



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	0.00	0.00	0	9.65
		0.00	0.00	0	9.65
MUTUAL FUNDS - FIXED INCOME					
68,183.127	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	488,873.02	505,641.94	2	49.57
42,161.739	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	243,694.85	243,694.85	1	0.00
16,514.495	CUSIP # 256210105 DODGE & COX INCOME FUND	239,955.61	234,612.91	1	0.00
	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	0.00	0.00	0	639.08
63,645.898	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	731,927.83	753,125.95	3	4,642.02
19,087.054	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	240,306.01	227,042.62	1	0.00
		1,944,757.32	1,964,118.27	8	5,330.67
MUTUAL FUNDS - EQUITY					
86,853.366	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,951,595.13	2,055,729.41	8	0.00
120,719.821	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	4,622,361.95	4,977,520.43	19	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,244.981	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,969,545.70	1,933,235.06	8	0.00
18,849.04	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,230,653.82	1,103,964.95	5	0.00
56,121.429	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,198,192.51	1,269,883.97	5	0.00
126,116.901	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,252,340.83	1,310,106.71	5	0.00
45,122.136	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,221,907.44	1,199,265.24	5	0.00
10,783.464	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,444,445.00	1,529,762.42	6	0.00
44,827.516	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,270,961.96	1,942,283.20	9	0.00
20,526.757	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	922,882.99	1,117,173.84	4	0.00
6,671.668	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	742,823.52	782,222.19	3	0.00
7,260.914	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,036,132.43	851,471.00	4	0.00
17,579.587	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,228,813.13	1,323,463.09	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		21,092,656.41	21,396,081.51	86	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
636,350.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	636,350.75	636,350.75	3	0.00
		636,350.75	636,350.75	3	0.00
	COMMON TRUST FUNDS - EQUITY				
49,599.679	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	961,241.78	1,075,573.72	4	0.00
		961,241.78	1,075,573.72	4	0.00



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ABG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	0.00	0.00	0	69.31
		0.00	0.00	0	69.31
MUTUAL FUNDS - FIXED INCOME					
194,228.138	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,392,615.75	1,493,119.04	4	34.90
120,971.789	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	699,216.94	699,216.94	2	0.00
144,447.068	CUSIP # 256210105 DODGE & COX INCOME FUND	2,098,815.90	2,051,240.31	6	0.00
337,785.959	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,398,433.87	1,395,496.11	4	8,581.42
243,523.889	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,800,524.72	2,874,467.43	8	20,268.81
111,330.882	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,401,655.80	1,326,690.11	4	0.00
		9,791,262.98	9,840,229.94	28	28,885.13
MUTUAL FUNDS - EQUITY					
93,671.963	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,104,809.01	2,205,033.04	6	0.00
118,790.64	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	4,548,493.61	4,757,906.79	13	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,736.461	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,130,550.96	2,071,424.41	6	0.00
16,216.958	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,058,805.19	942,365.93	3	0.00
65,656.243	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,401,760.79	1,426,555.98	4	0.00
70,414.595	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	699,216.93	722,315.23	2	0.00
39,442.075	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,068,091.39	1,002,524.41	3	0.00
13,108.393	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,755,869.24	1,792,518.95	5	0.00
42,296.111	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,142,720.98	1,839,733.55	6	0.00
21,624.273	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	972,227.31	1,108,689.43	3	0.00
3,216.86	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	358,165.19	361,230.19	1	0.00
5,000.117	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	713,516.70	579,144.94	2	0.00
10,076.195	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	704,326.03	718,417.72	2	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		19,658,553.33	19,527,860.57	56	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,704,462.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,704,462.79	1,704,462.79	5	0.00
		1,704,462.79	1,704,462.79	5	0.00
	COMMON TRUST FUNDS - EQUITY				
72,134.639	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,397,969.30	1,534,970.89	4	0.00
		1,397,969.30	1,534,970.89	4	0.00
	COMMON TRUST FUNDS - OTHER				
268,194.5567	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,698,037.24	2,698,037.24	8	0.00
		2,698,037.24	2,698,037.24	8	0.00



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ABG GROWTH CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	0.00	0.00	0	26.29
		0.00	0.00	0	26.29
MUTUAL FUNDS - FIXED INCOME					
164,558.239	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,179,882.57	1,259,312.26	3	29.54
68,672.372	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	396,926.31	396,926.31	1	0.00
82,011.366	CUSIP # 256210105 DODGE & COX INCOME FUND	1,191,625.15	1,162,227.19	3	0.00
383,503.684	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,587,705.25	1,592,800.08	4	6,580.34
207,338.118	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,384,388.36	2,446,565.12	6	15,406.84
61,865.807	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	778,890.51	737,348.74	2	0.00
		7,519,418.15	7,595,179.70	19	22,016.72
MUTUAL FUNDS - EQUITY					
123,133.602	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,766,812.04	2,942,862.24	7	0.00
165,071.755	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	6,320,597.50	6,750,509.23	16	0.00

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ABG GROWTH CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25,501.831	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,752,922.66	2,711,562.07	7	0.00
24,563.661	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,603,761.43	1,431,759.57	4	0.00
74,221.401	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,584,626.91	1,640,514.16	4	0.00
161,338.962	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,602,095.89	1,679,100.71	4	0.00
60,203.432	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,630,308.94	1,603,600.63	4	0.00
14,624.2	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	1,958,911.59	2,036,248.55	5	0.00
64,032.813	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,243,902.31	2,794,619.24	8	0.00
24,384.883	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,096,344.34	1,276,229.24	3	0.00
7,268.568	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	809,282.36	841,597.97	2	0.00
8,505.458	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,213,728.86	981,060.55	3	0.00
17,313.006	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,210,179.12	1,276,520.70	3	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		27,793,473.95	27,966,184.86	69	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,095,223.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,095,223.71	1,095,223.71	3	0.00
		1,095,223.71	1,095,223.71	3	0.00
	COMMON TRUST FUNDS - EQUITY				
103,592.73	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,007,627.11	2,198,937.04	5	0.00
		2,007,627.11	2,198,937.04	5	0.00
	COMMON TRUST FUNDS - OTHER				
157,823.5835	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	1,587,705.25	1,587,705.25	4	0.00
		1,587,705.25	1,587,705.25	4	0.00



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ABG INCOME CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	0.00	0.00	0	90.87
		0.00	0.00	0	90.87
MUTUAL FUNDS - FIXED INCOME					
186,470.429	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,336,992.98	1,421,282.43	6	33.50
155,630.607	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	899,544.91	899,544.91	4	0.00
139,400.764	CUSIP # 256210105 DODGE & COX INCOME FUND	2,025,493.10	1,970,709.35	9	0.00
162,961.033	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	674,658.68	663,818.28	3	7,296.73
176,250.379	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,026,879.36	2,081,349.33	9	15,902.36
125,340.088	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,578,031.71	1,504,049.67	7	0.00
		8,541,600.74	8,540,753.97	38	23,232.59
MUTUAL FUNDS - EQUITY					
60,698.228	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,363,889.18	1,391,500.74	6	0.00
47,027.241	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	1,800,673.06	1,839,935.63	8	0.00

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ABG INCOME CIF

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8,259.124	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	891,572.44	844,567.17	4	0.00
10,420.953	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	680,384.02	603,501.16	3	0.00
21,370.641	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	456,263.19	450,736.34	2	0.00
22,292.675	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	221,366.26	225,837.89	1	0.00
16,913.521	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	458,018.15	420,293.52	2	0.00
5,111.264	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	684,653.81	679,162.87	3	0.00
22,690.587	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,149,505.14	956,939.63	5	0.00
10,139.334	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	455,864.46	509,125.76	2	0.00
3,215.481	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	458,849.14	363,575.73	2	0.00
3,265.151	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	228,234.05	229,037.91	1	0.00
		8,849,272.90	8,514,214.35	39	0.00

COMMON TRUST FUNDS - FIXED INCOME

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1,747,632.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,747,632.52	1,747,632.52	8	0.00
		1,747,632.52	1,747,632.52	8	0.00
COMMON TRUST FUNDS - EQUITY					
11,784.114	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	228,376.13	242,315.54	1	0.00
		228,376.13	242,315.54	1	0.00
COMMON TRUST FUNDS - OTHER					
323,803.5626	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	3,257,463.84	3,257,463.84	14	0.00
		3,257,463.84	3,257,463.84	14	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	0.00	0.00	0	51.79
		0.00	0.00	0	51.79
MUTUAL FUNDS - FIXED INCOME					
103,540.352	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	742,384.32	774,150.13	8	17.49
95,735.218	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	553,349.56	553,349.56	6	0.00
76,223.552	CUSIP # 256210105 DODGE & COX INCOME FUND	1,107,528.21	1,079,999.27	12	0.00
44,553.105	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	184,449.85	180,526.99	2	3,966.13
80,337.168	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	923,877.43	930,763.31	10	8,883.64
73,431.406	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	924,501.40	886,110.59	10	0.00
		4,436,090.77	4,404,899.85	48	12,867.26
MUTUAL FUNDS - EQUITY					
12,425.011	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	279,190.00	285,920.28	3	0.00
12,054.367	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	461,561.71	459,663.14	5	0.00

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ABG WEALTH PRESERVATION CIF

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1,735.426	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	187,339.24	181,132.38	2	0.00
2,842.819	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	185,607.65	172,479.93	2	0.00
9,287.506	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	92,224.93	90,947.87	1	0.00
3,469.185	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	93,945.53	85,914.26	1	0.00
702.409	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	94,087.69	91,498.94	1	0.00
3,722.896	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	188,601.91	158,305.25	2	0.00
2,079.173	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	93,479.62	105,345.88	1	0.00
659.342	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	94,088.10	77,816.00	1	0.00
		1,770,126.38	1,709,023.93	19	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
186,486.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	186,486.08	186,486.08	2	0.00
		186,486.08	186,486.08	2	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG WEALTH PRESERVATION CIF

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4,802.021	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	93,063.17	96,681.80	1	0.00
		93,063.17	96,681.80	1	0.00
COMMON TRUST FUNDS - OTHER					
275,024.6352	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,766,747.83	2,766,747.83	30	0.00
		2,766,747.83	2,766,747.83	30	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
	REBATE RECEIVABLE		1,316.69	0.00	1,316.69	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-6,742.39	0.00	-6,742.39	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,380.31	0.00	-8,380.31	-0.01	0.00
2,624,951.360	BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	2,624,951.36	188.37	2,624,951.36	2.53	0.00
SUBTOTAL UNITED STATES			2,598,816.55	188.37	2,598,816.55	2.50	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			2,598,816.55	188.37	2,598,816.55	2.50	0.00
TOTAL CASH & CASH EQUIVALENTS			2,598,816.55	188.37	2,598,816.55	2.50	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
2,612,264.792	BLACKROCK INSTL TR CO N A INV 09257F750 FOR EMPLOYEE BENEFIT TRS	12.9310	29,738,531.21	0.00	33,779,274.39	32.59	4,040,743.18

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Security ID Description Link Ref	Base	Base	Receivable Base	Base	Total	Gain/Loss Base
56,577.389 AFL CIO HSG INVT TR 99VVBHSM3	1,189.2600	64,446,036.07	135,293.68	67,285,225.64	64.91	2,839,189.57
SUBTOTAL UNITED STATES		94,184,567.28	135,293.68	101,064,500.03	97.50	6,879,932.75
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		94,184,567.28	135,293.68	101,064,500.03	97.50	6,879,932.75
TOTAL FIXED INCOME SECURITIES		94,184,567.28	135,293.68	101,064,500.03	97.50	6,879,932.75
TOTAL ASSETS - BASE:		96,783,383.83	135,482.05	103,663,316.58	100.00	6,879,932.75
NET ASSETS - BASE:				103,798,798.63		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
811,845.18	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	811,845.18	811,845.18	17	0.00
		811,845.18	811,845.18	17	0.00
CORPORATE BONDS					
50,000	CUSIP # 126650CT5 CVS HEALTH CORP 2.125% 06/01/2021	50,658.50	49,791.50	1	106.25
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	51,510.50	49,628.00	1	517.36
40,000	CUSIP # 34540TRW4 FORD MOTOR CREDIT CO LLC 2.6% 09/20/2021	35,907.60	39,930.80	1	291.78
		138,076.60	139,350.30	3	915.39
COMMON STOCK					
65	CUSIP # 023135106 AMAZON.COM INC	179,323.30	121,696.15	4	0.00
1,485	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	141,372.00	115,666.25	3	0.00
560	CUSIP # 037833100 APPLE INC	204,288.00	25,647.81	4	0.00
995	CUSIP # 053015103 AUTO DATA PROCESSING INC.	148,145.55	75,043.36	3	905.45
3,700	CUSIP # 17275R102 CISCO SYSTEMS INC	172,568.00	167,082.38	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
480	CUSIP # 22160K105 COSTCO WHOLESALE CORP	145,540.80	151,847.18	3	0.00
1,295	CUSIP # 254687106 DISNEY WALT	144,405.45	42,087.09	3	0.00
675	CUSIP # 437076102 HOME DEPOT INC	169,094.25	66,308.38	4	0.00
1,030	CUSIP # 438516106 HONEYWELL INTERNATIONAL	148,927.70	99,790.13	3	0.00
1,500	CUSIP # 46625H100 JP MORGAN CHASE & CO	141,090.00	170,533.05	3	0.00
1,245	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	175,084.35	73,230.90	4	0.00
810	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	137,432.70	151,014.62	3	0.00
455	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	166,038.60	90,108.52	4	0.00
985	CUSIP # 579780206 MCCORMICK & CO	176,718.85	71,490.94	4	0.00
985	CUSIP # 594918104 MICROSOFT CORPORATION	200,457.35	105,946.54	4	0.00
1,250	CUSIP # 742718109 PROCTER & GAMBLE CO	149,462.50	155,256.25	3	0.00
560	CUSIP # 78409V104 S&P GLOBAL INC	184,508.80	49,302.27	4	0.00
495	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	153,920.25	24,667.62	3	0.00
1,450	CUSIP # 882508104 TEXAS INSTRUMENTS INC	184,106.50	74,411.37	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8814
BOWEN, HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
860	CUSIP # 92826C839 VISA INC CL A	166,126.20	149,755.24	4	0.00
1,150	CUSIP # 98978V103 ZOETIS INC	157,596.00	150,484.98	3	0.00
		3,446,207.15	2,131,371.03	73	905.45
	FOREIGN STOCK				
3,900	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	169,182.00	151,164.00	4	0.00
	CUSIP # G16252101 BROOKFIELD INFRASTRUCTURE PA	0.00	0.00	0	113.23
	CUSIP # G16258108 BROOKFIELD RENEWABLE PARTNERS LP	0.00	0.00	0	95.40
1,500	CUSIP # G5960L103 MEDTRONIC PLC	137,550.00	154,069.05	3	870.00
		306,732.00	305,233.05	7	1,078.63

Holdings

As of: June 30, 2020



BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU

View Date: July 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.890076

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		236,704.600	Local	1.000000	236,704.60	1.000000	236,704.60	0.00	6.30
			Base	1.122151	265,618.20	1.123500	265,937.52	319.32	0.15

INTERNATIONAL Total

		236,704.600	Local		236,704.60		236,704.60	0.00	6.30
			Base		265,618.20		265,937.52	319.32	0.15

EURO CURRENCY Total

		236,704.600	Local		236,704.60		236,704.60	0.00	6.30
			Base		265,618.20		265,937.52	319.32	0.15

MALAYSIAN RINGGIT

Exchange Rate: 4.285000

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	0.000000	0.00	0.233372	0.00	0.00	0.00

MALAYSIAN RINGGIT Total

		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.00		0.00	0.00	0.00

MEXICAN PESO

Exchange Rate: 22.984500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1.480	Local	1.000000	1.48	1.000000	1.48	0.00	0.00
			Base	0.047297	0.07	0.043508	0.06	-0.01	0.00

MEXICAN PESO Total

		1.480	Local		1.48		1.48	0.00	0.00
			Base		0.07		0.06	-0.01	0.00

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
POLISH ZLOTY							Exchange Rate:	3.956300
PLN	POLISH ZLOTY							
		7,647.000	Local	1.000000	7,647.00	1.000000	7,647.00	0.00
			Base	0.239103	1,828.42	0.252761	1,932.87	104.45
POLISH ZLOTY Total								
		7,647.000	Local		7,647.00		7,647.00	0.00
			Base		1,828.42		1,932.87	104.45
SOUTH KOREAN WON							Exchange Rate:	1,202.850000
KRW	SOUTH KOREAN WON							
		1,846.000	Local	1.000000	1,846.00	1.000000	1,846.00	0.00
			Base	0.000829	1.53	0.000831	1.53	0.00
SOUTH KOREAN WON Total								
		1,846.000	Local		1,846.00		1,846.00	0.00
			Base		1.53		1.53	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		402,657.250	Local	1.000000	402,657.25	1.000000	402,657.25	0.00
			Base	1.000000	402,657.25	1.000000	402,657.25	0.00
US DOLLAR Total								
		402,657.250	Local		402,657.25		402,657.25	0.00
			Base		402,657.25		402,657.25	0.00
CASH Total								
		648,856.340	Base		670,105.47		670,529.23	423.76
CASH EQUIVALENT							Exchange Rate:	1.000000
US DOLLAR							Exchange Rate:	1.000000

& 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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
7839989D1	SSC GOVERNMENT MM GVMXX					0.115839	31 Dec 2030		
	8,726,662.680	Local	100.000000	8,726,662.68	100.000000	8,726,662.68	0.00	6.63	
		Base	100.000000	8,726,662.68	100.000000	8,726,662.68	0.00	4.76	
9128287G9	US TREASURY FRN 07/21 VAR					0.370057	31 Jul 2021		
	17,875,000.000	Local	99.985005	17,872,319.61	100.191802	17,909,284.61	36,965.00	13.60	
		Base	99.985005	17,872,319.61	100.191802	17,909,284.61	36,965.00	9.77	
912828H60	US TREASURY NOTE BILL 01/17 VAR					0.099001	31 Jan 2017		
	0.000	Local	0.000000	0.34	0.000000	0.00	-0.34	0.00	
		Base	0.000000	0.34	0.000000	0.00	-0.34	0.00	
912828YN4	US TREASURY FRN 10/21 VAR					0.450057	31 Oct 2021		
	8,670,000.000	Local	100.149354	8,682,949.02	100.317272	8,697,507.48	14,558.46	6.61	
		Base	100.149354	8,682,949.02	100.317272	8,697,507.48	14,558.46	4.74	
912828Z45	US TREASURY FRN 01/22 VAR					0.304057	31 Jan 2022		
	14,685,000.000	Local	100.080613	14,696,838.05	100.130717	14,704,195.80	7,357.75	11.17	
		Base	100.080613	14,696,838.05	100.130717	14,704,195.80	7,357.75	8.02	
912828ZK9	US TREASURY FRN 04/22 VAR					0.289080	30 Apr 2022		
	8,810,000.000	Local	100.046850	8,814,127.52	100.058205	8,815,127.86	1,000.34	6.69	
		Base	100.046850	8,814,127.52	100.058205	8,815,127.86	1,000.34	4.81	
US DOLLAR Total									
	58,766,662.680	Local		58,792,897.22		58,852,778.43	59,881.21	44.69	
		Base		58,792,897.22		58,852,778.43	59,881.21	32.09	
CASH EQUIVALENT Total									
	58,766,662.680	Base		58,792,897.22		58,852,778.43	59,881.21	32.09	
FIXED INCOME									
AUSTRALIAN DOLLAR									
							Exchange Rate:	1.449065	
975MACI18	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5					5.500000	21 Jun 2021		
	2,725,000.000	Local	104.105330	2,836,870.24	105.052531	2,862,681.47	25,811.23	23.06	
		Base	72.561455	1,977,299.65	72.496769	1,975,536.96	-1,762.69	1.08	

& 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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.000000	21 Jun 2019			
		0.000	Local	0.000000	98,129.30	0.000000	0.00	-98,129.30	0.00
			Base	0.000000	68,297.98	0.000000	0.00	-68,297.98	0.00
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021			
		1,460,000.000	Local	101.860847	1,487,168.36	102.858125	1,501,728.63	14,560.27	12.10
			Base	71.167593	1,039,046.86	70.982409	1,036,343.18	-2,703.68	0.57
B06JSQI16	WESTERN AUST TREAS CORP LOCAL GOVT G 07/21 7				7.000000	15 Jul 2021			
		2,680,000.000	Local	106.299376	2,848,823.29	106.928698	2,865,689.11	16,865.82	23.08
			Base	72.082562	1,931,812.66	73.791512	1,977,612.54	45,799.88	1.08
B5SRJWI10	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75				5.750000	15 Jul 2022			
		4,665,000.000	Local	110.442350	5,152,135.64	111.151141	5,185,200.73	33,065.09	41.76
			Base	74.581365	3,479,220.67	76.705421	3,578,307.90	99,087.23	1.95
AUSTRALIAN DOLLAR Total									
	11,530,000.000	Local		12,423,126.83		12,415,299.94	-7,826.89	100.00	
		Base		8,495,677.82		8,567,800.58	72,122.76	4.67	
BRAZILIAN REAL							Exchange Rate:	5.438100	
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021			
		1,575,000.000	Local	98.840623	1,556,739.82	103.795055	1,634,772.12	78,032.30	11.09
			Base	42.235069	665,202.33	19.086640	300,614.57	-364,587.76	0.16
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023			
		11,540,000.000	Local	94.938469	10,955,899.32	113.590674	13,108,363.78	2,152,464.46	88.91
			Base	40.443186	4,667,143.69	20.887934	2,410,467.59	-2,256,676.10	1.31
BRAZILIAN REAL Total									
	13,115,000.000	Local		12,512,639.14		14,743,135.90	2,230,496.76	100.00	
		Base		5,332,346.02		2,711,082.16	-2,621,263.86	1.48	
EURO CURRENCY							Exchange Rate:	0.890076	
SPAIN									
BLH919I17	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/50 1				1.000000	31 Oct 2050			

Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,690,000.000	Local		86.816589	3,203,532.15	93.269600	3,441,648.24	238,116.09	91.55
		Base		94.312460	3,480,129.78	104.788355	3,866,690.31	386,560.53	2.11
SPAIN Total									
	3,690,000.000	Local			3,203,532.15		3,441,648.24	238,116.09	91.55
		Base			3,480,129.78		3,866,690.31	386,560.53	2.11
EURO CURRENCY Total									
	3,690,000.000	Local			3,203,532.15		3,441,648.24	238,116.09	91.55
		Base			3,480,129.78		3,866,690.31	386,560.53	2.11
MALAYSIAN RINGGIT								Exchange Rate:	4.285000
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48					3.480000	15 Mar 2023		
	8,015,000.000	Local		98.704405	7,911,158.06	103.157000	8,268,033.55	356,875.49	22.98
		Base		26.792877	2,147,449.08	24.073979	1,929,529.42	-217,919.66	1.05
ACI084S32	MALAYSIA GOVERNMENT BONDS 09/21 4.048					4.048000	30 Sep 2021		
	6,840,000.000	Local		100.355118	6,864,290.06	102.405480	7,004,534.83	140,244.77	19.47
		Base		27.727545	1,896,564.10	23.898595	1,634,663.90	-261,900.20	0.89
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955					3.955000	15 Sep 2025		
	3,455,000.000	Local		99.665049	3,443,427.43	107.109000	3,700,615.95	257,188.52	10.29
		Base		23.024958	795,512.29	24.996266	863,620.99	68,108.70	0.47
ACI0CBN10	MALAYSIA GOVERNMENT BONDS 10/20 3.659					3.659000	15 Oct 2020		
	3,625,000.000	Local		99.934436	3,622,623.30	100.472880	3,642,141.90	19,518.60	10.12
		Base		24.487945	887,688.00	23.447580	849,974.77	-37,713.23	0.46
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882					3.882000	10 Mar 2022		
	6,530,000.000	Local		100.907089	6,589,232.89	102.858044	6,716,630.27	127,397.38	18.67
		Base		24.266595	1,584,608.65	24.004211	1,567,474.98	-17,133.67	0.85
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899					3.899000	16 Nov 2027		
	6,205,000.000	Local		100.075307	6,209,672.81	107.134498	6,647,695.60	438,022.79	18.48
		Base		23.229999	1,441,421.45	25.002217	1,551,387.54	109,966.09	0.85
MALAYSIAN RINGGIT Total									
	34,670,000.000	Local			34,640,404.55		35,979,652.10	1,339,247.55	100.00

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		8,753,243.57		8,396,651.60	-356,591.97	4.58

MEXICAN PESO Exchange Rate: 22.984500

929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	89,200,000.000	Local	111.361400	99,334,368.70	118.367000	105,583,364.00	6,248,995.30	24.46
		Base	7.830236	6,984,570.58	5.149862	4,593,676.78	-2,390,893.80	2.50

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	122,200,000.000	Local	109.450100	133,748,022.20	109.223000	133,470,506.00	-277,516.20	30.92
		Base	7.224443	8,828,269.69	4.752029	5,806,978.88	-3,021,290.81	3.17

ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
	29,600,000.000	Local	101.437099	30,025,381.38	113.526000	33,603,696.00	3,578,314.62	7.79
		Base	5.013280	1,483,930.97	4.939242	1,462,015.53	-21,915.44	0.80

ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	38,500,000.000	Local	104.830669	40,359,807.62	112.045000	43,137,325.00	2,777,517.38	9.99
		Base	5.723844	2,203,679.84	4.874807	1,876,800.67	-326,879.17	1.02

B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	92,500,000.000	Local	117.503871	108,691,081.05	118.650000	109,751,250.00	1,060,168.95	25.43
		Base	7.536753	6,971,496.64	5.162175	4,775,011.42	-2,196,485.22	2.60

P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	5,100,000.000	Local	110.631761	5,642,219.81	118.650000	6,051,150.00	408,930.19	1.40
		Base	5.890435	300,412.16	5.162175	263,270.90	-37,141.26	0.14

MEXICAN PESO Total								
	377,100,000.000	Local		417,800,880.76		431,597,291.00	13,796,410.24	100.00
		Base		26,772,359.88		18,777,754.18	-7,994,605.70	10.24

POLISH ZLOTY Exchange Rate: 3.956300

ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5				1.500000	25 Apr 2020		
	0.000	Local	0.000000	432.00	0.000000	0.00	-432.00	0.00
		Base	0.000000	102.92	0.000000	0.00	-102.92	0.00

ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2				2.000000	25 Apr 2021		
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Holdings

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



STATE STREET

As of: June 30, 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
		7,025,000.000	Local 100.395648	7,052,794.30	101.640000	7,140,210.00	87,415.70	53.93
			Base 26.724312	1,877,382.89	25.690671	1,804,769.61	-72,613.28	0.98
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 101.216210	6,067,911.76	101.600000	6,090,920.00	23,008.24	46.01
			Base 27.094208	1,624,297.79	25.680560	1,539,549.58	-84,748.21	0.84
POLISH ZLOTY Total								
		13,020,000.000	Local	13,121,138.10		13,231,130.00	109,991.90	99.94
			Base	3,501,783.61		3,344,319.19	-157,464.42	1.82
SOUTH AFRICAN RAND							Exchange Rate:	17.352500
989RJQII1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		64,200,000.000	Local 77.843148	49,975,301.16	63.620000	40,844,040.00	-9,131,261.16	41.41
			Base 7.110947	4,565,228.15	3.666330	2,353,784.18	-2,211,443.97	1.28
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		66,275,000.000	Local 93.665404	62,076,746.67	78.730000	52,178,307.50	-9,898,439.17	52.90
			Base 6.966157	4,616,820.41	4.537098	3,006,961.97	-1,609,858.44	1.64
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		5,200,000.000	Local 69.353993	3,606,407.63	63.620000	3,308,240.00	-298,167.63	3.35
			Base 4.812272	250,238.14	3.666330	190,649.19	-59,588.95	0.10
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		2,925,000.000	Local 86.853857	2,540,475.32	78.730000	2,302,852.50	-237,622.82	2.33
			Base 6.028614	176,336.96	4.537098	132,710.13	-43,626.83	0.07
SOUTH AFRICAN RAND Total								
		138,600,000.000	Local	118,198,930.78		98,633,440.00	-19,565,490.78	100.00
			Base	9,608,623.66		5,684,105.47	-3,924,518.19	3.10
US DOLLAR							Exchange Rate:	1.000000

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025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				1.140880	05 Nov 2021		
		1,600,000.000	Local 100.000000	1,600,000.00	100.321283	1,605,140.53	5,140.53	1.22
			Base 100.000000	1,600,000.00	100.321283	1,605,140.53	5,140.53	0.88
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5				4.500000	16 Jul 2044		
		715,000.000	Local 100.590006	719,218.54	116.497710	832,958.63	113,740.09	0.63
			Base 100.590006	719,218.54	116.497710	832,958.63	113,740.09	0.45
031162CR9	AMGEN INC SR UNSECURED 02/40 3.15				3.150000	21 Feb 2040		
		1,180,000.000	Local 101.598478	1,198,862.04	107.399688	1,267,316.32	68,454.28	0.96
			Base 101.598478	1,198,862.04	107.399688	1,267,316.32	68,454.28	0.69
031162CS7	AMGEN INC SR UNSECURED 02/50 3.375				3.375000	21 Feb 2050		
		680,000.000	Local 104.481432	710,473.74	111.509760	758,266.37	47,792.63	0.58
			Base 104.481432	710,473.74	111.509760	758,266.37	47,792.63	0.41
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
		1,690,000.000	Local 101.539383	1,716,015.57	118.551991	2,003,528.65	287,513.08	1.52
			Base 101.539383	1,716,015.57	118.551991	2,003,528.65	287,513.08	1.09
035240AU4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/60 4.6				4.600000	01 Jun 2060		
		600,000.000	Local 101.795277	610,771.66	119.221891	715,331.35	104,559.69	0.54
			Base 101.795277	610,771.66	119.221891	715,331.35	104,559.69	0.39
037833DW7	APPLE INC SR UNSECURED 05/50 2.65				2.650000	11 May 2050		
		625,000.000	Local 98.053384	612,833.65	104.747269	654,670.43	41,836.78	0.50
			Base 98.053384	612,833.65	104.747269	654,670.43	41,836.78	0.36
05523RAD9	BAE SYSTEMS PLC SR UNSECURED 144A 04/30 3.4				3.400000	15 Apr 2030		
		200,000.000	Local 99.308665	198,617.33	108.916746	217,833.49	19,216.16	0.17
			Base 99.308665	198,617.33	108.916746	217,833.49	19,216.16	0.12
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A				1.104750	15 Oct 2036		
		439,484.250	Local 97.344192	427,812.39	99.238840	436,139.07	8,326.68	0.33
Original Face:		460,000.000	Base 97.344192	427,812.39	99.238840	436,139.07	8,326.68	0.24
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051		
		3,760,000.000	Local 105.234020	3,956,799.17	125.306142	4,711,510.94	754,711.77	3.58
			Base 105.234020	3,956,799.17	125.306142	4,711,510.94	754,711.77	2.57

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06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR				0.763570	10 Mar 2023			
		3,485,000.000	Local 100.000000	3,485,000.00	99.304695	3,460,768.62	-24,231.38	2.63	
			Base 100.000000	3,485,000.00	99.304695	3,460,768.62	-24,231.38	1.89	
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2				2.210800	15 Mar 2053			
		495,000.000	Local 101.405590	501,957.67	102.422870	506,993.21	5,035.54	0.39	
Original Face:		495,000.000	Base 101.405590	501,957.67	102.422870	506,993.21	5,035.54	0.28	
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059			
		590,000.000	Local 90.604331	534,565.55	87.632027	517,028.96	-17,536.59	0.39	
			Base 90.604331	534,565.55	87.632027	517,028.96	-17,536.59	0.28	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		475,000.000	Local 100.000000	475,000.00	113.841380	540,746.56	65,746.56	0.41	
			Base 100.000000	475,000.00	113.841380	540,746.56	65,746.56	0.29	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		595,000.000	Local 100.000000	595,000.00	118.098565	702,686.46	107,686.46	0.53	
			Base 100.000000	595,000.00	118.098565	702,686.46	107,686.46	0.38	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		595,000.000	Local 100.000000	595,000.00	118.589166	705,605.54	110,605.54	0.54	
			Base 100.000000	595,000.00	118.589166	705,605.54	110,605.54	0.38	
12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7				4.700000	01 Sep 2045			
		125,000.000	Local 121.890672	152,363.34	132.509543	165,636.93	13,273.59	0.13	
			Base 121.890672	152,363.34	132.509543	165,636.93	13,273.59	0.09	
12592TAA3	COMM MORTGAGE TRUST COMM 2015 3BP A 144A				3.178000	10 Feb 2035			
		255,000.000	Local 102.422804	261,178.15	105.808830	269,812.52	8,634.37	0.20	
Original Face:		255,000.000	Base 102.422804	261,178.15	105.808830	269,812.52	8,634.37	0.15	
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.164750	15 May 2036			
		240,000.000	Local 97.345017	233,628.04	99.060000	237,744.00	4,115.96	0.18	
Original Face:		240,000.000	Base 97.345017	233,628.04	99.060000	237,744.00	4,115.96	0.13	
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125				4.125000	01 Apr 2040			
		245,000.000	Local 98.327653	240,902.75	118.042925	289,205.17	48,302.42	0.22	
			Base 98.327653	240,902.75	118.042925	289,205.17	48,302.42	0.16	

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126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25				4.250000	01 Apr 2050		
		310,000.000	Local 100.503090	311,559.58	119.494653	370,433.42	58,873.84	0.28
			Base 100.503090	311,559.58	119.494653	370,433.42	58,873.84	0.20
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR				0.871200	17 Mar 2023		
		2,820,000.000	Local 100.000000	2,820,000.00	99.354637	2,801,800.76	-18,199.24	2.13
			Base 100.000000	2,820,000.00	99.354637	2,801,800.76	-18,199.24	1.53
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR				0.543380	15 Mar 2021		
		2,805,000.000	Local 99.990344	2,804,729.14	100.051496	2,806,444.46	1,715.32	2.13
			Base 99.990344	2,804,729.14	100.051496	2,806,444.46	1,715.32	1.53
191216CP3	COCA COLA CO/THE SR UNSECURED 03/40 4.125				4.125000	25 Mar 2040		
		135,000.000	Local 99.825526	134,764.46	126.967748	171,406.46	36,642.00	0.13
			Base 99.825526	134,764.46	126.967748	171,406.46	36,642.00	0.09
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2				4.200000	25 Mar 2050		
		225,000.000	Local 99.360876	223,561.97	130.587881	293,822.73	70,260.76	0.22
			Base 99.360876	223,561.97	130.587881	293,822.73	70,260.76	0.16
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050		
		355,000.000	Local 100.814927	357,892.99	120.372305	427,321.68	69,428.69	0.32
			Base 100.814927	357,892.99	120.372305	427,321.68	69,428.69	0.23
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				0.808000	22 Feb 2021		
		2,700,000.000	Local 100.000000	2,700,000.00	99.563275	2,688,208.43	-11,791.57	2.04
			Base 100.000000	2,700,000.00	99.563275	2,688,208.43	-11,791.57	1.47
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75				3.750000	28 Oct 2029		
		395,000.000	Local 82.017089	323,967.50	80.017228	316,068.05	-7,899.45	0.24
			Base 82.017089	323,967.50	80.017228	316,068.05	-7,899.45	0.17
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025		
		540,000.000	Local 105.591231	570,192.65	103.226808	557,424.76	-12,767.89	0.42
			Base 105.591231	570,192.65	103.226808	557,424.76	-12,767.89	0.30
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026		
		670,000.000	Local 99.986103	669,906.89	96.739814	648,156.75	-21,750.14	0.49
			Base 99.986103	669,906.89	96.739814	648,156.75	-21,750.14	0.35

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254687FR2	WALT DISNEY COMPANY/THE COMPANY GUAR 03/40 4.625					4.625000	23 Mar 2040		
	220,000.000	Local		99.768955	219,491.70	124.991073	274,980.36	55,488.66	0.21
		Base		99.768955	219,491.70	124.991073	274,980.36	55,488.66	0.15
254687FS0	WALT DISNEY COMPANY/THE COMPANY GUAR 03/50 4.7					4.700000	23 Mar 2050		
	440,000.000	Local		99.621586	438,334.98	128.916485	567,232.53	128,897.55	0.43
		Base		99.621586	438,334.98	128.916485	567,232.53	128,897.55	0.31
30161NAX9	EXELON CORP SR UNSECURED 04/30 4.05					4.050000	15 Apr 2030		
	235,000.000	Local		99.798187	234,525.74	115.470065	271,354.65	36,828.91	0.21
		Base		99.798187	234,525.74	115.470065	271,354.65	36,828.91	0.15
30161NAY7	EXELON CORP SR UNSECURED 04/50 4.7					4.700000	15 Apr 2050		
	330,000.000	Local		104.242776	344,001.16	127.233357	419,870.08	75,868.92	0.32
		Base		104.242776	344,001.16	127.233357	419,870.08	75,868.92	0.23
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	1,305,000.000	Local		100.664175	1,313,667.48	110.743041	1,445,196.69	131,529.21	1.10
		Base		100.664175	1,313,667.48	110.743041	1,445,196.69	131,529.21	0.79
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
	1,260,000.000	Local		106.694490	1,344,350.58	122.633121	1,545,177.32	200,826.74	1.17
		Base		106.694490	1,344,350.58	122.633121	1,545,177.32	200,826.74	0.84
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					2.183000	05 Apr 2021		
	3,375,000.000	Local		100.000000	3,375,000.00	95.976632	3,239,211.33	-135,788.67	2.46
		Base		100.000000	3,375,000.00	95.976632	3,239,211.33	-135,788.67	1.77
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	250,000.000	Local		98.839992	247,099.98	124.589563	311,473.91	64,373.93	0.24
		Base		98.839992	247,099.98	124.589563	311,473.91	64,373.93	0.17
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
	2,335,000.000	Local		101.705080	2,374,813.62	98.900447	2,309,325.44	-65,488.18	1.75
		Base		101.705080	2,374,813.62	98.900447	2,309,325.44	-65,488.18	1.26
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	470,000.000	Local		109.444523	514,389.26	106.267284	499,456.23	-14,933.03	0.38
		Base		109.444523	514,389.26	106.267284	499,456.23	-14,933.03	0.27

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37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049			
		195,000.000	Local	107.595236	209,810.71	105.125707	204,995.13	-4,815.58	0.16
			Base	107.595236	209,810.71	105.125707	204,995.13	-4,815.58	0.11
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				1.109500	23 Feb 2023			
		4,690,000.000	Local	100.000000	4,690,000.00	99.520078	4,667,491.66	-22,508.34	3.54
			Base	100.000000	4,690,000.00	99.520078	4,667,491.66	-22,508.34	2.55
42824CAX7	HP ENTERPRISE CO SR UNSECURED 10/35 6.2				6.200000	15 Oct 2035			
		125,000.000	Local	116.663664	145,829.58	122.141143	152,676.43	6,846.85	0.12
			Base	116.663664	145,829.58	122.141143	152,676.43	6,846.85	0.08
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040			
		170,000.000	Local	99.121971	168,507.35	112.258744	190,839.86	22,332.51	0.14
			Base	99.121971	168,507.35	112.258744	190,839.86	22,332.51	0.10
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050			
		145,000.000	Local	98.863621	143,352.25	114.253682	165,667.84	22,315.59	0.13
			Base	98.863621	143,352.25	114.253682	165,667.84	22,315.59	0.09
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75				4.750000	25 Mar 2050			
		680,000.000	Local	99.889454	679,248.29	140.975989	958,636.73	279,388.44	0.73
			Base	99.889454	679,248.29	140.975989	958,636.73	279,388.44	0.52
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95				4.950000	25 Mar 2060			
		240,000.000	Local	98.174867	235,619.68	146.890816	352,537.96	116,918.28	0.27
			Base	98.174867	235,619.68	146.890816	352,537.96	116,918.28	0.19
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051			
		695,000.000	Local	100.000000	695,000.00	107.673447	748,330.46	53,330.46	0.57
			Base	100.000000	695,000.00	107.673447	748,330.46	53,330.46	0.41
50249AAD5	LYB INT FINANCE III COMPANY GUAR 05/50 4.2				4.200000	01 May 2050			
		595,000.000	Local	99.375066	591,281.64	107.638856	640,451.19	49,169.55	0.49
			Base	99.375066	591,281.64	107.638856	640,451.19	49,169.55	0.35
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5				5.000000	15 Apr 2040			
		125,000.000	Local	99.536648	124,420.81	130.385948	162,982.44	38,561.63	0.12
			Base	99.536648	124,420.81	130.385948	162,982.44	38,561.63	0.09

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Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125					5.125000	15 Apr 2050		
	320,000.000	Local	103.465388	331,089.24	136.475878	436,722.81	105,633.57	0.33	
		Base	103.465388	331,089.24	136.475878	436,722.81	105,633.57	0.24	
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	175,000.000	Local	91.847017	160,732.28	109.723484	192,016.10	31,283.82	0.15	
		Base	91.847017	160,732.28	109.723484	192,016.10	31,283.82	0.10	
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	130,000.000	Local	99.281685	129,066.19	115.043953	149,557.14	20,490.95	0.11	
		Base	99.281685	129,066.19	115.043953	149,557.14	20,490.95	0.08	
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	235,000.000	Local	104.210353	244,894.33	121.243028	284,921.12	40,026.79	0.22	
		Base	104.210353	244,894.33	121.243028	284,921.12	40,026.79	0.16	
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR					3.033880	08 Jan 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
59217GEF2	MET LIFE GLOB FUNDING I SECURED 144A 01/23 VAR					0.617740	13 Jan 2023		
	1,965,000.000	Local	100.000000	1,965,000.00	99.322727	1,951,691.59	-13,308.41	1.48	
		Base	100.000000	1,965,000.00	99.322727	1,951,691.59	-13,308.41	1.06	
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
	290,000.000	Local	102.178903	296,318.82	112.933166	327,506.18	31,187.36	0.25	
		Base	102.178903	296,318.82	112.933166	327,506.18	31,187.36	0.18	
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
	150,000.000	Local	99.379833	149,069.75	111.922734	167,884.10	18,814.35	0.13	
		Base	99.379833	149,069.75	111.922734	167,884.10	18,814.35	0.09	
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
	150,000.000	Local	99.664713	149,497.07	115.593307	173,389.96	23,892.89	0.13	
		Base	99.664713	149,497.07	115.593307	173,389.96	23,892.89	0.09	
666807BT8	NORTHROP GRUMMAN CORP SR UNSECURED 05/40 5.15					5.150000	01 May 2040		
	185,000.000	Local	99.512870	184,098.81	133.116926	246,266.31	62,167.50	0.19	
		Base	99.512870	184,098.81	133.116926	246,266.31	62,167.50	0.13	

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Holdings

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



STATE STREET

As of: June 30, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	190,000.000	Local		99.409247	188,877.57	143.446041	272,547.48	83,669.91	0.21
		Base		99.409247	188,877.57	143.446041	272,547.48	83,669.91	0.15
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	325,000.000	Local		100.924769	328,005.50	116.638285	379,074.43	51,068.93	0.29
		Base		100.924769	328,005.50	116.638285	379,074.43	51,068.93	0.21
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	500,000.000	Local		99.743236	498,716.18	114.255502	571,277.51	72,561.33	0.43
		Base		99.743236	498,716.18	114.255502	571,277.51	72,561.33	0.31
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6					3.600000	01 Apr 2050		
	1,670,000.000	Local		99.655611	1,664,248.70	111.287961	1,858,508.95	194,260.25	1.41
		Base		99.655611	1,664,248.70	111.287961	1,858,508.95	194,260.25	1.01
68389XBY0	ORACLE CORP SR UNSECURED 04/60 3.85					3.850000	01 Apr 2060		
	1,515,000.000	Local		99.744344	1,511,126.81	117.047300	1,773,266.60	262,139.79	1.35
		Base		99.744344	1,511,126.81	117.047300	1,773,266.60	262,139.79	0.97
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75					6.750000	21 Sep 2047		
	510,000.000	Local		96.309524	491,178.57	76.885000	392,113.50	-99,065.07	0.30
		Base		96.309524	491,178.57	76.885000	392,113.50	-99,065.07	0.21
71654QCW0	PETROLEOS MEXICANOS COMPANY GUAR 144A 01/50 7.69					7.690000	23 Jan 2050		
	2,840,000.000	Local		104.272816	2,961,347.98	83.452000	2,370,036.80	-591,311.18	1.80
		Base		104.272816	2,961,347.98	83.452000	2,370,036.80	-591,311.18	1.29
74432QCE3	PRUDENTIAL FINANCIAL INC SR UNSECURED 02/50 4.35					4.350000	25 Feb 2050		
	245,000.000	Local		100.474543	246,162.63	120.070991	294,173.93	48,011.30	0.22
		Base		100.474543	246,162.63	120.070991	294,173.93	48,011.30	0.16
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125					5.125000	15 Jun 2027		
	1,035,000.000	Local		100.898871	1,044,303.32	103.460489	1,070,816.06	26,512.74	0.81
		Base		100.898871	1,044,303.32	103.460489	1,070,816.06	26,512.74	0.58
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	475,000.000	Local		107.736072	511,746.34	119.115120	565,796.82	54,050.48	0.43
		Base		107.736072	511,746.34	119.115120	565,796.82	54,050.48	0.31

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Holdings

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BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

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View Date: July 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89153VAV1	TOTAL CAPITAL INTL SA COMPANY GUAR 05/50 3.127				3.127000	29 May 2050		
		1,125,000.000	Local 100.000000	1,125,000.00	102.596885	1,154,214.96	29,214.96	0.88
			Base 100.000000	1,125,000.00	102.596885	1,154,214.96	29,214.96	0.63
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A				3.000000	25 Oct 2057		
		230,000.000	Local 97.018591	223,142.76	103.978250	239,149.98	16,007.22	0.18
Original Face:		230,000.000	Base 97.018591	223,142.76	103.978250	239,149.98	16,007.22	0.13
89236TGY5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/30 3.375				3.375000	01 Apr 2030		
		315,000.000	Local 99.934413	314,793.40	115.186208	362,836.56	48,043.16	0.28
			Base 99.934413	314,793.40	115.186208	362,836.56	48,043.16	0.20
911312BV7	UNITED PARCEL SERVICE SR UNSECURED 04/40 5.2				5.200000	01 Apr 2040		
		170,000.000	Local 99.522759	169,188.69	138.065109	234,710.69	65,522.00	0.18
			Base 99.522759	169,188.69	138.065109	234,710.69	65,522.00	0.13
911312BW5	UNITED PARCEL SERVICE SR UNSECURED 04/50 5.3				5.300000	01 Apr 2050		
		500,000.000	Local 99.803246	499,016.23	143.911437	719,557.19	220,540.96	0.55
			Base 99.803246	499,016.23	143.911437	719,557.19	220,540.96	0.39
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.016380	26 Jul 2021		
		1,850,000.000	Local 100.134784	1,852,493.51	100.770883	1,864,261.34	11,767.83	1.42
			Base 100.134784	1,852,493.51	100.770883	1,864,261.34	11,767.83	1.02
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR				4.478000	04 Apr 2031		
		1,650,000.000	Local 100.000000	1,650,000.00	120.882614	1,994,563.13	344,563.13	1.51
			Base 100.000000	1,650,000.00	120.882614	1,994,563.13	344,563.13	1.09
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051		
		1,130,000.000	Local 100.000000	1,130,000.00	138.798224	1,568,419.93	438,419.93	1.19
			Base 100.000000	1,130,000.00	138.798224	1,568,419.93	438,419.93	0.86
US DOLLAR Total		67,299,484.250	Local	67,850,434.25		72,423,180.66	4,572,746.41	55.00
Original Face:		1,680,000.000	Base	67,850,434.25		72,423,180.66	4,572,746.41	39.49
FIXED INCOME Total		659,024,484.250	Base	133,794,598.59		123,771,584.15	-10,023,014.44	67.49

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Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		1,680,000.000						

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 30, 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
FUND Total								
		718,440,003.270	Base	193,257,601.28		183,294,891.81	-9,962,709.47	99.95
Original Face:		1,680,000.000						

Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.890076

GERMANY

ADI1JYN76	EURO-BTP FUTURE SEP20 XEUR 20200908						08 Sep 2020			
147.000	14,700,000.000	Local	21,150,360.00	20,556,008.57	143.880000	594,351.43		513,501.43	80,850.00	
		Base	23,762,420.29		161.649118	667,753.57		576,918.63	90,834.94	0.05

GERMANY Total

147.000	14,700,000.000	Local	21,150,360.00	20,556,008.57		594,351.43		513,501.43	80,850.00	
		Base				667,753.57		576,918.63	90,834.94	0.05

EURO CURRENCY Total

147.000	14,700,000.000	Local	21,150,360.00	20,556,008.57		594,351.43		513,501.43	80,850.00	
		Base				667,753.57		576,918.63	90,834.94	0.05

FUTURES LONG Total

147.000	14,700,000.000	Base				667,753.57		576,918.63	90,834.94	0.05
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Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
147.000	14,700,000.000	Base				667,753.57	576,918.63	90,834.94	0.05

Holdings

As of: June 30, 2020



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

View Date: July 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.143984	31 Dec 2030		
		2,142,662.260	Local	100.000000	2,142,662.26	100.000000	2,142,662.26	0.99
			Base	100.000000	2,142,662.26	100.000000	2,142,662.26	0.99

US DOLLAR Total		2,142,662.260	Local		2,142,662.26		2,142,662.26	0.99
			Base		2,142,662.26		2,142,662.26	0.99

CASH EQUIVALENT Total

		2,142,662.260	Base		2,142,662.26		2,142,662.26	0.99
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		17,470.000	Local	211.268651	3,690,863.33	435.310000	7,604,865.70	3.51
			Base	211.268651	3,690,863.33	435.310000	7,604,865.70	3.51

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		22,480.000	Local	153.121327	3,442,167.44	142.450000	3,202,276.00	1.48
			Base	153.121327	3,442,167.44	142.450000	3,202,276.00	1.48

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		43,481.000	Local	71.274081	3,099,068.32	107.090000	4,656,380.29	2.15
			Base	71.274081	3,099,068.32	107.090000	4,656,380.29	2.15

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		28,060.000	Local	119.459748	3,352,040.53	112.240000	3,149,454.40	1.46
			Base	119.459748	3,352,040.53	112.240000	3,149,454.40	1.46

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		18,440.000	Local	171.288222	3,158,554.82	215.700000	3,977,508.00	1.84
			Base	171.288222	3,158,554.82	215.700000	3,977,508.00	1.84

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Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		4,673.000	Local 1,039.933813	4,859,610.71	1,413.610000	6,605,799.53	1,746,188.82	3.05
			Base 1,039.933813	4,859,610.71	1,413.610000	6,605,799.53	1,746,188.82	3.05
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		7,263.000	Local 1,470.347535	10,679,134.15	2,758.820000	20,037,309.66	9,358,175.51	9.26
			Base 1,470.347535	10,679,134.15	2,758.820000	20,037,309.66	9,358,175.51	9.26
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		32,080.000	Local 99.874793	3,203,983.35	95.200000	3,054,016.00	-149,967.35	1.41
			Base 99.874793	3,203,983.35	95.200000	3,054,016.00	-149,967.35	1.41
031162100	AMGEN INC COMMON STOCK USD.0001							
		21,030.000	Local 210.671473	4,430,421.08	235.860000	4,960,135.80	529,714.72	2.29
			Base 210.671473	4,430,421.08	235.860000	4,960,135.80	529,714.72	2.29
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR							
		37,570.000	Local 94.678982	3,557,089.34	49.300000	1,852,201.00	-1,704,888.34	0.86
			Base 94.678982	3,557,089.34	49.300000	1,852,201.00	-1,704,888.34	0.86
037833100	APPLE INC COMMON STOCK USD.00001							
		28,580.000	Local 212.123278	6,062,483.29	364.800000	10,425,984.00	4,363,500.71	4.82
			Base 212.123278	6,062,483.29	364.800000	10,425,984.00	4,363,500.71	4.82
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
		24,920.000	Local 88.547266	2,206,597.86	123.340000	3,073,632.80	867,034.94	1.42
			Base 88.547266	2,206,597.86	123.340000	3,073,632.80	867,034.94	1.42
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		1,646.000	Local 1,871.544532	3,080,562.30	1,592.340000	2,620,991.64	-459,570.66	1.21
			Base 1,871.544532	3,080,562.30	1,592.340000	2,620,991.64	-459,570.66	1.21
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		26,534.000	Local 79.672681	2,114,034.93	79.060000	2,097,778.04	-16,256.89	0.97
			Base 79.672681	2,114,034.93	79.060000	2,097,778.04	-16,256.89	0.97
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		100,220.000	Local 39.392585	3,947,924.91	38.980000	3,906,575.60	-41,349.31	1.81
			Base 39.392585	3,947,924.91	38.980000	3,906,575.60	-41,349.31	1.81

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Books Open

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005		11,594.000	Local	215.284361	2,496,006.88	303.210000	3,515,416.74	1,019,409.86	1.62
				Base	215.284361	2,496,006.88	303.210000	3,515,416.74	1,019,409.86	1.62
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01		31,560.000	Local	113.920365	3,595,326.72	111.510000	3,519,255.60	-76,071.12	1.63
				Base	113.920365	3,595,326.72	111.510000	3,519,255.60	-76,071.12	1.63
278865100	ECOLAB INC COMMON STOCK USD1.0		17,270.000	Local	151.597373	2,618,086.63	198.950000	3,435,866.50	817,779.87	1.59
				Base	151.597373	2,618,086.63	198.950000	3,435,866.50	817,779.87	1.59
29444U700	EQUINIX INC REIT USD.001		6,080.000	Local	449.520954	2,733,087.40	702.300000	4,269,984.00	1,536,896.60	1.97
				Base	449.520954	2,733,087.40	702.300000	4,269,984.00	1,536,896.60	1.97
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006		53,050.000	Local	169.681849	9,001,622.10	227.070000	12,046,063.50	3,044,441.40	5.57
				Base	169.681849	9,001,622.10	227.070000	12,046,063.50	3,044,441.40	5.57
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		27,590.000	Local	132.258071	3,649,000.18	134.090000	3,699,543.10	50,542.92	1.71
				Base	132.258071	3,649,000.18	134.090000	3,699,543.10	50,542.92	1.71
384802104	WW GRAINGER INC COMMON STOCK USD.5		11,160.000	Local	266.324460	2,972,180.97	314.160000	3,506,025.60	533,844.63	1.62
				Base	266.324460	2,972,180.97	314.160000	3,506,025.60	533,844.63	1.62
437076102	HOME DEPOT INC COMMON STOCK USD.05		16,210.000	Local	181.725717	2,945,773.88	250.510000	4,060,767.10	1,114,993.22	1.88
				Base	181.725717	2,945,773.88	250.510000	4,060,767.10	1,114,993.22	1.88
594918104	MICROSOFT CORP COMMON STOCK USD.00000625		61,000.000	Local	99.585059	6,074,688.59	203.510000	12,414,110.00	6,339,421.41	5.74
				Base	99.585059	6,074,688.59	203.510000	12,414,110.00	6,339,421.41	5.74
61174X109	MONSTER BEVERAGE CORP COMMON STOCK		43,400.000	Local	64.125003	2,783,025.15	69.320000	3,008,488.00	225,462.85	1.39
				Base	64.125003	2,783,025.15	69.320000	3,008,488.00	225,462.85	1.39

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
67059N108	NUTANIX INC A COMMON STOCK USD.000025	60,850.000	Local	36.286196	2,208,015.03	23.705000	1,442,449.25	-765,565.78	0.67
			Base	36.286196	2,208,015.03	23.705000	1,442,449.25	-765,565.78	0.67
67066G104	NVIDIA CORP COMMON STOCK USD.001	13,240.000	Local	183.521052	2,429,818.73	379.910000	5,030,008.40	2,600,189.67	2.32
			Base	183.521052	2,429,818.73	379.910000	5,030,008.40	2,600,189.67	2.32
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	14,150.000	Local	181.679098	2,570,759.24	229.670000	3,249,830.50	679,071.26	1.50
			Base	181.679098	2,570,759.24	229.670000	3,249,830.50	679,071.26	1.50
747525103	QUALCOMM INC COMMON STOCK USD.0001	49,570.000	Local	65.619406	3,252,753.94	91.210000	4,521,279.70	1,268,525.76	2.09
			Base	65.619406	3,252,753.94	91.210000	4,521,279.70	1,268,525.76	2.09
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0	52,960.000	Local	68.092995	3,606,204.99	61.620000	3,263,395.20	-342,809.79	1.51
			Base	68.092995	3,606,204.99	61.620000	3,263,395.20	-342,809.79	1.51
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001	25,860.000	Local	169.808280	4,391,242.11	187.330000	4,844,353.80	453,111.69	2.24
			Base	169.808280	4,391,242.11	187.330000	4,844,353.80	453,111.69	2.24
848637104	SPLUNK INC COMMON STOCK USD.001	23,505.000	Local	100.038472	2,351,404.29	198.700000	4,670,443.50	2,319,039.21	2.16
			Base	100.038472	2,351,404.29	198.700000	4,670,443.50	2,319,039.21	2.16
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	21,630.000	Local	98.586505	2,132,426.11	126.970000	2,746,361.10	613,934.99	1.27
			Base	98.586505	2,132,426.11	126.970000	2,746,361.10	613,934.99	1.27
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	16,390.000	Local	226.833740	3,717,805.00	362.340000	5,938,752.60	2,220,947.60	2.74
			Base	226.833740	3,717,805.00	362.340000	5,938,752.60	2,220,947.60	2.74
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001	91,870.000	Local	38.565203	3,542,985.24	31.080000	2,855,319.60	-687,665.64	1.32
			Base	38.565203	3,542,985.24	31.080000	2,855,319.60	-687,665.64	1.32

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
	13,227.000	Local		222.633680	2,944,775.68	203.420000	2,690,636.34	-254,139.34	1.24
		Base		222.633680	2,944,775.68	203.420000	2,690,636.34	-254,139.34	1.24
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	41,510.000	Local		111.267047	4,618,695.13	111.180000	4,615,081.80	-3,613.33	2.13
		Base		111.267047	4,618,695.13	111.180000	4,615,081.80	-3,613.33	2.13
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	25,650.000	Local		232.766110	5,970,450.73	294.950000	7,565,467.50	1,595,016.77	3.50
		Base		232.766110	5,970,450.73	294.950000	7,565,467.50	1,595,016.77	3.50
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	47,950.000	Local		130.549411	6,259,844.27	193.170000	9,262,501.50	3,002,657.23	4.28
		Base		130.549411	6,259,844.27	193.170000	9,262,501.50	3,002,657.23	4.28
928563402	VMWARE INC CLASS A COMMON STOCK USD.01								
	22,550.000	Local		133.237354	3,004,502.33	154.860000	3,492,093.00	487,590.67	1.61
		Base		133.237354	3,004,502.33	154.860000	3,492,093.00	487,590.67	1.61
98978V103	ZOETIS INC COMMON STOCK USD.01								
	40,670.000	Local		84.316166	3,429,138.49	137.040000	5,573,416.80	2,144,278.31	2.58
		Base		84.316166	3,429,138.49	137.040000	5,573,416.80	2,144,278.31	2.58
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
	49,549.000	Local		55.127694	2,731,522.10	75.500000	3,740,949.50	1,009,427.40	1.73
		Base		55.127694	2,731,522.10	75.500000	3,740,949.50	1,009,427.40	1.73
G6095L109	APTIV PLC COMMON STOCK USD.01								
	29,051.000	Local		76.665433	2,227,207.49	77.920000	2,263,653.92	36,446.43	1.05
		Base		76.665433	2,227,207.49	77.920000	2,263,653.92	36,446.43	1.05
H01301128	ALCON INC COMMON STOCK CHF.04								
	30,780.000	Local		50.352154	1,549,839.29	57.320000	1,764,309.60	214,470.31	0.82
		Base		50.352154	1,549,839.29	57.320000	1,764,309.60	214,470.31	0.82
US DOLLAR Total									
	1,364,323.000	Local			162,692,725.05		214,230,732.21	51,538,007.16	99.01
		Base			162,692,725.05		214,230,732.21	51,538,007.16	99.01

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



STATE STREET

As of: June 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EQUITY Total								
		1,364,323.000	Base	162,692,725.05		214,230,732.21	51,538,007.16	99.01

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		3,506,985.260	Base	164,835,387.31		216,373,394.47	51,538,007.16	100.00

Holdings

As of: June 30, 2020



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

View Date: July 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.143984	31 Dec 2030		
		592,225.420	Local	100.000000				1.38
			Base	100.000000				1.38
				592,225.42	100.000000	592,225.42	0.00	
				592,225.42	100.000000	592,225.42	0.00	1.38

US DOLLAR Total								
		592,225.420	Local			592,225.42	0.00	1.38
			Base			592,225.42	0.00	1.38

CASH EQUIVALENT Total

		592,225.420	Base			592,225.42	0.00	1.38
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EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5							
		14,252.000	Local	38.555774		549,496.89	45.400000	647,040.80
			Base	38.555774		549,496.89	45.400000	647,040.80
								97,543.91
								97,543.91

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		28,056.000	Local	27.353157		767,420.17	25.120000	704,766.72
			Base	27.353157		767,420.17	25.120000	704,766.72
								-62,653.45
								-62,653.45

00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001							
		20,679.000	Local	23.456639		485,059.83	14.760000	305,222.04
			Base	23.456639		485,059.83	14.760000	305,222.04
								-179,837.79
								-179,837.79

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		9,284.000	Local	56.351339		523,165.83	67.790000	629,362.36
			Base	56.351339		523,165.83	67.790000	629,362.36
								106,196.53
								106,196.53

00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001							
		46,910.000	Local	8.559824		401,541.34	13.580000	637,037.80
			Base	8.559824		401,541.34	13.580000	637,037.80
								235,496.46
								235,496.46

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: June 30, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
023111206	AMARIN CORP PLC ADR ADR GBP.1								
		74,292.000	Local 10.469913	777,830.81	6.920000	514,100.64	-263,730.17		1.20
			Base 10.469913	777,830.81	6.920000	514,100.64	-263,730.17		1.20
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01								
		24,278.000	Local 10.510871	255,182.92	15.080000	366,112.24	110,929.32		0.85
			Base 10.510871	255,182.92	15.080000	366,112.24	110,929.32		0.85
05589G102	BRP GROUP INC A COMMON STOCK USD.01								
		24,020.000	Local 13.250000	318,265.00	17.270000	414,825.40	96,560.40		0.96
			Base 13.250000	318,265.00	17.270000	414,825.40	96,560.40		0.96
06417N103	BANK OZK COMMON STOCK								
		27,644.000	Local 27.187294	751,565.55	23.470000	648,804.68	-102,760.87		1.51
			Base 27.187294	751,565.55	23.470000	648,804.68	-102,760.87		1.51
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		11,103.000	Local 58.746736	652,265.01	56.660000	629,095.98	-23,169.03		1.46
			Base 58.746736	652,265.01	56.660000	629,095.98	-23,169.03		1.46
095229100	BLUCORA INC COMMON STOCK USD.0001								
		30,817.000	Local 21.869033	673,937.98	11.420000	351,930.14	-322,007.84		0.82
			Base 21.869033	673,937.98	11.420000	351,930.14	-322,007.84		0.82
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		29,378.000	Local 15.450800	453,913.60	10.890000	319,926.42	-133,987.18		0.74
			Base 15.450800	453,913.60	10.890000	319,926.42	-133,987.18		0.74
10918L103	BRIGHTON MINERALS INC CL A COMMON STOCK USD.01								
		24,690.000	Local 18.034243	445,265.46	12.350000	304,921.50	-140,343.96		0.71
			Base 18.034243	445,265.46	12.350000	304,921.50	-140,343.96		0.71
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		9,780.000	Local 40.834691	399,363.28	41.390000	404,794.20	5,430.92		0.94
			Base 40.834691	399,363.28	41.390000	404,794.20	5,430.92		0.94
126600105	CVB FINANCIAL CORP COMMON STOCK								
		18,720.000	Local 19.506417	365,160.12	18.740000	350,812.80	-14,347.32		0.82
			Base 19.506417	365,160.12	18.740000	350,812.80	-14,347.32		0.82

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Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
	28,937.000	Local		16.920930	489,640.95	20.400000	590,314.80	100,673.85	1.37
		Base		16.920930	489,640.95	20.400000	590,314.80	100,673.85	1.37
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
	17,010.000	Local		47.012145	799,676.58	38.700000	658,287.00	-141,389.58	1.53
		Base		47.012145	799,676.58	38.700000	658,287.00	-141,389.58	1.53
22304C100	COVETRUS INC COMMON STOCK								
	30,430.000	Local		14.151268	430,623.09	17.890000	544,392.70	113,769.61	1.27
		Base		14.151268	430,623.09	17.890000	544,392.70	113,769.61	1.27
229669106	CUBIC CORP COMMON STOCK								
	8,550.000	Local		39.243204	335,529.39	48.030000	410,656.50	75,127.11	0.96
		Base		39.243204	335,529.39	48.030000	410,656.50	75,127.11	0.96
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	17,537.000	Local		39.497789	692,672.72	34.180000	599,414.66	-93,258.06	1.39
		Base		39.497789	692,672.72	34.180000	599,414.66	-93,258.06	1.39
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	6,841.000	Local		52.056626	356,119.38	61.930000	423,663.13	67,543.75	0.99
		Base		52.056626	356,119.38	61.930000	423,663.13	67,543.75	0.99
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	10,127.000	Local		73.213298	741,431.07	49.290000	499,159.83	-242,271.24	1.16
		Base		73.213298	741,431.07	49.290000	499,159.83	-242,271.24	1.16
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001								
	46,039.000	Local		10.144968	467,064.16	5.160000	237,561.24	-229,502.92	0.55
		Base		10.144968	467,064.16	5.160000	237,561.24	-229,502.92	0.55
30040P103	EVERTEC INC COMMON STOCK USD.01								
	22,555.000	Local		22.216830	501,100.59	28.100000	633,795.50	132,694.91	1.47
		Base		22.216830	501,100.59	28.100000	633,795.50	132,694.91	1.47
30057T105	EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01								
	25,210.000	Local		17.583990	443,292.39	18.600000	468,906.00	25,613.61	1.09
		Base		17.583990	443,292.39	18.600000	468,906.00	25,613.61	1.09

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK	15,440.000	Local 40.427446	624,199.76	30.960000	478,022.40	-146,177.36	1.11
			Base 40.427446	624,199.76	30.960000	478,022.40	-146,177.36	1.11
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001	23,236.000	Local 14.290353	332,050.65	15.610000	362,713.96	30,663.31	0.84
			Base 14.290353	332,050.65	15.610000	362,713.96	30,663.31	0.84
361448103	GATX CORP COMMON STOCK USD.625	6,091.000	Local 64.953889	395,634.14	60.980000	371,429.18	-24,204.96	0.86
			Base 64.953889	395,634.14	60.980000	371,429.18	-24,204.96	0.86
389375106	GRAY TELEVISION INC COMMON STOCK	74,535.000	Local 13.091832	975,799.71	13.950000	1,039,763.25	63,963.54	2.42
			Base 13.091832	975,799.71	13.950000	1,039,763.25	63,963.54	2.42
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	1,952.000	Local 36.100256	70,467.70	13.760000	26,859.52	-43,608.18	0.06
			Base 36.100256	70,467.70	13.760000	26,859.52	-43,608.18	0.06
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001	15,566.000	Local 30.940587	481,621.17	29.170000	454,060.22	-27,560.95	1.06
			Base 30.940587	481,621.17	29.170000	454,060.22	-27,560.95	1.06
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001	12,499.000	Local 54.456585	680,652.86	58.670000	733,316.33	52,663.47	1.71
			Base 54.456585	680,652.86	58.670000	733,316.33	52,663.47	1.71
423452101	HELMERICH + PAYNE COMMON STOCK USD.1	8,550.000	Local 19.309082	165,092.65	19.510000	166,810.50	1,717.85	0.39
			Base 19.309082	165,092.65	19.510000	166,810.50	1,717.85	0.39
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001	7,145.000	Local 57.975300	414,233.52	64.830000	463,210.35	48,976.83	1.08
			Base 57.975300	414,233.52	64.830000	463,210.35	48,976.83	1.08
458334109	INTER PARFUMS INC COMMON STOCK USD.001	5,517.000	Local 42.695951	235,553.56	48.150000	265,643.55	30,089.99	0.62
			Base 42.695951	235,553.56	48.150000	265,643.55	30,089.99	0.62

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001							
		19,071.000	Local 17.162964	327,314.89	25.670000	489,552.57	162,237.68	1.14
			Base 17.162964	327,314.89	25.670000	489,552.57	162,237.68	1.14
465741106	ITRON INC COMMON STOCK							
		10,969.000	Local 58.233863	638,767.24	66.250000	726,696.25	87,929.01	1.69
			Base 58.233863	638,767.24	66.250000	726,696.25	87,929.01	1.69
48273U102	K12 INC COMMON STOCK USD.0001							
		32,652.000	Local 25.673537	838,292.32	27.240000	889,440.48	51,148.16	2.07
			Base 25.673537	838,292.32	27.240000	889,440.48	51,148.16	2.07
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		32,635.000	Local 16.097803	525,351.81	11.540000	376,607.90	-148,743.91	0.88
			Base 16.097803	525,351.81	11.540000	376,607.90	-148,743.91	0.88
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
		4,132.000	Local 97.325801	402,150.21	112.310000	464,064.92	61,914.71	1.08
			Base 97.325801	402,150.21	112.310000	464,064.92	61,914.71	1.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		65,330.000	Local 9.560226	624,569.54	10.550000	689,231.50	64,661.96	1.60
			Base 9.560226	624,569.54	10.550000	689,231.50	64,661.96	1.60
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
		3,340.000	Local 83.039093	277,350.57	151.330000	505,442.20	228,091.63	1.18
			Base 83.039093	277,350.57	151.330000	505,442.20	228,091.63	1.18
537008104	LITTELFUSE INC COMMON STOCK USD.01							
		1,910.000	Local 141.635246	270,523.32	170.630000	325,903.30	55,379.98	0.76
			Base 141.635246	270,523.32	170.630000	325,903.30	55,379.98	0.76
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		7,580.000	Local 35.094635	266,017.33	36.705000	278,223.90	12,206.57	0.65
			Base 35.094635	266,017.33	36.705000	278,223.90	12,206.57	0.65
55345K103	MRC GLOBAL INC COMMON STOCK USD.01							
		40,865.000	Local 16.742284	684,173.45	5.910000	241,512.15	-442,661.30	0.56
			Base 16.742284	684,173.45	5.910000	241,512.15	-442,661.30	0.56

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	20,467.000	Local	17.579459	359,798.78	25.160000	514,949.72	155,150.94	1.20	
		Base	17.579459	359,798.78	25.160000	514,949.72	155,150.94	1.20	
626755102	MURPHY USA INC COMMON STOCK								
	7,091.000	Local	76.643729	543,480.68	112.590000	798,375.69	254,895.01	1.86	
		Base	76.643729	543,480.68	112.590000	798,375.69	254,895.01	1.86	
62914B100	NIC INC COMMON STOCK								
	18,720.000	Local	21.244460	397,696.29	22.960000	429,811.20	32,114.91	1.00	
		Base	21.244460	397,696.29	22.960000	429,811.20	32,114.91	1.00	
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK								
	13,616.000	Local	45.506301	619,613.79	51.280000	698,228.48	78,614.69	1.62	
		Base	45.506301	619,613.79	51.280000	698,228.48	78,614.69	1.62	
65487K100	NLIGHT INC COMMON STOCK								
	14,465.000	Local	22.763808	329,278.48	22.260000	321,990.90	-7,287.58	0.75	
		Base	22.763808	329,278.48	22.260000	321,990.90	-7,287.58	0.75	
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
	12,695.000	Local	27.533961	349,543.63	24.540000	311,535.30	-38,008.33	0.72	
		Base	27.533961	349,543.63	24.540000	311,535.30	-38,008.33	0.72	
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001								
	24,229.000	Local	14.986372	363,104.80	13.440000	325,637.76	-37,467.04	0.76	
		Base	14.986372	363,104.80	13.440000	325,637.76	-37,467.04	0.76	
69007J106	OUTFRONT MEDIA INC REIT USD.01								
	21,658.000	Local	19.434102	420,903.79	14.170000	306,893.86	-114,009.93	0.71	
		Base	19.434102	420,903.79	14.170000	306,893.86	-114,009.93	0.71	
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
	6,068.000	Local	68.758935	417,229.22	44.010000	267,052.68	-150,176.54	0.62	
		Base	68.758935	417,229.22	44.010000	267,052.68	-150,176.54	0.62	
69349H107	PNM RESOURCES INC COMMON STOCK								
	11,342.000	Local	38.885641	441,040.94	38.440000	435,986.48	-5,054.46	1.01	
		Base	38.885641	441,040.94	38.440000	435,986.48	-5,054.46	1.01	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001								
	58,926.000	Local	7.169002	422,440.60	3.510000	206,830.26	-215,610.34	0.48	
		Base	7.169002	422,440.60	3.510000	206,830.26	-215,610.34	0.48	
71943U104	PHYSICIANS REALTY TRUST REIT USD.01								
	37,137.000	Local	19.352673	718,700.22	17.520000	650,640.24	-68,059.98	1.51	
		Base	19.352673	718,700.22	17.520000	650,640.24	-68,059.98	1.51	
72941B106	PLURALSIGHT INC A COMMON STOCK USD.0001								
	20,630.000	Local	19.493682	402,154.66	18.050000	372,371.50	-29,783.16	0.87	
		Base	19.493682	402,154.66	18.050000	372,371.50	-29,783.16	0.87	
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
	51,955.000	Local	13.410890	696,762.77	10.460000	543,449.30	-153,313.47	1.26	
		Base	13.410890	696,762.77	10.460000	543,449.30	-153,313.47	1.26	
749397105	R1 RCM INC COMMON STOCK USD.01								
	66,049.000	Local	10.410784	687,621.89	11.150000	736,446.35	48,824.46	1.71	
		Base	10.410784	687,621.89	11.150000	736,446.35	48,824.46	1.71	
74965L101	RLJ LODGING TRUST REIT								
	29,240.000	Local	8.483832	248,067.24	9.440000	276,025.60	27,958.36	0.64	
		Base	8.483832	248,067.24	9.440000	276,025.60	27,958.36	0.64	
753422104	RAPID7 INC COMMON STOCK USD.01								
	9,442.000	Local	27.394954	258,663.16	51.020000	481,730.84	223,067.68	1.12	
		Base	27.394954	258,663.16	51.020000	481,730.84	223,067.68	1.12	
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
	10,130.000	Local	40.032080	405,524.97	41.460000	419,989.80	14,464.83	0.98	
		Base	40.032080	405,524.97	41.460000	419,989.80	14,464.83	0.98	
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
	4,254.000	Local	106.988011	455,127.00	115.890000	492,996.06	37,869.06	1.15	
		Base	106.988011	455,127.00	115.890000	492,996.06	37,869.06	1.15	
816850101	SEMTECH CORP COMMON STOCK USD.01								
	10,447.000	Local	38.166745	398,727.98	52.220000	545,542.34	146,814.36	1.27	
		Base	38.166745	398,727.98	52.220000	545,542.34	146,814.36	1.27	

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827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		15,612.000	Local 27.707341	432,567.01	32.390000	505,672.68	73,105.67	1.18
			Base 27.707341	432,567.01	32.390000	505,672.68	73,105.67	1.18
830879102	SKYWEST INC COMMON STOCK							
		13,150.000	Local 48.801989	641,746.16	32.620000	428,953.00	-212,793.16	1.00
			Base 48.801989	641,746.16	32.620000	428,953.00	-212,793.16	1.00
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		28,953.000	Local 20.843621	603,485.37	25.590000	740,907.27	137,421.90	1.72
			Base 20.843621	603,485.37	25.590000	740,907.27	137,421.90	1.72
87105L104	SWITCH INC A COMMON STOCK USD.001							
		23,110.000	Local 14.197678	328,108.35	17.820000	411,820.20	83,711.85	0.96
			Base 14.197678	328,108.35	17.820000	411,820.20	83,711.85	0.96
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		9,173.000	Local 46.073403	422,631.33	58.250000	534,327.25	111,695.92	1.24
			Base 46.073403	422,631.33	58.250000	534,327.25	111,695.92	1.24
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
		8,450.000	Local 38.139818	322,281.46	52.570000	444,216.50	121,935.04	1.03
			Base 38.139818	322,281.46	52.570000	444,216.50	121,935.04	1.03
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK							
		27,940.000	Local 24.128555	674,151.83	15.710000	438,937.40	-235,214.43	1.02
			Base 24.128555	674,151.83	15.710000	438,937.40	-235,214.43	1.02
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		10,127.000	Local 41.342834	418,678.88	46.560000	471,513.12	52,834.24	1.10
			Base 41.342834	418,678.88	46.560000	471,513.12	52,834.24	1.10
90214J101	2U INC COMMON STOCK USD.001							
		16,293.000	Local 42.044711	685,034.47	37.960000	618,482.28	-66,552.19	1.44
			Base 42.044711	685,034.47	37.960000	618,482.28	-66,552.19	1.44
92839U206	VISTEON CORP COMMON STOCK							
		5,710.000	Local 67.258615	384,046.69	68.500000	391,135.00	7,088.31	0.91
			Base 67.258615	384,046.69	68.500000	391,135.00	7,088.31	0.91

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92932M101	WNS HOLDINGS LTD ADR ADR USD.16							
		11,476.000	Local 38.640184	443,434.75	54.980000	630,950.48	187,515.73	1.47
			Base 38.640184	443,434.75	54.980000	630,950.48	187,515.73	1.47
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
		24,551.000	Local 31.812005	781,016.54	26.840000	658,948.84	-122,067.70	1.53
			Base 31.812005	781,016.54	26.840000	658,948.84	-122,067.70	1.53
950810101	WESBANCO INC COMMON STOCK USD2.0833							
		16,721.000	Local 36.582289	611,692.46	20.310000	339,603.51	-272,088.95	0.79
			Base 36.582289	611,692.46	20.310000	339,603.51	-272,088.95	0.79
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		13,967.000	Local 61.177301	854,463.36	43.620000	609,240.54	-245,222.82	1.42
			Base 61.177301	854,463.36	43.620000	609,240.54	-245,222.82	1.42
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		14,902.000	Local 39.518906	588,910.74	24.410000	363,757.82	-225,152.92	0.85
			Base 39.518906	588,910.74	24.410000	363,757.82	-225,152.92	0.85
G22707106	COLLIER CREEK HOLDINGS A COMMON STOCK USD.0001							
		45,820.000	Local 13.544071	620,589.33	13.700000	627,734.00	7,144.67	1.46
			Base 13.544071	620,589.33	13.700000	627,734.00	7,144.67	1.46
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
		12,058.000	Local 37.322495	450,034.65	36.270000	437,343.66	-12,690.99	1.02
			Base 37.322495	450,034.65	36.270000	437,343.66	-12,690.99	1.02
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
		2,080.000	Local 130.222817	270,863.46	188.560000	392,204.80	121,341.34	0.91
			Base 130.222817	270,863.46	188.560000	392,204.80	121,341.34	0.91
G73268107	QUOTIENT LTD COMMON STOCK							
		96,571.000	Local 6.127260	591,715.67	7.400000	714,625.40	122,909.73	1.66
			Base 6.127260	591,715.67	7.400000	714,625.40	122,909.73	1.66
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01							
		39,206.000	Local 15.844256	621,189.91	8.180000	320,705.08	-300,484.83	0.75
			Base 15.844256	621,189.91	8.180000	320,705.08	-300,484.83	0.75

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G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01							
		14,578.000	Local 27.920102	407,019.25	30.240000	440,838.72	33,819.47	1.03
			Base 27.920102	407,019.25	30.240000	440,838.72	33,819.47	1.03
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0							
		24,458.000	Local 24.125594	590,063.77	19.090000	466,903.22	-123,160.55	1.09
			Base 24.125594	590,063.77	19.090000	466,903.22	-123,160.55	1.09
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK							
		38,669.000	Local 20.433337	790,136.72	16.340000	631,851.46	-158,285.26	1.47
			Base 20.433337	790,136.72	16.340000	631,851.46	-158,285.26	1.47
US DOLLAR Total								
		1,958,290.000	Local	43,775,743.56		42,400,566.10	-1,375,177.46	98.62
			Base	43,775,743.56		42,400,566.10	-1,375,177.46	98.62
EQUITY Total								
		1,958,290.000	Base	43,775,743.56		42,400,566.10	-1,375,177.46	98.62

Holdings

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FUND Total								
		2,550,515.420	Base	44,367,968.98		42,992,791.52	-1,375,177.46	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,064.15	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,064.15	2,064.15	2	0.00
		2,064.15	2,064.15	2	0.00
COMMON STOCK					
44	CUSIP # 011659109 ALASKA AIR GROUP INC	1,595.44	1,815.29	1	0.00
246	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	2,506.74	3,580.85	2	0.00
66	CUSIP # 06652V208 BANNER CORPORATION	2,508.00	2,518.42	2	0.00
43	CUSIP # 117043109 BRUNSWICK CORP	2,752.43	2,014.50	2	0.00
17	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	2,963.95	2,334.23	3	0.00
18	CUSIP # 192479103 COHERENT INC	2,357.64	2,280.58	2	0.00
106	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	2,686.04	2,894.99	2	29.15
35	CUSIP # 23283R100 CYRUSONE INC	2,546.25	2,139.33	2	17.50
124	CUSIP # 237266101 DARLING INTERNATIONAL INC	3,052.88	2,907.89	3	0.00
63	CUSIP # 24906P109 DENTSPLY SIRONA INC	2,775.78	3,062.74	3	6.30

ACCOUNT STATEMENT

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04/01/2020 through 06/30/2020
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CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33	CUSIP # 262037104 DRIL QUIP INC	983.07	1,350.74	1	0.00
47	CUSIP # 28470R102 ELDORADO RESORTS INC	1,882.82	1,922.58	2	0.00
51	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,449.02	2,556.83	2	0.00
61	CUSIP # 404251100 HNI CORP	1,864.77	1,819.43	2	0.00
24	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	2,431.92	2,842.82	2	0.00
185	CUSIP # 415864107 HARSCO CORP	2,499.35	1,905.02	2	0.00
26	CUSIP # 431475102 HILL ROM HOLDINGS INC	2,854.28	2,697.84	3	0.00
81	CUSIP # 431571108 HILLENBRAND INC	2,192.67	1,960.72	2	0.00
49	CUSIP # 45073V108 ITT INC	2,878.26	2,755.38	3	8.11
36	CUSIP # 453836108 INDEPENDENT BANK CORP MA	2,415.24	2,565.07	2	16.56
28	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	2,408.56	2,052.55	2	0.00
14	CUSIP # 536797103 LITHIA MOTORS INC	2,118.62	1,990.07	2	0.00
101	CUSIP # 546347105 LOUISIANA PACIFIC	2,590.65	2,566.05	2	0.00
32	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	2,605.76	2,039.97	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22	CUSIP # 55306N104 MKS INSTRUMENTS INC	2,491.28	2,106.86	2	0.00
14	CUSIP # 55825T103 MADISON SQUARE GARDEN CORP	2,056.46	3,667.70	2	0.00
24	CUSIP # 55826T102 MADISON SQUARE GARDEN ENTERT CO	1,800.00	1,213.57	2	0.00
60	CUSIP # 574599106 MASCO CORPORATION	3,012.60	2,436.02	3	0.00
24	CUSIP # 608190104 MOHAWK INDUSTRIES INC	2,442.24	3,073.74	2	0.00
31	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	2,594.39	2,838.97	2	0.00
141	CUSIP # 682189105 ON SEMICONDUCTOR CORP	2,794.62	2,215.31	3	0.00
47	CUSIP # 693656100 PVH CORP	2,258.35	2,300.18	2	0.00
153	CUSIP # 701877102 PARSLEY ENERGY INC	1,634.04	416.06	1	0.00
60	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	2,519.40	3,284.03	2	0.00
103	CUSIP # 73179P106 POLYONE CORPORATION	2,701.69	2,880.50	2	21.47
94	CUSIP # 76169B102 REXNORD CORP	2,740.10	2,631.57	2	0.00
69	CUSIP # 784635104 SPX CORPORATION	2,839.35	3,041.22	3	0.00
47	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	2,654.56	2,481.60	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
77	CUSIP # 78469X107 SPX FLOW INC	2,882.88	3,237.72	3	0.00
46	CUSIP # 860630102 STIFEL FINANCIAL CORP	2,181.78	2,464.17	2	0.00
55	CUSIP # 89469A104 TREEHOUSE FOODS INC	2,409.00	2,387.14	2	0.00
153	CUSIP # 929566107 WABASH NATIONAL CORP	1,624.86	1,711.31	1	0.00
57	CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION	2,486.34	2,567.04	2	0.00
9	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	2,303.55	2,047.24	2	0.00
		106,347.63	105,575.84	96	99.09
	FOREIGN STOCK				
15	CUSIP # G8473T100 STERIS PLC	2,301.60	2,041.35	2	0.00
		2,301.60	2,041.35	2	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
EQUITY						
U.S. DOLLAR						
CAYMAN ISLANDS						
44,300.000 ALIBABA GROUP HOLDING LTD	215.7000	7,831,844.40	0.00	9,555,510.00		1,723,665.60
01609W102 ADR	215.7000	7,831,844.40	0.00	9,555,510.00	6.49	1,723,665.60
MEXICO						
186,200.000 AMERICA MOVIL SAB DE CV	12.6900	2,847,225.23	32,663.39	2,362,878.00		-484,347.23
02364W105 ADR	12.6900	2,847,225.23	32,663.39	2,362,878.00	1.61	-484,347.23
SOUTH AFRICA						
65,400.000 ANGLOGOLD ASHANTI LTD	29.4900	1,161,025.91	0.00	1,928,646.00		767,620.09
035128206 ADR	29.4900	1,161,025.91	0.00	1,928,646.00	1.31	767,620.09
CAYMAN ISLANDS						
6,900.000 BAIDU INC	119.8900	804,136.64	0.00	827,241.00		23,104.36
056752108 ADR	119.8900	804,136.64	0.00	827,241.00	0.56	23,104.36
BRAZIL						
111,400.000 BANCO BRADESCO SA	3.8100	366,488.63	371.07	424,434.00		57,945.37
059460303 ADR	3.8100	366,488.63	371.07	424,434.00	0.29	57,945.37
INDIA						
22,000.000 DR REDDY'S LABORATORIES LTD	53.0100	841,934.26	0.00	1,166,220.00		324,285.74
256135203 ADR	53.0100	841,934.26	0.00	1,166,220.00	0.79	324,285.74
COLOMBIA						

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,600.000 ECOPETROL SA 279158109 ADR	11.1300	776,894.54	0.00	474,138.00		-302,756.54
	11.1300	776,894.54	0.00	474,138.00	0.32	-302,756.54
MEXICO						
9,700.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	62.0100	891,516.64	0.00	601,497.00		-290,019.64
	62.0100	891,516.64	0.00	601,497.00	0.41	-290,019.64
INDIA						
21,400.000 HDFC BANK LTD 40415F101 ADR	45.4600	1,086,985.18	0.00	972,844.00		-114,141.18
	45.4600	1,086,985.18	0.00	972,844.00	0.66	-114,141.18
135,450.000 ICICI BANK LTD 45104G104 ADR	9.2900	1,583,925.39	0.00	1,258,330.50		-325,594.89
	9.2900	1,583,925.39	0.00	1,258,330.50	0.85	-325,594.89
SUBTOTAL INDIA		2,670,910.57	0.00	2,231,174.50		-439,736.07
		2,670,910.57	0.00	2,231,174.50	1.51	-439,736.07
EMERGING MARKET GEOGRAPHIC FOCUS						
18,700.000 ISHARES MSCI EMERGING MARKET 464287234	39.9900	824,240.41	0.00	747,813.00		-76,427.41
	39.9900	824,240.41	0.00	747,813.00	0.51	-76,427.41
CAYMAN ISLANDS						
66,200.000 JD.COM INC 47215P106 ADR	60.1800	2,045,933.00	0.00	3,983,916.00		1,937,983.00
	60.1800	2,045,933.00	0.00	3,983,916.00	2.71	1,937,983.00
6,200.000 NETEASE INC 64110W102 ADR	429.3800	1,530,034.61	0.00	2,662,156.00		1,132,121.39
	429.3800	1,530,034.61	0.00	2,662,156.00	1.81	1,132,121.39



Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL CAYMAN ISLANDS						
		3,575,967.61	0.00	6,646,072.00		3,070,104.39
		3,575,967.61	0.00	6,646,072.00	4.52	3,070,104.39
TOTAL EQUITY U.S. DOLLAR						
		22,592,184.84	33,034.46	26,965,623.50		4,373,438.66
		22,592,184.84	33,034.46	26,965,623.50	18.32	4,373,438.66
TOTAL EQUITY						
		22,592,184.84	33,034.46	26,965,623.50	18.32	4,373,438.66
PREFERRED SECURITIES						
U.S. DOLLAR						
BRAZIL						
49,600.000 PETROLEO BRASILEIRO SA 71654V101 ADR	7.9700 7.9700	637,898.94 637,898.94	0.00 0.00	395,312.00 395,312.00		-242,586.94 -242,586.94
EQUITY						
U.S. DOLLAR						
TAIWAN						
114,900.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	56.7700 56.7700	4,740,835.88 4,740,835.88	48,309.82 48,309.82	6,522,873.00 6,522,873.00		1,782,037.12 1,782,037.12
BRAZIL						
116,300.000 VALE SA 91912E105 ADR	10.3100 10.3100	1,578,892.45 1,578,892.45	41,533.49 41,533.49	1,199,053.00 1,199,053.00		-379,839.45 -379,839.45
CAYMAN ISLANDS						
68,600.000 VIPSHOP HOLDINGS LTD 92763W103 ADR	19.9100 19.9100	987,565.22 987,565.22	0.00 0.00	1,365,826.00 1,365,826.00		378,260.78 378,260.78
TOTAL EQUITY U.S. DOLLAR						
		7,307,293.55	89,843.31	9,087,752.00		1,780,458.45
		7,307,293.55	89,843.31	9,087,752.00	6.17	1,780,458.45
TOTAL EQUITY						
		7,307,293.55	89,843.31	9,087,752.00	6.17	1,780,458.45

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
2,532,602.140 BLACKROCK FEDERAL FUND 30	100.0000	2,532,602.14	187.79	2,532,602.14		0.00
99VVBJNY8 0.110%	100.0000	2,532,602.14	187.79	2,532,602.14	1.72	0.00
EQUITY						
POLISH ZLOTY						
POLAND						
5,578.000 CD PROJEKT SA	394.9000	1,459,540.69	0.00	2,202,752.20		743,211.51
EG7302219	99.8319	378,374.22	0.00	556,862.26	0.38	178,488.04
88,714.000 POWSZECHNA KASA OSZCZEDNOSCI B	22.9200	3,759,460.98	0.00	2,033,324.88		-1,726,136.10
EGB03NGS7	5.7942	999,279.77	0.00	514,030.53	0.35	-485,249.24
52,378.000 POWSZECHNY ZAKLAD UBEZPIECZEN	28.9300	2,152,896.01	0.00	1,515,295.54		-637,600.47
EGB63DG23	7.3136	595,163.92	0.00	383,071.19	0.26	-212,092.73
SUBTOTAL POLAND		7,371,897.68	0.00	5,751,372.62		-1,620,525.06
		1,972,817.91	0.00	1,453,963.98	0.99	-518,853.93
TOTAL EQUITY POLISH ZLOTY		7,371,897.68	0.00	5,751,372.62		-1,620,525.06
		1,972,817.91	0.00	1,453,963.98	0.99	-518,853.93
HUNGARIAN FORINT						
HUNGARY						
45,552.000 OTP BANK NYRT	11,020.0000	589,117,754.63	0.00	501,983,040.00		-87,134,714.63
EM7320150	34.9202	1,994,302.01	0.00	1,590,684.36	1.08	-403,617.65



Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,262.000 RICHTER GEDEON NYRT EMBC9ZH88	6,520.0000 20.6606	274,430,143.35 901,762.41	0.00 0.00	269,028,240.00 852,496.96	0.58	-5,401,903.35 -49,265.45
66,807.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	1,858.0000 5.8876	199,118,216.01 713,694.17	0.00 0.00	124,127,406.00 393,335.05	0.27	-74,990,810.01 -320,359.12
SUBTOTAL HUNGARY		1,062,666,113.99	0.00	895,138,686.00		-167,527,427.99
		3,609,758.59	0.00	2,836,516.37	1.93	-773,242.22
TOTAL EQUITY HUNGARIAN FORINT		1,062,666,113.99	0.00	895,138,686.00		-167,527,427.99
		3,609,758.59	0.00	2,836,516.37	1.93	-773,242.22
TURKISH LIRA						
TURKEY						
364,432.000 AKBANK T.A.S. ETB03MN79	6.0800 0.8870	3,020,899.03 499,445.99	0.00 0.00	2,215,746.56 323,242.51	0.22	-805,152.47 -176,203.48
U.S. DOLLAR						
RUSSIA						
217,153.000 GAZPROM PJSC EX5140986 ADR	5.3960 5.3960	1,061,342.36 1,061,342.36	0.00 0.00	1,171,757.59 1,171,757.59	0.80	110,415.23 110,415.23
18,658.000 LUKOIL PJSC EXBYZDW22 ADR	74.2600 74.2600	1,516,923.00 1,516,923.00	0.00 0.00	1,385,543.08 1,385,543.08	0.94	-131,379.92 -131,379.92
SUBTOTAL RUSSIA		2,578,265.36	0.00	2,557,300.67		-20,964.69
		2,578,265.36	0.00	2,557,300.67	1.74	-20,964.69
TOTAL EQUITY U.S. DOLLAR		2,578,265.36	0.00	2,557,300.67		-20,964.69
		2,578,265.36	0.00	2,557,300.67	1.74	-20,964.69
NEW TAIWAN DOLLAR						
TAIWAN						

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
171,000.000 ACCTON TECHNOLOGY CORP FA6005211	228.0000 7.7276	19,073,797.21 617,662.25	0.00 0.00	38,988,000.00 1,321,425.55	0.90	19,914,202.79 703,763.30
142,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	299.0000 10.1340	33,179,919.54 1,066,891.15	0.00 0.00	42,458,000.00 1,439,034.73	0.98	9,278,080.46 372,143.58
47,000.000 CATCHER TECHNOLOGY CO LTD FA6186664	222.0000 7.5243	11,828,562.00 388,012.53	0.00 0.00	10,434,000.00 353,640.97	0.24	-1,394,562.00 -34,371.56
191,000.000 ELITE MATERIAL CO LTD FA6316121	159.5000 5.4060	20,526,816.86 664,622.46	0.00 0.00	30,464,500.00 1,032,537.41	0.70	9,937,683.14 367,914.95
96,000.000 MEDIATEK INC FA6372488	579.0000 19.6241	30,209,109.27 974,936.36	0.00 0.00	55,584,000.00 1,883,916.02	1.28	25,374,890.73 908,979.66
516,000.000 FUBON FINANCIAL HOLDING CO LTD FA6411674	43.9000 1.4879	19,751,075.00 653,522.21	0.00 0.00	22,652,400.00 767,760.85	0.52	2,901,325.00 114,238.64
1,477,000.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	17.4500 0.5914	24,121,840.16 781,831.39	758,439.50 25,872.90	25,773,650.00 873,549.80	0.59	1,651,809.84 91,718.41
759,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	86.3000 2.9250	63,148,181.36 2,038,407.85	0.00 0.00	65,501,700.00 2,220,057.96	1.51	2,353,518.64 181,650.11
205,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	118.5000 4.0163	17,861,110.05 577,591.37	0.00 0.00	24,292,500.00 823,348.98	0.56	6,431,389.95 245,757.61

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,686,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	20.3500 0.6897	35,524,317.96 1,152,933.69	0.00 0.00	34,310,100.00 1,162,876.85	0.79	-1,214,217.96 9,943.16
98,000.000 PIXART IMAGING INC FA6673364	169.5000 5.7449	14,592,481.00 483,627.12	0.00 0.00	16,611,000.00 562,998.87	0.38	2,018,519.00 79,371.75
291,000.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399	71.3000 2.4166	24,014,047.21 771,884.79	0.00 0.00	20,748,300.00 703,224.93	0.48	-3,265,747.21 -68,659.86
484,000.000 TAIWAN CEMENT CORP FA6869939	42.7500 1.4489	20,368,363.00 678,003.18	0.00 0.00	20,691,000.00 701,282.86	0.48	322,637.00 23,279.68
1,177,000.000 UNITED MICROELECTRONICS CORP FA6916623	15.9000 0.5389	19,040,552.00 624,587.57	0.00 0.00	18,714,300.00 634,286.30	0.43	-326,252.00 9,698.73
53,000.000 TAIDOC TECHNOLOGY CORP FAB3DBMV4	274.0000 9.2867	8,661,062.51 286,576.64	0.00 0.00	14,522,000.00 492,196.11	0.33	5,860,937.49 205,619.47
174,000.000 ZHEN DING TECHNOLOGY HOLDING L FAB734XQ1	128.5000 4.3553	14,750,366.18 477,664.16	0.00 0.00	22,359,000.00 757,816.61	0.51	7,608,633.82 280,152.45
SUBTOTAL TAIWAN		376,651,601.31	758,439.50	464,104,450.00		87,452,848.69
		12,238,754.72	25,872.90	15,729,954.80	10.68	3,491,200.08
TOTAL EQUITY NEW TAIWAN DOLLAR		376,651,601.31	758,439.50	464,104,450.00		87,452,848.69
		12,238,754.72	25,872.90	15,729,954.80	10.68	3,491,200.08
THAILAND BAHT						
THAILAND						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
88,100.000 ADVANCED INFO SERVICE PCL FB6412597	185.0000 5.9856	18,566,248.85 603,806.33	0.00 0.00	16,298,500.00 527,331.55	0.36	-2,267,748.85 -76,474.78
446,100.000 CP ALL PCL FBB08YDF9	67.7500 2.1920	35,189,425.59 1,127,164.35	0.00 0.00	30,223,275.00 977,862.15	0.66	-4,966,150.59 -149,302.20
135,900.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	91.7500 2.9685	18,724,232.54 585,150.74	0.00 0.00	12,468,825.00 403,423.92	0.27	-6,255,407.54 -181,726.82
1,511,600.000 CHAROEN POKPHAND FOODS PCL FBB5L2DG1	31.7500 1.0273	41,017,522.10 1,285,897.31	0.00 0.00	47,993,300.00 1,552,804.31	1.05	6,975,777.90 266,907.00
SUBTOTAL THAILAND		113,497,429.08 3,602,018.73	0.00 0.00	106,983,900.00 3,461,421.93	2.34	-6,513,529.08 -140,596.80
TOTAL EQUITY THAILAND BAHT		113,497,429.08 3,602,018.73	0.00 0.00	106,983,900.00 3,461,421.93	2.34	-6,513,529.08 -140,596.80
HONG KONG DOLLAR						
HONG KONG						
242,000.000 CHINA MOBILE LTD FH6073552 HK/00941	52.3000 6.7480	19,479,994.11 2,483,358.80	0.00 0.00	12,656,600.00 1,633,014.85	1.11	-6,823,394.11 -850,343.95
CHINA						
249,500.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	52.2000 6.7351	11,606,981.07 1,480,021.06	0.00 0.00	13,023,900.00 1,680,405.65	1.14	1,416,918.93 200,384.59
HONG KONG						

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
458,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488 HK/01114	6.9400 0.8954	3,158,074.34 407,451.40	0.00 0.00	3,178,520.00 410,107.80	0.28	20,445.66 2,656.40
CHINA						
374,400.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	14.6400 1.8889	5,804,977.70 740,294.54	62,400.00 8,051.11	5,481,216.00 707,212.61	0.48	-323,761.70 -33,081.93
HONG KONG						
414,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	23.4500 3.0256	11,976,441.04 1,526,864.47	235,980.00 30,445.51	9,708,300.00 1,252,611.14	0.85	-2,268,141.04 -274,253.33
672,000.000 CITIC LTD FH6196155 HK/00267	7.2800 0.9393	6,668,120.24 853,163.28	191,520.00 24,706.15	4,892,160.00 631,209.80	0.43	-1,775,960.24 -221,953.48
SUBTOTAL HONG KONG		18,644,561.28 2,380,027.75	427,500.00 55,151.66	14,600,460.00 1,883,820.94	1.28	-4,044,101.28 -496,206.81
CHINA						
1,298,000.000 LENOVO GROUP LTD FH6218082 HK/00992	4.2900 0.5535	8,976,339.21 1,143,705.44	0.00 0.00	5,568,420.00 718,464.09	0.49	-3,407,919.21 -425,241.35
1,100,000.000 PETROCHINA CO LTD FH6226572 HK/00857	2.5700 0.3316	5,355,955.49 683,158.96	71,478.00 9,221.27	2,827,000.00 364,753.01	0.25	-2,528,955.49 -318,405.95
SUBTOTAL CHINA		14,332,294.70 1,826,864.40	71,478.00 9,221.27	8,395,420.00 1,083,217.10	0.74	-5,936,874.70 -743,647.30
HONG KONG						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
274,000.000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823 HK/00175	12.2000 1.5741	4,158,524.72 531,169.34	68,500.00 8,837.13	3,342,800.00 431,303.99	0.29	-815,724.72 -99,865.35
CHINA						
1,088,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250 HK/02328	6.3900 0.8245	9,876,980.54 1,259,505.12	493,716.55 63,685.57	6,952,320.00 897,021.46	0.61	-2,924,660.54 -362,483.66
628,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	17.2400 2.2244	4,837,068.94 618,571.34	0.00 0.00	10,826,720.00 1,396,915.01	0.95	5,989,651.06 778,343.67
158,000.000 WEICHAJ POWER CO LTD FH6743956 HK/02338	14.4400 1.8631	2,166,906.33 279,494.42	0.00 0.00	2,281,520.00 294,372.58	0.20	114,613.67 14,878.16
SUBTOTAL CHINA		16,880,955.81 2,157,570.88	493,716.55 63,685.57	20,060,560.00 2,588,309.05	1.76	3,179,604.19 430,738.17
HONG KONG						
171,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	29.6000 3.8191	4,301,770.57 548,560.78	0.00 0.00	5,061,600.00 653,071.76	0.44	759,829.43 104,510.98
CHINA						
595,000.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1 HK/01088	12.1200 1.5638	10,451,949.00 1,335,399.54	738,297.60 95,246.74	7,211,400.00 930,449.20	0.63	-3,240,549.00 -404,950.34
3,053,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	6.2700 0.8090	21,783,694.71 2,777,456.55	0.00 0.00	19,142,310.00 2,469,832.07	1.68	-2,641,384.71 -307,624.48

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,550,000.000 CHINA NATIONAL BUILDING MATERI FHB0Y91C2 HK/03323	8.2500 1.0645	11,739,685.51 1,500,345.55	0.00 0.00	12,787,500.00 1,649,904.20	1.12	1,047,814.49 149,558.65
4,688,000.000 BANK OF CHINA LTD FHB154562 HK/03988	2.8700 0.3703	17,213,710.97 2,195,179.52	0.00 0.00	13,454,560.00 1,735,971.46	1.18	-3,759,150.97 -459,208.06
236,000.000 GUANGZHOU R&F PROPERTIES CO LT FHB19H8Y5 HK/02777	9.0200 1.1638	3,595,873.91 458,349.10	200,128.38 25,821.52	2,128,720.00 274,657.60	0.19	-1,467,153.91 -183,691.50
1,604,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	4.7000 0.6064	9,640,659.46 1,229,464.61	414,938.28 53,532.87	7,538,800.00 972,691.91	0.66	-2,101,859.46 -256,772.70
1,620,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1 HK/01800	4.3700 0.5638	12,870,448.76 1,641,444.11	371,410.92 47,913.37	7,079,400.00 913,417.93	0.62	-5,791,048.76 -728,026.18
336,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	9.5200 1.2283	3,989,844.59 508,739.83	126,082.72 16,251.62	3,198,720.00 412,714.10	0.28	-791,124.59 -96,025.73
517,000.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	13.0200 1.6799	4,896,378.16 624,837.85	236,466.49 30,505.05	6,731,340.00 868,509.57	0.59	1,834,961.84 243,671.72
166,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	68.4000 8.8253	7,868,139.56 1,004,082.89	0.00 0.00	11,354,400.00 1,464,998.80	1.00	3,486,260.44 460,915.91
3,311,300.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	3.9800 0.5135	20,727,766.33 2,653,886.86	0.00 0.00	13,178,974.00 1,700,414.04	1.16	-7,548,792.33 -953,472.82

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
268,000.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	19.8400 2.5599	8,185,754.31 1,044,849.47	158,556.58 20,438.52	5,317,120.00 686,040.16	0.47	-2,868,634.31 -358,809.31
152,000.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	32.4500 4.1869	5,806,627.73 743,048.22	205,168.18 26,436.65	4,932,400.00 636,401.76	0.43	-874,227.73 -106,646.46
1,970,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	3.1200 0.4026	7,131,210.85 909,222.94	0.00 0.00	6,146,400.00 793,037.82	0.54	-984,810.85 -116,185.12
520,800.000 XIAOMI CORP FHBG0ZMJ8 HK/01810	12.8400 1.6567	6,258,882.80 807,290.49	0.00 0.00	6,687,072.00 862,797.90	0.59	428,189.20 55,507.41
680,000.000 XINYI SOLAR HOLDINGS LTD FHBGQYNN3 HK/00968	7.3400 0.9470	4,562,905.52 587,471.02	0.00 0.00	4,991,200.00 643,988.41	0.44	428,294.48 56,517.39
434,000.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	32.7000 4.2191	12,504,752.65 1,600,544.42	0.00 0.00	14,191,800.00 1,831,093.67	1.24	1,687,047.35 230,549.25
165,400.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	498.6000 64.3317	61,544,529.31 7,865,147.24	0.00 0.00	82,468,440.00 10,640,471.17	7.23	20,923,910.69 2,775,323.93
183,600.000 YICHANG HEC CHANGJIANG PHARMAC FHBYPHSW7 HK/01558	15.8400 2.0438	3,209,342.05 414,065.91	27,155.77 3,505.38	2,908,224.00 375,232.92	0.25	-301,118.05 -38,832.99
SUBTOTAL CHINA		233,982,156.18	2,478,204.92	231,448,780.00		-2,533,376.18
		29,900,826.12	319,651.72	29,862,624.69	20.30	-38,201.43
TOTAL EQUITY HONG KONG DOLLAR		332,350,290.48	3,601,799.47	317,249,856.00		-15,100,434.48
		42,456,145.07	464,598.46	40,933,088.44	27.82	-1,523,056.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INDIAN RUPEE						
INDIA						
78,362.000 LIC HOUSING FINANCE LTD F16101021	265.0500 3.5104	34,737,217.18 489,437.53	0.00 0.00	20,769,848.10 275,083.66	0.19	-13,967,369.08 -214,353.87
20,505.000 APOLLO HOSPITALS ENTERPRISE LT F16273580	1,349.8500 17.8779	28,457,596.30 400,959.45	0.00 0.00	27,678,674.25 366,586.74	0.25	-778,922.05 -34,372.71
219,751.000 HCL TECHNOLOGIES LTD F16294891	556.8500 7.3751	136,312,588.04 1,910,674.30	0.00 0.00	122,368,344.35 1,620,692.24	1.10	-13,944,243.69 -289,982.06
16,418.000 IPCA LABORATORIES LTD F16433473	1,674.4000 22.1764	25,926,930.77 339,113.60	0.00 0.00	27,490,299.20 364,091.83	0.25	1,563,368.43 24,978.23
227,534.000 BHARTI AIRTEL LTD F16442326	559.8500 7.4149	114,490,507.64 1,579,990.84	0.00 0.00	127,384,909.90 1,687,133.52	1.15	12,894,402.26 107,142.68
26,024.000 DIVI'S LABORATORIES LTD F16602515	2,278.9000 30.1826	42,079,241.29 592,408.62	0.00 0.00	59,306,093.60 785,472.14	0.53	17,226,852.31 193,063.52
81,772.000 GLENMARK PHARMACEUTICALS LTD F16698752	450.3000 5.9639	28,807,573.65 405,816.58	0.00 0.00	36,821,931.60 487,683.47	0.33	8,014,357.95 81,866.89
43,994.000 SHRIRAM TRANSPORT FINANCE CO L F16802602	689.6000 9.1333	26,739,592.99 349,742.89	0.00 0.00	30,338,262.40 401,811.32	0.27	3,598,669.41 52,068.43

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
281,344.000 ITC LTD FIB0JGGP6	194.6500 2.5780	51,068,067.86 667,949.34	0.00 0.00	54,763,609.60 725,309.78	0.49	3,695,541.74 57,360.44
278,538.000 POWER FINANCE CORP LTD FIB1S7220	84.0000 1.1125	36,161,133.47 506,733.13	0.00 0.00	23,397,192.00 309,881.18	0.21	-12,763,941.47 -196,851.95
202,391.000 COAL INDIA LTD FIB4Z9XF9	132.8500 1.7595	39,219,839.20 548,230.36	0.00 0.00	26,887,644.35 356,110.04	0.24	-12,332,194.85 -192,120.32
260,866.000 STATE BANK OF INDIA FIBSQCB22	178.4500 2.3635	92,449,666.18 1,335,549.52	0.00 0.00	46,551,537.70 616,546.02	0.42	-45,898,128.48 -719,003.50
SUBTOTAL INDIA		656,449,954.57 9,126,606.16	0.00 0.00	603,758,347.05 7,996,401.94	5.43	-52,691,607.52 -1,130,204.22
TOTAL EQUITY INDIAN RUPEE		656,449,954.57 9,126,606.16	0.00 0.00	603,758,347.05 7,996,401.94	5.43	-52,691,607.52 -1,130,204.22
SOUTH KOREAN WON						
SOUTH KOREA						
13,768.000 KT&G CORP FK6175079	78,200.0000 65.0123	1,283,210,744.64 1,052,690.80	0.00 0.00	1,076,657,600.00 895,088.99	0.61	-206,553,144.64 -157,601.81
6,222.000 SK TELECOM CO LTD FK6224877	211,000.0000 175.4167	1,621,469,898.09 1,420,855.59	4,853,160.00 4,047.31	1,312,842,000.00 1,091,443.01	0.74	-308,627,898.09 -329,412.58
7,142.000 DAELIM INDUSTRIAL CO LTD FK6249585	82,300.0000 68.4208	724,097,007.75 601,420.43	0.00 0.00	587,786,600.00 488,661.68	0.33	-136,310,407.75 -112,758.75

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
3,009.000 NCSoft Corp FK6264188	891,000.0000 740.7409	1,565,830,098.37 1,362,695.49	0.00 0.00	2,681,019,000.00 2,228,889.27	1.51	1,115,188,901.63 866,193.78
25,906.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	28,750.0000 23.9016	1,133,940,855.66 1,005,028.65	0.00 0.00	744,797,500.00 619,194.10	0.42	-389,143,355.66 -385,834.55
12,832.000 HYUNDAI MOBIS CO LTD FK6449540	192,000.0000 159.6209	3,165,167,873.98 2,642,971.78	0.00 0.00	2,463,744,000.00 2,048,255.75	1.39	-701,423,873.98 -594,716.03
20,531.000 SK HYNIX INC FK6450266	85,100.0000 70.7487	1,553,612,844.97 1,307,980.78	0.00 0.00	1,747,188,100.00 1,452,540.55	0.99	193,575,255.03 144,559.77
12,457.000 HYUNDAI MOTOR CO FK6451058	97,700.0000 81.2238	1,578,406,098.88 1,330,410.44	0.00 0.00	1,217,048,900.00 1,011,804.56	0.69	-361,357,198.88 -318,605.88
24,218.000 KIA MOTORS CORP FK6490924	32,050.0000 26.6451	1,067,846,006.28 911,770.45	0.00 0.00	776,186,900.00 645,289.96	0.44	-291,659,106.28 -266,480.49
16,009.000 GS ENGINEERING & CONSTRUCTION FK6537096	24,550.0000 20.4099	725,650,496.89 644,560.17	0.00 0.00	393,020,950.00 326,741.50	0.22	-332,629,546.89 -317,818.67
126,279.000 SAMSUNG ELECTRONICS CO LTD FK6771729	52,800.0000 43.8958	5,878,783,552.91 5,264,808.73	34,868,157.48 29,077.92	6,667,531,200.00 5,543,112.07	3.77	788,747,647.09 278,303.34
42,467.000 HANA FINANCIAL GROUP INC FKB0RNR7	27,000.0000 22.4467	1,843,700,549.83 1,668,015.60	16,562,130.00 13,809.78	1,146,609,000.00 953,243.71	0.65	-697,091,549.83 -714,771.89

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
46,696.000 KB FINANCIAL GROUP INC FKB3DF0Y1	33,950.0000 28.2246	2,540,587,781.47 2,299,344.15	0.00 0.00	1,585,329,200.00 1,317,977.70	0.90	-955,258,581.47 -981,366.45
20,065.000 GS RETAIL CO LTD FKB7F9Q75	36,450.0000 30.3030	854,832,384.00 689,659.10	0.00 0.00	731,369,250.00 608,030.41	0.41	-123,463,134.00 -81,628.69
2,560.000 ORION CORP/REPUBLIC OF KOREA FKBDVLJ75	134,000.0000 111.4021	336,790,576.00 271,714.89	0.00 0.00	343,040,000.00 285,189.39	0.19	6,249,424.00 13,474.50
7,810.000 CELLTRION HEALTHCARE CO LTD FKBYZ6DH2	108,400.0000 90.1193	658,644,544.00 533,121.38	0.00 0.00	846,604,000.00 703,831.85	0.48	187,959,456.00 170,710.47
SUBTOTAL SOUTH KOREA		26,532,571,313.72	56,283,447.48	24,320,774,200.00		-2,211,797,113.72
		23,007,048.43	46,935.01	20,219,294.50	13.74	-2,787,753.93
TOTAL EQUITY SOUTH KOREAN WON		26,532,571,313.72	56,283,447.48	24,320,774,200.00		-2,211,797,113.72
		23,007,048.43	46,935.01	20,219,294.50	13.74	-2,787,753.93
INDONESIAN RUPIAH						
INDONESIA						
2,225,200.000 BANK RAKYAT INDONESIA PERSERO FL6709099	3,030.0000 0.2121	6,166,343,864.00 400,411.55	0.00 0.00	6,742,356,000.00 471,991.89	0.32	576,012,136.00 71,580.34
MALAYSIAN RINGGIT						
MALAYSIA						
176,600.000 TENAGA NASIONAL BHD FN6904613	11.6200 2.7118	2,442,862.17 590,044.78	0.00 0.00	2,052,092.00 478,901.28	0.33	-390,770.17 -111,143.50

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
260,500.000 TOP GLOVE CORP BHD FNB05L894	16.1000 3.7573	2,068,740.41 477,658.85	26,050.00 6,073.25	4,194,050.00 978,774.80	0.66	2,125,309.59 501,115.95
SUBTOTAL MALAYSIA		4,511,602.58	26,050.00	6,246,142.00		1,734,539.42
		1,067,703.63	6,073.25	1,457,676.08	0.99	389,972.45
TOTAL EQUITY MALAYSIAN RINGGIT		4,511,602.58	26,050.00	6,246,142.00		1,734,539.42
		1,067,703.63	6,073.25	1,457,676.08	0.99	389,972.45
SOUTH AFRICAN RAND						
SOUTH AFRICA						
11,649.000 NASPERS LTD KS6622697	3,163.1100 182.0495	28,792,769.68 1,981,649.63	0.00 0.00	36,847,068.39 2,120,694.59	1.44	8,054,298.71 139,044.96
52,602.000 ASPEN PHARMACARE HOLDINGS LTD KSB09C0Z3	143.5100 8.2596	7,369,102.69 422,558.47	0.00 0.00	7,548,913.02 434,469.82	0.30	179,810.33 11,911.35
109,385.000 SANLAM LTD KSB0L6751	58.9400 3.3922	8,779,834.49 662,112.88	0.00 0.00	6,447,151.90 371,059.10	0.25	-2,332,682.59 -291,053.78
49,806.000 IMPALA PLATINUM HOLDINGS LTD KSB1FFT78	116.0000 6.6763	6,439,833.13 381,868.66	0.00 0.00	5,777,496.00 332,517.76	0.23	-662,337.13 -49,350.90
355,733.000 OLD MUTUAL LTD KSDVVPYN1	12.0400 0.6930	8,120,195.00 571,490.28	0.00 0.00	4,283,025.32 246,505.06	0.17	-3,837,169.68 -324,985.22
90,683.000 ABSA GROUP LTD KSBFX05H4	85.3000 4.9094	15,506,631.54 1,156,632.78	0.00 0.00	7,735,259.90 445,194.82	0.30	-7,771,371.64 -711,437.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
248,816.000 SIBANYE STILLWATER LTD KSBL0L912	37.7000 2.1698	10,190,078.19 685,173.95	0.00 0.00	9,380,363.20 539,877.02	0.37	-809,714.99 -145,296.93
SUBTOTAL SOUTH AFRICA		85,198,444.72 5,861,486.65	0.00 0.00	78,019,277.73 4,490,318.17	3.06	-7,179,166.99 -1,371,168.48
TOTAL EQUITY SOUTH AFRICAN RAND		85,198,444.72 5,861,486.65	0.00 0.00	78,019,277.73 4,490,318.17	3.06	-7,179,166.99 -1,371,168.48
BRAZIL REAL						
BRAZIL						
44,000.000 BRF SA LB2036997	21.5400 3.9229	1,716,470.83 429,520.38	0.00 0.00	947,760.00 172,608.73	0.12	-768,710.83 -256,911.65
26,800.000 BANCO DO BRASIL SA LB2328592	32.2500 5.8735	1,368,812.51 349,832.77	0.00 0.00	864,300.00 157,408.76	0.11	-504,512.51 -192,424.01
163,500.000 EQUATORIAL ENERGIA SA LBB128R92	23.3300 4.2489	2,865,943.67 767,605.89	0.00 0.00	3,814,455.00 694,699.32	0.47	948,511.33 -72,906.57
30,300.000 B2W CIA DIGITAL LBB1LH3Y2	108.4000 19.7421	2,387,054.95 441,483.10	0.00 0.00	3,284,520.00 598,186.06	0.41	897,465.05 156,702.96
216,700.000 JBS SA LBB1V74X4	21.3700 3.8920	5,413,738.13 1,360,388.82	0.00 0.00	4,630,879.00 843,388.76	0.57	-782,859.13 -517,000.06
237,300.000 MARFRIG GLOBAL FOODS SA LBB1YWHR5	12.5800 2.2911	3,335,719.36 577,588.73	0.00 0.00	2,985,234.00 543,679.25	0.37	-350,485.36 -33,909.48

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL BRAZIL						
		17,087,739.45	0.00	16,527,148.00		-560,591.45
		3,926,419.69	0.00	3,009,970.88	2.05	-916,448.81
TOTAL EQUITY BRAZIL REAL						
		17,087,739.45	0.00	16,527,148.00		-560,591.45
		3,926,419.69	0.00	3,009,970.88	2.05	-916,448.81
TOTAL EQUITY						
		110,346,882.48	543,479.62	104,941,142.16	71.31	-5,405,740.32
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
34,400.000 TELEFONICA BRASIL SA LBB3ZCNF3	48.3700 8.8093	1,738,673.37 448,670.65	140,059.03 25,414.15	1,663,928.00 303,039.27	0.21	-74,745.37 -145,631.38
EQUITY						
BRAZIL REAL						
BRAZIL						
63,600.000 QUALICORP CONSULTORIA E CORRET LBB4LHBQ4	29.1500 5.3089	2,220,647.97 527,025.42	267.94 48.73	1,853,940.00 337,644.79	0.23	-366,707.97 -189,380.63
86,300.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	28.3500 5.1632	4,107,694.41 1,083,626.05	0.00 0.00	2,446,605.00 445,582.61	0.30	-1,661,089.41 -638,043.44
56,000.000 B3 SA - BRASIL BOLSA BALCAO LBBG36ZK8	55.6900 10.1424	2,483,498.54 618,751.05	0.00 0.00	3,118,640.00 567,975.52	0.39	635,141.46 -50,775.53
SUBTOTAL BRAZIL						
		8,811,840.92	267.94	7,419,185.00		-1,392,655.92
		2,229,402.52	48.73	1,351,202.92	0.92	-878,199.60
TOTAL EQUITY BRAZIL REAL						
		8,811,840.92	267.94	7,419,185.00		-1,392,655.92
		2,229,402.52	48.73	1,351,202.92	0.92	-878,199.60
MEXICAN PESO						
MEXICO						

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
154,700.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	79.5300 3.4418	17,688,380.56 917,265.69	0.00 0.00	12,303,291.00 532,448.65	0.36	-5,385,089.56 -384,817.04
239,700.000 GRUPO MEXICO SAB DE CV LM2643673	53.4000 2.3110	12,471,677.84 633,719.06	0.00 0.00	12,799,980.00 553,943.83	0.38	328,302.16 -79,775.23
SUBTOTAL MEXICO		30,160,058.40	0.00	25,103,271.00		-5,056,787.40
		1,550,984.75	0.00	1,086,392.48	0.74	-464,592.27
TOTAL EQUITY MEXICAN PESO		30,160,058.40	0.00	25,103,271.00		-5,056,787.40
		1,550,984.75	0.00	1,086,392.48	0.74	-464,592.27
TOTAL EQUITY		3,780,387.27	48.73	2,437,595.40	1.66	-1,342,791.87
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR INVESTMENT ADVISORY FEES		-54,461.70 -54,461.70	0.00 0.00	-54,461.70 -54,461.70	-0.04	0.00 0.00
FFX CONTRACTS RECEIVABLE		25,678.99 25,678.99	0.00 0.00	25,678.99 25,678.99	0.02	0.00 0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,989.80 -4,989.80	0.00 0.00	-4,989.80 -4,989.80	0.00	0.00 0.00
PAYABLE FOR CUSTODIAN FEES		-10,892.35 -10,892.35	0.00 0.00	-10,892.35 -10,892.35	-0.01	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 TRUSTEE FEES		-7,260.33	0.00	-7,260.33		0.00
		-7,260.33	0.00	-7,260.33	0.00	0.00
SUBTOTAL U.S. DOLLAR		-51,925.19	0.00	-51,925.19		0.00
		-51,925.19	0.00	-51,925.19	-0.03	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-51,925.19	0.00	-51,925.19		0.00
		-51,925.19	0.00	-51,925.19	-0.03	0.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		1,488,720.11	0.00	1,488,720.11		0.00
		89,611.75	0.00	85,681.73	0.06	-3,930.02
POLISH ZLOTY						
POLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	36,915.59	0.00		0.00
		0.00	9,332.37	0.00	0.00	0.00
NEW TAIWAN DOLLAR						
TAIWAN						
NON-BASE CURRENCY		15,482,829.98	0.00	15,482,829.98		0.00
		519,100.20	0.00	524,761.65	0.36	5,661.45
HUNGARIAN FORINT						
HUNGARY						
NON-BASE CURRENCY		2.94	0.00	2.94		0.00
		0.01	0.00	0.01	0.00	0.00
HONG KONG DOLLAR						
HONG KONG						



Shares/Par Security ID Description Link Ref	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		0.14	0.00	0.14		0.00
		0.02	0.00	0.02	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-199,028.36	0.00	-199,028.36		0.00
		-25,678.99	0.00	-25,679.47	-0.02	-0.48
SUBTOTAL HONG KONG DOLLAR		-199,028.22	0.00	-199,028.22		0.00
		-25,678.97	0.00	-25,679.45	-0.02	-0.48
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR		-199,028.22	0.00	-199,028.22		0.00
		-25,678.97	0.00	-25,679.45	-0.02	-0.48
BRAZIL REAL						
BRAZIL						
NON-BASE CURRENCY		8.59	0.00	8.59		0.00
		1.57	0.00	1.56	0.00	-0.01
TOTAL CASH & CASH EQUIVALENTS		531,109.37	9,332.37	532,840.31	0.37	1,730.94
TOTAL ASSETS - BASE:		148,177,029.24	701,340.43	147,195,906.78	100.03	-981,122.46
NET ASSETS - BASE:				147,897,247.21		

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
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,183.77	0.00	-4,183.77		0.00
		-4,183.77	0.00	-4,183.77	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-7,064.29	0.00	-7,064.29		0.00
		-7,064.29	0.00	-7,064.29	-0.01	0.00
REBATE RECEIVABLE		16,485.86	0.00	16,485.86		0.00
		16,485.86	0.00	16,485.86	0.02	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-75,000.00	0.00	-75,000.00		0.00
		-75,000.00	0.00	-75,000.00	-0.08	0.00
PAYABLE FOR CUSTODIAN FEES		-12,500.10	0.00	-12,500.10		0.00
		-12,500.10	0.00	-12,500.10	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-22,187.64	0.00	-22,187.64		0.00
		-22,187.64	0.00	-22,187.64	-0.02	0.00
2,413,540.600 BLACKROCK LIQ TREAS TR INSTL	100.0000	2,413,540.60	95.89	2,413,540.60		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	2,413,540.60	95.89	2,413,540.60	2.67	0.00
SUBTOTAL UNITED STATES		2,309,090.66	95.89	2,309,090.66		0.00
		2,309,090.66	95.89	2,309,090.66	2.57	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,309,090.66	95.89	2,309,090.66		0.00
		2,309,090.66	95.89	2,309,090.66	2.57	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						
		2,309,090.66	95.89	2,309,090.66	2.57	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	112.8804 112.8804	199,752.82 199,752.82	550.00 550.00	225,760.90 225,760.90	 0.25	26,008.08 26,008.08
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	109.4411 109.4411	19,893.30 19,893.30	341.40 341.40	21,888.21 21,888.21	 0.02	1,994.91 1,994.91
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	104.8068 104.8068	54,987.55 54,987.55	648.00 648.00	57,643.71 57,643.71	 0.06	2,656.16 2,656.16
145,000.000 WOODSIDE FINANCE LTD 144A 980236AQ6 4.500% 03/04/2029 DD 03/04/19	107.7694 107.7694	144,763.75 144,763.75	2,122.66 2,122.66	156,265.58 156,265.58	 0.17	11,501.83 11,501.83
SUBTOTAL AUSTRALIA		419,397.42	3,662.06	461,558.40	0.50	42,160.98
		419,397.42	3,662.06	461,558.40		42,160.98
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	100.9325 100.9325	90,316.78 90,316.78	1,863.52 1,863.52	90,839.26 90,839.26	 0.10	522.48 522.48
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	103.1623 103.1623	189,770.47 189,770.47	3,687.02 3,687.02	196,008.41 196,008.41	 0.22	6,237.94 6,237.94

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
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	107.2275	95,459.29	791.57	101,866.12		6,406.83
	107.2275	95,459.29	791.57	101,866.12	0.11	6,406.83
100,000.000 IHS MARKIT LTD 44962LAJ6 4.250% 05/01/2029 DD 04/08/19	114.9590	99,482.57	708.32	114,959.00		15,476.43
	114.9590	99,482.57	708.32	114,959.00	0.13	15,476.43
SUBTOTAL BERMUDA		475,029.11	7,050.43	503,672.79		28,643.68
		475,029.11	7,050.43	503,672.79	0.56	28,643.68
CANADA						
17,249.666 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	92.0698	17,249.67	91.87	15,881.73		-1,367.94
	92.0698	17,249.67	91.87	15,881.73	0.02	-1,367.94
23,741.137 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	91.4352	23,741.14	252.60	21,707.75		-2,033.39
	91.4352	23,741.14	252.60	21,707.75	0.02	-2,033.39
240,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	109.7711	237,084.54	4,076.14	263,450.73		26,366.19
	109.7711	237,084.54	4,076.14	263,450.73	0.29	26,366.19
30,000.000 CANADIAN PACIFIC RR CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	129.4816	29,879.85	425.76	38,844.49		8,964.64
	129.4816	29,879.85	425.76	38,844.49	0.04	8,964.64
300,000.000 ENBRIDGE INC 29250NAZ8 3.125% 11/15/2029 DD 11/15/19	104.8148	299,780.45	1,209.60	314,444.36		14,663.91
	104.8148	299,780.45	1,209.60	314,444.36	0.35	14,663.91
45,000.000 NUTRIEN LTD 67077MAT5 4.200% 04/01/2029 DD 04/01/19	116.0464	44,868.36	472.48	52,220.89		7,352.53
	116.0464	44,868.36	472.48	52,220.89	0.06	7,352.53

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
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	116.4378 116.4378	104,861.36 104,861.36	2,100.18 2,100.18	122,259.65 122,259.65	 0.14	17,398.29 17,398.29
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	101.0170 101.0170	75,011.44 75,011.44	435.59 435.59	75,762.75 75,762.75	 0.08	751.31 751.31
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	104.3680 104.3680	49,986.24 49,986.24	319.45 319.45	52,184.00 52,184.00	 0.06	2,197.76 2,197.76
SUBTOTAL CANADA		882,463.05	9,383.67	956,756.35		74,293.30
		882,463.05	9,383.67	956,756.35	1.06	74,293.30
CAYMAN ISLANDS						
104,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	108.4524 108.4524	99,922.99 99,922.99	422.46 422.46	112,790.50 112,790.50	 0.12	12,867.51 12,867.51
168,503.790 SEAGATE HDD CAYMAN 144A 81180WAZ4 4.091% 06/01/2029 DD 06/18/20	104.8261 104.8261	163,736.99 163,736.99	248.95 248.95	176,636.00 176,636.00	 0.20	12,899.01 12,899.01
SUBTOTAL CAYMAN ISLANDS		263,659.98	671.41	289,426.50		25,766.52
		263,659.98	671.41	289,426.50	0.32	25,766.52
CHILE						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	107.0353 107.0353	226,972.85 226,972.85	3,473.86 3,473.86	246,181.20 246,181.20	 0.27	19,208.35 19,208.35
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	104.8023 104.8023	194,524.72 194,524.72	2,685.31 2,685.31	209,604.67 209,604.67	 0.23	15,079.95 15,079.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 ENEL CHILE SA	111.5000	49,514.17	128.63	55,750.00		6,235.83
29278DAA3 4.875% 06/12/2028 DD 06/12/18	111.5000	49,514.17	128.63	55,750.00	0.06	6,235.83
SUBTOTAL CHILE		471,011.74	6,287.80	511,535.87		40,524.13
		471,011.74	6,287.80	511,535.87	0.56	40,524.13
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV	99.8950	49,954.75	260.12	49,947.50		-7.25
88166JAA1 3.650% 11/10/2021 DD 11/10/11	99.8950	49,954.75	260.12	49,947.50	0.06	-7.25
FRANCE						
50,000.000 ORANGE SA	104.4888	50,001.70	615.26	52,244.42		2,242.72
35177PAW7 4.125% 09/14/2021 DD 09/14/11	104.4888	50,001.70	615.26	52,244.42	0.06	2,242.72
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A	101.1940	100,900.71	726.46	101,194.00		293.29
44927JAC0 5.750% 11/16/2020 DD 11/16/10	101.1940	100,900.71	726.46	101,194.00	0.11	293.29
IRELAND						
150,000.000 AERCAP IRELAND CAPITAL DAC / A	100.9934	149,901.89	278.10	151,490.03		1,588.14
00774MAH8 4.450% 12/16/2021 DD 01/16/19	100.9934	149,901.89	278.10	151,490.03	0.17	1,588.14
10,000.000 JOHNSON CONTROLS INTERNATIONAL	111.2422	10,052.16	147.82	11,124.22		1,072.06
478375AR9 3.900% 02/14/2026 DD 08/14/16	111.2422	10,052.16	147.82	11,124.22	0.01	1,072.06
35,000.000 WILLIS TOWERS WATSON PLC	103.1942	35,333.01	595.08	36,117.96		784.95
97063PAB0 5.750% 03/15/2021 DD 03/17/11	103.1942	35,333.01	595.08	36,117.96	0.04	784.95

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL IRELAND		195,287.06	1,021.00	198,732.21		3,445.15
		195,287.06	1,021.00	198,732.21	0.22	3,445.15
MEXICO						
180,000.000 PETROLEOS MEXICANOS	87.2500	169,060.87	3,570.79	157,050.00		-12,010.87
71654QBW1 4.500% 01/23/2026 DD 01/23/16	87.2500	169,060.87	3,570.79	157,050.00	0.17	-12,010.87
NETHERLANDS						
50,000.000 NXP BV / NXP FUNDING LLC 144A	104.8283	49,959.22	225.03	52,414.16		2,454.94
62954HAE8 2.700% 05/01/2025 DD 05/01/20	104.8283	49,959.22	225.03	52,414.16	0.06	2,454.94
95,000.000 SENSATA TECHNOLOGIES BV 144A	106.0000	95,678.88	890.36	100,700.00		5,021.12
81725WAH6 5.625% 11/01/2024 DD 10/14/14	106.0000	95,678.88	890.36	100,700.00	0.11	5,021.12
80,000.000 TEVA PHARMACEUTICAL FINANCE NE	89.2880	76,437.57	629.87	71,430.40		-5,007.17
88167AAE1 3.150% 10/01/2026 DD 07/21/16	89.2880	76,437.57	629.87	71,430.40	0.08	-5,007.17
SUBTOTAL NETHERLANDS		222,075.67	1,745.26	224,544.56		2,468.89
		222,075.67	1,745.26	224,544.56	0.25	2,468.89
UNITED KINGDOM						
200,000.000 EXPERIAN FINANCE PLC 144A	116.3062	199,858.68	3,541.77	232,612.41		32,753.73
30217AAB9 4.250% 02/01/2029 DD 01/31/19	116.3062	199,858.68	3,541.77	232,612.41	0.26	32,753.73
25,000.000 VODAFONE GROUP PLC	140.0013	29,446.09	525.52	35,000.33		5,554.24
92857WAQ3 6.150% 02/27/2037 DD 02/27/07	140.0013	29,446.09	525.52	35,000.33	0.04	5,554.24
215,000.000 LLOYDS BANKING GROUP PLC	108.6862	215,000.00	1,156.70	233,675.24		18,675.24
539439AQ2 VAR RT 11/07/2028 DD 11/07/17	108.6862	215,000.00	1,156.70	233,675.24	0.26	18,675.24

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
270,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097BK6 VAR RT 03/22/2025 DD 03/22/19	108.7703 108.7703	270,000.00 270,000.00	3,191.38 3,191.38	293,679.89 293,679.89	 0.33	23,679.89 23,679.89
SUBTOTAL UNITED KINGDOM		714,304.77	8,415.37	794,967.87	0.89	80,663.10
		714,304.77	8,415.37	794,967.87		80,663.10
UNITED STATES						
374.070 ARI FLEET LEASE TRUS A A2 144A 00192MAB5 1.910% 04/15/2026 DD 05/24/17	100.0242 100.0242	374.03 374.03	0.32 0.32	374.16 374.16	 0.00	0.13 0.13
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	130.7522 130.7522	94,793.74 94,793.74	2,020.56 2,020.56	124,214.63 124,214.63	 0.14	29,420.89 29,420.89
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	105.2884 105.2884	86,690.19 86,690.19	954.84 954.84	89,495.12 89,495.12	 0.10	2,804.93 2,804.93
25,000.000 ABBVIE INC 144A 00287YDC0 3.800% 03/15/2025 DD 03/15/20	110.9516 110.9516	27,386.73 27,386.73	2,373.50 2,373.50	27,737.89 27,737.89	 0.03	351.16 351.16
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	113.9663 113.9663	24,957.29 24,957.29	135.15 135.15	28,491.58 28,491.58	 0.03	3,534.29 3,534.29
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	108.3616 108.3616	34,925.63 34,925.63	157.93 157.93	37,926.57 37,926.57	 0.04	3,000.94 3,000.94
20,000.000 HOWMET AEROSPACE INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	103.5860 103.5860	20,000.00 20,000.00	256.56 256.56	20,717.20 20,717.20	 0.02	717.20 717.20

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
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	111.3142 111.3142	189,756.58 189,756.58	1,110.73 1,110.73	211,496.98 211,496.98	0.23	21,740.40 21,740.40
135,000.000 ALTRIA GROUP INC 02209SBC6 4.400% 02/14/2026 DD 02/14/19	115.1453 115.1453	134,768.15 134,768.15	2,253.26 2,253.26	155,446.14 155,446.14	0.17	20,677.99 20,677.99
58,317.830 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	83.6783 83.6783	58,317.83 58,317.83	1,105.60 1,105.60	48,799.39 48,799.39	0.05	-9,518.44 -9,518.44
151,579.640 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	68.5207 68.5207	151,579.64 151,579.64	1,184.16 1,184.16	103,863.43 103,863.43	0.12	-47,716.21 -47,716.21
114,971.250 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	75.5950 75.5950	116,359.98 116,359.98	2,142.45 2,142.45	86,912.48 86,912.48	0.10	-29,447.50 -29,447.50
300,000.000 AMERICAN CAMPUS COMMUNITIES OP 024836AE8 3.300% 07/15/2026 DD 06/21/19	102.5499 102.5499	299,232.72 299,232.72	4,577.24 4,577.24	307,649.60 307,649.60	0.34	8,416.88 8,416.88
300,000.000 AMERICAN INTERNATIONAL GROUP I 026874DR5 3.400% 06/30/2030 DD 05/11/20	108.1163 108.1163	299,964.57 299,964.57	1,425.72 1,425.72	324,348.78 324,348.78	0.36	24,384.21 24,384.21
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	110.4210 110.4210	69,853.76 69,853.76	591.31 591.31	77,294.70 77,294.70	0.09	7,440.94 7,440.94
300,000.000 AMPHENOL CORP 032095AJ0 2.800% 02/15/2030 DD 09/10/19	106.3285 106.3285	299,772.96 299,772.96	3,161.86 3,161.86	318,985.61 318,985.61	0.35	19,212.65 19,212.65

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
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU 03522AAG5 3.650% 02/01/2026 DD 02/01/19	112.2786 112.2786	143,760.06 143,760.06	2,281.41 2,281.41	168,417.94 168,417.94	0.19	24,657.88 24,657.88
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	109.7998 109.7998	74,985.53 74,985.53	209.40 209.40	82,349.87 82,349.87	0.09	7,364.34 7,364.34
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	102.2386 102.2386	189,513.40 189,513.40	2,691.82 2,691.82	194,253.37 194,253.37	0.22	4,739.97 4,739.97
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	108.1076 108.1076	84,691.14 84,691.14	849.74 849.74	91,891.42 91,891.42	0.10	7,200.28 7,200.28
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	111.6680 111.6680	86,258.85 86,258.85	2,124.75 2,124.75	94,917.81 94,917.81	0.11	8,658.96 8,658.96
225,000.000 AUSTIN TX ELEC UTILITY SYS REV 052414RV3 2.987% 11/15/2029 DD 06/13/19	113.4660 113.4660	225,000.00 225,000.00	867.29 867.29	255,298.50 255,298.50	0.28	30,298.50 30,298.50
190,000.000 AVIS BUDGET RENTAL C 2A A 144A 05377RDC5 4.000% 03/20/2025 DD 10/25/18	100.9168 100.9168	189,963.96 189,963.96	232.21 232.21	191,741.92 191,741.92	0.21	1,777.96 1,777.96
300,000.000 BAT CAPITAL CORP 05526DBB0 3.557% 08/15/2027 DD 08/15/18	107.7840 107.7840	302,174.33 302,174.33	4,017.08 4,017.08	323,351.96 323,351.96	0.36	21,177.63 21,177.63
210,000.000 TRUIST FINANCIAL CORP 05531FBG7 3.050% 06/20/2022 DD 03/18/19	104.5261 104.5261	209,992.77 209,992.77	195.69 195.69	219,504.87 219,504.87	0.24	9,512.10 9,512.10

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
365,000.000 BALTIMORE CNTY MD 05914F5V8 4.000% 03/01/2033 DD 03/19/20	124.3480 124.3480	457,952.33 457,952.33	4,160.60 4,160.60	453,870.20 453,870.20	0.50	-4,082.13 -4,082.13
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	110.4355 110.4355	99,682.10 99,682.10	1,773.81 1,773.81	110,435.50 110,435.50	0.12	10,753.40 10,753.40
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	115.1245 115.1245	94,935.66 94,935.66	1,386.00 1,386.00	109,368.23 109,368.23	0.12	14,432.57 14,432.57
250,000.000 BANK OF AMERICA CORP 06051GGA1 3.248% 10/21/2027 DD 10/21/16	110.2874 110.2874	240,579.44 240,579.44	1,579.13 1,579.13	275,718.47 275,718.47	0.31	35,139.03 35,139.03
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	109.9873 109.9873	51,372.06 51,372.06	154.50 154.50	54,993.67 54,993.67	0.06	3,621.61 3,621.61
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	110.3748 110.3748	75,345.96 75,345.96	1,116.94 1,116.94	82,781.12 82,781.12	0.09	7,435.16 7,435.16
270,000.000 BANNER HEALTH 06654DAC1 3.181% 01/01/2050 DD 05/14/20	107.5263 107.5263	270,000.00 270,000.00	1,131.42 1,131.42	290,320.94 290,320.94	0.32	20,320.94 20,320.94
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	157.9270 157.9270	457,170.92 457,170.92	5,447.78 5,447.78	497,470.05 497,470.05	0.55	40,299.13 40,299.13
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	114.8109 114.8109	214,687.99 214,687.99	406.08 406.08	246,843.51 246,843.51	0.27	32,155.52 32,155.52

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 081437AR6 4.500% 10/15/2021 DD 04/15/20	102.4991 102.4991	50,439.92 50,439.92	475.14 475.14	51,249.53 51,249.53	0.06	809.61 809.61
325,000.000 BENCHMARK 2019-B11 MORT B11 A4 08162BBD3 3.281% 05/15/2052 DD 06/01/19	112.6428 112.6428	328,189.45 328,189.45	888.60 888.60	366,089.17 366,089.17	0.41	37,899.72 37,899.72
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	109.9337 109.9337	49,910.06 49,910.06	913.61 913.61	54,966.83 54,966.83	0.06	5,056.77 5,056.77
300,000.000 BLACK HILLS CORP 092113AR0 3.050% 10/15/2029 DD 10/03/19	105.8028 105.8028	299,036.00 299,036.00	1,931.92 1,931.92	317,408.30 317,408.30	0.35	18,372.30 18,372.30
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	105.0171 105.0171	142,658.42 142,658.42	2,880.95 2,880.95	147,023.96 147,023.96	0.16	4,365.54 4,365.54
300,000.000 BOEING CO/THE 097023CU7 5.040% 05/01/2027 DD 05/04/20	110.2809 110.2809	300,000.00 300,000.00	2,398.20 2,398.20	330,842.59 330,842.59	0.37	30,842.59 30,842.59
150,000.000 BOSTON PROPERTIES LP 10112RBB9 3.400% 06/21/2029 DD 06/21/19	110.2896 110.2896	149,746.99 149,746.99	141.70 141.70	165,434.47 165,434.47	0.18	15,687.48 15,687.48
210,000.000 BOSTON SCIENTIFIC CORP 101137AW7 3.750% 03/01/2026 DD 02/25/19	113.5523 113.5523	209,521.90 209,521.90	2,625.34 2,625.34	238,459.92 238,459.92	0.26	28,938.02 28,938.02
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	101.9460 101.9460	149,912.40 149,912.40	138.78 138.78	152,918.97 152,918.97	0.17	3,006.57 3,006.57

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
68,464.270 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	93.0833	68,464.27	96.78	63,728.83		-4,735.44
	93.0833	68,464.27	96.78	63,728.83	0.07	-4,735.44
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	100.5558	25,004.31	328.70	25,138.96		134.65
	100.5558	25,004.31	328.70	25,138.96	0.03	134.65
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	112.0530	39,871.65	295.50	44,821.20		4,949.55
	112.0530	39,871.65	295.50	44,821.20	0.05	4,949.55
100,000.000 BUCKEYE OH TOBACCO SETTLEMENT 118217CG1 2.000% 06/01/2027 DD 03/04/20	99.2720	100,000.00	166.80	99,272.00		-728.00
	99.2720	100,000.00	166.80	99,272.00	0.11	-728.00
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	100.9451	99,994.39	366.88	100,945.14		950.75
	100.9451	99,994.39	366.88	100,945.14	0.11	950.75
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	109.4474	59,917.03	770.22	65,668.46		5,751.43
	109.4474	59,917.03	770.22	65,668.46	0.07	5,751.43
112,984.550 CARS-DB4 LP 1A A3 144A 12510HAC4 3.250% 02/15/2050 DD 01/23/20	95.7153	112,904.93	163.20	108,143.46		-4,761.47
	95.7153	112,904.93	163.20	108,143.46	0.12	-4,761.47
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	105.8874	308,298.85	681.00	317,662.08		9,363.23
	105.8874	308,298.85	681.00	317,662.08	0.35	9,363.23
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	111.3864	328,619.44	968.40	356,436.58		27,817.14
	111.3864	328,619.44	968.40	356,436.58	0.39	27,817.14

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 CIGNA CORP 125523AG5 4.125% 11/15/2025 DD 05/15/19	114.9527 114.9527	74,961.96 74,961.96	399.14 399.14	86,214.51 86,214.51	0.10	11,252.55 11,252.55
200,000.000 CIGNA CORP 125523AH3 4.375% 10/15/2028 DD 04/15/19	118.3489 118.3489	204,330.50 204,330.50	1,847.38 1,847.38	236,697.79 236,697.79	0.26	32,367.29 32,367.29
107,157.310 CLI FUNDING VI LLC 1A A 144A 12563LAL1 3.710% 05/18/2044 DD 05/20/19	100.2218 100.2218	107,156.28 107,156.28	143.52 143.52	107,395.02 107,395.02	0.12	238.74 238.74
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	100.3900 100.3900	299,996.65 299,996.65	234.72 234.72	301,170.09 301,170.09	0.33	1,173.44 1,173.44
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	113.0942 113.0942	79,448.73 79,448.73	881.76 881.76	90,475.38 90,475.38	0.10	11,026.65 11,026.65
200,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	116.9569 116.9569	201,387.43 201,387.43	2,311.96 2,311.96	233,913.72 233,913.72	0.26	32,526.29 32,526.29
70,000.000 CVS HEALTH CORP 126650DG2 3.250% 08/15/2029 DD 08/15/19	110.4879 110.4879	69,416.05 69,416.05	856.74 856.74	77,341.51 77,341.51	0.09	7,925.46 7,925.46
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	103.0290 103.0290	100,000.00 100,000.00	591.96 591.96	103,029.00 103,029.00	0.11	3,029.00 3,029.00
300,000.000 CAMPBELL SOUP CO 134429BF5 3.950% 03/15/2025 DD 03/16/18	112.3085 112.3085	323,819.52 323,819.52	3,504.00 3,504.00	336,925.63 336,925.63	0.37	13,106.11 13,106.11

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 CAPITAL ONE FINANCIAL CORP 14040HCE3 3.650% 05/11/2027 DD 05/11/20	109.6205 109.6205	99,849.55 99,849.55	510.21 510.21	109,620.50 109,620.50	0.12	9,770.95 9,770.95
250,000.000 CAPITAL ONE NA 14042RNW7 2.150% 09/06/2022 DD 09/06/19	102.7264 102.7264	249,915.54 249,915.54	1,719.45 1,719.45	256,816.02 256,816.02	0.28	6,900.48 6,900.48
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	100.9436 100.9436	50,185.52 50,185.52	1,202.04 1,202.04	50,471.79 50,471.79	0.06	286.27 286.27
70,000.000 CARRIER GLOBAL CORP 144A 14448CAA2 2.722% 02/15/2030 DD 02/27/20	100.4343 100.4343	69,994.40 69,994.40	651.28 651.28	70,303.98 70,303.98	0.08	309.58 309.58
35,000.000 COMMONSPIRIT HEALTH 14916RAF1 4.200% 08/01/2023 DD 10/30/13	106.6063 106.6063	34,964.08 34,964.08	612.08 612.08	37,312.19 37,312.19	0.04	2,348.11 2,348.11
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	102.4776 102.4776	229,999.29 229,999.29	352.64 352.64	235,698.55 235,698.55	0.26	5,699.26 5,699.26
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	118.5819 118.5819	62,203.42 62,203.42	993.70 993.70	71,149.12 71,149.12	0.08	8,945.70 8,945.70
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	111.8919 111.8919	184,885.69 184,885.69	618.80 618.80	206,999.97 206,999.97	0.23	22,114.28 22,114.28
75,000.000 COLONIAL ENTERPRISES INC 144A 19565CAA8 3.250% 05/15/2030 DD 05/13/20	108.9711 108.9711	74,962.24 74,962.24	327.55 327.55	81,728.34 81,728.34	0.09	6,766.10 6,766.10

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
185,000.000 COLUMBUS OH 199492YQ6 5.000% 04/01/2032 DD 10/16/19	132.1440 132.1440	245,762.20 245,762.20	2,312.37 2,312.37	244,466.40 244,466.40	0.27	-1,295.80 -1,295.80
105,000.000 COMCAST CORP 20030NCS8 3.950% 10/15/2025 DD 10/05/18	114.5948 114.5948	104,900.77 104,900.77	875.57 875.57	120,324.52 120,324.52	0.13	15,423.75 15,423.75
44,240.440 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	101.7939 101.7939	44,228.79 44,228.79	20.10 20.10	45,034.09 45,034.09	0.05	805.30 805.30
65,866.290 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	101.6338 101.6338	65,852.77 65,852.77	29.40 29.40	66,942.42 66,942.42	0.07	1,089.65 1,089.65
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	111.7872 111.7872	50,000.00 50,000.00	352.79 352.79	55,893.62 55,893.62	0.06	5,893.62 5,893.62
150,000.000 COMMUNITY PRESERVATION CORP/TH 20402CAA3 2.867% 02/01/2030 DD 02/03/20	95.6249 95.6249	150,000.00 150,000.00	1,767.44 1,767.44	143,437.40 143,437.40	0.16	-6,562.60 -6,562.60
315,000.000 CONAGRA BRANDS INC 205887CD2 5.300% 11/01/2038 DD 10/22/18	130.7713 130.7713	335,832.52 335,832.52	2,782.38 2,782.38	411,929.54 411,929.54	0.46	76,097.02 76,097.02
55,000.000 CONSTELLATION BRANDS INC 21036PBF4 2.875% 05/01/2030 DD 04/27/20	105.9537 105.9537	54,892.50 54,892.50	281.01 281.01	58,274.53 58,274.53	0.06	3,382.03 3,382.03
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	105.3454 105.3454	63,781.89 63,781.89	5.33 5.33	68,474.53 68,474.53	0.08	4,692.64 4,692.64

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
124,888.070 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	101.5498 101.5498	139,588.09 139,588.09	472.20 472.20	126,823.60 126,823.60	 0.14	-12,764.49 -12,764.49
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	108.6480 108.6480	338,769.15 338,769.15	860.10 860.10	342,241.17 342,241.17	 0.38	3,472.02 3,472.02
350,000.000 DALLAS-FORT WORTH TX INTERNATI 2350364X5 3.144% 11/01/2045 DD 08/22/19	101.4300 101.4300	350,000.00 350,000.00	1,834.08 1,834.08	355,005.00 355,005.00	 0.39	5,005.00 5,005.00
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	162.5070 162.5070	447,651.60 447,651.60	1,574.70 1,574.70	511,897.05 511,897.05	 0.57	64,245.45 64,245.45
75,000.000 DALLAS TX WTRWKS & SWR SYS REV 23542JRC1 2.772% 10/01/2040 DD 07/07/20	103.7830 103.7830	75,000.00 75,000.00	0.00 0.00	77,837.25 77,837.25	 0.09	2,837.25 2,837.25
97,131.880 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	98.0359 98.0359	105,339.82 105,339.82	2,589.02 2,589.02	95,224.08 95,224.08	 0.11	-10,115.74 -10,115.74
300,000.000 DIGITAL REALTY TRUST LP 25389JAU0 3.600% 07/01/2029 DD 06/14/19	114.8094 114.8094	299,518.98 299,518.98	5,399.66 5,399.66	344,428.14 344,428.14	 0.38	44,909.16 44,909.16
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	105.0592 105.0592	75,000.00 75,000.00	476.59 476.59	78,794.40 78,794.40	 0.09	3,794.40 3,794.40
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	99.5000 99.5000	75,000.00 75,000.00	568.48 568.48	74,625.00 74,625.00	 0.08	-375.00 -375.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 DIST OF COLUMBIA INCOME TAX SE 25477GRR8 5.000% 03/01/2036 DD 03/11/20	132.1140 132.1140	269,222.96 269,222.96	3,064.56 3,064.56	264,228.00 264,228.00	 0.29	 -4,994.96
125,000.000 DIST OF COLUMBIA WTR & SWR AUT 254845RM4 3.207% 10/01/2048 DD 11/06/19	103.0230 103.0230	125,000.00 125,000.00	1,002.58 1,002.58	128,778.75 128,778.75	 0.14	 3,778.75
65,000.000 DOW CHEMICAL CO/THE 260543CY7 4.800% 11/30/2028 DD 05/30/19	119.5401 119.5401	64,942.73 64,942.73	276.88 276.88	77,701.06 77,701.06	 0.09	 12,758.33
175,000.000 DUPONT DE NEMOURS INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	115.0204 115.0204	175,000.00 175,000.00	1,014.58 1,014.58	201,285.71 201,285.71	 0.22	 26,285.71
75,000.000 EI DU PONT DE NEMOURS AND CO 263534CP2 2.300% 07/15/2030 DD 05/15/20	103.8775 103.8775	74,731.04 74,731.04	222.58 222.58	77,908.10 77,908.10	 0.09	 3,177.06
290,000.000 DUKE ENERGY CORP 26441CBE4 3.400% 06/15/2029 DD 06/07/19	112.4256 112.4256	289,600.11 289,600.11	438.24 438.24	326,034.34 326,034.34	 0.36	 36,434.23
95,000.000 EQM MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	94.7290 94.7290	94,340.83 94,340.83	1,583.92 1,583.92	89,992.55 89,992.55	 0.10	 -4,348.28
75,000.000 EDISON INTERNATIONAL 281020AP2 3.125% 11/15/2022 DD 11/19/19	102.9306 102.9306	74,964.75 74,964.75	302.40 302.40	77,197.98 77,197.98	 0.09	 2,233.23
60,000.000 ELM 2018-2 TRUST 2A A2 144A 289333AB2 4.605% 10/20/2027 DD 10/11/18	99.8693 99.8693	59,998.77 59,998.77	84.48 84.48	59,921.59 59,921.59	 0.07	 -77.18

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	104.6770 104.6770	10,000.00 10,000.00	140.97 140.97	10,467.70 10,467.70	0.01	467.70 467.70
70,000.000 ENERGY TRANSFER OPERATING LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	108.0369 108.0369	72,056.00 72,056.00	1,429.38 1,429.38	75,625.81 75,625.81	0.08	3,569.81 3,569.81
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	118.4694 118.4694	42,805.37 42,805.37	360.11 360.11	47,387.75 47,387.75	0.05	4,582.38 4,582.38
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	105.5821 105.5821	50,282.70 50,282.70	762.38 762.38	52,791.06 52,791.06	0.06	2,508.36 2,508.36
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	110.5581 110.5581	44,920.33 44,920.33	635.63 635.63	49,751.14 49,751.14	0.06	4,830.81 4,830.81
31,560.519 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	105.2319 105.2319	31,560.52 31,560.52	114.40 114.40	33,211.73 33,211.73	0.04	1,651.21 1,651.21
129,174.010 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	107.0392 107.0392	132,119.09 132,119.09	322.84 322.84	138,266.82 138,266.82	0.15	6,147.73 6,147.73
37,862.070 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	111.2224 111.2224	40,215.40 40,215.40	141.90 141.90	42,111.09 42,111.09	0.05	1,895.69 1,895.69
413,772.740 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	106.5474 106.5474	435,445.10 435,445.10	1,379.10 1,379.10	440,864.29 440,864.29	0.49	5,419.19 5,419.19

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
57,768.176 FHLMC POOL #G0-8515 3128MJD3 3.000% 12/01/2042 DD 12/01/12	107.1896 107.1896	59,795.84 59,795.84	144.30 144.30	61,921.48 61,921.48	 0.07	2,125.64 2,125.64
67,445.540 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	108.8407 108.8407	71,313.85 71,313.85	224.70 224.70	73,408.19 73,408.19	 0.08	2,094.34 2,094.34
231,609.056 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	107.1185 107.1185	239,566.14 239,566.14	675.60 675.60	248,096.06 248,096.06	 0.27	8,529.92 8,529.92
1,575,887.575 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	105.8430 105.8430	1,629,822.15 1,629,822.15	3,939.64 3,939.64	1,667,966.88 1,667,966.88	 1.85	38,144.73 38,144.73
56,043.459 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	109.8015 109.8015	59,780.01 59,780.01	186.90 186.90	61,536.53 61,536.53	 0.07	1,756.52 1,756.52
139,095.332 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	107.1945 107.1945	140,198.30 140,198.30	347.70 347.70	149,102.60 149,102.60	 0.17	8,904.30 8,904.30
166,674.684 FHLMC POOL #ZT-1777 3132AD6N3 4.000% 03/01/2049 DD 03/01/19	105.9628 105.9628	172,276.66 172,276.66	555.60 555.60	176,613.21 176,613.21	 0.20	4,336.55 4,336.55
150,902.365 FHLMC POOL #ZT-1864 3132AEB96 4.000% 04/01/2049 DD 04/01/19	105.9717 105.9717	156,633.24 156,633.24	503.06 503.06	159,913.78 159,913.78	 0.18	3,280.54 3,280.54
100,124.560 FHLMC POOL #ZT-1951 3132AEEY8 3.500% 05/01/2049 DD 05/01/19	105.0773 105.0773	103,375.29 103,375.29	291.94 291.94	105,208.17 105,208.17	 0.12	1,832.88 1,832.88

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
260,396.327 FHLMC POOL #ZT-2087 3132AEJ80 4.000% 06/01/2049 DD 05/01/19	105.9443 105.9443	270,330.82 270,330.82	867.94 867.94	275,875.15 275,875.15	0.31	5,544.33 5,544.33
112,235.450 FHLMC POOL #SD-0217 3132DMG25 4.000% 01/01/2050 DD 01/01/20	105.9525 105.9525	117,509.75 117,509.75	374.10 374.10	118,916.23 118,916.23	0.13	1,406.48 1,406.48
221,143.076 FHLMC POOL #SD-8001 3132DV3J2 3.500% 07/01/2049 DD 06/01/19	105.0904 105.0904	226,998.33 226,998.33	645.00 645.00	232,400.06 232,400.06	0.26	5,401.73 5,401.73
92,426.219 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	108.1374 108.1374	95,200.93 95,200.93	269.66 269.66	99,947.32 99,947.32	0.11	4,746.39 4,746.39
101,908.749 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	108.2472 108.2472	105,309.45 105,309.45	297.30 297.30	110,313.39 110,313.39	0.12	5,003.94 5,003.94
538,044.900 FHLMC POOL #QA-3869 31339UJN1 3.500% 10/01/2049 DD 10/01/19	105.1263 105.1263	554,746.23 554,746.23	1,569.30 1,569.30	565,626.75 565,626.75	0.63	10,880.52 10,880.52
3,440.087 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	116.2002 116.2002	3,746.13 3,746.13	17.10 17.10	3,997.39 3,997.39	0.00	251.26 251.26
219,387.880 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	110.0730 110.0730	219,387.88 219,387.88	529.80 529.80	241,486.78 241,486.78	0.27	22,098.90 22,098.90
4,379.800 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	113.0597 113.0597	4,738.67 4,738.67	21.90 21.90	4,951.79 4,951.79	0.01	213.12 213.12

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
2,653.420 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	116.2690 116.2690	2,895.50 2,895.50	13.20 13.20	3,085.11 3,085.11	0.00	189.61 189.61
4,165.658 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	114.9647 114.9647	4,498.30 4,498.30	19.20 19.20	4,789.04 4,789.04	0.01	290.74 290.74
1,182.490 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	114.3067 114.3067	1,274.53 1,274.53	5.40 5.40	1,351.67 1,351.67	0.00	77.14 77.14
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 0.010% 03/25/2027 DD 05/01/17	113.7172 113.7172	245,124.34 245,124.34	644.70 644.70	272,921.33 272,921.33	0.30	27,796.99 27,796.99
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	108.2647 108.2647	136,035.18 136,035.18	347.40 347.40	146,157.36 146,157.36	0.16	10,122.18 10,122.18
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	112.2621 112.2621	165,206.00 165,206.00	412.50 412.50	185,232.38 185,232.38	0.21	20,026.38 20,026.38
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	115.2801 115.2801	127,891.11 127,891.11	342.30 342.30	144,100.16 144,100.16	0.16	16,209.05 16,209.05
101,971.440 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	111.5711 111.5711	103,601.92 103,601.92	270.00 270.00	113,770.67 113,770.67	0.13	10,168.75 10,168.75
300,000.000 FHLMC MULTICLASS MTG K087 A2 3137FKUP9 3.771% 12/25/2028 DD 01/01/19	120.0304 120.0304	326,869.51 326,869.51	942.90 942.90	360,091.05 360,091.05	0.40	33,221.54 33,221.54

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
300,000.000 FHLMC MULTICLASS MTG K089 A2 3137FL6P4 3.563% 01/25/2029 DD 03/01/19	118.5096 118.5096	322,741.99 322,741.99	890.70 890.70	355,528.77 355,528.77	0.39	32,786.78 32,786.78
300,000.000 FHLMC MULTICLASS MTG K090 A2 3137FLMV3 3.422% 02/25/2029 DD 04/01/19	117.6481 117.6481	319,847.20 319,847.20	855.60 855.60	352,944.42 352,944.42	0.39	33,097.22 33,097.22
51,509.100 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	114.9295 114.9295	55,225.33 55,225.33	214.50 214.50	59,199.13 59,199.13	0.07	3,973.80 3,973.80
7,185.770 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	108.7150 108.7150	7,594.97 7,594.97	27.00 27.00	7,812.01 7,812.01	0.01	217.04 217.04
11,479.195 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	111.2513 111.2513	12,153.87 12,153.87	42.94 42.94	12,770.76 12,770.76	0.01	616.89 616.89
29,286.143 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	108.0316 108.0316	29,889.36 29,889.36	85.50 85.50	31,638.28 31,638.28	0.04	1,748.92 1,748.92
78,505.070 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	109.7991 109.7991	82,877.07 82,877.07	261.64 261.64	86,197.84 86,197.84	0.10	3,320.77 3,320.77
100,074.550 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	108.1945 108.1945	103,668.81 103,668.81	291.90 291.90	108,275.11 108,275.11	0.12	4,606.30 4,606.30
120,045.097 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	109.3520 109.3520	126,842.62 126,842.62	350.10 350.10	131,271.75 131,271.75	0.15	4,429.13 4,429.13

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
46,159.240 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	108.2544 108.2544	48,347.73 48,347.73	134.70 134.70	49,969.42 49,969.42	0.06	1,621.69 1,621.69
62,418.172 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	114.6759 114.6759	68,282.53 68,282.53	260.10 260.10	71,578.60 71,578.60	0.08	3,296.07 3,296.07
296,271.500 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	107.5722 107.5722	303,994.83 303,994.83	740.70 740.70	318,705.67 318,705.67	0.35	14,710.84 14,710.84
133,752.480 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	107.1240 107.1240	135,074.72 135,074.72	334.50 334.50	143,281.03 143,281.03	0.16	8,206.31 8,206.31
96,608.870 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	107.1246 107.1246	98,745.15 98,745.15	241.50 241.50	103,491.90 103,491.90	0.11	4,746.75 4,746.75
85,510.800 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	107.1245 107.1245	88,394.01 88,394.01	213.86 213.86	91,603.02 91,603.02	0.10	3,209.01 3,209.01
228,750.860 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	109.4533 109.4533	245,456.21 245,456.21	857.74 857.74	250,375.30 250,375.30	0.28	4,919.09 4,919.09
406,515.020 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	111.2501 111.2501	435,510.48 435,510.48	1,524.30 1,524.30	452,248.26 452,248.26	0.50	16,737.78 16,737.78
92,511.850 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	108.1262 108.1262	95,109.07 95,109.07	231.30 231.30	100,029.52 100,029.52	0.11	4,920.45 4,920.45

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
122,795.370 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	108.5585 108.5585	126,612.47 126,612.47	306.90 306.90	133,304.85 133,304.85	 0.15	6,692.38 6,692.38
365,347.190 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	108.1531 108.1531	378,637.63 378,637.63	1,065.60 1,065.60	395,134.32 395,134.32	 0.44	16,496.69 16,496.69
597,824.438 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	108.1978 108.1978	637,907.47 637,907.47	1,992.60 1,992.60	646,832.65 646,832.65	 0.72	8,925.18 8,925.18
1,347,338.200 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	106.7002 106.7002	1,415,157.76 1,415,157.76	3,929.70 3,929.70	1,437,612.15 1,437,612.15	 1.59	22,454.39 22,454.39
108,277.216 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	110.3658 110.3658	109,874.46 109,874.46	315.90 315.90	119,500.97 119,500.97	 0.13	9,626.51 9,626.51
112,952.710 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	108.1334 108.1334	116,728.62 116,728.62	282.30 282.30	122,139.57 122,139.57	 0.14	5,410.95 5,410.95
111,886.896 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	108.2046 108.2046	115,235.00 115,235.00	326.36 326.36	121,066.72 121,066.72	 0.13	5,831.72 5,831.72
275,244.732 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	107.5124 107.5124	285,370.20 285,370.20	802.80 802.80	295,922.27 295,922.27	 0.33	10,552.07 10,552.07
293,014.830 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	108.3391 108.3391	310,407.41 310,407.41	976.80 976.80	317,449.60 317,449.60	 0.35	7,042.19 7,042.19

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
9,080.054 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	113.8279 113.8279	9,791.69 9,791.69	41.66 41.66	10,335.63 10,335.63	0.01	543.94 543.94
11,113.767 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	113.9941 113.9941	11,984.66 11,984.66	51.00 51.00	12,669.04 12,669.04	0.01	684.38 684.38
4,313.040 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	111.2383 111.2383	4,607.08 4,607.08	18.00 18.00	4,797.75 4,797.75	0.01	190.67 190.67
15,354.845 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	109.4034 109.4034	16,184.20 16,184.20	57.60 57.60	16,798.73 16,798.73	0.02	614.53 614.53
41,853.929 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	114.7521 114.7521	44,566.17 44,566.17	174.34 174.34	48,028.26 48,028.26	0.05	3,462.09 3,462.09
4,908.270 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	114.5965 114.5965	5,250.27 5,250.27	20.40 20.40	5,624.71 5,624.71	0.01	374.44 374.44
861.390 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	105.0738 105.0738	866.61 866.61	3.60 3.60	905.10 905.10	0.00	38.49 38.49
3,644.250 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	110.8687 110.8687	3,938.25 3,938.25	16.80 16.80	4,040.33 4,040.33	0.00	102.08 102.08
372.030 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.5857 100.5857	378.10 378.10	1.76 1.76	374.21 374.21	0.00	-3.89 -3.89

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
199,254.560 FNMA POOL #0BE2335 3140FMSZO 3.500% 02/01/2047 DD 02/01/17	106.6593 106.6593	203,270.31 203,270.31	581.14 581.14	212,523.62 212,523.62	0.24	9,253.31 9,253.31
273,839.280 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	107.4619 107.4619	280,714.70 280,714.70	798.60 798.60	294,272.98 294,272.98	0.33	13,558.28 13,558.28
384,750.435 FNMA POOL #0BM4676 3140J9FS5 4.000% 10/01/2048 DD 10/01/18	110.4826 110.4826	396,328.01 396,328.01	1,282.50 1,282.50	425,082.32 425,082.32	0.47	28,754.31 28,754.31
193,381.500 FNMA POOL #0BN0334 3140JGLQ6 4.000% 12/01/2048 DD 12/01/18	105.9184 105.9184	201,259.43 201,259.43	644.66 644.66	204,826.67 204,826.67	0.23	3,567.24 3,567.24
234,812.102 FNMA POOL #0BN6595 3140JPKH7 3.500% 05/01/2049 DD 05/01/19	105.1622 105.1622	240,184.14 240,184.14	684.90 684.90	246,933.60 246,933.60	0.27	6,749.46 6,749.46
293,565.760 FNMA POOL #0BO2200 3140JWNS5 3.500% 09/01/2049 DD 09/01/19	105.2067 105.2067	303,360.11 303,360.11	856.24 856.24	308,850.97 308,850.97	0.34	5,490.86 5,490.86
529,840.686 FNMA POOL #0BO2263 3140JWQR4 3.500% 10/01/2049 DD 10/01/19	105.1379 105.1379	546,451.21 546,451.21	1,545.30 1,545.30	557,063.29 557,063.29	0.62	10,612.08 10,612.08
609,011.619 FNMA POOL #0BO3192 3140JXRN0 3.000% 10/01/2049 DD 10/01/19	105.3923 105.3923	625,351.89 625,351.89	1,522.50 1,522.50	641,851.59 641,851.59	0.71	16,499.70 16,499.70
1,402,625.293 FNMA POOL #0BP5709 3140KDKX7 2.500% 05/01/2050 DD 05/01/20	104.2603 104.2603	1,453,624.42 1,453,624.42	2,922.05 2,922.05	1,462,380.69 1,462,380.69	1.62	8,756.27 8,756.27

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
241,344.590 FNMA POOL #0CA2474 3140Q9XC2 4.000% 07/01/2048 DD 09/01/18	105.9402 105.9402	249,944.84 249,944.84	804.60 804.60	255,681.01 255,681.01	0.28	5,736.17 5,736.17
196,603.620 FNMA POOL #0CA2963 3140QAJH4 4.500% 01/01/2049 DD 12/01/18	107.4332 107.4332	207,591.22 207,591.22	737.40 737.40	211,217.49 211,217.49	0.23	3,626.27 3,626.27
169,646.623 FNMA POOL #0FM1028 3140X4EA0 3.500% 06/01/2049 DD 06/01/19	105.1716 105.1716	174,206.43 174,206.43	494.70 494.70	178,419.99 178,419.99	0.20	4,213.56 4,213.56
252,221.456 FNMA POOL #0FM1875 3140X5CM3 4.000% 01/01/2049 DD 11/01/19	105.8385 105.8385	263,607.53 263,607.53	840.64 840.64	266,947.36 266,947.36	0.30	3,339.83 3,339.83
475,000.000 FNMA POOL #0FM3480 3140X62N0 2.500% 06/01/2050 DD 06/01/20	104.3386 104.3386	495,012.89 495,012.89	989.61 989.61	495,608.34 495,608.34	0.55	595.45 595.45
1,132.594 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	111.2394 111.2394	1,247.48 1,247.48	6.04 6.04	1,259.89 1,259.89	0.00	12.41 12.41
2,040.220 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	114.0658 114.0658	2,202.66 2,202.66	9.30 9.30	2,327.19 2,327.19	0.00	124.53 124.53
3,556.056 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	114.5571 114.5571	3,838.98 3,838.98	16.24 16.24	4,073.72 4,073.72	0.00	234.74 234.74
5,043.340 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	112.2162 112.2162	5,444.79 5,444.79	23.10 23.10	5,659.45 5,659.45	0.01	214.66 214.66

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
3,716.643 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	115.9979 115.9979	4,052.12 4,052.12	18.60 18.60	4,311.23 4,311.23	0.00	259.11 259.11
10,153.100 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	116.3238 116.3238	11,054.75 11,054.75	50.70 50.70	11,810.47 11,810.47	0.01	755.72 755.72
1,201.302 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	111.2394 111.2394	1,324.09 1,324.09	6.60 6.60	1,336.32 1,336.32	0.00	12.23 12.23
1,379.810 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	116.2368 116.2368	1,499.48 1,499.48	6.90 6.90	1,603.85 1,603.85	0.00	104.37 104.37
2,501.730 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	114.7999 114.7999	2,724.85 2,724.85	12.60 12.60	2,871.98 2,871.98	0.00	147.13 147.13
3,471.940 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	109.0165 109.0165	3,719.12 3,719.12	14.40 14.40	3,784.99 3,784.99	0.00	65.87 65.87
4,913.329 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	116.1499 116.1499	5,349.20 5,349.20	24.56 24.56	5,706.83 5,706.83	0.01	357.63 357.63
3,294.862 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	113.3266 113.3266	3,558.76 3,558.76	15.04 15.04	3,733.96 3,733.96	0.00	175.20 175.20
3,500.280 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	114.4978 114.4978	3,747.46 3,747.46	14.66 14.66	4,007.74 4,007.74	0.00	260.28 260.28

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
83,543.000 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	109.6248 109.6248	87,511.84 87,511.84	278.44 278.44	91,583.83 91,583.83	0.10	4,071.99 4,071.99
59,205.660 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	109.0731 109.0731	62,853.47 62,853.47	197.40 197.40	64,577.47 64,577.47	0.07	1,724.00 1,724.00
96,366.190 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	108.2032 108.2032	100,893.64 100,893.64	281.06 281.06	104,271.32 104,271.32	0.12	3,377.68 3,377.68
44,536.781 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	107.0754 107.0754	44,621.56 44,621.56	111.30 111.30	47,687.92 47,687.92	0.05	3,066.36 3,066.36
117,103.860 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	108.7608 108.7608	117,585.13 117,585.13	292.80 292.80	127,363.04 127,363.04	0.14	9,777.91 9,777.91
4,562.670 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	111.1728 111.1728	4,820.01 4,820.01	17.10 17.10	5,072.45 5,072.45	0.01	252.44 252.44
36,468.070 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	114.8474 114.8474	39,048.21 39,048.21	152.10 152.10	41,882.61 41,882.61	0.05	2,834.40 2,834.40
53,592.900 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	109.8109 109.8109	56,434.84 56,434.84	178.54 178.54	58,850.84 58,850.84	0.07	2,416.00 2,416.00
143,119.800 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	106.3731 106.3731	150,779.22 150,779.22	417.34 417.34	152,240.90 152,240.90	0.17	1,461.68 1,461.68

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
141,534.350 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	110.2415 110.2415	152,286.97 152,286.97	530.74 530.74	156,029.58 156,029.58	0.17	3,742.61 3,742.61
329,736.790 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	106.6906 106.6906	345,983.92 345,983.92	961.80 961.80	351,798.30 351,798.30	0.39	5,814.38 5,814.38
1,326,965.306 FNMA POOL #0MA3495 31418C3D4 4.000% 09/01/2048 DD 09/01/18	105.8687 105.8687	1,364,735.65 1,364,735.65	4,423.20 4,423.20	1,404,841.06 1,404,841.06	1.56	40,105.41 40,105.41
204,962.809 FNMA POOL #0MA3521 31418C4F8 4.000% 11/01/2048 DD 10/01/18	105.8697 105.8697	213,343.41 213,343.41	683.10 683.10	216,993.53 216,993.53	0.24	3,650.12 3,650.12
163,640.897 FNMA POOL #0MA3537 31418C4X9 4.500% 12/01/2048 DD 11/01/18	107.3562 107.3562	172,226.99 172,226.99	613.80 613.80	175,678.71 175,678.71	0.19	3,451.72 3,451.72
153,202.904 FNMA POOL #0MA3467 31418CZ98 4.000% 05/01/2048 DD 08/01/18	105.8655 105.8655	159,175.19 159,175.19	510.60 510.60	162,188.99 162,188.99	0.18	3,013.80 3,013.80
218,386.260 FNMA POOL #0MA3444 31418CZJ6 4.500% 08/01/2048 DD 07/01/18	107.6784 107.6784	230,585.43 230,585.43	818.96 818.96	235,154.81 235,154.81	0.26	4,569.38 4,569.38
200,968.995 FNMA POOL #0MA3614 31418DAQ5 3.500% 02/01/2049 DD 02/01/19	105.0883 105.0883	206,442.67 206,442.67	586.20 586.20	211,194.86 211,194.86	0.23	4,752.19 4,752.19
235,302.384 FNMA POOL #0MA3616 31418DAS1 4.500% 03/01/2049 DD 02/01/19	107.3551 107.3551	246,369.37 246,369.37	882.30 882.30	252,609.03 252,609.03	0.28	6,239.66 6,239.66

Asset and Accrual Detail - By Asset type

6/30/2020

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
255,864.681	FNMA POOL #0MA3637	105.1211	262,870.94	746.40	268,967.75		6,096.81
	31418DBF8 3.500% 03/01/2049 DD 03/01/19	105.1211	262,870.94	746.40	268,967.75	0.30	6,096.81
299,152.182	FNMA POOL #0MA3692	105.0690	306,496.87	872.40	314,316.17		7,819.30
	31418DC67 3.500% 07/01/2049 DD 06/01/19	105.0690	306,496.87	872.40	314,316.17	0.35	7,819.30
1,570,043.610	FNMA POOL #0MA3686	105.0860	1,594,773.01	4,579.24	1,649,896.56		55,123.55
	31418DCY6 3.500% 05/01/2049 DD 05/01/19	105.0860	1,594,773.01	4,579.24	1,649,896.56	1.83	55,123.55
275,556.810	FNMA POOL #0MA3744	105.3923	277,118.10	688.80	290,415.77		13,297.67
	31418DES7 3.000% 07/01/2049 DD 07/01/19	105.3923	277,118.10	688.80	290,415.77	0.32	13,297.67
180,878.095	FNMA POOL #0MA3775	105.1010	185,727.68	369.39	190,104.65		4,376.97
	31418DFR8 3.500% 09/01/2049 DD 08/01/19	105.1010	185,727.68	369.39	190,104.65	0.21	4,376.97
304,082.781	FNMA POOL #0MA3834	105.3923	308,262.27	760.20	320,479.96		12,217.69
	31418DHL9 3.000% 10/01/2049 DD 10/01/19	105.3923	308,262.27	760.20	320,479.96	0.35	12,217.69
326,699.340	FNMA POOL #0MA3905	105.3923	331,480.15	816.64	344,316.08		12,835.93
	31418DKT8 3.000% 01/01/2050 DD 12/01/19	105.3923	331,480.15	816.64	344,316.08	0.38	12,835.93
25,974.270	FNMA POOL #0AD3243	109.7370	27,442.42	97.46	28,503.38		1,060.96
	31418QS95 4.500% 04/01/2040 DD 04/01/10	109.7370	27,442.42	97.46	28,503.38	0.03	1,060.96
64,600.704	FNMA POOL #0AD4223	111.2601	68,264.86	242.36	71,874.79		3,609.93
	31418RVR9 4.500% 08/01/2040 DD 08/01/10	111.2601	68,264.86	242.36	71,874.79	0.08	3,609.93

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,974.500 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	109.7813 109.7813	33,297.51 33,297.51	106.54 106.54	35,102.03 35,102.03	0.04	1,804.52 1,804.52
62,509.023 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	109.7527 109.7527	65,091.08 65,091.08	208.50 208.50	68,605.35 68,605.35	0.08	3,514.27 3,514.27
36,683.769 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	109.7364 109.7364	38,198.63 38,198.63	122.36 122.36	40,255.46 40,255.46	0.04	2,056.83 2,056.83
300,000.000 FISERV INC 337738AU2 3.500% 07/01/2029 DD 06/24/19	112.4121 112.4121	299,540.76 299,540.76	5,250.52 5,250.52	337,236.26 337,236.26	0.37	37,695.50 37,695.50
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	100.0000 100.0000	135,000.00 135,000.00	2,021.69 2,021.69	135,000.00 135,000.00	0.15	0.00 0.00
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	85.8750 85.8750	99,822.58 99,822.58	1,256.76 1,256.76	85,875.00 85,875.00	0.10	-13,947.58 -13,947.58
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	93.2800 93.2800	80,000.00 80,000.00	222.18 222.18	74,624.00 74,624.00	0.08	-5,376.00 -5,376.00
350,000.000 FRANCISCAN MISSIONARIES OF OUR 351837AA7 3.914% 07/01/2049 DD 10/29/19	105.8844 105.8844	350,000.00 350,000.00	6,849.63 6,849.63	370,595.44 370,595.44	0.41	20,595.44 20,595.44
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	100.1214 100.1214	15,000.00 15,000.00	130.58 130.58	15,018.21 15,018.21	0.02	18.21 18.21

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
46,270.081 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	106.2231 106.2231	45,789.32 45,789.32	115.76 115.76	49,149.51 49,149.51	0.05	3,360.19 3,360.19
39,971.988 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	110.2210 110.2210	41,860.67 41,860.67	133.20 133.20	44,057.53 44,057.53	0.05	2,196.86 2,196.86
44,055.920 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	110.2274 110.2274	45,732.63 45,732.63	146.96 146.96	48,561.71 48,561.71	0.05	2,829.08 2,829.08
33,874.927 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	109.8556 109.8556	35,855.19 35,855.19	126.94 126.94	37,213.49 37,213.49	0.04	1,358.30 1,358.30
27,813.730 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	108.9387 108.9387	29,796.11 29,796.11	104.40 104.40	30,299.92 30,299.92	0.03	503.81 503.81
13,492.410 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	109.6166 109.6166	14,354.64 14,354.64	50.66 50.66	14,789.92 14,789.92	0.02	435.28 435.28
50,516.420 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	109.6323 109.6323	54,810.81 54,810.81	189.30 189.30	55,382.31 55,382.31	0.06	571.50 571.50
50,285.110 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	107.0085 107.0085	50,556.84 50,556.84	125.70 125.70	53,809.32 53,809.32	0.06	3,252.48 3,252.48
117,041.176 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	107.0916 107.0916	120,818.54 120,818.54	341.40 341.40	125,341.23 125,341.23	0.14	4,522.69 4,522.69

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,342.242 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	106.2158 106.2158	41,622.61 41,622.61	117.60 117.60	42,849.84 42,849.84	0.05	1,227.23 1,227.23
9,526.265 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	110.0764 110.0764	10,692.10 10,692.10	51.60 51.60	10,486.17 10,486.17	0.01	-205.93 -205.93
46,311.870 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	108.5863 108.5863	49,335.75 49,335.75	154.50 154.50	50,288.36 50,288.36	0.06	952.61 952.61
120,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	104.7376 104.7376	120,000.00 120,000.00	185.76 185.76	125,685.14 125,685.14	0.14	5,685.14 5,685.14
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	109.2399 109.2399	282,542.48 282,542.48	803.40 803.40	300,409.59 300,409.59	0.33	17,867.11 17,867.11
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	110.5862 110.5862	309,123.95 309,123.95	933.60 933.60	331,758.69 331,758.69	0.37	22,634.74 22,634.74
300,000.000 GS MORTGAGE SECURITIES GC40 A3 36257HBN5 2.904% 07/10/2052 DD 07/01/19	108.6133 108.6133	302,939.92 302,939.92	726.00 726.00	325,839.96 325,839.96	0.36	22,900.04 22,900.04
350,000.000 GAINESVILLE FL UTILITIES SYS R 362848UP6 5.000% 10/01/2044 DD 04/12/19	126.4600 126.4600	411,742.94 411,742.94	4,374.84 4,374.84	442,610.00 442,610.00	0.49	30,867.06 30,867.06
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	111.8223 111.8223	113,983.80 113,983.80	519.34 519.34	128,595.68 128,595.68	0.14	14,611.88 14,611.88

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
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	104.7226 104.7226	141,989.56 141,989.56	1,449.08 1,449.08	151,847.84 151,847.84	0.17	9,858.28 9,858.28
75,000.000 GENERAL ELECTRIC CO 36962GT95 5.550% 01/05/2026 DD 01/05/06	115.1591 115.1591	79,187.50 79,187.50	2,036.35 2,036.35	86,369.35 86,369.35	0.10	7,181.85 7,181.85
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	108.1011 108.1011	49,966.63 49,966.63	825.17 825.17	54,050.56 54,050.56	0.06	4,083.93 4,083.93
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	102.7680 102.7680	39,957.76 39,957.76	214.84 214.84	41,107.19 41,107.19	0.05	1,149.43 1,149.43
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	103.4703 103.4703	101,085.11 101,085.11	1,987.43 1,987.43	103,470.34 103,470.34	0.11	2,385.23 2,385.23
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCS3 5.650% 01/17/2029 DD 01/17/19	112.5312 112.5312	204,630.91 204,630.91	5,164.29 5,164.29	225,062.49 225,062.49	0.25	20,431.58 20,431.58
280,000.000 GILROY CA UNIF SCH DIST 376087GM8 3.364% 08/01/2047 DD 10/31/19	102.6260 102.6260	280,000.00 280,000.00	3,924.47 3,924.47	287,352.80 287,352.80	0.32	7,352.80 7,352.80
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	109.4608 109.4608	59,887.09 59,887.09	477.98 477.98	65,676.48 65,676.48	0.07	5,789.39 5,789.39
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	111.5299 111.5299	115,063.85 115,063.85	1,499.33 1,499.33	128,259.42 128,259.42	0.14	13,195.57 13,195.57

