.58	130.794988	1,530,301.36	216,835.78	0.63	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	370,000.000	Local	99.396611	367,767.46	134.083147	496,107.64	128,340.18	0.20	
		Base	99.396611	367,767.46	134.083147	496,107.64	128,340.18	0.20	
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		

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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
	740,000.000	Local		108.197376	800,660.58	115.033401	851,247.17	50,586.59	0.35
		Base		108.197376	800,660.58	115.033401	851,247.17	50,586.59	0.35
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	90,000.000	Local		96.949533	87,254.58	107.250836	96,525.75	9,271.17	0.04
		Base		96.949533	87,254.58	107.250836	96,525.75	9,271.17	0.04
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	290,000.000	Local		70.729959	205,116.88	81.000000	234,900.00	29,783.12	0.10
		Base		70.729959	205,116.88	81.000000	234,900.00	29,783.12	0.10
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	990,000.000	Local		103.504648	1,024,696.02	114.455778	1,133,112.20	108,416.18	0.47
		Base		103.504648	1,024,696.02	114.455778	1,133,112.20	108,416.18	0.47
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184					5.184000	01 Oct 2042		
	60,000.000	Local		100.000000	60,000.00	125.988000	75,592.80	15,592.80	0.03
		Base		100.000000	60,000.00	125.988000	75,592.80	15,592.80	0.03
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	260,000.000	Local		101.289804	263,353.49	106.840237	277,784.62	14,431.13	0.11
		Base		101.289804	263,353.49	106.840237	277,784.62	14,431.13	0.11
404119BY4	HCA INC SR SECURED 06/39 5.125					5.125000	15 Jun 2039		
	170,000.000	Local		99.087376	168,448.54	103.972000	176,752.40	8,303.86	0.07
		Base		99.087376	168,448.54	103.972000	176,752.40	8,303.86	0.07
404119BZ1	HCA INC SR SECURED 06/49 5.25					5.250000	15 Jun 2049		
	620,000.000	Local		98.529056	610,880.15	103.971000	644,620.20	33,740.05	0.27
		Base		98.529056	610,880.15	103.971000	644,620.20	33,740.05	0.26
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
	600,000.000	Local		127.784865	766,709.19	130.465779	782,794.67	16,085.48	0.32
		Base		127.784865	766,709.19	130.465779	782,794.67	16,085.48	0.32
404280BL2	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.000000	31 Dec 2099		
	330,000.000	Local		100.000000	330,000.00	102.250000	337,425.00	7,425.00	0.14
		Base		100.000000	330,000.00	102.250000	337,425.00	7,425.00	0.14
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		

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		710,000.000	Local 99.471993	706,251.15	104.828000	744,278.80	38,027.65	0.31
			Base 99.471993	706,251.15	104.828000	744,278.80	38,027.65	0.31
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029		
		320,000.000	Local 100.000000	320,000.00	109.366199	349,971.84	29,971.84	0.14
			Base 100.000000	320,000.00	109.366199	349,971.84	29,971.84	0.14
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030		
		970,000.000	Local 100.039926	970,387.28	104.455616	1,013,219.48	42,832.20	0.42
			Base 100.039926	970,387.28	104.455616	1,013,219.48	42,832.20	0.42
40573LAU0	CIGNA CORP COMPANY GUAR 144A 08/38 4.8				4.800000	15 Aug 2038		
		830,000.000	Local 100.030370	830,252.07	107.767979	894,474.23	64,222.16	0.37
			Base 100.030370	830,252.07	107.767979	894,474.23	64,222.16	0.37
40573LAW6	CIGNA CORP COMPANY GUAR 144A 12/48 4.9				4.900000	15 Dec 2048		
		930,000.000	Local 101.921433	947,869.33	108.734391	1,011,229.84	63,360.51	0.42
			Base 101.921433	947,869.33	108.734391	1,011,229.84	63,360.51	0.42
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.750000	01 Aug 2043		
		320,000.000	Local 99.545459	318,545.47	105.085954	336,275.05	17,729.58	0.14
			Base 99.545459	318,545.47	105.085954	336,275.05	17,729.58	0.14
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035		
		240,000.000	Local 106.335342	255,204.82	106.642330	255,941.59	736.77	0.11
			Base 106.335342	255,204.82	106.642330	255,941.59	736.77	0.11
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.000000	15 Nov 2045		
		50,000.000	Local 107.049780	53,524.89	109.104043	54,552.02	1,027.13	0.02
			Base 107.049780	53,524.89	109.104043	54,552.02	1,027.13	0.02
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035		
		610,000.000	Local 106.222541	647,957.50	111.082844	677,605.35	29,647.85	0.28
			Base 106.222541	647,957.50	111.082844	677,605.35	29,647.85	0.28
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
		260,000.000	Local 107.725169	280,085.44	117.266548	304,893.02	24,807.58	0.13
			Base 107.725169	280,085.44	117.266548	304,893.02	24,807.58	0.13
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		

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		30,000.000	Local 123.106000	36,931.80	122.997846	36,899.35	-32.45	0.02
			Base 123.106000	36,931.80	122.997846	36,899.35	-32.45	0.02
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.400000	15 Mar 2045		
		120,000.000	Local 101.484467	121,781.36	115.731624	138,877.95	17,096.59	0.06
			Base 101.484467	121,781.36	115.731624	138,877.95	17,096.59	0.06
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.250000	01 Apr 2046		
		200,000.000	Local 109.243510	218,487.02	112.828694	225,657.39	7,170.37	0.09
			Base 109.243510	218,487.02	112.828694	225,657.39	7,170.37	0.09
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.500000	06 Dec 2048		
		340,000.000	Local 100.909356	343,091.81	118.051605	401,375.46	58,283.65	0.17
			Base 100.909356	343,091.81	118.051605	401,375.46	58,283.65	0.16
443628AF9	HUBBAY MINERALS INC COMPANY GUAR 144A 01/23 7.25				7.250000	15 Jan 2023		
		60,000.000	Local 100.297083	60,178.25	103.000000	61,800.00	1,621.75	0.03
			Base 100.297083	60,178.25	103.000000	61,800.00	1,621.75	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
		150,000.000	Local 101.192340	151,788.51	106.076315	159,114.47	7,325.96	0.07
			Base 101.192340	151,788.51	106.076315	159,114.47	7,325.96	0.07
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
		690,000.000	Local 109.834468	757,857.83	110.375512	761,591.03	3,733.20	0.31
			Base 109.834468	757,857.83	110.375512	761,591.03	3,733.20	0.31
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
		620,000.000	Local 106.745271	661,820.68	108.530020	672,886.12	11,065.44	0.28
			Base 106.745271	661,820.68	108.530020	672,886.12	11,065.44	0.28
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483				3.483000	01 Dec 2027		
		250,000.000	Local 100.000000	250,000.00	101.540000	253,850.00	3,850.00	0.10
			Base 100.000000	250,000.00	101.540000	253,850.00	3,850.00	0.10
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				4.340000	21 Dec 2065		
		240,000.000	Local 78.566504	188,559.61	70.696000	169,670.40	-18,889.21	0.07
			Base 78.566504	188,559.61	70.696000	169,670.40	-18,889.21	0.07
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				4.340000	21 Dec 2065		

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		110,000.000	Local 97.730618	107,503.68	72.500000	79,750.00	-27,753.68	0.03
			Base 97.730618	107,503.68	72.500000	79,750.00	-27,753.68	0.03
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.100000	01 Jun 2033		
		330,000.000	Local 96.856755	319,627.29	105.308000	347,516.40	27,889.11	0.14
			Base 96.856755	319,627.29	105.308000	347,516.40	27,889.11	0.14
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.630000	01 Feb 2035		
		305,000.000	Local 102.641436	313,056.38	115.343000	351,796.15	38,739.77	0.14
			Base 102.641436	313,056.38	115.343000	351,796.15	38,739.77	0.14
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35				7.350000	01 Jul 2035		
		50,000.000	Local 117.018780	58,509.39	117.923000	58,961.50	452.11	0.02
			Base 117.018780	58,509.39	117.923000	58,961.50	452.11	0.02
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.650000	01 Dec 2038		
		110,000.000	Local 103.453627	113,798.99	104.609000	115,069.90	1,270.91	0.05
			Base 103.453627	113,798.99	104.609000	115,069.90	1,270.91	0.05
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
		440,000.000	Local 99.408423	437,397.06	103.290997	454,480.39	17,083.33	0.19
			Base 99.408423	437,397.06	103.290997	454,480.39	17,083.33	0.19
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7				5.700000	15 Jul 2043		
		70,000.000	Local 110.360557	77,252.39	123.280354	86,296.25	9,043.86	0.04
			Base 110.360557	77,252.39	123.280354	86,296.25	9,043.86	0.04
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734				3.734000	08 Dec 2047		
		174,000.000	Local 100.479977	174,835.16	104.571936	181,955.17	7,120.01	0.07
			Base 100.479977	174,835.16	104.571936	181,955.17	7,120.01	0.07
45866FAH7	INTERCONTINENTALEXCHANGE SR UNSECURED 09/48 4.25				4.250000	21 Sep 2048		
		170,000.000	Local 99.341041	168,879.77	111.329000	189,259.30	20,379.53	0.08
			Base 99.341041	168,879.77	111.329000	189,259.30	20,379.53	0.08
459200KA8	IBM CORP SR UNSECURED 05/29 3.5				3.500000	15 May 2029		
		320,000.000	Local 99.751697	319,205.43	104.657777	334,904.89	15,699.46	0.14
			Base 99.751697	319,205.43	104.657777	334,904.89	15,699.46	0.14
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625000	15 Jan 2022		