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 HP INC 40434LAC9 3.400% 06/17/2030 DD 06/17/20	102.7493	81,114.62	105.84	82,199.47		1,084.85
	102.7493	81,114.62	105.84	82,199.47	0.09	1,084.85
150,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAG9 3.100% 02/15/2030 DD 09/16/19	100.8930	149,518.64	1,750.60	151,339.56		1,820.92
	100.8930	149,518.64	1,750.60	151,339.56	0.17	1,820.92
75,000.000 SERVICE PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	90.4697	73,879.65	1,482.01	67,852.24		-6,027.41
	90.4697	73,879.65	1,482.01	67,852.24	0.08	-6,027.41
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	104.3038	36,042.17	554.34	36,506.32		464.15
	104.3038	36,042.17	554.34	36,506.32	0.04	464.15
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	103.6394	89,879.37	592.46	93,275.45		3,396.08
	103.6394	89,879.37	592.46	93,275.45	0.10	3,396.08
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	102.8810	40,550.11	124.48	41,152.39		602.28
	102.8810	40,550.11	124.48	41,152.39	0.05	602.28
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BT3 6.250% 05/15/2026 DD 05/10/19	100.0700	187,605.25	1,491.96	185,129.50		-2,475.75
	100.0700	187,605.25	1,491.96	185,129.50	0.20	-2,475.75
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	142.3140	243,970.49	5,412.89	277,512.30		33,541.81
	142.3140	243,970.49	5,412.89	277,512.30	0.31	33,541.81
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	110.5838	24,912.65	211.27	27,645.95		2,733.30
	110.5838	24,912.65	211.27	27,645.95	0.03	2,733.30

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
100,000.000 IRON MOUNTAIN INC 144A 46284VAF8 4.875% 09/15/2029 DD 09/09/19	97.2500 97.2500	100,000.00 100,000.00	1,441.20 1,441.20	97,250.00 97,250.00	 0.11	-2,750.00 -2,750.00
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	109.4220 109.4220	282,567.87 282,567.87	824.70 824.70	300,910.47 300,910.47	 0.33	18,342.60 18,342.60
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	106.9911 106.9911	204,178.62 204,178.62	1,153.20 1,153.20	219,331.71 219,331.71	 0.24	15,153.09 15,153.09
98,449.580 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	103.7378 103.7378	102,518.60 102,518.60	257.70 257.70	102,129.44 102,129.44	 0.11	-389.16 -389.16
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	110.2967 110.2967	330,812.11 330,812.11	950.40 950.40	330,890.01 330,890.01	 0.37	77.90 77.90
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	112.3810 112.3810	110,000.00 110,000.00	2,191.74 2,191.74	123,619.10 123,619.10	 0.14	13,619.10 13,619.10
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	117.8658 117.8658	179,477.80 179,477.80	998.77 998.77	212,158.38 212,158.38	 0.23	32,680.58 32,680.58
200,000.000 KEURIG DR PEPPER INC 49271VAF7 4.597% 05/25/2028 DD 05/25/19	119.9442 119.9442	200,000.00 200,000.00	939.24 939.24	239,888.31 239,888.31	 0.27	39,888.31 39,888.31
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	103.3347 103.3347	45,219.93 45,219.93	623.43 623.43	46,500.60 46,500.60	 0.05	1,280.67 1,280.67

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 KEYCORP 49326EEJ8 2.550% 10/01/2029 DD 09/11/19	103.5120 103.5120	179,866.85 179,866.85	1,147.54 1,147.54	186,321.61 186,321.61	0.21	6,454.76 6,454.76
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	117.6996 117.6996	99,908.46 99,908.46	1,086.37 1,086.37	117,699.61 117,699.61	0.13	17,791.15 17,791.15
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	107.3943 107.3943	39,871.49 39,871.49	437.30 437.30	42,957.71 42,957.71	0.05	3,086.22 3,086.22
260,000.000 KILROY REALTY LP 49427RAP7 3.050% 02/15/2030 DD 09/17/19	99.2289 99.2289	259,698.43 259,698.43	2,985.49 2,985.49	257,995.04 257,995.04	0.29	-1,703.39 -1,703.39
300,000.000 KROGER CO/THE 501044CN9 5.400% 07/15/2040 DD 07/13/10	127.6628 127.6628	371,582.00 371,582.00	7,429.75 7,429.75	382,988.53 382,988.53	0.42	11,406.53 11,406.53
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	108.8228 108.8228	14,917.32 14,917.32	100.01 100.01	16,323.42 16,323.42	0.02	1,406.10 1,406.10
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	112.7914 112.7914	168,665.01 168,665.01	2,179.64 2,179.64	191,745.34 191,745.34	0.21	23,080.33 23,080.33
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	102.1258 102.1258	90,376.30 90,376.30	176.00 176.00	91,913.24 91,913.24	0.10	1,536.94 1,536.94
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	109.0571 109.0571	114,571.80 114,571.80	198.08 198.08	125,415.70 125,415.70	0.14	10,843.90 10,843.90

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 LINCOLN NATIONAL CORP 534187BJ7 3.050% 01/15/2030 DD 08/19/19	105.2854 105.2854	199,803.38 199,803.38	2,820.37 2,820.37	210,570.84 210,570.84	0.23	10,767.46 10,767.46
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	164.9330 164.9330	470,894.74 470,894.74	8,662.64 8,662.64	519,538.95 519,538.95	0.58	48,644.21 48,644.21
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	151.2460 151.2460	66,857.06 66,857.06	1,571.52 1,571.52	83,185.30 83,185.30	0.09	16,328.24 16,328.24
95,000.000 MPLX LP 55336VBN9 4.250% 12/01/2027 DD 12/01/19	108.4167 108.4167	95,404.38 95,404.38	235.63 235.63	102,995.85 102,995.85	0.11	7,591.47 7,591.47
70,000.000 MARATHON PETROLEUM CORP 56585AAZ5 5.375% 10/01/2022 DD 04/01/19	100.6120 100.6120	70,136.40 70,136.40	940.41 940.41	70,428.42 70,428.42	0.08	292.02 292.02
175,000.000 MARATHON PETROLEUM CORP 56585ABD3 3.800% 04/01/2028 DD 04/01/19	106.4872 106.4872	171,622.32 171,622.32	1,662.48 1,662.48	186,352.58 186,352.58	0.21	14,730.26 14,730.26
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	103.3645 103.3645	45,408.07 45,408.07	999.08 999.08	46,514.01 46,514.01	0.05	1,105.94 1,105.94
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	121.5139 121.5139	92,909.87 92,909.87	2,202.41 2,202.41	109,362.51 109,362.51	0.12	16,452.64 16,452.64
75,000.000 MASSACHUSETTS ST WTR RESOURCES 576051WJ1 3.104% 08/01/2039 DD 11/01/19	105.3450 105.3450	75,000.00 75,000.00	970.33 970.33	79,008.75 79,008.75	0.09	4,008.75 4,008.75

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 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	112.8452 112.8452	49,745.78 49,745.78	517.20 517.20	56,422.58 56,422.58	0.06	6,676.80 6,676.80
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	107.9810 107.9810	175,000.00 175,000.00	986.41 986.41	188,966.82 188,966.82	0.21	13,966.82 13,966.82
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	111.1307 111.1307	125,000.00 125,000.00	1,851.63 1,851.63	138,913.32 138,913.32	0.15	13,913.32 13,913.32
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	128.4140 128.4140	110,757.82 110,757.82	731.28 731.28	109,151.90 109,151.90	0.12	-1,605.92 -1,605.92
125,000.000 MIAMI-DADE CNTY FL WTR & SWR R 59334DLS1 3.490% 10/01/2042 DD 11/06/19	105.9860 105.9860	125,000.00 125,000.00	1,090.83 1,090.83	132,482.50 132,482.50	0.15	7,482.50 7,482.50
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	101.1100 101.1100	145,398.40 145,398.40	1,000.74 1,000.74	146,609.50 146,609.50	0.16	1,211.10 1,211.10
230,000.000 MICROCHIP TECHNOLOGY INC 595017AP9 4.333% 06/01/2023 DD 05/29/18	107.8760 107.8760	230,000.00 230,000.00	830.40 830.40	248,114.79 248,114.79	0.27	18,114.79 18,114.79
145,000.000 MISSOURI ST HLTH & EDUCTNL FAC 60636AVL4 3.229% 05/15/2050 DD 04/03/20	113.9340 113.9340	145,000.00 145,000.00	1,144.87 1,144.87	165,204.30 165,204.30	0.18	20,204.30 20,204.30
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	115.3080 115.3080	100,277.68 100,277.68	1,367.75 1,367.75	115,308.05 115,308.05	0.13	15,030.37 15,030.37

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	111.7681 111.7681	65,000.00 65,000.00	1,245.01 1,245.01	72,649.29 72,649.29	 0.08	7,649.29 7,649.29
155,000.000 NP SPE II LLC 1A A2 144A 62954JAB0 3.241% 09/20/2049 DD 08/29/19	99.7492 99.7492	154,999.56 154,999.56	153.45 153.45	154,611.18 154,611.18	 0.17	-388.38 -388.38
125,000.000 NATIONAL OILWELL VARCO INC 637071AM3 3.600% 12/01/2029 DD 11/14/19	97.8530 97.8530	124,131.55 124,131.55	375.00 375.00	122,316.21 122,316.21	 0.14	-1,815.34 -1,815.34
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	93.9380 93.9380	44,780.59 44,780.59	484.65 484.65	42,272.10 42,272.10	 0.05	-2,508.49 -2,508.49
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	98.0000 98.0000	30,000.00 30,000.00	859.91 859.91	29,400.00 29,400.00	 0.03	-600.00 -600.00
75,000.000 NETFLIX INC 144A 64110LAY2 3.625% 06/15/2025 DD 04/28/20	100.7500 100.7500	75,000.00 75,000.00	475.76 475.76	75,562.50 75,562.50	 0.08	562.50 562.50
200,000.000 NEW JERSEY ST TRANSPRTN TRUST 6461366S5 4.131% 06/15/2042 DD 12/18/19	93.1400 93.1400	200,000.00 200,000.00	367.20 367.20	186,280.00 186,280.00	 0.21	-13,720.00 -13,720.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	141.6030 141.6030	236,744.66 236,744.66	972.60 972.60	276,125.85 276,125.85	 0.31	39,381.19 39,381.19
100,000.000 NEW YORK ST THRUWAY AUTH 650009S61 3.500% 01/01/2042 DD 10/30/19	102.0400 102.0400	100,000.00 100,000.00	2,352.20 2,352.20	102,040.00 102,040.00	 0.11	2,040.00 2,040.00

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
325,000.000 NEW YORK TRANSPRTN DEV CORP LE 650117AA2 4.248% 09/01/2035 DD 04/15/20	108.9950 108.9950	325,000.00 325,000.00	2,914.51 2,914.51	354,233.75 354,233.75	 0.39	29,233.75 29,233.75
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	176.4120 176.4120	485,095.72 485,095.72	10,581.06 10,581.06	555,697.80 555,697.80	 0.62	70,602.08 70,602.08
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	99.2500 99.2500	55,000.00 55,000.00	1,546.79 1,546.79	54,587.50 54,587.50	 0.06	-412.50 -412.50
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	116.5907 116.5907	199,608.14 199,608.14	725.10 725.10	233,181.42 233,181.42	 0.26	33,573.28 33,573.28
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	107.9530 107.9530	49,643.93 49,643.93	96.64 96.64	53,976.50 53,976.50	 0.06	4,332.57 4,332.57
110,000.000 OCCIDENTAL PETROLEUM CORP 674599CS2 3.500% 08/15/2029 DD 08/08/19	73.1600 73.1600	109,499.24 109,499.24	1,449.00 1,449.00	80,476.00 80,476.00	 0.09	-29,023.24 -29,023.24
275,000.000 OHIO ST WTR DEV AUTH REVENUE 67765QHN9 5.000% 06/01/2044 DD 11/19/19	129.0840 129.0840	329,557.85 329,557.85	1,145.70 1,145.70	354,981.00 354,981.00	 0.39	25,423.15 25,423.15
200,000.000 OKLAHOMA GAS AND ELECTRIC CO 678858BU4 3.300% 03/15/2030 DD 06/07/19	109.5877 109.5877	199,457.70 199,457.70	1,951.32 1,951.32	219,175.41 219,175.41	 0.24	19,717.71 19,717.71
200,000.000 OLIN CORP 680665AL0 5.625% 08/01/2029 DD 07/16/19	92.0020 92.0020	200,567.57 200,567.57	4,687.45 4,687.45	184,004.00 184,004.00	 0.20	-16,563.57 -16,563.57

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	105.3023 105.3023	80,343.36 80,343.36	990.15 990.15	84,241.84 84,241.84	0.09	3,898.48 3,898.48
122,155.310 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	100.2959 100.2959	122,141.92 122,141.92	136.69 136.69	122,516.80 122,516.80	0.14	374.88 374.88
210,000.000 ONEOK INC 682680AW3 4.350% 03/15/2029 DD 03/13/19	105.2015 105.2015	209,414.10 209,414.10	2,701.08 2,701.08	220,923.22 220,923.22	0.24	11,509.12 11,509.12
300,000.000 ONEMAIN FINANCIAL IS 2A A 144A 68269BAA6 3.140% 10/14/2036 DD 09/20/19	101.9058 101.9058	299,877.60 299,877.60	444.89 444.89	305,717.46 305,717.46	0.34	5,839.86 5,839.86
135,000.000 OREGON ST 68609TKM9 5.000% 06/01/2034 DD 02/21/19	131.3360 131.3360	180,079.09 180,079.09	562.50 562.50	177,303.60 177,303.60	0.20	-2,775.49 -2,775.49
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	108.0600 108.0600	327,417.63 327,417.63	3,364.07 3,364.07	340,389.00 340,389.00	0.38	12,971.37 12,971.37
175,000.000 PENSKE TRUCK LEASING CO L 144A 709599BE3 4.450% 01/29/2026 DD 01/29/19	110.2349 110.2349	174,615.58 174,615.58	3,307.27 3,307.27	192,910.99 192,910.99	0.21	18,295.41 18,295.41
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	110.7026 110.7026	44,716.68 44,716.68	208.26 208.26	49,816.18 49,816.18	0.06	5,099.50 5,099.50
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	113.0540 113.0540	180,000.00 180,000.00	2,113.08 2,113.08	203,497.20 203,497.20	0.23	23,497.20 23,497.20

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
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	110.4298 110.4298	75,000.00 75,000.00	820.93 820.93	82,822.37 82,822.37	0.09	7,822.37 7,822.37
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	111.0354 111.0354	60,827.73 60,827.73	637.15 637.15	66,621.24 66,621.24	0.07	5,793.51 5,793.51
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	97.3533 97.3533	49,876.56 49,876.56	591.84 591.84	48,676.67 48,676.67	0.05	-1,199.89 -1,199.89
250,000.000 ROPER TECHNOLOGIES INC 776743AG1 2.950% 09/15/2029 DD 08/26/19	109.2322 109.2322	251,093.55 251,093.55	2,181.24 2,181.24	273,080.56 273,080.56	0.30	21,987.01 21,987.01
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	103.0439 103.0439	49,993.43 49,993.43	222.58 222.58	51,521.96 51,521.96	0.06	1,528.53 1,528.53
125,000.000 SSM HEALTH CARE CORP 784710AB1 3.688% 06/01/2023 DD 05/08/18	107.3730 107.3730	124,476.78 124,476.78	384.30 384.30	134,216.25 134,216.25	0.15	9,739.47 9,739.47
72,166.720 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	102.5117 102.5117	72,148.87 72,148.87	31.86 31.86	73,979.30 73,979.30	0.08	1,830.43 1,830.43
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	142.6830 142.6830	414,401.79 414,401.79	3,150.11 3,150.11	449,451.45 449,451.45	0.50	35,049.66 35,049.66
75,000.000 SANTA MONICA-MALIBU CA UNIF SC 802498UX1 3.114% 08/01/2043 DD 11/06/19	100.8580 100.8580	75,000.00 75,000.00	973.35 973.35	75,643.50 75,643.50	0.08	643.50 643.50

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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
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	108.3733 108.3733	89,881.75 89,881.75	1,852.67 1,852.67	97,535.99 97,535.99	0.11	7,654.24 7,654.24
200,000.000 SANTANDER HOLDINGS USA INC 80282KAW6 3.500% 06/07/2024 DD 06/07/19	105.1862 105.1862	199,863.10 199,863.10	466.56 466.56	210,372.33 210,372.33	0.23	10,509.23 10,509.23
250,000.000 SPECTRUM HEALTH SYSTEM OBLIGAT 84765EAA6 3.487% 07/15/2049 DD 10/29/19	110.2146 110.2146	250,000.00 250,000.00	4,030.62 4,030.62	275,536.46 275,536.46	0.31	25,536.46 25,536.46
87,868.030 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	84.7194 84.7194	87,868.03 87,868.03	900.68 900.68	74,441.23 74,441.23	0.08	-13,426.80 -13,426.80
125,000.000 SPRINGLEAF FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	102.5938 102.5938	125,000.00 125,000.00	2,541.00 2,541.00	128,242.19 128,242.19	0.14	3,242.19 3,242.19
75,000.000 SPRINGLEAF FINANCE CORP 85172FAR0 5.375% 11/15/2029 DD 11/07/19	93.5000 93.5000	75,517.69 75,517.69	520.28 520.28	70,125.00 70,125.00	0.08	-5,392.69 -5,392.69
205,000.000 STARBUCKS CORP 855244AV1 2.000% 03/12/2027 DD 03/12/20	104.7632 104.7632	204,194.85 204,194.85	1,245.42 1,245.42	214,764.63 214,764.63	0.24	10,569.78 10,569.78
210,000.000 STORE CAPITAL CORP 862121AB6 4.625% 03/15/2029 DD 02/28/19	102.2525 102.2525	208,617.32 208,617.32	2,872.08 2,872.08	214,730.34 214,730.34	0.24	6,113.02 6,113.02
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	100.0000 100.0000	35,140.98 35,140.98	670.82 670.82	35,000.00 35,000.00	0.04	-140.98 -140.98

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000 TRUIST BANK 86787EBC0 3.200% 04/01/2024 DD 03/18/19	108.4221 108.4221	209,947.71 209,947.71	1,680.06 1,680.06	227,686.50 227,686.50	0.25	17,738.79 17,738.79
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	112.7871 112.7871	49,981.20 49,981.20	343.64 343.64	56,393.57 56,393.57	0.06	6,412.37 6,412.37
300,000.000 3M CO 88579YBJ9 2.375% 08/26/2029 DD 08/26/19	108.0751 108.0751	296,998.32 296,998.32	2,456.58 2,456.58	324,225.43 324,225.43	0.36	27,227.11 27,227.11
220,000.000 TOLEDO HOSPITAL/THE 889184AC1 5.325% 11/15/2028 DD 10/25/18	107.0767 107.0767	220,000.00 220,000.00	1,511.53 1,511.53	235,568.63 235,568.63	0.26	15,568.63 15,568.63
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	104.3122 104.3122	79,938.69 79,938.69	1,047.58 1,047.58	83,449.77 83,449.77	0.09	3,511.08 3,511.08
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	102.0000 102.0000	25,000.00 25,000.00	564.71 564.71	25,500.00 25,500.00	0.03	500.00 500.00
245,000.000 TRI-STATE GENERATION AND TRANS 89566EAH1 4.700% 11/01/2044 DD 05/01/15	126.2374 126.2374	284,046.28 284,046.28	1,919.15 1,919.15	309,281.67 309,281.67	0.34	25,235.39 25,235.39
55,000.000 TRI-STATE GENERATION AND TRANS 89566EAK4 4.250% 06/01/2046 DD 05/23/16	117.3210 117.3210	60,184.16 60,184.16	194.70 194.70	64,526.54 64,526.54	0.07	4,342.38 4,342.38
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	110.7267 110.7267	70,497.37 70,497.37	1,040.71 1,040.71	77,508.72 77,508.72	0.09	7,011.35 7,011.35

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
105,000.000 UDR INC 90265EAQ3 3.200% 01/15/2030 DD 07/02/19	108.9866 108.9866	104,674.30 104,674.30	1,553.31 1,553.31	114,435.95 114,435.95		9,761.65 9,761.65
16,161.650 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	83.3515 83.3515	15,690.17 15,690.17	220.90 220.90	13,470.98 13,470.98	0.13 0.01	-2,219.19 -2,219.19
175,000.000 UNITED RENTALS NORTH AMERICA I 911365BK9 6.500% 12/15/2026 DD 10/30/18	105.0000 105.0000	175,000.00 175,000.00	505.60 505.60	183,750.00 183,750.00	0.20	8,750.00 8,750.00
750,000.000 U S TREASURY BOND 912810RS9 2.500% 05/15/2046 DD 05/15/16	124.0273 124.0273	731,273.93 731,273.93	2,394.70 2,394.70	930,205.08 930,205.08	1.03	198,931.15 198,931.15
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	136.3047 136.3047	555,028.81 555,028.81	2,069.02 2,069.02	736,045.32 736,045.32	0.82	181,016.51 181,016.51
660,177.750 US TREAS-CPI INFLAT 9128283R9 0.500% 01/15/2028 DD 01/15/18	109.6199 109.6199	632,355.97 632,355.97	1,523.49 1,523.49	723,686.02 723,686.02	0.80	91,330.05 91,330.05
248,826.900 US TREAS-CPI INFLAT 9128285W6 0.875% 01/15/2029 DD 01/15/19	113.9257 113.9257	257,791.42 257,791.42	1,004.88 1,004.88	283,477.88 283,477.88	0.31	25,686.46 25,686.46
827,103.750 US TREAS-CPI INFLAT 9128287D6 0.250% 07/15/2029 DD 07/15/19	109.3951 109.3951	833,652.54 833,652.54	954.35 954.35	904,811.07 904,811.07	1.00	71,158.53 71,158.53
684,710.400 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	106.1773 106.1773	686,894.15 686,894.15	395.03 395.03	727,006.73 727,006.73	0.80	40,112.58 40,112.58

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
840,000.000 U S TREASURY NOTE 912828Z94 1.500% 02/15/2030 DD 02/15/20	108.1016 108.1016	894,083.68 894,083.68	4,742.31 4,742.31	908,053.12 908,053.12	 1.01	 13,969.44
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	148.9570 148.9570	415,661.97 415,661.97	2,345.32 2,345.32	469,214.55 469,214.55	 0.52	 53,552.58
83,142.720 VSE 2016-A VOI MORTGAA A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	98.8968 98.8968	83,134.15 83,134.15	176.10 176.10	82,225.52 82,225.52	 0.09	 -908.63
210,000.000 VALERO ENERGY CORP 91913YAW0 4.000% 04/01/2029 DD 03/25/19	111.2371 111.2371	208,560.98 208,560.98	2,099.78 2,099.78	233,597.86 233,597.86	 0.26	 25,036.88
29,300.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	102.7634 102.7634	29,300.00 29,300.00	52.96 52.96	30,109.67 30,109.67	 0.03	 809.67
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	107.3177 107.3177	24,889.41 24,889.41	476.27 476.27	26,829.42 26,829.42	 0.03	 1,940.01
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	104.6319 104.6319	99,424.81 99,424.81	962.25 962.25	104,631.86 104,631.86	 0.12	 5,207.05
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	124.5651 124.5651	124,694.81 124,694.81	2,198.44 2,198.44	155,706.36 155,706.36	 0.17	 31,011.55
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	127.9185 127.9185	184,789.12 184,789.12	362.61 362.61	236,649.30 236,649.30	 0.26	 51,860.18

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	109.1690 109.1690	49,896.52 49,896.52	531.01 531.01	54,584.51 54,584.51	0.06	4,687.99 4,687.99
35,000.000 WRKCO INC 92940PAF1 4.200% 06/01/2032 DD 05/20/19	116.9211 116.9211	34,989.15 34,989.15	122.40 122.40	40,922.38 40,922.38	0.05	5,933.23 5,933.23
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	108.6023 108.6023	94,754.41 94,754.41	1,475.16 1,475.16	103,172.18 103,172.18	0.11	8,417.77 8,417.77
30,051.480 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	100.2218 100.2218	32,992.12 32,992.12	110.10 110.10	30,118.13 30,118.13	0.03	-2,873.99 -2,873.99
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	109.9873 109.9873	154,107.73 154,107.73	458.10 458.10	164,980.98 164,980.98	0.18	10,873.25 10,873.25
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	110.6030 110.6030	179,980.28 179,980.28	559.80 559.80	193,555.18 193,555.18	0.21	13,574.90 13,574.90
280,000.000 WELLS FARGO COMMERCIAL C51 A4 95001VAU4 3.311% 06/15/2052 DD 07/01/19	102.9422 102.9422	288,238.08 288,238.08	772.50 772.50	288,238.08 288,238.08	0.32	0.00 0.00
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	111.7587 111.7587	99,967.13 99,967.13	897.28 897.28	111,758.67 111,758.67	0.12	11,791.54 11,791.54
205,000.000 WESTERN MIDSTREAM OPERATING LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	95.7800 95.7800	205,482.69 205,482.69	4,766.70 4,766.70	196,349.00 196,349.00	0.22	-9,133.69 -9,133.69

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000 WHIRLPOOL CORP 963320AW6 4.750% 02/26/2029 DD 02/26/19	117.9914 117.9914	123,673.98 123,673.98	2,047.16 2,047.16	147,489.21 147,489.21	0.16	23,815.23 23,815.23
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	109.4835 109.4835	84,046.35 84,046.35	1,532.86 1,532.86	93,061.00 93,061.00	0.10	9,014.65 9,014.65
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	111.0720 111.0720	200,000.00 200,000.00	1,051.36 1,051.36	222,144.00 222,144.00	0.25	22,144.00 22,144.00
87,662.879 ANGEL OAK MORTGAGE T 2 A1 144A 03463VAA3 VAR RT 07/27/2048 DD 06/01/18	101.9571 101.9571	88,426.00 88,426.00	277.14 277.14	89,378.49 89,378.49	0.10	952.49 952.49
29,558.100 ANGEL OAK MORTGAGE T 2 A1 144A 03463WAA1 VAR RT 03/25/2049 DD 03/01/19	102.4575 102.4575	29,557.90 29,557.90	89.40 89.40	30,284.49 30,284.49	0.03	726.59 726.59
118,999.990 BX COMMERCIAL MORTG IND B 144A 056059AG3 VAR RT 11/15/2035 DD 10/31/18	98.7486 98.7486	118,999.99 118,999.99	57.37 57.37	117,510.79 117,510.79	0.13	-1,489.20 -1,489.20
134,855.100 BRAVO RESIDENTIAL NQM1 A1 144A 10568HAA3 VAR RT 07/25/2059 DD 07/01/19	101.8004 101.8004	134,855.02 134,855.02	299.63 299.63	137,283.06 137,283.06	0.15	2,428.04 2,428.04
156,272.110 COLT 2020-1 MORTGAGE 1 A1 144A 12597KAA7 VAR RT 02/25/2050 DD 01/01/20	101.0772 101.0772	156,270.58 156,270.58	324.00 324.00	157,955.52 157,955.52	0.17	1,684.94 1,684.94
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	106.7679 106.7679	71,901.50 71,901.50	250.07 250.07	74,737.50 74,737.50	0.08	2,836.00 2,836.00

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
300,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17	112.7202 112.7202	298,798.80 298,798.80	5,548.59 5,548.59	338,160.69 338,160.69	0.37	39,361.89 39,361.89
112,671.308 COLT 2019-4 MORTGAGE 4 A1 144A 196860AA8 VAR RT 11/25/2049 DD 09/01/19	100.9776 100.9776	112,670.49 112,670.49	242.33 242.33	113,772.76 113,772.76	0.13	1,102.27 1,102.27
86,000.000 FREMF 2014-K40 MORT K40 B 144A 30285FAE9 VAR RT 11/25/2047 DD 11/01/14	108.2605 108.2605	90,954.57 90,954.57	293.88 293.88	93,103.99 93,103.99	0.10	2,149.42 2,149.42
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	114.8206 114.8206	301,191.52 301,191.52	843.30 843.30	338,720.77 338,720.77	0.38	37,529.25 37,529.25
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWF9 VAR RT 12/25/2026 DD 03/01/17	112.9435 112.9435	255,216.11 255,216.11	699.90 699.90	282,358.70 282,358.70	0.31	27,142.59 27,142.59
257,120.390 GCAT 2019-NQM3 TR NQM3 A1 144A 36167VAA2 VAR RT 11/25/2059 DD 11/01/19	101.4485 101.4485	257,114.66 257,114.66	575.40 575.40	260,844.88 260,844.88	0.29	3,730.22 3,730.22
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	116.3487 116.3487	301,205.75 301,205.75	2,111.56 2,111.56	349,046.09 349,046.09	0.39	47,840.34 47,840.34
350,000.000 JP MORGAN MORTGAGE 2 A5A 144A 46591TAJ3 VAR RT 07/25/2050 DD 02/01/20	102.2361 102.2361	360,078.57 360,078.57	875.10 875.10	357,826.46 357,826.46	0.40	-2,252.11 -2,252.11
41,054.440 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	106.8036 106.8036	41,428.39 41,428.39	136.50 136.50	43,847.60 43,847.60	0.05	2,419.21 2,419.21

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
280,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	111.7021 111.7021	273,665.28 273,665.28	4,331.18 4,331.18	312,765.92 312,765.92	0.35	39,100.64 39,100.64
225,000.000 JP MORGAN MORTGAGE 1 A5A 144A 46651XAK8 VAR RT 06/25/2050 DD 01/01/20	102.7938 102.7938	229,957.39 229,957.39	562.50 562.50	231,286.01 231,286.01	0.26	1,328.62 1,328.62
300,000.000 MORGAN STANLEY 6174468G7 VAR RT 01/23/2030 DD 01/23/19	119.1428 119.1428	310,570.63 310,570.63	5,859.83 5,859.83	357,428.28 357,428.28	0.40	46,857.65 46,857.65
132,513.620 NEW RESIDENTIAL M NQM4 A1 144A 64828EAA3 VAR RT 09/25/2059 DD 09/01/19	100.6852 100.6852	132,513.75 132,513.75	275.10 275.10	133,421.60 133,421.60	0.15	907.85 907.85
294,176.650 NEW RESIDENTIAL MOR 4A B1 144A 64830WAQ4 VAR RT 12/25/2058 DD 07/01/19	102.7455 102.7455	306,366.51 306,366.51	980.46 980.46	302,253.33 302,253.33	0.33	-4,113.18 -4,113.18
260,000.000 PROVIDENT FUNDING MO 1 A4 144A 743874AG4 VAR RT 02/25/2050 DD 02/01/20	101.7587 101.7587	265,484.06 265,484.06	650.10 650.10	264,572.52 264,572.52	0.29	-911.54 -911.54
114,129.140 SG RESIDENTIAL MORTG 3 A1 144A 78432BAA7 VAR RT 09/25/2059 DD 10/01/19	100.8219 100.8219	114,127.34 114,127.34	257.10 257.10	115,067.17 115,067.17	0.13	939.83 939.83
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	103.0912 103.0912	137,724.04 137,724.04	80.28 80.28	144,327.62 144,327.62	0.16	6,603.58 6,603.58
165,436.000 TOWD POINT MORTGAGE 3 A2 144A 89169DAB7 VAR RT 07/25/2057 DD 07/01/17	103.8853 103.8853	168,511.96 168,511.96	413.70 413.70	171,863.72 171,863.72	0.19	3,351.76 3,351.76

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,436.000 TOWD POINT MORTGAGE 1 M1 144A 89173FAC4 VAR RT 10/25/2056 DD 02/01/17	106.6013 106.6013	174,900.67 174,900.67	516.90 516.90	176,356.86 176,356.86	0.20	1,456.19 1,456.19
8,123.323 TOWD POINT MORTGAGE 4 A1 144A 89178BAA2 VAR RT 10/25/2059 DD 10/01/19	105.1898 105.1898	8,201.63 8,201.63	19.50 19.50	8,544.91 8,544.91	0.01	343.28 343.28
97,864.340 VERUS SECURITIZATION 1 A1 144A 92536PAA2 VAR RT 01/25/2060 DD 01/01/20	101.3740 101.3740	97,863.62 97,863.62	197.10 197.10	99,209.02 99,209.02	0.11	1,345.40 1,345.40
192,155.550 VERUS SECURITIZATION 4 A1 144A 92537KAA2 VAR RT 11/25/2059 DD 10/01/19	101.6240 101.6240	192,155.55 192,155.55	423.00 423.00	195,276.14 195,276.14	0.22	3,120.59 3,120.59
118,518.380 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	101.2309 101.2309	132,618.36 132,618.36	480.90 480.90	119,977.22 119,977.22	0.13	-12,641.14 -12,641.14
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	101.5484 101.5484	118,422.15 118,422.15	449.40 449.40	111,703.27 111,703.27	0.12	-6,718.88 -6,718.88
400,000.000 WELLS FARGO MORTGAGE 1 A5 144A 95002KAE3 VAR RT 12/25/2049 DD 02/01/20	104.7941 104.7941	410,867.27 410,867.27	999.90 999.90	419,176.44 419,176.44	0.46	8,309.17 8,309.17
210,000.000 WESTINGHOUSE AIR BRAKE TECHNOL 960386AM2 VAR RT 09/15/2028 DD 09/14/18	111.4542 111.4542	209,799.70 209,799.70	3,073.92 3,073.92	234,053.83 234,053.83	0.26	24,254.13 24,254.13
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	101.0000 101.0000	24,993.49 24,993.49	396.97 396.97	25,250.00 25,250.00	0.03	256.51 256.51

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,715,000.000 U S TREASURY BD PRIN STRIP 912803EV1 0.000% 11/15/2046 DD 11/15/16	67.7437 67.7437	2,541,761.58 2,541,761.58	0.00 0.00	2,516,677.53 2,516,677.53	 2.79	-25,084.05 -25,084.05
8,453.000 ISHARES IBOXX INVESTMENT GRA 464287242	134.5000 134.5000	1,013,966.94 1,013,966.94	0.00 0.00	1,136,928.50 1,136,928.50	 1.26	122,961.56 122,961.56
9,325.000 ISHARES IBOXX HIGH YLD CORP 464288513	81.6200 81.6200	799,684.03 799,684.03	0.00 0.00	761,106.50 761,106.50	 0.84	-38,577.53 -38,577.53
78,584.000 VANECK FALLEN ANGEL HIGH YLD 92189F437	28.7000 28.7000	2,220,135.84 2,220,135.84	0.00 0.00	2,255,360.80 2,255,360.80	 2.50	35,224.96 35,224.96
SUBTOTAL UNITED STATES		79,192,654.33	453,379.03	83,481,142.51		4,288,488.18
		79,192,654.33	453,379.03	83,481,142.51	92.45	4,288,488.18
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		83,205,801.16	496,788.66	87,782,772.98		4,576,971.82
		83,205,801.16	496,788.66	87,782,772.98	97.21	4,576,971.82
TOTAL FIXED INCOME SECURITIES		83,205,801.16	496,788.66	87,782,772.98	97.21	4,576,971.82
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC 40428NAC3 VAR RT 07/15/2027 DD 10/15/97	89.8473 89.8473	214,142.84 214,142.84	1,115.59 1,115.59	220,125.89 220,125.89	 0.24	5,983.05 5,983.05
TOTAL ASSETS - BASE:		85,729,034.66	498,000.14	90,311,989.53	100.02	4,582,954.87
NET ASSETS - BASE:				90,809,989.67		



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
24,970.78	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	24,970.78	24,970.78	6	0.00
		24,970.78	24,970.78	6	0.00
COMMON STOCK					
12	CUSIP # 001055102 AFLAC INC	432.36	610.31	0	0.00
10	CUSIP # 00123Q104 AGNC INVESTMENT CORP	129.00	178.63	0	1.20
7	CUSIP # 00130H105 AES CORPORATION	101.43	130.28	0	0.00
97	CUSIP # 00206R102 AT&T INC	2,932.31	3,131.56	1	0.00
24	CUSIP # 002824100 ABBOTT LABORATORIES	2,194.32	1,913.68	1	0.00
27	CUSIP # 00287Y109 ABBVIE INC	2,650.86	2,564.21	1	0.00
1	CUSIP # 003654100 ABIOMED INC	241.56	310.68	0	0.00
18	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	1,366.20	877.08	0	0.00
8	CUSIP # 00724F101 ADOBE SYSTEMS INC	3,482.48	2,159.95	1	0.00
1	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	142.45	168.02	0	0.25

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3	CUSIP # 00766T100 AECOM TECHNOLOGY CORP	112.74	149.07	0	0.00
19	CUSIP # 007903107 ADVANCED MICRO DEVICES	999.59	613.43	0	0.00
4	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	353.48	321.48	0	0.72
6	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	1,448.76	1,227.99	0	8.04
3	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	321.27	236.35	0	0.00
2	CUSIP # 011659109 ALASKA AIR GROUP INC	72.52	117.34	0	0.00
3	CUSIP # 012653101 ALBEMARLE CORP	231.63	221.86	0	1.16
2	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	324.50	305.75	0	2.12
3	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	336.72	398.94	0	0.00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	274.44	275.18	0	0.00
2	CUSIP # 018802108 ALLIANT ENERGY CORP	95.68	95.50	0	0.00
5	CUSIP # 020002101 ALLSTATE CORPORATION	484.95	471.55	0	2.70
16	CUSIP # 02005N100 ALLY FINANCIAL INC	317.28	481.65	0	0.00
1	CUSIP # 02043Q107 ALNYLAM PHARMACEUTICALS INC	148.11	84.83	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 02079K107 ALPHABET INC CL C	5,654.44	4,786.88	1	0.00
4	CUSIP # 02079K305 ALPHABET INC	5,672.20	4,806.16	1	0.00
28	CUSIP # 02209S103 ALTRIA GROUP INC	1,099.00	1,544.23	0	23.52
6	CUSIP # 023135106 AMAZON.COM INC	16,552.92	10,885.07	4	0.00
3	CUSIP # 023608102 AMEREN CORPORATION	211.08	229.33	0	0.00
6	CUSIP # 025537101 AMERICAN ELECTRIC POWER	477.84	514.32	0	0.00
8	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	761.60	902.44	0	0.00
1	CUSIP # 025932104 AMERICAN FINANCIAL GROUP INC	63.46	96.38	0	0.00
14	CUSIP # 026874784 AMERICAN INTERNATIONAL GROUP INC	436.52	621.31	0	0.00
6	CUSIP # 03027X100 AMERICAN TOWER CORP	1,551.24	1,215.56	0	6.60
2	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	257.32	214.46	0	0.00
2	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	201.54	154.44	0	0.00
2	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	300.08	250.58	0	0.00
3	CUSIP # 031100100 AMETEK INC	268.11	240.63	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 031162100 AMGEN INC	1,886.88	1,524.62	0	0.00
4	CUSIP # 032095101 AMPHENOL CORP CL A	383.24	379.16	0	1.00
6	CUSIP # 032654105 ANALOG DEVICES INC	735.84	657.94	0	0.00
50	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	328.00	486.59	0	11.00
1	CUSIP # 03662Q105 ANSYS INC	291.73	179.64	0	0.00
4	CUSIP # 036752103 ANTHEM INC	1,051.92	1,181.64	0	0.00
6	CUSIP # 037411105 APACHE CORP	81.00	214.29	0	0.00
61	CUSIP # 037833100 APPLE INC	22,252.80	11,897.69	5	0.00
13	CUSIP # 038222105 APPLIED MATERIALS INC	785.85	533.72	0	0.00
1	CUSIP # 038336103 APTARGROUP INC	111.98	121.51	0	0.00
3	CUSIP # 03852U106 ARAMARK	67.71	87.81	0	0.00
8	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	319.20	331.69	0	0.00
1	CUSIP # 03966V107 ARCONIC ROLLED PRODS CORP	13.93	18.89	0	0.00
1	CUSIP # 040413106 ARISTA NETWORKS INC	210.03	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	103 . 61	104 . 23	0	0 . 00
1	CUSIP # 04621X108 ASSURANT INC	103 . 29	131 . 67	0	0 . 00
2	CUSIP # 049560105 ATMOS ENERGY CORP	199 . 16	206 . 28	0	0 . 00
3	CUSIP # 052769106 AUTODESK INC	717 . 57	478 . 18	0	0 . 00
6	CUSIP # 053015103 AUTO DATA PROCESSING INC.	893 . 34	940 . 91	0	5 . 46
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	309 . 28	399 . 94	0	3 . 18
1	CUSIP # 053611109 AVERY DENNISON CORP	114 . 09	109 . 84	0	0 . 00
7	CUSIP # 05722G100 BAKER HUGHES CO	107 . 73	184 . 59	0	0 . 00
6	CUSIP # 058498106 BALL CORPORATION	416 . 94	349 . 56	0	0 . 00
175	CUSIP # 060505104 BANK OF AMERICA CORP	4,156 . 25	4,828 . 40	1	0 . 00
13	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	502 . 45	638 . 04	0	0 . 00
5	CUSIP # 071813109 BAXTER INTERNATIONAL INC	430 . 50	390 . 55	0	1 . 23
4	CUSIP # 075887109 BECTON DICKINSON AND CO	957 . 08	985 . 17	0	0 . 00
2	CUSIP # 084423102 BERKLEY (W R) CORPORATION	114 . 58	120 . 92	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	4,819.77	5,473.49	1	0.00
4	CUSIP # 086516101 BEST BUY INC	349.08	282.39	0	2.20
2	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	246.68	178.02	0	0.00
2	CUSIP # 09062X103 BIOGEN IDEC INC	535.10	445.89	0	0.00
2	CUSIP # 09247X101 BLACKROCK INC	1,088.18	839.46	0	0.00
7	CUSIP # 097023105 BOEING CO	1,283.10	2,608.08	0	0.00
2	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	155.58	123.36	0	0.00
3	CUSIP # 099724106 BORG WARNER CORP	105.90	110.19	0	0.00
4	CUSIP # 101121101 BOSTON PROPERTIES INC	361.52	520.22	0	3.92
22	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	772.42	850.69	0	0.00
1	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	117.20	150.00	0	0.00
29	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	1,705.20	1,817.06	0	0.00
1	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	126.19	101.54	0	0.54
3	CUSIP # 115236101 BROWN & BROWN INC	122.28	87.84	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 115637209 BROWN FORMAN CORP CL B	127.32	107.89	0	0.35
1	CUSIP # 122017106 BURLINGTON STORES INC	196.93	147.01	0	0.00
1	CUSIP # 12503M108 CBOE HOLDINGS INC	93.28	94.24	0	0.00
5	CUSIP # 12504L109 CBRE GROUP INC	226.10	254.05	0	0.00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	232.36	193.54	0	0.00
3	CUSIP # 125269100 CF INDUSTRIES HOLDINGS INC	84.42	118.44	0	0.00
2	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	158.12	168.00	0	0.00
5	CUSIP # 12572Q105 CME GROUP INC	812.70	821.20	0	0.00
3	CUSIP # 125896100 CMS ENERGY CORP	175.26	168.00	0	0.00
17	CUSIP # 126650100 CVS HEALTH CORP	1,104.49	970.02	0	0.00
3	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	287.88	195.53	0	0.00
8	CUSIP # 127686103 CAESARS ENTERTAINMENT CORP	97.04	110.20	0	0.00
1	CUSIP # 133131102 CAMDEN PROPERTY TRUST	91.22	100.68	0	0.83
2	CUSIP # 134429109 CAMPBELL SOUP CO	99.26	79.18	0	0.00

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8	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	500.72	650.52	0	0.00
3	CUSIP # 14149Y108 CARDINAL HEALTH INC	156.57	143.04	0	1.46
1	CUSIP # 142339100 CARLISLE COMPANIES INC	119.67	120.07	0	0.00
3	CUSIP # 143130102 CARMAX INC	268.65	212.62	0	0.00
14	CUSIP # 143658300 CARNIVAL CORP	229.88	686.97	0	0.00
11	CUSIP # 14448C104 CARRIER GLOBAL CORP	244.42	350.63	0	0.88
1	CUSIP # 148806102 CATALENT INC	73.30	53.60	0	0.00
7	CUSIP # 149123101 CATERPILLAR INC	885.50	927.33	0	0.00
4	CUSIP # 150870103 CELANESE CORP SERIES A	345.36	408.06	0	0.00
10	CUSIP # 15135B101 CENTENE CORPORATION	635.50	612.40	0	0.00
6	CUSIP # 15189T107 CENTERPOINT ENERGY INC	112.02	185.70	0	0.00
16	CUSIP # 156700106 CENTURY TEL INC	160.48	201.54	0	0.00
5	CUSIP # 156782104 CERNER CORP	342.75	299.34	0	0.90
1	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	174.35	159.08	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 16411R208 CHENIERE ENERGY INC	289.92	404.91	0	0.00
3	CUSIP # 171340102 CHURCH & DWIGHT CO INC	231.90	207.51	0	0.00
2	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	128.06	170.02	0	1.20
75	CUSIP # 17275R102 CISCO SYSTEMS INC	3,498.00	4,013.30	1	0.00
1	CUSIP # 172908105 CINTAS CORP	266.36	234.98	0	0.00
32	CUSIP # 172967424 CITIGROUP INC NEW	1,635.20	1,969.66	0	0.00
10	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	252.40	328.54	0	0.00
2	CUSIP # 177376100 CITRIX SYSTEMS INC	295.82	199.57	0	0.00
2	CUSIP # 189054109 CLOROX COMPANY	438.74	319.52	0	0.00
56	CUSIP # 191216100 COCA-COLA CO	2,502.08	2,674.48	1	22.96
2	CUSIP # 192422103 COGNEX CORPORATION	119.44	100.96	0	0.00
10	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	732.60	674.89	0	0.00
85	CUSIP # 20030N101 COMCAST CORP	3,313.30	3,457.70	1	19.55
3	CUSIP # 200340107 COMERICA INC	114.30	215.69	0	2.04

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3	CUSIP # 20605P101 CONCHO RESOURCES INC	154.50	324.42	0	0.00
92	CUSIP # 20825C104 CONOCO/PHILLIPS	3,865.84	5,892.60	1	0.00
5	CUSIP # 209115104 CONSOLIDATED EDISON INC	359.65	432.69	0	0.00
2	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	349.90	339.88	0	0.00
1	CUSIP # 216648402 COOPER COMPANIES, INC	283.64	295.25	0	0.00
3	CUSIP # 217204106 COPART INC	249.81	178.17	0	0.00
10	CUSIP # 219350105 CORNING INC	259.00	335.49	0	0.00
6	CUSIP # 22160K105 COSTCO WHOLESALE CORP	1,819.26	1,506.72	0	0.00
1	CUSIP # 22266L106 COUPA SOFTWARE INC	277.04	169.79	0	0.00
5	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	836.75	627.05	0	0.00
2	CUSIP # 228368106 CROWN HOLDINGS, INC	130.26	109.02	0	0.00
2	CUSIP # 231021106 CUMMINS INC	346.52	314.90	0	0.00
2	CUSIP # 23283R100 CYRUSONE INC	145.50	128.06	0	1.00
5	CUSIP # 23331A109 D R HORTON INC	277.25	210.08	0	0.00

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2	CUSIP # 233331107 DTE ENERGY CO	215 .00	251 .34	0	2 .03
4	CUSIP # 23355L106 DXC TECHNOLOGY CO	66 .00	260 .54	0	0 .00
8	CUSIP # 235851102 DANAHER CORP	1 , 414 .64	1 , 063 .68	0	1 .44
2	CUSIP # 237194105 DARDEN RESTAURANTS INC	151 .54	238 .74	0	0 .00
1	CUSIP # 23918K108 DAVITA INC	79 .14	53 .28	0	0 .00
4	CUSIP # 244199105 DEERE & CO	628 .60	632 .28	0	3 .04
10	CUSIP # 247361702 DELTA AIR LINES INC	280 .50	528 .63	0	0 .00
3	CUSIP # 24906P109 DENTSPLY SIRONA INC	132 .18	148 .13	0	0 .30
6	CUSIP # 25179M103 DEVON ENERGY CORPORATION	68 .04	178 .57	0	0 .00
1	CUSIP # 252131107 DEXCOM INC	405 .40	124 .31	0	0 .00
2	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	83 .64	205 .90	0	0 .00
3	CUSIP # 253868103 DIGITAL REALTY TRUST INC	426 .33	354 .42	0	0 .00
24	CUSIP # 254687106 DISNEY WALT	2 , 676 .24	2 , 695 .55	1	0 .00
6	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	300 .54	452 .62	0	0 .00

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7	CUSIP # 25470F302 DISCOVERY COMMUNICATIONS C	134.82	187.37	0	0.00
6	CUSIP # 25470M109 DISH NETWORK CORP	207.06	197.98	0	0.00
2	CUSIP # 256163106 DOCUSIGN INC	344.42	149.58	0	0.00
3	CUSIP # 256746108 DOLLAR TREE INC	278.04	306.90	0	0.00
13	CUSIP # 25746U109 DOMINION RESOURCES INC	1,055.34	1,013.67	0	0.00
1	CUSIP # 25754A201 DOMINO'S PIZZA INC	369.44	245.00	0	0.00
2	CUSIP # 257651109 DONALDSON CO INC	93.04	109.14	0	0.00
2	CUSIP # 260003108 DOVER CORPORATION	193.12	183.88	0	0.00
5	CUSIP # 264411505 DUKE REALTY CORP	176.95	154.20	0	0.00
12	CUSIP # 26441C204 DUKE ENERGY CORPORATION	958.68	1,102.49	0	0.00
10	CUSIP # 26875P101 EOG RESOURCES INC	506.60	925.19	0	0.00
3	CUSIP # 269246401 E*TRADE FINANCIAL CORP	149.19	136.95	0	0.00
5	CUSIP # 277432100 EASTMAN CHEMICAL CO	348.20	380.73	0	3.30
31	CUSIP # 278642103 EBAY INC	1,625.95	1,132.22	0	0.00

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7	CUSIP # 278865100 ECOLAB INC	1,392.65	1,295.88	0	3.29
5	CUSIP # 281020107 EDISON INTERNATIONAL	271.55	336.50	0	0.00
9	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	621.99	564.96	0	0.00
11	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	682.33	749.10	0	0.00
1	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	61.93	79.79	0	0.28
2	CUSIP # 29362U104 ENTEGRIS INC	118.10	115.18	0	0.00
3	CUSIP # 29364G103 ENTERGY CORPORATION	281.43	289.86	0	0.00
1	CUSIP # 29414B104 EPAM SYSTEMS INC	252.01	168.12	0	0.00
1	CUSIP # 29444U700 EQUINIX INC	702.30	447.99	0	0.00
2	CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES	124.96	114.31	0	0.69
5	CUSIP # 29476L107 EQUITY RESIDENTIAL	294.10	373.80	0	3.01
3	CUSIP # 29670G102 ESSENTIAL UTILITIES INC	126.72	132.30	0	0.00
1	CUSIP # 297178105 ESSEX PROPERTY TRUST INC	229.17	290.87	0	2.08
1	CUSIP # 298736109 EURONET WORLDWIDE INC	95.82	138.07	0	0.00

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3	CUSIP # 30034W106 EVERGY INC	177.87	176.06	0	0.00
5	CUSIP # 30040W108 EVERSOURCE ENERGY	416.35	377.77	0	0.00
2	CUSIP # 30063P105 EXACT SCIENCES CORP	173.88	184.35	0	0.00
14	CUSIP # 30161N101 EXELON CORPORATION	508.06	699.61	0	0.00
3	CUSIP # 30212P303 EXPEDIA INC	246.60	382.78	0	0.00
2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	152.08	147.70	0	0.00
2	CUSIP # 30225T102 EXTRA SPACE STORAGE INC	184.74	201.78	0	0.00
2	CUSIP # 302445101 FLIR SYSTEMS INC	81.14	94.84	0	0.00
2	CUSIP # 302491303 FMC CORPORATION	199.24	167.24	0	0.88
16	CUSIP # 30303M102 FACEBOOK INC	3,633.12	2,826.25	1	0.00
10	CUSIP # 311900104 FASTENAL COMPANY	428.40	316.44	0	0.00
1	CUSIP # 313747206 FEDERAL REALTY INVS TRUST	85.21	136.53	0	1.05
5	CUSIP # 31428X106 FEDEX CORPORATION	701.10	840.38	0	3.25
1	CUSIP # 315616102 F5 NETWORKS INC	139.48	152.78	0	0.00

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8	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	1,072.72	1,033.72	0	0.00
4	CUSIP # 31620R303 FNF GROUP	122.64	158.34	0	0.00
13	CUSIP # 316773100 FIFTH THIRD BANCORP	250.64	333.86	0	3.51
3	CUSIP # 33616C100 FIRST REPUBLIC BANK	317.97	294.78	0	0.00
8	CUSIP # 337738108 FISERV INC	780.96	726.43	0	0.00
8	CUSIP # 337932107 FIRSTENERGY CORP	310.24	341.54	0	0.00
1	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	251.53	279.69	0	0.00
52	CUSIP # 345370860 FORD MOTOR COMPANY	316.16	452.70	0	0.00
2	CUSIP # 34959E109 FORTINET INC	274.54	170.98	0	0.00
5	CUSIP # 34959J108 FORTIVE CORP	338.30	410.69	0	0.00
3	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	191.79	161.44	0	0.00
4	CUSIP # 354613101 FRANKLIN RESOURCES INC	83.88	128.88	0	0.00
23	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	266.11	283.37	0	0.00
2	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	194.98	158.04	0	0.00

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4.44	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	153.62	112.95	0	0.00
1	CUSIP # 366651107 GARTNER INC	121.33	145.79	0	0.00
4	CUSIP # 369550108 GENERAL DYNAMICS CORP	597.84	688.11	0	0.00
156	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	1,065.48	1,552.43	0	1.56
10	CUSIP # 370334104 GENERAL MILLS INC	616.50	520.27	0	0.00
17	CUSIP # 37045V100 GENERAL MOTORS CO	430.10	624.45	0	0.00
4	CUSIP # 371901109 GENTEX CORP	103.08	121.92	0	0.00
2	CUSIP # 372460105 GENUINE PARTS CO	173.92	217.52	0	1.58
17	CUSIP # 375558103 GILEAD SCIENCES, INC	1,307.98	1,098.41	0	0.00
5	CUSIP # 37940X102 GLOBAL PAYMENTS INC	848.10	785.01	0	0.00
2	CUSIP # 380237107 GODADDY INC	146.66	151.42	0	0.00
2	CUSIP # 384109104 GRACO INC	95.98	96.62	0	0.00
1	CUSIP # 384802104 WW GRAINGER INC	314.16	288.42	0	0.00
1	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	110.85	94.41	0	0.00

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3	CUSIP # 40412C101 HCA HOLDINGS INC	291 . 18	396 . 00	0	0 . 00
20	CUSIP # 40434L105 HP INC	348 . 60	381 . 76	0	3 . 52
13	CUSIP # 406216101 HALLIBURTON COMPANY	168 . 74	362 . 26	0	0 . 00
5	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	192 . 75	243 . 60	0	1 . 63
2	CUSIP # 418056107 HASBRO INC	149 . 90	168 . 86	0	0 . 00
1	CUSIP # 422806208 HEICO CORP CL A	81 . 24	103 . 12	0	0 . 08
1	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	184 . 03	136 . 54	0	0 . 00
2	CUSIP # 427866108 HERSHEY CO	259 . 24	226 . 66	0	0 . 00
20	CUSIP # 42809H107 HESS CORP	1,036 . 20	1,321 . 24	0	0 . 00
18	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	175 . 14	275 . 30	0	2 . 16
1	CUSIP # 431475102 HILL ROM HOLDINGS INC	109 . 78	104 . 99	0	0 . 00
5	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	367 . 25	431 . 65	0	0 . 00
4	CUSIP # 436440101 HOLOGIC INC	228 . 00	189 . 38	0	0 . 00
19	CUSIP # 437076102 HOME DEPOT INC	4,759 . 69	3,733 . 00	1	0 . 00

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13	CUSIP # 438516106 HONEYWELL INTERNATIONAL	1,879.67	2,052.06	0	0.00
4	CUSIP # 440452100 HORMEL FOODS CORP	193.08	180.28	0	0.00
15	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	161.85	277.70	0	0.00
6	CUSIP # 443201108 HOWMET AEROSPACE INC	95.10	85.00	0	0.00
1	CUSIP # 443510607 HUBBELL INC	125.36	116.36	0	0.00
1	CUSIP # 443573100 HUBSPOT INC	224.35	184.94	0	0.00
2	CUSIP # 444859102 HUMANA INC	775.50	536.06	0	1.25
1	CUSIP # 445658107 J B HUNT TRANS SVCS INC	120.34	97.25	0	0.00
22	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	198.77	282.86	0	3.30
1	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	174.49	225.01	0	0.00
1	CUSIP # 44919P508 IAC/INTERACTIVECORP	323.40	214.91	0	0.00
1	CUSIP # 45167R104 IDEX CORP	158.04	149.12	0	0.00
1	CUSIP # 45168D104 IDEXX LABORATORIES INC	330.16	220.07	0	0.00
5	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	874.25	751.08	0	5.35

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2	CUSIP # 452327109 ILLUMINA INC	740 .70	613 .86	0	0 .00
3	CUSIP # 45337C102 INCYTE CORP	311 .91	252 .68	0	0 .00
2	CUSIP # 45687V106 INGERSOLL-RAND INC	56 .24	54 .31	0	0 .00
1	CUSIP # 45784P101 INSULET CORP	194 .26	115 .43	0	0 .00
81	CUSIP # 458140100 INTEL CORPORATION	4,846 .23	4,384 .58	1	0 .00
7	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	641 .20	535 .66	0	0 .00
14	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	1,690 .78	1,980 .20	0	0 .00
3	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	367 .38	412 .42	0	2 .25
6	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	211 .26	269 .40	0	0 .00
5	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	85 .80	105 .30	0	0 .00
3	CUSIP # 461202103 INTUIT INC	888 .57	769 .21	0	0 .00
2	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,139 .66	1,183 .63	0	0 .00
8	CUSIP # 46187W107 INVITATION HOMES INC	220 .24	217 .25	0	0 .00
2	CUSIP # 462222100 IONIS PHARMACEUTICALS INC	117 .92	140 .58	0	0 .00

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2	CUSIP # 46266C105 IQVIA HOLDINGS INC	283.76	286.82	0	0.00
3	CUSIP # 46284V101 IRON MOUNTAIN INC	78.30	106.14	0	1.86
47	CUSIP # 46625H100 JP MORGAN CHASE & CO	4,420.82	4,766.83	1	0.00
2	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	169.60	147.40	0	0.00
40	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	5,625.20	5,527.04	1	0.00
1	CUSIP # 48020Q107 JONES LANG LASALLE INC	103.46	170.23	0	0.00
4	CUSIP # 48203R104 JUNIPER NETWORKS INC	91.44	104.56	0	0.00
2	CUSIP # 482480100 KLA-TENCOR CORP	388.96	241.10	0	0.00
4	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	597.16	482.88	0	1.60
4	CUSIP # 487836108 KELLOGG COMPANY	264.24	225.02	0	0.00
18	CUSIP # 493267108 KEYCORP	219.24	285.20	0	0.00
2	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	201.56	171.66	0	0.00
3	CUSIP # 49427F108 KILROY REALTY CORP	176.10	231.50	0	1.46
5	CUSIP # 494368103 KIMBERLY-CLARK CORP	706.75	639.67	0	5.35

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6	CUSIP # 49446R109 KIMCO REALTY CORP	77 .04	109 .92	0	0 .00
2	CUSIP # 500255104 KOHLS CORP	41 .54	138 .98	0	0 .00
10	CUSIP # 500754106 THE KRAFT HEINZ CO	318 .90	321 .25	0	0 .00
13	CUSIP # 501044101 KROGER COMPANY	440 .05	315 .68	0	0 .00
5	CUSIP # 501889208 LKQ CORP	131 .00	142 .38	0	0 .00
1	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	78 .40	80 .29	0	0 .00
1	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	169 .67	69 .91	0	0 .00
1	CUSIP # 50540R409 LABORATORY CORP AMERICA	166 .11	153 .18	0	0 .00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	646 .92	363 .22	0	2 .30
1	CUSIP # 512816109 LAMAR ADVERTISING CO	66 .76	77 .17	0	0 .00
2	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	127 .86	145 .80	0	0 .00
5	CUSIP # 517834107 LAS VEGAS SANDS CORP	227 .70	298 .28	0	0 .00
3	CUSIP # 518439104 LAUDER ESTEE COMPANIES	566 .04	484 .23	0	0 .00
1	CUSIP # 521865204 LEAR CORPORATION	109 .02	134 .73	0	0 .00

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2	CUSIP # 525327102 LEIDOS HOLDINGS INC	187.34	127.04	0	0.00
4	CUSIP # 526057104 LENNAR CORPORATION	246.48	197.24	0	0.00
1	CUSIP # 526107107 LENNOX INTERNATIONAL INC	232.99	242.49	0	0.77
2	CUSIP # 530307305 LIBERTY BROADBAND C	247.92	195.02	0	0.00
11	CUSIP # 531229607 LIBERTY MEDIA CORP SIRIUS GROUP C	378.95	549.23	0	0.00
4	CUSIP # 531229854 LIBERTY MEDIA CORP	126.84	140.52	0	0.00
10	CUSIP # 532457108 LILLY ELI & COMPANY	1,641.80	1,286.35	0	0.00
4	CUSIP # 534187109 LINCOLN NATIONAL CORPORATION	147.16	232.85	0	0.00
2	CUSIP # 538034109 LIVE NATION ENTERTAINMENT INC	88.66	134.18	0	0.00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	1,094.76	890.58	0	0.00
4	CUSIP # 540424108 LOEWS CORP	137.16	189.64	0	0.00
12	CUSIP # 548661107 LOWES COS INC	1,621.44	1,265.66	0	0.00
3	CUSIP # 55261F104 M & T BANK CORP	311.91	478.72	0	0.00
6	CUSIP # 552953101 MGM MIRAGE	100.80	159.70	0	0.00

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1	CUSIP # 55354G100 MSCI INC A	333 .82	191 .79	0	0 .00
12	CUSIP # 565849106 MARATHON OIL CORPORATION	73 .44	200 .27	0	0 .00
11	CUSIP # 56585A102 MARATHON PETROLEUM CORP	411 .18	613 .26	0	0 .00
6	CUSIP # 571748102 MARSH & MCLENNAN COS INC	644 .22	561 .40	0	0 .00
4	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	342 .92	509 .73	0	0 .00
1	CUSIP # 573284106 MARTIN MARIETTA MATERIALS INC	206 .57	194 .70	0	0 .00
5	CUSIP # 574599106 MASCO CORPORATION	251 .05	194 .20	0	0 .00
1	CUSIP # 574795100 MASIMO CORPORATION	227 .99	143 .31	0	0 .00
13	CUSIP # 57636Q104 MASTERCARD INC	3,844 .10	3,100 .66	1	0 .00
3	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	181 .83	163 .11	0	0 .00
2	CUSIP # 579780206 MCCORMICK & CO	358 .82	320 .30	0	0 .00
11	CUSIP # 580135101 MCDONALDS CORPORATION	2,029 .17	2,091 .76	0	0 .00
2	CUSIP # 58155Q103 MCKESSON CORPORATION	306 .84	231 .36	0	0 .82
8	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	150 .40	161 .01	0	2 .16

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36	CUSIP # 58933Y105 MERCK & CO INC	2,783.88	2,993.64	1	21.96
11	CUSIP # 59156R108 METLIFE INC	401.72	469.96	0	0.00
125	CUSIP # 594918104 MICROSOFT CORPORATION	25,438.75	15,430.59	6	0.00
4	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	421.24	338.44	0	0.00
19	CUSIP # 595112103 MICRON TECHNOLOGY INC	978.88	819.42	0	0.00
2	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	229.34	217.18	0	0.00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	101.76	123.77	0	0.00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	177.98	139.71	0	0.00
3	CUSIP # 60871R209 MOLSON COORS BREWING CO B	103.08	173.88	0	0.00
20	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,022.60	1,007.62	0	5.70
1	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	237.00	182.82	0	0.50
6	CUSIP # 61174X109 MONSTER BEVERAGE CORP	415.92	328.56	0	0.00
2	CUSIP # 615369105 MOODYS CORP	549.46	356.50	0	0.00
18	CUSIP # 617446448 MORGAN STANLEY	869.40	757.56	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 61945C103 MOSAIC CO/THE	75 .06	153 .77	0	0 .00
2	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	280 .26	303 .71	0	1 .28
3	CUSIP # 629377508 NRG ENERGY INC	97 .68	129 .60	0	0 .00
2	CUSIP # 631103108 NASDAQ OMX GROUP INC	238 .94	194 .28	0	0 .00
5	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	61 .25	134 .65	0	0 .00
3	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	106 .44	165 .79	0	0 .00
2	CUSIP # 64110D104 NETAPP INC	88 .74	135 .84	0	0 .00
1	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	122 .00	85 .97	0	0 .00
5	CUSIP # 651229106 NEWELL RUBBERMAID INC	79 .40	76 .27	0	0 .00
11	CUSIP # 651639106 NEWMONT MINING CORP	679 .14	401 .52	0	0 .00
5	CUSIP # 65339F101 NEXTERA ENERGY INC	1,200 .85	971 .80	0	0 .00
4	CUSIP # 65473P105 NISOURCE INC	90 .96	114 .81	0	0 .00
7	CUSIP # 655044105 NOBLE ENERGY INC	62 .72	170 .80	0	0 .00
2	CUSIP # 655663102 NORDSON CORP	379 .42	300 .67	0	0 .00

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13	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	2,282.41	2,472.84	1	0.00
3	CUSIP # 665859104 NORTHERN TRUST CORPORATION	238.02	281.49	0	2.10
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	614.88	541.14	0	0.00
6	CUSIP # 670346105 NUCOR CORPORATION	248.46	343.62	0	2.42
12	CUSIP # 67066G104 NVIDIA CORP	4,558.92	2,320.18	1	0.00
3	CUSIP # 670837103 OGE ENERGY CORP	91.08	132.62	0	0.00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	421.67	385.50	0	0.00
15	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	274.50	949.29	0	0.15
1	CUSIP # 679295105 OKTA INC	200.23	83.60	0	0.00
1	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	169.59	95.39	0	0.00
3	CUSIP # 681919106 OMNICOM GROUP INC	163.80	218.52	0	1.95
3	CUSIP # 681936100 OMEGA HEALTHCARE INVESTORS	89.19	113.10	0	0.00
6	CUSIP # 682189105 ON SEMICONDUCTOR CORP	118.92	126.96	0	0.00
5	CUSIP # 682680103 ONEOK INC	166.10	349.60	0	0.00

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32	CUSIP # 68389X105 ORACLE CORP	1,768.64	1,728.35	0	0.00
5	CUSIP # 68902V107 OTIS WORLDWIDE CORP	284.30	189.86	0	0.00
2	CUSIP # 690742101 OWENS CORNING	111.52	135.43	0	0.00
8	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	841.68	989.44	0	0.00
3	CUSIP # 693506107 PPG INDUSTRIES INC	318.18	322.98	0	0.00
11	CUSIP # 69351T106 PPL CORPORATION	284.24	358.94	0	4.57
3	CUSIP # 693656100 PVH CORP	144.15	313.18	0	0.00
1	CUSIP # 69370C100 PTC INC	77.79	93.10	0	0.00
6	CUSIP # 693718108 PACCAR INC	449.10	411.87	0	0.00
2	CUSIP # 695156109 PACKAGING CORP OF AMERICA	199.60	190.54	0	1.58
1	CUSIP # 697435105 PALO ALTO NETWORKS INC	229.67	244.94	0	0.00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	366.54	330.24	0	0.00
4	CUSIP # 704326107 PAYCHEX INC	303.00	318.20	0	0.00
1	CUSIP # 70432V102 PAYCOM SOFTWARE INC	309.73	186.64	0	0.00

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17	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	2,961.91	1,780.83	1	0.00
17	CUSIP # 712704105 PEOPLES UNITED FINANCIAL INC	196.69	272.51	0	0.00
17	CUSIP # 713448108 PEPSICO INC	2,248.42	2,080.82	1	0.00
1	CUSIP # 714046109 PERKINELMER INC	98.09	95.13	0	0.00
79	CUSIP # 717081103 PFIZER INC	2,583.30	3,314.37	1	0.00
19	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	1,331.14	1,679.04	0	22.23
6	CUSIP # 718546104 PHILLIPS 66	431.40	589.77	0	0.00
1	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	73.29	96.75	0	0.00
2	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	195.40	285.18	0	1.10
1	CUSIP # 73278L105 POOL CORPORATION	271.87	187.36	0	0.00
1	CUSIP # 737446104 POST HOLDINGS INC	87.62	110.48	0	0.00
3	CUSIP # 74144T108 T ROWE PRICE GROUP INC	370.50	296.85	0	0.00
5	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	207.70	254.82	0	0.00
34	CUSIP # 742718109 PROCTER & GAMBLE CO	4,065.38	3,566.57	1	0.00

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8	CUSIP # 743315103 PROGRESSIVE CORP	640 . 88	596 . 17	0	0 . 00
9	CUSIP # 74340W103 PROLOGIS INC	839 . 97	663 . 26	0	0 . 00
6	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	365 . 40	550 . 57	0	0 . 00
8	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	393 . 28	479 . 53	0	0 . 00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	575 . 67	662 . 17	0	0 . 00
3	CUSIP # 745867101 PULTEGROUP INC	102 . 09	81 . 84	0	0 . 36
2	CUSIP # 74736K101 QORVO INC	221 . 06	187 . 73	0	0 . 00
2	CUSIP # 74834L100 QUEST DIAGNOSTICS	227 . 92	177 . 14	0	0 . 00
2	CUSIP # 749685103 RPM INTERNATIONAL INC	150 . 12	115 . 74	0	0 . 00
2	CUSIP # 754730109 RAYMOND JAMES FINANCIAL INC	137 . 66	155 . 68	0	0 . 74
18	CUSIP # 75513E101 RAYTHEON TECHNOLOGIES CORP	1,109 . 16	1,387 . 34	0	0 . 00
5	CUSIP # 756109104 REALTY INCOME CORP	297 . 50	371 . 41	0	1 . 17
3	CUSIP # 758849103 REGENCY CENTERS CORP	137 . 67	196 . 97	0	0 . 00
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	623 . 65	402 . 42	0	0 . 00

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21	CUSIP # 7591EP100 REGIONS FINANCIAL CORP	233 . 52	297 . 25	0	3 . 26
1	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	78 . 44	141 . 39	0	0 . 00
1	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	94 . 93	117 . 87	0	0 . 00
3	CUSIP # 760759100 REPUBLIC SERVICES INC	246 . 15	240 . 57	0	1 . 22
1	CUSIP # 76680R206 RINGCENTRAL INC CL A	285 . 01	107 . 74	0	0 . 00
2	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	105 . 66	126 . 94	0	0 . 00
2	CUSIP # 773903109 ROCKWELL AUTOMATION	426 . 00	333 . 42	0	0 . 00
1	CUSIP # 776696106 ROPER INDUSTRIES INC	388 . 26	333 . 81	0	0 . 00
6	CUSIP # 778296103 ROSS STORES INC	511 . 44	552 . 52	0	0 . 00
1	CUSIP # 780287108 ROYAL GOLD INC	124 . 32	112 . 92	0	0 . 00
4	CUSIP # 78409V104 S&P GLOBAL INC	1, 317 . 92	822 . 12	0	0 . 00
2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	595 . 84	505 . 84	0	0 . 00
2	CUSIP # 784117103 SEI INVESTMENTS COMPANY	109 . 96	101 . 50	0	0 . 00
2	CUSIP # 78440X101 SL GREEN REALTY CORP	98 . 58	169 . 37	0	0 . 59

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3	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	169 . 44	182 . 17	0	0 . 00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	215 . 53	216 . 97	0	0 . 00
13	CUSIP # 79466L302 SALESFORCE.COM INC	2, 435 . 29	2, 021 . 50	1	0 . 00
1	CUSIP # 803607100 SAREPTA THERAPEUTICS INC	160 . 34	119 . 18	0	0 . 00
5	CUSIP # 806407102 HENRY SCHEIN INC	291 . 95	330 . 47	0	0 . 00
15	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	506 . 10	632 . 96	0	0 . 00
1	CUSIP # 812578102 SEATTLE GENETICS INC	169 . 92	75 . 23	0	0 . 00
4	CUSIP # 816851109 SEMPRA ENERGY	468 . 92	502 . 52	0	4 . 18
2	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	77 . 78	78 . 98	0	0 . 00
3	CUSIP # 81762P102 SERVICENOW INC	1, 215 . 18	806 . 20	0	0 . 00
1	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	577 . 85	423 . 05	0	0 . 00
1	CUSIP # 82669G104 SIGNATURE BANK	106 . 92	146 . 29	0	0 . 00
5	CUSIP # 828806109 SIMON PROPERTY GROUP INC	341 . 90	877 . 35	0	0 . 00
93	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	545 . 91	533 . 24	0	0 . 00

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3	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	383 .58	289 .71	0	0 .00
2	CUSIP # 832696405 JM SMUCKER CO	211 .62	233 .16	0	0 .00
1	CUSIP # 833034101 SNAP-ON INC	138 .51	151 .97	0	0 .00
12	CUSIP # 842587107 SOUTHERN COMPANY	622 .20	652 .21	0	0 .00
2	CUSIP # 848637104 SPLUNK INC	397 .40	250 .14	0	0 .00
5	CUSIP # 852234103 SQUARE INC-A	524 .70	368 .70	0	0 .00
2	CUSIP # 854502101 STANLEY BLACK & DECKER INC	278 .76	264 .00	0	0 .00
19	CUSIP # 855244109 STARBUCKS CORP	1,398 .21	1,417 .76	0	0 .00
6	CUSIP # 857477103 STATE STREET CORP	381 .30	407 .85	0	3 .12
3	CUSIP # 862121100 STORE CAPITAL CORP	71 .43	98 .88	0	1 .05
6	CUSIP # 863667101 STRYKER CORP	1,081 .14	1,197 .75	0	3 .45
1	CUSIP # 866674104 SUN COMMUNITIES INC	135 .68	118 .18	0	0 .79
2	CUSIP # 871607107 SYNOPSIS INC	390 .00	225 .20	0	0 .00
7	CUSIP # 87165B103 SYNCHRONY FINANCIAL	155 .12	223 .04	0	0 .00

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7	CUSIP # 871829107 SYSCO CORPORATION	382.62	481.09	0	0.00
3	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	109.14	148.74	0	0.00
27	CUSIP # 872540109 TJX COMPANIES INC	1,365.12	1,451.07	0	0.00
4	CUSIP # 872590104 T-MOBILE US INC	416.60	291.64	0	0.00
2	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	279.14	196.26	0	0.00
13	CUSIP # 876030107 TAPESTRY INC	172.64	406.72	0	0.00
6	CUSIP # 87612E106 TARGET CORPORATION	719.58	476.40	0	0.00
19	CUSIP # 87612G101 TARGA RESOURCES CORP	381.33	760.28	0	0.00
1	CUSIP # 879369106 TELEFLEX INC	363.98	325.41	0	0.00
2	CUSIP # 880770102 TERADYNE INC	169.02	79.62	0	0.00
2	CUSIP # 88160R101 TESLA MOTORS INC	2,159.62	535.22	1	0.00
14	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,777.58	1,560.40	0	0.00
3	CUSIP # 883203101 TEXTRON, INC	98.73	150.81	0	0.06
5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,811.70	1,346.80	0	1.10

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2	CUSIP # 886547108 TIFFANY & CO	243 .88	237 .67	0	1 .16
1	CUSIP # 891092108 TORO COMPANY	66 .34	68 .48	0	0 .25
2	CUSIP # 892356106 TRACTOR SUPPLY	263 .58	203 .47	0	0 .00
1	CUSIP # 893641100 TRANSDIGM GROUP INC	442 .05	449 .24	0	0 .00
2	CUSIP # 89400J107 TRANSUNION	174 .08	131 .04	0	0 .00
4	CUSIP # 89417E109 TRAVELERS COS INC	456 .20	541 .24	0	0 .00
3	CUSIP # 896239100 TRIMBLE NAVIGATION LTD	129 .57	119 .37	0	0 .00
2	CUSIP # 90138F102 TWILIO INC	438 .84	254 .11	0	0 .00
5	CUSIP # 902494103 TYSON FOODS INC CL A	298 .55	350 .56	0	0 .00
4	CUSIP # 902653104 UDR INC	149 .52	181 .00	0	0 .00
3	CUSIP # 902681105 UGI CORPORATION	95 .40	156 .66	0	0 .99
34	CUSIP # 902973304 US BANCORP	1,251 .88	1,707 .18	0	14 .28
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	203 .42	342 .33	0	0 .00
5	CUSIP # 910047109 UNITED AIRLINES	173 .05	408 .08	0	0 .00

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10	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,111.80	1,090.38	0	0.00
2	CUSIP # 911363109 UNITED RENTALS, INC	298.08	243.97	0	0.00
4	CUSIP # 912008109 US FOODS HOLDING CORP	78.88	146.72	0	0.00
15	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	4,424.25	3,727.92	1	0.00
1	CUSIP # 91347P105 UNIVERSAL DISPLAY CORP	149.62	154.43	0	0.00
1	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	92.89	134.39	0	0.00
12	CUSIP # 918204108 VF CORP	731.28	1,018.41	0	0.00
1	CUSIP # 91879Q109 VAIL RESORTS INC	182.15	222.68	0	0.00
5	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	294.10	433.85	0	0.00
1	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	122.52	139.69	0	0.00
2	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	468.84	282.45	0	0.00
6	CUSIP # 92276F100 VENTAS INC	219.72	382.71	0	2.70
18	CUSIP # 92339V100 VEREIT INC	115.74	156.93	0	1.39
2	CUSIP # 92343E102 VERISIGN INC	413.66	365.72	0	0.00

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59	CUSIP # 92343V104 VERIZON COMMUNICATIONS	3,252.67	3,564.28	1	0.00
2	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	340.40	261.50	0	0.00
3	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	870.93	609.72	0	0.00
10	CUSIP # 925652109 VICI PROPERTIES INC	201.90	225.35	0	2.98
23	CUSIP # 92826C839 VISA INC CL A	4,442.91	3,635.11	1	0.00
5	CUSIP # 92840M102 VISTRA ENERGY CORP	93.10	130.95	0	0.00
1	CUSIP # 928563402 VMWARE INC CL A	154.86	181.95	0	0.00
4	CUSIP # 929042109 VORNADO REALTY TRUST	152.84	261.46	0	0.00
2	CUSIP # 929089100 VOYA FINANCIAL INC	93.30	98.26	0	0.00
2	CUSIP # 929160109 VULCAN MATERIALS CO	231.70	228.32	0	0.00
3	CUSIP # 92936U109 WP CAREY INC	202.95	237.80	0	3.13
4	CUSIP # 92939U106 WEC ENERGY GROUP INC	350.60	318.76	0	0.00
3	CUSIP # 929740108 WABTEC CORP	172.71	220.22	0	0.00
18	CUSIP # 931142103 WAL-MART STORES INC	2,156.04	1,814.91	1	0.00

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12	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	508.68	716.76	0	0.00
5	CUSIP # 94106L109 WASTE MANAGEMENT INC	529.55	515.00	0	0.00
1	CUSIP # 941848103 WATERS CORPORATION	180.40	247.61	0	0.00
6	CUSIP # 95040Q104 WELLTOWER INC	310.50	482.94	0	0.00
1	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	227.17	105.60	0	0.00
3	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	132.45	144.63	0	0.00
7	CUSIP # 959802109 WESTERN UNION CO	151.34	133.65	0	0.00
5	CUSIP # 96145D105 WESTROCK CO	141.30	189.89	0	0.00
1	CUSIP # 96208T104 WEX INC	165.01	188.17	0	0.00
12	CUSIP # 962166104 WEYERHAUSER CO	269.52	309.69	0	0.00
1	CUSIP # 963320106 WHIRLPOOL CORPORATION	129.53	130.00	0	0.00
33	CUSIP # 969457100 WILLIAMS COS INC	627.66	882.31	0	0.00
2	CUSIP # 98138H101 WORKDAY INC CL A	374.72	399.44	0	0.00
1	CUSIP # 983793100 XPO LOGISTICS INC	77.25	54.92	0	0.00

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6	CUSIP # 98389B100 XCEL ENERGY INC	375 .00	343 .32	0	2 .58
4	CUSIP # 983919101 XILINX INC	393 .56	479 .57	0	0 .00
3	CUSIP # 98419M100 XYLEM INC	194 .88	237 .04	0	0 .00
4	CUSIP # 988498101 YUM BRANDS INC	347 .64	396 .12	0	0 .00
4	CUSIP # 98850P109 YUM CHINA HOLDINGS INC	192 .28	173 .88	0	0 .00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	255 .95	207 .68	0	0 .00
1	CUSIP # 98936J101 ZENDESK INC	88 .53	83 .91	0	0 .00
2	CUSIP # 98956P102 ZIMMER HOLDINGS INC	238 .72	255 .32	0	0 .48
4	CUSIP # 989701107 ZIONS BANCORPORATION	136 .00	181 .72	0	0 .00
5	CUSIP # 98978V103 ZOETIS INC	685 .20	536 .83	0	0 .00
3	CUSIP # G0403H108 AON PLC	577 .80	499 .41	0	0 .00
11	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	375 .54	407 .02	0	2 .86
5	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	82 .15	264 .01	0	0 .00
3	CUSIP # N72482123 QIAGEN NV	128 .43	120 .45	0	0 .00

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5	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	251 .50	581 .26	0	0 .00
		363,667 .29	332,647 .83	88	312 .59
FOREIGN STOCK					
6	CUSIP # 550021109 LULULEMON ATHLETICA INC	1,872 .06	1,008 .75	0	0 .00
21	CUSIP # 806857108 SCHLUMBERGER LTD	386 .19	810 .22	0	2 .63
1	CUSIP # G0176J109 ALLEGION PLC	102 .22	87 .90	0	0 .00
2	CUSIP # G02602103 AMDOCS LTD	121 .76	108 .24	0	0 .66
5	CUSIP # G0450A105 ARCH CAPITAL GROUP LTD	143 .25	160 .75	0	0 .00
2	CUSIP # G06242104 ATLASSIAN CORP PLC CL A	360 .54	244 .28	0	0 .00
8	CUSIP # G1151C101 ACCENTURE PLC	1,717 .76	1,368 .14	0	0 .00
2	CUSIP # G16962105 BUNGE LTD	82 .26	103 .34	0	0 .00
6	CUSIP # G29183103 EATON CORP PLC	524 .88	482 .07	0	0 .00
1	CUSIP # G3223R108 EVEREST RE GROUP LTD	206 .20	215 .68	0	0 .00
3	CUSIP # G3922B107 GENPACT LTD	109 .56	133 .62	0	0 .00

ACCOUNT STATEMENT

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Account Number

04/01/2020 through 06/30/2020
XXXXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # G46188101 HORIZON THERAPEUTICS PLC	111 .16	77 .46	0	0 .00
5	CUSIP # G47567105 IHS MARKIT LTD	377 .50	294 .29	0	0 .00
1	CUSIP # G50871105 JAZZ PHARMACEUTICALS PLC	110 .34	138 .23	0	0 .00
11	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	385 .66	246 .68	0	0 .00
18	CUSIP # G5960L103 MEDTRONIC PLC	1,650 .60	1,706 .29	0	10 .44
3	CUSIP # G6095L109 APTIV PLC	233 .76	235 .95	0	0 .00
5	CUSIP # G6518L108 NIELSEN HOLDINGS PLC	74 .30	129 .25	0	0 .00
1	CUSIP # G7496G103 RENAISSANCERE HOLDINGS LTD	171 .03	175 .43	0	0 .00
2	CUSIP # G7S00T104 PENTAIR PLC	75 .98	93 .20	0	0 .00
2	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	74 .46	92 .04	0	0 .00
3	CUSIP # G8994E103 TRANE TECHNOLOGIES PLC	266 .94	246 .00	0	0 .00
2	CUSIP # G96629103 WILLIS TOWERS WATSON PLC	393 .90	353 .66	0	1 .36
2	CUSIP # G97822103 PERRIGO COMPANY PLC	110 .54	119 .74	0	0 .00
6	CUSIP # H1467J104 CHUBB LIMITED	759 .72	825 .12	0	4 .68

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XXXXXX8440
DECATUR U.S. ESG ENHANCED EQUITY
CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # H2906T109 GARMIN LTD	195.00	185.69	0	0.00
11	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	722.92	942.41	0	0.00
5	CUSIP # N59465109 MYLAN NV	80.40	142.75	0	0.00
		11,420.89	10,727.18	3	19.77
MUTUAL FUNDS - EQUITY					
80	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	13,734.40	12,196.30	3	0.00
		13,734.40	12,196.30	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,290.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,290.62	1,290.62	0	0.00
		1,290.62	1,290.62	0	0.00
RIGHTS AND WARRANTS					
11	CUSIP # 110122157 BRISTOL-MYERS SQUIBB COMPANY RIGHTS EXP 03/31/2021	39.38	24.75	0	0.00
4	CUSIP # 872590112 T-MOBILE US INC RIGHTS	0.67	0.21	0	0.00
		40.05	24.96	0	0.00



ACCOUNT STATEMENT

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,205	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	10,205.00	10,205.00	0	0.00
		10,205.00	10,205.00	0	0.00
COMMON STOCK					
12,238	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,310,567.42	817,981.30	4	0.00
4,615	CUSIP # 011642105 ALARM.COM HOLDINGS INC	299,098.15	206,074.05	1	0.00
5,829	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,599,710.76	865,740.08	4	0.00
779	CUSIP # 040413106 ARISTA NETWORKS INC	163,613.37	149,777.40	0	0.00
7,103	CUSIP # 052769106 AUTODESK INC	1,698,966.57	574,386.25	5	0.00
67,337	CUSIP # 127097103 CABOT OIL & GAS CORP	1,156,849.66	1,133,782.69	3	0.00
15,485	CUSIP # 192422103 COGNEX CORPORATION	924,764.20	746,801.16	2	0.00
9,147	CUSIP # 248019101 DELUXE CORP	215,320.38	402,025.28	1	0.00
13,731	CUSIP # 25659T107 DOLBY LABORATORIES INC	904,460.97	821,962.89	2	0.00
8,055	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	556,681.05	249,325.61	1	0.00

ACCOUNT STATEMENT

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,009	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	659,896.23	343,750.08	2	0.00
39,852	CUSIP # 371901109 GENTEX CORP	1,026,986.04	833,120.93	3	0.00
8,118	CUSIP # 37253A103 GENTHERM INC	315,790.20	288,612.76	1	0.00
9,574	CUSIP # 384109104 GRACO INC	459,456.26	257,868.57	1	0.00
2,773	CUSIP # 44980X109 IPG PHOTONICS INC	444,761.47	369,358.19	1	0.00
4,892	CUSIP # 461202103 INTUIT INC	1,448,961.48	610,955.52	4	0.00
2,359	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,344,228.97	522,168.09	4	0.00
73,645	CUSIP # 477143101 JETBLUE AIRWAYS CORP	802,730.50	1,128,800.56	2	0.00
6,973	CUSIP # 515098101 LANDSTAR SYSTEMS INC	783,137.63	520,692.76	2	0.00
4,446	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	323,713.26	369,639.55	1	0.00
9,723	CUSIP # 562750109 MANHATTAN ASSOCIATES	915,906.60	432,752.85	2	0.00
7,145	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	752,439.95	408,160.79	2	0.00
10,020	CUSIP # 596278101 MIDDLEBY CORP	790,978.80	1,340,725.41	2	0.00
21,657	CUSIP # 62855J104 MYRIAD GENETICS INC	245,590.38	682,641.88	1	0.00

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THE DGI GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,460	CUSIP # 655664100 NORDSTROM INC	223,985.40	548,966.14	1	0.00
4,470	CUSIP # 704326107 PAYCHEX INC	338,602.50	237,947.83	1	0.00
12,583	CUSIP # 727493108 PLANTRONICS INC	184,718.44	603,340.12	0	0.00
18,706	CUSIP # 729132100 PLEXUS CORP	1,319,895.36	934,812.16	4	0.00
11,017	CUSIP # 739276103 POWER INTEGRATIONS INC	1,301,438.21	689,418.74	3	0.00
5,892	CUSIP # 743713109 PROTO LABS INC	662,673.24	297,565.55	2	0.00
34,893	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	604,695.69	580,003.48	2	0.00
13,430	CUSIP # 75606N109 REALPAGE INC	873,084.30	372,068.95	2	0.00
19,200	CUSIP # 83125X103 SLEEP NUMBER CORP	799,488.00	537,180.90	2	0.00
114,966	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	294,312.96	581,846.29	1	0.00
7,640	CUSIP # 852857200 STAMPS.COM INC	1,403,391.60	364,347.07	4	0.00
10,901	CUSIP # 860897107 STITCH FIX INC CL A	271,870.94	145,684.44	1	0.00
2,560	CUSIP # 86272C103 STRATEGIC EDUCATION INC	393,344.00	377,831.94	1	0.00
30,199	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	857,349.61	721,700.37	2	0.00

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,156	CUSIP # 872307103 TCF FINANCIAL CORP	122,269.52	71,819.84	0	0.00
35,490	CUSIP # 872540109 TJX COMPANIES INC	1,794,374.40	1,281,228.98	5	0.00
5,627	CUSIP # 90353W103 UBIQUITI INC	982,249.12	241,980.46	3	0.00
34,443	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	335,474.82	608,164.31	1	0.00
5,722	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	701,059.44	451,419.98	2	0.00
8,475	CUSIP # 92552V100 VIASAT INC	325,185.75	550,483.18	1	0.00
12,079	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	607,573.70	952,652.85	2	0.00
		33,541,647.30	25,227,568.23	90	0.00
	FOREIGN STOCK				
29,975	CUSIP # 683715106 OPEN TEXT CORP	1,273,338.00	869,275.98	3	0.00
6,213	CUSIP # G47567105 IHS MARKIT LTD	469,081.50	222,643.44	1	0.00
11,012	CUSIP # H2906T109 GARMIN LTD	1,073,670.00	536,903.88	3	0.00
5,837	CUSIP # N22717107 CORE LABORATORIES NV	118,607.84	339,372.85	0	0.00
		2,934,697.34	1,968,196.15	8	0.00
	COMMON TRUST FUNDS - FIXED INCOME				

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	47.35	47.35	0	0.00
		47.35	47.35	0	0.00
		36,486,596.99			
		631,917.17 -			



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XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
239,513.31	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	239,513.31	239,513.31	0	0.00
		239,513.31	239,513.31	0	0.00
COMMON STOCK					
10,100	CUSIP # 002824100 ABBOTT LABORATORIES	923,443.00	720,708.77	1	0.00
19,400	CUSIP # 00724F101 ADOBE SYSTEMS INC	8,445,014.00	2,272,658.68	9	0.00
4,500	CUSIP # 02079K305 ALPHABET INC	6,381,225.00	4,092,315.77	7	0.00
2,395	CUSIP # 023135106 AMAZON.COM INC	6,607,373.90	4,123,578.28	7	0.00
20,800	CUSIP # 053015103 AUTO DATA PROCESSING INC.	3,096,912.00	3,041,538.86	3	18,928.00
3,875	CUSIP # 075887109 BECTON DICKINSON AND CO	927,171.25	891,783.56	1	0.00
26,150	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	918,126.50	968,038.64	1	0.00
8,600	CUSIP # 122017106 BURLINGTON STORES INC	1,693,598.00	1,468,411.22	2	0.00
15,275	CUSIP # 29414B104 EPAM SYSTEMS INC	3,849,452.75	2,592,302.54	4	0.00
23,100	CUSIP # 30303M102 FACEBOOK INC	5,245,317.00	2,971,330.24	6	0.00

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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,950	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,518,099.00	1,326,073.12	2	0.00
15,600	CUSIP # 380237107 GODADDY INC	1,143,948.00	1,264,169.16	1	0.00
10,900	CUSIP # 461202103 INTUIT INC	3,228,471.00	2,298,279.05	4	0.00
48,200	CUSIP # 594918104 MICROSOFT CORPORATION	9,809,182.00	3,942,307.07	11	0.00
19,800	CUSIP # 61174X109 MONSTER BEVERAGE CORP	1,372,536.00	1,253,039.99	2	0.00
11,325	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	1,381,650.00	997,996.13	2	0.00
40,525	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	7,060,670.75	3,089,254.35	8	0.00
263,000	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	1,543,810.00	1,574,111.83	2	0.00
7,050	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,079,397.50	2,065,180.37	2	0.00
7,800	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	955,656.00	961,925.03	1	0.00
28,600	CUSIP # 92826C839 VISA INC CL A	5,524,662.00	2,610,383.13	6	0.00
17,325	CUSIP # 98978V103 ZOETIS INC	2,374,218.00	1,115,445.59	3	0.00
10,450	CUSIP # G0403H108 AON PLC	2,012,670.00	1,970,137.84	2	0.00
		78,092,603.65	47,610,969.22	85	18,928.00
	FOREIGN STOCK				

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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,725	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	6,411,682.50	2,992,691.99	7	0.00
102,500	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	6,560,000.00	2,920,906.45	7	0.00
		12,971,682.50	5,913,598.44	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					
89,717.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	89,717.52	89,717.52	0	0.00
		89,717.52	89,717.52	0	0.00



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XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
709.668	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	79,014.44	80,432.96	5	0.00
		79,014.44	80,432.96	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,859.336	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	79,652.30	70,331.73	5	0.00
48,248.07	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	623,897.24	533,543.03	37	0.00
81,908.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	81,908.40	81,908.40	5	0.00
		785,457.94	685,783.16	47	0.00
COMMON TRUST FUNDS - EQUITY					
1,785.948	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	73,050.45	58,717.58	4	0.00
2,955.395	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	142,188.49	114,135.00	8	0.00
2,305.785	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	297,543.57	198,019.94	18	0.00
12,354.006	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	253,741.40	250,219.90	15	0.00
3,804.682	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	44,217.25	46,027.84	3	0.00

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XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		810,741.16	667,120.26	48	0.00



ACCOUNT STATEMENT

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XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 06/30/2020

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



ACCOUNT STATEMENT

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XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
11.52	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,282.64	1,463.50	4	0.00
		1,282.64	1,463.50	4	0.00
COMMON TRUST FUNDS - FIXED INCOME					
469.995	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	6,077.52	5,628.29	20	0.00
2,031.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,031.39	2,031.39	7	0.00
		8,108.91	7,659.68	27	0.00
COMMON TRUST FUNDS - EQUITY					
39.372	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,610.43	1,695.55	5	0.00
73.326	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,527.82	3,730.54	12	0.00
63.033	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	8,133.92	7,453.34	27	0.00
295.96	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	6,078.78	6,292.94	20	0.00
85.207	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	990.26	995.92	3	0.00
		20,341.21	20,168.29	68	0.00



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XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
12.561	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,398.54	1,588.31	4	0.00
		1,398.54	1,588.31	4	0.00
COMMON TRUST FUNDS - FIXED INCOME					
218.034	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,819.40	2,612.38	9	0.00
1,376.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,376.84	1,376.84	4	0.00
		4,196.24	3,989.22	13	0.00
COMMON TRUST FUNDS - EQUITY					
55.688	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,277.80	2,451.27	7	0.00
102.458	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	4,929.41	5,293.69	15	0.00
82.963	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	10,705.73	10,000.96	33	0.00
389.018	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	7,990.12	8,363.07	24	0.00
108.925	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,265.90	1,283.92	4	0.00
		27,168.96	27,392.91	83	0.00



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XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
839.684	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	93,490.42	96,169.05	5	0.00
		93,490.42	96,169.05	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
16,792.747	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	217,147.52	189,086.77	11	0.00
87,299.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	87,299.59	87,299.59	4	0.00
		304,447.11	276,386.36	16	0.00
COMMON TRUST FUNDS - EQUITY					
3,222.126	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	131,794.30	116,701.52	7	0.00
6,010.467	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	289,172.58	246,816.15	15	0.00
4,630.825	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	597,571.85	389,649.64	30	0.00
22,839.155	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	469,097.97	472,750.77	24	0.00
6,830.667	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	79,384.65	80,371.70	4	0.00
		1,567,021.35	1,306,289.78	80	0.00



ACCOUNT STATEMENT

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Account Number

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XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,535.419	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	170,953.55	175,370.76	5	0.00
		170,953.55	175,370.76	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,701.154	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	310,060.40	269,448.94	9	0.00
125,744.731	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,626,008.89	1,392,721.90	45	0.00
249,700.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	249,700.40	249,700.40	7	0.00
		2,185,769.69	1,911,871.24	60	0.00
COMMON TRUST FUNDS - EQUITY					
2,414.435	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	98,757.39	83,517.96	3	0.00
4,394.63	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	211,432.24	174,372.87	6	0.00
3,813.864	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	492,149.40	339,180.16	14	0.00
18,428.746	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	378,511.70	344,738.88	10	0.00
6,583.18	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	76,508.40	77,857.88	2	0.00
		1,257,359.13	1,019,667.75	35	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,695.349	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	188,760.16	194,616.68	5	0.00
		188,760.16	194,616.68	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,706.305	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	112,712.01	99,754.93	3	0.00
96,632.77	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,249,561.25	1,099,605.34	33	0.00
171,472.8	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	171,472.80	171,472.80	4	0.00
		1,533,746.06	1,370,833.07	40	0.00
COMMON TRUST FUNDS - EQUITY					
4,407.792	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	180,291.48	150,135.25	5	0.00
7,343.619	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	353,312.53	281,081.47	9	0.00
6,307.31	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	813,909.16	572,320.16	21	0.00
32,368.84	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	664,830.08	638,885.09	17	0.00
9,046.846	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	105,140.63	96,025.83	3	0.00
		2,117,483.88	1,738,447.80	55	0.00



ACCOUNT STATEMENT

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XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
4,306.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,306.11	4,306.11	100	0.00
		4,306.11	4,306.11	100	0.00



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XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
17,430.59	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	17,430.59	17,430.59	3	0.00
		17,430.59	17,430.59	3	0.00
COMMON STOCK					
8	CUSIP # 000957100 ABM INDUSTRIES INC	290.40	262.72	0	0.00
16	CUSIP # 00206R102 AT&T INC	483.68	468.20	0	0.00
4	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	965.84	889.23	0	5.36
1	CUSIP # 02079K305 ALPHABET INC	1,418.05	1,366.74	0	0.00
2	CUSIP # 023436108 AMEDISYS INC	397.08	229.20	0	0.00
24	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	261.60	281.87	0	0.00
2	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	144.14	240.44	0	0.00
2	CUSIP # 036752103 ANTHEM INC	525.96	541.80	0	0.00
5	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	314.75	225.97	0	0.00
3	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	231.99	205.08	0	0.00

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Account Number

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XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 053015103 AUTO DATA PROCESSING INC.	744.45	760.92	0	4.55
1	CUSIP # 053332102 AUTOZONE INC	1,128.12	839.42	0	0.00
11	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	276.54	252.89	0	0.00
3	CUSIP # 062540109 BANK OF HAWAII CORP	184.23	205.21	0	0.00
11	CUSIP # 06417N103 BANK OZK	258.17	257.73	0	0.00
3	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	535.53	582.28	0	0.00
13	CUSIP # 086516101 BEST BUY INC	1,134.51	933.29	0	7.15
4	CUSIP # 104674106 BRADY CORP CL A	187.28	174.26	0	0.00
13	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	764.40	790.87	0	0.00
8	CUSIP # 12514G108 CDW CORP OF DELAWARE	929.44	975.43	0	0.00
3	CUSIP # 125523100 CIGNA CORP	562.95	575.32	0	0.00
36	CUSIP # 12653C108 CNX RESOURCES CORP	311.40	292.36	0	0.00
8	CUSIP # 15135B101 GENTENE CORPORATION	508.40	481.97	0	0.00
7	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	236.53	206.24	0	0.00

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Account Number

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XXXXXX1349
FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 166764100 CHEVRON CORP	535.38	563.19	0	0.00
17	CUSIP # 171798101 CIMAREX ENERGY CO	467.33	453.87	0	0.00
4	CUSIP # 172908105 CINTAS CORP	1,065.44	865.09	0	0.00
10	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	568.20	569.38	0	0.00
4	CUSIP # 19247A100 COHEN & STEERS INC	272.20	228.80	0	0.00
5	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	402.90	431.30	0	0.00
6	CUSIP # 20605P101 CONCHO RESOURCES INC	309.00	355.87	0	0.00
15	CUSIP # 20825C104 CONOCO/PHILLIPS	630.30	681.97	0	0.00
11	CUSIP # 217204106 COPART INC	915.97	942.66	0	0.00
3	CUSIP # 22160K105 COSTCO WHOLESALE CORP	909.63	777.66	0	0.00
3	CUSIP # 231021106 CUMMINS INC	519.78	488.02	0	0.00
4	CUSIP # 231561101 CURTISS WRIGHT CORP	357.12	513.25	0	0.68
8	CUSIP # 23331A109 D R HORTON INC	443.60	288.68	0	0.00
7	CUSIP # 237194105 DARDEN RESTAURANTS INC	530.39	482.08	0	0.00

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XXXXXX1349
FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 244199105 DEERE & CO	785 . 75	781 . 92	0	3 . 80
16	CUSIP # 247361702 DELTA AIR LINES INC	448 . 80	616 . 23	0	0 . 00
11	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	460 . 02	507 . 96	0	0 . 00
13	CUSIP # 253393102 DICKS SPORTING GOODS INC	536 . 38	311 . 30	0	0 . 00
5	CUSIP # 254067101 DILLARDS INC	128 . 95	233 . 15	0	0 . 75
5	CUSIP # 254543101 DIODES INC	253 . 50	243 . 52	0	0 . 00
5	CUSIP # 256677105 DOLLAR GENERAL CORP	952 . 55	515 . 37	0	0 . 00
6	CUSIP # 26441C204 DUKE ENERGY CORPORATION	479 . 34	526 . 84	0	0 . 00
13	CUSIP # 26875P101 EOG RESOURCES INC	658 . 58	670 . 90	0	0 . 00
6	CUSIP # 268948106 EAGLE BANCORP INC	196 . 50	246 . 39	0	0 . 00
5	CUSIP # 285512109 ELECTRONIC ARTS INC	660 . 25	522 . 33	0	0 . 00
5	CUSIP # 29084Q100 EMCOR GROUP INC	330 . 70	366 . 44	0	0 . 00
6	CUSIP # 29355A107 ENPHASE ENERGY INC	285 . 42	171 . 67	0	0 . 00
1	CUSIP # 29444U700 EQUINIX INC	702 . 30	577 . 23	0	0 . 00

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XXXXXX1349
FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 294628102 EQUITY COMMONWEALTH	193 .20	191 .85	0	0 .00
3	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	575 .70	543 .52	0	0 .00
16	CUSIP # 30161Q104 EXELIXIS INC	379 .84	275 .86	0	0 .00
6	CUSIP # 302130109 EXPEDITORS INTL WASH INC	456 .24	373 .18	0	0 .00
3	CUSIP # 30214U102 EXPONENT INC	242 .79	208 .91	0	0 .00
7	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	336 .14	370 .23	0	0 .00
1	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	405 .02	535 .24	0	0 .40
4	CUSIP # 34959E109 FORTINET INC	549 .08	405 .18	0	0 .00
5	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	487 .45	370 .46	0	0 .00
17	CUSIP # 371901109 GENTEX CORP	438 .09	349 .09	0	0 .00
9	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	429 .39	475 .65	0	0 .00
1	CUSIP # 384637104 GRAHAM HOLDINGS CO	342 .67	334 .37	0	0 .00
8	CUSIP # 40412C101 HCA HOLDINGS INC	776 .48	872 .09	0	0 .00
6	CUSIP # 427866108 HERSHEY CO	777 .72	844 .74	0	0 .00

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Account Number

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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 440452100 HORMEL FOODS CORP	482 . 70	425 . 81	0	0 . 00
25	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	269 . 75	361 . 21	0	0 . 00
4	CUSIP # 441593100 HOULIHAN LOKEY INC	222 . 56	196 . 98	0	0 . 00
4	CUSIP # 443320106 HUB GROUP INC CL A	191 . 44	164 . 50	0	0 . 00
1	CUSIP # 444859102 HUMANA INC	387 . 75	296 . 63	0	0 . 63
4	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	196 . 80	173 . 89	0	0 . 00
5	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	343 . 90	274 . 76	0	0 . 00
9	CUSIP # 458140100 INTEL CORPORATION	538 . 47	436 . 05	0	0 . 00
4	CUSIP # 458334109 INTER PARFUMS	192 . 60	231 . 80	0	0 . 00
4	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	167 . 08	186 . 52	0	0 . 00
23	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	394 . 68	453 . 05	0	0 . 00
2	CUSIP # 466032109 J&J SNACK FOODS	254 . 26	250 . 10	0	1 . 15
31	CUSIP # 477143101 JETBLUE AIRWAYS CORP	337 . 90	383 . 69	0	0 . 00
8	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	333 . 68	231 . 08	0	0 . 00

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Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 49926D109 KNOWLES CORP	213 .64	246 .84	0	0 .00
2	CUSIP # 50187A107 LHC GROUP LLC	348 .64	203 .97	0	0 .00
3	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	509 .01	565 .55	0	0 .00
3	CUSIP # 513847103 LANCASTER COLONY CORP	464 .97	479 .03	0	0 .00
4	CUSIP # 515098101 LANDSTAR SYSTEMS INC	449 .24	412 .46	0	0 .00
7	CUSIP # 526057104 LENNAR CORPORATION	431 .34	321 .37	0	0 .00
5	CUSIP # 532457108 LILLY ELI & COMPANY	820 .90	665 .19	0	0 .00
2	CUSIP # 536797103 LITHIA MOTORS INC	302 .66	216 .52	0	0 .00
2	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	729 .84	793 .77	0	0 .00
8	CUSIP # 552676108 MDC HOLDINGS INC	285 .60	192 .56	0	0 .00
5	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	364 .05	340 .24	0	0 .00
8	CUSIP # 556269108 STEVEN MADDEN LTD	197 .52	209 .06	0	0 .00
3	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	205 .47	178 .22	0	0 .00
85	CUSIP # 565849106 MARATHON OIL CORPORATION	520 .20	452 .61	0	0 .00

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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	500 . 92	218 . 12	0	0 . 00
77	CUSIP # 576485205 MATADOR RESOURCES CO	654 . 50	284 . 11	0	0 . 00
6	CUSIP # 577933104 MAXIMUS INC	422 . 70	390 . 73	0	0 . 00
11	CUSIP # 595112103 MICRON TECHNOLOGY INC	566 . 72	420 . 83	0	0 . 00
4	CUSIP # 608190104 MOHAWK INDUSTRIES INC	407 . 04	398 . 09	0	0 . 00
3	CUSIP # 60855R100 MOLINA HEALTHCARE INC	533 . 94	398 . 01	0	0 . 00
13	CUSIP # 61174X109 MONSTER BEVERAGE CORP	901 . 16	805 . 19	0	0 . 00
45	CUSIP # 626717102 MURPHY OIL CORP	621 . 00	418 . 39	0	0 . 00
14	CUSIP # 629377508 NRG ENERGY INC	455 . 84	482 . 45	0	0 . 00
4	CUSIP # 635017106 NATIONAL BEVERAGE	244 . 08	186 . 13	0	0 . 00
1	CUSIP # 651587107 NEWMARKET CORP	400 . 48	479 . 98	0	1 . 90
10	CUSIP # 651639106 NEWMONT MINING CORP	617 . 40	431 . 58	0	0 . 00
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	614 . 88	679 . 91	0	0 . 00
8	CUSIP # 670346105 NUCOR CORPORATION	331 . 28	397 . 76	0	3 . 22

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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 680223104 OLD REPUBLIC INTL CORP	293 . 58	346 . 13	0	0 . 00
7	CUSIP # 681919106 OMNICOM GROUP INC	382 . 20	479 . 92	0	4 . 55
34	CUSIP # 682680103 ONEOK INC	1 , 129 . 48	1 , 154 . 00	0	0 . 00
4	CUSIP # 688239201 OSHKOSH CORPORATION	286 . 48	314 . 87	0	0 . 00
31	CUSIP # 69327R101 PDC ENERGY INC	385 . 64	345 . 90	0	0 . 00
7	CUSIP # 693656100 PVH CORP	336 . 35	366 . 89	0	0 . 00
8	CUSIP # 693718108 PACCAR INC	598 . 80	595 . 37	0	0 . 00
10	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	216 . 80	251 . 37	0	0 . 00
16	CUSIP # 695263103 PACWEST BANCORP	315 . 36	415 . 85	0	0 . 00
49	CUSIP # 701877102 PARSLEY ENERGY INC	523 . 32	449 . 37	0	0 . 00
6	CUSIP # 713448108 PEPSICO INC	793 . 56	799 . 14	0	0 . 00
15	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	437 . 10	504 . 56	0	0 . 00
14	CUSIP # 717081103 PFIZER INC	457 . 80	558 . 75	0	0 . 00
9	CUSIP # 718546104 PHILLIPS 66	647 . 10	607 . 62	0	0 . 00

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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20	CUSIP # 72147K108 PILGRIMS PRIDE CORP	337.80	482.98	0	0.00
7	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	683.90	752.49	0	3.85
3	CUSIP # 729132100 PLEXUS CORP	211.68	170.06	0	0.00
5	CUSIP # 74144T108 T ROWE PRICE GROUP INC	617.50	594.70	0	0.00
4	CUSIP # 741511109 PRICESMART INC	241.32	261.28	0	0.00
4	CUSIP # 74460D109 PUBLIC STORAGE INC	767.56	871.07	0	0.00
12	CUSIP # 745867101 PULTEGROUP INC	408.36	277.59	0	1.44
2	CUSIP # 74838J101 QUIDEL CORP	447.48	169.89	0	0.00
3	CUSIP # 758750103 REGAL BELOIT CORP	261.96	232.97	0	0.90
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	623.65	300.44	0	0.00
3	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	284.79	247.78	0	0.00
10	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	528.30	530.39	0	0.00
9	CUSIP # 778296103 ROSS STORES INC	767.16	748.58	0	0.00
6	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	248.76	205.63	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 78709Y105 SAIA INC	333 . 54	250 . 10	0	0 . 00
23	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	288 . 19	256 . 33	0	0 . 00
2	CUSIP # 800013104 SANDERSON FARMS INC	231 . 78	228 . 22	0	0 . 00
7	CUSIP # 806407102 HENRY SCHEIN INC	408 . 73	415 . 59	0	0 . 00
3	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	253 . 08	226 . 92	0	0 . 00
3	CUSIP # 833034101 SNAP-ON INC	415 . 53	439 . 05	0	0 . 00
13	CUSIP # 844741108 SOUTHWEST AIRLINES	444 . 34	562 . 17	0	0 . 00
15	CUSIP # 848577102 SPIRIT AIRLINES INC	267 . 00	246 . 27	0	0 . 00
12	CUSIP # 858119100 STEEL DYNAMICS INC	313 . 08	338 . 85	0	3 . 00
2	CUSIP # 858586100 STEPAN CO	194 . 20	207 . 43	0	0 . 00
4	CUSIP # 863667101 STRYKER CORP	720 . 76	709 . 89	0	2 . 30
7	CUSIP # 871237103 SYKES ENTERPRISES INC	193 . 62	234 . 79	0	0 . 00
4	CUSIP # 87162W100 SYNNEX CORPORATION	479 . 08	344 . 16	0	0 . 00
16	CUSIP # 871829107 SYSCO CORPORATION	874 . 56	950 . 28	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 872540109 TJX COMPANIES INC	808 .96	749 .97	0	0 .00
11	CUSIP # 872590104 T-MOBILE US INC	1,145 .65	399 .13	0	0 .00
22	CUSIP # 87265H109 TRI POINTE GROUP INC	323 .18	216 .37	0	0 .00
3	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	418 .71	366 .10	0	0 .00
3	CUSIP # 875372203 TANDEM DIABETES CARE INC	296 .76	179 .93	0	0 .00
8	CUSIP # 87612E106 TARGET CORPORATION	959 .44	940 .72	0	0 .00
11	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	218 .68	277 .54	0	0 .00
5	CUSIP # 88162G103 TETRA TECH INC	395 .60	397 .96	0	0 .00
4	CUSIP # 882681109 TEXAS ROADHOUSE	210 .28	180 .06	0	0 .00
19	CUSIP # 90184L102 TWITTER INC	566 .01	529 .14	0	0 .00
8	CUSIP # 902494103 TYSON FOODS INC CL A	477 .68	451 .55	0	0 .00
5	CUSIP # 90278Q108 UFP INDUSTRIES INC	247 .55	157 .18	0	0 .00
2	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	406 .84	402 .48	0	0 .00
1	CUSIP # 904708104 UNIFIRST CORP	178 .95	144 .06	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 911684108 US CELLULAR	216 .09	319 .60	0	0 .00
30	CUSIP # 912909108 UNITED STATES STEEL CORP	216 .60	245 .61	0	0 .00
3	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	884 .85	732 .49	0	0 .00
13	CUSIP # 917047102 URBAN OUTFITTERS INC	197 .86	245 .49	0	0 .00
3	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	870 .93	656 .31	0	0 .00
13	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	198 .51	226 .80	0	0 .00
1	CUSIP # 929236107 WD-40 CO	198 .30	193 .16	0	0 .00
7	CUSIP # 931142103 WAL-MART STORES INC	838 .46	837 .49	0	0 .00
10	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	423 .90	571 .62	0	0 .00
5	CUSIP # 93148P102 WALKER & DUNLOP INC	254 .05	255 .77	0	0 .00
2	CUSIP # 942622200 WATSCO INC CL A	355 .40	358 .00	0	0 .00
9	CUSIP # 969904101 WILLIAMS-SONOMA INC	738 .09	513 .57	0	0 .00
2	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	511 .90	432 .51	0	0 .00
10	CUSIP # 989701107 ZIONS BANCORPORATION	340 .00	363 .36	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		82,970.63	77,247.23	14	45.63
	FOREIGN STOCK				
3	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	395.04	497.45	0	0.00
9	CUSIP # 064149107 BANK OF NOVA SCOTIA	371.16	437.16	0	0.00
11	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	427.02	381.52	0	0.00
4	CUSIP # 12637N204 CSL LTD SPONSORED ADR	399.34	394.30	0	0.00
3	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	519.06	502.76	0	0.00
19	CUSIP # 26874R108 ENI SPA (ADR)	366.13	525.81	0	0.00
30	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	434.40	506.63	0	0.00
5	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	322.48	389.85	0	0.00
18	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	378.14	428.15	0	5.79
17	CUSIP # 438128308 HONDA MOTORS LTD ADR	434.52	445.77	0	0.00
9	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	417.96	377.05	0	0.00
23	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	304.52	417.27	0	0.00

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28	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	416 .92	425 .81	0	0 .00
7	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	452 .97	306 .38	0	0 .00
14	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	365 .89	423 .59	0	0 .00
8	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	447 .20	412 .07	0	0 .00
16	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	371 .84	347 .67	0	0 .00
6	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	392 .88	284 .50	0	0 .00
8	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	449 .44	406 .50	0	0 .00
10	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	433 .80	414 .95	0	0 .00
11	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	359 .59	541 .28	0	0 .00
20	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	446 .00	423 .51	0	0 .00
15	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	437 .10	423 .05	0	2 .80
6	CUSIP # 835699307 SONY CORPORATION ADR	414 .78	388 .43	0	0 .00
23	CUSIP # 867224107 SUNCOR ENERGY INC	387 .78	520 .87	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 89151E109 TOTAL SA SPON ADR	384 . 60	489 . 16	0	6 . 35
15	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	351 . 00	426 . 33	0	0 . 00
22	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	355 . 85	443 . 43	0	0 . 00
2	CUSIP # G1151C101 ACCENTURE PLC	429 . 44	419 . 83	0	0 . 00
2	CUSIP # G5494J103 LINDE PLC	424 . 22	421 . 93	0	0 . 00
		12,091 . 07	12,823 . 01	2	14 . 94
MUTUAL FUNDS - FIXED INCOME					
698	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	18,692 . 44	18,686 . 42	3	0 . 00
544	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	11,614 . 40	11,739 . 30	2	0 . 00
330	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	40,590 . 00	37,035 . 76	7	0 . 00
405	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	54,472 . 50	47,872 . 19	9	0 . 00
481	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	58,619 . 47	51,613 . 61	10	0 . 00
216	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	17,629 . 92	17,432 . 89	3	0 . 00

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1,083	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	119,888.10	114,806.18	20	0.00
607	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	36,650.66	33,723.63	6	0.00
1,491	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	74,564.91	74,302.86	12	0.00
1,200	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	34,692.00	32,881.00	6	0.00
197	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	5,435.23	5,386.49	1	0.00
		472,849.63	445,480.33	77	0.00
	MUTUAL FUNDS - EQUITY				
61	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	6,153.68	6,398.00	1	0.00
75	CUSIP # 78463V107 SPDR GOLD TRUST	12,552.75	9,898.41	2	0.00
166	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	6,575.26	6,511.19	1	0.00
		25,281.69	22,807.60	4	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
83,862.97	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	83,862.97	83,862.97	2	0.00
		83,862.97	83,862.97	2	0.00
COMMON STOCK					
111	CUSIP # 000957100 ABM INDUSTRIES INC	4,029.30	3,694.36	0	0.00
233	CUSIP # 00206R102 AT&T INC	7,043.59	6,946.72	0	0.00
42	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	10,141.32	9,617.63	0	56.28
7	CUSIP # 02079K305 ALPHABET INC	9,926.35	9,595.44	0	0.00
20	CUSIP # 023436108 AMEDISYS INC	3,970.80	2,646.05	0	0.00
340	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	3,706.00	4,423.33	0	0.00
33	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	2,378.31	3,721.42	0	0.00
30	CUSIP # 036752103 ANTHEM INC	7,889.40	8,414.13	0	0.00
64	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	4,028.80	2,947.93	0	0.00
57	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	4,407.81	4,465.22	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
61	CUSIP # 053015103 AUTO DATA PROCESSING INC.	9,082.29	10,052.08	0	55.51
10	CUSIP # 053332102 AUTOZONE INC	11,281.20	9,648.17	0	0.00
153	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	3,846.42	3,682.28	0	0.00
57	CUSIP # 062540109 BANK OF HAWAII CORP	3,500.37	4,457.20	0	0.00
162	CUSIP # 06417N103 BANK OZK	3,802.14	3,891.31	0	0.00
37	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,604.87	7,404.20	0	0.00
147	CUSIP # 086516101 BEST BUY INC	12,828.69	11,177.93	0	80.85
70	CUSIP # 104674106 BRADY CORP CL A	3,277.40	3,190.45	0	0.00
150	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	8,820.00	9,448.17	0	0.00
90	CUSIP # 12514G108 CDW CORP OF DELAWARE	10,456.20	11,314.48	0	0.00
38	CUSIP # 125523100 CIGNA CORP	7,130.70	7,670.84	0	0.00
509	CUSIP # 12653C108 CNX RESOURCES CORP	4,402.85	4,110.63	0	0.00
115	CUSIP # 15135B101 GENTENE CORPORATION	7,308.25	7,030.62	0	0.00
106	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	3,581.74	2,548.00	0	0.00

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94	CUSIP # 166764100 CHEVRON CORP	8,387.62	9,551.98	0	0.00
218	CUSIP # 171798101 CIMAREX ENERGY CO	5,992.82	5,700.37	0	0.00
48	CUSIP # 172908105 CINTAS CORP	12,785.28	11,357.87	0	0.00
146	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	8,295.72	8,518.04	0	0.00
69	CUSIP # 19247A100 COHEN & STEERS INC	4,695.45	3,997.31	0	0.00
53	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	4,270.74	4,801.67	0	0.00
85	CUSIP # 20605P101 CONCHO RESOURCES INC	4,377.50	5,567.62	0	0.00
221	CUSIP # 20825C104 CONOCO/PHILLIPS	9,286.42	10,652.82	0	0.00
122	CUSIP # 217204106 COPART INC	10,158.94	10,636.20	0	0.00
29	CUSIP # 22160K105 COSTCO WHOLESALE CORP	8,793.09	6,791.97	0	0.00
50	CUSIP # 231021106 CUMMINS INC	8,663.00	8,468.08	0	0.00
40	CUSIP # 231561101 CURTISS WRIGHT CORP	3,571.20	4,950.76	0	6.80
108	CUSIP # 23331A109 D R HORTON INC	5,988.60	4,069.10	0	0.00
67	CUSIP # 237194105 DARDEN RESTAURANTS INC	5,076.59	5,242.04	0	0.00

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61	CUSIP # 244199105 DEERE & CO	9,586.15	10,378.08	0	46.36
238	CUSIP # 247361702 DELTA AIR LINES INC	6,675.90	9,569.51	0	0.00
140	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	5,854.80	6,169.39	0	0.00
172	CUSIP # 253393102 DICKS SPORTING GOODS INC	7,096.72	4,667.15	0	0.00
73	CUSIP # 254067101 DILLARDS INC	1,882.67	3,455.76	0	10.95
77	CUSIP # 254543101 DIODES INC	3,903.90	4,051.21	0	0.00
55	CUSIP # 256677105 DOLLAR GENERAL CORP	10,478.05	6,749.71	0	0.00
84	CUSIP # 26441C204 DUKE ENERGY CORPORATION	6,710.76	7,590.85	0	0.00
189	CUSIP # 26875P101 EOG RESOURCES INC	9,574.74	10,779.03	0	0.00
90	CUSIP # 268948106 EAGLE BANCORP INC	2,947.50	3,763.95	0	0.00
68	CUSIP # 285512109 ELECTRONIC ARTS INC	8,979.40	7,284.87	0	0.00
60	CUSIP # 29084Q100 EMCOR GROUP INC	3,968.40	4,730.95	0	0.00
97	CUSIP # 29355A107 ENPHASE ENERGY INC	4,614.29	2,947.75	0	0.00
13	CUSIP # 29444U700 EQUINIX INC	9,129.90	7,569.56	0	0.00

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85	CUSIP # 294628102 EQUITY COMMONWEALTH	2,737.00	2,728.99	0	0.00
25	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	4,797.50	4,237.16	0	0.00
213	CUSIP # 30161Q104 EXELIXIS INC	5,056.62	3,766.37	0	0.00
55	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,182.20	3,956.70	0	0.00
44	CUSIP # 30214U102 EXPONENT INC	3,560.92	3,087.77	0	0.00
86	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,129.72	4,660.51	0	0.00
11	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	4,455.22	4,931.98	0	4.40
36	CUSIP # 34959E109 FORTINET INC	4,941.72	3,932.74	0	0.00
45	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	4,387.05	3,470.19	0	0.00
165	CUSIP # 371901109 GENTEX CORP	4,252.05	3,422.22	0	0.00
86	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	4,103.06	4,693.70	0	0.00
8	CUSIP # 384637104 GRAHAM HOLDINGS CO	2,741.36	3,999.97	0	0.00
93	CUSIP # 40412C101 HCA HOLDINGS INC	9,026.58	10,507.23	0	0.00
63	CUSIP # 427866108 HERSHEY CO	8,166.06	9,103.38	0	0.00

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146	CUSIP # 440452100 HORMEL FOODS CORP	7,047.42	6,120.05	0	0.00
332	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	3,582.28	4,922.44	0	0.00
60	CUSIP # 441593100 HOULIHAN LOKEY INC	3,338.40	2,963.65	0	0.00
60	CUSIP # 443320106 HUB GROUP INC CL A	2,871.60	2,661.28	0	0.00
22	CUSIP # 444859102 HUMANA INC	8,530.50	7,805.19	0	13.75
75	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	3,690.00	3,559.35	0	0.00
79	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	5,433.62	4,339.11	0	0.00
126	CUSIP # 458140100 INTEL CORPORATION	7,538.58	6,385.28	0	0.00
68	CUSIP # 458334109 INTER PARFUMS	3,274.20	4,235.26	0	0.00
73	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	3,049.21	3,487.36	0	0.00
226	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	3,878.16	4,626.05	0	0.00
26	CUSIP # 466032109 J&J SNACK FOODS	3,305.38	3,750.78	0	14.95
409	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,458.10	5,016.93	0	0.00
112	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,671.52	3,582.53	0	0.00

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202	CUSIP # 49926D109 KNOWLES CORP	3,082.52	3,656.50	0	0.00
26	CUSIP # 50187A107 LHC GROUP LLC	4,532.32	2,964.42	0	0.00
38	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	6,447.46	7,715.17	0	0.00
25	CUSIP # 513847103 LANCASTER COLONY CORP	3,874.75	3,804.82	0	0.00
38	CUSIP # 515098101 LANDSTAR SYSTEMS INC	4,267.78	3,991.18	0	0.00
96	CUSIP # 526057104 LENNAR CORPORATION	5,915.52	4,762.63	0	0.00
60	CUSIP # 532457108 LILLY ELI & COMPANY	9,850.80	7,927.22	0	0.00
38	CUSIP # 536797103 LITHIA MOTORS INC	5,750.54	4,323.78	0	0.00
25	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	9,123.00	9,897.67	0	0.00
117	CUSIP # 552676108 MDC HOLDINGS INC	4,176.90	3,157.81	0	0.00
67	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	4,878.27	4,895.07	0	0.00
135	CUSIP # 556269108 STEVEN MADDEN LTD	3,333.15	3,757.60	0	0.00
43	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	2,945.07	2,540.96	0	0.00
1,113	CUSIP # 565849106 MARATHON OIL CORPORATION	6,811.56	5,925.37	0	0.00

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11	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	5,510.12	2,522.02	0	0.00
1,091	CUSIP # 576485205 MATADOR RESOURCES CO	9,273.50	3,718.15	0	0.00
63	CUSIP # 577933104 MAXIMUS INC	4,438.35	4,216.01	0	0.00
162	CUSIP # 595112103 MICRON TECHNOLOGY INC	8,346.24	6,564.03	0	0.00
48	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4,884.48	4,980.17	0	0.00
26	CUSIP # 60855R100 MOLINA HEALTHCARE INC	4,627.48	3,445.44	0	0.00
149	CUSIP # 61174X109 MONSTER BEVERAGE CORP	10,328.68	9,464.85	0	0.00
598	CUSIP # 626717102 MURPHY OIL CORP	8,252.40	5,785.44	0	0.00
134	CUSIP # 629377508 NRG ENERGY INC	4,363.04	4,763.03	0	0.00
1	CUSIP # 62944T105 NVR INC	3,258.75	2,348.90	0	0.00
74	CUSIP # 635017106 NATIONAL BEVERAGE	4,515.48	3,527.22	0	0.00
10	CUSIP # 651587107 NEWMARKET CORP	4,004.80	4,632.44	0	19.00
150	CUSIP # 651639106 NEWMONT MINING CORP	9,261.00	6,535.71	0	0.00
28	CUSIP # 666807102 NORTHROP GRUMMAN CORP	8,608.32	7,769.51	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
102	CUSIP # 670346105 NUCOR CORPORATION	4,223.82	4,959.74	0	41.06
240	CUSIP # 680223104 OLD REPUBLIC INTL CORP	3,914.40	4,810.73	0	0.00
67	CUSIP # 681919106 OMNICOM GROUP INC	3,658.20	4,715.20	0	43.55
384	CUSIP # 682680103 ONEOK INC	12,756.48	13,343.49	0	0.00
57	CUSIP # 688239201 OSHKOSH CORPORATION	4,082.34	4,842.72	0	0.00
436	CUSIP # 69327R101 PDC ENERGY INC	5,423.84	4,731.48	0	0.00
97	CUSIP # 693656100 PVH CORP	4,660.85	5,367.72	0	0.00
111	CUSIP # 693718108 PACCAR INC	8,308.35	8,416.00	0	0.00
144	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	3,121.92	3,779.89	0	0.00
204	CUSIP # 695263103 PACWEST BANCORP	4,020.84	5,424.72	0	0.00
639	CUSIP # 701877102 PARSLEY ENERGY INC	6,824.52	6,098.09	0	0.00
70	CUSIP # 713448108 PEPSICO INC	9,258.20	9,500.54	0	0.00
148	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	4,312.72	5,398.49	0	0.00
208	CUSIP # 717081103 PFIZER INC	6,801.60	8,165.39	0	0.00

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127	CUSIP # 718546104 PHILLIPS 66	9,131.30	9,061.82	0	0.00
202	CUSIP # 72147K108 PILGRIMS PRIDE CORP	3,411.78	5,179.26	0	0.00
97	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	9,476.90	10,575.32	0	53.35
58	CUSIP # 729132100 PLEXUS CORP	4,092.48	4,086.05	0	0.00
70	CUSIP # 74144T108 T ROWE PRICE GROUP INC	8,645.00	8,454.64	0	0.00
60	CUSIP # 741511109 PRICESMART INC	3,619.80	3,944.53	0	0.00
42	CUSIP # 74460D109 PUBLIC STORAGE INC	8,059.38	9,109.40	0	0.00
164	CUSIP # 745867101 PULTEGROUP INC	5,580.92	4,044.73	0	19.68
32	CUSIP # 74838J101 QUIDEL CORP	7,159.68	2,396.94	0	0.00
43	CUSIP # 758750103 REGAL BELOIT CORP	3,754.76	3,447.45	0	12.90
14	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	8,731.10	4,435.63	0	0.00
42	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	3,987.06	3,546.90	0	0.00
97	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	5,124.51	5,172.87	0	0.00
96	CUSIP # 778296103 ROSS STORES INC	8,183.04	8,873.01	0	0.00

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85	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	3,524.10	3,112.47	0	0.00
43	CUSIP # 78709Y105 SAIA INC	4,780.74	3,839.68	0	0.00
389	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	4,874.17	4,199.93	0	0.00
25	CUSIP # 800013104 SANDERSON FARMS INC	2,897.25	3,053.21	0	0.00
73	CUSIP # 806407102 HENRY SCHEIN INC	4,262.47	4,617.83	0	0.00
51	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	4,302.36	3,954.82	0	0.00
34	CUSIP # 833034101 SNAP-ON INC	4,709.34	4,981.60	0	0.00
191	CUSIP # 844741108 SOUTHWEST AIRLINES	6,528.38	8,958.25	0	0.00
210	CUSIP # 848577102 SPIRIT AIRLINES INC	3,738.00	3,872.56	0	0.00
163	CUSIP # 858119100 STEEL DYNAMICS INC	4,252.67	4,848.46	0	40.75
35	CUSIP # 858586100 STEPAN CO	3,398.50	3,578.56	0	0.00
50	CUSIP # 863667101 STRYKER CORP	9,009.50	10,083.65	0	28.75
100	CUSIP # 871237103 SYKES ENTERPRISES INC	2,766.00	3,400.40	0	0.00
50	CUSIP # 87162W100 SYNNEX CORPORATION	5,988.50	4,458.71	0	0.00

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183	CUSIP # 871829107 SYSCO CORPORATION	10,002.78	11,769.32	0	0.00
175	CUSIP # 872540109 TJX COMPANIES INC	8,848.00	8,827.04	0	0.00
159	CUSIP # 872590104 T-MOBILE US INC	16,559.85	5,569.01	0	0.00
309	CUSIP # 87265H109 TRI POINTE GROUP INC	4,539.21	3,332.44	0	0.00
31	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	4,326.67	3,759.03	0	0.00
49	CUSIP # 875372203 TANDEM DIABETES CARE INC	4,847.08	2,967.58	0	0.00
90	CUSIP # 87612E106 TARGET CORPORATION	10,793.70	10,627.77	0	0.00
162	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	3,220.56	3,963.42	0	0.00
52	CUSIP # 88162G103 TETRA TECH INC	4,114.24	4,383.10	0	0.00
76	CUSIP # 882681109 TEXAS ROADHOUSE	3,995.32	3,908.12	0	0.00
277	CUSIP # 90184L102 TWITTER INC	8,251.83	8,453.68	0	0.00
118	CUSIP # 902494103 TYSON FOODS INC CL A	7,045.78	6,986.49	0	0.00
84	CUSIP # 90278Q108 UFP INDUSTRIES INC	4,158.84	2,706.60	0	0.00
21	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	4,271.82	5,170.69	0	0.00

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21	CUSIP # 904708104 UNIFIRST CORP	3,757.95	3,045.90	0	0.00
92	CUSIP # 911684108 US CELLULAR	2,840.04	3,714.09	0	0.00
429	CUSIP # 912909108 UNITED STATES STEEL CORP	3,097.38	3,666.79	0	0.00
34	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	10,028.30	8,159.44	0	0.00
190	CUSIP # 917047102 URBAN OUTFITTERS INC	2,891.80	3,877.63	0	0.00
35	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	10,160.85	7,682.47	0	0.00
188	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	2,870.76	3,519.02	0	0.00
16	CUSIP # 929236107 WD-40 CO	3,172.80	3,086.52	0	0.00
74	CUSIP # 931142103 WAL-MART STORES INC	8,863.72	8,788.67	0	0.00
149	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,316.11	8,593.56	0	0.00
67	CUSIP # 93148P102 WALKER & DUNLOP INC	3,404.27	3,497.98	0	0.00
23	CUSIP # 942622200 WATSCO INC CL A	4,087.10	4,077.37	0	0.00
86	CUSIP # 969904101 WILLIAMS-SONOMA INC	7,052.86	5,013.21	0	0.00
20	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	5,119.00	4,688.30	0	0.00

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137	CUSIP # 989701107 ZIONS BANCORPORATION	4,658.00	5,353.60	0	0.00
		1,049,713.65	1,009,691.20	30	548.89
	FOREIGN STOCK				
56	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	7,374.08	8,608.31	0	0.00
155	CUSIP # 064149107 BANK OF NOVA SCOTIA	6,392.20	8,124.57	0	0.00
184	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	7,142.88	6,844.96	0	0.00
69	CUSIP # 12637N204 CSL LTD SPONSORED ADR	6,888.62	6,699.20	0	0.00
45	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	7,785.90	7,441.93	0	0.00
317	CUSIP # 26874R108 ENI SPA (ADR)	6,108.59	9,175.83	0	0.00
516	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	7,471.68	9,164.25	0	0.00
117	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	7,545.92	8,516.04	0	0.00
359	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	7,541.69	8,411.14	0	115.39
280	CUSIP # 438128308 HONDA MOTORS LTD ADR	7,156.80	7,336.57	0	0.00
161	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	7,476.84	6,643.19	0	0.00

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495	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	6,553.80	8,446.32	0	0.00
430	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	6,402.70	6,437.80	0	0.00
120	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	7,765.20	6,150.59	0	0.00
317	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	8,284.80	8,780.45	0	0.00
130	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	7,267.00	6,588.55	0	0.00
266	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	6,181.84	5,630.15	0	0.00
104	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	6,809.92	5,210.68	0	0.00
138	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	7,752.84	7,402.17	0	0.00
155	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	6,723.90	6,335.38	0	0.00
180	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	5,884.20	9,460.59	0	0.00
367	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	8,184.10	7,646.45	0	0.00
257	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	7,488.98	7,134.38	0	47.92
106	CUSIP # 835699307 SONY CORPORATION ADR	7,327.78	7,231.91	0	0.00

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397	CUSIP # 867224107 SUNCOR ENERGY INC	6,693.42	9,705.68	0	0.00
169	CUSIP # 89151E109 TOTAL SA SPON ADR	6,499.74	8,358.22	0	107.38
308	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	7,207.20	8,286.41	0	0.00
479	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	7,747.83	8,871.58	0	0.00
38	CUSIP # G1151C101 ACCENTURE PLC	8,159.36	7,647.31	0	0.00
36	CUSIP # G5494J103 LINDE PLC	7,635.96	7,408.10	0	0.00
		215,455.77	229,698.71	6	270.69
MUTUAL FUNDS - FIXED INCOME					
1,970	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	52,756.60	56,883.80	1	0.00
1,535	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	32,772.25	34,971.80	1	0.00
1,464	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	180,072.00	167,864.87	5	0.00
1,780	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	239,410.00	212,530.34	7	0.00
2,068	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	252,027.16	220,809.48	7	0.00

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1,222	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	99,739.64	97,689.10	3	0.00
4,549	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	503,574.30	483,599.47	14	0.00
2,573	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	155,357.74	143,395.89	4	0.00
6,152	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	307,661.52	308,541.76	9	0.00
4,518	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	130,615.38	124,985.09	4	0.00
1,111	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	30,652.49	30,159.67	1	0.00
		1,984,639.08	1,881,431.27	56	0.00
MUTUAL FUNDS - EQUITY					
343	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	34,601.84	35,624.10	1	0.00
424	CUSIP # 78463V107 SPDR GOLD TRUST	70,964.88	56,022.96	2	0.00
2,808	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	111,224.88	114,463.68	3	0.00
		216,791.60	206,110.74	6	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
112,374.95	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	112,374.95	112,374.95	2	0.00
		112,374.95	112,374.95	2	0.00
COMMON STOCK					
231	CUSIP # 000957100 ABM INDUSTRIES INC	8,385.30	8,287.72	0	0.00
444	CUSIP # 00206R102 AT&T INC	13,422.12	13,389.62	0	0.00
89	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	21,489.94	20,118.12	0	119.26
15	CUSIP # 02079K305 ALPHABET INC	21,270.75	19,985.14	0	0.00
48	CUSIP # 023436108 AMEDISYS INC	9,529.92	6,141.98	0	0.00
708	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	7,717.20	9,273.49	0	0.00
68	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	4,900.76	8,164.98	0	0.00
57	CUSIP # 036752103 ANTHEM INC	14,989.86	16,758.04	0	0.00
134	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	8,435.30	6,113.51	0	0.00
160	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	12,372.80	9,988.54	0	0.00

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129	CUSIP # 053015103 AUTO DATA PROCESSING INC.	19,206.81	20,658.30	0	121.03
21	CUSIP # 053332102 AUTOZONE INC	23,690.52	19,785.17	0	0.00
318	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	7,994.52	8,255.92	0	0.00
160	CUSIP # 062540109 BANK OF HAWAII CORP	9,825.60	11,064.92	0	0.00
337	CUSIP # 06417N103 BANK OZK	7,909.39	8,589.71	0	0.00
71	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	12,674.21	14,498.65	0	0.00
310	CUSIP # 086516101 BEST BUY INC	27,053.70	22,249.05	1	176.00
196	CUSIP # 104674106 BRADY CORP CL A	9,176.72	8,602.46	0	0.00
317	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	18,639.60	19,758.91	0	0.00
190	CUSIP # 12514G108 CDW CORP OF DELAWARE	22,074.20	22,384.90	0	0.00
73	CUSIP # 125523100 CIGNA CORP	13,698.45	14,701.76	0	0.00
1,059	CUSIP # 12653C108 CNX RESOURCES CORP	9,160.35	8,472.06	0	0.00
218	CUSIP # 15135B101 GENTENE CORPORATION	13,853.90	13,388.37	0	0.00
220	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	7,433.80	5,362.58	0	0.00

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178	CUSIP # 166764100 CHEVRON CORP	15,882.94	17,956.54	0	0.00
445	CUSIP # 171798101 CIMAREX ENERGY CO	12,233.05	8,664.36	0	0.00
102	CUSIP # 172908105 CINTAS CORP	27,168.72	22,570.81	1	0.00
278	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	15,795.96	16,744.26	0	0.00
195	CUSIP # 19247A100 COHEN & STEERS INC	13,269.75	10,437.08	0	0.00
127	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	10,233.66	11,283.98	0	0.00
175	CUSIP # 20605P101 CONCHO RESOURCES INC	9,012.50	10,559.49	0	0.00
420	CUSIP # 20825C104 CONOCO/PHILLIPS	17,648.40	19,505.18	0	0.00
258	CUSIP # 217204106 COPART INC	21,483.66	21,766.99	0	0.00
62	CUSIP # 22160K105 COSTCO WHOLESALE CORP	18,799.02	14,299.68	0	0.00
96	CUSIP # 231021106 CUMMINS INC	16,632.96	16,749.59	0	0.00
96	CUSIP # 231561101 CURTISS WRIGHT CORP	8,570.88	11,587.05	0	16.83
220	CUSIP # 23331A109 D R HORTON INC	12,199.00	8,561.01	0	0.00
162	CUSIP # 237194105 DARDEN RESTAURANTS INC	12,274.74	11,158.49	0	0.00

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128	CUSIP # 244199105 DEERE & CO	20,115.20	21,166.17	0	97.28
453	CUSIP # 247361702 DELTA AIR LINES INC	12,706.65	17,335.21	0	0.00
286	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	11,960.52	8,795.30	0	0.00
352	CUSIP # 253393102 DICKS SPORTING GOODS INC	14,523.52	8,241.46	0	0.00
152	CUSIP # 254067101 DILLARDS INC	3,920.08	7,627.27	0	22.80
218	CUSIP # 254543101 DIODES INC	11,052.60	10,635.29	0	0.00
117	CUSIP # 256677105 DOLLAR GENERAL CORP	22,289.67	13,779.85	0	0.00
160	CUSIP # 26441C204 DUKE ENERGY CORPORATION	12,782.40	14,304.54	0	0.00
360	CUSIP # 26875P101 EOG RESOURCES INC	18,237.60	19,232.41	0	0.00
186	CUSIP # 268948106 EAGLE BANCORP INC	6,091.50	8,148.41	0	0.00
129	CUSIP # 285512109 ELECTRONIC ARTS INC	17,034.45	13,794.33	0	0.00
122	CUSIP # 29084Q100 EMCOR GROUP INC	8,069.08	9,457.46	0	0.00
274	CUSIP # 29355A107 ENPHASE ENERGY INC	13,034.18	8,377.70	0	0.00
28	CUSIP # 29444U700 EQUINIX INC	19,664.40	16,384.11	0	0.00

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178	CUSIP # 294628102 EQUITY COMMONWEALTH	5,731.60	5,670.94	0	0.00
60	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	11,514.00	10,091.80	0	0.00
435	CUSIP # 30161Q104 EXELIXIS INC	10,326.90	7,814.79	0	0.00
133	CUSIP # 302130109 EXPEDITORS INTL WASH INC	10,113.32	8,749.63	0	0.00
123	CUSIP # 30214U102 EXPONENT INC	9,954.39	8,507.00	0	0.00
177	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	8,499.54	9,508.64	0	0.00
22	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	8,910.44	9,525.65	0	9.60
87	CUSIP # 34959E109 FORTINET INC	11,942.49	9,514.39	0	0.00
109	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	10,626.41	8,334.22	0	0.00
399	CUSIP # 371901109 GENTEX CORP	10,282.23	8,514.10	0	0.00
208	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	9,923.68	11,212.87	0	0.00
17	CUSIP # 384637104 GRAHAM HOLDINGS CO	5,825.39	8,803.79	0	0.00
197	CUSIP # 40412C101 HCA HOLDINGS INC	19,120.82	21,556.49	0	0.00
134	CUSIP # 427866108 HERSHEY CO	17,369.08	19,146.46	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
277	CUSIP # 440452100 HORMEL FOODS CORP	13,370.79	11,772.64	0	0.00
678	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	7,315.62	9,491.86	0	0.00
170	CUSIP # 441593100 HOULIHAN LOKEY INC	9,458.80	8,433.16	0	0.00
124	CUSIP # 443320106 HUB GROUP INC CL A	5,934.64	4,938.14	0	0.00
41	CUSIP # 444859102 HUMANA INC	15,897.75	14,785.99	0	25.63
210	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	10,332.00	9,601.36	0	0.00
222	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	15,269.16	10,471.85	0	0.00
239	CUSIP # 458140100 INTEL CORPORATION	14,299.37	11,884.46	0	0.00
191	CUSIP # 458334109 INTER PARFUMS	9,196.65	10,685.39	0	0.00
205	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	8,562.85	9,528.91	0	0.00
546	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	9,369.36	10,927.63	0	0.00
73	CUSIP # 466032109 J&J SNACK FOODS	9,280.49	9,734.19	0	43.13
836	CUSIP # 477143101 JETBLUE AIRWAYS CORP	9,112.40	9,430.76	0	0.00
228	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	9,509.88	6,664.04	0	0.00

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421	CUSIP # 49926D109 KNOWLES CORP	6,424.46	8,237.60	0	0.00
53	CUSIP # 50187A107 LHC GROUP LLC	9,238.96	5,894.42	0	0.00
72	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	12,216.24	14,361.93	0	0.00
61	CUSIP # 513847103 LANCASTER COLONY CORP	9,454.39	9,552.98	0	0.00
92	CUSIP # 515098101 LANDSTAR SYSTEMS INC	10,332.52	9,803.09	0	0.00
196	CUSIP # 526057104 LENNAR CORPORATION	12,077.52	9,594.03	0	0.00
128	CUSIP # 532457108 LILLY ELI & COMPANY	21,015.04	17,047.67	0	0.00
108	CUSIP # 536797103 LITHIA MOTORS INC	16,343.64	10,338.96	0	0.00
52	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	18,975.84	20,277.25	0	0.00
243	CUSIP # 552676108 MDC HOLDINGS INC	8,675.10	6,910.92	0	0.00
136	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	9,902.16	9,471.15	0	0.00
381	CUSIP # 556269108 STEVEN MADDEN LTD	9,406.89	9,380.86	0	0.00
122	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	8,355.78	7,185.55	0	0.00
2,275	CUSIP # 565849106 MARATHON OIL CORPORATION	13,923.00	8,038.78	0	0.00

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27	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	13,524.84	6,646.43	0	0.00
2,271	CUSIP # 576485205 MATADOR RESOURCES CO	19,303.50	6,182.32	0	0.00
152	CUSIP # 577933104 MAXIMUS INC	10,708.40	9,867.86	0	0.00
307	CUSIP # 595112103 MICRON TECHNOLOGY INC	15,816.64	11,425.40	0	0.00
98	CUSIP # 608190104 MOHAWK INDUSTRIES INC	9,972.48	9,577.96	0	0.00
63	CUSIP # 60855R100 MOLINA HEALTHCARE INC	11,212.74	8,508.19	0	0.00
315	CUSIP # 61174X109 MONSTER BEVERAGE CORP	21,835.80	19,878.77	0	0.00
1,221	CUSIP # 626717102 MURPHY OIL CORP	16,849.80	7,821.70	0	0.00
325	CUSIP # 629377508 NRG ENERGY INC	10,582.00	11,391.68	0	0.00
3	CUSIP # 62944T105 NVR INC	9,776.25	7,607.52	0	0.00
207	CUSIP # 635017106 NATIONAL BEVERAGE	12,631.14	9,635.52	0	0.00
23	CUSIP # 651587107 NEWMARKET CORP	9,211.04	10,698.94	0	45.60
286	CUSIP # 651639106 NEWMONT MINING CORP	17,657.64	12,595.71	0	0.00
58	CUSIP # 666807102 NORTHROP GRUMMAN CORP	17,831.52	15,601.18	0	0.00

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208	CUSIP # 670346105 NUCOR CORPORATION	8,613.28	9,839.82	0	83.72
491	CUSIP # 680223104 OLD REPUBLIC INTL CORP	8,008.21	9,598.20	0	0.00
161	CUSIP # 681919106 OMNICOM GROUP INC	8,790.60	11,179.64	0	107.90
811	CUSIP # 682680103 ONEOK INC	26,941.42	17,766.05	1	0.00
116	CUSIP # 688239201 OSHKOSH CORPORATION	8,307.92	9,662.28	0	0.00
907	CUSIP # 69327R101 PDC ENERGY INC	11,283.08	7,511.20	0	0.00
199	CUSIP # 693656100 PVH CORP	9,561.95	8,425.14	0	0.00
212	CUSIP # 693718108 PACCAR INC	15,868.20	16,501.24	0	0.00
299	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	6,482.32	8,318.91	0	0.00
418	CUSIP # 695263103 PACWEST BANCORP	8,238.78	9,813.74	0	0.00
1,306	CUSIP # 701877102 PARSLEY ENERGY INC	13,948.08	9,623.77	0	0.00
147	CUSIP # 713448108 PEPSICO INC	19,442.22	19,736.19	0	0.00
358	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	10,432.12	11,516.80	0	0.00
396	CUSIP # 717081103 PFIZER INC	12,949.20	15,702.56	0	0.00

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241	CUSIP # 718546104 PHILLIPS 66	17,327.90	16,690.58	0	0.00
488	CUSIP # 72147K108 PILGRIMS PRIDE CORP	8,242.32	11,878.87	0	0.00
184	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	17,976.80	19,126.25	0	101.20
162	CUSIP # 729132100 PLEXUS CORP	11,430.72	10,502.55	0	0.00
132	CUSIP # 74144T108 T ROWE PRICE GROUP INC	16,302.00	16,212.20	0	0.00
168	CUSIP # 741511109 PRICESMART INC	10,135.44	10,395.86	0	0.00
89	CUSIP # 74460D109 PUBLIC STORAGE INC	17,078.21	18,452.42	0	0.00
335	CUSIP # 745867101 PULTEGROUP INC	11,400.05	8,058.44	0	41.40
90	CUSIP # 74838J101 QUIDEL CORP	20,136.60	7,130.22	0	0.00
89	CUSIP # 758750103 REGAL BELOIT CORP	7,771.48	7,498.77	0	26.70
26	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	16,214.90	9,495.16	0	0.00
85	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	8,069.05	7,436.34	0	0.00
234	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	12,362.22	12,049.66	0	0.00
203	CUSIP # 778296103 ROSS STORES INC	17,303.72	17,703.64	0	0.00

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176	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	7,296.96	6,451.11	0	0.00
120	CUSIP # 78709Y105 SAIA INC	13,341.60	10,078.05	0	0.00
1,095	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	13,720.35	8,891.37	0	0.00
72	CUSIP # 800013104 SANDERSON FARMS INC	8,344.08	8,097.47	0	0.00
175	CUSIP # 806407102 HENRY SCHEIN INC	10,218.25	11,026.02	0	0.00
143	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	12,063.48	10,573.51	0	0.00
69	CUSIP # 833034101 SNAP-ON INC	9,557.19	9,849.49	0	0.00
363	CUSIP # 844741108 SOUTHWEST AIRLINES	12,407.34	16,380.24	0	0.00
437	CUSIP # 848577102 SPIRIT AIRLINES INC	7,778.60	6,912.97	0	0.00
332	CUSIP # 858119100 STEEL DYNAMICS INC	8,661.88	9,615.60	0	83.00
100	CUSIP # 858586100 STEPAN CO	9,710.00	9,882.88	0	0.00
106	CUSIP # 863667101 STRYKER CORP	19,100.14	20,753.20	0	60.95
208	CUSIP # 871237103 SYKES ENTERPRISES INC	5,753.28	7,459.75	0	0.00
102	CUSIP # 87162W100 SYNNEX CORPORATION	12,216.54	8,403.44	0	0.00

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388	CUSIP # 871829107 SYSCO CORPORATION	21,208.08	21,969.58	0	0.00
370	CUSIP # 872540109 TJX COMPANIES INC	18,707.20	17,998.63	0	0.00
266	CUSIP # 872590104 T-MOBILE US INC	27,703.90	10,786.12	1	0.00
642	CUSIP # 87265H109 TRI POINTE GROUP INC	9,430.98	6,872.26	0	0.00
75	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	10,467.75	9,150.22	0	0.00
137	CUSIP # 875372203 TANDEM DIABETES CARE INC	13,552.04	8,348.41	0	0.00
190	CUSIP # 87612E106 TARGET CORPORATION	22,786.70	21,855.79	0	0.00
336	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	6,679.68	8,886.60	0	0.00
125	CUSIP # 88162G103 TETRA TECH INC	9,890.00	10,482.86	0	0.00
214	CUSIP # 882681109 TEXAS ROADHOUSE	11,249.98	10,102.70	0	0.00
526	CUSIP # 90184L102 TWITTER INC	15,669.54	16,068.22	0	0.00
223	CUSIP # 902494103 TYSON FOODS INC CL A	13,315.33	12,678.35	0	0.00
238	CUSIP # 90278Q108 UFP INDUSTRIES INC	11,783.38	8,081.19	0	0.00
50	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	10,171.00	11,498.44	0	0.00

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59	CUSIP # 904708104 UNIFIRST CORP	10,558.05	8,632.74	0	0.00
192	CUSIP # 911684108 US CELLULAR	5,927.04	7,695.30	0	0.00
893	CUSIP # 912909108 UNITED STATES STEEL CORP	6,447.46	8,096.29	0	0.00
71	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	20,941.45	18,091.79	0	0.00
396	CUSIP # 917047102 URBAN OUTFITTERS INC	6,027.12	8,482.42	0	0.00
74	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	21,482.94	16,307.83	0	0.00
391	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	5,970.57	7,968.51	0	0.00
44	CUSIP # 929236107 WD-40 CO	8,725.20	8,405.82	0	0.00
156	CUSIP # 931142103 WAL-MART STORES INC	18,685.68	18,517.90	0	0.00
283	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	11,996.37	16,642.16	0	0.00
140	CUSIP # 93148P102 WALKER & DUNLOP INC	7,113.40	8,046.31	0	0.00
56	CUSIP # 942622200 WATSCO INC CL A	9,951.20	9,912.02	0	0.00
208	CUSIP # 969904101 WILLIAMS-SONOMA INC	17,058.08	11,665.02	0	0.00
48	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	12,285.60	11,255.95	0	0.00

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280	CUSIP # 989701107 ZIONS BANCORPORATION	9,520.00	10,054.56	0	0.00
		2,273,992.39	2,100,709.03	47	1,182.03
FOREIGN STOCK					
170	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	22,385.60	24,601.66	0	0.00
453	CUSIP # 064149107 BANK OF NOVA SCOTIA	18,681.72	23,272.39	0	0.00
537	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	20,846.34	19,199.36	0	0.00
207	CUSIP # 12637N204 CSL LTD SPONSORED ADR	20,665.85	20,085.66	0	0.00
128	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	22,146.56	21,045.67	0	0.00
927	CUSIP # 26874R108 ENI SPA (ADR)	17,863.29	25,747.66	0	0.00
1,509	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	21,850.32	25,808.81	0	0.00
353	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	22,766.74	24,491.60	0	0.00
1,039	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	21,826.79	23,214.30	0	333.97
818	CUSIP # 438128308 HONDA MOTORS LTD ADR	20,908.08	22,506.00	0	0.00
487	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	22,616.28	20,000.91	0	0.00

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1,492	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	19,754.08	24,129.45	0	0.00
1,296	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	19,297.44	19,375.56	0	0.00
360	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	23,295.60	17,098.45	0	0.00
953	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	24,906.66	24,764.24	1	0.00
392	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	21,912.80	19,882.95	0	0.00
801	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	18,615.24	18,010.65	0	0.00
305	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	19,971.40	15,551.28	0	0.00
403	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	22,640.54	20,582.53	0	0.00
467	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	20,258.46	19,150.12	0	0.00
527	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	17,227.63	25,785.40	0	0.00
1,107	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	24,686.10	22,633.28	1	0.00
774	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	22,554.36	21,489.44	0	144.33
310	CUSIP # 835699307 SONY CORPORATION ADR	21,430.30	21,062.74	0	0.00

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1,163	CUSIP # 867224107 SUNCOR ENERGY INC	19,608.18	25,872.44	0	0.00
493	CUSIP # 89151E109 TOTAL SA SPON ADR	18,960.78	23,823.85	0	313.24
928	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	21,715.20	23,639.89	0	0.00
1,445	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	23,372.88	25,177.71	0	0.00
113	CUSIP # G1151C101 ACCENTURE PLC	24,263.36	22,684.10	1	0.00
106	CUSIP # G5494J103 LINDE PLC	22,483.66	21,742.16	0	0.00
		639,512.24	662,430.26	13	791.54
MUTUAL FUNDS - FIXED INCOME					
2,562	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	68,610.36	70,720.60	1	0.00
1,039	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	127,797.00	121,535.38	3	0.00
992	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	133,424.00	119,307.73	3	0.00
1,008	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	122,844.96	109,214.47	3	0.00
2,218	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	245,532.60	237,489.02	5	0.00

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1,487	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	89,785.06	81,558.17	2	0.00
4,211	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	210,592.11	211,173.34	4	0.00
5,141	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	148,626.31	142,780.34	3	0.00
2,889	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	79,707.51	77,956.27	2	0.00
		1,226,919.91	1,171,735.32	25	0.00
MUTUAL FUNDS - EQUITY					
1,115	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	112,481.20	114,143.92	2	0.00
965	CUSIP # 78463V107 SPDR GOLD TRUST	161,512.05	130,957.05	3	0.00
7,911	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	313,354.71	323,152.04	6	0.00
		587,347.96	568,253.01	12	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
54,524.23	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	54,524.23	54,524.23	1	0.00
		54,524.23	54,524.23	1	0.00
COMMON STOCK					
264	CUSIP # 000957100 ABM INDUSTRIES INC	9,583.20	9,768.99	0	0.00
490	CUSIP # 00206R102 AT&T INC	14,812.70	15,294.76	0	0.00
106	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	25,594.76	24,351.65	1	142.04
18	CUSIP # 02079K305 ALPHABET INC	25,524.90	24,439.79	1	0.00
54	CUSIP # 023436108 AMEDISYS INC	10,721.16	6,982.79	0	0.00
809	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	8,818.10	11,275.67	0	0.00
78	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	5,621.46	9,575.10	0	0.00
63	CUSIP # 036752103 ANTHEM INC	16,567.74	18,824.59	0	0.00
153	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	9,631.35	7,016.84	0	0.00
158	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	12,218.14	11,524.81	0	0.00

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155	CUSIP # 053015103 AUTO DATA PROCESSING INC.	23,077.95	25,632.21	1	144.69
25	CUSIP # 053332102 AUTOZONE INC	28,203.00	23,196.11	1	0.00
363	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	9,125.82	9,808.19	0	0.00
158	CUSIP # 062540109 BANK OF HAWAII CORP	9,702.78	11,960.70	0	0.00
385	CUSIP # 06417N103 BANK OZK	9,035.95	10,276.39	0	0.00
78	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	13,923.78	16,053.05	0	0.00
371	CUSIP # 086516101 BEST BUY INC	32,377.17	28,041.91	1	209.55
193	CUSIP # 104674106 BRADY CORP CL A	9,036.26	8,590.20	0	0.00
379	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	22,285.20	23,957.36	0	0.00
227	CUSIP # 12514G108 CDW CORP OF DELAWARE	26,372.86	28,315.84	1	0.00
81	CUSIP # 125523100 CIGNA CORP	15,199.65	16,526.12	0	0.00
1,209	CUSIP # 12653C108 CNX RESOURCES CORP	10,457.85	9,444.33	0	0.00
241	CUSIP # 15135B101 GENTENE CORPORATION	15,315.55	14,872.55	0	0.00
251	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	8,481.29	6,087.31	0	0.00

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197	CUSIP # 166764100 CHEVRON CORP	17,578.31	20,950.03	0	0.00
480	CUSIP # 171798101 CIMAREX ENERGY CO	13,195.20	12,015.27	0	0.00
122	CUSIP # 172908105 CINTAS CORP	32,495.92	28,483.02	1	0.00
308	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	17,500.56	19,068.88	0	0.00
191	CUSIP # 19247A100 COHEN & STEERS INC	12,997.55	10,825.33	0	0.00
143	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	11,522.94	13,482.35	0	0.00
189	CUSIP # 20605P101 CONCHO RESOURCES INC	9,733.50	12,554.97	0	0.00
464	CUSIP # 20825C104 CONOCO/PHILLIPS	19,497.28	23,964.94	0	0.00
308	CUSIP # 217204106 COPART INC	25,647.16	27,039.95	1	0.00
74	CUSIP # 22160K105 COSTCO WHOLESALE CORP	22,437.54	16,998.47	1	0.00
106	CUSIP # 231021106 CUMMINS INC	18,365.56	18,846.88	0	0.00
108	CUSIP # 231561101 CURTISS WRIGHT CORP	9,642.24	13,989.02	0	18.87
238	CUSIP # 23331A109 D R HORTON INC	13,197.10	9,799.93	0	0.00
183	CUSIP # 237194105 DARDEN RESTAURANTS INC	13,865.91	14,127.40	0	0.00

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153	CUSIP # 244199105 DEERE & CO	24,043.95	26,090.22	1	116.28
501	CUSIP # 247361702 DELTA AIR LINES INC	14,053.05	22,249.61	0	0.00
308	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	12,880.56	12,573.56	0	0.00
380	CUSIP # 253393102 DICKS SPORTING GOODS INC	15,678.80	9,550.31	0	0.00
174	CUSIP # 254067101 DILLARDS INC	4,487.46	9,542.69	0	26.10
214	CUSIP # 254543101 DIODES INC	10,849.80	11,020.39	0	0.00
140	CUSIP # 256677105 DOLLAR GENERAL CORP	26,671.40	16,697.49	1	0.00
177	CUSIP # 26441C204 DUKE ENERGY CORPORATION	14,140.53	16,071.61	0	0.00
398	CUSIP # 26875P101 EOG RESOURCES INC	20,162.68	24,317.88	0	0.00
213	CUSIP # 268948106 EAGLE BANCORP INC	6,975.75	9,512.73	0	0.00
143	CUSIP # 285512109 ELECTRONIC ARTS INC	18,883.15	15,374.88	0	0.00
132	CUSIP # 29084Q100 EMCOR GROUP INC	8,730.48	10,780.78	0	0.00
269	CUSIP # 29355A107 ENPHASE ENERGY INC	12,796.33	7,922.05	0	0.00
34	CUSIP # 29444U700 EQUINIX INC	23,878.20	19,720.55	1	0.00

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203	CUSIP # 294628102 EQUITY COMMONWEALTH	6,536.60	6,520.89	0	0.00
67	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	12,857.30	11,656.81	0	0.00
469	CUSIP # 30161Q104 EXELIXIS INC	11,134.06	8,261.95	0	0.00
149	CUSIP # 302130109 EXPEDITORS INTL WASH INC	11,329.96	9,797.19	0	0.00
121	CUSIP # 30214U102 EXPONENT INC	9,792.53	8,468.22	0	0.00
191	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	9,171.82	10,693.23	0	0.00
24	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	9,720.48	11,230.01	0	10.00
98	CUSIP # 34959E109 FORTINET INC	13,452.46	10,773.72	0	0.00
122	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	11,893.78	9,376.36	0	0.00
449	CUSIP # 371901109 GENTEX CORP	11,570.73	9,624.20	0	0.00
234	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	11,164.14	13,184.52	0	0.00
19	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,510.73	10,753.32	0	0.00
235	CUSIP # 40412C101 HCA HOLDINGS INC	22,809.10	26,338.93	1	0.00
160	CUSIP # 427866108 HERSHEY CO	20,739.20	23,151.36	0	0.00

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307	CUSIP # 440452100 HORMEL FOODS CORP	14,818.89	13,083.67	0	0.00
732	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	7,898.28	11,185.09	0	0.00
167	CUSIP # 441593100 HOULIHAN LOKEY INC	9,291.88	8,259.51	0	0.00
141	CUSIP # 443320106 HUB GROUP INC CL A	6,748.26	5,703.98	0	0.00
46	CUSIP # 444859102 HUMANA INC	17,836.50	16,636.28	0	28.75
207	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	10,184.40	9,507.50	0	0.00
218	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	14,994.04	11,429.29	0	0.00
264	CUSIP # 458140100 INTEL CORPORATION	15,795.12	13,377.14	0	0.00
188	CUSIP # 458334109 INTER PARFUMS	9,052.20	11,456.51	0	0.00
202	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	8,437.54	9,597.30	0	0.00
614	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	10,536.24	13,022.28	0	0.00
72	CUSIP # 466032109 J&J SNACK FOODS	9,153.36	10,009.78	0	41.98
903	CUSIP # 477143101 JETBLUE AIRWAYS CORP	9,842.70	11,323.07	0	0.00
246	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	10,260.66	7,498.94	0	0.00

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481	CUSIP # 49926D109 KNOWLES CORP	7,340.06	9,748.17	0	0.00
58	CUSIP # 50187A107 LHC GROUP LLC	10,110.56	6,157.82	0	0.00
79	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	13,403.93	16,129.26	0	0.00
69	CUSIP # 513847103 LANCASTER COLONY CORP	10,694.31	10,459.89	0	0.00
104	CUSIP # 515098101 LANDSTAR SYSTEMS INC	11,680.24	11,212.02	0	0.00
212	CUSIP # 526057104 LENNAR CORPORATION	13,063.44	10,987.30	0	0.00
152	CUSIP # 532457108 LILLY ELI & COMPANY	24,955.36	20,164.73	1	0.00
106	CUSIP # 536797103 LITHIA MOTORS INC	16,040.98	11,304.09	0	0.00
62	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	22,625.04	24,714.88	1	0.00
277	CUSIP # 552676108 MDC HOLDINGS INC	9,888.90	8,322.38	0	0.00
147	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	10,703.07	10,506.33	0	0.00
375	CUSIP # 556269108 STEVEN MADDEN LTD	9,258.75	9,702.00	0	0.00
120	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	8,218.80	6,789.51	0	0.00
2,456	CUSIP # 565849106 MARATHON OIL CORPORATION	15,030.72	11,600.23	0	0.00

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30	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	15,027.60	7,479.36	0	0.00
2,593	CUSIP # 576485205 MATADOR RESOURCES CO	22,040.50	6,717.95	0	0.00
171	CUSIP # 577933104 MAXIMUS INC	12,046.95	11,338.68	0	0.00
340	CUSIP # 595112103 MICRON TECHNOLOGY INC	17,516.80	12,880.09	0	0.00
106	CUSIP # 608190104 MOHAWK INDUSTRIES INC	10,786.56	11,374.80	0	0.00
71	CUSIP # 60855R100 MOLINA HEALTHCARE INC	12,636.58	9,418.38	0	0.00
376	CUSIP # 61174X109 MONSTER BEVERAGE CORP	26,064.32	23,992.08	1	0.00
1,318	CUSIP # 626717102 MURPHY OIL CORP	18,188.40	11,056.74	0	0.00
365	CUSIP # 629377508 NRG ENERGY INC	11,884.40	13,316.94	0	0.00
4	CUSIP # 62944T105 NVR INC	13,035.00	10,237.34	0	0.00
204	CUSIP # 635017106 NATIONAL BEVERAGE	12,448.08	9,637.08	0	0.00
26	CUSIP # 651587107 NEWMARKET CORP	10,412.48	12,336.61	0	51.30
316	CUSIP # 651639106 NEWMONT MINING CORP	19,509.84	13,718.54	0	0.00
70	CUSIP # 666807102 NORTHROP GRUMMAN CORP	21,520.80	19,726.10	0	0.00

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224	CUSIP # 670346105 NUCOR CORPORATION	9,275.84	10,819.58	0	90.16
530	CUSIP # 680223104 OLD REPUBLIC INTL CORP	8,644.30	10,981.30	0	0.00
181	CUSIP # 681919106 OMNICOM GROUP INC	9,882.60	12,865.48	0	120.90
969	CUSIP # 682680103 ONEOK INC	32,190.18	29,300.19	1	0.00
126	CUSIP # 688239201 OSHKOSH CORPORATION	9,024.12	11,057.41	0	0.00
1,035	CUSIP # 69327R101 PDC ENERGY INC	12,875.40	11,326.27	0	0.00
215	CUSIP # 693656100 PVH CORP	10,330.75	11,517.34	0	0.00
234	CUSIP # 693718108 PACCAR INC	17,514.90	18,471.21	0	0.00
341	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	7,392.88	10,023.14	0	0.00
451	CUSIP # 695263103 PACWEST BANCORP	8,889.21	12,059.21	0	0.00
1,410	CUSIP # 701877102 PARSLEY ENERGY INC	15,058.80	12,752.16	0	0.00
176	CUSIP # 713448108 PEPSICO INC	23,277.76	23,939.65	1	0.00
402	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	11,714.28	14,853.60	0	0.00
438	CUSIP # 717081103 PFIZER INC	14,322.60	17,279.38	0	0.00

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266	CUSIP # 718546104 PHILLIPS 66	19,125.40	20,075.49	0	0.00
549	CUSIP # 72147K108 PILGRIMS PRIDE CORP	9,272.61	14,403.85	0	0.00
204	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	19,930.80	23,962.07	0	112.20
159	CUSIP # 729132100 PLEXUS CORP	11,219.04	10,929.75	0	0.00
146	CUSIP # 74144T108 T ROWE PRICE GROUP INC	18,031.00	18,312.52	0	0.00
166	CUSIP # 741511109 PRICESMART INC	10,014.78	10,729.73	0	0.00
106	CUSIP # 74460D109 PUBLIC STORAGE INC	20,340.34	22,580.07	0	0.00
362	CUSIP # 745867101 PULTEGROUP INC	12,318.86	9,231.17	0	44.64
89	CUSIP # 74838J101 QUIDEL CORP	19,912.86	6,686.76	0	0.00
102	CUSIP # 758750103 REGAL BELOIT CORP	8,906.64	8,765.15	0	30.60
29	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	18,085.85	9,220.95	0	0.00
92	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	8,733.56	8,213.87	0	0.00
263	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	13,894.29	14,423.54	0	0.00
243	CUSIP # 778296103 ROSS STORES INC	20,713.32	21,594.53	0	0.00

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201	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	8,333.46	7,508.11	0	0.00
118	CUSIP # 78709Y105 SAIA INC	13,119.24	10,291.38	0	0.00
1,077	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	13,494.81	10,374.39	0	0.00
71	CUSIP # 800013104 SANDERSON FARMS INC	8,228.19	7,894.04	0	0.00
197	CUSIP # 806407102 HENRY SCHEIN INC	11,502.83	12,929.01	0	0.00
140	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	11,810.40	10,742.80	0	0.00
74	CUSIP # 833034101 SNAP-ON INC	10,249.74	11,184.85	0	0.00
401	CUSIP # 844741108 SOUTHWEST AIRLINES	13,706.18	19,589.24	0	0.00
499	CUSIP # 848577102 SPIRIT AIRLINES INC	8,882.20	10,158.50	0	0.00
358	CUSIP # 858119100 STEEL DYNAMICS INC	9,340.22	10,971.93	0	89.50
98	CUSIP # 858586100 STEPAN CO	9,515.80	9,955.03	0	0.00
127	CUSIP # 863667101 STRYKER CORP	22,884.13	25,643.49	1	73.03
237	CUSIP # 871237103 SYKES ENTERPRISES INC	6,555.42	8,731.43	0	0.00
111	CUSIP # 87162W100 SYNNEX CORPORATION	13,294.47	9,562.28	0	0.00

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463	CUSIP # 871829107 SYSCO CORPORATION	25,307.58	29,156.84	1	0.00
442	CUSIP # 872540109 TJX COMPANIES INC	22,347.52	21,723.12	1	0.00
288	CUSIP # 872590104 T-MOBILE US INC	29,995.20	11,974.43	1	0.00
733	CUSIP # 87265H109 TRI POINTE GROUP INC	10,767.77	8,248.57	0	0.00
84	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	11,723.88	10,273.00	0	0.00
135	CUSIP # 875372203 TANDEM DIABETES CARE INC	13,354.20	8,233.89	0	0.00
227	CUSIP # 87612E106 TARGET CORPORATION	27,224.11	26,712.13	1	0.00
384	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	7,633.92	10,638.56	0	0.00
141	CUSIP # 88162G103 TETRA TECH INC	11,155.92	12,139.69	0	0.00
211	CUSIP # 882681109 TEXAS ROADHOUSE	11,092.27	10,617.54	0	0.00
582	CUSIP # 90184L102 TWITTER INC	17,337.78	18,233.56	0	0.00
247	CUSIP # 902494103 TYSON FOODS INC CL A	14,748.37	14,603.42	0	0.00
234	CUSIP # 90278Q108 UFP INDUSTRIES INC	11,585.34	8,022.05	0	0.00
57	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	11,594.94	14,406.24	0	0.00

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58	CUSIP # 904708104 UNIFIRST CORP	10,379.10	8,822.90	0	0.00
220	CUSIP # 911684108 US CELLULAR	6,791.40	8,989.92	0	0.00
1,019	CUSIP # 912909108 UNITED STATES STEEL CORP	7,357.18	9,660.93	0	0.00
85	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	25,070.75	20,611.56	1	0.00
452	CUSIP # 917047102 URBAN OUTFITTERS INC	6,879.44	10,334.89	0	0.00
89	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	25,837.59	19,565.77	1	0.00
446	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	6,810.42	9,395.42	0	0.00
43	CUSIP # 929236107 WD-40 CO	8,526.90	8,284.27	0	0.00
186	CUSIP # 931142103 WAL-MART STORES INC	22,279.08	22,096.23	0	0.00
312	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	13,225.68	18,061.08	0	0.00
160	CUSIP # 93148P102 WALKER & DUNLOP INC	8,129.60	9,589.91	0	0.00
63	CUSIP # 942622200 WATSCO INC CL A	11,195.10	11,280.55	0	0.00
234	CUSIP # 969904101 WILLIAMS-SONOMA INC	19,190.34	14,091.90	0	0.00
54	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	13,821.30	13,199.05	0	0.00

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302	CUSIP # 989701107 ZIONS BANCORPORATION	10,268.00	12,046.28	0	0.00
		2,536,703.70	2,461,264.35	57	1,350.59
FOREIGN STOCK					
195	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	25,677.60	29,816.49	1	0.00
536	CUSIP # 064149107 BANK OF NOVA SCOTIA	22,104.64	28,986.52	0	0.00
636	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	24,689.52	22,673.50	1	0.00
238	CUSIP # 12637N204 CSL LTD SPONSORED ADR	23,760.73	23,259.97	1	0.00
147	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	25,433.94	24,443.63	1	0.00
1,098	CUSIP # 26874R108 ENI SPA (ADR)	21,158.46	32,333.62	0	0.00
1,786	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	25,861.28	32,510.25	1	0.00
406	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	26,184.97	29,450.11	1	0.00
1,194	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	25,082.96	27,598.10	1	394.08
969	CUSIP # 438128308 HONDA MOTORS LTD ADR	24,767.64	26,929.49	1	0.00
559	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	25,959.96	23,140.20	1	0.00

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1,716	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	22,719.84	29,072.91	1	0.00
1,490	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	22,186.10	22,293.77	0	0.00
414	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	26,789.94	19,775.07	1	0.00
1,097	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	28,670.10	30,165.59	1	0.00
451	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	25,210.90	22,791.81	1	0.00
921	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	21,404.04	39,025.77	0	0.00
361	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	23,638.28	18,025.36	1	0.00
478	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	26,854.04	24,863.39	1	0.00
536	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	23,251.68	21,928.25	1	0.00
624	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	20,398.56	32,515.95	0	0.00
1,272	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	28,365.60	26,494.68	1	0.00
890	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	25,934.60	24,764.20	1	165.96
368	CUSIP # 835699307 SONY CORPORATION ADR	25,439.84	25,413.46	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,377	CUSIP # 867224107 SUNCOR ENERGY INC	23,216.22	34,319.78	1	0.00
584	CUSIP # 89151E109 TOTAL SA SPON ADR	22,460.64	29,349.16	1	371.06
1,067	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	24,967.80	28,636.04	1	0.00
1,661	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	26,866.68	30,468.77	1	0.00
133	CUSIP # G1151C101 ACCENTURE PLC	28,557.76	27,569.03	1	0.00
126	CUSIP # G5494J103 LINDE PLC	26,725.86	26,572.25	1	0.00
		744,340.18	815,187.12	17	931.10
	MUTUAL FUNDS - FIXED INCOME				
1,560	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	41,776.80	44,609.99	1	0.00
474	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	58,302.00	55,414.59	1	0.00
302	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	40,619.00	36,400.02	1	0.00
307	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	37,414.09	32,792.33	1	0.00
1,019	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	61,527.22	55,748.98	1	0.00

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1,538	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	76,915.38	77,261.87	2	0.00
4,025	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	116,362.75	112,563.54	3	0.00
2,638	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	72,782.42	71,246.94	2	0.00
		505,699.66	486,038.26	11	0.00
MUTUAL FUNDS - EQUITY					
1,018	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	102,695.84	108,615.69	2	0.00
882	CUSIP # 78463V107 SPDR GOLD TRUST	147,620.34	120,080.06	3	0.00
9,449	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	374,274.89	397,175.29	8	0.00
		624,591.07	625,871.04	14	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
66,363.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	66,363.62	66,363.62	3	0.00
		66,363.62	66,363.62	3	0.00
COMMON STOCK					
116	CUSIP # 000957100 ABM INDUSTRIES INC	4,210.80	4,142.94	0	0.00
206	CUSIP # 00206R102 AT&T INC	6,227.38	6,819.96	0	0.00
50	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	12,073.00	11,241.14	1	67.00
9	CUSIP # 02079K305 ALPHABET INC	12,762.45	11,800.92	1	0.00
24	CUSIP # 023436108 AMEDISYS INC	4,764.96	3,245.01	0	0.00
354	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	3,858.60	4,558.45	0	0.00
34	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	2,450.38	3,870.29	0	0.00
26	CUSIP # 036752103 ANTHEM INC	6,837.48	7,555.05	0	0.00
67	CUSIP # 040047607 ARENA PHARMACEUTICALS INC	4,217.65	2,989.76	0	0.00
69	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	5,335.77	4,336.15	0	0.00

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74	CUSIP # 053015103 AUTO DATA PROCESSING INC.	11,017.86	11,767.12	1	69.16
12	CUSIP # 053332102 AUTOZONE INC	13,537.44	11,469.62	1	0.00
159	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	3,997.26	4,043.06	0	0.00
69	CUSIP # 062540109 BANK OF HAWAII CORP	4,237.29	4,852.46	0	0.00
169	CUSIP # 06417N103 BANK OZK	3,966.43	4,297.92	0	0.00
33	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	5,890.83	6,721.70	0	0.00
177	CUSIP # 086516101 BEST BUY INC	15,446.79	12,472.02	1	99.55
85	CUSIP # 104674106 BRADY CORP CL A	3,979.70	3,860.15	0	0.00
181	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	10,642.80	11,166.48	1	0.00
108	CUSIP # 12514G108 CDW CORP OF DELAWARE	12,547.44	12,512.36	1	0.00
34	CUSIP # 125523100 CIGNA CORP	6,380.10	6,666.93	0	0.00
530	CUSIP # 12653C108 CNX RESOURCES CORP	4,584.50	3,809.54	0	0.00
101	CUSIP # 15135B101 CENTENE CORPORATION	6,418.55	6,093.02	0	0.00
110	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	3,716.90	2,746.39	0	0.00

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83	CUSIP # 166764100 CHEVRON CORP	7,406.09	8,670.28	0	0.00
210	CUSIP # 171798101 CIMAREX ENERGY CO	5,772.90	3,861.32	0	0.00
58	CUSIP # 172908105 CINTAS CORP	15,448.88	12,777.95	1	0.00
129	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	7,329.78	7,734.65	0	0.00
84	CUSIP # 19247A100 COHEN & STEERS INC	5,716.20	4,558.07	0	0.00
62	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	4,995.96	5,526.20	0	0.00
83	CUSIP # 20605P101 CONCHO RESOURCES INC	4,274.50	4,945.15	0	0.00
195	CUSIP # 20825C104 CONOCO/PHILLIPS	8,193.90	9,250.46	0	0.00
147	CUSIP # 217204106 COPART INC	12,240.69	12,303.24	1	0.00
35	CUSIP # 22160K105 COSTCO WHOLESALE CORP	10,612.35	9,267.40	1	0.00
44	CUSIP # 231021106 CUMMINS INC	7,623.44	7,540.29	0	0.00
47	CUSIP # 231561101 CURTISS WRIGHT CORP	4,196.16	5,683.79	0	7.99
104	CUSIP # 23331A109 D R HORTON INC	5,766.80	4,190.49	0	0.00
80	CUSIP # 237194105 DARDEN RESTAURANTS INC	6,061.60	5,741.54	0	0.00

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73	CUSIP # 244199105 DEERE & CO	11,471.95	11,984.14	1	55.48
210	CUSIP # 247361702 DELTA AIR LINES INC	5,890.50	8,768.49	0	0.00
135	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	5,645.70	3,958.35	0	0.00
167	CUSIP # 253393102 DICKS SPORTING GOODS INC	6,890.42	3,927.67	0	0.00
76	CUSIP # 254067101 DILLARDS INC	1,960.04	3,760.00	0	11.40
94	CUSIP # 254543101 DIODES INC	4,765.80	4,577.70	0	0.00
67	CUSIP # 256677105 DOLLAR GENERAL CORP	12,764.17	9,193.77	1	0.00
74	CUSIP # 26441C204 DUKE ENERGY CORPORATION	5,911.86	6,642.07	0	0.00
167	CUSIP # 26875P101 EOG RESOURCES INC	8,460.22	9,177.37	0	0.00
93	CUSIP # 268948106 EAGLE BANCORP INC	3,045.75	3,945.12	0	0.00
60	CUSIP # 285512109 ELECTRONIC ARTS INC	7,923.00	6,278.79	0	0.00
58	CUSIP # 29084Q100 EMCOR GROUP INC	3,836.12	4,509.14	0	0.00
118	CUSIP # 29355A107 ENPHASE ENERGY INC	5,613.26	3,647.20	0	0.00
16	CUSIP # 29444U700 EQUINIX INC	11,236.80	9,298.22	1	0.00

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89	CUSIP # 294628102 EQUITY COMMONWEALTH	2,865.80	2,836.43	0	0.00
29	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	5,565.10	5,108.41	0	0.00
206	CUSIP # 30161Q104 EXELIXIS INC	4,890.44	3,546.10	0	0.00
65	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,942.60	4,574.54	0	0.00
53	CUSIP # 30214U102 EXPONENT INC	4,289.29	3,671.13	0	0.00
84	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,033.68	4,574.55	0	0.00
11	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	4,455.22	4,973.87	0	4.40
43	CUSIP # 34959E109 FORTINET INC	5,902.61	4,475.76	0	0.00
53	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	5,166.97	4,335.25	0	0.00
197	CUSIP # 371901109 GENTEX CORP	5,076.69	4,538.12	0	0.00
102	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	4,866.42	5,488.42	0	0.00
8	CUSIP # 384637104 GRAHAM HOLDINGS CO	2,741.36	4,143.65	0	0.00
112	CUSIP # 40412C101 HCA HOLDINGS INC	10,870.72	11,743.85	1	0.00
76	CUSIP # 427866108 HERSHEY CO	9,851.12	10,939.63	0	0.00

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128	CUSIP # 440452100 HORMEL FOODS CORP	6,178.56	5,536.85	0	0.00
321	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	3,463.59	4,515.68	0	0.00
73	CUSIP # 441593100 HOULIHAN LOKEY INC	4,061.72	3,608.07	0	0.00
62	CUSIP # 443320106 HUB GROUP INC CL A	2,967.32	2,631.51	0	0.00
19	CUSIP # 444859102 HUMANA INC	7,367.25	6,607.09	0	11.88
91	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	4,477.20	4,074.94	0	0.00
96	CUSIP # 45780R101 INSTALLED BUILDING PRODUCTS INC	6,602.88	4,573.18	0	0.00
111	CUSIP # 458140100 INTEL CORPORATION	6,641.13	5,527.22	0	0.00
82	CUSIP # 458334109 INTER PARFUMS	3,948.30	4,605.27	0	0.00
88	CUSIP # 45841N107 INTERACTIVE BROKERS GROUP CL A	3,675.76	4,154.19	0	0.00
269	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	4,616.04	5,472.13	0	0.00
32	CUSIP # 466032109 J&J SNACK FOODS	4,068.16	4,486.74	0	18.98
396	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,316.40	4,467.42	0	0.00
108	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	4,504.68	3,514.49	0	0.00

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211	CUSIP # 49926D109 KNOWLES CORP	3,219.86	4,042.48	0	0.00
25	CUSIP # 50187A107 LHC GROUP LLC	4,358.00	2,800.75	0	0.00
33	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	5,599.11	6,508.07	0	0.00
30	CUSIP # 513847103 LANCASTER COLONY CORP	4,649.70	4,502.34	0	0.00
45	CUSIP # 515098101 LANDSTAR SYSTEMS INC	5,053.95	4,787.53	0	0.00
93	CUSIP # 526057104 LENNAR CORPORATION	5,730.66	4,575.68	0	0.00
73	CUSIP # 532457108 LILLY ELI & COMPANY	11,985.14	9,706.66	1	0.00
47	CUSIP # 536797103 LITHIA MOTORS INC	7,112.51	4,527.82	0	0.00
30	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	10,947.60	11,544.98	1	0.00
121	CUSIP # 552676108 MDC HOLDINGS INC	4,319.70	3,721.17	0	0.00
64	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	4,659.84	4,358.39	0	0.00
164	CUSIP # 556269108 STEVEN MADDEN LTD	4,049.16	4,123.72	0	0.00
52	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	3,561.48	3,269.26	0	0.00
1,076	CUSIP # 565849106 MARATHON OIL CORPORATION	6,585.12	3,674.54	0	0.00

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13	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	6,511.96	3,760.51	0	0.00
1,136	CUSIP # 576485205 MATADOR RESOURCES CO	9,656.00	2,827.74	0	0.00
75	CUSIP # 577933104 MAXIMUS INC	5,283.75	5,142.88	0	0.00
142	CUSIP # 595112103 MICRON TECHNOLOGY INC	7,315.84	5,871.43	0	0.00
46	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4,680.96	4,581.72	0	0.00
31	CUSIP # 60855R100 MOLINA HEALTHCARE INC	5,517.38	4,094.15	0	0.00
179	CUSIP # 61174X109 MONSTER BEVERAGE CORP	12,408.28	11,307.45	1	0.00
578	CUSIP # 626717102 MURPHY OIL CORP	7,976.40	3,544.87	0	0.00
160	CUSIP # 629377508 NRG ENERGY INC	5,209.60	5,571.48	0	0.00
1	CUSIP # 62944T105 NVR INC	3,258.75	2,478.68	0	0.00
89	CUSIP # 635017106 NATIONAL BEVERAGE	5,430.78	4,114.37	0	0.00
11	CUSIP # 651587107 NEWMARKET CORP	4,405.28	5,050.29	0	20.90
132	CUSIP # 651639106 NEWMONT MINING CORP	8,149.68	5,770.15	0	0.00
33	CUSIP # 666807102 NORTHROP GRUMMAN CORP	10,145.52	10,220.47	1	0.00