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	210,000.000	Local		110.788505	232,655.86	114.054623	239,514.71	6,858.85	0.10
		Base		110.788505	232,655.86	114.054623	239,514.71	6,858.85	0.10
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	200,000.000	Local		100.550070	201,100.14	100.271719	200,543.44	-556.70	0.08
		Base		100.550070	201,100.14	100.271719	200,543.44	-556.70	0.08
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,360,000.000	Local		88.921763	1,209,335.98	88.116222	1,198,380.62	-10,955.36	0.49
		Base		88.921763	1,209,335.98	88.116222	1,198,380.62	-10,955.36	0.49
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
	340,000.000	Local		99.120782	337,010.66	109.235000	371,399.00	34,388.34	0.15
		Base		99.120782	337,010.66	109.235000	371,399.00	34,388.34	0.15
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625					5.625000	16 Aug 2043		
	260,000.000	Local		113.776288	295,818.35	127.041045	330,306.72	34,488.37	0.14
		Base		113.776288	295,818.35	127.041045	330,306.72	34,488.37	0.14
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	1,020,000.000	Local		103.109827	1,051,720.24	118.741214	1,211,160.38	159,440.14	0.50
		Base		103.109827	1,051,720.24	118.741214	1,211,160.38	159,440.14	0.50
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	220,000.000	Local		99.912277	219,807.01	103.049827	226,709.62	6,902.61	0.09
		Base		99.912277	219,807.01	103.049827	226,709.62	6,902.61	0.09
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D					4.270940	15 Aug 2048		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR					4.260000	22 Feb 2048		
	580,000.000	Local		104.309245	604,993.62	110.208367	639,208.53	34,214.91	0.26
		Base		104.309245	604,993.62	110.208367	639,208.53	34,214.91	0.26
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048		
	250,000.000	Local		98.156512	245,391.28	106.099062	265,247.66	19,856.38	0.11
		Base		98.156512	245,391.28	106.099062	265,247.66	19,856.38	0.11
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		200,000.000	Local 96.943450	193,886.90	104.829537	209,659.07	15,772.17	0.09
			Base 96.943450	193,886.90	104.829537	209,659.07	15,772.17	0.09
46647PAR7	JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR				4.005000	23 Apr 2029		
		290,000.000	Local 100.000000	290,000.00	107.872570	312,830.45	22,830.45	0.13
			Base 100.000000	290,000.00	107.872570	312,830.45	22,830.45	0.13
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029		
		140,000.000	Local 100.000000	140,000.00	109.336205	153,070.69	13,070.69	0.06
			Base 100.000000	140,000.00	109.336205	153,070.69	13,070.69	0.06
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029		
		320,000.000	Local 100.000000	320,000.00	111.503762	356,812.04	36,812.04	0.15
			Base 100.000000	320,000.00	111.503762	356,812.04	36,812.04	0.15
47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532000	01 Jan 2035		
		190,000.000	Local 109.750768	208,526.46	117.492000	223,234.80	14,708.34	0.09
			Base 109.750768	208,526.46	117.492000	223,234.80	14,708.34	0.09
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.950000	15 Aug 2037		
		20,000.000	Local 104.717850	20,943.57	139.355289	27,871.06	6,927.49	0.01
			Base 104.717850	20,943.57	139.355289	27,871.06	6,927.49	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.500000	01 Sep 2040		
		20,000.000	Local 105.217300	21,043.46	118.866851	23,773.37	2,729.91	0.01
			Base 105.217300	21,043.46	118.866851	23,773.37	2,729.91	0.01
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.700000	01 Mar 2046		
		70,000.000	Local 102.490114	71,743.08	108.132503	75,692.75	3,949.67	0.03
			Base 102.490114	71,743.08	108.132503	75,692.75	3,949.67	0.03
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4				3.400000	15 Jan 2038		
		210,000.000	Local 99.720305	209,412.64	104.174371	218,766.18	9,353.54	0.09
			Base 99.720305	209,412.64	104.174371	218,766.18	9,353.54	0.09
478160CM4	JOHNSON + JOHNSON SR UNSECURED 01/48 3.5				3.500000	15 Jan 2048		
		100,000.000	Local 99.634920	99,634.92	105.490605	105,490.61	5,855.69	0.04
			Base 99.634920	99,634.92	105.490605	105,490.61	5,855.69	0.04
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4				5.400000	06 Jan 2042		

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		330,000.000	Local 121.746364	401,763.00	127.277947	420,017.23	18,254.23	0.17
			Base 121.746364	401,763.00	127.277947	420,017.23	18,254.23	0.17
482480AG5	KLA TENCOR CORP SR UNSECURED 03/29 4.1				4.100000	15 Mar 2029		
		70,000.000	Local 99.532943	69,673.06	105.201316	73,640.92	3,967.86	0.03
			Base 99.532943	69,673.06	105.201316	73,640.92	3,967.86	0.03
482480AH3	KLA TENCOR CORP SR UNSECURED 03/49 5				5.000000	15 Mar 2049		
		170,000.000	Local 99.361282	168,914.18	111.395079	189,371.63	20,457.45	0.08
			Base 99.361282	168,914.18	111.395079	189,371.63	20,457.45	0.08
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
		470,000.000	Local 113.190147	531,993.69	115.655060	543,578.78	11,585.09	0.22
			Base 113.190147	531,993.69	115.655060	543,578.78	11,585.09	0.22
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125				5.125000	01 Jun 2044		
		1,510,000.000	Local 105.312387	1,590,217.04	111.179734	1,678,813.98	88,596.94	0.69
			Base 105.312387	1,590,217.04	111.179734	1,678,813.98	88,596.94	0.69
48252AAA9	KKR GRP FIN CO VI LLC COMPANY GUAR 144A 07/29 3.75				3.750000	01 Jul 2029		
		120,000.000	Local 99.719000	119,662.80	102.628365	123,154.04	3,491.24	0.05
			Base 99.719000	119,662.80	102.628365	123,154.04	3,491.24	0.05
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.150000	01 May 2047		
		300,000.000	Local 102.652313	307,956.94	112.022860	336,068.58	28,111.64	0.14
			Base 102.652313	307,956.94	112.022860	336,068.58	28,111.64	0.14
491798AH7	REPUBLIC OF KENYA SR UNSECURED 144A 02/48 8.25				8.250000	28 Feb 2048		
		270,000.000	Local 100.000000	270,000.00	104.005000	280,813.50	10,813.50	0.12
			Base 100.000000	270,000.00	104.005000	280,813.50	10,813.50	0.12
491798AK0	REPUBLIC OF KENYA SR UNSECURED 144A 05/32 8				8.000000	22 May 2032		
		400,000.000	Local 100.000000	400,000.00	105.661400	422,645.60	22,645.60	0.17
			Base 100.000000	400,000.00	105.661400	422,645.60	22,645.60	0.17
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875				7.875000	15 Sep 2031		
		60,000.000	Local 122.833650	73,700.19	136.879534	82,127.72	8,427.53	0.03
			Base 122.833650	73,700.19	136.879534	82,127.72	8,427.53	0.03
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.950000	01 Jul 2024		

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		315,000.000	Local 105.826549	333,353.63	117.195474	369,165.74	35,812.11	0.15
			Base 105.826549	333,353.63	117.195474	369,165.74	35,812.11	0.15
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3				7.300000	15 Aug 2033		
		100,000.000	Local 118.540190	118,540.19	131.726198	131,726.20	13,186.01	0.05
			Base 118.540190	118,540.19	131.726198	131,726.20	13,186.01	0.05
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95				6.950000	15 Jan 2038		
		450,000.000	Local 119.900391	539,551.76	128.216333	576,973.50	37,421.74	0.24
			Base 119.900391	539,551.76	128.216333	576,973.50	37,421.74	0.24
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625				5.625000	01 Sep 2041		
		230,000.000	Local 103.822422	238,791.57	111.216010	255,796.82	17,005.25	0.11
			Base 103.822422	238,791.57	111.216010	255,796.82	17,005.25	0.11
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5				5.000000	04 Jun 2042		
		370,000.000	Local 104.551797	386,841.65	103.260670	382,064.48	-4,777.17	0.16
			Base 104.551797	386,841.65	103.260670	382,064.48	-4,777.17	0.16
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.200000	15 Jul 2045		
		240,000.000	Local 103.026471	247,263.53	104.863466	251,672.32	4,408.79	0.10
			Base 103.026471	247,263.53	104.863466	251,672.32	4,408.79	0.10
501044DK4	KROGER CO SR UNSECURED 01/48 4.65				4.650000	15 Jan 2048		
		130,000.000	Local 99.297862	129,087.22	100.560030	130,728.04	1,640.82	0.05
			Base 99.297862	129,087.22	100.560030	130,728.04	1,640.82	0.05
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024		
		290,000.000	Local 101.240479	293,597.39	105.125000	304,862.50	11,265.11	0.13
			Base 101.240479	293,597.39	105.125000	304,862.50	11,265.11	0.13
532457BR8	ELI LILLY + CO SR UNSECURED 05/47 3.95				3.950000	15 May 2047		
		110,000.000	Local 102.874109	113,161.52	107.957077	118,752.78	5,591.26	0.05
			Base 102.874109	113,161.52	107.957077	118,752.78	5,591.26	0.05
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049		
		350,000.000	Local 108.008517	378,029.81	105.125000	367,937.50	-10,092.31	0.15
			Base 108.008517	378,029.81	105.125000	367,937.50	-10,092.31	0.15
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028		

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		570,000.000	Local 98.726018	562,738.30	100.102755	570,585.70	7,847.40	0.23
			Base 98.726018	562,738.30	100.102755	570,585.70	7,847.40	0.23
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
		320,000.000	Local 99.797225	319,351.12	106.244445	339,982.22	20,631.10	0.14
			Base 99.797225	319,351.12	106.244445	339,982.22	20,631.10	0.14
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099		
		570,000.000	Local 100.000000	570,000.00	105.125000	599,212.50	29,212.50	0.25
			Base 100.000000	570,000.00	105.125000	599,212.50	29,212.50	0.25
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
		260,000.000	Local 100.000000	260,000.00	102.675000	266,955.00	6,955.00	0.11
			Base 100.000000	260,000.00	102.675000	266,955.00	6,955.00	0.11
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042		
		20,000.000	Local 98.018850	19,603.77	110.633816	22,126.76	2,522.99	0.01
			Base 98.018850	19,603.77	110.633816	22,126.76	2,522.99	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		50,000.000	Local 98.340540	49,170.27	114.740929	57,370.46	8,200.19	0.02
			Base 98.340540	49,170.27	114.740929	57,370.46	8,200.19	0.02
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09				4.090000	15 Sep 2052		
		201,000.000	Local 101.718065	204,453.31	111.261126	223,634.86	19,181.55	0.09
			Base 101.718065	204,453.31	111.261126	223,634.86	19,181.55	0.09
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574000	01 Jul 2045		
		20,000.000	Local 100.000000	20,000.00	151.976000	30,395.20	10,395.20	0.01
			Base 100.000000	20,000.00	151.976000	30,395.20	10,395.20	0.01
548661CX3	LOWE S COS INC SR UNSECURED 04/42 4.65				4.650000	15 Apr 2042		
		10,000.000	Local 99.620900	9,962.09	106.782673	10,678.27	716.18	0.00
			Base 99.620900	9,962.09	106.782673	10,678.27	716.18	0.00
549876AH3	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 04/23 4.563				4.563000	24 Apr 2023		
		230,000.000	Local 100.000000	230,000.00	103.677000	238,457.10	8,457.10	0.10
			Base 100.000000	230,000.00	103.677000	238,457.10	8,457.10	0.10
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75				4.750000	02 Nov 2026		

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		710,000.000	Local 101.746359	722,399.15	105.225200	747,098.92	24,699.77	0.31
			Base 101.746359	722,399.15	105.225200	747,098.92	24,699.77	0.31
55300RAB7	MGM CHINA HOLDINGS LTD SR UNSECURED 144A 05/26 5.875				5.875000	15 May 2026		
		340,000.000	Local 100.000000	340,000.00	102.750000	349,350.00	9,350.00	0.14
			Base 100.000000	340,000.00	102.750000	349,350.00	9,350.00	0.14
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047		
		160,000.000	Local 101.956800	163,130.88	107.485498	171,976.80	8,845.92	0.07
			Base 101.956800	163,130.88	107.485498	171,976.80	8,845.92	0.07
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
		820,000.000	Local 98.213371	805,349.64	100.960780	827,878.40	22,528.76	0.34
			Base 98.213371	805,349.64	100.960780	827,878.40	22,528.76	0.34
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
		470,000.000	Local 102.544366	481,958.52	113.577217	533,812.92	51,854.40	0.22
			Base 102.544366	481,958.52	113.577217	533,812.92	51,854.40	0.22
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027		
		290,000.000	Local 100.065483	290,189.90	103.000000	298,700.00	8,510.10	0.12
			Base 100.065483	290,189.90	103.000000	298,700.00	8,510.10	0.12
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9				4.900000	22 Sep 2024		
		1,130,000.000	Local 98.012064	1,107,536.32	98.900000	1,117,570.00	10,033.68	0.46
			Base 98.012064	1,107,536.32	98.900000	1,117,570.00	10,033.68	0.46
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25				4.250000	15 Sep 2046		
		322,000.000	Local 99.859811	321,548.59	103.130123	332,079.00	10,530.41	0.14
			Base 99.859811	321,548.59	103.130123	332,079.00	10,530.41	0.14
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6				3.600000	01 Apr 2034		
		80,000.000	Local 99.636788	79,709.43	106.455930	85,164.74	5,455.31	0.04
			Base 99.636788	79,709.43	106.455930	85,164.74	5,455.31	0.04
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875				3.875000	01 Apr 2039		
		220,000.000	Local 100.394441	220,867.77	105.887766	232,953.09	12,085.32	0.10
			Base 100.394441	220,867.77	105.887766	232,953.09	12,085.32	0.10
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2				4.200000	01 Apr 2059		

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		310,000.000	Local 100.446348	311,383.68	108.699108	336,967.23	25,583.55	0.14
			Base 100.446348	311,383.68	108.699108	336,967.23	25,583.55	0.14
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6				5.600000	31 Dec 2099		
		255,000.000	Local 135.911973	346,575.53	150.914795	384,832.73	38,257.20	0.16
			Base 135.911973	346,575.53	150.914795	384,832.73	38,257.20	0.16
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077		
		350,000.000	Local 103.368989	361,791.46	116.867184	409,035.14	47,243.68	0.17
			Base 103.368989	361,791.46	116.867184	409,035.14	47,243.68	0.17
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047		
		40,000.000	Local 100.000000	40,000.00	111.122444	44,448.98	4,448.98	0.02
			Base 100.000000	40,000.00	111.122444	44,448.98	4,448.98	0.02
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.700000	09 Dec 2035		
		160,000.000	Local 103.746756	165,994.81	113.914681	182,263.49	16,268.68	0.07
			Base 103.746756	165,994.81	113.914681	182,263.49	16,268.68	0.07
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045		
		280,000.000	Local 107.918643	302,172.20	114.806076	321,457.01	19,284.81	0.13
			Base 107.918643	302,172.20	114.806076	321,457.01	19,284.81	0.13
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047		
		190,000.000	Local 99.839716	189,695.46	109.662125	208,358.04	18,662.58	0.09
			Base 99.839716	189,695.46	109.662125	208,358.04	18,662.58	0.09
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048		
		1,010,000.000	Local 100.431894	1,014,362.13	109.656520	1,107,530.85	93,168.72	0.46
			Base 100.431894	1,014,362.13	109.656520	1,107,530.85	93,168.72	0.46
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045		
		23,000.000	Local 109.330217	25,145.95	121.136779	27,861.46	2,715.51	0.01
			Base 109.330217	25,145.95	121.136779	27,861.46	2,715.51	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
		255,000.000	Local 86.388631	220,291.01	114.339000	291,564.45	71,273.44	0.12
			Base 86.388631	220,291.01	114.339000	291,564.45	71,273.44	0.12
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75				3.750000	12 Feb 2045		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	600,000.000	Local		96.614423	579,686.54	108.790403	652,742.42	73,055.88	0.27
		Base		96.614423	579,686.54	108.790403	652,742.42	73,055.88	0.27
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
	200,000.000	Local		103.864590	207,729.18	108.083662	216,167.32	8,438.14	0.09
		Base		103.864590	207,729.18	108.083662	216,167.32	8,438.14	0.09
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
	250,000.000	Local		95.798976	239,497.44	111.278498	278,196.25	38,698.81	0.11
		Base		95.798976	239,497.44	111.278498	278,196.25	38,698.81	0.11
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
	670,000.000	Local		105.332543	705,728.04	114.096131	764,444.08	58,716.04	0.31
		Base		105.332543	705,728.04	114.096131	764,444.08	58,716.04	0.31
594918CA0	MICROSOFT CORP SR UNSECURED 02/47 4.25					4.250000	06 Feb 2047		
	330,000.000	Local		109.442039	361,158.73	117.839962	388,871.87	27,713.14	0.16
		Base		109.442039	361,158.73	117.839962	388,871.87	27,713.14	0.16
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	140,000.000	Local		109.120264	152,768.37	113.840789	159,377.10	6,608.73	0.07
		Base		109.120264	152,768.37	113.840789	159,377.10	6,608.73	0.07
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	875,000.000	Local		115.514553	1,010,752.34	133.807901	1,170,819.13	160,066.79	0.48
		Base		115.514553	1,010,752.34	133.807901	1,170,819.13	160,066.79	0.48
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	230,000.000	Local		99.831896	229,613.36	125.709112	289,130.96	59,517.60	0.12
		Base		99.831896	229,613.36	125.709112	289,130.96	59,517.60	0.12
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	290,000.000	Local		101.334338	293,869.58	110.625971	320,815.32	26,945.74	0.13
		Base		101.334338	293,869.58	110.625971	320,815.32	26,945.74	0.13
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.250000	01 Apr 2032		
	200,000.000	Local		106.635000	213,270.00	140.883277	281,766.55	68,496.55	0.12
		Base		106.635000	213,270.00	140.883277	281,766.55	68,496.55	0.12
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375					4.375000	22 Jan 2047		