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98	CUSIP # 670346105 NUCOR CORPORATION	4,058.18	4,498.95	0	39.45
232	CUSIP # 680223104 OLD REPUBLIC INTL CORP	3,783.92	4,630.43	0	0.00
79	CUSIP # 681919106 OMNICOM GROUP INC	4,313.40	5,665.19	0	53.30
462	CUSIP # 682680103 ONEOK INC	15,347.64	9,854.45	1	0.00
55	CUSIP # 688239201 OSHKOSH CORPORATION	3,939.10	4,555.43	0	0.00
454	CUSIP # 69327R101 PDC ENERGY INC	5,647.76	3,497.37	0	0.00
94	CUSIP # 693656100 PVH CORP	4,516.70	3,869.66	0	0.00
98	CUSIP # 693718108 PACCAR INC	7,335.30	7,430.82	0	0.00
150	CUSIP # 69478X105 PACIFIC PREMIER BANCORP INC	3,252.00	4,125.19	0	0.00
198	CUSIP # 695263103 PACWEST BANCORP	3,902.58	4,699.91	0	0.00
618	CUSIP # 701877102 PARSLEY ENERGY INC	6,600.24	4,365.97	0	0.00
84	CUSIP # 713448108 PEPSICO INC	11,109.84	11,275.33	1	0.00
176	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	5,128.64	5,626.54	0	0.00
184	CUSIP # 717081103 PFIZER INC	6,016.80	6,991.45	0	0.00

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112	CUSIP # 718546104 PHILLIPS 66	8,052.80	8,101.15	0	0.00
241	CUSIP # 72147K108 PILGRIMS PRIDE CORP	4,070.49	5,802.14	0	0.00
85	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	8,304.50	9,145.12	0	46.75
70	CUSIP # 729132100 PLEXUS CORP	4,939.20	4,539.82	0	0.00
61	CUSIP # 74144T108 T ROWE PRICE GROUP INC	7,533.50	7,411.05	0	0.00
73	CUSIP # 741511109 PRICESMART INC	4,404.09	4,514.70	0	0.00
51	CUSIP # 74460D109 PUBLIC STORAGE INC	9,786.39	11,273.84	0	0.00
159	CUSIP # 745867101 PULTEGROUP INC	5,410.77	4,145.20	0	19.56
39	CUSIP # 74838J101 QUIDEL CORP	8,725.86	3,003.58	0	0.00
45	CUSIP # 758750103 REGAL BELOIT CORP	3,929.40	3,731.20	0	13.50
12	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	7,483.80	4,455.50	0	0.00
40	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	3,797.20	3,593.54	0	0.00
115	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	6,075.45	5,926.10	0	0.00
116	CUSIP # 778296103 ROSS STORES INC	9,887.84	10,664.65	0	0.00

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88	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	3,648.48	3,253.00	0	0.00
52	CUSIP # 78709Y105 SAIA INC	5,781.36	4,401.34	0	0.00
472	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	5,914.16	3,932.69	0	0.00
31	CUSIP # 800013104 SANDERSON FARMS INC	3,592.59	3,707.10	0	0.00
86	CUSIP # 806407102 HENRY SCHEIN INC	5,021.54	5,482.47	0	0.00
62	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	5,230.32	4,621.48	0	0.00
33	CUSIP # 833034101 SNAP-ON INC	4,570.83	4,775.67	0	0.00
168	CUSIP # 844741108 SOUTHWEST AIRLINES	5,742.24	8,271.73	0	0.00
219	CUSIP # 848577102 SPIRIT AIRLINES INC	3,898.20	3,310.98	0	0.00
157	CUSIP # 858119100 STEEL DYNAMICS INC	4,096.13	4,525.04	0	39.25
43	CUSIP # 858586100 STEPAN CO	4,175.30	4,293.30	0	0.00
61	CUSIP # 863667101 STRYKER CORP	10,991.59	11,769.62	1	35.08
104	CUSIP # 871237103 SYKES ENTERPRISES INC	2,876.64	3,647.71	0	0.00
48	CUSIP # 87162W100 SYNNEX CORPORATION	5,748.96	4,164.67	0	0.00

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221	CUSIP # 871829107 SYSCO CORPORATION	12,079.86	12,177.76	1	0.00
211	CUSIP # 872540109 TJX COMPANIES INC	10,668.16	10,629.55	1	0.00
87	CUSIP # 872590104 T-MOBILE US INC	9,061.05	5,563.57	0	0.00
321	CUSIP # 87265H109 TRI POINTE GROUP INC	4,715.49	3,636.74	0	0.00
37	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	5,164.09	4,441.38	0	0.00
59	CUSIP # 875372203 TANDEM DIABETES CARE INC	5,836.28	3,527.02	0	0.00
108	CUSIP # 87612E106 TARGET CORPORATION	12,952.44	12,285.85	1	0.00
168	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	3,339.84	4,524.28	0	0.00
62	CUSIP # 88162G103 TETRA TECH INC	4,905.44	5,235.73	0	0.00
92	CUSIP # 882681109 TEXAS ROADHOUSE	4,836.44	4,414.15	0	0.00
244	CUSIP # 90184L102 TWITTER INC	7,268.76	8,130.98	0	0.00
104	CUSIP # 902494103 TYSON FOODS INC CL A	6,209.84	6,671.00	0	0.00
103	CUSIP # 90278Q108 UFP INDUSTRIES INC	5,099.53	3,645.81	0	0.00
25	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,085.50	6,120.44	0	0.00

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25	CUSIP # 904708104 UNIFIRST CORP	4,473.75	3,916.49	0	0.00
96	CUSIP # 911684108 US CELLULAR	2,963.52	3,762.09	0	0.00
447	CUSIP # 912909108 UNITED STATES STEEL CORP	3,227.34	3,936.53	0	0.00
40	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	11,798.00	9,736.34	1	0.00
198	CUSIP # 917047102 URBAN OUTFITTERS INC	3,013.56	4,173.82	0	0.00
42	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	12,193.02	9,192.57	1	0.00
196	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	2,992.92	3,922.69	0	0.00
19	CUSIP # 929236107 WD-40 CO	3,767.70	3,634.64	0	0.00
89	CUSIP # 931142103 WAL-MART STORES INC	10,660.42	10,496.35	1	0.00
131	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	5,553.09	6,983.65	0	0.00
70	CUSIP # 93148P102 WALKER & DUNLOP INC	3,556.70	4,068.05	0	0.00
28	CUSIP # 942622200 WATSCO INC CL A	4,975.60	4,935.54	0	0.00
103	CUSIP # 969904101 WILLIAMS-SONOMA INC	8,447.03	5,673.63	0	0.00
24	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	6,142.80	5,654.35	0	0.00

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132	CUSIP # 989701107 ZIONS BANCORPORATION	4,488.00	4,749.56	0	0.00
		1,124,464.12	1,053,353.01	56	613.63
	FOREIGN STOCK				
88	CUSIP # 00687A107 ADIDAS AG-SPONSORED ADR	11,587.84	12,712.90	1	0.00
235	CUSIP # 064149107 BANK OF NOVA SCOTIA	9,691.40	12,224.47	0	0.00
279	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	10,830.78	10,149.15	1	0.00
107	CUSIP # 12637N204 CSL LTD SPONSORED ADR	10,682.35	10,383.10	1	0.00
66	CUSIP # 237545108 DASSAULT SYSTEMES SA ADR	11,419.32	10,910.77	1	0.00
481	CUSIP # 26874R108 ENI SPA (ADR)	9,268.87	12,970.56	0	0.00
783	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	11,337.84	13,200.57	1	0.00
183	CUSIP # 297284200 ESSILORUXOT-UNSPON ADR	11,802.59	12,572.99	1	0.00
538	CUSIP # 42550U109 HENKEL AG CO SPONS ADR	11,302.04	11,984.50	1	172.93
424	CUSIP # 438128308 HONDA MOTORS LTD ADR	10,837.44	11,099.30	1	0.00
252	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	11,702.88	10,394.70	1	0.00

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772	CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL SA UNSPONSORED ADR	10,221.28	12,408.44	1	0.00
670	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	9,976.30	10,033.64	0	0.00
200	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	12,942.00	9,951.04	1	0.00
494	CUSIP # 626188106 MUENCHENER RUECK UNSPONS ADR	12,910.69	12,757.07	1	0.00
202	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	11,291.80	10,233.87	1	0.00
415	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,644.60	9,287.71	0	0.00
158	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	10,345.84	8,258.46	1	0.00
209	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	11,741.62	10,646.29	1	0.00
241	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	10,454.58	9,858.95	1	0.00
273	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	8,924.37	13,208.95	0	0.00
573	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	12,777.90	11,655.57	1	0.00
400	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	11,656.00	11,072.02	1	74.59
161	CUSIP # 835699307 SONY CORPORATION ADR	11,129.93	10,716.12	1	0.00

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603	CUSIP # 867224107 SUNCOR ENERGY INC	10,166.58	13,298.23	1	0.00
256	CUSIP # 89151E109 TOTAL SA SPON ADR	9,845.76	12,300.63	0	162.66
481	CUSIP # 927320101 VINCI SA UNSPONSORED ADR	11,255.40	12,139.90	1	0.00
748	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	12,098.90	12,952.49	1	0.00
58	CUSIP # G1151C101 ACCENTURE PLC	12,453.76	11,635.77	1	0.00
55	CUSIP # G5494J103 LINDE PLC	11,666.05	11,230.64	1	0.00
		331,966.71	342,248.80	17	410.18
MUTUAL FUNDS - FIXED INCOME					
684	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	18,317.52	19,016.33	1	0.00
139	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	17,097.00	15,936.00	1	0.00
132	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	17,754.00	16,106.80	1	0.00
135	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	16,452.45	15,070.31	1	0.00
446	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	26,929.48	24,405.28	1	0.00

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506	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	25,305.06	25,331.26	1	0.00
1,764	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	50,997.24	49,301.49	3	0.00
1,156	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	31,894.04	31,833.58	2	0.00
		204,746.79	197,001.05	10	0.00
MUTUAL FUNDS - EQUITY					
446	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	44,992.48	48,680.51	2	0.00
386	CUSIP # 78463V107 SPDR GOLD TRUST	64,604.82	53,719.36	3	0.00
4,141	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	164,025.01	168,216.54	8	0.00
		273,622.31	270,616.41	14	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
15,558.8	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	15,558.80	15,558.80	1	0.00
		15,558.80	15,558.80	1	0.00
COMMON STOCK					
256	CUSIP # 00206R102 AT&T INC	7,738.88	7,748.69	0	0.00
260	CUSIP # 002896207 ABERCROMBIE & FITCH CO	2,766.40	4,466.86	0	0.00
433	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	4,412.27	8,673.44	0	0.00
57	CUSIP # 01748X102 ALLEGiant TRAVEL	6,224.97	9,812.33	0	0.00
10	CUSIP # 02079K305 ALPHABET INC	14,180.50	13,671.47	1	0.00
370	CUSIP # 02156K103 ALTICE USA INC-A	8,339.80	10,214.29	1	0.00
80	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	7,616.00	9,951.67	0	0.00
120	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	12,092.40	10,139.79	1	0.00
60	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	9,002.40	9,968.84	1	0.00
56	CUSIP # 031162100 AMGEN INC	13,208.16	13,369.23	1	0.00

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915	CUSIP # 03938L203 ARCELORMITTAL	9,817.95	21,707.52	1	0.00
100	CUSIP # 039653100 ARCOSA INC	4,220.00	4,509.04	0	0.00
208	CUSIP # 04280A100 ARROWHEAD PHARMACEUTICALS INC	8,983.52	12,762.77	1	0.00
89	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	6,882.37	9,687.62	0	0.00
404	CUSIP # 045487105 ASSOCIATED BANC-CORP	5,526.72	8,745.41	0	0.00
167	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	7,186.01	5,681.41	0	0.00
570	CUSIP # 05508R106 B & G FOODS INC	13,896.60	9,964.56	1	270.75
292	CUSIP # 06417N103 BANK OZK	6,853.24	6,818.72	0	0.00
347	CUSIP # 089302103 BIG LOTS INC	14,574.00	9,416.16	1	0.00
79	CUSIP # 09062X103 BIOGEN IDEC INC	21,136.45	23,214.62	1	0.00
193	CUSIP # 097793400 BONANZA CREEK ENERGY INC	2,860.26	4,132.97	0	0.00
6	CUSIP # 09857L108 BOOKING HOLDINGS INC	9,554.04	12,344.25	1	0.00
141	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	10,968.39	6,502.75	1	0.00
229	CUSIP # 10922N103 BRIGHOUSE FINANCIAL INC	6,370.78	8,773.88	0	0.00

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209	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	12,289.20	13,180.20	1	0.00
197	CUSIP # 115637209 BROWN FORMAN CORP CL B	12,541.02	13,116.53	1	36.25
49	CUSIP # 125523100 CIGNA CORP	9,194.85	9,887.57	1	0.00
489	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	7,613.73	8,723.47	0	0.00
1,030	CUSIP # 12653C108 CNX RESOURCES CORP	8,909.50	10,446.23	1	0.00
136	CUSIP # 126650100 CVS HEALTH CORP	8,835.92	9,901.74	1	0.00
922	CUSIP # 13123X102 CALLON PETROLEUM COMPANY	1,060.30	4,172.57	0	0.00
201	CUSIP # 144285103 CARPENTER TECHNOLOGY CORP	4,880.28	9,723.33	0	0.00
63	CUSIP # 147528103 CASEYS GENERAL STORES INC	9,419.76	8,020.43	1	0.00
233	CUSIP # 149150104 CATHAY GENERAL BANCORP	6,127.90	8,720.46	0	0.00
255	CUSIP # 149205106 CATO CORP CLASS A	2,085.90	4,361.85	0	0.00
372	CUSIP # 15189T107 CENTERPOINT ENERGY INC	6,945.24	9,840.40	0	0.00
568	CUSIP # 163851108 THE CHEMOURS CO	8,718.80	10,034.59	1	0.00
53	CUSIP # 165167743 CHESAPEAKE ENERGY CORP	259.70	8,841.28	0	0.00

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247	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	6,234.28	9,836.05	0	0.00
121	CUSIP # 177376100 CITRIX SYSTEMS INC	17,897.11	13,509.43	1	0.00
246	CUSIP # 194014106 COLFAX CORP	6,863.40	8,881.11	0	0.00
448	CUSIP # 201723103 COMMERCIAL METALS COMPANY	9,139.20	9,843.51	1	0.00
307	CUSIP # 20854L108 CONSOL ENERGY INC	1,556.49	4,400.29	0	0.00
153	CUSIP # 216831107 COOPER TIRE & RUBBER	4,224.33	4,381.56	0	0.00
147	CUSIP # 217204106 COPART INC	12,240.69	13,523.21	1	0.00
512	CUSIP # 21871N101 CORECIVIC INC	4,792.32	8,730.42	0	0.00
183	CUSIP # 228368106 CROWN HOLDINGS, INC	11,918.79	12,963.85	1	0.00
187	CUSIP # 23204G100 CUSTOMERS BANCORP INC	2,247.74	4,322.33	0	0.00
190	CUSIP # 23331A109 D R HORTON INC	10,535.50	9,789.52	1	0.00
490	CUSIP # 235825205 DANA HOLDING CORP	5,973.10	8,821.00	0	0.00
135	CUSIP # 23918K108 DAVITA INC	10,683.90	10,126.04	1	0.00
303	CUSIP # 24665A103 DELEK US HOLDINGS INC	5,275.23	10,031.21	0	0.00

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170	CUSIP # 247361702 DELTA AIR LINES INC	4,768.50	9,859.89	0	0.00
3,175	CUSIP # 247916208 DENBURY RESOURCES INC	876.62	5,449.77	0	0.00
120	CUSIP # 254067101 DILLARDS INC	3,094.80	7,496.92	0	18.00
118	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	5,910.62	9,874.51	0	0.00
110	CUSIP # 26441C204 DUKE ENERGY CORPORATION	8,787.90	9,901.95	1	0.00
181	CUSIP # 27579R104 EAST WEST BANCORP INC	6,559.44	8,820.79	0	0.00
115	CUSIP # 29084Q100 EMCOR GROUP INC	7,606.10	9,784.98	0	0.00
126	CUSIP # 292554102 ENCORE CAPITAL GROUP INC	4,306.68	4,508.57	0	0.00
144	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	8,917.92	9,842.02	1	40.32
265	CUSIP # 29362U104 ENTEGRIS INC	15,648.25	13,403.33	1	0.00
220	CUSIP # 30161N101 EXELON CORPORATION	7,983.80	9,903.91	1	0.00
926	CUSIP # 30219E103 EXPRESS INC	1,426.04	4,355.24	0	0.00
134	CUSIP # 302491303 FMC CORPORATION	13,349.08	13,235.60	1	58.96
701	CUSIP # 302520101 FNB CORP	5,257.50	8,776.03	0	0.00

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99	CUSIP # 31620R303 FNF GROUP	3,035.34	4,015.96	0	0.00
419	CUSIP # 318672706 FIRST BANCORP PUERTO RICO	2,342.21	4,342.05	0	0.00
192	CUSIP # 320867104 FIRST MIDWEST BANCORP INC	2,563.20	4,337.16	0	26.88
125	CUSIP # 34959E109 FORTINET INC	17,158.75	13,521.45	1	0.00
1,637	CUSIP # 36472T109 GANNETT CO INC	2,259.06	13,771.62	0	0.00
561	CUSIP # 364760108 GAP INC	7,079.82	9,461.10	0	0.00
57	CUSIP # 369550108 GENERAL DYNAMICS CORP	8,519.22	10,014.00	1	0.00
154	CUSIP # 375558103 GILEAD SCIENCES, INC	11,848.76	9,844.65	1	0.00
1,240	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	11,091.80	20,379.05	1	0.00
39	CUSIP # 384802104 VW GRAINGER INC	12,252.24	13,242.04	1	0.00
317	CUSIP # 393657101 GREENBRIER COMPANIES INC	7,211.75	9,983.39	0	0.00
202	CUSIP # 410120109 HANCOCK WHITNEY CORP	4,282.40	8,661.14	0	0.00
634	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	6,168.82	8,467.23	0	80.04
2,662	CUSIP # 43114K108 HIGHPOINT RESOURCES CORPORATION	785.29	4,297.79	0	0.00

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201	CUSIP # 436106108 HOLLYFRONTIER CORP	5,869.20	10,091.27	0	0.00
27	CUSIP # 444859102 HUMANA INC	10,469.25	9,685.24	1	16.88
309	CUSIP # 45031U101 ISTAR INC	3,806.88	2,894.46	0	0.00
433	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	7,430.28	9,639.88	0	0.00
241	CUSIP # 466313103 JABIL CIRCUIT INC	7,731.28	9,904.54	0	0.00
475	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,177.50	7,629.29	0	0.00
408	CUSIP # 48203R104 JUNIPER NETWORKS INC	9,326.88	9,993.44	1	0.00
252	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	19,756.80	23,088.74	1	0.00
179	CUSIP # 526057104 LENNAR CORPORATION	11,029.98	9,800.12	1	0.00
102	CUSIP # 532457108 LILLY ELI & COMPANY	16,746.36	13,469.45	1	0.00
34	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	12,407.28	13,398.31	1	0.00
112	CUSIP # 55305B101 M/I HOMES INC	3,857.28	2,850.01	0	0.00
382	CUSIP # 554489104 MACK-CALI REALTY GROUP	5,840.78	8,522.35	0	0.00
168	CUSIP # 56585A102 MARATHON PETROLEUM CORP	6,279.84	10,089.38	0	0.00

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155	CUSIP # 576323109 MASTEC INC	6,954.85	9,665.05	0	0.00
503	CUSIP # 576485205 MATADOR RESOURCES CO	4,275.50	8,781.56	0	0.00
803	CUSIP # 588056101 MERCER INTERNATIONAL INC	6,552.48	9,828.44	0	52.20
313	CUSIP # 589433101 MEREDITH CORP	4,554.15	9,704.85	0	0.00
163	CUSIP # 59001A102 MERITAGE HOMES CORP	12,407.56	8,597.59	1	0.00
240	CUSIP # 600544100 HERMAN MILLER INC	5,666.40	9,672.45	0	0.00
186	CUSIP # 60871R209 MOLSON COORS BREWING CO B	6,390.96	9,871.41	0	0.00
56	CUSIP # 615369105 MOODYS CORP	15,384.88	13,407.97	1	0.00
338	CUSIP # 626717102 MURPHY OIL CORP	4,664.40	8,733.31	0	0.00
6	CUSIP # 62944T105 NVR INC	19,552.50	22,263.21	1	0.00
218	CUSIP # 636180101 NATIONAL FUEL GAS	9,140.74	9,736.24	1	97.01
651	CUSIP # 63938C108 NAVIENT CORPORATION	4,576.53	8,721.09	0	0.00
132	CUSIP # 654106103 NIKE INC CLASS B	12,942.60	13,293.61	1	34.06
1,443	CUSIP # 674215108 OASIS PETROLEUM INC	1,082.25	4,458.11	0	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,677	CUSIP # 676220106 OFFICE DEPOT INC	3,940.95	4,344.79	0	0.00
1,093	CUSIP # 684060106 ORANGE SPON ADR	13,006.70	18,031.72	1	223.76
172	CUSIP # 69327R101 PDC ENERGY INC	2,139.68	5,841.68	0	0.00
253	CUSIP # 693718108 PACCAR INC	18,937.05	19,840.47	1	0.00
497	CUSIP # 703395103 PATTERSON COS INC	10,934.00	10,002.09	1	0.00
846	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	2,935.62	9,923.57	0	0.00
147	CUSIP # 70788V102 PENN VIRGINIA CORP	1,400.91	4,269.45	0	0.00
199	CUSIP # 70959W103 PENSKE AUTOMOTIVE GROUP, INC	7,703.29	8,122.13	0	0.00
194	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	5,653.16	9,692.13	0	0.00
257	CUSIP # 717081103 PFIZER INC	8,403.90	10,935.95	1	0.00
305	CUSIP # 72147K108 PILGRIMS PRIDE CORP	5,151.45	9,629.44	0	0.00
139	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	5,836.61	8,794.11	0	0.00
183	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	7,601.82	8,077.93	0	0.00
108	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	6,577.20	8,871.36	0	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
151	CUSIP # 747525103 QUALCOMM INC	13,772.71	13,274.58	1	0.00
104	CUSIP # 758750103 REGAL BELOIT CORP	9,081.28	8,877.31	1	31.20
66	CUSIP # 773903109 ROCKWELL AUTOMATION	14,058.00	13,359.48	1	0.00
186	CUSIP # 783549108 RYDER SYSTEMS INC	6,976.86	8,927.33	0	0.00
49	CUSIP # 78409V104 S&P GLOBAL INC	16,144.52	13,477.22	1	0.00
996	CUSIP # 78442P106 SLM CORPORATION	7,001.88	8,780.65	0	0.00
400	CUSIP # 78454L100 SM ENERGY COMPANY	1,500.00	7,609.95	0	0.00
291	CUSIP # 801056102 SANMINA CORPORATION	7,286.64	9,865.24	0	0.00
121	CUSIP # 806037107 SCANSOURCE INC	2,914.89	4,352.47	0	0.00
95	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	12,774.65	9,996.04	1	0.00
1,908	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	4,884.48	6,718.83	0	0.00
145	CUSIP # 860630102 STIFEL FINANCIAL CORP	6,877.35	8,731.03	0	0.00
78	CUSIP # 87162W100 SYNNEX CORPORATION	9,342.06	9,920.19	1	0.00
277	CUSIP # 87165B103 SYNCHRONY FINANCIAL	6,138.32	9,817.05	0	0.00

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Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
272	CUSIP # 871829107 SYSCO CORPORATION	14,867.52	19,910.86	1	0.00
78	CUSIP # 87612E106 TARGET CORPORATION	9,354.54	5,576.43	1	0.00
400	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	7,952.00	12,144.07	1	0.00
194	CUSIP # 880770102 TERADYNE INC	16,394.94	13,361.28	1	0.00
849	CUSIP # 896522109 TRINITY INDUSTRIES, INC	18,075.21	18,108.40	1	0.00
86	CUSIP # 911312106 UNITED PARCEL SERVICE INC	9,561.48	9,931.67	1	0.00
238	CUSIP # 912008109 US FOODS HOLDING CORP	4,693.36	9,560.29	0	0.00
176	CUSIP # 913456109 UNIVERSAL CORPORATION	7,481.76	9,538.03	0	0.00
348	CUSIP # 91529Y106 UNUM GROUP	5,773.32	10,043.37	0	0.00
61	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	17,708.91	10,212.94	1	0.00
84	CUSIP # 931142103 WAL-MART STORES INC	10,061.52	9,967.44	1	0.00
247	CUSIP # 948849104 WEIS MARKETS INC	12,379.64	9,969.97	1	0.00
235	CUSIP # 96145D105 WESTROCK CO	6,641.10	10,032.20	0	0.00
658	CUSIP # 966387409 WHITING PETROLEUM CORP	743.54	4,588.53	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
653	CUSIP # 98212B103 WPX ENERGY INC	4,166.14	8,684.78	0	0.00
52	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	13,309.40	8,266.35	1	0.00
394	CUSIP # G51502105 JOHNSON CONTROLS INTERNATIONAL	13,451.16	16,081.37	1	102.44
683	CUSIP # G9402V109 VALARIS PLC	445.25	4,406.23	0	0.00
		1,245,880.36	1,508,220.38	79	1,088.75
FOREIGN STOCK					
426	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	9,934.32	15,910.72	1	0.00
2,878	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	9,785.20	17,196.10	1	0.00
3,874.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	9,336.77	18,146.92	1	0.00
497	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	8,662.71	12,069.66	1	149.26
586	CUSIP # 138006309 CANON INC SPONS ADR	11,702.42	16,005.93	1	0.00
379	CUSIP # 16941M109 CHINA MOBILE LTD	12,749.56	18,290.50	1	398.80
1,717	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	9,357.65	18,557.03	1	0.00
1,192	CUSIP # 225401108 CREDIT SUISSE GROUP ADR	12,289.52	16,038.83	1	10.77

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Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
232	CUSIP # 257559203 DOMTAR CORP	4,897.52	8,732.36	0	0.00
518	CUSIP # 26874R108 ENI SPA (ADR)	9,981.86	16,749.35	1	0.00
807	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	11,685.36	16,142.57	1	0.00
566	CUSIP # 438128308 HONDA MOTORS LTD ADR	14,466.96	16,348.88	1	0.00
1,334	CUSIP # 456837103 ING GROEP NV ADR	9,204.60	14,192.77	1	0.00
58	CUSIP # 550021109 LULULEMON ATHLETICA INC	18,096.58	13,346.93	1	0.00
2,947	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	11,581.71	16,587.38	1	0.00
338	CUSIP # 67077M108 NUTRIEN LTD	10,849.80	15,792.11	1	152.10
316	CUSIP # 693483109 POSCO ADR	11,704.64	20,876.07	1	0.00
1,006	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	8,319.62	11,336.10	1	0.00
273	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	8,924.37	15,957.68	1	0.00
2,160	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	12,139.20	15,467.38	1	0.00
2,260	CUSIP # 879382208 TELEFONICA SA SPONS ADR	10,893.20	15,859.32	1	349.59

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
290	CUSIP # 89151E109 TOTAL SA SPON ADR	11,153.40	13,617.93	1	184.26
114	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	14,321.82	14,518.20	1	0.00
107	CUSIP # G0176J109 ALLEGION PLC	10,937.54	13,262.53	1	0.00
1,073	CUSIP # G37585109 GASLOG LTD	3,015.13	10,280.35	0	0.00
607	CUSIP # G45667105 HOLLYSYS AUTOMATION TECH LTD	8,073.10	10,197.46	1	0.00
31	CUSIP # G6359F137 NABORS INDUSTRIES LTD	1,147.62	4,415.53	0	0.00
206	CUSIP # G81276100 SIGNET JEWELERS LTD	2,115.62	3,787.62	0	0.00
1,272	CUSIP # H42097107 UBS GROUP AG	14,678.88	16,185.00	1	0.00
1,307	CUSIP # H8817H100 TRANSOCEAN LIMITED	2,391.81	8,731.09	0	0.00
273	CUSIP # L9340P101 TRINSEO SA	6,049.68	9,776.98	0	0.00
398	CUSIP # M6158M104 ITURAN LOCATION AND CONTROL LTD	6,375.96	9,919.81	0	0.00
307	CUSIP # N97284108 YANDEX NV A	15,356.14	13,421.64	1	0.00
		322,180.27	457,718.73	20	1,244.78

Shares/Par Security ID Description Link Ref	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						
2,773,187.880 BLACKROCK LIQ T FUND INSTL	100.0000	2,773,187.88	264.78	2,773,187.88		0.00
996229696 VAR RT 12/31/2049 DD 01/31/12	100.0000	2,773,187.88	264.78	2,773,187.88	0.98	0.00
EQUITY						
AUSTRALIAN DOLLAR						
AUSTRALIA						
227,809.000 FORTESCUE METALS GROUP LTD	13.8500	2,859,003.13	0.00	3,155,154.65		296,151.52
AA6086257	9.5357	1,833,621.66	0.00	2,172,323.98	0.77	338,702.32
26,760.000 CSL LTD	287.0000	8,077,238.40	0.00	7,680,120.00		-397,118.40
AA6185497	197.5995	5,180,336.85	0.00	5,287,762.62	1.87	107,425.77
148,498.000 AGL ENERGY LTD	17.0500	2,460,611.97	0.00	2,531,890.90		71,278.93
AABSS7GP7	11.7389	1,578,113.49	0.00	1,743,206.88	0.62	165,093.39
66,754.000 CIMIC GROUP LTD	24.1200	1,528,666.59	0.00	1,610,106.48		81,439.89
AABX17Q17	16.6066	980,410.32	0.00	1,108,558.31	0.39	128,147.99
SUBTOTAL AUSTRALIA		14,925,520.09	0.00	14,977,272.03		51,751.94
		9,572,482.32	0.00	10,311,851.79	3.65	739,369.47
TOTAL EQUITY AUSTRALIAN DOLLAR		14,925,520.09	0.00	14,977,272.03		51,751.94
		9,572,482.32	0.00	10,311,851.79	3.65	739,369.47

EURO CURRENCY UNIT

BELGIUM

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,384.000 UCB SA EB5596995	103.1000 115.7968	1,439,742.88 1,557,585.83	0.00 0.00	1,792,290.40 2,013,010.96	0.71	352,547.52 455,425.13
23,177.000 KBC ANCORA EBB1YWXY0	30.2800 34.0090	634,122.72 686,025.66	0.00 0.00	701,799.56 788,226.18	0.28	67,676.84 102,200.52
SUBTOTAL BELGIUM		2,073,865.60 2,243,611.49	0.00 0.00	2,494,089.96 2,801,237.14	0.99	420,224.36 557,625.65
GERMANY						
127,295.000 DEUTSCHE POST AG ED4617855	32.5500 36.5585	3,424,235.50 3,704,509.18	0.00 0.00	4,143,452.25 4,653,718.39	1.65	719,216.75 949,209.21
31,589.000 MERCK KGAA ED4741846	103.3000 116.0214	3,253,667.00 3,519,979.64	0.00 0.00	3,263,143.70 3,664,999.85	1.30	9,476.70 145,020.21
6,648.000 HOCHTIEF AG ED5108664	78.9500 88.6727	437,106.00 472,883.13	0.00 0.00	524,859.60 589,496.06	0.21	87,753.60 116,612.93
11,066.000 ALLIANZ SE ED5231482	181.7600 204.1437	1,973,541.58 2,214,214.98	0.00 0.00	2,011,356.16 2,259,054.67	0.80	37,814.58 44,839.69
14,277.000 RHEINMETALL AG ED5334583	77.2000 86.7072	917,440.02 992,532.49	0.00 0.00	1,102,184.40 1,237,918.41	0.44	184,744.38 245,385.92
347,414.000 DEUTSCHE TELEKOM AG ED5842353	14.9450 16.7855	4,738,726.96 5,126,591.76	0.00 0.00	5,192,102.23 5,831,509.62	2.07	453,375.27 704,917.86

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,399.000 FREENET AG EDB1SK0S8	14.3200 16.0835	886,384.00 958,934.53	0.00 0.00	793,313.68 891,010.26	 0.32	-93,070.32 -67,924.27
223,163.000 TELEFONICA DEUTSCHLAND HOLDING EDB7VG6L9	2.6270 2.9505	601,870.52 651,133.62	0.00 0.00	586,249.20 658,445.79	 0.23	-15,621.32 7,312.17
17,770.000 SIEMENS HEALTHINEERS AG EDBD594Y5	42.6500 47.9023	740,653.60 801,276.10	0.00 0.00	757,890.50 851,224.72	 0.30	17,236.90 49,948.62
SUBTOTAL GERMANY		16,973,625.18	0.00	18,374,551.72		1,400,926.54
		18,442,055.43	0.00	20,637,377.77	7.32	2,195,322.34
TOTAL EQUITY EURO CURRENCY UNIT		19,047,490.78	0.00	20,868,641.68		1,821,150.90
		20,685,666.92	0.00	23,438,614.91	8.31	2,752,947.99
TOTAL EQUITY		30,258,149.24	0.00	33,750,466.70	11.96	3,492,317.46
PREFERRED SECURITIES						
EURO CURRENCY UNIT						
GERMANY						
113,818.000 SCHAEFFLER AG EDBZ1DNL8	6.6700 7.4914	700,549.82 757,889.82	0.00 0.00	759,166.06 852,657.36	 0.30	58,616.24 94,767.54
EQUITY						
EURO CURRENCY UNIT						
SPAIN						
44,652.000 ENDESA SA EE5271783	21.9300 24.6307	889,467.84 962,270.78	28,030.29 31,482.22	979,218.36 1,099,809.10	 0.39	89,750.52 137,538.32

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
797,844.000 TELEFONICA SA EE5732529	4.2470 4.7700	3,345,193.78 3,622,362.64	0.00 0.00	3,388,443.47 3,805,730.28		43,249.69 183,367.64
51,185.000 ENAGAS SA EE7383073	21.7500 24.4285	1,092,287.90 1,181,691.66	0.00 0.00	1,113,273.75 1,250,373.41		20,985.85 68,681.75
61,690.000 ACS ACTIVIDADES DE CONSTRUCCIO EEB01FLQ9	22.4400 25.2035	1,357,180.00 1,468,265.18	0.00 0.00	1,384,323.60 1,554,803.05		27,143.60 86,537.87
487,452.000 MAPFRE SA EEB1G40S5	1.5840 1.7791	741,902.07 802,626.76	0.00 0.00	772,123.97 867,211.04		30,221.90 64,584.28
61,690.000 ACS ACTIVIDADES DE CONSTRUCCIO EEBLB2XX3 RTS	1.3885 1.5595	85,934.17 97,393.49	0.00 0.00	85,656.57 96,205.18		-277.60 -1,188.31
797,844.000 TELEFONICA SA EEBMX0BW7 RTS	0.1751 0.1967	151,590.36 170,122.28	0.00 0.00	139,702.48 156,906.84		-11,887.88 -13,215.44
SUBTOTAL SPAIN		7,663,556.12 8,304,732.79	28,030.29 31,482.22	7,862,742.20 8,831,038.90	3.13	199,186.08 526,306.11
FRANCE						
1,291.000 CHRISTIAN DIOR SE EF4061398	375.6000 421.8551	513,137.89 581,112.50	0.00 0.00	484,899.60 544,614.99		-28,238.29 -36,497.51
11,802.000 CAPGEMINI SE EF4163434	101.9500 114.5051	962,335.08 1,041,102.21	0.00 0.00	1,203,213.90 1,351,389.69		240,878.82 310,287.48



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,678.000 SCHNEIDER ELECTRIC SE EF4834109	98.8800 111.0571	1,225,078.92 1,325,351.63	0.00 0.00	1,550,240.64 1,741,152.77	0.62	325,161.72 415,801.14
14,842.000 SANOFI EF5671732	90.6500 101.8135	1,294,519.24 1,400,475.64	0.00 0.00	1,345,427.30 1,511,116.67	0.54	50,908.06 110,641.03
25,737.000 IPSEN SA EFB0R7JF3	75.6500 84.9663	1,721,805.30 1,862,735.06	0.00 0.00	1,947,004.05 2,186,777.60	0.78	225,198.75 324,042.54
11,116.000 GERARD PERRIER INDUSTRIE SA EFB1BRLP9	55.0000 61.7733	646,951.20 699,904.16	0.00 0.00	611,380.00 686,671.45	0.24	-35,571.20 -13,232.71
31,065.000 UBISOFT ENTERTAINMENT SA EFB1L3CS5	73.4000 82.4392	2,114,320.92 2,306,750.23	0.00 0.00	2,280,171.00 2,560,974.06	0.91	165,850.08 254,223.83
SUBTOTAL FRANCE		8,478,148.55 9,217,431.43	0.00 0.00	9,422,336.49 10,582,697.23	3.76	944,187.94 1,365,265.80
ITALY						
266,967.000 IREN SPA EI4783219	2.2060 2.4777	570,775.38 617,493.34	0.00 0.00	588,929.20 661,455.83	0.23	18,153.82 43,962.49
1,065,800.000 A2A SPA EI5499138	1.2605 1.4157	1,332,250.50 1,441,295.20	0.00 0.00	1,343,440.90 1,508,885.65	0.53	11,190.40 67,590.45
76,328.000 ACEA SPA EI5728122	17.0900 19.1946	1,297,576.00 1,403,782.60	0.00 0.00	1,304,445.52 1,465,087.99	0.52	6,869.52 61,305.39



Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
124,398.000 BUZZI UNICEM SPA EI5782285	11.0600 12.4220	1,129,533.84 1,221,986.18	0.00 0.00	1,375,841.88 1,545,276.81	0.55	246,308.04 323,290.63
371,021.000 ENEL SPA EI7144567	7.6780 8.6235	2,280,887.12 2,485,653.68	0.00 0.00	2,848,699.24 3,199,516.55	1.13	567,812.12 713,862.87
SUBTOTAL ITALY		6,611,022.84	0.00	7,461,356.74		850,333.90
		7,170,211.00	0.00	8,380,222.83	2.96	1,210,011.83
TOTAL EQUITY EURO CURRENCY UNIT		22,752,727.51	28,030.29	24,746,435.43		1,993,707.92
		24,692,375.22	31,482.22	27,793,958.96	9.85	3,101,583.74
HUNGARIAN FORINT						
HUNGARY						
65,496.000 RICHTER GEDEON NYRT EMBC9ZH88	6,520.0000 20.6606	450,284,993.76 1,373,620.49	0.00 0.00	427,033,920.00 1,353,185.51	0.48	-23,251,073.76 -20,434.98
EURO CURRENCY UNIT						
NETHERLANDS						
766,698.000 KONINKLIJKE KPN NV EN5956078	2.3600 2.6506	1,632,909.29 1,776,949.87	0.00 0.00	1,809,407.28 2,032,235.79	0.72	176,497.99 255,285.92
249,776.000 KONINKLIJKE BAM GROEP NV ENB12W5Y0	1.6100 1.8083	316,466.20 342,368.96	0.00 0.00	402,139.36 451,662.82	0.16	85,673.16 109,293.86
SUBTOTAL NETHERLANDS		1,949,375.49	0.00	2,211,546.64		262,171.15
		2,119,318.83	0.00	2,483,898.61	0.88	364,579.78
UNITED KINGDOM						
21,287.000 UNILEVER NV ENB1527V7	47.2500 53.0688	943,652.71 1,020,890.69	0.00 0.00	1,005,810.75 1,129,676.34	0.40	62,158.04 108,785.65

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
NETHERLANDS						
10,072.000 KONINKLIJKE AHOLD DELHAIZE NV	24.2600	225,814.24	0.00	244,346.72		18,532.48
ENBD0Q396	27.2476	244,297.14	0.00	274,438.02	0.10	30,140.88
UNITED KINGDOM						
53,432.000 RELX PLC	20.6000	1,069,708.64	0.00	1,100,699.20		30,990.56
ENBYWLC62	23.1369	1,157,264.29	0.00	1,236,250.31	0.44	78,986.02
NETHERLANDS						
32,385.000 SIGNIFY NV	22.9900	644,510.32	0.00	744,531.15		100,020.83
ENBY7VY9	25.8212	707,221.18	0.00	836,220.16	0.30	128,998.98
PORTUGAL						
48,155.000 JERONIMO MARTINS SGPS SA	15.5850	660,205.07	0.00	750,495.68		90,290.61
EPB1Y1SQ0	17.5043	714,242.86	0.00	842,919.22	0.30	128,676.36
TOTAL EQUITY EURO CURRENCY UNIT						
		5,493,266.47	0.00	6,057,430.14		564,163.67
		5,963,234.99	0.00	6,803,402.66	2.42	840,167.67
SWISS FRANC						
SWITZERLAND						
22,417.000 NOVARTIS AG	82.4200	1,819,363.73	0.00	1,847,609.14		28,245.41
ES7103066	86.9822	1,870,330.23	0.00	1,949,880.37	0.69	79,550.14
15,236.000 ROCHE HOLDING AG	325.0000	5,366,119.21	0.00	4,951,700.00		-414,419.21
ES7108917	342.9898	5,516,442.26	0.00	5,225,792.84	1.85	-290,649.42

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
22,132.000 ADECCO GROUP AG ES7110723	44.4600 46.9210	868,459.67 892,788.15	0.00 0.00	983,988.72 1,038,455.72	0.37	115,529.05 145,667.57
3,601.000 SCHINDLER HOLDING AG ESB11TCY9	223.0000 235.3438	817,460.86 849,707.25	0.00 0.00	803,023.00 847,472.96	0.30	-14,437.86 -2,234.29
6,060.000 KUEHNE + NAGEL INTERNATIONAL A ESB142S69	157.4000 166.1126	807,495.00 830,115.65	0.00 0.00	953,844.00 1,006,642.39	0.36	146,349.00 176,526.74
16,555.000 DKSH HOLDING AG ESB71QPM4	60.8000 64.1655	825,432.29 848,555.43	0.00 0.00	1,006,544.00 1,062,259.51	0.38	181,111.71 213,704.08
SUBTOTAL SWITZERLAND		10,504,330.76	0.00	10,546,708.86		42,378.10
		10,807,938.97	0.00	11,130,503.79	3.95	322,564.82
TOTAL EQUITY SWISS FRANC		10,504,330.76	0.00	10,546,708.86		42,378.10
		10,807,938.97	0.00	11,130,503.79	3.95	322,564.82
TURKISH LIRA						
TURKEY						
764,468.000 AKSIGORTA AS ETB03MND6	6.8100 0.9935	4,487,426.38 648,800.17	0.00 0.00	5,206,027.08 759,477.31	0.27	718,600.70 110,677.14
413,272.000 DEVA HOLDING AS ETB03MR91	19.2500 2.8083	7,810,840.88 1,129,305.41	0.00 0.00	7,955,486.00 1,160,580.04	0.41	144,645.12 31,274.63
704,883.000 EREGLI DEMIR VE CELIK FABRIKAL ETB03MS90	8.5800 1.2517	5,575,624.43 806,133.80	0.00 0.00	6,047,896.14 882,292.74	0.31	472,271.71 76,158.94



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
129,039.000 FORD OTOMOTIV SANAYI AS ETB03MSR0	70.9000 10.3432	7,484,261.80 1,082,088.02	0.00 0.00	9,148,865.10 1,334,675.24	0.47	1,664,603.30 252,587.22
298,704.000 TOFAS TURK OTOMOBIL FABRIKASI ETB03MY36	26.5000 3.8659	6,051,742.60 874,971.82	0.00 0.00	7,915,656.00 1,154,769.47	0.41	1,863,913.40 279,797.65
78,210.000 TURKCELL ILETISIM HIZMETLERI A ETB03MYN2	16.4400 2.3983	1,044,103.51 150,958.36	0.00 0.00	1,285,772.40 187,573.93	0.07	241,668.89 36,615.57
94,554.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	68.0000 9.9201	5,342,301.29 772,399.52	0.00 0.00	6,429,672.00 937,987.82	0.33	1,087,370.71 165,588.30
1,032,871.000 TURK TELEKOMUNIKASYON AS ETB2RCGV6	8.1100 1.1831	7,715,546.17 1,115,527.53	0.00 0.00	8,376,583.81 1,222,011.57	0.43	661,037.64 106,484.04
1,252,507.000 ENERJISA ENERJI AS ETBD0MXB4	8.6000 1.2546	9,819,652.40 1,419,742.99	0.00 0.00	10,771,560.20 1,571,400.88	0.56	951,907.80 151,657.89
SUBTOTAL TURKEY		55,331,499.46	0.00	63,137,518.73		7,806,019.27
		7,999,927.62	0.00	9,210,769.00	3.26	1,210,841.38
TOTAL EQUITY TURKISH LIRA		55,331,499.46	0.00	63,137,518.73		7,806,019.27
		7,999,927.62	0.00	9,210,769.00	3.26	1,210,841.38
POUND STERLING						
UNITED KINGDOM						
146,757.000 ASHTEAD GROUP PLC EX0053671	27.1900 33.5960	3,241,862.13 3,930,757.83	0.00 0.00	3,990,322.83 4,930,442.89	1.75	748,460.70 999,685.06

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,832.000 DIAGEO PLC EX0237407	26.8150 33.1326	683,246.49 860,651.45	0.00 0.00	639,055.08 789,616.46	0.28	-44,191.41 -71,034.99
726,214.000 BAE SYSTEMS PLC EX0263494	4.8340 5.9729	3,618,859.54 4,392,705.43	0.00 0.00	3,510,518.48 4,337,596.63	1.54	-108,341.06 -55,108.80
623,283.000 HAYS PLC EX0416100	1.1900 1.4704	610,817.34 740,616.02	0.00 0.00	741,706.77 916,452.89	0.32	130,889.43 175,836.87
303,171.000 SPIRENT COMMUNICATIONS PLC EX0472608	2.4100 2.9778	745,800.66 904,283.30	0.00 0.00	730,642.11 902,781.39	0.32	-15,158.55 -1,501.91
24,693.000 RIO TINTO PLC EX0718877	45.4900 56.2074	968,459.46 1,174,257.10	0.00 0.00	1,123,284.57 1,387,930.41	0.49	154,825.11 213,673.31
256,465.000 TATE & LYLE PLC EX0875412	6.6760 8.2489	1,658,140.01 2,015,650.56	53,344.72 65,925.26	1,712,160.34 2,115,545.32	0.75	54,020.33 99,894.76
562,607.000 TAYLOR WIMPEY PLC EX0878234	1.4260 1.7620	789,900.23 957,754.03	0.00 0.00	802,277.58 991,294.18	0.35	12,377.35 33,540.15
165,224.000 GLAXOSMITHKLINE PLC EX0925282	16.3660 20.2218	2,722,561.07 3,301,105.30	0.00 0.00	2,704,055.98 3,341,131.57	1.18	-18,505.09 40,026.27
15,592.000 UNILEVER PLC EXB10RZP7	43.5500 53.8104	678,719.47 854,948.99	0.00 0.00	679,031.60 839,011.44	0.30	312.13 -15,937.55



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
41,709.000 SAFESTORE HOLDINGS PLC EXB1N7Z01	7.2600 8.9705	263,600.88 319,616.07	0.00 0.00	302,807.34 374,148.75	0.13	39,206.46 54,532.68
66,823.000 NATIONAL GRID PLC EXBDR05C3	9.8920 12.2226	612,633.27 742,817.83	0.00 0.00	661,013.12 816,747.81	0.29	48,379.85 73,929.98
SUBTOTAL UNITED KINGDOM		16,594,600.55 20,195,163.91	53,344.72 65,925.26	17,596,875.80 21,742,699.74	7.70	1,002,275.25 1,547,535.83
AUSTRALIA						
198,293.000 BHP GROUP PLC EXBH0P3Z9	16.5440 20.4418	2,802,276.68 3,397,760.47	0.00 0.00	3,280,559.39 4,053,459.18	1.44	478,282.71 655,698.71
UNITED KINGDOM						
508,155.000 MAN GROUP PLC/JERSEY EXBJ1DLW8	1.3065 1.6143	670,256.65 812,686.19	0.00 0.00	663,904.51 820,320.41	0.29	-6,352.14 7,634.22
27,505.000 FERGUSON PLC EXBJVNSS5	66.1200 81.6979	1,559,533.50 1,890,934.37	0.00 0.00	1,818,630.60 2,247,099.97	0.80	259,097.10 356,165.60
600,110.000 RSA INSURANCE GROUP PLC EXBKMKMR6	4.0980 5.0635	2,442,517.73 2,983,046.90	0.00 0.00	2,459,250.78 3,038,650.26	1.08	16,733.05 55,603.36
SUBTOTAL UNITED KINGDOM		4,672,307.88 5,686,667.46	0.00 0.00	4,941,785.89 6,106,070.64	2.17	269,478.01 419,403.18
TOTAL EQUITY POUND STERLING		24,069,185.11 29,279,591.84	53,344.72 65,925.26	25,819,221.08 31,902,229.56	11.31	1,750,035.97 2,622,637.72
NEW TAIWAN DOLLAR						
TAIWAN						

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
81,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	299.0000 10.1340	20,455,135.00 681,553.85	0.00 0.00	24,219,000.00 820,857.84	0.29	3,763,865.00 139,303.99
1,236,000.000 QISDA CORP FA6054466	17.6500 0.5982	20,631,556.00 687,323.47	0.00 0.00	21,815,400.00 739,392.30	0.26	1,183,844.00 52,068.83
98,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	228.0000 7.7276	20,496,696.00 682,938.63	0.00 0.00	22,344,000.00 757,308.21	0.27	1,847,304.00 74,369.58
1,442,000.000 ITE TECHNOLOGY INC FA6548756	61.6000 2.0878	86,085,256.00 2,868,313.38	0.00 0.00	88,827,200.00 3,010,632.28	1.07	2,741,944.00 142,318.90
1,542,000.000 WISTRON CORP FA6672481	35.8000 1.2134	43,907,135.00 1,462,961.59	0.00 0.00	55,203,600.00 1,871,023.07	0.66	11,296,465.00 408,061.48
176,000.000 PIXART IMAGING INC FA6673364	169.5000 5.7449	29,372,492.00 978,675.28	0.00 0.00	29,832,000.00 1,011,100.00	0.36	459,508.00 32,424.72
282,000.000 SITRONIX TECHNOLOGY CORP FA6718771	154.0000 5.2195	42,433,547.00 1,413,862.45	0.00 0.00	43,428,000.00 1,471,911.07	0.52	994,453.00 58,048.62
512,000.000 APACER TECHNOLOGY INC FA6728994	43.4000 1.4710	25,173,319.00 838,761.14	1,031,424.00 35,208.60	22,220,800.00 753,132.57	0.27	-2,952,519.00 -85,628.57
180,000.000 INNODISK CORP FAB8DJMF1	176.5000 5.9821	34,425,672.00 1,152,255.98	0.00 0.00	31,770,000.00 1,076,784.90	0.38	-2,655,672.00 -75,471.08

Shares/Par Security ID Description Link Ref	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 TAIWAN						
		322,980,808.00	1,031,424.00	339,660,000.00		16,679,192.00
		10,766,645.77	35,208.60	11,512,142.24	4.08	745,496.47
TOTAL EQUITY NEW TAIWAN DOLLAR						
		322,980,808.00	1,031,424.00	339,660,000.00		16,679,192.00
		10,766,645.77	35,208.60	11,512,142.24	4.08	745,496.47
HONG KONG DOLLAR						
CHINA						
823,197.000 JIANGXI COPPER CO LTD FH6000308 HK/00358	7.8100 1.0077	5,820,004.28 750,813.29	81,171.20 10,472.51	6,429,168.57 829,521.97		609,164.29 78,708.68
594,403.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	52.2000 6.7351	33,826,222.63 4,363,627.51	0.00 0.00	31,027,836.60 4,003,359.36		-2,798,386.03 -360,268.15
SUBTOTAL CHINA						
		39,646,226.91	81,171.20	37,457,005.17		-2,189,221.74
		5,114,440.80	10,472.51	4,832,881.33	1.71	-281,559.47
HONG KONG						
267,230.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	23.4500 3.0256	6,507,050.60 839,446.13	152,321.10 19,652.06	6,266,543.50 808,539.31		-240,507.10 -30,906.82
327,238.000 CHINA RESOURCES LAND LTD FH6193764 HK/01109	29.3500 3.7869	9,817,140.61 1,266,466.36	335,746.19 43,317.08	9,604,435.30 1,239,210.02		-212,705.31 -27,256.34
SUBTOTAL HONG KONG						
		16,324,191.21	488,067.29	15,870,978.80		-453,212.41
		2,105,912.49	62,969.14	2,047,749.33	0.73	-58,163.16
CHINA						
1,699,780.000 LENOVO GROUP LTD FH6218082 HK/00992	4.2900 0.5535	7,190,072.14 927,559.75	0.00 0.00	7,292,056.20 940,855.84		101,984.06 13,296.09

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
94,030.000 ENN ENERGY HOLDINGS LTD FH6333931 HK/02688	87.2000 11.2510	8,490,909.06 1,095,375.03	157,030.10 20,259.00	8,199,416.00 1,057,927.73	0.37	-291,493.06 -37,447.30
SUBTOTAL CHINA		15,680,981.20 2,022,934.78	157,030.10 20,259.00	15,491,472.20 1,998,783.57	0.70	-189,509.00 -24,151.21
HONG KONG						
1,558,636.000 KUNLUN ENERGY CO LTD FH6340076 HK/00135	5.0200 0.6477	7,434,695.74 959,117.57	449,113.57 57,925.04	7,824,352.72 1,009,535.28	0.36	389,656.98 50,417.71
5,568,215.000 YUEXIU PROPERTY CO LTD FH6392424 HK/00123	1.3800 0.1781	7,906,865.84 1,020,030.17	245,558.29 31,682.22	7,684,136.70 991,443.94	0.35	-222,729.14 -28,586.23
53,106.000 HANG SENG BANK LTD FH6408378 HK/00011	130.1000 16.7861	6,632,627.40 855,795.28	0.00 0.00	6,909,090.60 891,443.80	0.32	276,463.20 35,648.52
361,701.000 KERRY PROPERTIES LTD FH6486317 HK/00683	20.0000 2.5805	7,523,380.78 970,558.44	0.00 0.00	7,234,020.00 933,367.74	0.33	-289,360.78 -37,190.70
SUBTOTAL HONG KONG		29,497,569.76 3,805,501.46	694,671.86 89,607.26	29,651,600.02 3,825,790.76	1.36	154,030.26 20,289.30
CHINA						
2,657,116.000 PICC PROPERTY & CASUALTY CO LT FH6706250 HK/02328	6.3900 0.8245	18,466,954.29 2,382,340.98	1,205,755.67 155,533.05	16,978,971.24 2,190,707.79	0.78	-1,487,983.05 -191,633.19
561,304.000 CHINA LIFE INSURANCE CO LTD FH6718974 HK/02628	15.6000 2.0128	8,318,523.71 1,073,136.35	0.00 0.00	8,756,342.40 1,129,785.03	0.40	437,818.69 56,648.68

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
828,782.000 WEICHAJ POWER CO LTD FH6743956 HK/02338	14.4400 1.8631	11,884,736.03 1,533,197.80	0.00 0.00	11,967,612.08 1,544,118.35	0.55	82,876.05 10,920.55
195,487.000 PING AN INSURANCE GROUP CO OF FHB01FLR9 HK/02318	77.5000 9.9994	15,062,272.75 1,943,117.91	0.00 0.00	15,150,242.50 1,954,756.49	0.69	87,969.75 11,638.58
SUBTOTAL CHINA		53,732,486.78 6,931,793.04	1,205,755.67 155,533.05	52,853,168.22 6,819,367.66	2.42	-879,318.56 -112,425.38
HONG KONG						
381,445.000 SHIMAO GROUP HOLDINGS LTD FHB16YNS7 HK/00813	32.8000 4.2320	12,034,588.34 1,552,529.59	324,228.25 41,831.95	12,511,396.00 1,614,279.94	0.57	476,807.66 61,750.35
CHINA						
1,651,410.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	4.7000 0.6064	8,290,075.18 1,069,466.33	427,202.76 55,115.16	7,761,627.00 1,001,442.11	0.35	-528,448.18 -68,024.22
HONG KONG						
1,022,196.000 KINGBOARD LAMINATES HOLDINGS L FHB1HHFV4 HK/01888	7.7900 1.0051	7,799,356.11 1,006,160.81	0.00 0.00	7,962,906.84 1,027,412.19	0.36	163,550.73 21,251.38
CHINA						
1,277,149.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 HK/00552	4.8200 0.6219	6,819,975.25 879,815.17	199,564.74 25,743.44	6,155,858.18 794,258.16	0.28	-664,117.07 -85,557.01
1,266,244.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	9.5200 1.2283	12,523,156.80 1,615,557.67	475,153.24 61,245.59	12,054,642.88 1,555,347.48	0.55	-468,513.92 -60,210.19

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
362,984.000 CHINA PACIFIC INSURANCE GROUP FHB2Q5H53 HK/02601	20.7000 2.6708	7,949,349.11 1,025,510.75	0.00 0.00	7,513,768.80 969,462.26	0.34	-435,580.31 -56,048.49
1,504,902.000 CRRC CORP LTD FHB2R2ZC4 HK/01766	3.2700 0.4219	5,823,973.41 751,325.33	222,585.93 28,687.36	4,921,029.54 634,934.68	0.23	-902,943.87 -116,390.65
452,520.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	32.4500 4.1869	14,955,786.31 1,929,380.56	610,807.28 78,704.69	14,684,274.00 1,894,635.02	0.67	-271,512.31 -34,745.54
2,399,562.000 YUZHOU PROPERTIES CO LTD FHB51QBN4 HK/01628	3.3500 0.4322	8,134,513.90 1,049,398.05	599,890.50 77,389.06	8,038,532.70 1,037,169.80	0.37	-95,981.20 -12,228.25
1,209,962.000 CHINA MINSHENG BANKING CORP LT FHB57JY25 HK/01988	5.3200 0.6864	6,642,692.52 856,944.70	0.00 0.00	6,436,997.84 830,532.14	0.29	-205,694.68 -26,412.56
SUBTOTAL CHINA		62,849,447.30 8,107,932.23	2,108,001.69 271,770.14	59,805,103.94 7,716,339.54	2.73	-3,044,343.36 -391,592.69
JAPAN						
791,000.000 DYNAM JAPAN HOLDINGS CO LTD FHB74FH62 HK/06889	6.9800 0.9006	6,335,909.69 817,367.99	0.00 0.00	5,521,180.00 712,368.96	0.25	-814,729.69 -104,999.03
CHINA						
3,471,526.000 PEOPLE'S INSURANCE CO GROUP OF FHB8RZJZ5 HK/01339	2.2600 0.2916	8,539,958.32 1,101,702.66	397,078.75 51,156.49	7,845,648.76 1,012,283.00	0.36	-694,309.56 -89,419.66
287,358.000 SHANGHAI FOSUN PHARMACEUTICAL FHB8XBQ91 HK/02196	25.9000 3.3417	7,686,825.44 991,643.72	0.00 0.00	7,442,572.20 960,276.14	0.34	-244,253.24 -31,367.58

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,239,235.000 LOGAN GROUP CO LTD FHBH6X935 HK/03380	13.7200 1.7702	14,821,247.99 1,912,024.36	0.00 0.00	17,002,304.20 2,193,718.32	0.78	2,181,056.21 281,693.96
340,734.000 LIVZON PHARMACEUTICAL GROUP IN FHBJ34615 HK/01513	39.1000 5.0449	11,159,037.91 1,439,578.66	0.00 0.00	13,322,699.40 1,718,958.17	0.61	2,163,661.49 279,379.51
726,969.000 CHINA AOYUAN GROUP LTD FHBJGS0Q9 HK/03883	9.3700 1.2090	6,186,506.91 798,094.19	436,908.37 56,368.27	6,811,699.53 878,877.94	0.31	625,192.62 80,783.75
SUBTOTAL CHINA		48,393,576.57 6,243,043.59	833,987.12 107,524.76	52,424,924.09 6,764,113.57	2.40	4,031,347.52 521,069.98
HONG KONG						
1,051,500.000 WH GROUP LTD FHBLLHKZ0 HK/00288	6.6400 0.8567	6,741,144.03 869,572.58	278,647.50 35,951.77	6,981,960.00 900,845.76	0.32	240,815.97 31,273.18
CHINA						
32,856.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	498.6000 64.3317	14,051,803.16 1,812,903.72	0.00 0.00	16,382,001.60 2,113,683.92	0.75	2,330,198.44 300,780.20
369,215.000 CHINA VANKE CO LTD FHBN320P3 HK/02202	24.5000 3.1611	8,935,002.64 1,152,665.60	0.00 0.00	9,045,767.50 1,167,128.03	0.41	110,764.86 14,462.43
SUBTOTAL CHINA		22,986,805.80 2,965,569.32	0.00 0.00	25,427,769.10 3,280,811.95	1.16	2,440,963.30 315,242.63
TOTAL EQUITY HONG KONG DOLLAR		330,312,358.88 42,612,225.01	6,598,763.44 851,034.74	329,721,091.38 42,542,186.67	15.06	-591,267.50 -70,038.34
JAPANESE YEN						
JAPAN						

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
25,500.000 BENESSE HOLDINGS INC FJ6121928	2,890.0000 26.7878	74,337,738.00 689,365.58	0.00 0.00	73,695,000.00 683,088.46	0.24	-642,738.00 -6,277.12
48,600.000 NTT DOCOMO INC FJ6129277	2,882.0000 26.7136	148,375,799.00 1,382,748.20	0.00 0.00	140,065,200.00 1,298,282.41	0.46	-8,310,599.00 -84,465.79
57,100.000 BROTHER INDUSTRIES LTD FJ6146503	1,942.0000 18.0006	117,711,004.00 1,091,584.40	0.00 0.00	110,888,200.00 1,027,837.03	0.36	-6,822,804.00 -63,747.37
29,600.000 CAPCOM CO LTD FJ6173697	3,920.0000 36.3350	104,043,998.00 969,609.95	0.00 0.00	116,032,000.00 1,075,515.58	0.38	11,988,002.00 105,905.63
121,700.000 KDDI CORP FJ6248994	3,234.0000 29.9764	387,385,694.00 3,581,794.03	0.00 0.00	393,577,800.00 3,648,123.40	1.29	6,192,106.00 66,329.37
8,900.000 DAITO TRUST CONSTRUCTION CO LT FJ6250503	9,909.0000 91.8478	92,604,500.00 863,002.63	0.00 0.00	88,190,100.00 817,445.41	0.29	-4,414,400.00 -45,557.22
228,200.000 DAIWA SECURITIES GROUP INC FJ6251444	449.7000 4.1683	92,557,928.00 862,568.62	0.00 0.00	102,621,540.00 951,212.29	0.34	10,063,612.00 88,643.67
60,900.000 KINTETSU WORLD EXPRESS INC FJ6282217	1,863.0000 17.2684	93,359,702.00 870,040.54	0.00 0.00	113,456,700.00 1,051,644.79	0.37	20,096,998.00 181,604.25
17,800.000 EISAI CO LTD FJ6307204	8,546.0000 79.2140	132,681,199.00 1,236,486.61	0.00 0.00	152,118,800.00 1,410,008.78	0.50	19,437,601.00 173,522.17

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,100.000 SOKEN CHEMICAL & ENGINEERING C FJ6338910	1,234.0000 11.4381	32,658,502.00 304,352.09	0.00 0.00	37,143,400.00 344,286.97	0.12	4,484,898.00 39,934.88
47,100.000 FUJIFILM HOLDINGS CORP FJ6356524	4,610.0000 42.7307	241,528,798.00 2,250,862.42	0.00 0.00	217,131,000.00 2,012,615.25	0.71	-24,397,798.00 -238,247.17
81,700.000 CYBERNET SYSTEMS CO LTD FJ6397429	668.0000 6.1918	55,719,402.00 519,261.92	721,627.00 6,696.93	54,575,600.00 505,868.28	0.18	-1,143,802.00 -13,393.64
152,500.000 HITACHI ZOKEN CORP FJ6429305	393.0000 3.6428	54,747,507.00 510,204.61	0.00 0.00	59,932,500.00 555,522.07	0.20	5,184,993.00 45,317.46
13,000.000 HOYA CORP FJ6441508	10,260.0000 95.1013	125,814,001.00 1,172,489.61	0.00 0.00	133,380,000.00 1,236,316.43	0.44	7,565,999.00 63,826.82
156,900.000 K'S HOLDINGS CORP FJ6484276	1,468.0000 13.6071	203,341,176.00 1,891,412.09	0.00 0.00	230,329,200.00 2,134,951.07	0.76	26,988,024.00 243,538.98
94,000.000 KIRIN HOLDINGS CO LTD FJ6493749	2,274.5000 21.0826	194,214,343.00 1,805,397.77	2,587,127.00 24,009.37	213,803,000.00 1,981,767.59	0.70	19,588,657.00 176,369.82
23,000.000 TOKIO MARINE HOLDINGS INC FJ6513124	4,698.0000 43.5464	108,827,456.00 1,000,022.57	0.00 0.00	108,054,000.00 1,001,566.46	0.35	-773,456.00 1,543.89
48,800.000 MITSUI CHEMICALS INC FJ6597366	2,247.0000 20.8277	92,085,600.00 858,166.89	0.00 0.00	109,653,600.00 1,016,393.36	0.36	17,568,000.00 158,226.47

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
4,000.000 NINTENDO CO LTD FJ6639556	48,010.0000 445.0109	180,040,000.00 1,677,834.17	0.00 0.00	192,040,000.00 1,780,043.53	0.63	12,000,000.00 102,209.36
177,300.000 ORIX CORP FJ6661147	1,328.5000 12.3140	234,805,916.00 2,183,608.25	0.00 0.00	235,543,050.00 2,183,278.92	0.77	737,134.00 -329.33
82,900.000 TOSEI CORP FJ6735826	1,137.0000 10.5390	79,584,002.00 741,661.62	0.00 0.00	94,257,300.00 873,683.07	0.31	14,673,298.00 132,021.45
98,200.000 T-GAIA CORP FJ6744679	2,032.0000 18.8349	210,933,600.00 1,965,738.73	0.00 0.00	199,542,400.00 1,849,584.25	0.66	-11,391,200.00 -116,154.48
72,400.000 SEKISUI CHEMICAL CO LTD FJ6793825	1,542.0000 14.2930	96,002,400.00 894,668.45	0.00 0.00	111,640,800.00 1,034,812.98	0.37	15,638,400.00 140,144.53
66,200.000 SEKISUI HOUSE LTD FJ6793908	2,052.5000 19.0249	119,358,603.00 1,112,330.27	0.00 0.00	135,875,500.00 1,259,447.54	0.45	16,516,897.00 147,117.27
20,200.000 SHIONOGI & CO LTD FJ6804689	6,750.0000 62.5666	115,422,800.00 1,075,651.62	0.00 0.00	136,350,000.00 1,263,845.74	0.45	20,927,200.00 188,194.12
35,200.000 SUNDRUG CO LTD FJ6817897	3,570.0000 33.0908	130,415,999.00 1,215,376.69	0.00 0.00	125,664,000.00 1,164,795.83	0.41	-4,751,999.00 -50,580.86
78,600.000 SUMITOMO FORESTRY CO LTD FJ6858867	1,353.0000 12.5411	94,477,196.00 880,454.72	0.00 0.00	106,345,800.00 985,732.94	0.35	11,868,604.00 105,278.22

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,100.000 TAKEDA PHARMACEUTICAL CO LTD FJ6870441	3,848.0000 35.6676	124,773,201.00 1,162,790.16	0.00 0.00	119,672,800.00 1,109,262.62	0.39	-5,100,401.00 -53,527.54
80,600.000 TOYOTA BOSHOKU CORP FJ6900594	1,447.0000 13.4124	103,812,798.00 967,455.34	0.00 0.00	116,628,200.00 1,081,041.83	0.38	12,815,402.00 113,586.49
337,200.000 ASTELLAS PHARMA INC FJ6985389	1,799.5000 16.6798	583,817,283.00 5,439,464.56	0.00 0.00	606,791,400.00 5,624,427.76	1.99	22,974,117.00 184,963.20
37,300.000 NOMURA REAL ESTATE HOLDINGS IN FJB1CWJM8	2,000.0000 18.5383	74,175,296.00 687,859.19	0.00 0.00	74,600,000.00 691,477.02	0.25	424,704.00 3,617.83
105,000.000 MS&AD INSURANCE GROUP HOLDINGS FJB2Q4CS7	2,961.0000 27.4459	314,805,253.00 2,923,811.45	0.00 0.00	310,905,000.00 2,881,818.55	1.02	-3,900,253.00 -41,992.90
34,300.000 OTSUKA HOLDINGS CO LTD FJB5LTM91	4,699.0000 43.5556	145,843,600.00 1,359,150.05	1,452,348.00 13,478.26	161,175,700.00 1,493,958.35	0.53	15,332,100.00 134,808.30
23,400.000 MEIJI HOLDINGS CO LTD FJB60DQV4	8,580.0000 79.5291	180,834,176.00 1,681,653.93	0.00 0.00	200,772,000.00 1,860,981.57	0.66	19,937,824.00 179,327.64
21,800.000 TECHNOPRO HOLDINGS INC FJB8M8SQ2	6,150.0000 57.0051	133,852,000.00 1,247,397.57	1,661,520.00 15,419.44	134,070,000.00 1,242,712.13	0.44	218,000.00 -4,685.44
SUBTOTAL JAPAN		5,274,948,470.00	6,422,622.00	5,516,521,590.00		241,573,120.00
		49,076,277.30	59,604.00	51,133,350.26	18.11	2,057,072.96
TOTAL EQUITY JAPANESE YEN		5,274,948,470.00	6,422,622.00	5,516,521,590.00		241,573,120.00
		49,076,277.30	59,604.00	51,133,350.26	18.11	2,057,072.96

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SOUTH KOREAN WON						
SOUTH KOREA						
14,800.000 LG ELECTRONICS INC FK6520738	63,200.0000 52.5419	870,363,790.00 705,119.13	0.00 0.00	935,360,000.00 777,619.95	0.28	64,996,210.00 72,500.82
50,103.000 SAMSUNG ELECTRONICS CO LTD FK6771729	52,800.0000 43.8958	2,489,209,370.00 2,016,615.55	13,834,440.36 11,537.08	2,645,438,400.00 2,199,309.02	0.78	156,229,030.00 182,693.47
7,682.000 HYUNDAI GLOVIS CO LTD FKB0V3XR3	101,500.0000 84.3829	856,665,070.00 694,021.21	0.00 0.00	779,723,000.00 648,229.73	0.23	-76,942,070.00 -45,791.48
SUBTOTAL SOUTH KOREA		4,216,238,230.00	13,834,440.36	4,360,521,400.00		144,283,170.00
		3,415,755.89	11,537.08	3,625,158.70	1.29	209,402.81
TOTAL EQUITY SOUTH KOREAN WON		4,216,238,230.00	13,834,440.36	4,360,521,400.00		144,283,170.00
		3,415,755.89	11,537.08	3,625,158.70	1.29	209,402.81
SINGAPORE DOLLAR						
SINGAPORE						
1,877,400.000 AEM HOLDINGS LTD FMBXC7XC2	3.1400 2.2508	5,970,682.95 4,201,451.67	0.00 0.00	5,895,036.00 4,225,680.80	1.50	-75,646.95 24,229.13
SOUTH AFRICAN RAND						
SOUTH AFRICA						
15,102.000 ANGLO AMERICAN PLATINUM LTD KS6761008	1,254.0800 72.1773	15,251,358.62 821,157.52	0.00 0.00	18,939,116.16 1,090,021.08	0.39	3,687,757.54 268,863.56
UNITED KINGDOM						
58,800.000 ANGLO AMERICAN PLC KSB1YW0LO	401.3200 23.0976	19,056,491.41 1,026,031.95	0.00 0.00	23,597,616.00 1,358,136.18	0.48	4,541,124.59 332,104.23



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SOUTH AFRICA						
137,940.000 VODACOM GROUP LTD KSB65B4D1	122.9500 7.0763	17,763,913.14 956,437.47	0.00 0.00	16,959,723.00 976,099.17		-804,190.14 19,661.70
					0.35	
TOTAL EQUITY SOUTH AFRICAN RAND		52,071,763.17	0.00	59,496,455.16		7,424,691.99
		2,803,626.94	0.00	3,424,256.43	1.22	620,629.49
BRAZIL REAL						
BRAZIL						
116,161.000 CIA DE SANEAMENTO DE MINAS GER LBB0YBZJ1	58.5000 10.6542	6,782,907.43 1,262,245.10	34,290.94 6,224.88	6,795,418.50 1,237,600.81		12,511.07 -24,644.29
					0.44	
CHILEAN PESO						
CHILE						
9,651,177.000 ENEL AMERICAS SA LC2299452	124.0000 0.1511	1,164,733,509.00 1,422,514.66	0.00 0.00	1,196,745,948.00 1,458,379.74		32,012,439.00 35,865.08
					0.52	
MEXICAN PESO						
MEXICO						
252,474.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	79.5300 3.4418	16,996,547.93 710,468.91	0.00 0.00	20,079,257.22 868,968.59		3,082,709.29 158,499.68
					0.31	
557,760.000 KIMBERLY-CLARK DE MEXICO SAB D LM2491917	35.8300 1.5506	19,672,189.83 822,312.82	200,793.60 8,689.73	19,984,540.80 864,869.55		312,350.97 42,556.73
					0.31	
729,044.000 QUALITAS CONTROLADORA SAB DE C LMBYMXF68	90.4000 3.9122	67,064,749.30 2,803,358.63	0.00 0.00	65,905,577.60 2,852,191.00		-1,159,171.70 48,832.37
					1.01	
SUBTOTAL MEXICO		103,733,487.06	200,793.60	105,969,375.62		2,235,888.56
		4,336,140.36	8,689.73	4,586,029.14	1.63	249,888.78



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY MEXICAN PESO		103,733,487.06	200,793.60	105,969,375.62		2,235,888.56
		4,336,140.36	8,689.73	4,586,029.14	1.63	249,888.78
U.S. DOLLAR						
ISRAEL						
68,551.000 AUDIOCODES LTD M15342104	31.7900 31.7900	2,184,720.37 2,184,720.37	0.00 0.00	2,179,236.29 2,179,236.29		-5,484.08 -5,484.08
11,248.000 CHECK POINT SOFTWARE TECHNOLOG NA2181330	107.4300 107.4300	1,178,228.00 1,178,228.00	0.00 0.00	1,208,372.64 1,208,372.64		30,144.64 30,144.64
SUBTOTAL ISRAEL		3,362,948.37	0.00	3,387,608.93		24,660.56
		3,362,948.37	0.00	3,387,608.93	1.20	24,660.56
IRELAND						
5,787.000 ICON PLC NAB94G474	168.4600 168.4600	908,732.61 908,732.61	0.00 0.00	974,878.02 974,878.02		66,145.41 66,145.41
TOTAL EQUITY U.S. DOLLAR		4,271,680.98	0.00	4,362,486.95		90,805.97
		4,271,680.98	0.00	4,362,486.95	1.55	90,805.97
CANADIAN DOLLAR						
CANADA						
103,498.000 ALIMENTATION COUCHE-TARD INC NC2011640	42.5700 31.2555	4,368,040.98 3,176,846.83	0.00 0.00	4,405,909.86 3,234,882.42		37,868.88 58,035.59
45,531.000 BANK OF MONTREAL NC2076007	72.2600 53.0543	2,839,768.46 2,017,382.49	0.00 0.00	3,290,070.06 2,415,616.79		450,301.60 398,234.30
46,381.000 BANK OF NOVA SCOTIA NC2076288	56.1800 41.2482	2,317,658.56 1,646,473.60	0.00 0.00	2,605,684.58 1,913,131.12		288,026.02 266,657.52

Asset and Accrual Detail - By Asset type

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9,647.000 CANADIAN NATIONAL RAILWAY CO NC2180635	120.1100 88.1865	1,158,860.35 859,146.94	-554.69 -407.27	1,158,701.17 850,735.07	0.30	-159.18 -8,411.87
25,360.000 ENBRIDGE INC NC2466141	41.2800 30.3084	1,157,686.54 858,276.71	0.00 0.00	1,046,860.80 768,620.26	0.27	-110,825.74 -89,656.45
1,249.000 CONSTELLATION SOFTWARE INC NCB15C4L4	1,532.8900 1,125.4699	1,823,989.64 1,295,769.29	1,445.96 1,061.65	1,914,579.61 1,405,711.90	0.50	90,589.97 109,942.61
SUBTOTAL CANADA		13,666,004.53	891.27	14,421,806.08		755,801.55
		9,853,895.86	654.38	10,588,697.56	3.76	734,801.70
TOTAL EQUITY CANADIAN DOLLAR		13,666,004.53	891.27	14,421,806.08		755,801.55
		9,853,895.86	654.38	10,588,697.56	3.76	734,801.70
DANISH KRONE						
DENMARK						
66,162.000 NOVO NORDISK A/S SDBHC8X98	429.4000 64.7081	29,028,579.73 4,215,214.96	0.00 0.00	28,409,962.80 4,281,220.14	1.52	-618,616.93 66,005.18
EURO CURRENCY UNIT						
FINLAND						
60,109.000 FORTUM OYJ SF5579559	16.9050 18.9869	896,826.28 970,231.51	0.00 0.00	1,016,142.65 1,141,280.62	0.40	119,316.37 171,049.11
113,500.000 TOKMANNI GROUP CORP SFBD3CWG8	13.1400 14.7582	1,182,670.00 1,279,471.54	0.00 0.00	1,491,390.00 1,675,054.68	0.59	308,720.00 395,583.14
SUBTOTAL FINLAND		2,079,496.28	0.00	2,507,532.65		428,036.37
		2,249,703.05	0.00	2,816,335.30	0.99	566,632.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY EURO CURRENCY UNIT		2,079,496.28	0.00	2,507,532.65		428,036.37
		2,249,703.05	0.00	2,816,335.30	0.99	566,632.25
NORWEGIAN KRONE						
NORWAY						
63,076.000 TELENOR ASA SN4732491	140.1000 14.5227	9,240,633.74 900,668.51	0.00 0.00	8,836,947.60 916,030.64	0.32	-403,686.14 15,362.13
112,031.000 ORKLA ASA SNB1VQF41	84.3000 8.7385	9,545,041.34 930,338.59	0.00 0.00	9,444,213.30 978,979.30	0.35	-100,828.04 48,640.71
276,126.000 FJORDKRAFT HOLDING ASA SNBG0SKQ3	78.9000 8.1787	22,752,782.95 2,217,674.21	0.00 0.00	21,786,341.40 2,258,354.05	0.80	-966,441.55 40,679.84
SUBTOTAL NORWAY		41,538,458.03	0.00	40,067,502.30		-1,470,955.73
		4,048,681.31	0.00	4,153,363.99	1.47	104,682.68
TOTAL EQUITY NORWEGIAN KRONE		41,538,458.03	0.00	40,067,502.30		-1,470,955.73
		4,048,681.31	0.00	4,153,363.99	1.47	104,682.68
SWEDISH KRONA						
SWEDEN						
218,594.000 TELEFONAKTIEBOLAGET LM ERICSSO SS5959373	86.1600 9.2480	18,473,307.82 1,913,638.36	0.00 0.00	18,834,059.04 2,021,548.42	0.72	360,751.22 107,910.06
77,137.000 SKANSKA AB SS7142093	189.5000 20.3399	14,363,495.10 1,487,905.44	0.00 0.00	14,617,461.50 1,568,961.11	0.56	253,966.40 81,055.67
81,071.000 SANDVIK AB SSB1VQ251	174.1000 18.6870	11,402,636.19 1,155,604.27	0.00 0.00	14,114,461.10 1,514,971.70	0.54	2,711,824.91 359,367.43



Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,631.000 EVOLUTION GAMING GROUP AB SSBJXSCH9	555.6000 59.6352	6,404,778.33 663,466.96	0.00 0.00	6,462,183.60 693,616.65	0.25	57,405.27 30,149.69
116,820.000 SCANDI STANDARD AB SSBNJZRJ0	64.2000 6.8909	7,067,609.71 716,269.45	0.00 0.00	7,499,844.00 804,993.64	0.29	432,234.29 88,724.19
SUBTOTAL SWEDEN		57,711,827.15	0.00	61,528,009.24		3,816,182.09
		5,936,884.48	0.00	6,604,091.52	2.36	667,207.04
TOTAL EQUITY SWEDISH KRONA		57,711,827.15	0.00	61,528,009.24		3,816,182.09
		5,936,884.48	0.00	6,604,091.52	2.36	667,207.04
TOTAL EQUITY		230,589,632.47	1,070,360.89	244,745,029.73	86.77	14,155,397.26
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-12,607.08	0.00	-12,607.08		0.00
		-12,607.08	0.00	-12,607.08	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,420.72	0.00	-1,420.72		0.00
		-1,420.72	0.00	-1,420.72	0.00	0.00
REBATE RECEIVABLE		39,047.14	0.00	39,047.14		0.00
		39,047.14	0.00	39,047.14	0.01	0.00
FFX CONTRACTS RECEIVABLE		84,393.24	0.00	84,393.24		0.00
		84,393.24	0.00	84,393.24	0.03	0.00

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
MSC PAYABLE - CLASS C1		-67,405.80	0.00	-67,405.80		0.00
		-67,405.80	0.00	-67,405.80	-0.02	0.00
DIVIDENDS RECEIVABLE RECLAIM		0.00	187.35	0.00		0.00
		0.00	187.35	0.00	0.00	0.00
CASH		34.53	0.00	34.53		0.00
		34.53	0.00	34.53	0.00	0.00
PAYABLE FOR CUSTODIAN FEES		-19,742.98	0.00	-19,742.98		0.00
		-19,742.98	0.00	-19,742.98	-0.01	0.00
SUBTOTAL U.S. DOLLAR		22,298.33	187.35	22,298.33		0.00
		22,298.33	187.35	22,298.33	0.01	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		22,298.33	187.35	22,298.33		0.00
		22,298.33	187.35	22,298.33	0.01	0.00
TURKISH LIRA						
TURKEY						
NON-BASE CURRENCY		40,185.45	0.00	40,185.45		0.00
		5,891.00	0.00	5,862.42	0.00	-28.58
SWEDISH KRONA						
SWEDEN						
DIVIDENDS RECEIVABLE RECLAIM		0.00	15,355.85	0.00		0.00
		0.00	1,648.22	0.00	0.00	0.00
POUND STERLING						
UNITED KINGDOM						

Shares/Par Security ID Description Link Ref	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		20,789.64	0.00	20,789.64		0.00
		26,455.86	0.00	25,687.68	0.01	-768.18
JAPANESE YEN						
JAPAN						
DIVIDENDS RECEIVABLE RECLAIM		0.00	1,161,509.00	0.00		0.00
		0.00	10,779.17	0.00	0.00	0.00
HONG KONG DOLLAR						
HONG KONG						
NON-BASE CURRENCY		384,141.68	0.00	384,141.68		0.00
		49,563.47	0.00	49,563.79	0.02	0.32
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-384,141.68	0.00	-384,141.68		0.00
		-49,563.02	0.00	-49,563.79	-0.02	-0.77
SUBTOTAL HONG KONG DOLLAR		0.00	0.00	0.00		0.00
		0.45	0.00	0.00	0.00	-0.45
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR		0.00	0.00	0.00		0.00
		0.45	0.00	0.00	0.00	-0.45
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
NON-BASE CURRENCY		-4.51	0.00	-4.51		0.00
		-5.06	0.00	-5.07	0.00	-0.01
DIVIDENDS RECEIVABLE RECLAIM		0.00	41,974.55	0.00		0.00
		0.00	47,143.71	0.00	0.00	0.00

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-28,030.29	0.00	-28,030.29		0.00
		-31,388.74	0.00	-31,482.22	-0.01	-93.48
SUBTOTAL EURO CURRENCY UNIT		-28,034.80	41,974.55	-28,034.80		0.00
		-31,393.80	47,143.71	-31,487.29	-0.01	-93.49
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		-28,034.80	41,974.55	-28,034.80		0.00
		-31,393.80	47,143.71	-31,487.29	-0.01	-93.49
CHILEAN PESO						
CHILE						
NON-BASE CURRENCY		-3.00	0.00	-3.00		0.00
		0.00	0.00	0.00	0.00	0.00
CANADIAN DOLLAR						
CANADA						
NON-BASE CURRENCY		4,714.97	0.00	4,714.97		0.00
		3,461.80	0.00	3,461.80	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-4,714.97	0.00	-4,714.97		0.00
		-3,441.48	0.00	-3,461.80	0.00	-20.32
DIVIDENDS RECEIVABLE RECLAIM		0.00	554.70	0.00		0.00
		0.00	407.27	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR		0.00	554.70	0.00		0.00
		20.32	407.27	0.00	0.00	-20.32
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		0.00	554.70	0.00		0.00
		20.32	407.27	0.00	0.00	-20.32



Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS		23,272.16	60,165.72	22,361.14	0.01	-911.02
TOTAL ASSETS - BASE:		264,402,131.57	1,130,791.39	282,143,702.81	100.02	17,741,571.24
NET ASSETS - BASE:				283,274,494.20		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
854,954.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	854,954.87	854,954.87	4	0.00
		854,954.87	854,954.87	4	0.00
INSURANCE POLICIES/ANNUITIES					
189,615.704	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	21,723,891.98	21,272,096.98	96	0.00
		21,723,891.98	21,272,096.98	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
INDEX

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
478,214.66	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	478,214.66	478,214.66	1	0.00
		478,214.66	478,214.66	1	0.00
COMMON TRUST FUNDS - EQUITY					
2,764,149.442	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	72,731,682.19	61,842,733.84	100	0.00
		72,731,682.19	61,842,733.84	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
110,229.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	110,229.94	110,229.94	1	0.00
		110,229.94	110,229.94	1	0.00
COMMON TRUST FUNDS - EQUITY					
233,053.972	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	20,220,659.40	20,917,701.76	99	0.00
		20,220,659.40	20,917,701.76	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
10,223.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,223.53	10,223.53	0	0.00
		10,223.53	10,223.53	0	0.00
COMMON TRUST FUNDS - EQUITY					
771,602.968	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	8,684,545.73	8,748,222.92	143	0.00
		8,684,545.73	8,748,222.92	143	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
58,460.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	58,460.91	58,460.91	0	0.00
		58,460.91	58,460.91	0	0.00
COMMON TRUST FUNDS - EQUITY					
287,877.013	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	13,013,451.58	13,064,899.49	100	0.00
		13,013,451.58	13,064,899.49	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
283,653	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,306,486.29	3,080,244.24	99	0.00
16,883.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	16,883.77	16,883.77	1	0.00
		3,323,370.06	3,097,128.01	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,479,860.596	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	19,136,121.76	16,830,586.46	100	0.00
55,221.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	55,221.21	55,221.21	0	0.00
		19,191,342.97	16,885,807.67	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
INSURANCE POLICIES/ANNUITIES					
119,370,388.363	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	137,395,317.01	137,272,555.71	100	0.00
		137,395,317.01	137,272,555.71	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,267,353.98	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,267,353.98	1,267,353.98	2	0.00
		1,267,353.98	1,267,353.98	2	0.00
INSURANCE POLICIES/ANNUITIES					
4,082,830.728	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	53,440,171.40	50,263,583.92	97	0.00
		53,440,171.40	50,263,583.92	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
24,775.11	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	24,775.11	24,775.11	0	0.00
14,715,413.16	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	14,715,413.16	6,297,507.98	66	0.00
		14,740,188.27	6,322,283.09	66	0.00
GUARANTEED CONTRACTS					
3,785,897.64	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	3,785,897.64	3,785,897.64	17	0.00
		3,785,897.64	3,785,897.64	17	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,266,844.6	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	3,266,844.60	3,266,844.60	15	0.00
		3,266,844.60	3,266,844.60	15	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,230,848.94	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,230,848.94	1,230,848.94	3	0.00
		1,230,848.94	1,230,848.94	3	0.00
COMMON STOCK					
1,540	CUSIP # 02079K305 ALPHABET INC	2,183,797.00	1,856,731.29	6	0.00
2,440	CUSIP # 032095101 AMPHENOL CORP CL A	233,776.40	237,633.32	1	610.00
5,270	CUSIP # 037833100 APPLE INC	1,922,496.00	1,114,651.81	5	0.00
4,630	CUSIP # 053015103 AUTO DATA PROCESSING INC.	689,360.70	720,347.40	2	4,213.30
9,580	CUSIP # 075887109 BECTON DICKINSON AND CO	2,292,206.60	2,445,900.33	6	0.00
6,780	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	855,568.20	879,039.26	2	3,661.20
18,490	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	1,050,601.80	1,199,637.89	3	0.00
4,190	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	259,905.70	277,529.36	1	0.00
4,440	CUSIP # 294429105 EQUIFAX INC	763,147.20	553,798.03	2	0.00
21,970	CUSIP # 370334104 GENERAL MILLS INC	1,354,450.50	1,190,300.84	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,890	CUSIP # 461202103 INTUIT INC	1,152,179.10	1,042,547.77	3	0.00
15,790	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,220,547.70	2,055,196.66	6	0.00
2,970	CUSIP # 57636Q104 MASTERCARD INC	878,229.00	827,865.82	2	0.00
14,100	CUSIP # 594918104 MICROSOFT CORPORATION	2,869,491.00	1,967,668.58	8	0.00
15,160	CUSIP # 654106103 NIKE INC CLASS B	1,486,438.00	1,359,670.65	4	3,670.10
5,370	CUSIP # 681919106 OMNICOM GROUP INC	293,202.00	426,876.52	1	3,490.50
11,150	CUSIP # 68389X105 ORACLE CORP	616,260.50	641,056.16	2	0.00
18,770	CUSIP # 713448108 PEPSICO INC	2,482,520.20	2,462,078.62	7	0.00
38,300	CUSIP # 717081103 PFIZER INC	1,252,410.00	1,563,798.71	3	0.00
6,760	CUSIP # 742718109 PROCTER & GAMBLE CO	808,293.20	788,180.32	2	0.00
9,500	CUSIP # 855244109 STARBUCKS CORP	699,105.00	745,470.09	2	0.00
8,000	CUSIP # 863667101 STRYKER CORP	1,441,520.00	1,610,539.64	4	4,600.00
12,240	CUSIP # 872540109 TJX COMPANIES INC	618,854.40	641,597.73	2	0.00
5,660	CUSIP # 882508104 TEXAS INSTRUMENTS INC	718,650.20	685,573.13	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,140	CUSIP # 88579Y101 3M COMPANY	1,893,718.60	2,096,559.66	5	0.00
10,850	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,206,303.00	1,169,496.46	3	0.00
5,810	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	1,713,659.50	1,504,106.67	5	0.00
13,610	CUSIP # 918204108 VF CORP	829,393.40	1,198,715.24	2	0.00
		34,786,084.90	33,262,567.96	92	20,245.10
	FOREIGN STOCK				
8,280	CUSIP # G1151C101 ACCENTURE PLC	1,777,881.60	1,601,079.33	5	0.00
		1,777,881.60	1,601,079.33	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
62,936.64	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	62,936.64	62,936.64	2	0.00
		62,936.64	62,936.64	2	0.00
U S GOVERNMENT OBLIGATIONS					
25,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	29,295.00	25,306.25	1	247.00
45,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	49,412.25	43,735.95	2	114.95
45,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	48,065.85	44,395.20	2	151.63
60,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	62,287.80	59,547.00	2	501.10
		189,060.90	172,984.40	7	1,014.68
MUTUAL FUNDS - FIXED INCOME					
1,999.869	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	50,856.67	52,878.21	2	0.00
4,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	104,040.00	99,886.99	4	0.00
820	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	75,054.60	74,996.76	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,097.951	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	109,865.71	103,874.36	4	4.04
4,830	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	132,941.89	125,007.39	5	0.00
		472,758.87	456,643.71	18	4.04
MUTUAL FUNDS - EQUITY					
15,224.809	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	420,509.22	379,723.23	16	0.00
1,857.545	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	46,457.20	50,697.59	2	0.00
6,029.785	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	99,310.56	100,729.71	4	0.00
7,036.82	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	112,307.65	112,855.54	4	0.00
15,411.78	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	107,574.22	122,289.15	4	0.00
4,000	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	179,600.00	194,677.60	7	0.00
2,900	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	93,032.00	99,470.00	4	0.00
6,160	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	431,138.40	394,672.24	16	0.00
3,875	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	234,747.50	249,976.25	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX8734
NOTTINGHAM ESG GLOBAL ALL ASSET
CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,278.704	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	74,604.77	78,410.03	3	0.00
		1,799,281.52	1,783,501.34	69	0.00
COMMON TRUST FUNDS - FIXED INCOME					
101,297.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,297.20	101,297.20	4	0.00
		101,297.20	101,297.20	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
59,418.71	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	59,418.71	59,418.71	2	0.00
		59,418.71	59,418.71	2	0.00
U S GOVERNMENT OBLIGATIONS					
55,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	64,449.00	55,673.75	2	543.39
95,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	104,314.75	92,331.45	4	242.66
95,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	101,472.35	93,723.20	4	320.11
130,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	134,956.90	129,018.50	5	1,085.71
		405,193.00	370,746.90	15	2,191.87
MUTUAL FUNDS - FIXED INCOME					
3,000.422	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	76,300.73	79,318.17	3	0.00
6,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	156,060.00	149,826.99	6	0.00
1,365	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	124,938.45	124,842.21	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,148.488	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	164,815.55	155,812.10	6	6.07
9,650	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	265,608.53	249,742.00	10	0.00
		787,723.26	759,541.47	30	6.07
MUTUAL FUNDS - EQUITY					
10,149.454	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	280,327.92	253,148.69	11	0.00
1,857.545	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	46,457.20	50,697.59	2	0.00
3,013.958	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	49,639.89	50,364.74	2	0.00
3,630.127	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	57,936.83	58,240.77	2	0.00
7,945.961	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	55,462.81	63,060.63	2	0.00
2,800	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	125,720.00	136,274.32	5	0.00
2,580	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	82,766.40	82,407.29	3	0.00
4,760	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	333,152.40	305,012.40	13	0.00
3,100	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	187,798.00	200,043.00	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,278.704	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	74,604.77	78,410.03	3	0.00
		1,293,866.22	1,277,659.46	49	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
101,293.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,293.13	101,293.13	4	0.00
		101,293.13	101,293.13	4	0.00