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		200,000.000	Local 101.272360	202,544.72	111.309918	222,619.84	20,075.12	0.09
			Base 101.272360	202,544.72	111.309918	222,619.84	20,075.12	0.09
62912XAF1	NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875				4.875000	15 Aug 2027		
		50,000.000	Local 100.000000	50,000.00	105.875000	52,937.50	2,937.50	0.02
			Base 100.000000	50,000.00	105.875000	52,937.50	2,937.50	0.02
629377CK6	NRG ENERGY INC SR SECURED 144A 06/24 3.75				3.750000	15 Jun 2024		
		130,000.000	Local 99.971462	129,962.90	102.735804	133,556.55	3,593.65	0.05
			Base 99.971462	129,962.90	102.735804	133,556.55	3,593.65	0.05
629377CL4	NRG ENERGY INC SR SECURED 144A 06/29 4.45				4.450000	15 Jun 2029		
		160,000.000	Local 99.869975	159,791.96	104.048402	166,477.44	6,685.48	0.07
			Base 99.869975	159,791.96	104.048402	166,477.44	6,685.48	0.07
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375				9.375000	15 Aug 2039		
		20,000.000	Local 148.323150	29,664.63	163.576227	32,715.25	3,050.62	0.01
			Base 148.323150	29,664.63	163.576227	32,715.25	3,050.62	0.01
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45				4.450000	15 May 2069		
		130,000.000	Local 99.439131	129,270.87	110.301473	143,391.91	14,121.04	0.06
			Base 99.439131	129,270.87	110.301473	143,391.91	14,121.04	0.06
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696				7.696000	23 Feb 2038		
		890,000.000	Local 100.000000	890,000.00	101.424000	902,673.60	12,673.60	0.37
			Base 100.000000	890,000.00	101.424000	902,673.60	12,673.60	0.37
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25				5.250000	15 Nov 2043		
		250,000.000	Local 99.590584	248,976.46	107.752141	269,380.35	20,403.89	0.11
			Base 99.590584	248,976.46	107.752141	269,380.35	20,403.89	0.11
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05				5.050000	15 Nov 2044		
		400,000.000	Local 103.465068	413,860.27	106.371280	425,485.12	11,624.85	0.18
			Base 103.465068	413,860.27	106.371280	425,485.12	11,624.85	0.17
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.950000	15 Aug 2047		
		20,000.000	Local 101.844150	20,368.83	106.119596	21,223.92	855.09	0.01
			Base 101.844150	20,368.83	106.119596	21,223.92	855.09	0.01
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15				4.150000	28 Feb 2048		

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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
	140,000.000	Local		98.186193	137,460.67	107.449100	150,428.74	12,968.07	0.06
		Base		98.186193	137,460.67	107.449100	150,428.74	12,968.07	0.06
655844CB2	NORFOLK SOUTHERN CORP SR UNSECURED 12/49 5.1					5.100000	31 Dec 2049		
	370,000.000	Local		99.808357	369,290.92	113.435803	419,712.47	50,421.55	0.17
		Base		99.808357	369,290.92	113.435803	419,712.47	50,421.55	0.17
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	140,000.000	Local		114.156900	159,819.66	115.610467	161,854.65	2,034.99	0.07
		Base		114.156900	159,819.66	115.610467	161,854.65	2,034.99	0.07
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	740,000.000	Local		100.878300	746,499.42	106.676191	789,403.81	42,904.39	0.32
		Base		100.878300	746,499.42	106.676191	789,403.81	42,904.39	0.32
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	1,120,000.000	Local		98.789170	1,106,438.70	103.232271	1,156,201.44	49,762.74	0.48
		Base		98.789170	1,106,438.70	103.232271	1,156,201.44	49,762.74	0.48
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643000	01 Dec 2044		
	20,000.000	Local		100.000000	20,000.00	121.440787	24,288.16	4,288.16	0.01
		Base		100.000000	20,000.00	121.440787	24,288.16	4,288.16	0.01
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	250,000.000	Local		99.346184	248,365.46	106.658386	266,645.97	18,280.51	0.11
		Base		99.346184	248,365.46	106.658386	266,645.97	18,280.51	0.11
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	380,000.000	Local		101.215018	384,617.07	103.442861	393,082.87	8,465.80	0.16
		Base		101.215018	384,617.07	103.442861	393,082.87	8,465.80	0.16
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	410,000.000	Local		101.197739	414,910.73	98.746851	404,862.09	-10,048.64	0.17
		Base		101.197739	414,910.73	98.746851	404,862.09	-10,048.64	0.17
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local		146.142275	116,913.82	155.355037	124,284.03	7,370.21	0.05
		Base		146.142275	116,913.82	155.355037	124,284.03	7,370.21	0.05
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: June 28, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		70,000.000	Local 98.995343	69,296.74	122.901000	86,030.70	16,733.96	0.04
			Base 98.995343	69,296.74	122.901000	86,030.70	16,733.96	0.04
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022		
		110,000.000	Local 101.246964	111,371.66	105.580000	116,138.00	4,766.34	0.05
			Base 101.246964	111,371.66	105.580000	116,138.00	4,766.34	0.05
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625000	15 Jun 2035		
		240,000.000	Local 106.454217	255,490.12	92.375000	221,700.00	-33,790.12	0.09
			Base 106.454217	255,490.12	92.375000	221,700.00	-33,790.12	0.09
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.150000	15 Apr 2025		
		130,000.000	Local 99.854554	129,810.92	104.774436	136,206.77	6,395.85	0.06
			Base 99.854554	129,810.92	104.774436	136,206.77	6,395.85	0.06
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875000	20 Jan 2040		
		26,000.000	Local 98.698077	25,661.50	108.425000	28,190.50	2,529.00	0.01
			Base 98.698077	25,661.50	108.425000	28,190.50	2,529.00	0.01
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375000	27 Jan 2021		
		30,000.000	Local 100.725800	30,217.74	103.400000	31,020.00	802.26	0.01
			Base 100.725800	30,217.74	103.400000	31,020.00	802.26	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
		700,000.000	Local 106.381974	744,673.82	114.400000	800,800.00	56,126.18	0.33
			Base 106.381974	744,673.82	114.400000	800,800.00	56,126.18	0.33
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9				6.900000	19 Mar 2049		
		440,000.000	Local 100.000000	440,000.00	106.500000	468,600.00	28,600.00	0.19
			Base 100.000000	440,000.00	106.500000	468,600.00	28,600.00	0.19
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5				6.500000	02 Jun 2041		
		420,000.000	Local 113.156210	475,256.08	88.700000	372,540.00	-102,716.08	0.15
			Base 113.156210	475,256.08	88.700000	372,540.00	-102,716.08	0.15
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		
		260,000.000	Local 98.835988	256,973.57	86.000000	223,600.00	-33,373.57	0.09
			Base 98.835988	256,973.57	86.000000	223,600.00	-33,373.57	0.09
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.000	Local	99.861320	149,791.98	101.240000	151,860.00	2,068.02	0.06	
		Base	99.861320	149,791.98	101.240000	151,860.00	2,068.02	0.06	
71654QCG5	PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5					6.500000	13 Mar 2027		
	120,000.000	Local	105.370950	126,445.14	98.740000	118,488.00	-7,957.14	0.05	
		Base	105.370950	126,445.14	98.740000	118,488.00	-7,957.14	0.05	
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
	30,000.000	Local	99.733767	29,920.13	114.445652	34,333.70	4,413.57	0.01	
		Base	99.733767	29,920.13	114.445652	34,333.70	4,413.57	0.01	
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	390,000.000	Local	122.012741	475,849.69	132.355319	516,185.74	40,336.05	0.21	
		Base	122.012741	475,849.69	132.355319	516,185.74	40,336.05	0.21	
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	90,000.000	Local	99.205533	89,284.98	99.154949	89,239.45	-45.53	0.04	
		Base	99.205533	89,284.98	99.154949	89,239.45	-45.53	0.04	
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062		
	770,000.000	Local	108.441484	834,999.43	119.659000	921,374.30	86,374.87	0.38	
		Base	108.441484	834,999.43	119.659000	921,374.30	86,374.87	0.38	
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.550000	05 Mar 2037		
	15,000.000	Local	97.198067	14,579.71	132.610213	19,891.53	5,311.82	0.01	
		Base	97.198067	14,579.71	132.610213	19,891.53	5,311.82	0.01	
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5					3.500000	25 Oct 2047		
	210,000.000	Local	98.741248	207,356.62	106.572454	223,802.15	16,445.53	0.09	
		Base	98.741248	207,356.62	106.572454	223,802.15	16,445.53	0.09	
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
	200,000.000	Local	137.055810	274,111.62	140.218281	280,436.56	6,324.94	0.12	
		Base	137.055810	274,111.62	140.218281	280,436.56	6,324.94	0.12	
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125000	16 Mar 2024		
	420,000.000	Local	93.720212	393,624.89	83.501000	350,704.20	-42,920.69	0.14	
Original Face:	420,000.000	Base	93.720212	393,624.89	83.501000	350,704.20	-42,920.69	0.14	
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125					7.125000	10 Jun 2021		