Holdings

As of: June 30, 2020



QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2

View Date: July 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.449065

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		18,746.710	Local	1.000000	18,746.71	1.000000	18,746.71	0.00	0.96
			Base	0.687445	12,887.33	0.690100	12,937.11	49.78	0.02

AUSTRALIAN DOLLAR Total

		18,746.710	Local		18,746.71		18,746.71	0.00	0.96
			Base		12,887.33		12,937.11	49.78	0.02

BRAZILIAN REAL

Exchange Rate: 5.438100

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,219.960	Local	1.000000	4,219.96	1.000000	4,219.96	0.00	0.11
			Base	0.183691	775.17	0.183888	776.00	0.83	0.00

BRAZILIAN REAL Total

		4,219.960	Local		4,219.96		4,219.96	0.00	0.11
			Base		775.17		776.00	0.83	0.00

CANADIAN DOLLAR

Exchange Rate: 1.357600

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,729.020	Local	1.000000	2,729.02	1.000000	2,729.02	0.00	0.13
			Base	0.730775	1,994.30	0.736594	2,010.18	15.88	0.00

CANADIAN DOLLAR Total

		2,729.020	Local		2,729.02		2,729.02	0.00	0.13
			Base		1,994.30		2,010.18	15.88	0.00

CHILEAN PESO

Exchange Rate: 821.400000

CLP	CHILEAN PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		59,969,812.000	Local	1.000000	59,969,812.00	1.000000	59,969,812.00	0.00	36.97
			Base	0.001218	73,020.38	0.001217	73,009.27	-11.11	0.10

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		59,969,812.000	Local	59,969,812.00		59,969,812.00	0.00	36.97
			Base	73,020.38		73,009.27	-11.11	0.10
							Exchange Rate:	23.723200
CZECH KORUNA								
CZK	CZECH KORUNA							
		46,153.040	Local	46,153.04	1.000000	46,153.04	0.00	3.40
			Base	1,973.25	0.042153	1,945.48	-27.77	0.00
CZECH KORUNA Total								
		46,153.040	Local	46,153.04		46,153.04	0.00	3.40
			Base	1,973.25		1,945.48	-27.77	0.00
							Exchange Rate:	6.632500
DANISH KRONE								
DKK	DANISH KRONE							
		1,664.760	Local	1,664.76	1.000000	1,664.76	0.00	0.03
			Base	250.79	0.150773	251.00	0.21	0.00
DANISH KRONE Total								
		1,664.760	Local	1,664.76		1,664.76	0.00	0.03
			Base	250.79		251.00	0.21	0.00
							Exchange Rate:	0.890076
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		-9,333.270	Local	-9,333.27	1.000000	-9,333.27	0.00	0.10
			Base	-10,439.34	1.123500	-10,485.92	-46.58	0.01
INTERNATIONAL Total								
		-9,333.270	Local	-9,333.27		-9,333.27	0.00	0.10
			Base	-10,439.34		-10,485.92	-46.58	0.01
EURO CURRENCY Total								
		-9,333.270	Local	-9,333.27		-9,333.27	0.00	0.10

& 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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		-10,439.34		-10,485.92	-46.58	0.01	
HONG KONG DOLLAR							Exchange Rate:	7.750500	
HKD	HONG KONG DOLLAR								
		12,082.770	Local	1.000000	12,082.77	1.000000	12,082.77	0.00	0.03
			Base	0.129024	1,558.97	0.129024	1,558.97	0.00	0.00
HONG KONG DOLLAR Total									
		12,082.770	Local		12,082.77		12,082.77	0.00	0.03
			Base		1,558.97		1,558.97	0.00	0.00
HUNGARIAN FORINT							Exchange Rate:	315.184750	
HUF	HUNGARIAN FORINT								
		69,875.000	Local	1.000000	69,875.00	1.000000	69,875.00	0.00	100.00
			Base	0.003559	248.71	0.003173	221.70	-27.01	0.00
HUNGARIAN FORINT Total									
		69,875.000	Local		69,875.00		69,875.00	0.00	100.00
			Base		248.71		221.70	-27.01	0.00
INDIAN RUPEE							Exchange Rate:	75.503750	
INR	INDIAN RUPEE								
		0.330	Local	1.000000	0.33	1.000000	0.33	0.00	0.00
			Base	0.000000	0.00	0.013244	0.00	0.00	0.00
INDIAN RUPEE Total									
		0.330	Local		0.33		0.33	0.00	0.00
			Base		0.00		0.00	0.00	0.00
INDONESIAN RUPIAH							Exchange Rate:	14,285.000000	
IDR	INDONESIAN RUPIAH								
		672,575.000	Local	1.000000	672,575.00	1.000000	672,575.00	0.00	0.10
			Base	0.000070	47.18	0.000070	47.08	-0.10	0.00

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

		672,575.000	Local			672,575.00	0.00	0.10
			Base	47.18		47.08	-0.10	0.00

JAPANESE YEN Exchange Rate: 107.975000

JPY	JAPANESE YEN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,310,226.000	Local	3,310,226.00	1.000000	3,310,226.00	0.00	0.41
			Base	30,722.47	0.009261	30,657.34	-65.13	0.04

JAPANESE YEN Total

		3,310,226.000	Local	3,310,226.00		3,310,226.00	0.00	0.41
			Base	30,722.47		30,657.34	-65.13	0.04

MALAYSIAN RINGGIT Exchange Rate: 4.285000

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		8,241.240	Local	8,241.24	1.000000	8,241.24	0.00	1.04
			Base	1,923.27	0.233371	1,923.28	0.01	0.00

MALAYSIAN RINGGIT Total

		8,241.240	Local	8,241.24		8,241.24	0.00	1.04
			Base	1,923.27		1,923.28	0.01	0.00

MEXICAN PESO Exchange Rate: 22.984500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,695.590	Local	5,695.59	1.000000	5,695.59	0.00	0.14
			Base	246.32	0.043247	247.80	1.48	0.00

MEXICAN PESO Total

		5,695.590	Local	5,695.59		5,695.59	0.00	0.14
			Base	246.32		247.80	1.48	0.00

NEW ISRAELI SHEQEL Exchange Rate: 3.463950

ILS	NEW ISRAELI SHEQEL
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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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		867.770	1.000000	867.77	1.000000	867.77	0.00	0.23
			0.291160	252.66	0.288688	250.51	-2.15	0.00
NEW ISRAELI SHEQEL Total								
		867.770		867.77		867.77	0.00	0.23
				252.66		250.51	-2.15	0.00
NEW TAIWAN DOLLAR							Exchange Rate:	29.504500
TWD	NEW TAIWAN DOLLAR							
		1,402,969.000	1.000000	1,402,969.00	1.000000	1,402,969.00	0.00	4.98
			0.033770	47,377.89	0.033893	47,551.02	173.13	0.06
NEW TAIWAN DOLLAR Total								
		1,402,969.000		1,402,969.00		1,402,969.00	0.00	4.98
				47,377.89		47,551.02	173.13	0.06
NEW ZEALAND DOLLAR							Exchange Rate:	1.549667
NZD	NEW ZEALAND DOLLAR							
		391.390	1.000000	391.39	1.000000	391.39	0.00	0.93
			0.641049	250.90	0.645300	252.56	1.66	0.00
NEW ZEALAND DOLLAR Total								
		391.390		391.39		391.39	0.00	0.93
				250.90		252.56	1.66	0.00
NORWEGIAN KRONE							Exchange Rate:	9.625250
NOK	NORWEGIAN KRONE							
		2,418.840	1.000000	2,418.84	1.000000	2,418.84	0.00	0.08
			0.103054	249.27	0.103893	251.30	2.03	0.00
NORWEGIAN KRONE Total								
		2,418.840		2,418.84		2,418.84	0.00	0.08
				249.27		251.30	2.03	0.00

& 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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
PHILIPPINE PISO							Exchange Rate:	49.825000	
PHP	PHILIPPINE PESO								
		185,982.160	Local	1.000000	185,982.16	1.000000	185,982.16	0.00	100.00
			Base	0.019699	3,663.63	0.020070	3,732.71	69.08	0.01
PHILIPPINE PISO Total									
		185,982.160	Local		185,982.16		185,982.16	0.00	100.00
			Base		3,663.63		3,732.71	69.08	0.01
POLISH ZLOTY							Exchange Rate:	3.956300	
PLN	POLISH ZLOTY								
		999.310	Local	1.000000	999.31	1.000000	999.31	0.00	100.00
			Base	0.252054	251.88	0.252761	252.59	0.71	0.00
POLISH ZLOTY Total									
		999.310	Local		999.31		999.31	0.00	100.00
			Base		251.88		252.59	0.71	0.00
POUND STERLING							Exchange Rate:	0.807037	
GBP	POUND STERLING								
		-13,621.510	Local	1.000000	-13,621.51	1.000000	-13,621.51	0.00	0.27
			Base	1.227400	-16,719.04	1.239101	-16,878.42	-159.38	0.02
POUND STERLING Total									
		-13,621.510	Local		-13,621.51		-13,621.51	0.00	0.27
			Base		-16,719.04		-16,878.42	-159.38	0.02
QATARI RIAL							Exchange Rate:	3.641750	
QAR	QATARI RIAL								
		289.500	Local	1.000000	289.50	1.000000	289.50	0.00	0.15
			Base	0.274646	79.51	0.274593	79.49	-0.02	0.00

& 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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

289.500	Local			289.50		289.50	0.00	0.15
	Base			79.51		79.49	-0.02	0.00

SINGAPORE DOLLAR

Exchange Rate: 1.393600

SGD	SINGAPORE DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
4,548.740	Local		1.000000	4,548.74	1.000000	4,548.74	0.00	0.74
	Base		0.717586	3,264.11	0.717566	3,264.02	-0.09	0.00

SINGAPORE DOLLAR Total

4,548.740	Local			4,548.74		4,548.74	0.00	0.74
	Base			3,264.11		3,264.02	-0.09	0.00

SOUTH AFRICAN RAND

Exchange Rate: 17.352500

ZAR	SOUTH AFRICAN RAND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
4,360.650	Local		1.000000	4,360.65	1.000000	4,360.65	0.00	0.09
	Base		0.057503	250.75	0.057629	251.30	0.55	0.00

SOUTH AFRICAN RAND Total

4,360.650	Local			4,360.65		4,360.65	0.00	0.09
	Base			250.75		251.30	0.55	0.00

SOUTH KOREAN WON

Exchange Rate: 1,202.850000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
250,225.000	Local		1.000000	250,225.00	1.000000	250,225.00	0.00	0.02
	Base		0.000834	208.75	0.000831	208.03	-0.72	0.00

SOUTH KOREAN WON Total

250,225.000	Local			250,225.00		250,225.00	0.00	0.02
	Base			208.75		208.03	-0.72	0.00

SWEDISH KRONA

Exchange Rate: 9.318200

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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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	
		2,342.160	Local Base	1.000000 0.107149	2,342.16 250.96	1.000000 0.107317	2,342.16 251.35	0.00 0.39	0.03 0.00
SWEDISH KRONA Total		2,342.160	Local Base		2,342.16 250.96		2,342.16 251.35	0.00 0.39	0.03 0.00
SWISS FRANC							Exchange Rate:	0.947450	
CHF	SWISS FRANC	239.630	Local Base	1.000000 1.050161	239.63 251.65	1.000000 1.055465	239.63 252.92	0.00 1.27	0.01 0.00
SWISS FRANC Total		239.630	Local Base		239.63 251.65		239.63 252.92	0.00 1.27	0.01 0.00
THAILAND BAHT							Exchange Rate:	30.907500	
THB	THAILAND BAHT	5,213.200	Local Base	1.000000 0.032387	5,213.20 168.84	1.000000 0.032355	5,213.20 168.67	0.00 -0.17	0.05 0.00
THAILAND BAHT Total		5,213.200	Local Base		5,213.20 168.84		5,213.20 168.67	0.00 -0.17	0.05 0.00
TURKISH LIRA							Exchange Rate:	6.853500	
TRY	TURKISH LIRA	1,446.000	Local Base	1.000000 0.178313	1,446.00 257.84	1.000000 0.145911	1,446.00 210.99	0.00 -46.85	0.73 0.00
TURKISH LIRA Total		1,446.000	Local Base		1,446.00 257.84		1,446.00 210.99	0.00 -46.85	0.73 0.00

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UAE DIRHAM							Exchange Rate:	3.673150	
AED	UAE DIRHAM								
		1,048.520	Local	1.000000	1,048.52	1.000000	1,048.52	0.00	0.27
			Base	0.272250	285.46	0.272246	285.46	0.00	0.00
UAE DIRHAM Total		1,048.520	Local		1,048.52		1,048.52	0.00	0.27
			Base		285.46		285.46	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-23,076.420	Local	1.000000	-23,076.42	1.000000	-23,076.42	0.00	0.08
			Base	1.000000	-23,076.42	1.000000	-23,076.42	0.00	0.03
US DOLLAR Total		-23,076.420	Local		-23,076.42		-23,076.42	0.00	0.08
			Base		-23,076.42		-23,076.42	0.00	0.03
YUAN RENMINBI							Exchange Rate:	7.074100	
CNY	YUAN RENMINBI								
		84,883.540	Local	1.000000	84,883.54	1.000000	84,883.54	0.00	3.72
			Base	0.141361	11,999.20	0.141361	11,999.20	0.00	0.02
YUAN RENMINBI Total		84,883.540	Local		84,883.54		84,883.54	0.00	3.72
			Base		11,999.20		11,999.20	0.00	0.02
CASH Total		66,024,215.630	Base		144,476.64		144,406.57	-70.07	0.33
CASH EQUIVALENT							Exchange Rate:	1.000000	
US DOLLAR							Exchange Rate:	1.000000	

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85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.143984	31 Dec 2030		
		838,620.690	Local 100.000000	838,620.69	100.000000	838,620.69	0.00	2.73
			Base 100.000000	838,620.69	100.000000	838,620.69	0.00	1.13
US DOLLAR Total								
		838,620.690	Local	838,620.69		838,620.69	0.00	2.73
			Base	838,620.69		838,620.69	0.00	1.13
CASH EQUIVALENT Total								
		838,620.690	Base	838,620.69		838,620.69	0.00	1.13

EQUITY

AUSTRALIAN DOLLAR

Exchange Rate: 1.449065

606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local 30.915451	126,258.70	18.640000	76,125.76	-50,132.94	3.90
			Base 22.923800	93,620.80	12.863467	52,534.40	-41,086.40	0.07
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local 33.986985	127,961.00	17.950000	67,581.75	-60,379.25	3.46
			Base 25.201344	94,883.06	12.387298	46,638.18	-48,244.88	0.06
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK							
		2,290.000	Local 13.876934	31,778.18	13.850000	31,716.50	-61.68	1.63
			Base 9.536231	21,837.97	9.557887	21,887.56	49.59	0.03
614469005	BHP GROUP LTD COMMON STOCK							
		4,974.000	Local 22.841415	113,613.20	35.820000	178,168.68	64,555.48	9.13
			Base 16.936906	84,244.17	24.719388	122,954.24	38,710.07	0.17
616197901	MIRVAC GROUP REIT							
		30,723.000	Local 3.191595	98,055.37	2.170000	66,668.91	-31,386.46	3.42
			Base 2.207467	67,820.00	1.497517	46,008.23	-21,811.77	0.06
618549901	CSL LTD COMMON STOCK							
		476.000	Local 134.397164	63,973.05	287.000000	136,612.00	72,638.95	7.00
			Base 99.655462	47,436.00	198.058748	94,275.96	46,839.96	0.13

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621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		1,545.000	Local 85.042498	131,390.66	69.420000	107,253.90	-24,136.76	5.50
			Base 63.058997	97,426.15	47.906754	74,015.93	-23,410.22	0.10
622010007	RIO TINTO LTD COMMON STOCK							
		884.000	Local 57.588778	50,908.48	97.960000	86,596.64	35,688.16	4.44
			Base 42.702070	37,748.63	67.602212	59,760.36	22,011.73	0.08
624730909	APA GROUP STAPLED SECURITY							
		4,062.000	Local 11.335665	46,045.47	11.130000	45,210.06	-835.41	2.32
			Base 7.789872	31,642.46	7.680815	31,199.47	-442.99	0.04
651200008	LENLEASE GROUP STAPLED SECURITY							
		3,561.000	Local 12.156074	43,287.78	12.370000	44,049.57	761.79	2.26
			Base 8.353656	29,747.37	8.536539	30,398.62	651.25	0.04
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK							
		3,873.000	Local 32.906445	127,446.66	18.220000	70,566.06	-56,880.60	3.62
			Base 24.400124	94,501.68	12.573625	48,697.65	-45,804.03	0.07
663710002	NEWCREST MINING LTD COMMON STOCK							
		1,791.000	Local 21.180586	37,934.43	31.530000	56,470.23	18,535.80	2.89
			Base 15.625974	27,986.12	21.758858	38,970.12	10,984.00	0.05
685085003	STOCKLAND REIT NPV							
		14,105.000	Local 3.451725	48,686.58	3.310000	46,687.55	-1,999.03	2.39
			Base 2.372026	33,457.43	2.284232	32,219.09	-1,238.34	0.04
694883000	WESFARMERS LTD COMMON STOCK							
		1,180.000	Local 31.491449	37,159.91	44.830000	52,899.40	15,739.49	2.71
			Base 23.350898	27,554.06	30.937191	36,505.88	8,951.82	0.05
698123908	WOOLWORTHS GROUP LTD COMMON STOCK							
		8,380.000	Local 28.925129	242,392.58	37.280000	312,406.40	70,013.82	16.01
			Base 20.771795	174,067.64	25.726934	215,591.71	41,524.07	0.29
B033YN903	DEXUS REIT							
		5,823.000	Local 13.616806	79,290.66	9.200000	53,571.60	-25,719.06	2.75
			Base 9.418063	54,841.38	6.348922	36,969.77	-17,871.61	0.05

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B03FYZ909	GOODMAN GROUP REIT	7,591.000	Local	14.837662	112,632.69	14.850000	112,726.35	93.66	5.78
			Base	9.833524	74,646.28	10.247987	77,792.47	3,146.19	0.11
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK	569.000	Local	95.627786	54,412.21	118.600000	67,483.40	13,071.19	3.46
			Base	70.907979	40,346.64	81.845880	46,570.31	6,223.67	0.06
BLZH0Z901	SCENTRE GROUP REIT	29,919.000	Local	2.121060	63,459.99	2.170000	64,924.23	1,464.24	3.33
			Base	1.457593	43,609.72	1.497517	44,804.22	1,194.50	0.06
BSS7GP901	AGL ENERGY LTD COMMON STOCK	4,825.000	Local	27.643816	133,381.41	17.050000	82,266.25	-51,115.16	4.22
			Base	20.497884	98,902.29	11.766208	56,771.95	-42,130.34	0.08
BYWR0T908	COLES GROUP LTD COMMON STOCK	9,933.000	Local	13.806663	137,141.58	17.170000	170,549.61	33,408.03	8.74
			Base	9.383925	93,210.53	11.849020	117,696.31	24,485.78	0.16
AUSTRALIAN DOLLAR Total		144,353.000	Local		1,907,210.59		1,930,534.85	23,324.26	98.93
			Base		1,369,530.38		1,332,262.43	-37,267.95	1.80
BRAZILIAN REAL							Exchange Rate:	5.438100	
219628005	VALE SA COMMON STOCK	10,127.000	Local	26.581203	269,187.84	55.920000	566,301.84	297,114.00	14.87
			Base	8.191876	82,959.13	10.283003	104,135.97	21,176.84	0.14
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK	18,400.000	Local	28.777399	529,504.15	22.340000	411,056.00	-118,448.15	10.79
			Base	7.005268	128,896.93	4.108052	75,588.16	-53,308.77	0.10
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE	17,200.000	Local	23.756439	408,610.75	21.550000	370,660.00	-37,950.75	9.73
			Base	6.361719	109,421.56	3.962781	68,159.84	-41,261.72	0.09
294542907	WEG SA COMMON STOCK								

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		3,300.000	Local 46.151073	152,298.54	50.610000	167,013.00	14,714.46	4.38
			Base 8.659306	28,575.71	9.306559	30,711.65	2,135.94	0.04
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK	5,000.000	Local 28.318410	141,592.05	42.090000	210,450.00	68,857.95	5.53
			Base 8.545600	42,728.00	7.739836	38,699.18	-4,028.82	0.05
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE	12,600.000	Local 26.040851	328,114.72	25.450000	320,670.00	-7,444.72	8.42
			Base 8.183929	103,117.50	4.679943	58,967.29	-44,150.21	0.08
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK	4,500.000	Local 41.437636	186,469.36	40.910000	184,095.00	-2,374.36	4.83
			Base 7.774927	34,987.17	7.522848	33,852.82	-1,134.35	0.05
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK	14,000.000	Local 11.220271	157,083.79	23.220000	325,080.00	167,996.21	8.53
			Base 3.526225	49,367.15	4.269874	59,778.23	10,411.08	0.08
B1YCHL900	CIA SANEAMENTO BASICO DE SP COMMON STOCK	3,700.000	Local 60.026430	222,097.79	57.700000	213,490.00	-8,607.79	5.60
			Base 11.262735	41,672.12	10.610323	39,258.20	-2,413.92	0.05
B2QY96901	HYPERA SA COMMON STOCK	5,100.000	Local 30.071706	153,365.70	33.300000	169,830.00	16,464.30	4.46
			Base 9.450718	48,198.66	6.123462	31,229.66	-16,969.00	0.04
BF4J7K900	NOTRE DAME INTERMED PAR SA COMMON STOCK	3,600.000	Local 58.555103	210,798.37	68.010000	244,836.00	34,037.63	6.43
			Base 14.285564	51,428.03	12.506206	45,022.34	-6,405.69	0.06
BG36ZK906	B3 SA BRASIL BOLSA BALCAO COMMON STOCK	4,400.000	Local 52.858498	232,577.39	55.090000	242,396.00	9,818.61	6.36
			Base 9.917818	43,638.40	10.130376	44,573.66	935.26	0.06
BG7ZWY901	AMBEV SA COMMON STOCK	15,500.000	Local 18.977567	294,152.29	14.140000	219,170.00	-74,982.29	5.75
			Base 5.964131	92,444.03	2.600173	40,302.68	-52,141.35	0.05
BYXZ2W900	RUMO SA COMMON STOCK							

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		7,100.000	Local 23.285065	165,323.96	22.490000	159,679.00	-5,644.96	4.19
			Base 4.368968	31,019.67	4.135636	29,363.01	-1,656.66	0.04
BRAZILIAN REAL Total								
		124,527.000	Local	3,451,176.70		3,804,726.84	353,550.14	99.89
			Base	888,454.06		699,642.69	-188,811.37	0.95
CANADIAN DOLLAR							Exchange Rate:	1.357600
008474959	AGNICO EAGLE MINES LTD COMMON STOCK							
		628.000	Local	59,569761	86.930000	54,592.04	17,182.23	2.59
			Base	44,846624	64.032115	40,212.17	12,048.49	0.05
015857956	ALGONQUIN POWER + UTILITIES COMMON STOCK							
		2,580.000	Local	18,888132	17.550000	45,279.00	-3,452.38	2.15
			Base	14,321124	12.927225	33,352.24	-3,596.26	0.05
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK							
		5,662.000	Local	38,466210	42.570000	241,031.34	23,235.66	11.46
			Base	28,626383	31.356806	177,542.24	15,459.66	0.24
067901959	BARRICK GOLD CORP COMMON STOCK							
		3,573.000	Local	19,529244	36.530000	130,521.69	60,743.70	6.20
			Base	14,412592	26.907778	96,141.49	44,645.30	0.13
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK							
		1,704.000	Local	44,022001	44.680000	76,134.72	1,121.23	3.62
			Base	32,268281	32.911019	56,080.38	1,095.23	0.08
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							
		1,377.000	Local	109,817153	120.110000	165,391.47	14,173.25	7.86
			Base	81,465338	88.472304	121,826.36	9,648.59	0.16
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		1,851.000	Local	41,501756	23.550000	43,591.05	-33,228.70	2.07
			Base	30,158974	17.346788	32,108.91	-23,715.35	0.04
290876952	EMERA INC COMMON STOCK							
		888.000	Local	55,075135	53.420000	47,436.96	-1,469.76	2.25

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		Base	41.758390	37,081.45	39.348851	34,941.78	-2,139.67	0.05
291843951	EMPIRE CO LTD A COMMON STOCK							
		2,233.000 Local	34.410031	76,837.60	32.510000	72,594.83	-4,242.77	3.45
		Base	26.089946	58,258.85	23.946671	53,472.92	-4,785.93	0.07
29250N956	ENBRIDGE INC COMMON STOCK							
		4,438.000 Local	44.108531	195,753.66	41.280000	183,200.64	-12,553.02	8.71
		Base	31.912114	141,625.96	30.406600	134,944.49	-6,681.47	0.18
349553958	FORTIS INC COMMON STOCK							
		918.000 Local	53.355370	48,980.23	51.630000	47,396.34	-1,583.89	2.25
		Base	40.454444	37,137.18	38.030348	34,911.86	-2,225.32	0.05
351858956	FRANCO NEVADA CORP COMMON STOCK							
		416.000 Local	89.882356	37,391.06	189.650000	78,894.40	41,503.34	3.75
		Base	65.316707	27,171.75	139.695050	58,113.14	30,941.39	0.08
448811950	HYDRO ONE LTD COMMON STOCK							
		1,884.000 Local	26.088089	49,149.96	25.530000	48,098.52	-1,051.44	2.29
		Base	19.780186	37,265.87	18.805245	35,429.08	-1,836.79	0.05
45075E955	IA FINANCIAL CORP INC COMMON STOCK							
		1,926.000 Local	68.979548	132,854.61	45.460000	87,555.96	-45,298.65	4.16
		Base	52.300820	100,731.38	33.485563	64,493.19	-36,238.19	0.09
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		1,306.000 Local	78.479564	102,494.31	66.110000	86,339.66	-16,154.65	4.10
		Base	57.030421	74,481.73	48.696229	63,597.27	-10,884.46	0.09
59162N950	METRO INC/CN COMMON STOCK							
		2,900.000 Local	46.565514	135,039.99	56.000000	162,400.00	27,360.01	7.72
		Base	33.838759	98,132.40	41.249263	119,622.86	21,490.46	0.16
67077M959	NUTRIEN LTD COMMON STOCK							
		2,128.000 Local	55.090738	117,233.09	43.620000	92,823.36	-24,409.73	4.41
		Base	40.884431	87,002.07	32.130230	68,373.13	-18,628.94	0.09
82509L958	SHOPIFY INC CLASS A COMMON STOCK							
		54.000 Local	1,212.385926	65,468.84	1,289.770000	69,647.58	4,178.74	3.31

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		888.683148	47,988.89	950.036830	51,301.99	3,313.10	0.07
867224958	SUNCOR ENERGY INC COMMON STOCK								
	3,759.000	Local		42.210782	158,670.33	22.890000	86,043.51	-72,626.82	4.09
		Base		31.892703	119,884.67	16.860636	63,379.13	-56,505.54	0.09
87807B909	TC ENERGY CORP COMMON STOCK								
	2,100.000	Local		63.521605	133,395.37	58.000000	121,800.00	-11,595.37	5.79
		Base		46.160600	96,937.26	42.722451	89,717.15	-7,220.11	0.12
961148954	WESTON (GEORGE) LTD COMMON STOCK								
	830.000	Local		102.621386	85,175.75	99.450000	82,543.50	-2,632.25	3.92
		Base		76.961241	63,877.83	73.254272	60,801.05	-3,076.78	0.08
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK								
	1,305.000	Local		36.748858	47,957.26	59.710000	77,921.55	29,964.29	3.70
		Base		27.863264	36,361.56	43.982027	57,396.55	21,034.99	0.08
CANADIAN DOLLAR Total									
	44,460.000	Local			2,112,075.10		2,101,238.12	-10,836.98	99.87
		Base			1,565,616.98		1,547,759.38	-17,857.60	2.09
CHILEAN PESO								Exchange Rate:	821.400000
229945902	ENEL AMERICAS SA COMMON STOCK								
	340,097.000	Local		134.929120	45,888,989.00	124.000000	42,172,028.00	-3,716,961.00	26.00
		Base		0.199857	67,970.60	0.150962	51,341.65	-16,628.95	0.07
BYMLZD909	ENEL CHILE SA COMMON STOCK								
	978,198.000	Local		62.482988	61,120,734.00	61.400000	60,061,357.20	-1,059,376.80	37.03
		Base		0.077263	75,579.00	0.074750	73,120.72	-2,458.28	0.10
CHILEAN PESO Total									
	1,318,295.000	Local			107,009,723.00		102,233,385.20	-4,776,337.80	63.03
		Base			143,549.60		124,462.37	-19,087.23	0.17
COLOMBIAN PESO								Exchange Rate:	3,758.000000

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2020

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220570907	INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8							
		6,896.000	18,816.988963	129,761,955.89	18,800.000000	129,644,800.00	-117,155.89	100.00
			5.042741	34,774.74	5.002661	34,498.35	-276.39	0.05
COLOMBIAN PESO Total		6,896.000		129,761,955.89		129,644,800.00	-117,155.89	100.00
				34,774.74		34,498.35	-276.39	0.05
CZECH KORUNA							Exchange Rate:	23.723200
562403907	CEZ AS COMMON STOCK CZK100.							
		2,593.000	429.157721	1,112,805.97	506.000000	1,312,058.00	199,252.03	96.60
			17.550023	45,507.21	21.329332	55,306.96	9,799.75	0.07
CZECH KORUNA Total		2,593.000		1,112,805.97		1,312,058.00	199,252.03	96.60
				45,507.21		55,306.96	9,799.75	0.07
DANISH KRONE							Exchange Rate:	6.632500
416921005	CARLSBERG AS B COMMON STOCK DKK20.							
		431.000	872.283712	375,954.28	876.600000	377,814.60	1,860.32	6.13
			131.298817	56,589.79	132.167358	56,964.13	374.34	0.08
450109905	GN STORE NORD A/S COMMON STOCK DKK4.							
		745.000	357.439168	266,292.18	353.400000	263,283.00	-3,009.18	4.27
			53.802846	40,083.12	53.283076	39,695.89	-387.23	0.05
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	253.267023	683,061.16	88.280000	238,091.16	-444,970.00	3.86
			37.358324	100,755.40	13.310215	35,897.65	-64,857.75	0.05
459573903	GENMAB A/S COMMON STOCK DKK1.0							
		140.000	2,167.083000	303,391.62	2,220.000000	310,800.00	7,408.38	5.04
			326.196000	45,667.44	334.715417	46,860.16	1,192.72	0.06
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000	283.680027	834,870.32	429.400000	1,263,724.20	428,853.88	20.49

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	41.844414	123,148.11	64.741802	190,535.12	67,387.01	0.26
B1WT5G909	DSV PANALPINA A/S COMMON STOCK DKK1.0							
		179.000 Local	795.597598	142,411.97	809.800000	144,954.20	2,542.23	2.35
		Base	119.755810	21,436.29	122.095741	21,855.14	418.85	0.03
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		628.000 Local	456.697675	286,806.14	684.000000	429,552.00	142,745.86	6.97
		Base	67.365494	42,305.53	103.128534	64,764.72	22,459.19	0.09
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		1,599.000 Local	294.871807	471,500.02	383.500000	613,216.50	141,716.48	9.94
		Base	43.495266	69,548.93	57.821334	92,456.31	22,907.38	0.12
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		3,297.000 Local	528.661435	1,742,996.75	765.400000	2,523,523.80	780,527.05	40.92
		Base	80.272178	264,657.37	115.401432	380,478.52	115,821.15	0.51
DANISH KRONE Total								
		12,659.000 Local		5,107,284.44		6,164,959.46	1,057,675.02	99.97
		Base		764,191.98		929,507.64	165,315.66	1.26
EURO CURRENCY							Exchange Rate:	0.890076
BELGIUM								
559699905	UCB SA COMMON STOCK							
		458.000 Local	73.658537	33,735.61	103.100000	47,219.80	13,484.19	0.50
		Base	80.788712	37,001.23	115.832805	53,051.42	16,050.19	0.07
ACI009ZR8	COLRUYT SA COMMON STOCK							
		392.000 Local	48.758903	19,113.49	48.970000	19,196.24	82.75	0.20
		Base	54.714821	21,448.21	55.017774	21,566.97	118.76	0.03
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK							
		3,972.000 Local	60.604028	240,719.20	43.865000	174,231.78	-66,487.42	1.85
		Base	67.575788	268,411.03	49.282308	195,749.33	-72,661.70	0.26
B00D9P907	PROXIMUS COMMON STOCK							
		1,137.000 Local	28.618399	32,539.12	18.140000	20,625.18	-11,913.94	0.22

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		Base	31.388672	35,688.92	20.380282	23,172.38	-12,516.54	0.03
BELGIUM Total		5,959.000		326,107.42		261,273.00	-64,834.42	2.78
		Base		362,549.39		293,540.10	-69,009.29	0.40
FINLAND								
505125906	UPM KYMMENE OYJ COMMON STOCK	2,776.000		63,667.71	25.720000	71,398.72	7,731.01	0.76
		Base	25.871873	71,820.32	28.896409	80,216.43	8,396.11	0.11
557955903	FORTUM OYJ COMMON STOCK EUR3.4	3,278.000		54,218.15	16.905000	55,414.59	1,196.44	0.59
		Base	18.560381	60,840.93	18.992760	62,258.27	1,417.34	0.08
570151902	ELISA OYJ COMMON STOCK	1,562.000		83,661.13	54.140000	84,566.68	905.55	0.90
		Base	58.712330	91,708.66	60.826267	95,010.63	3,301.97	0.13
590294906	NOKIA OYJ COMMON STOCK	10,593.000		47,328.03	3.888500	41,190.88	-6,137.15	0.44
		Base	5.039966	53,388.36	4.368728	46,277.94	-7,110.42	0.06
B06YV4907	NESTE OYJ COMMON STOCK	1,495.000		18,977.52	34.810000	52,040.95	33,063.43	0.55
		Base	13.922783	20,814.56	39.109020	58,467.98	37,653.42	0.08
FINLAND Total		19,704.000		267,852.54		304,611.82	36,759.28	3.24
		Base		298,572.83		342,231.25	43,658.42	0.46
FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0	706.000		86,449.98	63.520000	44,845.12	-41,604.86	0.48
		Base	138.130099	97,519.85	71.364692	50,383.47	-47,136.38	0.07
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0	4,498.000		92,759.42	20.020000	90,049.96	-2,709.46	0.96
		Base	23.196574	104,338.19	22.492461	101,171.09	-3,167.10	0.14

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 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
405780909	L OREAL COMMON STOCK EUR.2							
		1,126.000	Local 251.197780	282,848.70	285.700000	321,698.20	38,849.50	3.42
			Base 281.065817	316,480.11	320.983826	361,427.79	44,947.68	0.49
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		242.000	Local 249.219215	60,311.05	390.500000	94,501.00	34,189.95	1.01
			Base 282.078843	68,263.08	438.726581	106,171.83	37,908.75	0.14
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		576.000	Local 99.948594	57,570.39	101.950000	58,723.20	1,152.81	0.63
			Base 112.746962	64,942.25	114.540781	65,975.49	1,033.24	0.09
419689906	INGENICO GROUP COMMON STOCK EUR1.0							
		148.000	Local 131.358176	19,441.01	142.000000	21,016.00	1,574.99	0.22
			Base 147.403649	21,815.74	159.536938	23,611.47	1,795.73	0.03
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							
		1,985.000	Local 50.175003	99,597.38	28.810000	57,187.85	-42,409.53	0.61
			Base 56.599879	112,350.76	32.368023	64,250.52	-48,100.24	0.09
457270007	BOLLORE COMMON STOCK EUR.16							
		18,314.000	Local 2.842861	52,064.16	2.796000	51,205.94	-858.22	0.55
			Base 3.190118	58,423.83	3.141305	57,529.85	-893.98	0.08
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		1,007.000	Local 130.712890	131,627.88	140.050000	141,030.35	9,402.47	1.50
			Base 145.429821	146,447.83	157.346114	158,447.54	11,999.71	0.21
474171006	REMY COINTREAU COMMON STOCK EUR1.6							
		176.000	Local 120.995284	21,295.17	121.200000	21,331.20	36.03	0.23
			Base 135.774943	23,896.39	136.168147	23,965.59	69.20	0.03
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0							
		780.000	Local 74.271218	57,931.55	98.880000	77,126.40	19,194.85	0.82
			Base 83.781615	65,349.66	111.091637	86,651.48	21,301.82	0.12
483477907	VIVENDI COMMON STOCK EUR5.5							
		8,713.000	Local 23.791718	207,297.24	22.840000	199,004.92	-8,292.32	2.12
			Base 26.770585	233,252.11	25.660730	223,581.94	-9,670.17	0.30

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517617908	ORANGE COMMON STOCK EUR4.0	21,320.000	Local 11.875685	253,189.60	10.645000	226,951.40	-26,238.20	2.42
			Base 13.194653	281,310.00	11.959653	254,979.80	-26,330.20	0.34
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5	332.000	Local 84.025482	27,896.46	153.600000	50,995.20	23,098.74	0.54
			Base 92.159187	30,596.85	172.569533	57,293.09	26,696.24	0.08
550507909	KERING COMMON STOCK EUR4.0	92.000	Local 288.408152	26,533.55	484.250000	44,551.00	18,017.45	0.47
			Base 316.326087	29,102.00	544.054665	50,053.03	20,951.03	0.07
564156909	CARREFOUR SA COMMON STOCK EUR2.5	4,195.000	Local 21.655528	90,844.94	13.755000	57,702.23	-33,142.71	0.61
			Base 23.751790	99,638.76	15.453737	64,828.43	-34,810.33	0.09
567173901	SANOFI COMMON STOCK EUR2.0	2,918.000	Local 82.891008	241,875.96	90.650000	264,516.70	22,640.74	2.82
			Base 92.153074	268,902.67	101.845236	297,184.40	28,281.73	0.40
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04	1,175.000	Local 23.641813	27,779.13	24.200000	28,435.00	655.87	0.30
			Base 26.529677	31,172.37	27.188690	31,946.71	774.34	0.04
597264902	EUROFINS SCIENTIFIC COMMON STOCK EUR.1	34.000	Local 558.479118	18,988.29	558.600000	18,992.40	4.11	0.20
			Base 626.697647	21,307.72	627.586858	21,337.95	30.23	0.03
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18	286.000	Local 119.910594	34,294.43	114.250000	32,675.50	-1,618.93	0.35
			Base 131.518007	37,614.15	128.359825	36,710.91	-903.24	0.05
730968906	BNP PARIBAS COMMON STOCK EUR2.0	1,575.000	Local 66.153663	104,192.02	35.370000	55,707.75	-48,484.27	0.59
			Base 72.557359	114,277.84	39.738180	62,587.63	-51,690.21	0.08
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0	1,165.000	Local 51.125897	59,561.67	32.050000	37,338.25	-22,223.42	0.40
			Base 56.074901	65,327.26	36.008161	41,949.51	-23,377.75	0.06

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B058TZ909	SAFRAN SA COMMON STOCK EUR.2	490.000	Local 124.570531	61,039.56	89.220000	43,717.80	-17,321.76	0.47
			Base 140.521714	68,855.64	100.238631	49,116.93	-19,738.71	0.07
B0C2CQ902	ENGIE COMMON STOCK EUR1.0	12,766.000	Local 11.729516	149,739.00	11.000000	140,426.00	-9,313.00	1.49
			Base 13.113722	167,409.78	12.358495	157,768.55	-9,641.23	0.21
B0NJJ1901	EDF COMMON STOCK EUR.5	4,846.000	Local 11.266597	54,597.93	8.210000	39,785.66	-14,812.27	0.42
			Base 13.282198	64,365.53	9.223931	44,699.17	-19,666.36	0.06
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0	809.000	Local 60.779716	49,170.79	67.620000	54,704.58	5,533.79	0.58
			Base 66.663214	53,930.54	75.971041	61,460.57	7,530.03	0.08
B15C55900	TOTAL SA COMMON STOCK EUR2.5	7,348.000	Local 45.013779	330,761.25	33.975000	249,648.30	-81,112.95	2.66
			Base 49.843532	366,250.27	38.170898	280,479.76	-85,770.51	0.38
B1L3CS904	UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775	1,036.000	Local 68.586766	71,055.89	73.400000	76,042.40	4,986.51	0.81
			Base 75.370473	78,083.81	82.464868	85,433.60	7,349.79	0.12
B1XH02900	VINCI SA COMMON STOCK EUR2.5	883.000	Local 90.234723	79,677.26	82.000000	72,406.00	-7,271.26	0.77
			Base 101.789219	89,879.88	92.126964	81,348.11	-8,531.77	0.11
B1Y9TB906	DANONE COMMON STOCK EUR.25	2,926.000	Local 64.325253	188,215.69	61.560000	180,124.56	-8,091.13	1.92
			Base 71.569255	209,411.64	69.162633	202,369.87	-7,041.77	0.27
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5	878.000	Local 104.776674	91,993.92	128.400000	112,735.20	20,741.28	1.20
			Base 117.635843	103,284.27	144.257344	126,657.95	23,373.68	0.17
BNFWR4906	WORLDLINE SA COMMON STOCK EUR.68	363.000	Local 70.184766	25,477.07	77.080000	27,980.04	2,502.97	0.30
			Base 78.757879	28,589.11	86.599347	31,435.56	2,846.45	0.04

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FRANCE Total								
		103,708.000	Local	3,156,078.34		2,993,156.11	-162,922.23	31.86
			Base	3,522,389.89		3,362,809.59	-159,580.30	4.55
GERMANY								
403197908	ADIDAS AG COMMON STOCK							
		268.000	Local	252.276082	233.600000	62,604.80	-5,005.19	0.67
			Base	283.161306	262.449499	70,336.47	-5,550.76	0.10
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000	Local	78.318858	44.120000	73,415.68	-56,906.90	0.78
			Base	85.900150	49.568801	82,482.48	-60,455.37	0.11
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK							
		1,166.000	Local	36.855429	37.710000	43,969.86	996.43	0.47
			Base	41.357341	42.367169	49,400.12	1,177.46	0.07
474184900	MERCK KGAA COMMON STOCK							
		664.000	Local	91.059864	103.300000	68,591.20	8,127.45	0.73
			Base	102.720030	116.057505	77,062.18	8,856.08	0.10
476896907	RWE AG COMMON STOCK							
		4,038.000	Local	27.938088	31.110000	125,622.18	12,808.18	1.34
			Base	31.409126	34.952072	141,136.46	14,306.41	0.19
484628904	SAP SE COMMON STOCK							
		1,999.000	Local	100.780255	124.320000	248,515.68	47,055.95	2.65
			Base	111.873722	139.673466	279,207.26	55,571.69	0.38
494290901	E.ON SE COMMON STOCK							
		14,556.000	Local	8.632681	10.015000	145,778.34	20,121.04	1.55
			Base	9.614231	11.251848	163,781.90	23,837.15	0.22
500246905	HENKEL AG + CO KGAA COMMON STOCK							
		319.000	Local	70.685329	74.150000	23,653.85	1,105.23	0.25
			Base	79.319592	83.307493	26,575.09	1,272.14	0.04
506921907	BAYER AG REG COMMON STOCK							
		2,728.000	Local	78.346727	65.790000	179,475.12	-34,254.75	1.91

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		Base		86.898526	237,059.18	73.915036	201,640.22	-35,418.96	0.27
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE								
	729.000	Local		126.221687	92,015.61	82.880000	60,419.52	-31,596.09	0.64
		Base		138.439986	100,922.75	93.115644	67,881.30	-33,041.45	0.09
510740905	BEIERSDORF AG COMMON STOCK								
	390.000	Local		99.329641	38,738.56	101.100000	39,429.00	690.44	0.42
		Base		111.462821	43,470.50	113.585806	44,298.46	827.96	0.06
512067901	HEIDELBERGCEMENT AG COMMON STOCK								
	643.000	Local		88.348134	56,807.85	47.540000	30,568.22	-26,239.63	0.33
		Base		96.900264	62,306.87	53.411169	34,343.38	-27,963.49	0.05
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK								
	506.000	Local		83.999506	42,503.75	76.300000	38,607.80	-3,895.95	0.41
		Base		92.130692	46,618.13	85.723017	43,375.85	-3,242.28	0.06
523148906	ALLIANZ SE REG COMMON STOCK								
	516.000	Local		172.400019	88,958.41	181.760000	93,788.16	4,829.75	1.00
		Base		189.088391	97,569.61	204.207281	105,370.96	7,801.35	0.14
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK								
	309.000	Local		179.374628	55,426.76	231.400000	71,502.60	16,075.84	0.76
		Base		196.738155	60,792.09	259.977800	80,333.14	19,541.05	0.11
549716900	VOLKSWAGEN AG PEF PREFERENCE								
	390.000	Local		141.352667	55,127.54	134.940000	52,626.60	-2,500.94	0.56
		Base		159.452795	62,186.59	151.605031	59,125.96	-3,060.63	0.08
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK NPV								
	1,011.000	Local		67.782245	68,527.85	36.145000	36,542.60	-31,985.25	0.39
		Base		74.343591	75,161.37	40.608892	41,055.60	-34,105.77	0.06
572797900	SIEMENS AG REG COMMON STOCK NPV								
	960.000	Local		110.676719	106,249.65	104.760000	100,569.60	-5,680.05	1.07
		Base		123.943188	118,985.46	117.697815	112,989.90	-5,995.56	0.15
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK								
	32,611.000	Local		14.681423	478,775.90	14.945000	487,371.40	8,595.50	5.19

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		Base	16.698686	544,560.86	16.790701	547,561.56	3,000.70	0.74
584332902	SARTORIUS AG VORZUG PREFERENCE							
		93.000 Local	296.530968	27,577.38	292.600000	27,211.80	-365.58	0.29
		Base	332.752366	30,945.97	328.735973	30,572.45	-373.52	0.04
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
		2,049.000 Local	18.664080	38,242.70	20.875000	42,772.88	4,530.18	0.46
		Base	20.470766	41,944.60	23.453053	48,055.31	6,110.71	0.06
ACI0054Q2	BASF SE COMMON STOCK NPV							
		2,675.000 Local	72.727813	194,546.90	49.880000	133,429.00	-61,117.90	1.42
		Base	80.938460	216,510.38	56.040158	149,907.42	-66,602.96	0.20
ACI0PJNK7	UNIPER SE COMMON STOCK							
		1,422.000 Local	28.431322	40,429.34	28.700000	40,811.40	382.06	0.43
		Base	31.904226	45,367.81	32.244438	45,851.59	483.78	0.06
B1JB4K905	SYMRISE AG COMMON STOCK							
		369.000 Local	89.210434	32,918.65	103.500000	38,191.50	5,272.85	0.41
		Base	100.633767	37,133.86	116.282205	42,908.13	5,774.27	0.06
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK							
		15,081.000 Local	2.605238	39,289.59	2.627000	39,617.79	328.20	0.42
		Base	2.923469	44,088.84	2.951433	44,510.57	421.73	0.06
BYT934904	SCOUT24 AG COMMON STOCK							
		1,510.000 Local	69.373808	104,754.45	69.050000	104,265.50	-488.95	1.11
		Base	77.847861	117,550.27	77.577645	117,142.24	-408.03	0.16
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
		1,226.000 Local	28.887153	35,415.65	38.340000	47,004.84	11,589.19	0.50
		Base	31.683434	38,843.89	43.074973	52,809.92	13,966.03	0.07
GERMANY Total		89,892.000 Local		2,573,885.81		2,456,356.92	-117,528.89	26.15
		Base		2,872,986.19		2,759,715.92	-113,270.27	3.73
ITALY								
714456902	ENEL SPA COMMON STOCK EUR1.							

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		53,292.000	Local Base	6.296287 7.033910	335,541.72 374,851.15	7.678000 8.626230	409,175.98 459,709.04	73,634.26 84,857.89	4.36 0.62
714505906	ENI SPA COMMON STOCK	10,957.000	Local Base	12.878114 14.098119	141,105.49 154,473.09	8.490000 9.538511	93,024.93 104,513.47	-48,080.56 -49,959.62	0.99 0.14
725147904	SNAM SPA COMMON STOCK	25,251.000	Local Base	4.145096 4.546342	104,667.81 114,799.68	4.334000 4.869247	109,437.83 122,953.35	4,770.02 8,153.67	1.17 0.17
763439908	TELECOM ITALIA SPA COMMON STOCK	118,763.000	Local Base	0.862855 0.946380	102,475.29 112,394.93	0.349700 0.392888	41,531.42 46,660.53	-60,943.87 -65,734.40	0.44 0.06
ACI0CV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV	3,384.000	Local Base	8.969962 10.065647	30,354.35 34,062.15	8.920000 10.021616	30,185.28 33,913.15	-169.07 -149.00	0.32 0.05
ACI19ZTM7	NEXI SPA COMMON STOCK	1,300.000	Local Base	14.826677 16.637762	19,274.68 21,629.09	15.400000 17.301893	20,020.00 22,492.46	745.32 863.37	0.21 0.03
B01BN5908	TERNA SPA COMMON STOCK EUR.22	11,656.000	Local Base	5.100220 5.635758	59,448.16 65,690.40	6.118000 6.873570	71,311.41 80,118.34	11,863.25 14,427.94	0.76 0.11
BZ4CMZ901	DAVIDE CAMPARI MILANO SPA COMMON STOCK EUR.05	3,891.000	Local Base	7.630224 8.562259	29,689.20 33,315.75	7.500000 8.426247	29,182.50 32,786.53	-506.70 -529.22	0.31 0.04
ITALY Total		228,494.000	Local Base		822,556.70 911,216.24		803,869.35 903,146.87	-18,687.35 -8,069.37	8.56 1.22
NETHERLANDS (THE)									
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04	36,544.000	Local Base	2.728752 2.992897	99,719.53 109,372.41	2.360000 2.651459	86,243.84 96,894.92	-13,475.69 -12,477.49	0.92 0.13

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598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,844.000	Local 32.659617	92,883.95	41.520000	118,082.88	25,198.93	1.26
			Base 35.821076	101,875.14	46.647702	132,666.06	30,790.92	0.18
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		1,141.000	Local 83.130762	94,852.20	82.060000	93,630.46	-1,221.74	1.00
			Base 92.560140	105,611.12	92.194374	105,193.78	-417.34	0.14
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
		842.000	Local 138.819252	116,885.81	326.900000	275,249.80	158,363.99	2.93
			Base 153.947078	129,623.44	367.272008	309,243.03	179,619.59	0.42
B07Q2V905	GALAPAGOS NV COMMON STOCK							
		127.000	Local 178.088976	22,617.30	175.050000	22,231.35	-385.95	0.24
			Base 199.842677	25,380.02	196.668599	24,976.91	-403.11	0.03
B0CCH4904	HEINEKEN HOLDING NV COMMON STOCK EUR1.6							
		695.000	Local 73.256676	50,913.39	72.850000	50,630.75	-282.64	0.54
			Base 82.205022	57,132.49	81.846943	56,883.63	-248.86	0.08
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5							
		422.000	Local 106.137512	44,790.03	123.200000	51,990.40	7,200.37	0.55
			Base 119.728341	50,525.36	138.415147	58,411.19	7,885.83	0.08
B1527V903	UNILEVER NV COMMON STOCK EUR.16							
		6,889.000	Local 49.225805	339,116.57	47.250000	325,505.25	-13,611.32	3.47
			Base 54.930406	378,415.57	53.085355	365,705.01	-12,710.56	0.49
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		4,526.000	Local 21.875654	99,009.21	24.260000	109,800.76	10,791.55	1.17
			Base 24.353977	110,226.10	27.256099	123,361.11	13,135.01	0.17
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5							
		672.000	Local 81.758557	54,941.75	79.740000	53,585.28	-1,356.47	0.57
			Base 92.227693	61,977.01	89.587855	60,203.04	-1,773.97	0.08
BYT341902	ALTICE EUROPE NV COMMON STOCK EUR.01							
		10,794.000	Local 3.630479	39,187.39	3.435000	37,077.39	-2,110.00	0.39
			Base 4.073944	43,974.15	3.859221	41,656.43	-2,317.72	0.06

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BZ1HM4902	ADYEN NV COMMON STOCK EUR.01							
		24.000	Local 1,260.129583	30,243.11	1,295.500000	31,092.00	848.89	0.33
			Base 1,414.055000	33,937.32	1,455.493688	34,931.85	994.53	0.05
BZ5739900	ING GROEP NV COMMON STOCK EUR.01							
		4,893.000	Local 9.938907	48,631.07	6.198000	30,326.81	-18,304.26	0.32
			Base 11.211580	54,858.26	6.963450	34,072.16	-20,786.10	0.05
NETHERLANDS (THE) Total		70,413.000	Local	1,133,791.31		1,285,446.97	151,655.66	13.68
			Base	1,262,908.39		1,444,199.12	181,290.73	1.95
PORTUGAL								
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.							
		11,416.000	Local 4.154215	47,424.52	4.250000	48,518.00	1,093.48	0.52
			Base 4.661655	53,217.45	4.774873	54,509.95	1,292.50	0.07
B1Y1SQ901	JERONIMO MARTINS COMMON STOCK EUR1.							
		1,245.000	Local 15.727382	19,580.59	15.585000	19,403.33	-177.26	0.21
			Base 17.648490	21,972.37	17.509741	21,799.63	-172.74	0.03
PORTUGAL Total		12,661.000	Local	67,005.11		67,921.33	916.22	0.72
			Base	75,189.82		76,309.58	1,119.76	0.10
SPAIN								
527178909	ENDESA SA COMMON STOCK EUR1.2							
		1,818.000	Local 22.321342	40,580.20	21.930000	39,868.74	-711.46	0.42
			Base 24.482057	44,508.38	24.638345	44,792.51	284.13	0.06
566935904	REPSOL SA COMMON STOCK EUR1.							
		8,325.000	Local 13.111957	109,157.04	7.786000	64,818.45	-44,338.59	0.69
			Base 14.445407	120,258.01	8.747568	72,823.50	-47,434.51	0.10
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		26,853.000	Local 3.958022	106,284.76	2.174500	58,391.85	-47,892.91	0.62
			Base 4.464844	119,894.46	2.443050	65,603.22	-54,291.24	0.09
573252905	TELEFONICA SA COMMON STOCK EUR1.							

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		52,300.000	Local Base	5.940713 6.592151	310,699.30 344,769.51	4.247000 4.771503	222,118.10 249,549.59	-88,581.20 -95,219.92	2.36 0.34
738307909	ENAGAS SA COMMON STOCK EUR1.5	1,856.000	Local Base	24.866616 27.273707	46,152.44 50,620.00	21.750000 24.436116	40,368.00 45,353.43	-5,784.44 -5,266.57	0.43 0.06
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	2,578.000	Local Base	25.056835 28.265345	64,596.52 72,868.06	23.570000 26.480885	60,763.46 68,267.72	-3,833.06 -4,600.34	0.65 0.09
B288C9908	IBERDROLA SA COMMON STOCK EUR.75	35,470.000	Local Base	8.684613 9.691937	308,043.23 343,773.01	10.320000 11.594516	366,050.40 411,257.47	58,007.17 67,484.46	3.90 0.56
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01	1,290.000	Local Base	63.499659 71.139078	81,914.56 91,769.41	46.380000 52.107910	59,830.20 67,219.20	-22,084.36 -24,550.21	0.64 0.09
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5	3,168.000	Local Base	17.901907 19.858551	56,713.24 62,911.89	16.605000 18.655710	52,604.64 59,101.29	-4,108.60 -3,810.60	0.56 0.08
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25	2,523.000	Local Base	44.305545 49.447099	111,782.89 124,755.03	54.240000 60.938616	136,847.52 153,748.13	25,064.63 28,993.10	1.46 0.21
BYY3DX906	GRIFOLS SA COMMON STOCK EUR.25	1,066.000	Local Base	27.613799 30.986839	29,436.31 33,031.97	27.030000 30.368193	28,813.98 32,372.49	-622.33 -659.48	0.31 0.04
SPAIN Total		137,247.000	Local Base		1,265,360.49 1,409,159.73		1,130,475.34 1,270,088.55	-134,885.15 -139,071.18	12.03 1.72
UNITED KINGDOM									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125	738.000	Local Base	87.806111 97.023347	64,800.91 71,603.23	110.100000 123.697302	81,253.80 91,288.61	16,452.89 19,685.38	0.86 0.12

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UNITED KINGDOM Total									
	738.000	Local			64,800.91		81,253.80	16,452.89	0.86
		Base			71,603.23		91,288.61	19,685.38	0.12
EURO CURRENCY Total									
	668,816.000	Local			9,677,438.63		9,384,364.64	-293,073.99	99.90
		Base			10,786,575.71		10,543,329.59	-243,246.12	14.25
HONG KONG DOLLAR								Exchange Rate:	7.750500
607355906	CHINA MOBILE LTD COMMON STOCK								
	11,500.000	Local		77.241013	888,271.65	52.300000	601,450.00	-286,821.65	1.72
		Base		9.892635	113,765.30	6.747952	77,601.45	-36,163.85	0.10
609701909	CLP HOLDINGS LTD COMMON STOCK								
	32,500.000	Local		78.218609	2,542,104.78	76.000000	2,470,000.00	-72,104.78	7.07
		Base		10.050134	326,629.36	9.805819	318,689.12	-7,940.24	0.43
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1								
	6,500.000	Local		81.929046	532,538.80	60.700000	394,550.00	-137,988.80	1.13
		Base		10.496995	68,230.47	7.831753	50,906.39	-17,324.08	0.07
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK								
	33,600.000	Local		9.295646	312,333.69	14.640000	491,904.00	179,570.31	1.41
		Base		1.194176	40,124.32	1.888910	63,467.39	23,343.07	0.09
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK								
	34,000.000	Local		22.435325	762,801.04	23.450000	797,300.00	34,498.96	2.28
		Base		2.882181	97,994.14	3.025611	102,870.78	4,876.64	0.14
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1								
	24,000.000	Local		20.532329	492,775.89	29.350000	704,400.00	211,624.11	2.02
		Base		2.637710	63,305.03	3.786852	90,884.46	27,579.43	0.12
619615008	CITIC LTD COMMON STOCK								
	56,000.000	Local		11.316810	633,741.37	7.280000	407,680.00	-226,061.37	1.17
		Base		1.453827	81,414.33	0.939294	52,600.48	-28,813.85	0.07
626735906	HONG KONG EXCHANGES + CLEAR 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	
		1,700.000	Local Base	219.195153 27.990206	372,631.76 47,583.35	330.000000 42.577898	561,000.00 72,382.43	188,368.24 24,799.08	1.61 0.10
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	98,000.000	Local Base	6.159699 0.791313	603,650.46 77,548.67	3.230000 0.416747	316,540.00 40,841.24	-287,110.46 -36,707.43	0.91 0.06
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1	5,100.000	Local Base	41.858061 5.377345	213,476.11 27,424.46	87.200000 11.250887	444,720.00 57,379.52	231,243.89 29,955.06	1.27 0.08
640837001	HANG SENG BANK LTD COMMON STOCK	3,200.000	Local Base	195.307581 24.882166	624,984.26 79,622.93	130.100000 16.786014	416,320.00 53,715.24	-208,664.26 -25,907.69	1.19 0.07
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK	28,000.000	Local Base	53.105094 6.812188	1,486,942.62 190,741.26	42.150000 5.438359	1,180,200.00 152,274.05	-306,742.62 -38,467.21	3.38 0.21
643655004	HONG KONG + CHINA GAS COMMON STOCK	222,537.000	Local Base	12.052212 1.550248	2,682,063.13 344,987.62	12.000000 1.548287	2,670,444.00 344,551.19	-11,619.13 -436.43	7.64 0.47
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	17,200.000	Local Base	20.882905 2.673388	359,185.97 45,982.28	23.900000 3.083672	411,080.00 53,039.16	51,894.03 7,056.88	1.18 0.07
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK	10,000.000	Local Base	62.197957 7.924013	621,979.57 79,240.13	52.750000 6.806013	527,500.00 68,060.13	-94,479.57 -11,180.00	1.51 0.09
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	10,000.000	Local Base	29.145902 3.734261	291,459.02 37,342.61	37.750000 4.870654	377,500.00 48,706.54	86,040.98 11,363.93	1.08 0.07
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK	17,000.000	Local Base	32.401041 4.162438	550,817.69 70,761.44	24.650000 3.180440	419,050.00 54,067.48	-131,767.69 -16,693.96	1.20 0.07
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK								

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		48,000.000	Local Base	13.862859 1.780909	665,417.21 85,483.61	9.110000 1.175408	437,280.00 56,419.59	-228,137.21 -29,064.02	1.25 0.08
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1	16,000.000	Local Base	16.205523 2.090954	259,288.37 33,455.27	17.240000 2.224373	275,840.00 35,589.96	16,551.63 2,134.69	0.79 0.05
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK	7,000.000	Local Base	118.987404 15.285857	832,911.83 107,001.00	98.950000 12.766918	692,650.00 89,368.43	-140,261.83 -17,632.57	1.98 0.12
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK	38,000.000	Local Base	11.478082 1.474545	436,167.12 56,032.72	13.300000 1.716018	505,400.00 65,208.70	69,232.88 9,175.98	1.45 0.09
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK	10,000.000	Local Base	25.239763 3.233794	252,397.63 32,337.94	43.200000 5.573834	432,000.00 55,738.34	179,602.37 23,400.40	1.24 0.08
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001	9,000.000	Local Base	37.258687 4.807387	335,328.18 43,266.48	36.000000 4.644862	324,000.00 41,803.75	-11,328.18 -1,462.73	0.93 0.06
ACI14YZ22	MEITUAN DIANPING CLASS B COMMON STOCK USD.00001	3,500.000	Local Base	178.280706 23.003071	623,982.47 80,510.75	171.900000 22.179214	601,650.00 77,627.25	-22,332.47 -2,883.50	1.72 0.10
B00G0S903	CNOOC LTD COMMON STOCK	67,000.000	Local Base	8.853941 1.137432	593,214.03 76,207.94	8.620000 1.112186	577,540.00 74,516.48	-15,674.03 -1,691.46	1.65 0.10
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	43,000.000	Local Base	4.178659 0.536816	179,682.33 23,083.10	14.600000 1.883749	627,800.00 81,001.23	448,117.67 57,918.13	1.80 0.11
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	24,000.000	Local Base	21.483835 2.752573	515,612.04 66,061.76	29.600000 3.819108	710,400.00 91,658.60	194,787.96 25,596.84	2.03 0.12
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0								

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	8,500.000	Local		43.218098	367,353.83	77.500000	658,750.00	291,396.17	1.89
		Base		5.552064	47,192.54	9.999355	84,994.52	37,801.98	0.11
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1								
	130,000.000	Local		5.869243	763,001.56	3.020000	392,600.00	-370,401.56	1.12
		Base		0.753999	98,019.89	0.389652	50,654.80	-47,365.09	0.07
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0								
	122,000.000	Local		6.259860	763,702.97	6.270000	764,940.00	1,237.03	2.19
		Base		0.804180	98,110.00	0.808980	98,695.57	585.57	0.13
B0PB4M906	LINK REIT REIT								
	8,500.000	Local		56.211412	477,797.00	63.350000	538,475.00	60,678.00	1.54
		Base		7.221265	61,380.75	8.173666	69,476.16	8,095.41	0.09
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0								
	205,000.000	Local		3.705837	759,696.66	2.870000	588,350.00	-171,346.66	1.68
		Base		0.476075	97,595.33	0.370299	75,911.23	-21,684.10	0.10
B16YNS901	SHIMAO GROUP HOLDINGS LTD COMMON STOCK HKD.1								
	15,500.000	Local		32.401053	502,216.32	32.800000	508,400.00	6,183.68	1.46
		Base		4.180619	64,799.60	4.231985	65,595.77	796.17	0.09
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0								
	127,000.000	Local		5.007885	636,001.40	4.700000	596,900.00	-39,101.40	1.71
		Base		0.643344	81,704.66	0.606412	77,014.39	-4,690.27	0.10
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1								
	53,000.000	Local		6.843738	362,718.13	9.520000	504,560.00	141,841.87	1.44
		Base		0.879189	46,597.01	1.228308	65,100.32	18,503.31	0.09
B4TX8S909	AIA GROUP LTD COMMON STOCK								
	14,400.000	Local		62.579869	901,150.11	72.300000	1,041,120.00	139,969.89	2.98
		Base		7.995969	115,141.95	9.328430	134,329.40	19,187.45	0.18
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1								
	22,000.000	Local		27.793785	611,463.26	32.450000	713,900.00	102,436.74	2.04
		Base		3.558105	78,278.32	4.186827	92,110.19	13,831.87	0.12
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1								

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	19,000.000	Local	30.447946	578,510.97	36.850000	700,150.00	121,639.03	2.00	
		Base	3.889322	73,897.12	4.754532	90,336.11	16,438.99	0.12	
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01								
	15,000.000	Local	14.202361	213,035.42	20.000000	300,000.00	86,964.58	0.86	
		Base	1.821539	27,323.09	2.580479	38,707.18	11,384.09	0.05	
BDRYVB900	PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005								
	2,200.000	Local	116.183295	255,603.25	117.900000	259,380.00	3,776.75	0.74	
		Base	14.990814	32,979.79	15.211922	33,466.23	486.44	0.05	
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1								
	11,000.000	Local	40.983414	450,817.55	37.000000	407,000.00	-43,817.55	1.16	
		Base	5.264983	57,914.81	4.773886	52,512.74	-5,402.07	0.07	
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001								
	5,000.000	Local	57.490520	287,452.60	57.500000	287,500.00	47.40	0.82	
		Base	7.417844	37,089.22	7.418876	37,094.38	5.16	0.05	
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005								
	42,500.000	Local	8.192908	348,198.60	8.040000	341,700.00	-6,498.60	0.98	
		Base	1.057108	44,927.11	1.037352	44,087.48	-839.63	0.06	
BKDXJH902	BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001								
	14,500.000	Local	22.936179	332,574.60	22.550000	326,975.00	-5,599.60	0.94	
		Base	2.959392	42,911.19	2.909490	42,187.60	-723.59	0.06	
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001								
	64,500.000	Local	6.860807	442,522.05	6.640000	428,280.00	-14,242.05	1.23	
		Base	0.881382	56,849.12	0.856719	55,258.37	-1,590.75	0.07	
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002								
	8,300.000	Local	312.476065	2,593,551.34	498.600000	4,138,380.00	1,544,828.66	11.84	
		Base	39.958055	331,651.86	64.331333	533,950.07	202,298.21	0.72	
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0								
	22,800.000	Local	29.997238	683,937.03	24.500000	558,600.00	-125,337.03	1.60	
		Base	3.831750	87,363.90	3.161086	72,072.77	-15,291.13	0.10	
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01								

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		20,000.000	Local Base	8.653635 1.108694	173,072.69 22,173.88	22.600000 2.915941	452,000.00 58,318.82	278,927.31 36,144.94	1.29 0.08
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	16,000.000	Local Base	41.077227 5.300082	657,235.63 84,801.31	39.900000 5.148055	638,400.00 82,368.88	-18,835.63 -2,432.43	1.83 0.11
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	13,500.000	Local Base	56.088312 7.205451	757,192.21 97,273.59	46.200000 5.960906	623,700.00 80,472.23	-133,492.21 -16,801.36	1.79 0.11
BZ3C3R901	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.000025	5,500.000	Local Base	70.010253 8.920322	385,056.39 49,061.77	141.800000 18.295594	779,900.00 100,625.77	394,843.61 51,564.00	2.23 0.14
HONG KONG DOLLAR Total		1,842,037.000	Local Base		32,969,620.59 4,231,176.08		34,926,158.00 4,506,310.36	1,956,537.41 275,134.28	99.97 6.09
INDIAN RUPEE							Exchange Rate:	75.503750	
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.	8,727.000	Local Base	1,380.956519 19.664088	12,051,607.54 171,608.50	1,707.500000 22.614771	14,901,352.50 197,359.10	2,849,744.96 25,750.60	20.90 0.27
614376903	LUPIN LTD COMMON STOCK INR2.0	2,719.000	Local Base	769.528293 11.100802	2,092,347.43 30,183.08	910.000000 12.052382	2,474,290.00 32,770.43	381,942.57 2,587.35	3.47 0.04
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.	4,049.000	Local Base	1,613.608498 21.138516	6,533,500.81 85,589.85	1,761.000000 23.323345	7,130,289.00 94,436.22	596,788.19 8,846.37	10.00 0.13
620512905	INFOSYS LTD COMMON STOCK INR5.	4,435.000	Local Base	744.099145 10.704922	3,300,079.71 47,476.33	733.700000 9.717398	3,253,959.50 43,096.66	-46,120.21 -4,379.67	4.56 0.06
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0	2,435.000	Local	1,849.324780	4,503,105.84	2,177.000000	5,300,995.00	797,889.16	7.43

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		Base	26.495097	64,515.56	28.833005	70,208.37	5,692.81	0.09
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.							
		1,039.000 Local	2,772.017324	2,880,126.00	3,950.250000	4,104,309.75	1,224,183.75	5.76
		Base	40.040693	41,602.28	52.318593	54,359.02	12,756.74	0.07
644232902	BHARTI AIRTEL LTD FOREIGN COMMON STOCK INR5.0							
		5,077.000 Local	560.018665	2,843,214.76	560.250000	2,844,389.25	1,174.49	3.99
		Base	7.401534	37,577.59	7.420161	37,672.16	94.57	0.05
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.							
		9,222.000 Local	469.486599	4,329,605.42	472.900000	4,361,083.80	31,478.38	6.12
		Base	6.781548	62,539.44	6.263265	57,759.83	-4,779.61	0.08
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.							
		2,533.000 Local	1,524.685882	3,862,029.34	1,687.000000	4,273,171.00	411,141.66	5.99
		Base	22.023486	55,785.49	22.343261	56,595.48	809.99	0.08
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.							
		4,500.000 Local	1,520.517416	6,842,328.37	945.000000	4,252,500.00	-2,589,828.37	5.96
		Base	21.874802	98,436.61	12.515935	56,321.71	-42,114.90	0.08
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.							
		1,836.000 Local	2,263.302026	4,155,422.52	2,085.050000	3,828,151.80	-327,270.72	5.37
		Base	32.426111	59,534.34	27.615185	50,701.48	-8,832.86	0.07
B037HF900	NTPC LTD COMMON STOCK INR10.0							
		37,821.000 Local	136.042748	5,145,272.79	95.300000	3,604,341.30	-1,540,931.49	5.06
		Base	1.965084	74,321.43	1.262189	47,737.25	-26,584.18	0.06
B0JGGP902	ITC LTD COMMON STOCK INR1.							
		17,755.000 Local	202.432917	3,594,196.45	195.250000	3,466,663.75	-127,532.70	4.86
		Base	2.675472	47,503.01	2.585964	45,913.80	-1,589.21	0.06
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
		19,171.000 Local	196.463564	3,766,402.99	174.800000	3,351,090.80	-415,312.19	4.70
		Base	2.814715	53,960.90	2.315117	44,383.10	-9,577.80	0.06
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0							
		11,803.000 Local	351.746278	4,151,661.32	352.000000	4,154,656.00	2,994.68	5.83

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		Base	4.648885	54,870.79	4.662020	55,025.82	155.03	0.07
INDIAN RUPEE Total								
	133,122.000	Local		70,050,901.29		71,301,243.45	1,250,342.16	100.00
		Base		985,505.20		944,340.43	-41,164.77	1.28
INDONESIAN RUPIAH								
							Exchange Rate:	14,285.000000
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.							
	221,800.000	Local	4,357.364424	966,463,429.20	3,050.000000	676,490,000.00	-289,973,429.20	99.90
		Base	0.326884	72,502.88	0.213511	47,356.67	-25,146.21	0.06
INDONESIAN RUPIAH Total								
	221,800.000	Local		966,463,429.20		676,490,000.00	-289,973,429.20	99.90
		Base		72,502.88		47,356.67	-25,146.21	0.06
JAPANESE YEN								
							Exchange Rate:	107.975000
601090004	AJINOMOTO CO INC COMMON STOCK							
	3,300.000	Local	1,811.405152	5,977,637.00	1,792.000000	5,913,600.00	-64,037.00	0.72
		Base	16.895861	55,756.34	16.596434	54,768.23	-988.11	0.07
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK							
	3,400.000	Local	4,413.830882	15,007,025.00	3,776.000000	12,838,400.00	-2,168,625.00	1.57
		Base	39.923415	135,739.61	34.971058	118,901.60	-16,838.01	0.16
605460005	ASAHI KASEI CORP COMMON STOCK							
	9,300.000	Local	988.104946	9,189,376.00	875.600000	8,143,080.00	-1,046,296.00	1.00
		Base	9.048361	84,149.76	8.109285	75,416.35	-8,733.41	0.10
612927905	NTT DOCOMO INC COMMON STOCK							
	2,400.000	Local	2,806.339583	6,735,215.00	2,882.000000	6,916,800.00	181,585.00	0.85
		Base	25.508558	61,220.54	26.691364	64,059.27	2,838.73	0.09
613210004	BRIDGESTONE CORP COMMON STOCK							
	1,700.000	Local	4,786.392353	8,136,867.00	3,469.000000	5,897,300.00	-2,239,567.00	0.72
		Base	42.321871	71,947.18	32.127807	54,617.27	-17,329.91	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK		400.000	9,824.910000	3,929,964.00	9,480.000000	3,792,000.00	-137,964.00	0.46
		Local		91.641725	36,656.69	87.798101	35,119.24	-1,537.45	0.05
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK		2,000.000	2,017.008000	4,034,016.00	1,954.000000	3,908,000.00	-126,016.00	0.48
		Local		18.813620	37,627.24	18.096782	36,193.56	-1,433.68	0.05
617232004	CANON INC COMMON STOCK		2,100.000	3,795.897143	7,971,384.00	2,134.500000	4,482,450.00	-3,488,934.00	0.55
		Local		33.563790	70,483.96	19.768465	41,513.78	-28,970.18	0.06
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK		300.000	19,019.503333	5,705,851.00	16,690.000000	5,007,000.00	-698,851.00	0.61
		Local		168.172833	50,451.85	154.572818	46,371.85	-4,080.00	0.06
619446909	KOSE CORP COMMON STOCK		300.000	17,058.523333	5,117,557.00	12,960.000000	3,888,000.00	-1,229,557.00	0.48
		Local		151.167733	45,350.32	120.027784	36,008.34	-9,341.98	0.05
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK		13,600.000	1,439.375515	19,575,507.00	1,352.000000	18,387,200.00	-1,188,307.00	2.25
		Local		13.245147	180,134.00	12.521417	170,291.27	-9,842.73	0.23
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK		5,700.000	1,305.863158	7,443,420.00	1,441.000000	8,213,700.00	770,280.00	1.01
		Local		11.804409	67,285.13	13.345682	76,070.39	8,785.26	0.10
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK		1,800.000	1,370.685000	2,467,233.00	5,765.000000	10,377,000.00	7,909,767.00	1.27
		Local		12.119767	21,815.58	53.391989	96,105.58	74,290.00	0.13
624899902	KDDI CORP COMMON STOCK		3,000.000	3,015.510000	9,046,530.00	3,234.000000	9,702,000.00	655,470.00	1.19
		Local		27.034263	81,102.79	29.951378	89,854.13	8,751.34	0.12
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK		400.000	11,230.612500	4,492,245.00	17,335.000000	6,934,000.00	2,441,755.00	0.85
		Local		99.302475	39,720.99	160.546423	64,218.57	24,497.58	0.09

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625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	3,300.000	Local 3,528.763636 Base 31.201767	11,644,920.00 102,965.83	2,542.000000 23.542487	8,388,600.00 77,690.21	-3,256,320.00 -25,275.62	1.03 0.11
626691901	LAWSON INC COMMON STOCK	600.000	Local 5,532.765000 Base 51.606800	3,319,659.00 30,964.08	5,410.000000 50.104191	3,246,000.00 30,062.51	-73,659.00 -901.57	0.40 0.04
629854902	EAST JAPAN RAILWAY CO COMMON STOCK	600.000	Local 10,315.155000 Base 91.207883	6,189,093.00 54,724.73	7,474.000000 69.219727	4,484,400.00 41,531.84	-1,704,693.00 -13,192.89	0.55 0.06
630720001	EISAI CO LTD COMMON STOCK	700.000	Local 6,762.115714 Base 60.569514	4,733,481.00 42,398.66	8,546.000000 79.147951	5,982,200.00 55,403.57	1,248,719.00 13,004.91	0.73 0.07
633243902	FAST RETAILING CO LTD COMMON STOCK	100.000	Local 50,075.020000 Base 455.124000	5,007,502.00 45,512.40	61,700.000000 571.428571	6,170,000.00 57,142.86	1,162,498.00 11,630.46	0.76 0.08
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	16,300.000	Local 680.470552 Base 6.107887	11,091,670.00 99,558.55	421.600000 3.904608	6,872,080.00 63,645.10	-4,219,590.00 -35,913.45	0.84 0.09
635640006	SUBARU CORP COMMON STOCK	1,600.000	Local 4,258.128125 Base 37.650894	6,813,005.00 60,241.43	2,241.500000 20.759435	3,586,400.00 33,215.10	-3,226,605.00 -27,026.33	0.44 0.04
635693005	FANUC CORP COMMON STOCK	200.000	Local 22,588.790000 Base 202.435200	4,517,758.00 40,487.04	19,260.000000 178.374624	3,852,000.00 35,674.92	-665,758.00 -4,812.12	0.47 0.05
635694003	FUJITSU LTD COMMON STOCK	400.000	Local 7,927.962500 Base 70.100025	3,171,185.00 28,040.01	12,620.000000 116.878907	5,048,000.00 46,751.56	1,876,815.00 18,711.55	0.62 0.06
639680909	NIPPON BUILDING FUND INC REIT	11.000	Local 661,798.818182 Base 6,086.905455	7,279,787.00 66,955.96	614,000.000000 5,686.501505	6,754,000.00 62,551.52	-525,787.00 -4,404.44	0.83 0.08

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639758903	JAPAN REAL ESTATE INVESTMENT REIT	9.000	551,275.444444	4,961,479.00	553,000.000000	4,977,000.00	15,521.00	0.61
			5,142.015556	46,278.14	5,121.555916	46,094.00	-184.14	0.06
642910004	HITACHI LTD COMMON STOCK	1,900.000	3,500.892105	6,651,695.00	3,403.000000	6,465,700.00	-185,995.00	0.79
			31.370868	59,604.65	31.516555	59,881.45	276.80	0.08
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK	3,000.000	3,767.955333	11,303,866.00	3,025.000000	9,075,000.00	-2,228,866.00	1.11
			34.511463	103,534.39	28.015744	84,047.23	-19,487.16	0.11
643514003	HONDA MOTOR CO LTD COMMON STOCK	3,200.000	3,349.920625	10,719,746.00	2,755.500000	8,817,600.00	-1,902,146.00	1.08
			30.050259	96,160.83	25.519796	81,663.35	-14,497.48	0.11
644150005	HOYA CORP COMMON STOCK	1,000.000	5,877.826000	5,877,826.00	10,260.000000	10,260,000.00	4,382,174.00	1.26
			52.542040	52,542.04	95.021996	95,022.00	42,479.96	0.13
647453901	JAPAN TOBACCO INC COMMON STOCK	7,600.000	2,906.478026	22,089,233.00	2,001.500000	15,211,400.00	-6,877,833.00	1.86
			26.312284	199,973.36	18.536698	140,878.91	-59,094.45	0.19
648004000	AEON CO LTD COMMON STOCK	4,000.000	2,138.693750	8,554,775.00	2,505.000000	10,020,000.00	1,465,225.00	1.23
			19.597068	78,388.27	23.199815	92,799.26	14,410.99	0.13
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK	16,200.000	1,153.772160	18,691,109.00	1,045.000000	16,929,000.00	-1,762,109.00	2.07
			10.628243	172,177.54	9.678166	156,786.29	-15,391.25	0.21
648380004	KAO CORP COMMON STOCK	3,200.000	7,900.916875	25,282,934.00	8,540.000000	27,328,000.00	2,045,066.00	3.35
			72.380928	231,618.97	79.092382	253,095.62	21,476.65	0.34
649080009	KIKKOMAN CORP COMMON STOCK	1,200.000	5,242.620000	6,291,144.00	5,190.000000	6,228,000.00	-63,144.00	0.76
			48.900475	58,680.57	48.066682	57,680.02	-1,000.55	0.08

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649099009	KEYENCE CORP COMMON STOCK		200.000	28,252.450000	5,650,490.00	45,030.000000	9,006,000.00	3,355,510.00	1.10
		Local		252.374600	50,474.92	417.040982	83,408.20	32,933.28	0.11
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK		5,900.000	2,388.928305	14,094,677.00	2,274.500000	13,419,550.00	-675,127.00	1.64
		Local		21.580085	127,322.50	21.065061	124,283.86	-3,038.64	0.17
649926003	KYOCERA CORP COMMON STOCK		1,300.000	6,602.299231	8,582,989.00	5,865.000000	7,624,500.00	-958,489.00	0.93
		Local		58.378346	75,891.85	54.318129	70,613.57	-5,278.28	0.10
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK		10,100.000	878.438911	8,872,233.00	905.000000	9,140,500.00	268,267.00	1.12
		Local		8.193629	82,755.65	8.381570	84,653.86	1,898.21	0.11
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK		1,300.000	4,872.434615	6,334,165.00	4,698.000000	6,107,400.00	-226,765.00	0.75
		Local		43.082669	56,007.47	43.510072	56,563.09	555.62	0.08
651880007	LION CORP COMMON STOCK		1,600.000	2,570.284375	4,112,455.00	2,587.000000	4,139,200.00	26,745.00	0.51
		Local		23.974300	38,358.88	23.959250	38,334.80	-24.08	0.05
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK		1,700.000	4,370.200000	7,429,340.00	3,032.000000	5,154,400.00	-2,274,940.00	0.63
		Local		39.264171	66,749.09	28.080574	47,736.98	-19,012.11	0.06
657270005	PANASONIC CORP COMMON STOCK		5,900.000	1,377.188136	8,125,410.00	939.600000	5,543,640.00	-2,581,770.00	0.68
		Local		12.177269	71,845.89	8.702014	51,341.88	-20,504.01	0.07
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK		53,700.000	210.004953	11,277,266.00	132.200000	7,099,140.00	-4,178,126.00	0.87
		Local		1.856890	99,714.98	1.224357	65,748.00	-33,966.98	0.09
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK		5,300.000	2,279.639245	12,082,088.00	1,602.500000	8,493,250.00	-3,588,838.00	1.04
		Local		20.156853	106,831.32	14.841398	78,659.41	-28,171.91	0.11

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659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK	5,000.000	Local 1,665.332400	8,326,662.00	1,399.500000	6,997,500.00	-1,329,162.00	0.86
			Base 14.725074	73,625.37	12.961334	64,806.67	-8,818.70	0.09
659730006	MITSUI + CO LTD COMMON STOCK	4,000.000	Local 1,641.161250	6,564,645.00	1,594.500000	6,378,000.00	-186,645.00	0.78
			Base 14.638178	58,552.71	14.767307	59,069.23	516.52	0.08
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK	4,400.000	Local 2,605.302045	11,463,329.00	1,909.500000	8,401,800.00	-3,061,529.00	1.03
			Base 23.036405	101,360.18	17.684649	77,812.46	-23,547.72	0.11
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK	1,200.000	Local 5,816.046667	6,979,256.00	6,316.000000	7,579,200.00	599,944.00	0.93
			Base 53.423983	64,108.78	58.495022	70,194.03	6,085.25	0.09
663955003	NINTENDO CO LTD COMMON STOCK	300.000	Local 33,357.923333	10,007,377.00	48,010.000000	14,403,000.00	4,395,623.00	1.76
			Base 300.518067	90,155.42	444.639963	133,391.99	43,236.57	0.18
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	500.000	Local 4,432.214000	2,216,107.00	7,840.000000	3,920,000.00	1,703,893.00	0.48
			Base 39.190200	19,595.10	72.609400	36,304.70	16,709.60	0.05
664068004	NIDEC CORP COMMON STOCK	900.000	Local 5,292.644444	4,763,380.00	7,196.000000	6,476,400.00	1,713,020.00	0.79
			Base 46.798222	42,118.40	66.645057	59,980.55	17,862.15	0.08
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK	2,900.000	Local 2,327.163103	6,748,773.00	1,609.000000	4,666,100.00	-2,082,673.00	0.57
			Base 21.151221	61,338.54	14.901598	43,214.63	-18,123.91	0.06
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	2,500.000	Local 2,502.829600	6,257,074.00	2,515.500000	6,288,750.00	31,676.00	0.77
			Base 22.817856	57,044.64	23.297060	58,242.65	1,198.01	0.08
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	300.000	Local 9,404.700000	2,821,410.00	9,550.000000	2,865,000.00	43,590.00	0.35
			Base 87.722233	26,316.67	88.446400	26,533.92	217.25	0.04

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664180007	NITTO DENKO CORP COMMON STOCK	1,100.000	Local 8,879.937273	9,767,931.00	6,100.000000	6,710,000.00	-3,057,931.00	0.82
			Base 79.568200	87,525.02	56.494559	62,144.01	-25,381.01	0.08
664310000	NOMURA HOLDINGS INC COMMON STOCK	9,200.000	Local 709.054348	6,523,300.00	482.400000	4,438,080.00	-2,085,220.00	0.54
			Base 6.269547	57,679.83	4.467701	41,102.85	-16,576.98	0.06
664889904	ORIENTAL LAND CO LTD COMMON STOCK	400.000	Local 12,689.675000	5,075,870.00	14,240.000000	5,696,000.00	620,130.00	0.70
			Base 117.093875	46,837.55	131.882380	52,752.95	5,915.40	0.07
665880001	OLYMPUS CORP COMMON STOCK	3,800.000	Local 1,063.031316	4,039,519.00	2,075.500000	7,886,900.00	3,847,381.00	0.97
			Base 9.399453	35,717.92	19.222042	73,043.76	37,325.84	0.10
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK	2,000.000	Local 2,246.622500	4,493,245.00	3,137.000000	6,274,000.00	1,780,755.00	0.77
			Base 20.117040	40,234.08	29.053022	58,106.04	17,871.96	0.08
666114004	ORIX CORP COMMON STOCK	3,300.000	Local 1,757.878485	5,800,999.00	1,328.500000	4,384,050.00	-1,416,949.00	0.54
			Base 15.543379	51,293.15	12.303774	40,602.45	-10,690.70	0.05
666176003	OSAKA GAS CO LTD COMMON STOCK	7,700.000	Local 2,138.538961	16,466,750.00	2,128.000000	16,385,600.00	-81,150.00	2.01
			Base 19.669644	151,456.26	19.708266	151,753.65	297.39	0.21
668808900	PIGEON CORP COMMON STOCK	1,100.000	Local 4,212.104545	4,633,315.00	4,170.000000	4,587,000.00	-46,315.00	0.56
			Base 39.288355	43,217.19	38.620051	42,482.06	-735.13	0.06
677062903	SOFTBANK GROUP CORP COMMON STOCK	4,300.000	Local 4,365.822558	18,773,037.00	5,450.000000	23,435,000.00	4,661,963.00	2.87
			Base 39.447340	169,623.56	50.474647	217,040.98	47,417.42	0.29
679390005	SEKISUI HOUSE LTD COMMON STOCK	3,800.000	Local 1,902.951053	7,231,214.00	2,052.500000	7,799,500.00	568,286.00	0.95
			Base 17.295624	65,723.37	19.009030	72,234.31	6,510.94	0.10

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680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK	1,300.000	Local 9,852.603077 Base 88.390592	12,808,384.00 114,907.77	12,595.000000 116.647372	16,373,500.00 151,641.58	3,565,116.00 36,733.81	2.00 0.20
680468006	SHIONOGI + CO LTD COMMON STOCK	1,000.000	Local 5,907.952000 Base 52.838990	5,907,952.00 52,838.99	6,750.000000 62.514471	6,750,000.00 62,514.47	842,048.00 9,675.48	0.83 0.08
680526001	SHISEIDO CO LTD COMMON STOCK	2,900.000	Local 6,400.327586 Base 58.830266	18,560,950.00 170,607.77	6,835.000000 63.301690	19,821,500.00 183,574.90	1,260,550.00 12,967.13	2.43 0.25
681789905	SUNDRUG CO LTD COMMON STOCK	700.000	Local 3,511.754286 Base 32.755843	2,458,228.00 22,929.09	3,570.000000 33.063209	2,499,000.00 23,144.25	40,772.00 215.16	0.31 0.03
682150008	SONY CORP COMMON STOCK	1,400.000	Local 4,573.805000 Base 41.021457	6,403,327.00 57,430.04	7,384.000000 68.386201	10,337,600.00 95,740.68	3,934,273.00 38,310.64	1.27 0.13
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK	2,600.000	Local 3,172.585385 Base 28.052396	8,248,722.00 72,936.23	2,963.000000 27.441537	7,703,800.00 71,348.00	-544,922.00 -1,588.23	0.94 0.10
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	4,298.000	Local 4,754.413448 Base 42.646394	20,434,469.00 183,294.20	3,848.000000 35.637879	16,538,704.00 153,171.60	-3,895,765.00 -30,122.60	2.02 0.21
688380906	SYSMEX CORP COMMON STOCK	700.000	Local 8,617.162857 Base 77.293186	6,032,014.00 54,105.23	8,230.000000 76.221348	5,761,000.00 53,354.94	-271,014.00 -750.29	0.71 0.07
688507003	TERUMO CORP COMMON STOCK	2,300.000	Local 2,081.040000 Base 18.400813	4,786,392.00 42,321.87	4,081.000000 37.795786	9,386,300.00 86,930.31	4,599,908.00 44,608.44	1.15 0.12
689522001	TOHO GAS CO LTD COMMON STOCK	1,600.000	Local 5,382.690000 Base 50.206975	8,612,304.00 80,331.16	5,400.000000 50.011577	8,640,000.00 80,018.52	27,696.00 -312.64	1.06 0.11

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689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK							
		7,700.000	Local 1,439.064805	11,080,799.00	1,026.000000	7,900,200.00	-3,180,599.00	0.97
			Base 12.905023	99,368.68	9.502200	73,166.94	-26,201.74	0.10
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK							
		41,700.000	Local 357.577674	14,910,989.00	331.000000	13,802,700.00	-1,108,289.00	1.69
			Base 3.307489	137,922.29	3.065524	127,832.37	-10,089.92	0.17
689544005	TOKYO GAS CO LTD COMMON STOCK							
		8,000.000	Local 2,615.843500	20,926,748.00	2,580.000000	20,640,000.00	-286,748.00	2.53
			Base 23.995649	191,965.19	23.894420	191,155.36	-809.83	0.26
689567006	TOKYO ELECTRON LTD COMMON STOCK							
		300.000	Local 16,990.763333	5,097,229.00	26,440.000000	7,932,000.00	2,834,771.00	0.97
			Base 152.732700	45,819.81	244.871498	73,461.45	27,641.64	0.10
689714004	TORAY INDUSTRIES INC COMMON STOCK							
		6,800.000	Local 928.584118	6,314,372.00	507.500000	3,451,000.00	-2,863,372.00	0.42
			Base 8.323479	56,599.66	4.700162	31,961.10	-24,638.56	0.04
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK							
		600.000	Local 5,942.970000	3,565,782.00	6,030.000000	3,618,000.00	52,218.00	0.44
			Base 55.432983	33,259.79	55.846261	33,507.76	247.97	0.05
690064001	TOYOTA MOTOR CORP COMMON STOCK							
		2,300.000	Local 7,071.503043	16,264,457.00	6,762.000000	15,552,600.00	-711,857.00	1.90
			Base 64.268070	147,816.56	62.625608	144,038.90	-3,777.66	0.19
691148001	UNICHARM CORP COMMON STOCK							
		2,400.000	Local 4,023.635417	9,656,725.00	4,420.000000	10,608,000.00	951,275.00	1.30
			Base 37.188729	89,252.95	40.935402	98,244.96	8,992.01	0.13
698511003	YAKULT HONSHA CO LTD COMMON STOCK							
		900.000	Local 6,842.466667	6,158,220.00	6,350.000000	5,715,000.00	-443,220.00	0.70
			Base 62.771478	56,494.33	58.809910	52,928.92	-3,565.41	0.07
698538006	ASTELLAS PHARMA INC COMMON STOCK							
		4,700.000	Local 1,551.720213	7,293,085.00	1,799.500000	8,457,650.00	1,164,565.00	1.04
			Base 13.878791	65,230.32	16.665895	78,329.71	13,099.39	0.11

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698550001	YAMAZAKI BAKING CO LTD COMMON STOCK	1,300.000	Local 1,817.908462 Base 16.956523	2,363,281.00 22,043.48	1,856.000000 17.189164	2,412,800.00 22,345.91	49,519.00 302.43	0.30 0.03
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK	1,200.000	Local 4,252.125000 Base 39.661642	5,102,550.00 47,593.97	4,205.000000 38.944200	5,046,000.00 46,733.04	-56,550.00 -860.93	0.62 0.06
B02K2M903	M3 INC COMMON STOCK	1,300.000	Local 1,878.439231 Base 16.646185	2,441,971.00 21,640.04	4,585.000000 42.463533	5,960,500.00 55,202.59	3,518,529.00 33,562.55	0.73 0.07
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK	3,300.000	Local 2,784.391515 Base 24.619936	9,188,492.00 81,245.79	2,045.000000 18.939569	6,748,500.00 62,500.58	-2,439,992.00 -18,745.21	0.83 0.08
B036QP900	COSMOS PHARMACEUTICAL CORP COMMON STOCK	100.000	Local 16,718.350000 Base 155.940200	1,671,835.00 15,594.02	16,540.000000 153.183607	1,654,000.00 15,318.36	-17,835.00 -275.66	0.20 0.02
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK	5,200.000	Local 4,088.394808 Base 37.258027	21,259,653.00 193,741.74	3,520.000000 32.600139	18,304,000.00 169,520.72	-2,955,653.00 -24,221.02	2.24 0.23
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK	1,500.000	Local 3,096.700667 Base 27.743587	4,645,051.00 41,615.38	8,806.000000 81.555916	13,209,000.00 122,333.87	8,563,949.00 80,718.49	1.62 0.17
B0JQTJ900	mitsubishi chemical holdings common stock	7,500.000	Local 948.014133 Base 8.431841	7,110,106.00 63,238.81	627.400000 5.810604	4,705,500.00 43,579.53	-2,404,606.00 -19,659.28	0.58 0.06
B0MKZN903	TSURUHA HOLDINGS INC COMMON STOCK	200.000	Local 14,887.440000 Base 138.862400	2,977,488.00 27,772.48	14,850.000000 137.531836	2,970,000.00 27,506.37	-7,488.00 -266.11	0.36 0.04
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	1,700.000	Local 3,779.888824 Base 33.422247	6,425,811.00 56,817.82	2,961.000000 27.423015	5,033,700.00 46,619.12	-1,392,111.00 -10,198.70	0.62 0.06

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B3TBRZ902	CALBEE INC COMMON STOCK	900.000	2,939.468889	2,645,522.00	2,983.000000	2,684,700.00	39,178.00	0.33
			27.417856	24,676.07	27.626765	24,864.09	188.02	0.03
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK	1,500.000	5,215.764667	7,823,647.00	4,699.000000	7,048,500.00	-775,147.00	0.86
			46.678433	70,017.65	43.519333	65,279.00	-4,738.65	0.09
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK	600.000	8,384.190000	5,030,514.00	8,580.000000	5,148,000.00	117,486.00	0.63
			78.203433	46,922.06	79.462839	47,677.70	755.64	0.06
B98BC6902	NIPPON PROLOGIS REIT INC REIT	12.000	313,656.750000	3,763,881.00	328,000.000000	3,936,000.00	172,119.00	0.48
			2,925.630000	35,107.56	3,037.740218	36,452.88	1,345.32	0.05
BF5M0K909	SOFTBANK CORP COMMON STOCK	3,700.000	1,383.191081	5,117,807.00	1,375.000000	5,087,500.00	-30,307.00	0.62
			12.901697	47,736.28	12.734429	47,117.39	-618.89	0.06
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK	1,800.000	3,089.543889	5,561,179.00	3,682.000000	6,627,600.00	1,066,421.00	0.81
			28.080378	50,544.68	34.100486	61,380.88	10,836.20	0.08
JAPANESE YEN Total		386,530.000		823,185,936.00		813,460,224.00	-9,725,712.00	99.59
				7,451,465.48		7,533,783.04	82,317.56	10.18
MALAYSIAN RINGGIT							Exchange Rate:	4.285000
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.	17,200.000	19.056263	327,767.72	16.880000	290,336.00	-37,431.72	36.69
			4.393374	75,566.04	3.939323	67,756.36	-7,809.68	0.09
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.	22,800.000	13.937821	317,782.31	11.620000	264,936.00	-52,846.31	33.48
			3.213331	73,263.94	2.711785	61,828.70	-11,435.24	0.08
B05L89901	TOP GLOVE CORP BHD COMMON STOCK MYR.5							

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		7,200.000	Local 15.532885	111,836.77	16.100000	115,920.00	4,083.23	14.65
			Base 3.630875	26,142.30	3.757293	27,052.51	910.21	0.04
B2QPJK908	HARALEGA HOLDINGS BHD COMMON STOCK MYR.5	8,600.000	Local 12.125737	104,281.34	13.000000	111,800.00	7,518.66	14.13
			Base 2.834441	24,376.19	3.033839	26,091.02	1,714.83	0.04
MALAYSIAN RINGGIT Total		55,800.000	Local	861,668.14		782,992.00	-78,676.14	98.96
			Base	199,348.47		182,728.59	-16,619.88	0.25
MEXICAN PESO							Exchange Rate:	22.984500
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT	10,400.000	Local 175.432383	1,824,496.78	142.670000	1,483,768.00	-340,728.78	36.83
			Base 9.189210	95,567.78	6.207227	64,555.16	-31,012.62	0.09
240645903	CEMEX SAB CPO UNIT	106,800.000	Local 16.577831	1,770,512.32	6.480000	692,064.00	-1,078,448.32	17.18
			Base 0.870620	92,982.26	0.281929	30,110.03	-62,872.23	0.04
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK	33,600.000	Local 55.155165	1,853,213.55	54.970000	1,846,992.00	-6,221.55	45.85
			Base 2.884781	96,928.65	2.391612	80,358.15	-16,570.50	0.11
MEXICAN PESO Total		150,800.000	Local	5,448,222.65		4,022,824.00	-1,425,398.65	99.86
			Base	285,478.69		175,023.34	-110,455.35	0.24
NEW ISRAELI SHEQEL							Exchange Rate:	3.463950
664713906	NICE LTD COMMON STOCK ILS1.0	591.000	Local 388.789746	229,774.74	644.900000	381,135.90	151,361.16	99.77
			Base 108.011912	63,835.04	186.174743	110,029.27	46,194.23	0.15
NEW ISRAELI SHEQEL Total		591.000	Local	229,774.74		381,135.90	151,361.16	99.77

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		Base		63,835.04		110,029.27	46,194.23	0.15
NEW TAIWAN DOLLAR							Exchange Rate:	29.504500
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
		77,000.000	Local 23.919122	1,841,772.40	20.700000	1,593,900.00	-247,872.40	5.66
			Base 0.790793	60,891.08	0.701588	54,022.27	-6,868.81	0.07
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
		23,000.000	Local 105.084000	2,416,932.00	117.000000	2,691,000.00	274,068.00	9.55
			Base 3.474196	79,906.50	3.965497	91,206.43	11,299.93	0.12
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.							
		27,000.000	Local 112.590000	3,039,930.00	110.500000	2,983,500.00	-56,430.00	10.59
			Base 3.722353	100,503.52	3.745191	101,120.17	616.65	0.14
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0							
		32,000.000	Local 88.570813	2,834,266.00	87.600000	2,803,200.00	-31,066.00	9.95
			Base 2.928251	93,704.04	2.969039	95,009.24	1,305.20	0.13
637248907	MEDIATEK INC COMMON STOCK TWD10.							
		2,000.000	Local 566.453000	1,132,906.00	579.000000	1,158,000.00	25,094.00	4.11
			Base 19.207330	38,414.66	19.624125	39,248.25	833.59	0.05
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
		24,000.000	Local 130.104000	3,122,496.00	86.300000	2,071,200.00	-1,051,296.00	7.35
			Base 4.301385	103,233.25	2.924978	70,199.46	-33,033.79	0.09
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		31,000.000	Local 70.456317	2,184,145.83	64.600000	2,002,600.00	-181,545.83	7.11
			Base 2.329365	72,210.33	2.189497	67,874.39	-4,335.94	0.09
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
		29,000.000	Local 56.144887	1,628,201.72	71.300000	2,067,700.00	439,498.28	7.34
			Base 1.856213	53,830.19	2.416581	70,080.84	16,250.65	0.09
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
		30,000.000	Local 232.756849	6,982,705.48	313.000000	9,390,000.00	2,407,294.52	33.34
			Base 7.439576	223,187.27	10.608551	318,256.54	95,069.27	0.43

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NEW TAIWAN DOLLAR Total									
		275,000.000	Local	25,183,355.43		26,761,100.00	1,577,744.57	95.02	
			Base	825,880.84		907,017.59	81,136.75	1.23	
							Exchange Rate:	1.549667	
NEW ZEALAND DOLLAR									
628725905	A2 MILK CO LTD COMMON STOCK	2,055.000	Local	19.439713	39,948.61	20.190000	41,490.45	1,541.84	99.07
			Base	12.492929	25,672.97	13.028606	26,773.78	1,100.81	0.04
NEW ZEALAND DOLLAR Total									
		2,055.000	Local		39,948.61		41,490.45	1,541.84	99.07
			Base		25,672.97		26,773.78	1,100.81	0.04
							Exchange Rate:	9.625250	
NORWEGIAN KRONE									
473249902	TELENOR ASA COMMON STOCK NOK6.	12,004.000	Local	141.276768	1,695,886.32	140.100000	1,681,760.40	-14,125.92	52.99
			Base	15.104933	181,319.62	14.555466	174,723.81	-6,595.81	0.24
713360907	EQUINOR ASA COMMON STOCK NOK2.5	3,828.000	Local	143.879509	550,770.76	136.600000	522,904.80	-27,865.96	16.47
			Base	15.845583	60,656.89	14.191839	54,326.36	-6,330.53	0.07
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7	1,069.000	Local	321.236024	343,401.31	333.900000	356,939.10	13,537.79	11.25
			Base	36.999804	39,552.79	34.690008	37,083.62	-2,469.17	0.05
ACI0CS7P8	SCHIBSTED ASA B SHS COMMON STOCK NOK.5	2,692.000	Local	224.264528	603,720.11	226.600000	610,007.20	6,287.09	19.22
			Base	23.166029	62,362.95	23.542246	63,375.73	1,012.78	0.09
NORWEGIAN KRONE Total									
		19,593.000	Local		3,193,778.50		3,171,611.50	-22,167.00	99.92
			Base		343,892.25		329,509.52	-14,382.73	0.45
							Exchange Rate:	49.825000	
PHILIPPINE PESO									

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605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		87,200.000	Local 36.174187	3,154,389.10	33.800000	2,947,360.00	-207,029.10	44.50
			Base 0.724643	63,188.88	0.678374	59,154.24	-4,034.64	0.08
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		115,400.000	Local 31.466405	3,631,223.18	31.850000	3,675,490.00	44,266.82	55.50
			Base 0.630337	72,740.85	0.639237	73,767.99	1,027.14	0.10
PHILIPPINE PESO Total		202,600.000	Local	6,785,612.28		6,622,850.00	-162,762.28	100.00
			Base	135,929.73		132,922.23	-3,007.50	0.18
POUND STERLING							Exchange Rate:	0.807037
018270009	CRH PLC COMMON STOCK EUR.32							
		2,856.000	Local 25.217090	72,020.01	27.500000	78,540.00	6,519.99	1.54
			Base 31.987871	91,357.36	34.075265	97,318.96	5,961.60	0.13
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,750.000	Local 25.004463	118,771.20	26.815000	127,371.25	8,600.05	2.50
			Base 31.575979	149,985.90	33.226482	157,825.79	7,839.89	0.21
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025							
		8,682.000	Local 5.273053	45,780.65	4.834000	41,968.79	-3,811.86	0.82
			Base 6.537269	56,756.57	5.989812	52,003.55	-4,753.02	0.07
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		4,682.000	Local 37.184763	174,099.06	31.045000	145,352.69	-28,746.37	2.85
			Base 47.424551	222,041.75	38.467877	180,106.60	-41,935.15	0.24
040520009	HALMA PLC COMMON STOCK GBP.1							
		4,540.000	Local 20.139407	91,432.91	23.030000	104,556.20	13,123.29	2.05
			Base 25.546828	115,982.60	28.536486	129,555.65	13,573.05	0.18
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	Local 36.322534	73,952.68	15.385000	31,323.86	-42,628.82	0.61
			Base 46.885147	95,458.16	19.063562	38,813.41	-56,644.75	0.05
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,003.000	Local Base	6.557970 8.374049	131,179.08 167,506.11	3.786000 4.691235	75,731.36 93,838.77	-55,447.72 -73,667.34	1.49 0.13
067760009	PEARSON PLC COMMON STOCK GBP.25	14,589.000	Local Base	6.714023 8.430194	97,950.88 122,988.10	5.758000 7.134741	84,003.46 104,088.73	-13,947.42 -18,899.37	1.65 0.14
068253004	PERSIMMON PLC COMMON STOCK GBP.1	2,086.000	Local Base	23.957886 30.924856	49,976.15 64,509.25	22.860000 28.325839	47,685.96 59,087.70	-2,290.19 -5,421.55	0.94 0.08
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05	3,384.000	Local Base	13.911469 17.646690	47,076.41 59,716.40	12.185000 15.098440	41,234.04 51,093.12	-5,842.37 -8,623.28	0.81 0.07
071887004	RIO TINTO PLC COMMON STOCK GBP.1	3,677.000	Local Base	31.393935 40.062412	115,435.50 147,309.49	45.490000 56.366685	167,266.73 207,260.30	51,831.23 59,950.81	3.28 0.28
079087003	SSE PLC COMMON STOCK GBP.5	18,587.000	Local Base	12.876641 16.530096	239,338.12 307,244.89	13.645000 16.907527	253,619.62 314,260.21	14,281.50 7,015.32	4.98 0.42
079805909	BP PLC COMMON STOCK USD.25	46,997.000	Local Base	4.229527 5.423940	198,775.06 254,908.90	3.072000 3.806517	144,374.78 178,894.87	-54,400.28 -76,014.03	2.83 0.24
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK	112,431.000	Local Base	0.579116 0.734609	65,110.62 82,592.78	0.311750 0.386290	35,050.36 43,430.92	-30,060.26 -39,161.86	0.69 0.06
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01	26,254.000	Local Base	1.979515 2.555159	51,970.18 67,083.14	1.426000 1.766957	37,438.20 46,389.69	-14,531.98 -20,693.45	0.73 0.06
092232909	SMITH + NEPHEW PLC COMMON STOCK USD.2	1,677.000	Local Base	14.957448 18.561449	25,083.64 31,127.55	15.055000 18.654659	25,247.24 31,283.87	163.60 156.32	0.50 0.04
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25								

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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		8,026.000	Local Base	15.997783 20.541675	128,398.21 164,867.48	16.366000 20.279120	131,353.52 162,760.22	2,955.31 -2,107.26	2.58 0.22
098952906	ASTRAZENECA PLC COMMON STOCK USD.25	2,154.000	Local Base	66.108041 85.624169	142,396.72 184,434.46	84.210000 104.344658	181,388.34 224,758.39	38,991.62 40,323.93	3.56 0.30
309135903	BT GROUP PLC MM COMMON STOCK GBP.05	153,445.000	Local Base	1.789132 2.284698	274,533.39 350,575.51	1.140500 1.413194	175,004.02 216,847.58	-99,529.37 -133,727.93	3.43 0.29
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005	2,044.000	Local Base	17.760660 22.529388	36,302.79 46,050.07	15.995000 19.819413	32,693.78 40,510.88	-3,609.01 -5,539.19	0.64 0.05
320898901	NEXT PLC COMMON STOCK GBP.1	513.000	Local Base	56.470975 71.633411	28,969.61 36,747.94	48.940000 60.641581	25,106.22 31,109.13	-3,863.39 -5,638.81	0.49 0.04
339864902	ITV PLC COMMON STOCK GBP.1	91,091.000	Local Base	0.724687 0.899300	66,012.44 81,918.16	0.746800 0.925360	68,026.76 84,292.00	2,014.32 2,373.84	1.34 0.11
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	435,514.000	Local Base	1.494823 1.890952	651,016.48 823,536.21	1.288600 1.596705	561,203.34 695,387.37	-89,813.14 -128,148.84	11.01 0.94
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	9,561.000	Local Base	18.936333 24.281870	181,050.28 232,158.96	12.870000 15.947224	123,050.07 152,471.41	-58,000.21 -79,687.55	2.42 0.21
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	8,776.000	Local Base	18.943029 24.272670	166,244.02 213,016.95	12.240000 15.166591	107,418.24 133,102.00	-58,825.78 -79,914.95	2.11 0.18
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311	2,242.000	Local Base	47.587043 59.795442	106,690.15 134,061.38	43.550000 53.962829	97,639.10 120,984.66	-9,051.05 -13,076.72	1.92 0.16
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1								

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		1,776.000	Local 24.001588	42,626.82	28.190000	50,065.44	7,438.62	0.98
			Base 30.446002	54,072.10	34.930245	62,036.11	7,964.01	0.08
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	4,416.000	Local 20.698933	91,406.49	15.105000	66,703.68	-24,702.81	1.31
			Base 26.969042	119,095.29	18.716614	82,652.57	-36,442.72	0.11
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789	4,068.000	Local 23.939430	97,385.60	24.790000	100,845.72	3,460.12	1.98
			Base 30.683441	124,820.24	30.717303	124,957.99	137.75	0.17
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	4,999.000	Local 10.056553	50,272.71	18.694000	93,451.31	43,178.60	1.83
			Base 12.981006	64,892.05	23.163746	115,795.57	50,903.52	0.16
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	1,298.000	Local 71.270786	92,509.48	74.320000	96,467.36	3,957.88	1.89
			Base 88.443505	114,799.67	92.089954	119,532.76	4,733.09	0.16
B2B0DG904	RELX PLC COMMON STOCK GBP.144397	3,578.000	Local 19.089053	68,300.63	18.700000	66,908.60	-1,392.03	1.31
			Base 24.214452	86,639.31	23.171181	82,906.48	-3,732.83	0.11
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	11,961.000	Local 8.079223	96,635.59	9.102000	108,869.02	12,233.43	2.14
			Base 10.816557	129,376.84	11.278293	134,899.66	5,522.82	0.18
B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02	1,743.000	Local 12.260138	21,369.42	20.280000	35,348.04	13,978.62	0.69
			Base 16.044842	27,966.16	25.128959	43,799.78	15,833.62	0.06
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01	53,120.000	Local 2.816529	149,614.00	1.712200	90,952.06	-58,661.94	1.79
			Base 3.648440	193,805.11	2.121588	112,698.75	-81,106.36	0.15
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	12,706.000	Local 7.393045	93,936.03	6.718000	85,358.91	-8,577.12	1.68
			Base 9.455098	120,136.48	8.324278	105,768.27	-14,368.21	0.14
B8KF9B904	WPP PLC COMMON STOCK GBP.1							

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		24,533.000	Local 8.285963	203,279.52	6.308000	154,754.16	-48,525.36	3.04
			Base 10.446313	256,279.39	7.816246	191,755.97	-64,523.42	0.26
BBG9VN905	AVEVA GROUP PLC COMMON STOCK GBP.0355556	665.000	Local 40.794932	27,128.63	40.920000	27,211.80	83.17	0.53
			Base 50.624481	33,665.28	50.703995	33,718.16	52.88	0.05
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105	6,001.000	Local 17.660807	105,982.50	11.120000	66,731.12	-39,251.38	1.31
			Base 22.578644	135,494.44	13.778798	82,686.57	-52,807.87	0.11
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129	62,619.000	Local 9.734558	609,568.26	9.892000	619,427.15	9,858.89	12.16
			Base 12.324882	771,771.80	12.257183	767,532.53	-4,239.27	1.04
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5	7,745.000	Local 11.167371	86,491.29	16.544000	128,133.28	41,641.99	2.51
			Base 14.414850	111,643.01	20.499680	158,770.02	47,127.01	0.21
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213	1,132.000	Local 48.074373	54,420.19	35.670000	40,378.44	-14,041.75	0.79
			Base 62.635071	70,902.90	44.198717	50,032.95	-20,869.95	0.07
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976	716.000	Local 38.984441	27,912.86	52.560000	37,632.96	9,720.10	0.74
			Base 50.321145	36,029.94	65.127126	46,631.02	10,601.08	0.06
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001	28,659.000	Local 6.254192	179,238.89	4.704000	134,811.94	-44,426.95	2.65
			Base 7.901755	226,456.41	5.828729	167,045.55	-59,410.86	0.23
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01	19,144.000	Local 4.566346	87,418.13	5.264000	100,774.02	13,355.89	1.98
			Base 5.864294	112,266.05	6.522625	124,869.14	12,603.09	0.17
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245	1,543.000	Local 31.003027	47,837.67	20.980000	32,372.14	-15,465.53	0.64
			Base 40.018730	61,748.90	25.996330	40,112.34	-21,636.56	0.05

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POUND STERLING Total								
		1,243,019.000	Local	5,612,900.95		5,080,845.08	-532,055.87	99.72
			Base	7,155,797.44		6,295,677.97	-860,119.47	8.51
							Exchange Rate:	3.641750
QATARI RIAL								
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0							
		25,069.000	Local	9.501325	238,188.72	7.696000	192,931.02	-45,257.70
			Base	2.609537	65,418.49	2.113270	52,977.56	-12,440.93
QATARI RIAL Total								
		25,069.000	Local		238,188.72		192,931.02	-45,257.70
			Base		65,418.49		52,977.56	-12,440.93
							Exchange Rate:	3.751000
SAUDI RIYAL								
B12LZP906	BANK ALBILAD COMMON STOCK SAR10.							
		5,175.000	Local	22.097229	114,353.16	22.120000	114,471.00	117.84
			Base	5.890866	30,485.23	5.897094	30,517.46	32.23
B12LZQ904	BANK AL JAZIRA COMMON STOCK SAR10.							
		20,763.000	Local	11.160229	231,719.84	11.300000	234,621.90	2,902.06
			Base	2.975189	61,773.84	3.012530	62,549.16	775.32
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.							
		3,184.000	Local	87.113882	277,370.60	88.100000	280,510.40	3,139.80
			Base	23.223555	73,943.80	23.487070	74,782.83	839.03
B132NM907	SAUDI ELECTRICITY CO COMMON STOCK SAR10.							
		5,198.000	Local	15.965481	82,988.57	15.620000	81,192.76	-1,795.81
			Base	4.256214	22,123.80	4.164223	21,645.63	-478.17
B2RLCR908	BUPA ARABIA FOR COOPERATIVE COMMON STOCK SAR10.							
		731.000	Local	113.797182	83,185.74	109.200000	79,825.20	-3,360.54
			Base	30.337018	22,176.36	29.112237	21,281.05	-895.31
B39NWT906	ALINMA BANK COMMON STOCK SAR10.0							
		10,987.000	Local	14.518981	159,520.04	14.540000	159,750.98	230.94

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		Base	3.870593	42,526.20	3.876300	42,588.90	62.70	0.06
SAUDI RIYAL Total								
		46,038.000	Local	949,137.95		950,372.24	1,234.29	100.00
			Base	253,029.23		253,365.03	335.80	0.34
SINGAPORE DOLLAR								
							Exchange Rate:	1.393600
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		4,300.000	Local	23,281,705	20.800000	89,440.00	-10,671.33	14.50
			Base	72,455.42	14.925373	64,179.10	-8,276.32	0.09
630930907	CAPITALAND LTD COMMON STOCK							
		40,200.000	Local	146,211.49	2.920000	117,384.00	-28,827.49	19.03
			Base	104,087.34	2.095293	84,230.77	-19,856.57	0.11
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		5,600.000	Local	140,643.17	20.230000	113,288.00	-27,355.17	18.36
			Base	101,799.08	14.516361	81,291.62	-20,507.46	0.11
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		37,400.000	Local	129,190.31	2.460000	92,004.00	-37,186.31	14.91
			Base	93,554.38	1.765212	66,018.94	-27,535.44	0.09
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		13,300.000	Local	135,515.85	9.000000	119,700.00	-15,815.85	19.40
			Base	96,473.16	6.458094	85,892.65	-10,580.51	0.12
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK							
		19,700.000	Local	80,448.34	4.090000	80,573.00	124.66	13.06
			Base	57,809.96	2.934845	57,816.45	6.49	0.08
SINGAPORE DOLLAR Total								
		120,500.000	Local	732,120.49		612,389.00	-119,731.49	99.26
			Base	526,179.34		439,429.53	-86,749.81	0.59
SOUTH AFRICAN RAND								
							Exchange Rate:	17.352500

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628021909	GOLD FIELDS LTD COMMON STOCK ZAR.5								
	2,713.000	Local	156.457055	424,467.99	162.220000	440,102.86	15,634.87	8.95	
		Base	9.083137	24,642.55	9.348509	25,362.50	719.95	0.03	
656565900	ANGLOGOLD ASHANTI LTD COMMON STOCK ZAR.25								
	1,409.000	Local	354.287438	499,191.00	505.590000	712,376.31	213,185.31	14.48	
		Base	19.418864	27,361.18	29.136436	41,053.24	13,692.06	0.06	
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
	615.000	Local	2,463.706211	1,515,179.32	3,163.110000	1,945,312.65	430,133.33	39.55	
		Base	176.997772	108,853.63	182.285550	112,105.61	3,251.98	0.15	
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607								
	4,062.000	Local	146.500928	595,086.77	143.510000	582,937.62	-12,149.15	11.85	
		Base	8.505133	34,547.85	8.270278	33,593.87	-953.98	0.05	
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK								
	36,649.000	Local	29.158897	1,068,644.41	16.870000	618,268.63	-450,375.78	12.57	
		Base	2.133830	78,202.74	0.972194	35,629.95	-42,572.79	0.05	
BZBFKT902	BID CORP LTD COMMON STOCK								
	2,170.000	Local	298.838221	648,478.94	283.500000	615,195.00	-33,283.94	12.51	
		Base	22.166949	48,102.28	16.337704	35,452.82	-12,649.46	0.05	
SOUTH AFRICAN RAND Total									
	47,618.000	Local		4,751,048.43		4,914,193.07	163,144.64	99.91	
		Base		321,710.23		283,197.99	-38,512.24	0.38	
SOUTH KOREAN WON							Exchange Rate:	1,202.850000	
617507900	KT+G CORP COMMON STOCK KRW5000.								
	520.000	Local	103,582.798077	53,863,055.00	78,200.000000	40,664,000.00	-13,199,055.00	3.34	
		Base	91.544673	47,603.23	65.012263	33,806.38	-13,796.85	0.05	
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0								
	47.000	Local	1,183,946.404255	55,645,481.00	1,346,000.000000	63,262,000.00	7,616,519.00	5.20	
		Base	1,085.492340	51,018.14	1,119.009020	52,593.42	1,575.28	0.07	
634691901	LG CHEM LTD COMMON STOCK KRW5000.								

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	193.000	Local		276,220.787565	53,310,612.00	490,500.000000	94,666,500.00	41,355,888.00	7.78
		Base		244.119119	47,114.99	407.781519	78,701.83	31,586.84	0.11
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.								
	1,418.000	Local		48,839.035966	69,253,753.00	28,750.000000	40,767,500.00	-28,486,253.00	3.35
		Base		43.163089	61,205.26	23.901567	33,892.42	-27,312.84	0.05
645026907	SK HYNIX INC COMMON STOCK KRW5000.								
	994.000	Local		63,550.797787	63,169,493.00	85,100.000000	84,589,400.00	21,419,907.00	6.95
		Base		53.717767	53,395.46	70.748639	70,324.15	16,928.69	0.10
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.								
	3,143.000	Local		44,685.717467	140,447,210.00	19,500.000000	61,288,500.00	-79,158,710.00	5.03
		Base		39.492459	124,124.80	16.211498	50,952.74	-73,172.06	0.07
653703009	LG CORP COMMON STOCK KRW5000.								
	794.000	Local		69,455.515113	55,147,679.00	71,200.000000	56,532,800.00	1,385,121.00	4.64
		Base		61.383577	48,738.56	59.192751	46,999.04	-1,739.52	0.06
656039906	NAVER CORP COMMON STOCK KRW100.0								
	365.000	Local		175,640.391781	64,108,743.00	267,000.000000	97,455,000.00	33,346,257.00	8.01
		Base		147.988712	54,015.88	221.972815	81,020.08	27,004.20	0.11
669323008	POSCO COMMON STOCK KRW5000.								
	242.000	Local		255,704.388430	61,880,462.00	174,000.000000	42,108,000.00	-19,772,462.00	3.46
		Base		225.987107	54,688.88	144.656441	35,006.86	-19,682.02	0.05
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
	5,497.000	Local		44,193.909405	242,933,920.00	52,800.000000	290,241,600.00	47,307,680.00	23.84
		Base		37.760886	207,571.59	43.895748	241,294.92	33,723.33	0.33
ACIOB34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	539.000	Local		132,105.601113	71,204,919.00	116,000.000000	62,524,000.00	-8,680,919.00	5.14
		Base		121.120019	65,283.69	96.437627	51,979.88	-13,303.81	0.07
ACIQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
	81.000	Local		243,694.790123	19,739,278.00	775,000.000000	62,775,000.00	43,035,722.00	5.16
		Base		216.829630	17,563.20	644.303113	52,188.55	34,625.35	0.07
ACIOW8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0								

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	402.000	Local	114,791.741294	46,146,280.00	108,400.000000	43,576,800.00	-2,569,480.00	3.58	
		Base	95.286567	38,305.20	90.119300	36,227.96	-2,077.24	0.05	
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
	424.000	Local	175,249.985849	74,305,994.00	306,000.000000	129,744,000.00	55,438,006.00	10.66	
		Base	156.268019	66,257.64	254.395810	107,863.82	41,606.18	0.15	
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0								
	161.000	Local	249,839.372671	40,224,139.00	291,000.000000	46,851,000.00	6,626,861.00	3.85	
		Base	220.803665	35,549.39	241.925427	38,949.99	3,400.60	0.05	
SOUTH KOREAN WON Total									
	14,820.000	Local		1,111,381,018.00		1,217,046,100.00	105,665,082.00	99.98	
		Base		972,435.91		1,011,802.04	39,366.13	1.37	
SWEDISH KRONA							Exchange Rate:	9.318200	
504856907	SWEDISH MATCH AB COMMON STOCK SEK1.9823								
	497.000	Local	635.449960	315,818.63	655.000000	325,535.00	9,716.37	3.64	
		Base	68.129054	33,860.14	70.292546	34,935.40	1,075.26	0.05	
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK								
	3,718.000	Local	152.244866	566,046.41	135.000000	501,930.00	-64,116.41	5.62	
		Base	16.062466	59,720.25	14.487777	53,865.55	-5,854.70	0.07	
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
	26,481.000	Local	79.513742	2,105,603.40	86.160000	2,281,602.96	175,999.56	25.54	
		Base	8.555853	226,567.55	9.246421	244,854.47	18,286.92	0.33	
597838903	TELIA CO AB COMMON STOCK SEK3.2								
	44,318.000	Local	34.875987	1,545,633.97	34.800000	1,542,266.40	-3,367.57	17.26	
		Base	3.778520	167,456.47	3.734627	165,511.19	-1,945.28	0.22	
ACI0V9407	ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35								
	790.000	Local	292.346101	230,953.42	301.100000	237,869.00	6,915.58	2.66	
		Base	31.343557	24,761.41	32.313108	25,527.36	765.95	0.03	
ACI1BX9N9	BOLIDEN AB COMMON STOCK SEK2.11								
	2,504.000	Local	237.668231	595,121.25	212.000000	530,848.00	-64,273.25	5.94	

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		Base	26.888894	67,329.79	22.751175	56,968.94	-10,360.85	0.08
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
		4,550.000 Local	142.301800	647,473.19	174.100000	792,155.00	144,681.81	8.87
		Base	16.099492	73,252.69	18.683866	85,011.59	11,758.90	0.11
B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22							
		2,686.000 Local	439.998042	1,181,834.74	544.000000	1,461,184.00	279,349.26	16.35
		Base	47.883485	128,615.04	58.380374	156,809.68	28,194.64	0.21
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
		8,530.000 Local	99.573240	849,359.74	123.550000	1,053,881.50	204,521.76	11.80
		Base	11.089516	94,593.57	13.258999	113,099.26	18,505.69	0.15
BJXSCH901	EVOLUTION GAMING GROUP COMMON STOCK SEK.003							
		369.000 Local	576.287995	212,650.27	555.600000	205,016.40	-7,633.87	2.29
		Base	61.786070	22,799.06	59.625250	22,001.72	-797.34	0.03
SWEDISH KRONA Total								
		94,443.000 Local		8,250,495.02		8,932,288.26	681,793.24	99.97
		Base		898,955.97		958,585.16	59,629.19	1.30
SWISS FRANC							Exchange Rate:	0.947450
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							
		395.000 Local	477.454785	188,594.64	495.900000	195,880.50	7,285.86	7.29
		Base	497.377190	196,463.99	523.404929	206,744.95	10,280.96	0.28
598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		46.000 Local	1,957.463913	90,043.34	3,528.000000	162,288.00	72,244.66	6.04
		Base	1,980.436957	91,100.10	3,723.679350	171,289.25	80,189.15	0.23
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		293.000 Local	276.125734	80,904.84	334.200000	97,920.60	17,015.76	3.64
		Base	279.366382	81,854.35	352.736292	103,351.73	21,497.38	0.14
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		3,270.000 Local	80.308832	262,609.88	82.420000	269,513.40	6,903.52	10.03
		Base	82.214419	268,841.15	86.991398	284,461.87	15,620.72	0.38

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710889908	ABB LTD REG COMMON STOCK CHF.12							
		4,842.000	Local 19.252458	93,220.40	21.330000	103,279.86	10,059.46	3.84
			Base 19.372567	93,801.97	22.513061	109,008.24	15,206.27	0.15
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		1,114.000	Local 295.344623	329,013.91	328.350000	365,781.90	36,767.99	13.61
			Base 303.962038	338,613.71	346.561824	386,069.87	47,456.16	0.52
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000	Local 74.552157	97,812.43	44.460000	58,331.52	-39,480.91	2.17
			Base 75.427111	98,960.37	46.925959	61,566.86	-37,393.51	0.08
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0							
		3,436.000	Local 53.930137	185,303.95	41.510000	142,628.36	-42,675.59	5.31
			Base 54.514144	187,310.60	43.812338	150,539.19	-36,771.41	0.20
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		5,727.000	Local 95.654875	547,815.47	104.740000	599,845.98	52,030.51	22.32
			Base 98.756740	565,579.85	110.549369	633,116.24	67,536.39	0.86
714789906	TEMENOS AG REG COMMON STOCK CHF5.0							
		821.000	Local 139.162412	114,252.34	147.150000	120,810.15	6,557.81	4.50
			Base 140.081462	115,006.88	155.311626	127,510.84	12,503.96	0.17
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000	Local 406.068115	99,080.62	189.100000	46,140.40	-52,940.22	1.72
			Base 410.833770	100,243.44	199.588369	48,699.56	-51,543.88	0.07
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0							
		78.000	Local 492.346026	38,402.99	500.200000	39,015.60	612.61	1.45
			Base 518.914487	40,475.33	527.943427	41,179.59	704.26	0.06
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		851.000	Local 89.129506	75,849.21	73.060000	62,174.06	-13,675.15	2.31
			Base 90.175546	76,739.39	77.112249	65,622.52	-11,116.87	0.09
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0							
		1,904.000	Local 83.923167	159,789.71	60.440000	115,077.76	-44,711.95	4.28
			Base 84.670399	161,212.44	63.792285	121,460.51	-39,751.93	0.16

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ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		770.000	Local 106.835792	82,263.56	182.350000	140,409.50	58,145.94	5.22
			Base 108.089636	83,229.02	192.463982	148,197.27	64,968.25	0.20
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25							
		1,294.000	Local 58.965371	76,301.19	61.860000	80,046.84	3,745.65	2.98
			Base 62.147311	80,418.62	65.291044	84,486.61	4,067.99	0.11
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		186.000	Local 475.883871	88,514.40	474.200000	88,201.20	-313.20	3.28
			Base 491.622097	91,441.71	500.501346	93,093.25	1,651.54	0.13
SWISS FRANC Total		26,583.000	Local	2,609,772.88		2,687,345.63	77,572.75	99.99
			Base	2,671,292.92		2,836,398.35	165,105.43	3.83
THAILAND BAHT							Exchange Rate:	30.907500
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		36,800.000	Local 65.264419	2,401,730.61	60.500000	2,226,400.00	-175,330.61	20.31
			Base 2.014662	74,139.57	1.957454	72,034.30	-2,105.27	0.10
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A							
		39,600.000	Local 82.817938	3,279,590.34	67.750000	2,682,900.00	-596,690.34	24.47
			Base 2.651659	105,005.69	2.192025	86,804.17	-18,201.52	0.12
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L							
		36,600.000	Local 75.311780	2,756,411.16	48.750000	1,784,250.00	-972,161.16	16.28
			Base 2.411327	88,254.58	1.577287	57,728.71	-30,525.87	0.08
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							
		39,100.000	Local 38.931937	1,522,238.73	37.750000	1,476,025.00	-46,213.73	13.46
			Base 1.122767	43,900.18	1.221386	47,756.21	3,856.03	0.06
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		123,900.000	Local 19.215763	2,380,833.06	22.500000	2,787,750.00	406,916.94	25.43
			Base 0.566519	70,191.73	0.727979	90,196.55	20,004.82	0.12

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THAILAND BAHT Total									
		276,000.000	Local	12,340,803.90		10,957,325.00	-1,383,478.90	99.95	
			Base	381,491.75		354,519.94	-26,971.81	0.48	
							Exchange Rate:	6.853500	
TURKISH LIRA									
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.	2,188.000	Local	87.897262	192,319.21	89.500000	195,826.00	3,506.79	99.27
			Base	24.712802	54,071.61	13.059021	28,573.14	-25,498.47	0.04
TURKISH LIRA Total									
		2,188.000	Local		192,319.21		195,826.00	3,506.79	99.27
			Base		54,071.61		28,573.14	-25,498.47	0.04
							Exchange Rate:	3.673150	
UAE DIRHAM									
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0	13,822.000	Local	17.714160	244,845.12	16.500000	228,063.00	-16,782.12	58.28
			Base	4.822804	66,660.80	4.492057	62,089.21	-4,571.59	0.08
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0	59,423.000	Local	8.676936	515,609.57	2.730000	162,224.79	-353,384.78	41.45
			Base	2.362357	140,378.32	0.743231	44,165.03	-96,213.29	0.06
UAE DIRHAM Total									
		73,245.000	Local		760,454.69		390,287.79	-370,166.90	99.73
			Base		207,039.12		106,254.24	-100,784.88	0.14
							Exchange Rate:	1.000000	
US DOLLAR									
00130H105	AES CORP COMMON STOCK USD.01	2,500.000	Local	16.849512	42,123.78	14.490000	36,225.00	-5,898.78	0.12
			Base	16.849512	42,123.78	14.490000	36,225.00	-5,898.78	0.05
00206R102	AT+T INC COMMON STOCK USD1.0	5,298.000	Local	37.631270	199,370.47	30.230000	160,158.54	-39,211.93	0.52
			Base	37.631270	199,370.47	30.230000	160,158.54	-39,211.93	0.22

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002824100	ABBOTT LABORATORIES COMMON STOCK							
		1,900.000	Local 43.980300	83,562.57	91.430000	173,717.00	90,154.43	0.57
			Base 43.980300	83,562.57	91.430000	173,717.00	90,154.43	0.23
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		1,446.000	Local 70.776107	102,342.25	98.180000	141,968.28	39,626.03	0.46
			Base 70.776107	102,342.25	98.180000	141,968.28	39,626.03	0.19
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		500.000	Local 76.620000	38,310.00	75.900000	37,950.00	-360.00	0.12
			Base 76.620000	38,310.00	75.900000	37,950.00	-360.00	0.05
00724F101	ADOBE INC COMMON STOCK USD.0001							
		400.000	Local 135.075000	54,030.00	435.310000	174,124.00	120,094.00	0.57
			Base 135.075000	54,030.00	435.310000	174,124.00	120,094.00	0.24
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		800.000	Local 52.550000	42,040.00	52.610000	42,088.00	48.00	0.14
			Base 52.550000	42,040.00	52.610000	42,088.00	48.00	0.06
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		400.000	Local 144.660000	57,864.00	241.460000	96,584.00	38,720.00	0.31
			Base 144.660000	57,864.00	241.460000	96,584.00	38,720.00	0.13
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		300.000	Local 152.093733	45,628.12	162.250000	48,675.00	3,046.88	0.16
			Base 152.093733	45,628.12	162.250000	48,675.00	3,046.88	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		300.000	Local 111.630000	33,489.00	112.240000	33,672.00	183.00	0.11
			Base 111.630000	33,489.00	112.240000	33,672.00	183.00	0.05
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		1,900.000	Local 150.368932	285,700.97	215.700000	409,830.00	124,129.03	1.34
			Base 150.368932	285,700.97	215.700000	409,830.00	124,129.03	0.55
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		100.000	Local 255.450000	25,545.00	274.440000	27,444.00	1,899.00	0.09
			Base 255.450000	25,545.00	274.440000	27,444.00	1,899.00	0.04

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018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		1,400.000	Local 49.224321	68,914.05	47.840000	66,976.00	-1,938.05	0.22
			Base 49.224321	68,914.05	47.840000	66,976.00	-1,938.05	0.09
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01							
		200.000	Local 151.260000	30,252.00	148.110000	29,622.00	-630.00	0.10
			Base 151.260000	30,252.00	148.110000	29,622.00	-630.00	0.04
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		200.000	Local 1,157.966250	231,593.25	1,413.610000	282,722.00	51,128.75	0.92
			Base 1,157.966250	231,593.25	1,413.610000	282,722.00	51,128.75	0.38
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		200.000	Local 1,188.616250	237,723.25	1,418.050000	283,610.00	45,886.75	0.92
			Base 1,188.616250	237,723.25	1,418.050000	283,610.00	45,886.75	0.38
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		3,900.000	Local 59.911979	233,656.72	39.250000	153,075.00	-80,581.72	0.50
			Base 59.911979	233,656.72	39.250000	153,075.00	-80,581.72	0.21
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		200.000	Local 1,122.742500	224,548.50	2,758.820000	551,764.00	327,215.50	1.80
			Base 1,122.742500	224,548.50	2,758.820000	551,764.00	327,215.50	0.75
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		700.000	Local 76.363743	53,454.62	70.360000	49,252.00	-4,202.62	0.16
			Base 76.363743	53,454.62	70.360000	49,252.00	-4,202.62	0.07
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,700.000	Local 75.693924	128,679.67	79.640000	135,388.00	6,708.33	0.44
			Base 75.693924	128,679.67	79.640000	135,388.00	6,708.33	0.18
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		900.000	Local 78.831300	70,948.17	95.200000	85,680.00	14,731.83	0.28
			Base 78.831300	70,948.17	95.200000	85,680.00	14,731.83	0.12
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,600.000	Local 162.922538	260,676.06	258.540000	413,664.00	152,987.94	1.35
			Base 162.922538	260,676.06	258.540000	413,664.00	152,987.94	0.56

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030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		500.000	Local 124.410000	62,205.00	128.660000	64,330.00	2,125.00	0.21
			Base 124.410000	62,205.00	128.660000	64,330.00	2,125.00	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		300.000	Local 128.828800	38,648.64	150.040000	45,012.00	6,363.36	0.15
			Base 128.828800	38,648.64	150.040000	45,012.00	6,363.36	0.06
031162100	AMGEN INC COMMON STOCK USD.0001							
		500.000	Local 163.750600	81,875.30	235.860000	117,930.00	36,054.70	0.38
			Base 163.750600	81,875.30	235.860000	117,930.00	36,054.70	0.16
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		300.000	Local 119.830000	35,949.00	122.640000	36,792.00	843.00	0.12
			Base 119.830000	35,949.00	122.640000	36,792.00	843.00	0.05
036752103	ANTHEM INC COMMON STOCK USD.01							
		300.000	Local 206.172000	61,851.60	262.980000	78,894.00	17,042.40	0.26
			Base 206.172000	61,851.60	262.980000	78,894.00	17,042.40	0.11
037833100	APPLE INC COMMON STOCK USD.00001							
		2,500.000	Local 160.774960	401,937.40	364.800000	912,000.00	510,062.60	2.97
			Base 160.774960	401,937.40	364.800000	912,000.00	510,062.60	1.23
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		600.000	Local 41.554800	24,932.88	60.450000	36,270.00	11,337.12	0.12
			Base 41.554800	24,932.88	60.450000	36,270.00	11,337.12	0.05
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000	Local 41.996700	54,595.71	39.900000	51,870.00	-2,725.71	0.17
			Base 41.996700	54,595.71	39.900000	51,870.00	-2,725.71	0.07
049560105	ATMOS ENERGY CORP COMMON STOCK							
		500.000	Local 104.684620	52,342.31	99.580000	49,790.00	-2,552.31	0.16
			Base 104.684620	52,342.31	99.580000	49,790.00	-2,552.31	0.07
052769106	AUTODESK INC COMMON STOCK USD.01							
		100.000	Local 233.510000	23,351.00	239.190000	23,919.00	568.00	0.08
			Base 233.510000	23,351.00	239.190000	23,919.00	568.00	0.03

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053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	500.000	Local 98.701700	49,350.85	148.890000	74,445.00	25,094.15	0.24	
			Base 98.701700	49,350.85	148.890000	74,445.00	25,094.15	0.10	
053484101	AVALONBAY COMMUNITIES INC REIT USD.01	300.000	Local 188.796700	56,639.01	154.640000	46,392.00	-10,247.01	0.15	
			Base 188.796700	56,639.01	154.640000	46,392.00	-10,247.01	0.06	
056752108	BAIDU INC SPON ADR ADR USD.00005	500.000	Local 127.933560	63,966.78	119.890000	59,945.00	-4,021.78	0.20	
			Base 127.933560	63,966.78	119.890000	59,945.00	-4,021.78	0.08	
058498106	BALL CORP COMMON STOCK	800.000	Local 40.169600	32,135.68	69.490000	55,592.00	23,456.32	0.18	
			Base 40.169600	32,135.68	69.490000	55,592.00	23,456.32	0.08	
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	4,500.000	Local 23.949200	107,771.40	23.750000	106,875.00	-896.40	0.35	
			Base 23.949200	107,771.40	23.750000	106,875.00	-896.40	0.14	
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	1,200.000	Local 37.100000	44,520.00	38.650000	46,380.00	1,860.00	0.15	
			Base 37.100000	44,520.00	38.650000	46,380.00	1,860.00	0.06	
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	800.000	Local 55.691900	44,553.52	86.100000	68,880.00	24,326.48	0.22	
			Base 55.691900	44,553.52	86.100000	68,880.00	24,326.48	0.09	
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0	300.000	Local 199.764000	59,929.20	239.270000	71,781.00	11,851.80	0.23	
			Base 199.764000	59,929.20	239.270000	71,781.00	11,851.80	0.10	
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	1,300.000	Local 202.225608	262,893.29	178.510000	232,063.00	-30,830.29	0.76	
			Base 202.225608	262,893.29	178.510000	232,063.00	-30,830.29	0.31	
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	300.000	Local 120.580000	36,174.00	123.340000	37,002.00	828.00	0.12	
			Base 120.580000	36,174.00	123.340000	37,002.00	828.00	0.05	

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09062X103	BIOGEN INC COMMON STOCK USD.0005							
		200.000	Local 270.438200	54,087.64	267.550000	53,510.00	-577.64	0.17
			Base 270.438200	54,087.64	267.550000	53,510.00	-577.64	0.07
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		200.000	Local 461.221650	92,244.33	544.090000	108,818.00	16,573.67	0.35
			Base 461.221650	92,244.33	544.090000	108,818.00	16,573.67	0.15
09260D107	BLACKSTONE GROUP INC/THE A COMMON STOCK USD.00001							
		1,400.000	Local 54.980000	76,972.00	56.660000	79,324.00	2,352.00	0.26
			Base 54.980000	76,972.00	56.660000	79,324.00	2,352.00	0.11
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		300.000	Local 183.370000	55,011.00	183.300000	54,990.00	-21.00	0.18
			Base 183.370000	55,011.00	183.300000	54,990.00	-21.00	0.07
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		100.000	Local 1,930.860000	193,086.00	1,592.340000	159,234.00	-33,852.00	0.52
			Base 1,930.860000	193,086.00	1,592.340000	159,234.00	-33,852.00	0.22
101121101	BOSTON PROPERTIES INC REIT USD.01							
		400.000	Local 123.807900	49,523.16	90.380000	36,152.00	-13,371.16	0.12
			Base 123.807900	49,523.16	90.380000	36,152.00	-13,371.16	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		1,900.000	Local 26.437400	50,231.06	35.110000	66,709.00	16,477.94	0.22
			Base 26.437400	50,231.06	35.110000	66,709.00	16,477.94	0.09
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		1,600.000	Local 55.641438	89,026.30	58.800000	94,080.00	5,053.70	0.31
			Base 55.641438	89,026.30	58.800000	94,080.00	5,053.70	0.13
11135F101	BROADCOM INC COMMON STOCK							
		200.000	Local 224.073300	44,814.66	315.610000	63,122.00	18,307.34	0.21
			Base 224.073300	44,814.66	315.610000	63,122.00	18,307.34	0.09
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		500.000	Local 57.815380	28,907.69	63.660000	31,830.00	2,922.31	0.10
			Base 57.815380	28,907.69	63.660000	31,830.00	2,922.31	0.04

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12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,100.000	Local 35.722400	39,294.64	45.220000	49,742.00	10,447.36	0.16
			Base 35.722400	39,294.64	45.220000	49,742.00	10,447.36	0.07
125523100	CIGNA CORP COMMON STOCK USD.01							
		389.000	Local 166.071285	64,601.73	187.650000	72,995.85	8,394.12	0.24
			Base 166.071285	64,601.73	187.650000	72,995.85	8,394.12	0.10
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		500.000	Local 118.230400	59,115.20	162.540000	81,270.00	22,154.80	0.27
			Base 118.230400	59,115.20	162.540000	81,270.00	22,154.80	0.11
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		1,300.000	Local 58.130915	75,570.19	58.420000	75,946.00	375.81	0.25
			Base 58.130915	75,570.19	58.420000	75,946.00	375.81	0.10
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		1,370.000	Local 73.603453	100,836.73	64.970000	89,008.90	-11,827.83	0.29
			Base 73.603453	100,836.73	64.970000	89,008.90	-11,827.83	0.12
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		700.000	Local 106.486171	74,540.32	91.220000	63,854.00	-10,686.32	0.21
			Base 106.486171	74,540.32	91.220000	63,854.00	-10,686.32	0.09
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		500.000	Local 48.890000	24,445.00	49.630000	24,815.00	370.00	0.08
			Base 48.890000	24,445.00	49.630000	24,815.00	370.00	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		1,500.000	Local 88.398260	132,597.39	62.590000	93,885.00	-38,712.39	0.31
			Base 88.398260	132,597.39	62.590000	93,885.00	-38,712.39	0.13
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		600.000	Local 51.670000	31,002.00	52.190000	31,314.00	312.00	0.10
			Base 51.670000	31,002.00	52.190000	31,314.00	312.00	0.04
148806102	CATALENT INC COMMON STOCK USD.01							
		500.000	Local 72.410000	36,205.00	73.300000	36,650.00	445.00	0.12
			Base 72.410000	36,205.00	73.300000	36,650.00	445.00	0.05

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149123101	CATERPILLAR INC COMMON STOCK USD1.0	800.000	Local 120.697125 Base 120.697125	96,557.70 96,557.70	126.500000 126.500000	101,200.00 101,200.00	4,642.30 4,642.30	0.33 0.14
150870103	CELANESE CORP COMMON STOCK USD.0001	500.000	Local 84.938200 Base 84.938200	42,469.10 42,469.10	86.340000 86.340000	43,170.00 43,170.00	700.90 700.90	0.14 0.06
15135B101	CENTENE CORP COMMON STOCK USD.001	800.000	Local 61.410000 Base 61.410000	49,128.00 49,128.00	63.550000 63.550000	50,840.00 50,840.00	1,712.00 1,712.00	0.17 0.07
156782104	CERNER CORP COMMON STOCK USD.01	400.000	Local 64.399700 Base 64.399700	25,759.88 25,759.88	68.550000 68.550000	27,420.00 27,420.00	1,660.12 1,660.12	0.09 0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	100.000	Local 343.477800 Base 343.477800	34,347.78 34,347.78	510.040000 510.040000	51,004.00 51,004.00	16,656.22 16,656.22	0.17 0.07
166764100	CHEVRON CORP COMMON STOCK USD.75	3,300.000	Local 102.910252 Base 102.910252	339,603.83 339,603.83	89.230000 89.230000	294,459.00 294,459.00	-45,144.83 -45,144.83	0.96 0.40
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	800.000	Local 48.430000 Base 48.430000	38,744.00 38,744.00	77.300000 77.300000	61,840.00 61,840.00	23,096.00 23,096.00	0.20 0.08
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	2,000.000	Local 34.254800 Base 34.254800	68,509.60 68,509.60	46.640000 46.640000	93,280.00 93,280.00	24,770.40 24,770.40	0.30 0.13
172967424	CITIGROUP INC COMMON STOCK USD.01	1,100.000	Local 60.737400 Base 60.737400	66,811.14 66,811.14	51.100000 51.100000	56,210.00 56,210.00	-10,601.14 -10,601.14	0.18 0.08
189054109	CLOROX COMPANY COMMON STOCK USD1.0	300.000	Local 145.330000 Base 145.330000	43,599.00 43,599.00	219.370000 219.370000	65,811.00 65,811.00	22,212.00 22,212.00	0.21 0.09

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191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		7,900.000	Local 47.649920	376,434.37	44.680000	352,972.00	-23,462.37	1.15
			Base 47.649920	376,434.37	44.680000	352,972.00	-23,462.37	0.48
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,800.000	Local 71.748900	129,148.02	73.260000	131,868.00	2,719.98	0.43
			Base 71.748900	129,148.02	73.260000	131,868.00	2,719.98	0.18
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		2,400.000	Local 38.603671	92,648.81	38.980000	93,552.00	903.19	0.31
			Base 38.603671	92,648.81	38.980000	93,552.00	903.19	0.13
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		1,100.000	Local 29.650000	32,615.00	35.170000	38,687.00	6,072.00	0.13
			Base 29.650000	32,615.00	35.170000	38,687.00	6,072.00	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		2,500.000	Local 47.828752	119,571.88	42.020000	105,050.00	-14,521.88	0.34
			Base 47.828752	119,571.88	42.020000	105,050.00	-14,521.88	0.14
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,200.000	Local 74.483792	89,380.55	71.930000	86,316.00	-3,064.55	0.28
			Base 74.483792	89,380.55	71.930000	86,316.00	-3,064.55	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		400.000	Local 183.046425	73,218.57	174.950000	69,980.00	-3,238.57	0.23
			Base 183.046425	73,218.57	174.950000	69,980.00	-3,238.57	0.09
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000	Local 28.144863	53,475.24	25.900000	49,210.00	-4,265.24	0.16
			Base 28.144863	53,475.24	25.900000	49,210.00	-4,265.24	0.07
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,500.000	Local 220.603916	551,509.79	303.210000	758,025.00	206,515.21	2.47
			Base 220.603916	551,509.79	303.210000	758,025.00	206,515.21	1.02
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,300.000	Local 102.239446	132,911.28	167.350000	217,555.00	84,643.72	0.71
			Base 102.239446	132,911.28	167.350000	217,555.00	84,643.72	0.29

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231021106	CUMMINS INC COMMON STOCK USD2.5							
		500.000	Local 158.768300	79,384.15	173.260000	86,630.00	7,245.85	0.28
			Base 158.768300	79,384.15	173.260000	86,630.00	7,245.85	0.12
233331107	DTE ENERGY COMPANY COMMON STOCK							
		500.000	Local 104.105320	52,052.66	107.500000	53,750.00	1,697.34	0.18
			Base 104.105320	52,052.66	107.500000	53,750.00	1,697.34	0.07
235851102	DANAHER CORP W/D COMMON STOCK USD.01							
		800.000	Local 82.960800	66,368.64	176.830000	141,464.00	75,095.36	0.46
			Base 82.960800	66,368.64	176.830000	141,464.00	75,095.36	0.19
252131107	DEXCOM INC COMMON STOCK USD.001							
		100.000	Local 395.220000	39,522.00	405.400000	40,540.00	1,018.00	0.13
			Base 395.220000	39,522.00	405.400000	40,540.00	1,018.00	0.05
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000	Local 111.394700	100,255.23	142.110000	127,899.00	27,643.77	0.42
			Base 111.394700	100,255.23	142.110000	127,899.00	27,643.77	0.17
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		1,362.000	Local 99.625859	135,690.42	111.510000	151,876.62	16,186.20	0.50
			Base 99.625859	135,690.42	111.510000	151,876.62	16,186.20	0.21
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		700.000	Local 61.321900	42,925.33	50.090000	35,063.00	-7,862.33	0.11
			Base 61.321900	42,925.33	50.090000	35,063.00	-7,862.33	0.05
256163106	DOCUSIGN INC COMMON STOCK USD.0001							
		100.000	Local 165.010000	16,501.00	172.210000	17,221.00	720.00	0.06
			Base 165.010000	16,501.00	172.210000	17,221.00	720.00	0.02
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		200.000	Local 190.760000	38,152.00	190.510000	38,102.00	-50.00	0.12
			Base 190.760000	38,152.00	190.510000	38,102.00	-50.00	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,500.000	Local 78.392400	195,981.00	81.180000	202,950.00	6,969.00	0.66
			Base 78.392400	195,981.00	81.180000	202,950.00	6,969.00	0.27

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260557103	DOW INC COMMON STOCK USD.01							
		1,696.000	Local 48.395295	82,078.42	40.760000	69,128.96	-12,949.46	0.23
			Base 48.395295	82,078.42	40.760000	69,128.96	-12,949.46	0.09
264411505	DUKE REALTY CORP REIT USD.01							
		1,400.000	Local 31.734943	44,428.92	35.390000	49,546.00	5,117.08	0.16
			Base 31.734943	44,428.92	35.390000	49,546.00	5,117.08	0.07
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		2,300.000	Local 84.525678	194,409.06	79.890000	183,747.00	-10,662.06	0.60
			Base 84.525678	194,409.06	79.890000	183,747.00	-10,662.06	0.25
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		1,496.000	Local 91.360802	136,675.76	53.130000	79,482.48	-57,193.28	0.26
			Base 91.360802	136,675.76	53.130000	79,482.48	-57,193.28	0.11
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000	Local 89.855400	116,812.02	50.660000	65,858.00	-50,954.02	0.21
			Base 89.855400	116,812.02	50.660000	65,858.00	-50,954.02	0.09
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		900.000	Local 78.295400	70,465.86	69.640000	62,676.00	-7,789.86	0.20
			Base 78.295400	70,465.86	69.640000	62,676.00	-7,789.86	0.08
278642103	EBAY INC COMMON STOCK USD.001							
		700.000	Local 48.650000	34,055.00	52.450000	36,715.00	2,660.00	0.12
			Base 48.650000	34,055.00	52.450000	36,715.00	2,660.00	0.05
278865100	ECOLAB INC COMMON STOCK USD1.0							
		500.000	Local 125.691300	62,845.65	198.950000	99,475.00	36,629.35	0.32
			Base 125.691300	62,845.65	198.950000	99,475.00	36,629.35	0.13
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000	Local 78.862900	102,521.77	54.310000	70,603.00	-31,918.77	0.23
			Base 78.862900	102,521.77	54.310000	70,603.00	-31,918.77	0.10
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		700.000	Local 67.460000	47,222.00	69.110000	48,377.00	1,155.00	0.16
			Base 67.460000	47,222.00	69.110000	48,377.00	1,155.00	0.07

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285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		200.000	Local 131.490000	26,298.00	132.050000	26,410.00	112.00	0.09
			Base 131.490000	26,298.00	132.050000	26,410.00	112.00	0.04
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		700.000	Local 76.571500	53,600.05	93.810000	65,667.00	12,066.95	0.21
			Base 76.571500	53,600.05	93.810000	65,667.00	12,066.95	0.09
29444U700	EQUINIX INC REIT USD.001							
		300.000	Local 443.007467	132,902.24	702.300000	210,690.00	77,787.76	0.69
			Base 443.007467	132,902.24	702.300000	210,690.00	77,787.76	0.28
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
		1,000.000	Local 61.592850	61,592.85	62.480000	62,480.00	887.15	0.20
			Base 61.592850	61,592.85	62.480000	62,480.00	887.15	0.08
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,800.000	Local 59.813450	107,664.21	58.820000	105,876.00	-1,788.21	0.35
			Base 59.813450	107,664.21	58.820000	105,876.00	-1,788.21	0.14
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		200.000	Local 248.155000	49,631.00	229.170000	45,834.00	-3,797.00	0.15
			Base 248.155000	49,631.00	229.170000	45,834.00	-3,797.00	0.06
30034W106	EVERGY INC COMMON STOCK							
		600.000	Local 60.455883	36,273.53	59.290000	35,574.00	-699.53	0.12
			Base 60.455883	36,273.53	59.290000	35,574.00	-699.53	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		1,100.000	Local 65.665200	72,231.72	83.270000	91,597.00	19,365.28	0.30
			Base 65.665200	72,231.72	83.270000	91,597.00	19,365.28	0.12
30161N101	EXELON CORP COMMON STOCK							
		3,300.000	Local 42.721327	140,980.38	36.290000	119,757.00	-21,223.38	0.39
			Base 42.721327	140,980.38	36.290000	119,757.00	-21,223.38	0.16
30231G102	EXXON MOBIL CORP COMMON STOCK							
		7,700.000	Local 64.207642	494,398.84	44.720000	344,344.00	-150,054.84	1.12
			Base 64.207642	494,398.84	44.720000	344,344.00	-150,054.84	0.47

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302491303	FMC CORP COMMON STOCK USD.1							
		500.000	Local 75.470060	37,735.03	99.620000	49,810.00	12,074.97	0.16
			Base 75.470060	37,735.03	99.620000	49,810.00	12,074.97	0.07
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		1,500.000	Local 170.177533	255,266.30	227.070000	340,605.00	85,338.70	1.11
			Base 170.177533	255,266.30	227.070000	340,605.00	85,338.70	0.46
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		400.000	Local 132.016675	52,806.67	85.210000	34,084.00	-18,722.67	0.11
			Base 132.016675	52,806.67	85.210000	34,084.00	-18,722.67	0.05
31428X106	FEDEX CORP COMMON STOCK USD.1							
		300.000	Local 190.131500	57,039.45	140.220000	42,066.00	-14,973.45	0.14
			Base 190.131500	57,039.45	140.220000	42,066.00	-14,973.45	0.06
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		200.000	Local 133.010000	26,602.00	134.090000	26,818.00	216.00	0.09
			Base 133.010000	26,602.00	134.090000	26,818.00	216.00	0.04
337738108	FISERV INC COMMON STOCK USD.01							
		400.000	Local 96.640000	38,656.00	97.620000	39,048.00	392.00	0.13
			Base 96.640000	38,656.00	97.620000	39,048.00	392.00	0.05
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		2,500.000	Local 43.570112	108,925.28	38.780000	96,950.00	-11,975.28	0.32
			Base 43.570112	108,925.28	38.780000	96,950.00	-11,975.28	0.13
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		1,333.000	Local 41.534419	55,365.38	26.820000	35,751.06	-19,614.32	0.12
			Base 41.534419	55,365.38	26.820000	35,751.06	-19,614.32	0.05
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		3,100.000	Local 10.570000	32,767.00	11.570000	35,867.00	3,100.00	0.12
			Base 10.570000	32,767.00	11.570000	35,867.00	3,100.00	0.05
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000	Local 29.160900	227,455.02	6.830000	53,274.00	-174,181.02	0.17
			Base 29.160900	227,455.02	6.830000	53,274.00	-174,181.02	0.07

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370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		1,300.000	Local 56.612200	73,595.86	61.650000	80,145.00	6,549.14	0.26
			Base 56.612200	73,595.86	61.650000	80,145.00	6,549.14	0.11
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		2,300.000	Local 25.010000	57,523.00	25.300000	58,190.00	667.00	0.19
			Base 25.010000	57,523.00	25.300000	58,190.00	667.00	0.08
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,200.000	Local 67.515900	81,019.08	76.940000	92,328.00	11,308.92	0.30
			Base 67.515900	81,019.08	76.940000	92,328.00	11,308.92	0.12
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		200.000	Local 166.590000	33,318.00	169.620000	33,924.00	606.00	0.11
			Base 166.590000	33,318.00	169.620000	33,924.00	606.00	0.05
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		400.000	Local 227.222500	90,889.00	197.620000	79,048.00	-11,841.00	0.26
			Base 227.222500	90,889.00	197.620000	79,048.00	-11,841.00	0.11
40434L105	HP INC COMMON STOCK USD.01							
		2,900.000	Local 18.764300	54,416.47	17.430000	50,547.00	-3,869.47	0.16
			Base 18.764300	54,416.47	17.430000	50,547.00	-3,869.47	0.07
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		1,200.000	Local 29.784700	35,741.64	27.560000	33,072.00	-2,669.64	0.11
			Base 29.784700	35,741.64	27.560000	33,072.00	-2,669.64	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		600.000	Local 138.560000	83,136.00	129.620000	77,772.00	-5,364.00	0.25
			Base 138.560000	83,136.00	129.620000	77,772.00	-5,364.00	0.11
42809H107	HESS CORP COMMON STOCK USD1.0							
		1,000.000	Local 43.983320	43,983.32	51.810000	51,810.00	7,826.68	0.17
			Base 43.983320	43,983.32	51.810000	51,810.00	7,826.68	0.07
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		44,520.000	Local 3.088803	137,513.52	2.729055	121,497.53	-16,015.99	0.40
			Base 3.088803	137,513.52	2.729055	121,497.53	-16,015.99	0.16

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437076102	HOME DEPOT INC COMMON STOCK USD.05	600.000	154.987100	92,992.26	250.510000	150,306.00	57,313.74	0.49
			154.987100	92,992.26	250.510000	150,306.00	57,313.74	0.20
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	300.000	125.566900	37,670.07	144.590000	43,377.00	5,706.93	0.14
			125.566900	37,670.07	144.590000	43,377.00	5,706.93	0.06
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465	500.000	47.860000	23,930.00	48.270000	24,135.00	205.00	0.08
			47.860000	23,930.00	48.270000	24,135.00	205.00	0.03
44107P104	HOST HOTELS + RESORTS INC REIT USD.01	3,400.000	18.068600	61,433.24	10.790000	36,686.00	-24,747.24	0.12
			18.068600	61,433.24	10.790000	36,686.00	-24,747.24	0.05
444859102	HUMANA INC COMMON STOCK USD.166	100.000	226.327500	22,632.75	387.750000	38,775.00	16,142.25	0.13
			226.327500	22,632.75	387.750000	38,775.00	16,142.25	0.05
44919P508	IAC/INTERACTIVECORP COMMON STOCK USD.001	100.000	302.370000	30,237.00	323.400000	32,340.00	2,103.00	0.11
			302.370000	30,237.00	323.400000	32,340.00	2,103.00	0.04
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	500.000	161.483800	80,741.90	174.850000	87,425.00	6,683.10	0.29
			161.483800	80,741.90	174.850000	87,425.00	6,683.10	0.12
452327109	ILLUMINA INC COMMON STOCK USD.01	200.000	320.900000	64,180.00	370.350000	74,070.00	9,890.00	0.24
			320.900000	64,180.00	370.350000	74,070.00	9,890.00	0.10
45337C102	INCYTE CORP COMMON STOCK USD.001	200.000	105.090000	21,018.00	103.970000	20,794.00	-224.00	0.07
			105.090000	21,018.00	103.970000	20,794.00	-224.00	0.03
456058908	LUKOIL PJSC COMMON STOCK RUB.025	1,534.000	61.146701	93,799.04	74.605684	114,445.12	20,646.08	0.37
			61.146701	93,799.04	74.605684	114,445.12	20,646.08	0.15

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45784P101	INSULET CORP COMMON STOCK USD.001	100.000	191.830000	19,183.00	194.260000	19,426.00	243.00	0.06
			191.830000	19,183.00	194.260000	19,426.00	243.00	0.03
458140100	INTEL CORP COMMON STOCK USD.001	2,300.000	36.874600	84,811.58	59.830000	137,609.00	52,797.42	0.45
			36.874600	84,811.58	59.830000	137,609.00	52,797.42	0.19
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	800.000	60.624400	48,499.52	91.600000	73,280.00	24,780.48	0.24
			60.624400	48,499.52	91.600000	73,280.00	24,780.48	0.10
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	600.000	158.695000	95,217.00	120.770000	72,462.00	-22,755.00	0.24
			158.695000	95,217.00	120.770000	72,462.00	-22,755.00	0.10
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	300.000	139.655700	41,896.71	122.460000	36,738.00	-5,158.71	0.12
			139.655700	41,896.71	122.460000	36,738.00	-5,158.71	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	1,800.000	53.164400	95,695.92	35.210000	63,378.00	-32,317.92	0.21
			53.164400	95,695.92	35.210000	63,378.00	-32,317.92	0.09
461202103	INTUIT INC COMMON STOCK USD.01	100.000	286.260000	28,626.00	296.190000	29,619.00	993.00	0.10
			286.260000	28,626.00	296.190000	29,619.00	993.00	0.04
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001	200.000	281.949200	56,389.84	569.830000	113,966.00	57,576.16	0.37
			281.949200	56,389.84	569.830000	113,966.00	57,576.16	0.15
46187W107	INVITATION HOMES INC REIT USD.01	2,600.000	27.034615	70,290.00	27.530000	71,578.00	1,288.00	0.23
			27.034615	70,290.00	27.530000	71,578.00	1,288.00	0.10
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01	300.000	136.040000	40,812.00	141.880000	42,564.00	1,752.00	0.14
			136.040000	40,812.00	141.880000	42,564.00	1,752.00	0.06

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46284V101	IRON MOUNTAIN INC REIT USD.01	2,500.000	Local 31.740000	79,350.00	26.100000	65,250.00	-14,100.00	0.21
			Base 31.740000	79,350.00	26.100000	65,250.00	-14,100.00	0.09
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	2,100.000	Local 89.405357	187,751.25	94.060000	197,526.00	9,774.75	0.64
			Base 89.405357	187,751.25	94.060000	197,526.00	9,774.75	0.27
47215P106	JD.COM INC ADR ADR USD.00002	1,400.000	Local 35.027700	49,038.78	60.180000	84,252.00	35,213.22	0.27
			Base 35.027700	49,038.78	60.180000	84,252.00	35,213.22	0.11
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	2,000.000	Local 126.930810	253,861.62	140.630000	281,260.00	27,398.38	0.92
			Base 126.930810	253,861.62	140.630000	281,260.00	27,398.38	0.38
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01	400.000	Local 99.490000	39,796.00	103.460000	41,384.00	1,588.00	0.13
			Base 99.490000	39,796.00	103.460000	41,384.00	1,588.00	0.06
482480100	KLA CORP COMMON STOCK USD.001	100.000	Local 190.920000	19,092.00	194.480000	19,448.00	356.00	0.06
			Base 190.920000	19,092.00	194.480000	19,448.00	356.00	0.03
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0	55,000.000	Local 0.462990	25,464.45	0.541048	29,757.64	4,293.19	0.10
			Base 0.462990	25,464.45	0.541048	29,757.64	4,293.19	0.04
487836108	KELLOGG CO COMMON STOCK USD.25	800.000	Local 66.610000	53,288.00	66.060000	52,848.00	-440.00	0.17
			Base 66.610000	53,288.00	66.060000	52,848.00	-440.00	0.07
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01	800.000	Local 28.380000	22,704.00	28.400000	22,720.00	16.00	0.07
			Base 28.380000	22,704.00	28.400000	22,720.00	16.00	0.03
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25	600.000	Local 127.178600	76,307.16	141.350000	84,810.00	8,502.84	0.28
			Base 127.178600	76,307.16	141.350000	84,810.00	8,502.84	0.11

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		4,800.000	Local 20.133100	96,638.88	15.170000	72,816.00	-23,822.88	0.24
			Base 20.133100	96,638.88	15.170000	72,816.00	-23,822.88	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		1,600.000	Local 31.586188	50,537.90	31.890000	51,024.00	486.10	0.17
			Base 31.586188	50,537.90	31.890000	51,024.00	486.10	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
		5,300.000	Local 27.292896	144,652.35	33.850000	179,405.00	34,752.65	0.59
			Base 27.292896	144,652.35	33.850000	179,405.00	34,752.65	0.24
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		200.000	Local 166.770000	33,354.00	169.670000	33,934.00	580.00	0.11
			Base 166.770000	33,354.00	169.670000	33,934.00	580.00	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		100.000	Local 308.180000	30,818.00	323.460000	32,346.00	1,528.00	0.11
			Base 308.180000	30,818.00	323.460000	32,346.00	1,528.00	0.04
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		600.000	Local 62.340000	37,404.00	63.930000	38,358.00	954.00	0.13
			Base 62.340000	37,404.00	63.930000	38,358.00	954.00	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		500.000	Local 158.210000	79,105.00	188.680000	94,340.00	15,235.00	0.31
			Base 158.210000	79,105.00	188.680000	94,340.00	15,235.00	0.13
532457108	ELI LILLY + CO COMMON STOCK							
		700.000	Local 82.045400	57,431.78	164.180000	114,926.00	57,494.22	0.37
			Base 82.045400	57,431.78	164.180000	114,926.00	57,494.22	0.16
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		700.000	Local 53.460000	37,422.00	44.330000	31,031.00	-6,391.00	0.10
			Base 53.460000	37,422.00	44.330000	31,031.00	-6,391.00	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		200.000	Local 269.462500	53,892.50	364.920000	72,984.00	19,091.50	0.24
			Base 269.462500	53,892.50	364.920000	72,984.00	19,091.50	0.10

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545220907	TATNEFT PJSC COMMON STOCK RUB1.0	8,140.000	10.999237	89,533.79	7.791010	63,418.82	-26,114.97	0.21
			10.999237	89,533.79	7.791010	63,418.82	-26,114.97	0.09
548661107	LOWE S COS INC COMMON STOCK USD.5	700.000	85.340400	59,738.28	135.120000	94,584.00	34,845.72	0.31
			85.340400	59,738.28	135.120000	94,584.00	34,845.72	0.13
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005	100.000	294.310000	29,431.00	312.010000	31,201.00	1,770.00	0.10
			294.310000	29,431.00	312.010000	31,201.00	1,770.00	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01	1,201.000	63.203614	75,907.54	37.380000	44,893.38	-31,014.16	0.15
			63.203614	75,907.54	37.380000	44,893.38	-31,014.16	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0	300.000	103.980000	31,194.00	107.370000	32,211.00	1,017.00	0.11
			103.980000	31,194.00	107.370000	32,211.00	1,017.00	0.04
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	500.000	97.114000	48,557.00	85.730000	42,865.00	-5,692.00	0.14
			97.114000	48,557.00	85.730000	42,865.00	-5,692.00	0.06
574795100	MASIMO CORP COMMON STOCK USD.001	100.000	222.450000	22,245.00	227.990000	22,799.00	554.00	0.07
			222.450000	22,245.00	227.990000	22,799.00	554.00	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	500.000	117.237500	58,618.75	295.700000	147,850.00	89,231.25	0.48
			117.237500	58,618.75	295.700000	147,850.00	89,231.25	0.20
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK	300.000	157.120000	47,136.00	179.410000	53,823.00	6,687.00	0.18
			157.120000	47,136.00	179.410000	53,823.00	6,687.00	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01	600.000	182.574167	109,544.50	184.470000	110,682.00	1,137.50	0.36
			182.574167	109,544.50	184.470000	110,682.00	1,137.50	0.15

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58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
	2,500.000	Local		20.680000	51,700.00	18.800000	47,000.00	-4,700.00	0.15
		Base		20.680000	51,700.00	18.800000	47,000.00	-4,700.00	0.06
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	2,200.000	Local		64.724077	142,392.97	77.330000	170,126.00	27,733.03	0.55
		Base		64.724077	142,392.97	77.330000	170,126.00	27,733.03	0.23
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	3,000.000	Local		95.586850	286,760.55	203.510000	610,530.00	323,769.45	1.99
		Base		95.586850	286,760.55	203.510000	610,530.00	323,769.45	0.83
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
	400.000	Local		99.980000	39,992.00	105.310000	42,124.00	2,132.00	0.14
		Base		99.980000	39,992.00	105.310000	42,124.00	2,132.00	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
	1,400.000	Local		42.270000	59,178.00	51.520000	72,128.00	12,950.00	0.24
		Base		42.270000	59,178.00	51.520000	72,128.00	12,950.00	0.10
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
	700.000	Local		117.670000	82,369.00	114.670000	80,269.00	-2,100.00	0.26
		Base		117.670000	82,369.00	114.670000	80,269.00	-2,100.00	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
	100.000	Local		172.910000	17,291.00	177.980000	17,798.00	507.00	0.06
		Base		172.910000	17,291.00	177.980000	17,798.00	507.00	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
	1,000.000	Local		91.382000	91,382.00	34.360000	34,360.00	-57,022.00	0.11
		Base		91.382000	91,382.00	34.360000	34,360.00	-57,022.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	2,700.000	Local		47.843741	129,178.10	51.130000	138,051.00	8,872.90	0.45
		Base		47.843741	129,178.10	51.130000	138,051.00	8,872.90	0.19
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	1,800.000	Local		64.550000	116,190.00	69.320000	124,776.00	8,586.00	0.41
		Base		64.550000	116,190.00	69.320000	124,776.00	8,586.00	0.17

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615369105	MOODY S CORP COMMON STOCK USD.01							
		300.000	Local 118.807500	35,642.25	274.730000	82,419.00	46,776.75	0.27
			Base 118.807500	35,642.25	274.730000	82,419.00	46,776.75	0.11
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		1,500.000	Local 43.636900	65,455.35	48.300000	72,450.00	6,994.65	0.24
			Base 43.636900	65,455.35	48.300000	72,450.00	6,994.65	0.10
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		300.000	Local 138.130000	41,439.00	140.130000	42,039.00	600.00	0.14
			Base 138.130000	41,439.00	140.130000	42,039.00	600.00	0.06
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		1,500.000	Local 34.689413	52,034.12	32.560000	48,840.00	-3,194.12	0.16
			Base 34.689413	52,034.12	32.560000	48,840.00	-3,194.12	0.07
64110L106	NETFLIX INC COMMON STOCK USD.001							
		300.000	Local 155.855700	46,756.71	455.040000	136,512.00	89,755.29	0.45
			Base 155.855700	46,756.71	455.040000	136,512.00	89,755.29	0.18
64110W102	NETEASE INC ADR ADR USD.0001							
		100.000	Local 268.010000	26,801.00	429.380000	42,938.00	16,137.00	0.14
			Base 268.010000	26,801.00	429.380000	42,938.00	16,137.00	0.06
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
		300.000	Local 126.010000	37,803.00	122.000000	36,600.00	-1,203.00	0.12
			Base 126.010000	37,803.00	122.000000	36,600.00	-1,203.00	0.05
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							
		12,900.000	Local 7.716474	99,542.51	4.130000	53,277.00	-46,265.51	0.17
			Base 7.716474	99,542.51	4.130000	53,277.00	-46,265.51	0.07
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		1,500.000	Local 40.413380	60,620.07	61.740000	92,610.00	31,989.93	0.30
			Base 40.413380	60,620.07	61.740000	92,610.00	31,989.93	0.13
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		1,500.000	Local 158.602633	237,903.95	240.170000	360,255.00	122,351.05	1.17
			Base 158.602633	237,903.95	240.170000	360,255.00	122,351.05	0.49

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654106103	NIKE INC CL B COMMON STOCK							
		900.000	Local 54.341100	48,906.99	98.050000	88,245.00	39,338.01	0.29
			Base 54.341100	48,906.99	98.050000	88,245.00	39,338.01	0.12
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		200.000	Local 245.477500	49,095.50	307.440000	61,488.00	12,392.50	0.20
			Base 245.477500	49,095.50	307.440000	61,488.00	12,392.50	0.08
670346105	NUCOR CORP COMMON STOCK USD.4							
		1,300.000	Local 47.177877	61,331.24	41.410000	53,833.00	-7,498.24	0.18
			Base 47.177877	61,331.24	41.410000	53,833.00	-7,498.24	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		300.000	Local 193.930667	58,179.20	379.910000	113,973.00	55,793.80	0.37
			Base 193.930667	58,179.20	379.910000	113,973.00	55,793.80	0.15
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		1,900.000	Local 30.280000	57,532.00	30.360000	57,684.00	152.00	0.19
			Base 30.280000	57,532.00	30.360000	57,684.00	152.00	0.08
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		100.000	Local 248.430000	24,843.00	421.670000	42,167.00	17,324.00	0.14
			Base 248.430000	24,843.00	421.670000	42,167.00	17,324.00	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		700.000	Local 83.176300	58,223.41	54.600000	38,220.00	-20,003.41	0.12
			Base 83.176300	58,223.41	54.600000	38,220.00	-20,003.41	0.05
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		1,000.000	Local 42.130000	42,130.00	29.730000	29,730.00	-12,400.00	0.10
			Base 42.130000	42,130.00	29.730000	29,730.00	-12,400.00	0.04
68389X105	ORACLE CORP COMMON STOCK USD.01							
		1,000.000	Local 45.426100	45,426.10	55.270000	55,270.00	9,843.90	0.18
			Base 45.426100	45,426.10	55.270000	55,270.00	9,843.90	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		900.000	Local 130.605689	117,545.12	105.210000	94,689.00	-22,856.12	0.31
			Base 130.605689	117,545.12	105.210000	94,689.00	-22,856.12	0.13

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693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		500.000	Local 109.580900	54,790.45	106.060000	53,030.00	-1,760.45	0.17
			Base 109.580900	54,790.45	106.060000	53,030.00	-1,760.45	0.07
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000	Local 38.120800	99,114.08	25.840000	67,184.00	-31,930.08	0.22
			Base 38.120800	99,114.08	25.840000	67,184.00	-31,930.08	0.09
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,100.000	Local 67.054300	73,759.73	74.850000	82,335.00	8,575.27	0.27
			Base 67.054300	73,759.73	74.850000	82,335.00	8,575.27	0.11
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		500.000	Local 49.238000	24,619.00	174.230000	87,115.00	62,496.00	0.28
			Base 49.238000	24,619.00	174.230000	87,115.00	62,496.00	0.12
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0							
		236.000	Local 296.563220	69,988.92	263.728050	62,239.82	-7,749.10	0.20
			Base 296.563220	69,988.92	263.728050	62,239.82	-7,749.10	0.08
713448108	PEPSICO INC COMMON STOCK USD.017							
		2,700.000	Local 115.512789	311,884.53	132.260000	357,102.00	45,217.47	1.16
			Base 115.512789	311,884.53	132.260000	357,102.00	45,217.47	0.48
717081103	PFIZER INC COMMON STOCK USD.05							
		5,100.000	Local 33.288300	169,770.33	32.700000	166,770.00	-3,000.33	0.54
			Base 33.288300	169,770.33	32.700000	166,770.00	-3,000.33	0.23
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		3,200.000	Local 91.193847	291,820.31	70.060000	224,192.00	-67,628.31	0.73
			Base 91.193847	291,820.31	70.060000	224,192.00	-67,628.31	0.30
718546104	PHILLIPS 66 COMMON STOCK							
		1,100.000	Local 76.424136	84,066.55	71.900000	79,090.00	-4,976.55	0.26
			Base 76.424136	84,066.55	71.900000	79,090.00	-4,976.55	0.11
722304102	PINDUODUO INC ADR ADR USD.00002							
		300.000	Local 84.400000	25,320.00	85.840000	25,752.00	432.00	0.08
			Base 84.400000	25,320.00	85.840000	25,752.00	432.00	0.03

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723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		900.000	Local 96.460000	86,814.00	73.290000	65,961.00	-20,853.00	0.22
			Base 96.460000	86,814.00	73.290000	65,961.00	-20,853.00	0.09
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		400.000	Local 165.576700	66,230.68	97.700000	39,080.00	-27,150.68	0.13
			Base 165.576700	66,230.68	97.700000	39,080.00	-27,150.68	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		500.000	Local 104.212080	52,106.04	123.500000	61,750.00	9,643.96	0.20
			Base 104.212080	52,106.04	123.500000	61,750.00	9,643.96	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,700.000	Local 95.523343	448,959.71	119.570000	561,979.00	113,019.29	1.83
			Base 95.523343	448,959.71	119.570000	561,979.00	113,019.29	0.76
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		300.000	Local 77.420000	23,226.00	80.110000	24,033.00	807.00	0.08
			Base 77.420000	23,226.00	80.110000	24,033.00	807.00	0.03
74340W103	PROLOGIS INC REIT USD.01							
		2,880.000	Local 64.906861	186,931.76	93.330000	268,790.40	81,858.64	0.88
			Base 64.906861	186,931.76	93.330000	268,790.40	81,858.64	0.36
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		1,400.000	Local 43.672300	61,141.22	49.160000	68,824.00	7,682.78	0.22
			Base 43.672300	61,141.22	49.160000	68,824.00	7,682.78	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
		500.000	Local 213.026220	106,513.11	191.890000	95,945.00	-10,568.11	0.31
			Base 213.026220	106,513.11	191.890000	95,945.00	-10,568.11	0.13
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		400.000	Local 54.897100	21,958.84	91.210000	36,484.00	14,525.16	0.12
			Base 54.897100	21,958.84	91.210000	36,484.00	14,525.16	0.05
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		766.000	Local 68.694373	52,619.89	61.620000	47,200.92	-5,418.97	0.15
			Base 68.694373	52,619.89	61.620000	47,200.92	-5,418.97	0.06

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756109104	REALTY INCOME CORP REIT USD1.0	800.000	55.555900	44,444.72	59.500000	47,600.00	3,155.28	0.16
			55.555900	44,444.72	59.500000	47,600.00	3,155.28	0.06
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	100.000	604.680000	60,468.00	623.650000	62,365.00	1,897.00	0.20
			604.680000	60,468.00	623.650000	62,365.00	1,897.00	0.08
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0	400.000	136.534300	54,613.72	329.480000	131,792.00	77,178.28	0.43
			136.534300	54,613.72	329.480000	131,792.00	77,178.28	0.18
78410G104	SBA COMMUNICATIONS CORP REIT USD.01	400.000	128.210000	51,284.00	297.920000	119,168.00	67,884.00	0.39
			128.210000	51,284.00	297.920000	119,168.00	67,884.00	0.16
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001	300.000	86.560000	25,968.00	187.330000	56,199.00	30,231.00	0.18
			86.560000	25,968.00	187.330000	56,199.00	30,231.00	0.08
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	5,100.000	29.577331	150,844.39	18.390000	93,789.00	-57,055.39	0.31
			29.577331	150,844.39	18.390000	93,789.00	-57,055.39	0.13
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	1,000.000	46.847950	46,847.95	33.740000	33,740.00	-13,107.95	0.11
			46.847950	46,847.95	33.740000	33,740.00	-13,107.95	0.05
812578102	SEATTLE GENETICS INC COMMON STOCK USD.001	100.000	165.190000	16,519.00	169.920000	16,992.00	473.00	0.06
			165.190000	16,519.00	169.920000	16,992.00	473.00	0.02
816851109	SEMPRA ENERGY COMMON STOCK	800.000	119.076950	95,261.56	117.230000	93,784.00	-1,477.56	0.31
			119.076950	95,261.56	117.230000	93,784.00	-1,477.56	0.13
81762P102	SERVICENOW INC COMMON STOCK USD.001	100.000	393.010000	39,301.00	405.060000	40,506.00	1,205.00	0.13
			393.010000	39,301.00	405.060000	40,506.00	1,205.00	0.05

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824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	200.000	Local	378.777450	75,755.49	577.850000	115,570.00	39,814.51	0.38
			Base	378.777450	75,755.49	577.850000	115,570.00	39,814.51	0.16
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	1,300.000	Local	125.514985	163,169.48	68.380000	88,894.00	-74,275.48	0.29
			Base	125.514985	163,169.48	68.380000	88,894.00	-74,275.48	0.12
832696405	JM SMUCKER CO/THE COMMON STOCK	300.000	Local	106.390000	31,917.00	105.810000	31,743.00	-174.00	0.10
			Base	106.390000	31,917.00	105.810000	31,743.00	-174.00	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	3,600.000	Local	51.598911	185,756.08	51.850000	186,660.00	903.92	0.61
			Base	51.598911	185,756.08	51.850000	186,660.00	903.92	0.25
848637104	SPLUNK INC COMMON STOCK USD.001	200.000	Local	191.820000	38,364.00	198.700000	39,740.00	1,376.00	0.13
			Base	191.820000	38,364.00	198.700000	39,740.00	1,376.00	0.05
852234103	SQUARE INC A COMMON STOCK USD.000001	300.000	Local	102.470000	30,741.00	104.940000	31,482.00	741.00	0.10
			Base	102.470000	30,741.00	104.940000	31,482.00	741.00	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001	1,000.000	Local	60.520900	60,520.90	73.590000	73,590.00	13,069.10	0.24
			Base	60.520900	60,520.90	73.590000	73,590.00	13,069.10	0.10
857477103	STATE STREET CORP COMMON STOCK USD1.0	900.000	Local	84.229200	75,806.28	63.550000	57,195.00	-18,611.28	0.19
			Base	84.229200	75,806.28	63.550000	57,195.00	-18,611.28	0.08
863667101	STRYKER CORP COMMON STOCK USD.1	400.000	Local	135.409100	54,163.64	180.190000	72,076.00	17,912.36	0.24
			Base	135.409100	54,163.64	180.190000	72,076.00	17,912.36	0.10
866674104	SUN COMMUNITIES INC REIT USD.01	500.000	Local	129.036000	64,518.00	135.680000	67,840.00	3,322.00	0.22
			Base	129.036000	64,518.00	135.680000	67,840.00	3,322.00	0.09