Holdings

WESTERN ASSET LONG DURATION CR
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		230,000.000	Local 87.424222	201,075.71	87.000000	200,100.00	-975.71	0.08
			Base 87.424222	201,075.71	87.000000	200,100.00	-975.71	0.08
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7				5.700000	14 Dec 2036		
		50,000.000	Local 109.185500	54,592.75	127.588735	63,794.37	9,201.62	0.03
			Base 109.185500	54,592.75	127.588735	63,794.37	9,201.62	0.03
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	114.604000	481,336.80	61,336.80	0.20
			Base 100.000000	420,000.00	114.604000	481,336.80	61,336.80	0.20
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
		30,000.000	Local 100.000000	30,000.00	87.750000	26,325.00	-3,675.00	0.01
			Base 100.000000	30,000.00	87.750000	26,325.00	-3,675.00	0.01
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.950000	15 Jul 2046		
		360,000.000	Local 107.090933	385,527.36	112.808795	406,111.66	20,584.30	0.17
			Base 107.090933	385,527.36	112.808795	406,111.66	20,584.30	0.17
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		300,000.000	Local 107.152773	321,458.32	112.376000	337,128.00	15,669.68	0.14
Original Face:		300,000.000	Base 107.152773	321,458.32	112.376000	337,128.00	15,669.68	0.14
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		440,000.000	Local 113.409250	499,000.70	107.701035	473,884.55	-25,116.15	0.19
			Base 113.409250	499,000.70	107.701035	473,884.55	-25,116.15	0.19
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125000	01 May 2040		
		50,000.000	Local 125.503320	62,751.66	129.970920	64,985.46	2,233.80	0.03
			Base 125.503320	62,751.66	129.970920	64,985.46	2,233.80	0.03
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.200000	02 Nov 2040		
		160,000.000	Local 119.227669	190,764.27	124.741449	199,586.32	8,822.05	0.08
			Base 119.227669	190,764.27	124.741449	199,586.32	8,822.05	0.08
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625000	29 Dec 2049		
		970,000.000	Local 105.722287	1,025,506.18	107.775000	1,045,417.50	19,911.32	0.43
			Base 105.722287	1,025,506.18	107.775000	1,045,417.50	19,911.32	0.43
78009PEH0	ROYAL BK SCOTLND GRP PLC SR UNSECURED 01/30 VAR				5.076000	27 Jan 2030		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200,000.000	Local		100.000000	200,000.00	108.493565	216,987.13	16,987.13	0.09
		Base		100.000000	200,000.00	108.493565	216,987.13	16,987.13	0.09
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138000	01 May 2049		
	180,000.000	Local		127.532933	229,559.28	141.961000	255,529.80	25,970.52	0.11
		Base		127.532933	229,559.28	141.961000	255,529.80	25,970.52	0.11
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
	360,000.000	Local		102.223383	368,004.18	101.334557	364,804.41	-3,199.77	0.15
		Base		102.223383	368,004.18	101.334557	364,804.41	-3,199.77	0.15
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.750000	01 Jun 2047		
	250,000.000	Local		101.896264	254,740.66	96.033501	240,083.75	-14,656.91	0.10
		Base		101.896264	254,740.66	96.033501	240,083.75	-14,656.91	0.10
80007RAB1	SANDS CHINA LTD SR UNSECURED 08/23 4.6					4.600000	08 Aug 2023		
	260,000.000	Local		99.981577	259,952.10	105.103706	273,269.64	13,317.54	0.11
		Base		99.981577	259,952.10	105.103706	273,269.64	13,317.54	0.11
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	720,000.000	Local		102.558699	738,422.63	108.605918	781,962.61	43,539.98	0.32
		Base		102.558699	738,422.63	108.605918	781,962.61	43,539.98	0.32
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	670,000.000	Local		100.846707	675,672.94	107.192000	718,186.40	42,513.46	0.30
		Base		100.846707	675,672.94	107.192000	718,186.40	42,513.46	0.30
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75					4.750000	15 Sep 2025		
	250,000.000	Local		100.855232	252,138.08	103.684678	259,211.70	7,073.62	0.11
		Base		100.855232	252,138.08	103.684678	259,211.70	7,073.62	0.11
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625000	15 Sep 2045		
	1,150,000.000	Local		108.051734	1,242,594.94	110.995353	1,276,446.56	33,851.62	0.53
		Base		108.051734	1,242,594.94	110.995353	1,276,446.56	33,851.62	0.52
80414L2F1	SAUDI ARABIAN OIL CO SR UNSECURED 144A 04/49 4.375					4.375000	16 Apr 2049		
	640,000.000	Local		98.557861	630,770.31	101.410485	649,027.10	18,256.79	0.27
		Base		98.557861	630,770.31	101.410485	649,027.10	18,256.79	0.27
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7					7.700000	15 Jun 2028		

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		140,000.000	Local 123.484557	172,878.38	122.344372	171,282.12	-1,596.26	0.07
			Base 123.484557	172,878.38	122.344372	171,282.12	-1,596.26	0.07
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
		130,000.000	Local 115.346900	149,950.97	140.725680	182,943.38	32,992.41	0.08
			Base 115.346900	149,950.97	140.725680	182,943.38	32,992.41	0.08
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		
		40,000.000	Local 107.007450	42,802.98	117.131820	46,852.73	4,049.75	0.02
			Base 107.007450	42,802.98	117.131820	46,852.73	4,049.75	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
		20,000.000	Local 102.464900	20,492.98	115.110455	23,022.09	2,529.11	0.01
			Base 102.464900	20,492.98	115.110455	23,022.09	2,529.11	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
		910,000.000	Local 100.785697	917,149.84	110.059378	1,001,540.34	84,390.50	0.41
			Base 100.785697	917,149.84	110.059378	1,001,540.34	84,390.50	0.41
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040		
		170,000.000	Local 106.835576	181,620.48	105.154668	178,762.94	-2,857.54	0.07
			Base 106.835576	181,620.48	105.154668	178,762.94	-2,857.54	0.07
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.050000	15 Mar 2042		
		370,000.000	Local 103.296959	382,198.75	98.396864	364,068.40	-18,130.35	0.15
			Base 103.296959	382,198.75	98.396864	364,068.40	-18,130.35	0.15
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.650000	01 Oct 2043		
		430,000.000	Local 110.488395	475,100.10	107.045876	460,297.27	-14,802.83	0.19
			Base 110.488395	475,100.10	107.045876	460,297.27	-14,802.83	0.19
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.000000	01 Apr 2047		
		30,000.000	Local 94.691667	28,407.50	99.588429	29,876.53	1,469.03	0.01
			Base 94.691667	28,407.50	99.588429	29,876.53	1,469.03	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125000	01 Mar 2048		
		10,000.000	Local 95.439100	9,543.91	100.819676	10,081.97	538.06	0.00
			Base 95.439100	9,543.91	100.819676	10,081.97	538.06	0.00
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.750000	16 Apr 2040		

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		150,000.000	Local 100.826920	151,240.38	126.170354	189,255.53	38,015.15	0.08
			Base 100.826920	151,240.38	126.170354	189,255.53	38,015.15	0.08
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
		540,000.000	Local 102.068613	551,170.51	109.662134	592,175.52	41,005.01	0.24
			Base 102.068613	551,170.51	109.662134	592,175.52	41,005.01	0.24
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032		
		370,000.000	Local 105.441816	390,134.72	139.900933	517,633.45	127,498.73	0.21
			Base 105.441816	390,134.72	139.900933	517,633.45	127,498.73	0.21
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	110.473000	154,662.20	14,662.20	0.06
			Base 100.000000	140,000.00	110.473000	154,662.20	14,662.20	0.06
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35				5.350000	15 May 2045		
		180,000.000	Local 99.107739	178,393.93	103.996848	187,194.33	8,800.40	0.08
			Base 99.107739	178,393.93	103.996848	187,194.33	8,800.40	0.08
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7				7.000000	16 Mar 2047		
		200,000.000	Local 109.807385	219,614.77	113.750000	227,500.00	7,885.23	0.09
			Base 109.807385	219,614.77	113.750000	227,500.00	7,885.23	0.09
86964WAG7	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 01/30 5				5.000000	15 Jan 2030		
		330,000.000	Local 98.542591	325,190.55	101.405000	334,636.50	9,445.95	0.14
			Base 98.542591	325,190.55	101.405000	334,636.50	9,445.95	0.14
87612EBA3	TARGET CORP SR UNSECURED 07/42 4				4.000000	01 Jul 2042		
		60,000.000	Local 98.060650	58,836.39	108.601828	65,161.10	6,324.71	0.03
			Base 98.060650	58,836.39	108.601828	65,161.10	6,324.71	0.03
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9				3.900000	15 Nov 2047		
		120,000.000	Local 97.040458	116,448.55	107.766005	129,319.21	12,870.66	0.05
			Base 97.040458	116,448.55	107.766005	129,319.21	12,870.66	0.05
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
		580,000.000	Local 107.502966	623,517.20	117.017993	678,704.36	55,187.16	0.28
			Base 107.502966	623,517.20	117.017993	678,704.36	55,187.16	0.28
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.270000	15 May 2047		

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		300,000.000	Local 102.866967	308,600.90	108.278077	324,834.23	16,233.33	0.13
			Base 102.866967	308,600.90	108.278077	324,834.23	16,233.33	0.13
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25				6.250000	15 Jul 2041		
		90,000.000	Local 108.206067	97,385.46	112.278762	101,050.89	3,665.43	0.04
			Base 108.206067	97,385.46	112.278762	101,050.89	3,665.43	0.04
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2				7.200000	18 Jul 2036		
		190,000.000	Local 103.993237	197,587.15	110.250000	209,475.00	11,887.85	0.09
			Base 103.993237	197,587.15	110.250000	209,475.00	11,887.85	0.09
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721				7.721000	04 Jun 2038		
		120,000.000	Local 108.275608	129,930.73	112.750000	135,300.00	5,369.27	0.06
			Base 108.275608	129,930.73	112.750000	135,300.00	5,369.27	0.06
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036		
		220,000.000	Local 122.784523	270,125.95	130.919587	288,023.09	17,897.14	0.12
			Base 122.784523	270,125.95	130.919587	288,023.09	17,897.14	0.12
87938WAW7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		730,000.000	Local 104.523168	763,019.13	110.246994	804,803.06	41,783.93	0.33
			Base 104.523168	763,019.13	110.246994	804,803.06	41,783.93	0.33
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038		
		420,000.000	Local 96.615576	405,785.42	103.932409	436,516.12	30,730.70	0.18
			Base 96.615576	405,785.42	103.932409	436,516.12	30,730.70	0.18
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
		150,000.000	Local 96.178240	144,267.36	105.606268	158,409.40	14,142.04	0.07
			Base 96.178240	144,267.36	105.606268	158,409.40	14,142.04	0.07
88032WAN6	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/29 3.975				3.975000	11 Apr 2029		
		360,000.000	Local 99.967594	359,883.34	104.491451	376,169.22	16,285.88	0.15
			Base 99.967594	359,883.34	104.491451	376,169.22	16,285.88	0.15
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
		630,000.000	Local 97.998040	617,387.65	96.250000	606,375.00	-11,012.65	0.25
			Base 97.998040	617,387.65	96.250000	606,375.00	-11,012.65	0.25
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021		

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	320,000.000	Local		95.619628	305,982.81	94.875000	303,600.00	-2,382.81	0.12
		Base		95.619628	305,982.81	94.875000	303,600.00	-2,382.81	0.12
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	150,000.000	Local		90.134247	135,201.37	86.500000	129,750.00	-5,451.37	0.05
		Base		90.134247	135,201.37	86.500000	129,750.00	-5,451.37	0.05
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875					3.875000	15 Mar 2039		
	740,000.000	Local		101.472603	750,897.26	109.130304	807,564.25	56,666.99	0.33
		Base		101.472603	750,897.26	109.130304	807,564.25	56,666.99	0.33
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	810,000.000	Local		130.522814	1,057,234.79	134.762952	1,091,579.91	34,345.12	0.45
		Base		130.522814	1,057,234.79	134.762952	1,091,579.91	34,345.12	0.45
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	60,000.000	Local		111.013117	66,607.87	115.539974	69,323.98	2,716.11	0.03
		Base		111.013117	66,607.87	115.539974	69,323.98	2,716.11	0.03
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	940,000.000	Local		112.168627	1,054,385.09	121.364363	1,140,825.01	86,439.92	0.47
		Base		112.168627	1,054,385.09	121.364363	1,140,825.01	86,439.92	0.47
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	170,000.000	Local		111.168794	188,986.95	116.003695	197,206.28	8,219.33	0.08
		Base		111.168794	188,986.95	116.003695	197,206.28	8,219.33	0.08
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	80,000.000	Local		108.513938	86,811.15	108.171140	86,536.91	-274.24	0.04
		Base		108.513938	86,811.15	108.171140	86,536.91	-274.24	0.04
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
	410,000.000	Local		93.792195	384,548.00	93.440690	383,106.83	-1,441.17	0.16
		Base		93.792195	384,548.00	93.440690	383,106.83	-1,441.17	0.16
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041		
	140,000.000	Local		99.393200	139,150.48	114.206279	159,888.79	20,738.31	0.07
		Base		99.393200	139,150.48	114.206279	159,888.79	20,738.31	0.07
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		

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		80,000.000	Local 103.096600	82,477.28	103.373949	82,699.16	221.88	0.03
			Base 103.096600	82,477.28	103.373949	82,699.16	221.88	0.03
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75				7.750000	15 Apr 2026		
		60,000.000	Local 125.610183	75,366.11	130.808875	78,485.33	3,119.22	0.03
			Base 125.610183	75,366.11	130.808875	78,485.33	3,119.22	0.03
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR				7.000000	31 Dec 2099		
		940,000.000	Local 100.452277	944,251.40	106.232000	998,580.80	54,329.40	0.41
			Base 100.452277	944,251.40	106.232000	998,580.80	54,329.40	0.41
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022		
		550,000.000	Local 100.000000	550,000.00	106.305747	584,681.61	34,681.61	0.24
			Base 100.000000	550,000.00	106.305747	584,681.61	34,681.61	0.24
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034		
		1,690,000.000	Local 100.210259	1,693,553.37	106.035708	1,792,003.47	98,450.10	0.74
			Base 100.210259	1,693,553.37	106.035708	1,792,003.47	98,450.10	0.74
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375				4.375000	15 Nov 2065		
		460,000.000	Local 102.771389	472,748.39	105.867588	486,990.90	14,242.51	0.20
			Base 102.771389	472,748.39	105.867588	486,990.90	14,242.51	0.20
907818EV6	UNION PACIFIC CORP SR UNSECURED 09/38 4.375				4.375000	10 Sep 2038		
		170,000.000	Local 99.854065	169,751.91	110.785636	188,335.58	18,583.67	0.08
			Base 99.854065	169,751.91	110.785636	188,335.58	18,583.67	0.08
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5				4.500000	10 Sep 2048		
		520,000.000	Local 103.785927	539,686.82	113.782870	591,670.92	51,984.10	0.24
			Base 103.785927	539,686.82	113.782870	591,670.92	51,984.10	0.24
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625000	03 Mar 2024		
		67,253.690	Local 100.000000	67,253.69	102.910000	69,210.77	1,957.08	0.03
			Base 100.000000	67,253.69	102.910000	69,210.77	1,957.08	0.03
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.050000	11 Jan 2040		
		122,000.000	Local 116.328443	141,920.70	119.350000	145,607.00	3,686.30	0.06
			Base 116.328443	141,920.70	119.350000	145,607.00	3,686.30	0.06
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044		

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,526,000.000	Local 99.290274	1,515,169.58	104.375000	1,592,762.50	77,592.92	0.66
			Base 99.290274	1,515,169.58	104.375000	1,592,762.50	77,592.92	0.65
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
		340,000.000	Local 98.518953	334,964.44	99.126000	337,028.40	2,063.96	0.14
			Base 98.518953	334,964.44	99.126000	337,028.40	2,063.96	0.14
912810SF6	US TREASURY N/B 02/49 3				3.000000	15 Feb 2049		
		1,790,000.000	Local 109.155896	1,953,890.53	109.828125	1,965,923.44	12,032.91	0.81
			Base 109.155896	1,953,890.53	109.828125	1,965,923.44	12,032.91	0.81
9128286T2	US TREASURY N/B 05/29 2.375				2.375000	15 May 2029		
		410,000.000	Local 102.882476	421,818.15	103.339844	423,693.36	1,875.21	0.17
			Base 102.882476	421,818.15	103.339844	423,693.36	1,875.21	0.17
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
		210,000.000	Local 102.836467	215,956.58	113.134788	237,583.05	21,626.47	0.10
			Base 102.836467	215,956.58	113.134788	237,583.05	21,626.47	0.10
913017CW7	UNITED TECHNOLOGIES CORP SR UNSECURED 11/38 4.45				4.450000	16 Nov 2038		
		380,000.000	Local 99.989982	379,961.93	112.208036	426,390.54	46,428.61	0.18
			Base 99.989982	379,961.93	112.208036	426,390.54	46,428.61	0.18
913017CX5	UNITED TECHNOLOGIES CORP SR UNSECURED 11/48 4.625				4.625000	16 Nov 2048		
		540,000.000	Local 105.669670	570,616.22	116.615093	629,721.50	59,105.28	0.26
			Base 105.669670	570,616.22	116.615093	629,721.50	59,105.28	0.26
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5				6.500000	15 Jun 2037		
		130,000.000	Local 93.722031	121,838.64	138.643058	180,235.98	58,397.34	0.07
			Base 93.722031	121,838.64	138.643058	180,235.98	58,397.34	0.07
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875				6.875000	15 Feb 2038		
		40,000.000	Local 105.037425	42,014.97	144.591267	57,836.51	15,821.54	0.02
			Base 105.037425	42,014.97	144.591267	57,836.51	15,821.54	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625				4.625000	15 Nov 2041		
		80,000.000	Local 98.865100	79,092.08	113.995357	91,196.29	12,104.21	0.04
			Base 98.865100	79,092.08	113.995357	91,196.29	12,104.21	0.04
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625				4.625000	15 Jul 2035		

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		150,000.000	Local 111.308053	166,962.08	114.923212	172,384.82	5,422.74	0.07
			Base 111.308053	166,962.08	114.923212	172,384.82	5,422.74	0.07
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048		
		440,000.000	Local 99.323993	437,025.57	111.093863	488,813.00	51,787.43	0.20
			Base 99.323993	437,025.57	111.093863	488,813.00	51,787.43	0.20
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048		
		240,000.000	Local 109.132008	261,916.82	115.152532	276,366.08	14,449.26	0.11
			Base 109.132008	261,916.82	115.152532	276,366.08	14,449.26	0.11
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767				4.767000	15 May 2115		
		430,000.000	Local 101.517916	436,527.04	117.778000	506,445.40	69,918.36	0.21
			Base 101.517916	436,527.04	117.778000	506,445.40	69,918.36	0.21
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858				4.858000	15 May 2112		
		280,000.000	Local 102.109564	285,906.78	121.378000	339,858.40	53,951.62	0.14
			Base 102.109564	285,906.78	121.378000	339,858.40	53,951.62	0.14
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	109.429000	76,600.30	6,600.30	0.03
Original Face:		70,000.000	Base 100.000000	70,000.00	109.429000	76,600.30	6,600.30	0.03
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9				9.000000	15 Dec 2025		
		270,000.000	Local 100.903659	272,439.88	111.730000	301,671.00	29,231.12	0.12
			Base 100.903659	272,439.88	111.730000	301,671.00	29,231.12	0.12
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875000	21 Nov 2036		
		269,000.000	Local 102.321167	275,243.94	120.125000	323,136.25	47,892.31	0.13
			Base 102.321167	275,243.94	120.125000	323,136.25	47,892.31	0.13
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.750000	01 Nov 2041		
		300,000.000	Local 95.399160	286,197.48	112.286546	336,859.64	50,662.16	0.14
			Base 95.399160	286,197.48	112.286546	336,859.64	50,662.16	0.14
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.850000	01 Nov 2042		
		120,000.000	Local 87.666225	105,199.47	102.182322	122,618.79	17,419.32	0.05
			Base 87.666225	105,199.47	102.182322	122,618.79	17,419.32	0.05
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.550000	15 Sep 2043		

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		90,000.000	Local 135.467178	121,920.46	138.154779	124,339.30	2,418.84	0.05
			Base 135.467178	121,920.46	138.154779	124,339.30	2,418.84	0.05
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
		260,000.000	Local 99.347323	258,303.04	110.862117	288,241.50	29,938.46	0.12
			Base 99.347323	258,303.04	110.862117	288,241.50	29,938.46	0.12
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522000	15 Sep 2048		
		2,875,000.000	Local 97.837749	2,812,835.27	112.042221	3,221,213.85	408,378.58	1.33
			Base 97.837749	2,812,835.27	112.042221	3,221,213.85	408,378.58	1.32
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672				4.672000	15 Mar 2055		
		37,000.000	Local 94.802892	35,077.07	113.397332	41,957.01	6,879.94	0.02
			Base 94.802892	35,077.07	113.397332	41,957.01	6,879.94	0.02
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
		530,000.000	Local 88.154102	467,216.74	104.388777	553,260.52	86,043.78	0.23
			Base 88.154102	467,216.74	104.388777	553,260.52	86,043.78	0.23
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
		690,000.000	Local 104.905981	723,851.27	119.613163	825,330.82	101,479.55	0.34
			Base 104.905981	723,851.27	119.613163	825,330.82	101,479.55	0.34
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
		20,000.000	Local 111.009550	22,201.91	125.556188	25,111.24	2,909.33	0.01
			Base 111.009550	22,201.91	125.556188	25,111.24	2,909.33	0.01
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875				8.875000	15 Nov 2038		
		236,000.000	Local 121.044542	285,665.12	164.130179	387,347.22	101,682.10	0.16
			Base 121.044542	285,665.12	164.130179	387,347.22	101,682.10	0.16
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
		570,000.000	Local 106.730591	608,364.37	118.452596	675,179.80	66,815.43	0.28
			Base 106.730591	608,364.37	118.452596	675,179.80	66,815.43	0.28
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15				6.150000	27 Feb 2037		
		160,000.000	Local 112.927306	180,683.69	121.479499	194,367.20	13,683.51	0.08
			Base 112.927306	180,683.69	121.479499	194,367.20	13,683.51	0.08
92857WBL3	VODAFONE GROUP PLC SR UNSECURED 05/38 5				5.000000	30 May 2038		

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	160,000.000	Local	98.165081	157,064.13	108.780553	174,048.88	16,984.75	0.07	
		Base	98.165081	157,064.13	108.780553	174,048.88	16,984.75	0.07	
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	870,000.000	Local	99.512707	865,760.55	110.389045	960,384.69	94,624.14	0.40	
		Base	99.512707	865,760.55	110.389045	960,384.69	94,624.14	0.39	
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	200,000.000	Local	95.984700	191,969.40	100.046000	200,092.00	8,122.60	0.08	
		Base	95.984700	191,969.40	100.046000	200,092.00	8,122.60	0.08	
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.000000	11 Apr 2043		
	320,000.000	Local	105.082281	336,263.30	109.960177	351,872.57	15,609.27	0.14	
		Base	105.082281	336,263.30	109.960177	351,872.57	15,609.27	0.14	
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.300000	22 Apr 2044		
	46,000.000	Local	100.085870	46,039.50	113.614726	52,262.77	6,223.27	0.02	
		Base	100.085870	46,039.50	113.614726	52,262.77	6,223.27	0.02	
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.050000	29 Jun 2048		
	510,000.000	Local	102.946939	525,029.39	114.578182	584,348.73	59,319.34	0.24	
		Base	102.946939	525,029.39	114.578182	584,348.73	59,319.34	0.24	
934NRYI10	TRAVELPORT FINANCE LUX SARL 2019 TERM LOAN						29 May 2026		
	350,000.000	Local	98.008420	343,029.47	93.900000	328,650.00	-14,379.47	0.14	
		Base	98.008420	343,029.47	93.900000	328,650.00	-14,379.47	0.14	
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45					3.450000	15 Jun 2029		
	110,000.000	Local	99.805800	109,786.38	105.407160	115,947.88	6,161.50	0.05	
		Base	99.805800	109,786.38	105.407160	115,947.88	6,161.50	0.05	
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4					4.000000	15 Jul 2039		
	160,000.000	Local	102.140606	163,424.97	107.140312	171,424.50	7,999.53	0.07	
		Base	102.140606	163,424.97	107.140312	171,424.50	7,999.53	0.07	
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	340,000.000	Local	100.438544	341,491.05	109.224557	371,363.49	29,872.44	0.15	
		Base	100.438544	341,491.05	109.224557	371,363.49	29,872.44	0.15	
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		

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	180,000.000	Local		94.224517	169,604.13	128.118537	230,613.37	61,009.24	0.09
		Base		94.224517	169,604.13	128.118537	230,613.37	61,009.24	0.09
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
	100,000.000	Local		107.768940	107,768.94	108.856682	108,856.68	1,087.74	0.04
		Base		107.768940	107,768.94	108.856682	108,856.68	1,087.74	0.04
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
	638,000.000	Local		106.230017	677,747.51	124.968167	797,296.91	119,549.40	0.33
		Base		106.230017	677,747.51	124.968167	797,296.91	119,549.40	0.33
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	340,000.000	Local		104.132188	354,049.44	121.791374	414,090.67	60,041.23	0.17
		Base		104.132188	354,049.44	121.791374	414,090.67	60,041.23	0.17
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
	300,000.000	Local		97.529987	292,589.96	111.288082	333,864.25	41,274.29	0.14
		Base		97.529987	292,589.96	111.288082	333,864.25	41,274.29	0.14
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.900000	17 Nov 2045		
	380,000.000	Local		103.334863	392,672.48	116.139645	441,330.65	48,658.17	0.18
		Base		103.334863	392,672.48	116.139645	441,330.65	48,658.17	0.18
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	650,000.000	Local		100.702363	654,565.36	107.962837	701,758.44	47,193.08	0.29
		Base		100.702363	654,565.36	107.962837	701,758.44	47,193.08	0.29
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	1,020,000.000	Local		106.164940	1,082,882.39	113.987696	1,162,674.50	79,792.11	0.48
		Base		106.164940	1,082,882.39	113.987696	1,162,674.50	79,792.11	0.48
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.616646	15 Sep 2048		
	100,000.000	Local		86.796790	86,796.79	86.794030	86,794.03	-2.76	0.04
Original Face:	100,000.000	Base		86.796790	86,796.79	86.794030	86,794.03	-2.76	0.04
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	420,000.000	Local		99.686052	418,681.42	94.462491	396,742.46	-21,938.96	0.16
		Base		99.686052	418,681.42	94.462491	396,742.46	-21,938.96	0.16
958254AE4	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/25 3.95					3.950000	01 Jun 2025		

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WESTERN ASSET MANAGEMENT COMPANY
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	140,000.000	Local	98.999471	138,599.26	99.430434	139,202.61	603.35	0.06	
		Base	98.999471	138,599.26	99.430434	139,202.61	603.35	0.06	
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	190,000.000	Local	104.035637	197,667.71	101.381489	192,624.83	-5,042.88	0.08	
		Base	104.035637	197,667.71	101.381489	192,624.83	-5,042.88	0.08	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	410,000.000	Local	96.366224	395,101.52	92.776875	380,385.19	-14,716.33	0.16	
		Base	96.366224	395,101.52	92.776875	380,385.19	-14,716.33	0.16	
958254AK0	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/28 4.75					4.750000	15 Aug 2028		
	430,000.000	Local	99.962819	429,840.12	101.151880	434,953.08	5,112.96	0.18	
		Base	99.962819	429,840.12	101.151880	434,953.08	5,112.96	0.18	
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	510,000.000	Local	96.657361	492,952.54	94.903412	484,007.40	-8,945.14	0.20	
		Base	96.657361	492,952.54	94.903412	484,007.40	-8,945.14	0.20	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	820,000.000	Local	120.484161	987,970.12	129.388120	1,060,982.58	73,012.46	0.44	
		Base	120.484161	987,970.12	129.388120	1,060,982.58	73,012.46	0.44	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local	115.805286	81,063.70	131.845243	92,291.67	11,227.97	0.04	
		Base	115.805286	81,063.70	131.845243	92,291.67	11,227.97	0.04	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	740,000.000	Local	127.710689	945,059.10	142.335272	1,053,281.01	108,221.91	0.43	
		Base	127.710689	945,059.10	142.335272	1,053,281.01	108,221.91	0.43	
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	280,000.000	Local	103.558693	289,964.34	104.787634	293,405.38	3,441.04	0.12	
		Base	103.558693	289,964.34	104.787634	293,405.38	3,441.04	0.12	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	370,000.000	Local	125.837430	465,598.49	132.564627	490,489.12	24,890.63	0.20	
		Base	125.837430	465,598.49	132.564627	490,489.12	24,890.63	0.20	
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		

& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	80,000.000	Local		115.427288	92,341.83	119.686000	95,748.80	3,406.97	0.04
		Base		115.427288	92,341.83	119.686000	95,748.80	3,406.97	0.04
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	530,000.000	Local		101.571306	538,327.92	107.000000	567,100.00	28,772.08	0.23
		Base		101.571306	538,327.92	107.000000	567,100.00	28,772.08	0.23
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
	650,000.000	Local		105.739846	687,309.00	103.362000	671,853.00	-15,456.00	0.28
		Base		105.739846	687,309.00	103.362000	671,853.00	-15,456.00	0.28
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.950000	15 Jul 2024		
	320,000.000	Local		100.927378	322,967.61	105.389314	337,245.80	14,278.19	0.14
		Base		100.927378	322,967.61	105.389314	337,245.80	14,278.19	0.14
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	1,030,000.000	Local		100.269028	1,032,770.99	102.226170	1,052,929.55	20,158.56	0.43
		Base		100.269028	1,032,770.99	102.226170	1,052,929.55	20,158.56	0.43
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.750000	29 Apr 2025		
	150,000.000	Local		94.881007	142,321.51	103.343471	155,015.21	12,693.70	0.06
		Base		94.881007	142,321.51	103.343471	155,015.21	12,693.70	0.06
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.700000	01 Feb 2043		
	30,000.000	Local		99.328967	29,798.69	112.973993	33,892.20	4,093.51	0.01
		Base		99.328967	29,798.69	112.973993	33,892.20	4,093.51	0.01
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125000	16 Mar 2024		
	860,000.000	Local		103.271242	888,132.68	83.501000	718,108.60	-170,024.08	0.30
Original Face:	860,000.000	Base		103.271242	888,132.68	83.501000	718,108.60	-170,024.08	0.30
ACI0NWP2	REPUBLIC OF ECUADOR SR UNSECURED 144A 03/22 10.75					10.750000	28 Mar 2022		
	300,000.000	Local		111.655553	334,966.66	112.251000	336,753.00	1,786.34	0.14
		Base		111.655553	334,966.66	112.251000	336,753.00	1,786.34	0.14
ACI0RCZ84	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.650000	13 Dec 2026		
	230,000.000	Local		100.000000	230,000.00	108.251000	248,977.30	18,977.30	0.10
		Base		100.000000	230,000.00	108.251000	248,977.30	18,977.30	0.10
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625000	02 Jun 2027		

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		300,000.000	Local	100.000000	300,000.00	107.751000	323,253.00	23,253.00	0.13
			Base	100.000000	300,000.00	107.751000	323,253.00	23,253.00	0.13
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65				9.650000	13 Dec 2026			
		160,000.000	Local	101.631744	162,610.79	108.251000	173,201.60	10,590.81	0.07
			Base	101.631744	162,610.79	108.251000	173,201.60	10,590.81	0.07
US DOLLAR Total									
		206,766,253.690	Local		216,842,271.06		230,678,408.99	13,836,137.93	94.90
Original Face:		2,890,000.000	Base		216,842,271.06		230,678,408.99	13,836,137.93	94.80
FIXED INCOME Total									
		214,866,253.690	Base		217,345,761.75		230,868,041.35	13,522,279.60	94.88
Original Face:		2,890,000.000							

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		228,722,190.770	Base	228,933,280.14		242,451,601.96	13,518,321.82	99.99
Original Face:		2,890,000.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI174310	US 10YR NOTE (CBT)SEP19 XCBT 20190919						19 Sep 2019			
2.000	200,000.000	Local	255,937.50	255,409.71	127.968750	527.79		465.29	62.50	
		Base	255,937.50		127.968750	527.79		465.29	62.50	0.00
ADI174351	US LONG BOND(CBT) SEP19 XCBT 20190919						19 Sep 2019			
86.000	8,600,000.000	Local	13,381,062.50	13,005,953.49	155.593750	375,109.01		385,859.01	-10,750.00	
		Base	13,381,062.50		155.593750	375,109.01		385,859.01	-10,750.00	0.00
ADI1744Z4	US ULTRA BOND CBT SEP19 XCBT 20190919						19 Sep 2019			
18.000	1,800,000.000	Local	3,196,125.00	3,074,804.60	177.562500	121,320.40		124,695.40	-3,375.00	
		Base	3,196,125.00		177.562500	121,320.40		124,695.40	-3,375.00	0.00
ADI17D2C7	US 5YR NOTE (CBT) SEP19 XCBT 20190930						30 Sep 2019			
199.000	19,900,000.000	Local	23,513,093.75	23,177,645.29	118.156250	335,448.46		335,448.46	0.00	
		Base	23,513,093.75		118.156250	335,448.46		335,448.46	0.00	0.00
ADI17D2D5	US 2YR NOTE (CBT) SEP19 XCBT 20190930						30 Sep 2019			
7.000	1,400,000.000	Local	1,506,257.82	1,496,163.67	107.589844	10,094.15		10,367.58	-273.43	
		Base	1,506,257.82		107.589844	10,094.15		10,367.58	-273.43	0.00
US DOLLAR Total										
312.000	31,900,000.000	Local	41,852,476.57	41,009,976.76		842,499.81		856,835.74	-14,335.93	
		Base				842,499.81		856,835.74	-14,335.93	0.01
FUTURES LONG Total										
312.000	31,900,000.000	Base				842,499.81		856,835.74	-14,335.93	0.01

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 28, 2019

View Date: July 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
312.000	31,900,000.000	Base			842,499.81		856,835.74	-14,335.93	0.01