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87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		2,000.000	Local 28.799200	57,598.40	22.160000	44,320.00	-13,278.40	0.14
			Base 28.799200	57,598.40	22.160000	44,320.00	-13,278.40	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0							
		3,200.000	Local 62.881763	201,221.64	54.660000	174,912.00	-26,309.64	0.57
			Base 62.881763	201,221.64	54.660000	174,912.00	-26,309.64	0.24
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		1,300.000	Local 39.357700	51,165.01	50.560000	65,728.00	14,562.99	0.21
			Base 39.357700	51,165.01	50.560000	65,728.00	14,562.99	0.09
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		200.000	Local 109.790000	21,958.00	104.150000	20,830.00	-1,128.00	0.07
			Base 109.790000	21,958.00	104.150000	20,830.00	-1,128.00	0.03
874080104	TAL EDUCATION GROUP ADR ADR							
		900.000	Local 25.550000	22,995.00	68.380000	61,542.00	38,547.00	0.20
			Base 25.550000	22,995.00	68.380000	61,542.00	38,547.00	0.08
87612E106	TARGET CORP COMMON STOCK USD.0833							
		400.000	Local 125.670000	50,268.00	119.930000	47,972.00	-2,296.00	0.16
			Base 125.670000	50,268.00	119.930000	47,972.00	-2,296.00	0.06
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001							
		100.000	Local 197.010000	19,701.00	190.840000	19,084.00	-617.00	0.06
			Base 197.010000	19,701.00	190.840000	19,084.00	-617.00	0.03
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		100.000	Local 356.080000	35,608.00	363.980000	36,398.00	790.00	0.12
			Base 356.080000	35,608.00	363.980000	36,398.00	790.00	0.05
88160R101	TESLA INC COMMON STOCK USD.001							
		100.000	Local 288.210000	28,821.00	1,079.810000	107,981.00	79,160.00	0.35
			Base 288.210000	28,821.00	1,079.810000	107,981.00	79,160.00	0.15
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		700.000	Local 79.762700	55,833.89	126.970000	88,879.00	33,045.11	0.29
			Base 79.762700	55,833.89	126.970000	88,879.00	33,045.11	0.12

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883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		400.000	Local 270.824650	108,329.86	362.340000	144,936.00	36,606.14		0.47
			Base 270.824650	108,329.86	362.340000	144,936.00	36,606.14		0.20
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		100.000	Local 428.020000	42,802.00	442.050000	44,205.00	1,403.00		0.14
			Base 428.020000	42,802.00	442.050000	44,205.00	1,403.00		0.06
90184L102	TWITTER INC COMMON STOCK USD.000005								
		1,700.000	Local 31.580000	53,686.00	29.790000	50,643.00	-3,043.00		0.17
			Base 31.580000	53,686.00	29.790000	50,643.00	-3,043.00		0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		700.000	Local 83.240000	58,268.00	59.710000	41,797.00	-16,471.00		0.14
			Base 83.240000	58,268.00	59.710000	41,797.00	-16,471.00		0.06
902653104	UDR INC REIT USD.01								
		2,100.000	Local 46.156314	96,928.26	37.380000	78,498.00	-18,430.26		0.26
			Base 46.156314	96,928.26	37.380000	78,498.00	-18,430.26		0.11
902681105	UGI CORP COMMON STOCK								
		1,400.000	Local 43.420000	60,788.00	31.800000	44,520.00	-16,268.00		0.15
			Base 43.420000	60,788.00	31.800000	44,520.00	-16,268.00		0.06
902973304	US BANCORP COMMON STOCK USD.01								
		1,900.000	Local 52.557100	99,858.49	36.820000	69,958.00	-29,900.49		0.23
			Base 52.557100	99,858.49	36.820000	69,958.00	-29,900.49		0.09
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		700.000	Local 30.010000	21,007.00	31.080000	21,756.00	749.00		0.07
			Base 30.010000	21,007.00	31.080000	21,756.00	749.00		0.03
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		500.000	Local 111.116700	55,558.35	169.070000	84,535.00	28,976.65		0.28
			Base 111.116700	55,558.35	169.070000	84,535.00	28,976.65		0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		800.000	Local 95.844325	76,675.46	111.180000	88,944.00	12,268.54		0.29
			Base 95.844325	76,675.46	111.180000	88,944.00	12,268.54		0.12

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91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,000.000	Local 196.455040	196,455.04	294.950000	294,950.00	98,494.96	0.96
			Base 196.455040	196,455.04	294.950000	294,950.00	98,494.96	0.40
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		900.000	Local 56.206000	50,585.40	58.820000	52,938.00	2,352.60	0.17
			Base 56.206000	50,585.40	58.820000	52,938.00	2,352.60	0.07
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001							
		200.000	Local 234.510000	46,902.00	234.420000	46,884.00	-18.00	0.15
			Base 234.510000	46,902.00	234.420000	46,884.00	-18.00	0.06
92276F100	VENTAS INC REIT USD.25							
		900.000	Local 61.946100	55,751.49	36.620000	32,958.00	-22,793.49	0.11
			Base 61.946100	55,751.49	36.620000	32,958.00	-22,793.49	0.04
92339V100	VEREIT INC REIT USD.01							
		9,100.000	Local 6.480000	58,968.00	6.430000	58,513.00	-455.00	0.19
			Base 6.480000	58,968.00	6.430000	58,513.00	-455.00	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		1,900.000	Local 47.725605	90,678.65	55.130000	104,747.00	14,068.35	0.34
			Base 47.725605	90,678.65	55.130000	104,747.00	14,068.35	0.14
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		400.000	Local 219.720000	87,888.00	290.310000	116,124.00	28,236.00	0.38
			Base 219.720000	87,888.00	290.310000	116,124.00	28,236.00	0.16
925652109	VICI PROPERTIES INC REIT USD.01							
		1,500.000	Local 24.790000	37,185.00	20.190000	30,285.00	-6,900.00	0.10
			Base 24.790000	37,185.00	20.190000	30,285.00	-6,900.00	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		700.000	Local 92.633200	64,843.24	193.170000	135,219.00	70,375.76	0.44
			Base 92.633200	64,843.24	193.170000	135,219.00	70,375.76	0.18
92840M102	VISTRA ENERGY CORP COMMON STOCK USD.01							
		2,900.000	Local 24.010000	69,629.00	18.620000	53,998.00	-15,631.00	0.18
			Base 24.010000	69,629.00	18.620000	53,998.00	-15,631.00	0.07

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929042109	VORNADO REALTY TRUST REIT USD.04							
		1,100.000	Local 75.654118	83,219.53	38.210000	42,031.00	-41,188.53	0.14
			Base 75.654118	83,219.53	38.210000	42,031.00	-41,188.53	0.06
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		300.000	Local 128.427500	38,528.25	115.850000	34,755.00	-3,773.25	0.11
			Base 128.427500	38,528.25	115.850000	34,755.00	-3,773.25	0.05
92936U109	WP CAREY INC REIT USD.001							
		400.000	Local 85.053325	34,021.33	67.650000	27,060.00	-6,961.33	0.09
			Base 85.053325	34,021.33	67.650000	27,060.00	-6,961.33	0.04
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		1,100.000	Local 62.003318	68,203.65	87.650000	96,415.00	28,211.35	0.31
			Base 62.003318	68,203.65	87.650000	96,415.00	28,211.35	0.13
931142103	WALMART INC COMMON STOCK USD.1							
		8,100.000	Local 93.633538	758,431.66	119.780000	970,218.00	211,786.34	3.16
			Base 93.633538	758,431.66	119.780000	970,218.00	211,786.34	1.31
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		4,800.000	Local 68.049681	326,638.47	42.390000	203,472.00	-123,166.47	0.66
			Base 68.049681	326,638.47	42.390000	203,472.00	-123,166.47	0.28
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		2,100.000	Local 55.405100	116,350.71	25.600000	53,760.00	-62,590.71	0.18
			Base 55.405100	116,350.71	25.600000	53,760.00	-62,590.71	0.07
95040Q104	WELLTOWER INC REIT USD1.0							
		1,900.000	Local 55.029863	104,556.74	51.750000	98,325.00	-6,231.74	0.32
			Base 55.029863	104,556.74	51.750000	98,325.00	-6,231.74	0.13
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		100.000	Local 217.740000	21,774.00	227.170000	22,717.00	943.00	0.07
			Base 217.740000	21,774.00	227.170000	22,717.00	943.00	0.03
962166104	WEYERHAEUSER CO REIT USD1.25							
		3,700.000	Local 32.993500	122,075.95	22.460000	83,102.00	-38,973.95	0.27
			Base 32.993500	122,075.95	22.460000	83,102.00	-38,973.95	0.11

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969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		2,100.000	Local 30.396200	63,832.02	19.020000	39,942.00	-23,890.02	0.13
			Base 30.396200	63,832.02	19.020000	39,942.00	-23,890.02	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000	Local 44.825500	98,616.10	62.500000	137,500.00	38,883.90	0.45
			Base 44.825500	98,616.10	62.500000	137,500.00	38,883.90	0.19
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		900.000	Local 39.610000	35,649.00	48.070000	43,263.00	7,614.00	0.14
			Base 39.610000	35,649.00	48.070000	43,263.00	7,614.00	0.06
98887Q104	ZAI LAB LTD ADR ADR USD.00006							
		338.000	Local 78.310000	26,468.78	82.130000	27,759.94	1,291.16	0.09
			Base 78.310000	26,468.78	82.130000	27,759.94	1,291.16	0.04
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		300.000	Local 118.268900	35,480.67	119.360000	35,808.00	327.33	0.12
			Base 118.268900	35,480.67	119.360000	35,808.00	327.33	0.05
98978V103	ZOETIS INC COMMON STOCK USD.01							
		500.000	Local 134.180000	67,090.00	137.040000	68,520.00	1,430.00	0.22
			Base 134.180000	67,090.00	137.040000	68,520.00	1,430.00	0.09
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001							
		1,800.000	Local 37.240000	67,032.00	36.710000	66,078.00	-954.00	0.22
			Base 37.240000	67,032.00	36.710000	66,078.00	-954.00	0.09
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		393.000	Local 159.262875	62,590.31	142.200000	55,884.60	-6,705.71	0.18
			Base 159.262875	62,590.31	142.200000	55,884.60	-6,705.71	0.08
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000	Local 2.858485	56,254.99	2.861700	56,318.26	63.27	0.18
			Base 2.858485	56,254.99	2.861700	56,318.26	63.27	0.08
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		3,700.000	Local 8.197643	30,331.28	10.210000	37,777.00	7,445.72	0.12
			Base 8.197643	30,331.28	10.210000	37,777.00	7,445.72	0.05

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G0403H108	AON PLC CLASS A COMMON STOCK							
		200.000	Local 187.680000	37,536.00	192.600000	38,520.00	984.00	0.13
			Base 187.680000	37,536.00	192.600000	38,520.00	984.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		400.000	Local 120.705000	48,282.00	214.720000	85,888.00	37,606.00	0.28
			Base 120.705000	48,282.00	214.720000	85,888.00	37,606.00	0.12
G25839104	COCA COLA EUROPEAN PARTNERS COMMON STOCK EUR.01							
		1,400.000	Local 37.490000	52,486.00	37.760000	52,864.00	378.00	0.17
			Base 37.490000	52,486.00	37.760000	52,864.00	378.00	0.07
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		400.000	Local 75.926200	30,370.48	87.480000	34,992.00	4,621.52	0.11
			Base 75.926200	30,370.48	87.480000	34,992.00	4,621.52	0.05
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		1,000.000	Local 161.740000	161,740.00	212.110000	212,110.00	50,370.00	0.69
			Base 161.740000	161,740.00	212.110000	212,110.00	50,370.00	0.29
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002							
		600.000	Local 33.570000	20,142.00	35.060000	21,036.00	894.00	0.07
			Base 33.570000	20,142.00	35.060000	21,036.00	894.00	0.03
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		1,200.000	Local 84.125600	100,950.72	91.700000	110,040.00	9,089.28	0.36
			Base 84.125600	100,950.72	91.700000	110,040.00	9,089.28	0.15
H1467J104	CHUBB LTD COMMON STOCK							
		300.000	Local 137.678600	41,303.58	126.620000	37,986.00	-3,317.58	0.12
			Base 137.678600	41,303.58	126.620000	37,986.00	-3,317.58	0.05
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		1,000.000	Local 109.942710	109,942.71	107.430000	107,430.00	-2,512.71	0.35
			Base 109.942710	109,942.71	107.430000	107,430.00	-2,512.71	0.15
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01							
		700.000	Local 133.272400	93,290.68	99.270000	69,489.00	-23,801.68	0.23
			Base 133.272400	93,290.68	99.270000	69,489.00	-23,801.68	0.09

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

Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
M98068105	WIX.COM LTD COMMON STOCK ILS.01							
		400.000	Local 143.892000	57,556.80	256.220000	102,488.00	44,931.20	0.33
			Base 143.892000	57,556.80	256.220000	102,488.00	44,931.20	0.14
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		800.000	Local 106.585000	85,268.00	114.040000	91,232.00	5,964.00	0.30
			Base 106.585000	85,268.00	114.040000	91,232.00	5,964.00	0.12
US DOLLAR Total		507,378.000	Local	26,497,690.78		29,800,527.12	3,302,836.34	97.17
			Base	26,497,690.78		29,800,527.12	3,302,836.34	40.28
YUAN RENMINBI							Exchange Rate:	7.074100
BD5CFF901	HUBEI BIOCAUSE PHARMACEUTI A COMMON STOCK CNY1.0							
		149,500.000	Local 5.282796	789,778.02	5.210000	778,895.00	-10,883.02	34.14
			Base 0.746400	111,586.82	0.736489	110,105.17	-1,481.65	0.15
BF2DZL902	NANJING KING FRIEND BIOCHE A COMMON STOCK CNY1.0							
		6,100.000	Local 59.650056	363,865.34	64.570000	393,877.00	30,011.66	17.26
			Base 8.427887	51,410.11	9.127663	55,678.74	4,268.63	0.08
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0							
		700.000	Local 1,138.033186	796,623.23	1,462.880000	1,024,016.00	227,392.77	44.88
			Base 161.813329	113,269.33	206.793797	144,755.66	31,486.33	0.20
YUAN RENMINBI Total		156,300.000	Local	1,950,266.59		2,196,788.00	246,521.41	96.28
			Base	276,266.26		310,539.57	34,273.31	0.42
EQUITY Total		8,245,728.000	Base	70,500,267.34		72,894,411.87	2,394,144.53	98.53

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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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
		75,108,564.320	Base	71,483,364.67		73,877,439.13	2,394,074.46	99.99

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.449065

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
ADI1B2DJ9	SPI 200 FUTURES SEP20 XSFE 20200917	25.000	147,300.00	145,329.78	5,892.000000	1,970.22	17 Sep 2020	-154.78	2,125.00	
			Local							
			Base	101,651.75	4,066.070190	1,359.65		-106.81	1,466.46	0.00

AUSTRALIAN DOLLAR Total

1.000	25.000	Local	147,300.00	145,329.78		1,970.22		-154.78	2,125.00	
		Base				1,359.65		-106.81	1,466.46	0.00

EURO CURRENCY

Exchange Rate: 0.890076

GERMANY

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI15NSZ8	EURO STOXX 50 SEP20 XEUR 20200918	90.000	290,070.00	280,901.28	3,223.000000	9,168.72	18 Sep 2020	9,078.72	90.00	
			Local							
			Base	325,893.52	3,621.039102	10,301.05		10,199.94	101.11	0.00

GERMANY Total

9.000	90.000	Local	290,070.00	280,901.28		9,168.72		9,078.72	90.00	
		Base				10,301.05		10,199.94	101.11	0.00

EURO CURRENCY Total

9.000	90.000	Local	290,070.00	280,901.28		9,168.72		9,078.72	90.00	
		Base				10,301.05		10,199.94	101.11	0.00

POUND STERLING

Exchange Rate: 0.807037

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
ADI1G0P63	FTSE 100 IDX FUT SEP20 IFLL 20200918	10.000	61,475.00	59,936.75	6,147.500000	1,538.25	18 Sep 2020	2,088.25	-550.00	
			Local							
			Base	76,173.71	7,617.370703	1,906.05		2,587.55	-681.50	0.00

POUND STERLING Total

1.000	10.000	Local	61,475.00	59,936.75		1,538.25		2,088.25	-550.00	
		Base				1,906.05		2,587.55	-681.50	0.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
US DOLLAR										Exchange Rate: 1.000000
ADI1CVS09	S+P500 EMINI FUT SEP20 XCME 20200918						18 Sep 2020			
2.000		100.000	Local 309,020.00	300,954.86	3,090.200000	8,065.14		3,815.14	4,250.00	
			Base 309,020.00		3,090.200000	8,065.14		3,815.14	4,250.00	0.01
ADI1GG644	MSCI EMGMKT SEP20 IFUS 20200918						18 Sep 2020			
2.000		100.000	Local 98,570.00	95,465.38	985.700000	3,104.62		3,524.62	-420.00	
			Base 98,570.00		985.700000	3,104.62		3,524.62	-420.00	0.00
ADI1MFQ96	NIKKEI 225 (CME) SEP20 XCME 20200910						10 Sep 2020			
1.000		5.000	Local 111,700.00	116,003.75	22,340.000000	-4,303.75		-4,078.75	-225.00	
			Base 111,700.00		22,340.000000	-4,303.75		-4,078.75	-225.00	0.00
US DOLLAR Total										
5.000		205.000	Local 519,290.00	512,423.99		6,866.01		3,261.01	3,605.00	
			Base			6,866.01		3,261.01	3,605.00	0.01
FUTURES LONG Total										
16.000		330.000	Base			20,432.76		15,941.69	4,491.07	0.01

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
16.000	330.000 Base					20,432.76	15,941.69	4,491.07	0.01

Holdings

As of: June 30, 2020



QS US SMLL CAP EQUITY CIF
 QS INVESTORS LLC
 FUND: HBQ3
 View Date: July 1, 2020



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-209,217.960	Local	1.000000	-209,217.96	1.000000	-209,217.96	0.03
			Base	1.000000	-209,217.96	1.000000	-209,217.96	0.03

US DOLLAR Total		-209,217.960	Local		-209,217.96		-209,217.96	0.03
			Base		-209,217.96		-209,217.96	0.03

CASH Total		-209,217.960	Base		-209,217.96		-209,217.96	0.03
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0							
		32,800.000	Local	36.511427	1,197,574.79	20.670000	677,976.00	0.11
			Base	36.511427	1,197,574.79	20.670000	677,976.00	0.11

00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
		74,052.000	Local	19.590455	1,450,712.36	7.650000	566,497.80	0.09
			Base	19.590455	1,450,712.36	7.650000	566,497.80	0.09

00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		28,000.000	Local	58.223105	1,630,246.95	32.340000	905,520.00	0.14
			Base	58.223105	1,630,246.95	32.340000	905,520.00	0.14

002474104	AZZ INC COMMON STOCK USD1.0							
		17,000.000	Local	44.770023	761,090.39	34.320000	583,440.00	0.09
			Base	44.770023	761,090.39	34.320000	583,440.00	0.09

004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		48,000.000	Local	14.845000	712,560.00	48.470000	2,326,560.00	0.37
			Base	14.845000	712,560.00	48.470000	2,326,560.00	0.37

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00434H108	ACCELERON PHARMA INC COMMON STOCK USD.001	16,000.000	Local 82.027133 Base 82.027133	1,312,434.13 1,312,434.13	95.270000 95.270000	1,524,320.00 1,524,320.00	211,885.87 211,885.87	0.24 0.24
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001	76,725.000	Local 26.812559 Base 26.812559	2,057,193.57 2,057,193.57	0.734600 0.734600	56,362.19 56,362.19	-2,000,831.38 -2,000,831.38	0.01 0.01
004CVR031	ACHILLION PHARMACE COMMON STOCK	336,218.000	Local 0.460000 Base 0.460000	154,660.28 154,660.28	0.000000 0.000000	0.00 0.00	-154,660.28 -154,660.28	0.00 0.00
00738A106	ADTRAN INC COMMON STOCK USD.01	122,000.000	Local 21.570025 Base 21.570025	2,631,543.07 2,631,543.07	10.930000 10.930000	1,333,460.00 1,333,460.00	-1,298,083.07 -1,298,083.07	0.21 0.21
00770F104	AEGION CORP COMMON STOCK USD.01	40,000.000	Local 15.542669 Base 15.542669	621,706.77 621,706.77	15.870000 15.870000	634,800.00 634,800.00	13,093.23 13,093.23	0.10 0.10
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	36,800.000	Local 87.189039 Base 87.189039	3,208,556.65 3,208,556.65	74.560000 74.560000	2,743,808.00 2,743,808.00	-464,748.65 -464,748.65	0.43 0.43
009728106	AKORN INC COMMON STOCK	313,500.000	Local 4.671057 Base 4.671057	1,464,376.22 1,464,376.22	0.280000 0.280000	87,780.00 87,780.00	-1,376,596.22 -1,376,596.22	0.01 0.01
011642105	ALARM.COM HOLDINGS INC COMMON STOCK	31,000.000	Local 65.015582 Base 65.015582	2,015,483.04 2,015,483.04	64.810000 64.810000	2,009,110.00 2,009,110.00	-6,373.04 -6,373.04	0.32 0.32
014752109	ALEXANDER S INC REIT USD1.0	4,500.000	Local 325.976033 Base 325.976033	1,466,892.15 1,466,892.15	240.900000 240.900000	1,084,050.00 1,084,050.00	-382,842.15 -382,842.15	0.17 0.17
01671P100	ALLAKOS INC COMMON STOCK USD.001	5,500.000	Local 124.785700 Base 124.785700	686,321.35 686,321.35	71.860000 71.860000	395,230.00 395,230.00	-291,091.35 -291,091.35	0.06 0.06

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
018522300	ALLETE INC COMMON STOCK							
		40,600.000	Local 63.511200	2,578,554.72	54.610000	2,217,166.00	-361,388.72	0.35
			Base 63.511200	2,578,554.72	54.610000	2,217,166.00	-361,388.72	0.35
023436108	AMEDISYS INC COMMON STOCK USD.001							
		22,000.000	Local 120.277979	2,646,115.53	198.540000	4,367,880.00	1,721,764.47	0.69
			Base 120.277979	2,646,115.53	198.540000	4,367,880.00	1,721,764.47	0.69
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		31,500.000	Local 43.559800	1,372,133.70	27.840000	876,960.00	-495,173.70	0.14
			Base 43.559800	1,372,133.70	27.840000	876,960.00	-495,173.70	0.14
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		97,141.000	Local 28.951265	2,812,354.82	24.710000	2,400,354.11	-412,000.71	0.38
			Base 28.951265	2,812,354.82	24.710000	2,400,354.11	-412,000.71	0.38
030111207	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01							
		100,000.000	Local 8.541840	854,183.98	8.130000	813,000.00	-41,183.98	0.13
			Base 8.541840	854,183.98	8.130000	813,000.00	-41,183.98	0.13
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		20,400.000	Local 88.890599	1,813,368.21	87.870000	1,792,548.00	-20,820.21	0.28
			Base 88.890599	1,813,368.21	87.870000	1,792,548.00	-20,820.21	0.28
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01							
		100,742.000	Local 14.454678	1,456,193.20	15.080000	1,519,189.36	62,996.16	0.24
			Base 14.454678	1,456,193.20	15.080000	1,519,189.36	62,996.16	0.24
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		216,524.000	Local 10.355658	2,242,248.47	12.310000	2,665,410.44	423,161.97	0.42
			Base 10.355658	2,242,248.47	12.310000	2,665,410.44	423,161.97	0.42
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		55,037.000	Local 18.513268	1,018,914.75	22.460000	1,236,131.02	217,216.27	0.20
			Base 18.513268	1,018,914.75	22.460000	1,236,131.02	217,216.27	0.20
034164103	ANDERSONS INC/THE COMMON STOCK							
		57,000.000	Local 21.726834	1,238,429.52	13.760000	784,320.00	-454,109.52	0.12
			Base 21.726834	1,238,429.52	13.760000	784,320.00	-454,109.52	0.12

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Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
036642106	ANTARES PHARMA INC COMMON STOCK USD.01							
		506,300.000	Local 3.426480	1,734,827.04	2.750000	1,392,325.00	-342,502.04	0.22
			Base 3.426480	1,734,827.04	2.750000	1,392,325.00	-342,502.04	0.22
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		89,000.000	Local 39.807594	3,542,875.88	23.040000	2,050,560.00	-1,492,315.88	0.32
			Base 39.807594	3,542,875.88	23.040000	2,050,560.00	-1,492,315.88	0.32
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
		141,800.000	Local 10.039742	1,423,635.41	10.870000	1,541,366.00	117,730.59	0.24
			Base 10.039742	1,423,635.41	10.870000	1,541,366.00	117,730.59	0.24
03837C106	APYX MEDICAL CORP COMMON STOCK USD.001							
		174,900.000	Local 7.030017	1,229,549.89	5.550000	970,695.00	-258,854.89	0.15
			Base 7.030017	1,229,549.89	5.550000	970,695.00	-258,854.89	0.15
03940R107	ARCH RESOURCES INC COMMON STOCK USD.01							
		34,000.000	Local 89.596513	3,046,281.44	28.410000	965,940.00	-2,080,341.44	0.15
			Base 89.596513	3,046,281.44	28.410000	965,940.00	-2,080,341.44	0.15
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
		23,000.000	Local 28.943100	665,691.30	24.740000	569,020.00	-96,671.30	0.09
			Base 28.943100	665,691.30	24.740000	569,020.00	-96,671.30	0.09
03969T109	ARCTURUS THERAPEUTICS HOLDIN COMMON STOCK USD.001							
		18,400.000	Local 37.423700	688,596.08	46.740000	860,016.00	171,419.92	0.14
			Base 37.423700	688,596.08	46.740000	860,016.00	171,419.92	0.14
040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		48,444.000	Local 45.924742	2,224,778.21	62.950000	3,049,549.80	824,771.59	0.48
			Base 45.924742	2,224,778.21	62.950000	3,049,549.80	824,771.59	0.48
04010E109	ARGAN INC COMMON STOCK USD.15							
		47,187.000	Local 68.157004	3,216,124.57	47.380000	2,235,720.06	-980,404.51	0.35
			Base 68.157004	3,216,124.57	47.380000	2,235,720.06	-980,404.51	0.35
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		52,000.000	Local 18.274803	950,289.78	43.190000	2,245,880.00	1,295,590.22	0.35
			Base 18.274803	950,289.78	43.190000	2,245,880.00	1,295,590.22	0.35

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04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01							
		74,504.000	Local 26.669165	1,986,959.50	32.500000	2,421,380.00	434,420.50	0.38
			Base 26.669165	1,986,959.50	32.500000	2,421,380.00	434,420.50	0.38
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		18,500.000	Local 95.929270	1,774,691.49	77.330000	1,430,605.00	-344,086.49	0.23
			Base 95.929270	1,774,691.49	77.330000	1,430,605.00	-344,086.49	0.23
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		84,900.000	Local 14.726900	1,250,313.81	13.680000	1,161,432.00	-88,881.81	0.18
			Base 14.726900	1,250,313.81	13.680000	1,161,432.00	-88,881.81	0.18
046433108	ASTRONICS CORP COMMON STOCK USD.01							
		107,200.000	Local 8.128669	871,393.32	10.560000	1,132,032.00	260,638.68	0.18
			Base 8.128669	871,393.32	10.560000	1,132,032.00	260,638.68	0.18
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
		47,831.000	Local 3.996283	191,146.21	6.565000	314,010.52	122,864.31	0.05
			Base 3.996283	191,146.21	6.565000	314,010.52	122,864.31	0.05
05379B107	AVISTA CORP COMMON STOCK							
		80,000.000	Local 40.772501	3,261,800.09	36.390000	2,911,200.00	-350,600.09	0.46
			Base 40.772501	3,261,800.09	36.390000	2,911,200.00	-350,600.09	0.46
05464T104	AXSOME THERAPEUTICS INC COMMON STOCK USD.0001							
		13,100.000	Local 91.911800	1,204,044.58	82.280000	1,077,868.00	-126,176.58	0.17
			Base 91.911800	1,204,044.58	82.280000	1,077,868.00	-126,176.58	0.17
05591B109	BMC STOCK HOLDINGS INC COMMON STOCK USD.01							
		126,000.000	Local 16.308793	2,054,907.86	25.140000	3,167,640.00	1,112,732.14	0.50
			Base 16.308793	2,054,907.86	25.140000	3,167,640.00	1,112,732.14	0.50
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		143,000.000	Local 9.165922	1,310,726.80	9.800000	1,401,400.00	90,673.20	0.22
			Base 9.165922	1,310,726.80	9.800000	1,401,400.00	90,673.20	0.22
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		42,100.000	Local 54.473751	2,293,344.90	38.000000	1,599,800.00	-693,544.90	0.25
			Base 54.473751	2,293,344.90	38.000000	1,599,800.00	-693,544.90	0.25

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068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01							
		27,972.000	Local 60.823624	1,701,358.41	53.130000	1,486,152.36	-215,206.05	0.23
			Base 60.823624	1,701,358.41	53.130000	1,486,152.36	-215,206.05	0.23
073685109	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01							
		60,000.000	Local 30.360000	1,821,600.00	26.370000	1,582,200.00	-239,400.00	0.25
			Base 30.360000	1,821,600.00	26.370000	1,582,200.00	-239,400.00	0.25
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		152,631.000	Local 33.699947	5,143,656.58	21.600000	3,296,829.60	-1,846,826.98	0.52
			Base 33.699947	5,143,656.58	21.600000	3,296,829.60	-1,846,826.98	0.52
08180D106	BENEFITFOCUS INC COMMON STOCK USD.001							
		27,000.000	Local 41.851500	1,129,990.50	10.760000	290,520.00	-839,470.50	0.05
			Base 41.851500	1,129,990.50	10.760000	290,520.00	-839,470.50	0.05
08182C106	BENEFYTT TECHNOLOGIES INC COMMON STOCK USD.001							
		25,000.000	Local 29.132085	728,302.13	20.460000	511,500.00	-216,802.13	0.08
			Base 29.132085	728,302.13	20.460000	511,500.00	-216,802.13	0.08
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		124,629.000	Local 25.066012	3,123,952.03	11.020000	1,373,411.58	-1,750,540.45	0.22
			Base 25.066012	3,123,952.03	11.020000	1,373,411.58	-1,750,540.45	0.22
089302103	BIG LOTS INC COMMON STOCK USD.01							
		51,500.000	Local 34.030691	1,752,580.58	42.000000	2,163,000.00	410,419.42	0.34
			Base 34.030691	1,752,580.58	42.000000	2,163,000.00	410,419.42	0.34
09075P105	BIOXCEL THERAPEUTICS INC COMMON STOCK USD.001							
		14,200.000	Local 52.417700	744,331.34	53.010000	752,742.00	8,410.66	0.12
			Base 52.417700	744,331.34	53.010000	752,742.00	8,410.66	0.12
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		65,254.000	Local 31.164870	2,033,632.41	20.940000	1,366,418.76	-667,213.65	0.22
			Base 31.164870	2,033,632.41	20.940000	1,366,418.76	-667,213.65	0.22
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		170,000.000	Local 18.377664	3,124,202.88	10.660000	1,812,200.00	-1,312,002.88	0.29
			Base 18.377664	3,124,202.88	10.660000	1,812,200.00	-1,312,002.88	0.29

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09609G100	BLUEBIRD BIO INC COMMON STOCK USD.01							
		10,200.000	Local 55.520000	566,304.00	61.040000	622,608.00	56,304.00	0.10
			Base 55.520000	566,304.00	61.040000	622,608.00	56,304.00	0.10
09627Y109	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001							
		29,000.000	Local 74.986882	2,174,619.58	78.000000	2,262,000.00	87,380.42	0.36
			Base 74.986882	2,174,619.58	78.000000	2,262,000.00	87,380.42	0.36
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		80,000.000	Local 32.074100	2,565,928.02	37.610000	3,008,800.00	442,871.98	0.47
			Base 32.074100	2,565,928.02	37.610000	3,008,800.00	442,871.98	0.47
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		5,300.000	Local 273.375121	1,448,888.14	536.650000	2,844,245.00	1,395,356.86	0.45
			Base 273.375121	1,448,888.14	536.650000	2,844,245.00	1,395,356.86	0.45
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		263,500.000	Local 11.524560	3,036,721.58	6.880000	1,812,880.00	-1,223,841.58	0.29
			Base 11.524560	3,036,721.58	6.880000	1,812,880.00	-1,223,841.58	0.29
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		231,840.000	Local 18.754392	4,348,018.24	20.760000	4,812,998.40	464,980.16	0.76
			Base 18.754392	4,348,018.24	20.760000	4,812,998.40	464,980.16	0.76
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		131,000.000	Local 25.629752	3,357,497.45	20.900000	2,737,900.00	-619,597.45	0.43
			Base 25.629752	3,357,497.45	20.900000	2,737,900.00	-619,597.45	0.43
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		590,726.000	Local 6.261845	3,699,034.93	1.310000	773,851.06	-2,925,183.87	0.12
			Base 6.261845	3,699,034.93	1.310000	773,851.06	-2,925,183.87	0.12
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		220,000.000	Local 14.101215	3,102,267.29	12.460000	2,741,200.00	-361,067.29	0.43
			Base 14.101215	3,102,267.29	12.460000	2,741,200.00	-361,067.29	0.43
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		153,067.000	Local 18.123879	2,774,167.83	20.700000	3,168,486.90	394,319.07	0.50
			Base 18.123879	2,774,167.83	20.700000	3,168,486.90	394,319.07	0.50

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124411109	BYLINE BANCORP INC COMMON STOCK USD.01							
		45,000.000	Local 19.118770	860,344.67	13.100000	589,500.00	-270,844.67	0.09
			Base 19.118770	860,344.67	13.100000	589,500.00	-270,844.67	0.09
12618T105	CRA INTERNATIONAL INC COMMON STOCK							
		27,000.000	Local 54.250847	1,464,772.88	39.500000	1,066,500.00	-398,272.88	0.17
			Base 54.250847	1,464,772.88	39.500000	1,066,500.00	-398,272.88	0.17
12739A100	CADENCE BANCORP COMMON STOCK							
		180,000.000	Local 22.153045	3,987,548.12	8.860000	1,594,800.00	-2,392,748.12	0.25
			Base 22.153045	3,987,548.12	8.860000	1,594,800.00	-2,392,748.12	0.25
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		64,991.000	Local 28.504434	1,852,531.66	31.550000	2,050,466.05	197,934.39	0.32
			Base 28.504434	1,852,531.66	31.550000	2,050,466.05	197,934.39	0.32
14167L103	CAREDX INC COMMON STOCK USD.001							
		51,000.000	Local 26.557644	1,354,439.86	35.430000	1,806,930.00	452,490.14	0.29
			Base 26.557644	1,354,439.86	35.430000	1,806,930.00	452,490.14	0.29
14174T107	CARETRUST REIT INC REIT USD.01							
		109,000.000	Local 20.659400	2,251,874.60	17.160000	1,870,440.00	-381,434.60	0.30
			Base 20.659400	2,251,874.60	17.160000	1,870,440.00	-381,434.60	0.30
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
		357,600.000	Local 5.211008	1,863,456.61	4.620000	1,652,112.00	-211,344.61	0.26
			Base 5.211008	1,863,456.61	4.620000	1,652,112.00	-211,344.61	0.26
149049504	CATASYS INC COMMON STOCK USD.0001							
		95,000.000	Local 19.652999	1,867,034.91	24.740000	2,350,300.00	483,265.09	0.37
			Base 19.652999	1,867,034.91	24.740000	2,350,300.00	483,265.09	0.37
15117B202	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001							
		19,138.000	Local 45.100785	863,138.83	13.000000	248,794.00	-614,344.83	0.04
			Base 45.100785	863,138.83	13.000000	248,794.00	-614,344.83	0.04
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		74,500.000	Local 19.019478	1,416,951.13	16.030000	1,194,235.00	-222,716.13	0.19
			Base 19.019478	1,416,951.13	16.030000	1,194,235.00	-222,716.13	0.19

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163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		76,600.000	Local 30.872617	2,364,842.46	22.920000	1,755,672.00	-609,170.46	0.28
			Base 30.872617	2,364,842.46	22.920000	1,755,672.00	-609,170.46	0.28
16934W106	CHIMERIX INC COMMON STOCK USD.001							
		148,940.000	Local 5.373544	800,335.70	3.100000	461,714.00	-338,621.70	0.07
			Base 5.373544	800,335.70	3.100000	461,714.00	-338,621.70	0.07
171779309	CIENA CORP COMMON STOCK USD.01							
		20,000.000	Local 22.560000	451,200.00	54.160000	1,083,200.00	632,000.00	0.17
			Base 22.560000	451,200.00	54.160000	1,083,200.00	632,000.00	0.17
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		78,000.000	Local 51.943488	4,051,592.06	61.780000	4,818,840.00	767,247.94	0.76
			Base 51.943488	4,051,592.06	61.780000	4,818,840.00	767,247.94	0.76
192108504	COEUR MINING INC COMMON STOCK USD.01							
		212,169.000	Local 9.656320	2,048,771.76	5.080000	1,077,818.52	-970,953.24	0.17
			Base 9.656320	2,048,771.76	5.080000	1,077,818.52	-970,953.24	0.17
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		60,800.000	Local 48.353943	2,939,919.71	77.360000	4,703,488.00	1,763,568.29	0.74
			Base 48.353943	2,939,919.71	77.360000	4,703,488.00	1,763,568.29	0.74
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0							
		15,000.000	Local 44.868078	673,021.17	32.760000	491,400.00	-181,621.17	0.08
			Base 44.868078	673,021.17	32.760000	491,400.00	-181,621.17	0.08
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		69,100.000	Local 60.110938	4,153,665.85	38.700000	2,674,170.00	-1,479,495.85	0.42
			Base 60.110938	4,153,665.85	38.700000	2,674,170.00	-1,479,495.85	0.42
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001							
		155,000.000	Local 12.359306	1,915,692.47	9.950000	1,542,250.00	-373,442.47	0.24
			Base 12.359306	1,915,692.47	9.950000	1,542,250.00	-373,442.47	0.24
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		129,708.000	Local 19.582547	2,540,013.05	16.820000	2,181,688.56	-358,324.49	0.34
			Base 19.582547	2,540,013.05	16.820000	2,181,688.56	-358,324.49	0.34

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21871N101	CORECIVIC INC REIT USD.01							
		225,000.000	Local 20.057677	4,512,977.38	9.360000	2,106,000.00	-2,406,977.38	0.33
			Base 20.057677	4,512,977.38	9.360000	2,106,000.00	-2,406,977.38	0.33
21925Y103	CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001							
		48,000.000	Local 55.778503	2,677,368.12	38.560000	1,850,880.00	-826,488.12	0.29
			Base 55.778503	2,677,368.12	38.560000	1,850,880.00	-826,488.12	0.29
223622606	COWEN INC A COMMON STOCK USD.01							
		55,400.000	Local 14.910335	826,032.56	16.210000	898,034.00	72,001.44	0.14
			Base 14.910335	826,032.56	16.210000	898,034.00	72,001.44	0.14
227046109	CROCS INC COMMON STOCK USD.001							
		73,000.000	Local 20.484307	1,495,354.44	36.820000	2,687,860.00	1,192,505.56	0.42
			Base 20.484307	1,495,354.44	36.820000	2,687,860.00	1,192,505.56	0.42
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		85,267.000	Local 29.659246	2,528,954.96	12.020000	1,024,909.34	-1,504,045.62	0.16
			Base 29.659246	2,528,954.96	12.020000	1,024,909.34	-1,504,045.62	0.16
23332B106	DSP GROUP INC COMMON STOCK USD.001							
		35,000.000	Local 13.999309	489,975.82	15.880000	555,800.00	65,824.18	0.09
			Base 13.999309	489,975.82	15.880000	555,800.00	65,824.18	0.09
235825205	DANA INC COMMON STOCK USD.01							
		310,100.000	Local 22.228861	6,893,169.94	12.190000	3,780,119.00	-3,113,050.94	0.60
			Base 22.228861	6,893,169.94	12.190000	3,780,119.00	-3,113,050.94	0.60
24344T101	DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01							
		16,000.000	Local 25.713218	411,411.49	59.720000	955,520.00	544,108.51	0.15
			Base 25.713218	411,411.49	59.720000	955,520.00	544,108.51	0.15
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		29,341.000	Local 69.323496	2,034,020.71	196.390000	5,762,278.99	3,728,258.28	0.91
			Base 69.323496	2,034,020.71	196.390000	5,762,278.99	3,728,258.28	0.91
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01							
		56,000.000	Local 27.024239	1,513,357.38	17.410000	974,960.00	-538,397.38	0.15
			Base 27.024239	1,513,357.38	17.410000	974,960.00	-538,397.38	0.15

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252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		365,759.000	Local 10.771902	3,939,920.13	5.530000	2,022,647.27	-1,917,272.86	0.32
			Base 10.771902	3,939,920.13	5.530000	2,022,647.27	-1,917,272.86	0.32
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		25,500.000	Local 33.701734	859,394.22	41.260000	1,052,130.00	192,735.78	0.17
			Base 33.701734	859,394.22	41.260000	1,052,130.00	192,735.78	0.17
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
		165,000.000	Local 5.721060	943,974.88	6.060000	999,900.00	55,925.12	0.16
			Base 5.721060	943,974.88	6.060000	999,900.00	55,925.12	0.16
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		42,000.000	Local 84.780943	3,560,799.60	42.100000	1,768,200.00	-1,792,599.60	0.28
			Base 84.780943	3,560,799.60	42.100000	1,768,200.00	-1,792,599.60	0.28
254543101	DIODES INC COMMON STOCK USD.667							
		25,000.000	Local 31.153136	778,828.39	50.700000	1,267,500.00	488,671.61	0.20
			Base 31.153136	778,828.39	50.700000	1,267,500.00	488,671.61	0.20
257554105	DOMO INC CLASS B COMMON STOCK USD.001							
		55,000.000	Local 40.231715	2,212,744.33	32.170000	1,769,350.00	-443,394.33	0.28
			Base 40.231715	2,212,744.33	32.170000	1,769,350.00	-443,394.33	0.28
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		85,000.000	Local 63.873578	5,429,254.14	40.890000	3,475,650.00	-1,953,604.14	0.55
			Base 63.873578	5,429,254.14	40.890000	3,475,650.00	-1,953,604.14	0.55
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		30,985.000	Local 62.285387	1,929,912.72	47.980000	1,486,660.30	-443,252.42	0.23
			Base 62.285387	1,929,912.72	47.980000	1,486,660.30	-443,252.42	0.23
28106W103	EDITAS MEDICINE INC COMMON STOCK USD.0001							
		72,000.000	Local 22.396593	1,612,554.70	29.580000	2,129,760.00	517,205.30	0.34
			Base 22.396593	1,612,554.70	29.580000	2,129,760.00	517,205.30	0.34
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		9,700.000	Local 68.426446	663,736.53	66.140000	641,558.00	-22,178.53	0.10
			Base 68.426446	663,736.53	66.140000	641,558.00	-22,178.53	0.10

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29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		57,000.000	Local 40.877758	2,330,032.18	79.080000	4,507,560.00	2,177,527.82	0.71
			Base 40.877758	2,330,032.18	79.080000	4,507,560.00	2,177,527.82	0.71
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		35,000.000	Local 46.242824	1,618,498.84	50.210000	1,757,350.00	138,851.16	0.28
			Base 46.242824	1,618,498.84	50.210000	1,757,350.00	138,851.16	0.28
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		56,600.000	Local 35.398811	2,003,572.71	34.180000	1,934,588.00	-68,984.71	0.31
			Base 35.398811	2,003,572.71	34.180000	1,934,588.00	-68,984.71	0.31
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
		17,700.000	Local 59.010121	1,044,479.14	49.290000	872,433.00	-172,046.14	0.14
			Base 59.010121	1,044,479.14	49.290000	872,433.00	-172,046.14	0.14
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		191,762.000	Local 18.260973	3,501,760.73	14.870000	2,851,500.94	-650,259.79	0.45
			Base 18.260973	3,501,760.73	14.870000	2,851,500.94	-650,259.79	0.45
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		73,000.000	Local 28.252351	2,062,421.63	41.850000	3,055,050.00	992,628.37	0.48
			Base 28.252351	2,062,421.63	41.850000	3,055,050.00	992,628.37	0.48
29460X109	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01							
		25,000.000	Local 27.865316	696,632.91	17.440000	436,000.00	-260,632.91	0.07
			Base 27.865316	696,632.91	17.440000	436,000.00	-260,632.91	0.07
29664W105	ESPERION THERAPEUTICS INC COMMON STOCK USD.001							
		50,000.000	Local 40.630000	2,031,500.00	51.310000	2,565,500.00	534,000.00	0.40
			Base 40.630000	2,031,500.00	51.310000	2,565,500.00	534,000.00	0.40
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		50,000.000	Local 19.199981	959,999.06	11.830000	591,500.00	-368,499.06	0.09
			Base 19.199981	959,999.06	11.830000	591,500.00	-368,499.06	0.09
29786A106	ETSY INC COMMON STOCK USD.001							
		32,600.000	Local 16.423778	535,415.16	106.230000	3,463,098.00	2,927,682.84	0.55
			Base 16.423778	535,415.16	106.230000	3,463,098.00	2,927,682.84	0.55

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29977A105	EVERCORE INC A COMMON STOCK USD.01							
		40,471.000	Local 78.558529	3,179,342.23	58.920000	2,384,551.32	-794,790.91	0.38
			Base 78.558529	3,179,342.23	58.920000	2,384,551.32	-794,790.91	0.38
30041R108	EVERQUOTE INC CLASS A COMMON STOCK USD.001							
		38,600.000	Local 39.065700	1,507,936.02	58.160000	2,244,976.00	737,039.98	0.35
			Base 39.065700	1,507,936.02	58.160000	2,244,976.00	737,039.98	0.35
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		31,600.000	Local 74.612531	2,357,755.97	63.400000	2,003,440.00	-354,315.97	0.32
			Base 74.612531	2,357,755.97	63.400000	2,003,440.00	-354,315.97	0.32
30214U102	EXPONENT INC COMMON STOCK USD.001							
		22,000.000	Local 69.782015	1,535,204.33	80.930000	1,780,460.00	245,255.67	0.28
			Base 69.782015	1,535,204.33	80.930000	1,780,460.00	245,255.67	0.28
302301106	EZCORP INC CL A COMMON STOCK USD.01							
		312,906.000	Local 9.201487	2,879,200.55	6.300000	1,971,307.80	-907,892.75	0.31
			Base 9.201487	2,879,200.55	6.300000	1,971,307.80	-907,892.75	0.31
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
		27,600.000	Local 111.299373	3,071,862.69	114.550000	3,161,580.00	89,717.31	0.50
			Base 111.299373	3,071,862.69	114.550000	3,161,580.00	89,717.31	0.50
314211103	FEDERATED HERMES INC COMMON STOCK							
		78,000.000	Local 24.788400	1,933,495.20	23.700000	1,848,600.00	-84,895.20	0.29
			Base 24.788400	1,933,495.20	23.700000	1,848,600.00	-84,895.20	0.29
31572Q808	FIBROGEN INC COMMON STOCK USD.01							
		27,100.000	Local 61.823059	1,675,404.91	40.530000	1,098,363.00	-577,041.91	0.17
			Base 61.823059	1,675,404.91	40.530000	1,098,363.00	-577,041.91	0.17
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		370,684.000	Local 5.142196	1,906,129.79	5.590000	2,072,123.56	165,993.77	0.33
			Base 5.142196	1,906,129.79	5.590000	2,072,123.56	165,993.77	0.33
319383204	FIRST BUSEY CORP COMMON STOCK USD.001							
		50,000.000	Local 25.993128	1,299,656.42	18.650000	932,500.00	-367,156.42	0.15
			Base 25.993128	1,299,656.42	18.650000	932,500.00	-367,156.42	0.15

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319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		121,601.000	Local 14.163884	1,722,342.42	8.280000	1,006,856.28	-715,486.14	0.16
			Base 14.163884	1,722,342.42	8.280000	1,006,856.28	-715,486.14	0.16
320218100	FIRST FINANCIAL CORP/INDIANA COMMON STOCK							
		41,600.000	Local 42.871314	1,783,446.68	36.840000	1,532,544.00	-250,902.68	0.24
			Base 42.871314	1,783,446.68	36.840000	1,532,544.00	-250,902.68	0.24
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		134,114.000	Local 23.143447	3,103,860.25	13.350000	1,790,421.90	-1,313,438.35	0.28
			Base 23.143447	3,103,860.25	13.350000	1,790,421.90	-1,313,438.35	0.28
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		70,000.000	Local 32.152148	2,250,650.35	29.430000	2,060,100.00	-190,550.35	0.33
			Base 32.152148	2,250,650.35	29.430000	2,060,100.00	-190,550.35	0.33
338307101	FIVE9 INC COMMON STOCK USD.001							
		25,000.000	Local 53.058260	1,326,456.50	110.670000	2,766,750.00	1,440,293.50	0.44
			Base 53.058260	1,326,456.50	110.670000	2,766,750.00	1,440,293.50	0.44
343412102	FLUOR CORP COMMON STOCK USD.01							
		81,700.000	Local 18.829700	1,538,386.49	12.080000	986,936.00	-551,450.49	0.16
			Base 18.829700	1,538,386.49	12.080000	986,936.00	-551,450.49	0.16
34385P108	FLUIDIGM CORP COMMON STOCK USD.001							
		129,700.000	Local 13.841336	1,795,221.25	4.010000	520,097.00	-1,275,124.25	0.08
			Base 13.841336	1,795,221.25	4.010000	520,097.00	-1,275,124.25	0.08
346232101	FORESTAR GROUP INC COMMON STOCK USD1.0							
		41,942.000	Local 12.117572	508,235.21	15.080000	632,485.36	124,250.15	0.10
			Base 12.117572	508,235.21	15.080000	632,485.36	124,250.15	0.10
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
		35,000.000	Local 41.970000	1,468,950.00	44.330000	1,551,550.00	82,600.00	0.24
			Base 41.970000	1,468,950.00	44.330000	1,551,550.00	82,600.00	0.24
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
		52,003.000	Local 12.184453	633,628.11	16.000000	832,048.00	198,419.89	0.13
			Base 12.184453	633,628.11	16.000000	832,048.00	198,419.89	0.13

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36162J106	GEO GROUP INC/THE REIT USD.01							
		137,000.000	Local 25.524581	3,496,867.55	11.830000	1,620,710.00	-1,876,157.55	0.26
			Base 25.524581	3,496,867.55	11.830000	1,620,710.00	-1,876,157.55	0.26
371532102	GENESCO INC COMMON STOCK USD1.0							
		45,000.000	Local 26.623388	1,198,052.48	21.660000	974,700.00	-223,352.48	0.15
			Base 26.623388	1,198,052.48	21.660000	974,700.00	-223,352.48	0.15
372309104	GENMARK DIAGNOSTICS INC COMMON STOCK USD.0001							
		190,000.000	Local 6.465000	1,228,350.00	14.710000	2,794,900.00	1,566,550.00	0.44
			Base 6.465000	1,228,350.00	14.710000	2,794,900.00	1,566,550.00	0.44
37954A204	GLOBAL MEDICAL REIT INC REIT							
		150,000.000	Local 11.197062	1,679,559.34	11.330000	1,699,500.00	19,940.66	0.27
			Base 11.197062	1,679,559.34	11.330000	1,699,500.00	19,940.66	0.27
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		32,300.000	Local 52.378766	1,691,834.14	47.710000	1,541,033.00	-150,801.14	0.24
			Base 52.378766	1,691,834.14	47.710000	1,541,033.00	-150,801.14	0.24
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
		389,598.000	Local 8.659069	3,373,555.80	9.270000	3,611,573.46	238,017.66	0.57
			Base 8.659069	3,373,555.80	9.270000	3,611,573.46	238,017.66	0.57
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		49,800.000	Local 43.902032	2,186,321.18	19.140000	953,172.00	-1,233,149.18	0.15
			Base 43.902032	2,186,321.18	19.140000	953,172.00	-1,233,149.18	0.15
390607109	GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001							
		125,000.000	Local 9.768555	1,221,069.38	9.260000	1,157,500.00	-63,569.38	0.18
			Base 9.768555	1,221,069.38	9.260000	1,157,500.00	-63,569.38	0.18
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01							
		80,700.000	Local 20.444004	1,649,831.12	13.760000	1,110,432.00	-539,399.12	0.18
			Base 20.444004	1,649,831.12	13.760000	1,110,432.00	-539,399.12	0.18
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
		67,300.000	Local 29.314452	1,972,862.62	22.750000	1,531,075.00	-441,787.62	0.24
			Base 29.314452	1,972,862.62	22.750000	1,531,075.00	-441,787.62	0.24

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404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01							
		55,000.000	Local 29.815083	1,639,829.54	18.480000	1,016,400.00	-623,429.54	0.16
			Base 29.815083	1,639,829.54	18.480000	1,016,400.00	-623,429.54	0.16
40416E103	HCI GROUP INC COMMON STOCK							
		49,300.000	Local 45.990258	2,267,319.71	46.180000	2,276,674.00	9,354.29	0.36
			Base 45.990258	2,267,319.71	46.180000	2,276,674.00	9,354.29	0.36
404251100	HNI CORP COMMON STOCK USD1.0							
		110,000.000	Local 36.843054	4,052,735.99	30.570000	3,362,700.00	-690,035.99	0.53
			Base 36.843054	4,052,735.99	30.570000	3,362,700.00	-690,035.99	0.53
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		46,000.000	Local 98.704772	4,540,419.49	89.560000	4,119,760.00	-420,659.49	0.65
			Base 98.704772	4,540,419.49	89.560000	4,119,760.00	-420,659.49	0.65
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		63,901.000	Local 17.577746	1,123,235.52	26.810000	1,713,185.81	589,950.29	0.27
			Base 17.577746	1,123,235.52	26.810000	1,713,185.81	589,950.29	0.27
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		72,000.000	Local 45.719118	3,291,776.52	21.200000	1,526,400.00	-1,765,376.52	0.24
			Base 45.719118	3,291,776.52	21.200000	1,526,400.00	-1,765,376.52	0.24
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		135,718.000	Local 29.795871	4,043,836.02	9.710000	1,317,821.78	-2,726,014.24	0.21
			Base 29.795871	4,043,836.02	9.710000	1,317,821.78	-2,726,014.24	0.21
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		95,000.000	Local 33.694329	3,200,961.26	14.040000	1,333,800.00	-1,867,161.26	0.21
			Base 33.694329	3,200,961.26	14.040000	1,333,800.00	-1,867,161.26	0.21
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		59,000.000	Local 27.688933	1,633,647.06	23.360000	1,378,240.00	-255,407.06	0.22
			Base 27.688933	1,633,647.06	23.360000	1,378,240.00	-255,407.06	0.22
42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0							
		47,823.000	Local 46.812734	2,238,725.40	33.440000	1,599,201.12	-639,524.28	0.25
			Base 46.812734	2,238,725.40	33.440000	1,599,201.12	-639,524.28	0.25

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422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		58,600.000	Local 31.253633	1,831,462.88	21.620000	1,266,932.00	-564,530.88	0.20
			Base 31.253633	1,831,462.88	21.620000	1,266,932.00	-564,530.88	0.20
42704L104	HERC HOLDINGS INC COMMON STOCK USD.01							
		70,000.000	Local 46.423318	3,249,632.26	30.730000	2,151,100.00	-1,098,532.26	0.34
			Base 46.423318	3,249,632.26	30.730000	2,151,100.00	-1,098,532.26	0.34
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		138,529.000	Local 19.339347	2,679,060.44	5.760000	797,927.04	-1,881,133.40	0.13
			Base 19.339347	2,679,060.44	5.760000	797,927.04	-1,881,133.40	0.13
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		82,000.000	Local 14.124371	1,158,198.41	20.940000	1,717,080.00	558,881.59	0.27
			Base 14.124371	1,158,198.41	20.940000	1,717,080.00	558,881.59	0.27
431571108	HILLENBRAND INC COMMON STOCK							
		40,000.000	Local 31.215692	1,248,627.66	27.070000	1,082,800.00	-165,827.66	0.17
			Base 31.215692	1,248,627.66	27.070000	1,082,800.00	-165,827.66	0.17
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		137,000.000	Local 16.646688	2,280,596.19	9.220000	1,263,140.00	-1,017,456.19	0.20
			Base 16.646688	2,280,596.19	9.220000	1,263,140.00	-1,017,456.19	0.20
443573100	HUBSPOT INC COMMON STOCK USD.001							
		14,000.000	Local 152.601600	2,136,422.40	224.350000	3,140,900.00	1,004,477.60	0.50
			Base 152.601600	2,136,422.40	224.350000	3,140,900.00	1,004,477.60	0.50
449172105	HYSTER YALE MATERIALS COMMON STOCK USD.01							
		36,800.000	Local 46.037229	1,694,170.02	38.660000	1,422,688.00	-271,482.02	0.22
			Base 46.037229	1,694,170.02	38.660000	1,422,688.00	-271,482.02	0.22
450056106	IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001							
		13,000.000	Local 94.397431	1,227,166.60	115.890000	1,506,570.00	279,403.40	0.24
			Base 94.397431	1,227,166.60	115.890000	1,506,570.00	279,403.40	0.24
450828108	IBERIABANK CORP COMMON STOCK USD1.0							
		65,344.000	Local 82.263609	5,375,433.28	45.540000	2,975,765.76	-2,399,667.52	0.47
			Base 82.263609	5,375,433.28	45.540000	2,975,765.76	-2,399,667.52	0.47

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451107106	IDACORP INC COMMON STOCK							
		32,400.000	Local 94.823335	3,072,276.07	87.370000	2,830,788.00	-241,488.07	0.45
			Base 94.823335	3,072,276.07	87.370000	2,830,788.00	-241,488.07	0.45
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
		108,000.000	Local 20.247900	2,186,773.18	20.550000	2,219,400.00	32,626.82	0.35
			Base 20.247900	2,186,773.18	20.550000	2,219,400.00	32,626.82	0.35
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001							
		116,649.000	Local 2.613809	304,898.25	0.904600	105,520.69	-199,377.56	0.02
			Base 2.613809	304,898.25	0.904600	105,520.69	-199,377.56	0.02
457669307	INSMED INC COMMON STOCK USD.01							
		49,645.000	Local 30.315187	1,504,997.45	27.540000	1,367,223.30	-137,774.15	0.22
			Base 30.315187	1,504,997.45	27.540000	1,367,223.30	-137,774.15	0.22
45773H201	INOVIO PHARMACEUTICALS INC COMMON STOCK USD.001							
		30,000.000	Local 13.262400	397,872.00	26.950000	808,500.00	410,628.00	0.13
			Base 13.262400	397,872.00	26.950000	808,500.00	410,628.00	0.13
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		60,200.000	Local 20.102196	1,210,152.18	19.070000	1,148,014.00	-62,138.18	0.18
			Base 20.102196	1,210,152.18	19.070000	1,148,014.00	-62,138.18	0.18
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		45,500.000	Local 43.610279	1,984,267.69	64.730000	2,945,215.00	960,947.31	0.46
			Base 43.610279	1,984,267.69	64.730000	2,945,215.00	960,947.31	0.46
45780L104	INOGEN INC COMMON STOCK USD.001							
		19,000.000	Local 205.343243	3,901,521.62	35.520000	674,880.00	-3,226,641.62	0.11
			Base 205.343243	3,901,521.62	35.520000	674,880.00	-3,226,641.62	0.11
45781M101	INNOVIVA INC COMMON STOCK							
		100,425.000	Local 14.141230	1,420,133.03	13.980000	1,403,941.50	-16,191.53	0.22
			Base 14.141230	1,420,133.03	13.980000	1,403,941.50	-16,191.53	0.22
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		24,300.000	Local 70.622227	1,716,120.12	73.050000	1,775,115.00	58,994.88	0.28
			Base 70.622227	1,716,120.12	73.050000	1,775,115.00	58,994.88	0.28

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45845P108	INTERCEPT PHARMACEUTICALS IN COMMON STOCK USD.001							
		10,000.000	Local 83.285300	832,853.00	47.910000	479,100.00	-353,753.00	0.08
			Base 83.285300	832,853.00	47.910000	479,100.00	-353,753.00	0.08
458665304	INTERFACE INC COMMON STOCK USD.1							
		50,000.000	Local 16.573714	828,685.68	8.140000	407,000.00	-421,685.68	0.06
			Base 16.573714	828,685.68	8.140000	407,000.00	-421,685.68	0.06
46071F103	INTERSECT ENT INC COMMON STOCK USD.001							
		46,498.000	Local 29.963469	1,393,241.36	13.540000	629,582.92	-763,658.44	0.10
			Base 29.963469	1,393,241.36	13.540000	629,582.92	-763,658.44	0.10
461148108	INTEVAC INC COMMON STOCK							
		47,627.000	Local 9.046147	430,840.83	5.460000	260,043.42	-170,797.41	0.04
			Base 9.046147	430,840.83	5.460000	260,043.42	-170,797.41	0.04
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		29,700.000	Local 92.384050	2,743,806.28	74.090000	2,200,473.00	-543,333.28	0.35
			Base 92.384050	2,743,806.28	74.090000	2,200,473.00	-543,333.28	0.35
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
		100,000.000	Local 17.416149	1,741,614.89	15.270000	1,527,000.00	-214,614.89	0.24
			Base 17.416149	1,741,614.89	15.270000	1,527,000.00	-214,614.89	0.24
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		12,341.000	Local 141.985000	1,752,236.89	103.460000	1,276,799.86	-475,437.03	0.20
			Base 141.985000	1,752,236.89	103.460000	1,276,799.86	-475,437.03	0.20
481116101	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001							
		80,000.000	Local 4.732992	378,639.34	6.900000	552,000.00	173,360.66	0.09
			Base 4.732992	378,639.34	6.900000	552,000.00	173,360.66	0.09
48273U102	K12 INC COMMON STOCK USD.0001							
		75,000.000	Local 33.765113	2,532,383.50	27.240000	2,043,000.00	-489,383.50	0.32
			Base 33.765113	2,532,383.50	27.240000	2,043,000.00	-489,383.50	0.32
48576U106	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001							
		115,500.000	Local 16.006127	1,848,707.72	18.940000	2,187,570.00	338,862.28	0.35
			Base 16.006127	1,848,707.72	18.940000	2,187,570.00	338,862.28	0.35

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48666K109	KB HOME COMMON STOCK USD1.0							
		117,785.000	Local 23.869492	2,811,468.07	30.680000	3,613,643.80	802,175.73	0.57
			Base 23.869492	2,811,468.07	30.680000	3,613,643.80	802,175.73	0.57
493732101	KFORCE INC COMMON STOCK USD.01							
		72,900.000	Local 36.655323	2,672,173.05	29.250000	2,132,325.00	-539,848.05	0.34
			Base 36.655323	2,672,173.05	29.250000	2,132,325.00	-539,848.05	0.34
511795106	LAKELAND INDUSTRIES INC COMMON STOCK USD.01							
		70,300.000	Local 15.609389	1,097,340.02	22.430000	1,576,829.00	479,488.98	0.25
			Base 15.609389	1,097,340.02	22.430000	1,576,829.00	479,488.98	0.25
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		129,544.000	Local 20.057022	2,598,266.84	14.300000	1,852,479.20	-745,787.64	0.29
			Base 20.057022	2,598,266.84	14.300000	1,852,479.20	-745,787.64	0.29
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		125,000.000	Local 6.598113	824,764.15	28.390000	3,548,750.00	2,723,985.85	0.56
			Base 6.598113	824,764.15	28.390000	3,548,750.00	2,723,985.85	0.56
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		10,000.000	Local 143.385900	1,433,859.00	111.850000	1,118,500.00	-315,359.00	0.18
			Base 143.385900	1,433,859.00	111.850000	1,118,500.00	-315,359.00	0.18
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
		13,200.000	Local 137.147800	1,810,350.96	151.330000	1,997,556.00	187,205.04	0.32
			Base 137.147800	1,810,350.96	151.330000	1,997,556.00	187,205.04	0.32
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
		40,000.000	Local 41.096694	1,643,867.77	42.470000	1,698,800.00	54,932.23	0.27
			Base 41.096694	1,643,867.77	42.470000	1,698,800.00	54,932.23	0.27
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		120,000.000	Local 29.375418	3,525,050.11	25.650000	3,078,000.00	-447,050.11	0.49
			Base 29.375418	3,525,050.11	25.650000	3,078,000.00	-447,050.11	0.49
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		29,941.000	Local 20.720589	620,395.16	32.530000	973,980.73	353,585.57	0.15
			Base 20.720589	620,395.16	32.530000	973,980.73	353,585.57	0.15

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55028X109	LUMOS PHARMA INC COMMON STOCK USD.01							
		10,234.000	Local 93.889622	960,866.39	16.490000	168,758.66	-792,107.73	0.03
			Base 93.889622	960,866.39	16.490000	168,758.66	-792,107.73	0.03
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		76,000.000	Local 28.591423	2,172,948.17	35.700000	2,713,200.00	540,251.83	0.43
			Base 28.591423	2,172,948.17	35.700000	2,713,200.00	540,251.83	0.43
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
		280,000.000	Local 12.173776	3,408,657.26	8.190000	2,293,200.00	-1,115,457.26	0.36
			Base 12.173776	3,408,657.26	8.190000	2,293,200.00	-1,115,457.26	0.36
55345K103	MRC GLOBAL INC COMMON STOCK USD.01							
		182,400.000	Local 13.378180	2,440,180.12	5.910000	1,077,984.00	-1,362,196.12	0.17
			Base 13.378180	2,440,180.12	5.910000	1,077,984.00	-1,362,196.12	0.17
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		34,833.000	Local 29.568511	1,029,959.94	31.910000	1,111,521.03	81,561.09	0.18
			Base 29.568511	1,029,959.94	31.910000	1,111,521.03	81,561.09	0.18
556099109	MACROGENICS INC COMMON STOCK USD.01							
		32,000.000	Local 21.896500	700,688.00	27.920000	893,440.00	192,752.00	0.14
			Base 21.896500	700,688.00	27.920000	893,440.00	192,752.00	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		44,605.000	Local 40.978575	1,827,849.35	94.200000	4,201,791.00	2,373,941.65	0.66
			Base 40.978575	1,827,849.35	94.200000	4,201,791.00	2,373,941.65	0.66
563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01							
		150,000.000	Local 33.495320	5,024,297.98	10.880000	1,632,000.00	-3,392,297.98	0.26
			Base 33.495320	5,024,297.98	10.880000	1,632,000.00	-3,392,297.98	0.26
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		53,208.000	Local 27.606107	1,468,865.76	28.860000	1,535,582.88	66,717.12	0.24
			Base 27.606107	1,468,865.76	28.860000	1,535,582.88	66,717.12	0.24
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		52,300.000	Local 39.239169	2,052,208.54	13.270000	694,021.00	-1,358,187.54	0.11
			Base 39.239169	2,052,208.54	13.270000	694,021.00	-1,358,187.54	0.11

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574795100	MASIMO CORP COMMON STOCK USD.001							
		17,000.000	Local 87.520738	1,487,852.54	227.990000	3,875,830.00	2,387,977.46	0.61
			Base 87.520738	1,487,852.54	227.990000	3,875,830.00	2,387,977.46	0.61
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK							
		52,000.000	Local 61.911118	3,219,378.12	77.780000	4,044,560.00	825,181.88	0.64
			Base 61.911118	3,219,378.12	77.780000	4,044,560.00	825,181.88	0.64
580589109	MCGRATH RENTCORP COMMON STOCK							
		20,600.000	Local 75.560742	1,556,551.29	54.010000	1,112,606.00	-443,945.29	0.18
			Base 75.560742	1,556,551.29	54.010000	1,112,606.00	-443,945.29	0.18
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	93.020000	3,348,720.00	1,178,044.25	0.53
			Base 60.296549	2,170,675.75	93.020000	3,348,720.00	1,178,044.25	0.53
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
		68,490.000	Local 9.149668	626,660.74	23.290000	1,595,132.10	968,471.36	0.25
			Base 9.149668	626,660.74	23.290000	1,595,132.10	968,471.36	0.25
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		37,000.000	Local 45.931417	1,699,462.42	76.120000	2,816,440.00	1,116,977.58	0.44
			Base 45.931417	1,699,462.42	76.120000	2,816,440.00	1,116,977.58	0.44
59001K100	MERITOR INC COMMON STOCK USD1.0							
		100,000.000	Local 23.070504	2,307,050.37	19.800000	1,980,000.00	-327,050.37	0.31
			Base 23.070504	2,307,050.37	19.800000	1,980,000.00	-327,050.37	0.31
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		81,436.000	Local 42.386063	3,451,751.44	31.260000	2,545,689.36	-906,062.08	0.40
			Base 42.386063	3,451,751.44	31.260000	2,545,689.36	-906,062.08	0.40
597742105	MIDLAND STATES BANCORP INC COMMON STOCK USD.01							
		64,700.000	Local 26.154643	1,692,205.37	14.950000	967,265.00	-724,940.37	0.15
			Base 26.154643	1,692,205.37	14.950000	967,265.00	-724,940.37	0.15

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600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		85,007.000	Local 35.013857	2,976,422.91	23.610000	2,007,015.27	-969,407.64	0.32
			Base 35.013857	2,976,422.91	23.610000	2,007,015.27	-969,407.64	0.32
60739U204	MOBILEIRON INC COMMON STOCK USD.0001							
		150,000.000	Local 5.849753	877,462.94	4.930000	739,500.00	-137,962.94	0.12
			Base 5.849753	877,462.94	4.930000	739,500.00	-137,962.94	0.12
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		87,000.000	Local 17.858098	1,553,654.50	33.270000	2,894,490.00	1,340,835.50	0.46
			Base 17.858098	1,553,654.50	33.270000	2,894,490.00	1,340,835.50	0.46
609720107	MONMOUTH REAL ESTATE INV COR REIT USD.01							
		155,000.000	Local 13.159812	2,039,770.82	14.490000	2,245,950.00	206,179.18	0.35
			Base 13.159812	2,039,770.82	14.490000	2,245,950.00	206,179.18	0.35
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
		173,800.000	Local 10.448921	1,816,022.55	12.440000	2,162,072.00	346,049.45	0.34
			Base 10.448921	1,816,022.55	12.440000	2,162,072.00	346,049.45	0.34
62857M105	MYOKARDIA INC COMMON STOCK USD.0001							
		7,000.000	Local 107.295776	751,070.43	96.620000	676,340.00	-74,730.43	0.11
			Base 107.295776	751,070.43	96.620000	676,340.00	-74,730.43	0.11
62914B100	NIC INC COMMON STOCK							
		135,205.000	Local 17.249773	2,332,255.55	22.960000	3,104,306.80	772,051.25	0.49
			Base 17.249773	2,332,255.55	22.960000	3,104,306.80	772,051.25	0.49
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		88,000.000	Local 14.256000	1,254,528.00	16.080000	1,415,040.00	160,512.00	0.22
			Base 14.256000	1,254,528.00	16.080000	1,415,040.00	160,512.00	0.22
629337106	NN INC COMMON STOCK USD.01							
		159,100.000	Local 8.401746	1,336,717.74	4.740000	754,134.00	-582,583.74	0.12
			Base 8.401746	1,336,717.74	4.740000	754,134.00	-582,583.74	0.12
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
		30,500.000	Local 54.236774	1,654,221.61	41.930000	1,278,865.00	-375,356.61	0.20
			Base 54.236774	1,654,221.61	41.930000	1,278,865.00	-375,356.61	0.20

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636220303	NATIONAL GENERAL HLDGS COMMON STOCK USD.01							
		65,000.000	Local 24.187500	1,572,187.52	21.610000	1,404,650.00	-167,537.52	0.22
			Base 24.187500	1,572,187.52	21.610000	1,404,650.00	-167,537.52	0.22
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		61,806.000	Local 36.564679	2,259,916.56	21.820000	1,348,606.92	-911,309.64	0.21
			Base 36.564679	2,259,916.56	21.820000	1,348,606.92	-911,309.64	0.21
640491106	NEOGEN CORP COMMON STOCK USD.16							
		20,100.000	Local 84.114061	1,690,692.63	77.600000	1,559,760.00	-130,932.63	0.25
			Base 84.114061	1,690,692.63	77.600000	1,559,760.00	-130,932.63	0.25
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		48,765.000	Local 48.712426	2,375,461.45	25.890000	1,262,525.85	-1,112,935.60	0.20
			Base 48.712426	2,375,461.45	25.890000	1,262,525.85	-1,112,935.60	0.20
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
		63,000.000	Local 27.433849	1,728,332.51	25.560000	1,610,280.00	-118,052.51	0.25
			Base 27.433849	1,728,332.51	25.560000	1,610,280.00	-118,052.51	0.25
64157F103	NEVRO CORP COMMON STOCK USD.001							
		21,600.000	Local 60.272047	1,301,876.22	119.470000	2,580,552.00	1,278,675.78	0.41
			Base 60.272047	1,301,876.22	119.470000	2,580,552.00	1,278,675.78	0.41
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		60,000.000	Local 49.169079	2,950,144.75	32.650000	1,959,000.00	-991,144.75	0.31
			Base 49.169079	2,950,144.75	32.650000	1,959,000.00	-991,144.75	0.31
65158N102	NEWMARK GROUP INC CLASS A COMMON STOCK USD.01							
		168,600.000	Local 13.415065	2,261,780.00	4.860000	819,396.00	-1,442,384.00	0.13
			Base 13.415065	2,261,780.00	4.860000	819,396.00	-1,442,384.00	0.13
670002401	NOVAVAX INC COMMON STOCK USD.01							
		13,000.000	Local 10.288300	133,747.90	83.350000	1,083,550.00	949,802.10	0.17
			Base 10.288300	133,747.90	83.350000	1,083,550.00	949,802.10	0.17
67011P100	NOW INC COMMON STOCK USD.01							
		161,000.000	Local 12.276546	1,976,523.93	8.630000	1,389,430.00	-587,093.93	0.22
			Base 12.276546	1,976,523.93	8.630000	1,389,430.00	-587,093.93	0.22

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67098H104	O I GLASS INC COMMON STOCK	111,700.000	Local 10.548397	1,178,255.96	8.980000	1,003,066.00	-175,189.96	0.16
			Base 10.548397	1,178,255.96	8.980000	1,003,066.00	-175,189.96	0.16
67103X102	OFG BANCORP COMMON STOCK USD1.0	142,000.000	Local 12.437378	1,766,107.65	13.370000	1,898,540.00	132,432.35	0.30
			Base 12.437378	1,766,107.65	13.370000	1,898,540.00	132,432.35	0.30
68235P108	ONE GAS INC COMMON STOCK	8,056.000	Local 72.926939	587,499.42	77.050000	620,714.80	33,215.38	0.10
			Base 72.926939	587,499.42	77.050000	620,714.80	33,215.38	0.10
683344105	ONTO INNOVATION INC COMMON STOCK	53,116.000	Local 32.006608	1,700,062.99	34.040000	1,808,068.64	108,005.65	0.29
			Base 32.006608	1,700,062.99	34.040000	1,808,068.64	108,005.65	0.29
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	28,919.000	Local 6.770000	195,781.63	3.140000	90,805.66	-104,975.97	0.01
			Base 6.770000	195,781.63	3.140000	90,805.66	-104,975.97	0.01
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1	23,000.000	Local 50.916575	1,171,081.22	32.000000	736,000.00	-435,081.22	0.12
			Base 50.916575	1,171,081.22	32.000000	736,000.00	-435,081.22	0.12
689648103	OTTER TAIL CORP COMMON STOCK USD5.0	64,000.000	Local 49.923140	3,195,080.95	38.790000	2,482,560.00	-712,520.95	0.39
			Base 49.923140	3,195,080.95	38.790000	2,482,560.00	-712,520.95	0.39
69327R101	PDC ENERGY INC COMMON STOCK USD.01	89,100.000	Local 27.859589	2,482,289.41	12.440000	1,108,404.00	-1,373,885.41	0.17
			Base 27.859589	2,482,289.41	12.440000	1,108,404.00	-1,373,885.41	0.17
69349H107	PNM RESOURCES INC COMMON STOCK	53,000.000	Local 39.670782	2,102,551.43	38.440000	2,037,320.00	-65,231.43	0.32
			Base 39.670782	2,102,551.43	38.440000	2,037,320.00	-65,231.43	0.32
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001	44,000.000	Local 20.198787	888,746.64	50.740000	2,232,560.00	1,343,813.36	0.35
			Base 20.198787	888,746.64	50.740000	2,232,560.00	1,343,813.36	0.35

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695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		54,762.000	Local 39.015820	2,136,584.32	52.470000	2,873,362.14	736,777.82	0.45
			Base 39.015820	2,136,584.32	52.470000	2,873,362.14	736,777.82	0.45
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		33,568.000	Local 25.910000	869,746.88	9.890000	331,987.52	-537,759.36	0.05
			Base 25.910000	869,746.88	9.890000	331,987.52	-537,759.36	0.05
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		60,000.000	Local 44.973804	2,698,428.23	61.250000	3,675,000.00	976,571.77	0.58
			Base 44.973804	2,698,428.23	61.250000	3,675,000.00	976,571.77	0.58
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		18,000.000	Local 84.502368	1,521,042.62	145.890000	2,626,020.00	1,104,977.38	0.41
			Base 84.502368	1,521,042.62	145.890000	2,626,020.00	1,104,977.38	0.41
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		107,702.000	Local 34.864342	3,754,959.33	13.660000	1,471,209.32	-2,283,750.01	0.23
			Base 34.864342	3,754,959.33	13.660000	1,471,209.32	-2,283,750.01	0.23
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		50,000.000	Local 23.089130	1,154,456.49	30.540000	1,527,000.00	372,543.51	0.24
			Base 23.089130	1,154,456.49	30.540000	1,527,000.00	372,543.51	0.24
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
		36,500.000	Local 0.000000	0.00	22.600000	824,900.00	824,900.00	0.13
			Base 0.000000	0.00	22.600000	824,900.00	824,900.00	0.13
709789101	PEOPLES BANCORP INC COMMON STOCK							
		43,000.000	Local 32.885579	1,414,079.89	21.280000	915,040.00	-499,039.89	0.14
			Base 32.885579	1,414,079.89	21.280000	915,040.00	-499,039.89	0.14
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		20,000.000	Local 37.400531	748,010.62	35.640000	712,800.00	-35,210.62	0.11
			Base 37.400531	748,010.62	35.640000	712,800.00	-35,210.62	0.11
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		53,500.000	Local 32.955726	1,763,131.32	26.270000	1,405,445.00	-357,686.32	0.22
			Base 32.955726	1,763,131.32	26.270000	1,405,445.00	-357,686.32	0.22

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719405102	PHOTRONICS INC COMMON STOCK USD.01							
		109,300.000	Local 11.028029	1,205,363.54	11.130000	1,216,509.00	11,145.46	0.19
			Base 11.028029	1,205,363.54	11.130000	1,216,509.00	11,145.46	0.19
729132100	PLEXUS CORP COMMON STOCK USD.01							
		30,000.000	Local 54.715142	1,641,454.26	70.560000	2,116,800.00	475,345.74	0.33
			Base 54.715142	1,641,454.26	70.560000	2,116,800.00	475,345.74	0.33
73179P106	POLYONE CORPORATION COMMON STOCK USD.01							
		64,000.000	Local 28.356504	1,814,816.26	26.230000	1,678,720.00	-136,096.26	0.26
			Base 28.356504	1,814,816.26	26.230000	1,678,720.00	-136,096.26	0.26
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		61,412.000	Local 46.143243	2,833,748.82	41.810000	2,567,635.72	-266,113.10	0.41
			Base 46.143243	2,833,748.82	41.810000	2,567,635.72	-266,113.10	0.41
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
		119,800.000	Local 24.927614	2,986,328.11	17.760000	2,127,648.00	-858,680.11	0.34
			Base 24.927614	2,986,328.11	17.760000	2,127,648.00	-858,680.11	0.34
74164M108	PRIMERICA INC COMMON STOCK							
		15,929.000	Local 78.619402	1,252,328.45	116.600000	1,857,321.40	604,992.95	0.29
			Base 78.619402	1,252,328.45	116.600000	1,857,321.40	604,992.95	0.29
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		30,000.000	Local 36.561154	1,096,834.63	38.750000	1,162,500.00	65,665.37	0.18
			Base 36.561154	1,096,834.63	38.750000	1,162,500.00	65,665.37	0.18
74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001							
		44,500.000	Local 48.094884	2,140,222.33	10.430000	464,135.00	-1,676,087.33	0.07
			Base 48.094884	2,140,222.33	10.430000	464,135.00	-1,676,087.33	0.07
74758T303	QUALYS INC COMMON STOCK USD.001							
		31,300.000	Local 82.892051	2,594,521.21	104.020000	3,255,826.00	661,304.79	0.51
			Base 82.892051	2,594,521.21	104.020000	3,255,826.00	661,304.79	0.51
74838J101	QUIDEL CORP COMMON STOCK USD.001							
		14,000.000	Local 196.550000	2,751,700.00	223.740000	3,132,360.00	380,660.00	0.49
			Base 196.550000	2,751,700.00	223.740000	3,132,360.00	380,660.00	0.49

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749527107	REV GROUP INC COMMON STOCK USD.001								
	225,000.000	Local		7.646973	1,720,568.90	6.100000	1,372,500.00	-348,068.90	0.22
		Base		7.646973	1,720,568.90	6.100000	1,372,500.00	-348,068.90	0.22
74965L101	RLJ LODGING TRUST REIT								
	235,000.000	Local		21.934033	5,154,497.73	9.440000	2,218,400.00	-2,936,097.73	0.35
		Base		21.934033	5,154,497.73	9.440000	2,218,400.00	-2,936,097.73	0.35
74971D101	RPT REALTY REIT USD.01								
	145,000.000	Local		11.303377	1,638,989.67	6.960000	1,009,200.00	-629,789.67	0.16
		Base		11.303377	1,638,989.67	6.960000	1,009,200.00	-629,789.67	0.16
750236101	RADIAN GROUP INC COMMON STOCK USD.001								
	196,169.000	Local		18.489522	3,627,070.99	15.510000	3,042,581.19	-584,489.80	0.48
		Base		18.489522	3,627,070.99	15.510000	3,042,581.19	-584,489.80	0.48
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
	180,000.000	Local		13.008455	2,341,521.83	2.810000	505,800.00	-1,835,721.83	0.08
		Base		13.008455	2,341,521.83	2.810000	505,800.00	-1,835,721.83	0.08
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
	52,900.000	Local		44.786743	2,369,218.72	31.430000	1,662,647.00	-706,571.72	0.26
		Base		44.786743	2,369,218.72	31.430000	1,662,647.00	-706,571.72	0.26
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
	221,300.000	Local		9.351048	2,069,386.97	7.410000	1,639,833.00	-429,553.97	0.26
		Base		9.351048	2,069,386.97	7.410000	1,639,833.00	-429,553.97	0.26
75615P103	REATA PHARMACEUTICALS INC A COMMON STOCK USD.001								
	3,746.000	Local		186.424600	698,346.55	156.020000	584,450.92	-113,895.63	0.09
		Base		186.424600	698,346.55	156.020000	584,450.92	-113,895.63	0.09
75629F109	RECRO PHARMA INC COMMON STOCK USD.01								
	47,000.000	Local		16.778814	788,604.27	4.550000	213,850.00	-574,754.27	0.03
		Base		16.778814	788,604.27	4.550000	213,850.00	-574,754.27	0.03
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
	32,000.000	Local		68.584548	2,194,705.54	36.830000	1,178,560.00	-1,016,145.54	0.19
		Base		68.584548	2,194,705.54	36.830000	1,178,560.00	-1,016,145.54	0.19

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75902K106	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1							
		13,000.000	Local 26.946057	350,298.74	17.710000	230,230.00	-120,068.74	0.04
			Base 26.946057	350,298.74	17.710000	230,230.00	-120,068.74	0.04
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		18,500.000	Local 103.908635	1,922,309.75	123.610000	2,286,785.00	364,475.25	0.36
			Base 103.908635	1,922,309.75	123.610000	2,286,785.00	364,475.25	0.36
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		82,000.000	Local 25.827839	2,117,882.82	27.820000	2,281,240.00	163,357.18	0.36
			Base 25.827839	2,117,882.82	27.820000	2,281,240.00	163,357.18	0.36
761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001							
		46,922.000	Local 27.991605	1,313,422.11	24.420000	1,145,835.24	-167,586.87	0.18
			Base 27.991605	1,313,422.11	24.420000	1,145,835.24	-167,586.87	0.18
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		25,463.000	Local 84.081409	2,140,964.92	69.370000	1,766,368.31	-374,596.61	0.28
			Base 84.081409	2,140,964.92	69.370000	1,766,368.31	-374,596.61	0.28
767754872	RITE AID CORP COMMON STOCK USD1.0							
		103,000.000	Local 13.623992	1,403,271.18	17.060000	1,757,180.00	353,908.82	0.28
			Base 13.623992	1,403,271.18	17.060000	1,757,180.00	353,908.82	0.28
78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001							
		96,391.000	Local 4.040781	389,494.89	6.670000	642,927.97	253,433.08	0.10
			Base 4.040781	389,494.89	6.670000	642,927.97	253,433.08	0.10
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
		37,618.000	Local 61.516109	2,314,112.98	34.600000	1,301,582.80	-1,012,530.18	0.21
			Base 61.516109	2,314,112.98	34.600000	1,301,582.80	-1,012,530.18	0.21
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		66,000.000	Local 44.980066	2,968,684.38	75.120000	4,957,920.00	1,989,235.62	0.78
			Base 44.980066	2,968,684.38	75.120000	4,957,920.00	1,989,235.62	0.78
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		136,000.000	Local 19.077335	2,594,517.60	14.430000	1,962,480.00	-632,037.60	0.31
			Base 19.077335	2,594,517.60	14.430000	1,962,480.00	-632,037.60	0.31

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78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	12,000.000	Local 96.789990	1,161,479.88	76.260000	915,120.00	-246,359.88	0.14
			Base 96.789990	1,161,479.88	76.260000	915,120.00	-246,359.88	0.14
78667J108	SAGE THERAPEUTICS INC COMMON STOCK USD.0001	17,150.000	Local 36.325700	622,985.76	41.580000	713,097.00	90,111.24	0.11
			Base 36.325700	622,985.76	41.580000	713,097.00	90,111.24	0.11
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001	65,000.000	Local 31.929038	2,075,387.44	26.470000	1,720,550.00	-354,837.44	0.27
			Base 31.929038	2,075,387.44	26.470000	1,720,550.00	-354,837.44	0.27
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0	24,000.000	Local 154.501977	3,708,047.44	115.890000	2,781,360.00	-926,687.44	0.44
			Base 154.501977	3,708,047.44	115.890000	2,781,360.00	-926,687.44	0.44
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	62,000.000	Local 36.743586	2,278,102.32	24.780000	1,536,360.00	-741,742.32	0.24
			Base 36.743586	2,278,102.32	24.780000	1,536,360.00	-741,742.32	0.24
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	17,100.000	Local 94.091571	1,608,965.86	85.330000	1,459,143.00	-149,822.86	0.23
			Base 94.091571	1,608,965.86	85.330000	1,459,143.00	-149,822.86	0.23
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	97,381.000	Local 16.143024	1,572,023.86	8.960000	872,533.76	-699,490.10	0.14
			Base 16.143024	1,572,023.86	8.960000	872,533.76	-699,490.10	0.14
801056102	SANMINA CORP COMMON STOCK USD.01	110,000.000	Local 36.383072	4,002,137.89	25.040000	2,754,400.00	-1,247,737.89	0.43
			Base 36.383072	4,002,137.89	25.040000	2,754,400.00	-1,247,737.89	0.43
806037107	SCANSOURCE INC COMMON STOCK	26,966.000	Local 44.282408	1,194,119.41	24.090000	649,610.94	-544,508.47	0.10
			Base 44.282408	1,194,119.41	24.090000	649,610.94	-544,508.47	0.10
806882106	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0	50,000.000	Local 23.814447	1,190,722.35	17.640000	882,000.00	-308,722.35	0.14
			Base 23.814447	1,190,722.35	17.640000	882,000.00	-308,722.35	0.14

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
82710M100	SILK ROAD MEDICAL INC COMMON STOCK USD.001		24,000.000	45.598945	1,094,374.69	41.890000	1,005,360.00	-89,014.69	0.16
		Local		45.598945	1,094,374.69	41.890000	1,005,360.00	-89,014.69	0.16
830879102	SKYWEST INC COMMON STOCK		13,600.000	58.373181	793,875.26	32.620000	443,632.00	-350,243.26	0.07
		Local		58.373181	793,875.26	32.620000	443,632.00	-350,243.26	0.07
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01		35,000.000	47.896750	1,676,386.25	41.640000	1,457,400.00	-218,986.25	0.23
		Local		47.896750	1,676,386.25	41.640000	1,457,400.00	-218,986.25	0.23
83570H108	SONOS INC COMMON STOCK USD.001		142,700.000	13.432780	1,916,857.77	14.630000	2,087,701.00	170,843.23	0.33
		Local		13.432780	1,916,857.77	14.630000	2,087,701.00	170,843.23	0.33
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01		498,600.000	4.235477	2,111,808.83	2.560000	1,276,416.00	-835,392.83	0.20
		Local		4.235477	2,111,808.83	2.560000	1,276,416.00	-835,392.83	0.20
847215100	SPARTANNASH CO COMMON STOCK		154,923.000	15.464226	2,395,764.22	21.250000	3,292,113.75	896,349.53	0.52
		Local		15.464226	2,395,764.22	21.250000	3,292,113.75	896,349.53	0.52
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001		200,000.000	15.370805	3,074,160.95	3.380000	676,000.00	-2,398,160.95	0.11
		Local		15.370805	3,074,160.95	3.380000	676,000.00	-2,398,160.95	0.11
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01		28,100.000	56.477914	1,587,029.39	45.900000	1,289,790.00	-297,239.39	0.20
		Local		56.477914	1,587,029.39	45.900000	1,289,790.00	-297,239.39	0.20
84857L101	SPIRE INC COMMON STOCK USD1.0		26,000.000	74.843713	1,945,936.53	65.710000	1,708,460.00	-237,476.53	0.27
		Local		74.843713	1,945,936.53	65.710000	1,708,460.00	-237,476.53	0.27
84920Y106	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01		115,000.000	6.382855	734,028.30	14.250000	1,638,750.00	904,721.70	0.26
		Local		6.382855	734,028.30	14.250000	1,638,750.00	904,721.70	0.26

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85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		55,200.000	Local 18.540530	1,023,437.26	25.590000	1,412,568.00	389,130.74	0.22
			Base 18.540530	1,023,437.26	25.590000	1,412,568.00	389,130.74	0.22
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
		65,800.000	Local 39.837675	2,621,319.02	61.540000	4,049,332.00	1,428,012.98	0.64
			Base 39.837675	2,621,319.02	61.540000	4,049,332.00	1,428,012.98	0.64
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		19,000.000	Local 40.215751	764,099.27	41.200000	782,800.00	18,700.73	0.12
			Base 40.215751	764,099.27	41.200000	782,800.00	18,700.73	0.12
858155203	STEELCASE INC CL A COMMON STOCK							
		137,000.000	Local 15.584792	2,135,116.54	12.060000	1,652,220.00	-482,896.54	0.26
			Base 15.584792	2,135,116.54	12.060000	1,652,220.00	-482,896.54	0.26
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		184,131.000	Local 15.646441	2,880,994.89	5.930000	1,091,896.83	-1,789,098.06	0.17
			Base 15.646441	2,880,994.89	5.930000	1,091,896.83	-1,789,098.06	0.17
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01							
		413,500.000	Local 6.606987	2,731,989.02	2.960000	1,223,960.00	-1,508,029.02	0.19
			Base 6.606987	2,731,989.02	2.960000	1,223,960.00	-1,508,029.02	0.19
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
		292,861.000	Local 15.624838	4,575,905.60	8.150000	2,386,817.15	-2,189,088.45	0.38
			Base 15.624838	4,575,905.60	8.150000	2,386,817.15	-2,189,088.45	0.38
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		17,958.000	Local 40.900000	734,482.20	23.750000	426,502.50	-307,979.70	0.07
			Base 40.900000	734,482.20	23.750000	426,502.50	-307,979.70	0.07
868873100	SURMODICS INC COMMON STOCK USD.05							
		40,500.000	Local 58.045320	2,350,835.45	43.240000	1,751,220.00	-599,615.45	0.28
			Base 58.045320	2,350,835.45	43.240000	1,751,220.00	-599,615.45	0.28
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		34,000.000	Local 52.145272	1,772,939.26	58.250000	1,980,500.00	207,560.74	0.31
			Base 52.145272	1,772,939.26	58.250000	1,980,500.00	207,560.74	0.31

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871851101	SYSTEMAX INC COMMON STOCK USD.01							
		50,000.000	Local 20.897716	1,044,885.81	20.540000	1,027,000.00	-17,885.81	0.16
			Base 20.897716	1,044,885.81	20.540000	1,027,000.00	-17,885.81	0.16
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
		18,000.000	Local 54.940239	988,924.31	41.430000	745,740.00	-243,184.31	0.12
			Base 54.940239	988,924.31	41.430000	745,740.00	-243,184.31	0.12
878237106	TECH DATA CORP COMMON STOCK USD.0015							
		14,617.000	Local 87.976003	1,285,945.23	145.000000	2,119,465.00	833,519.77	0.33
			Base 87.976003	1,285,945.23	145.000000	2,119,465.00	833,519.77	0.33
87918A105	TELADOC HEALTH INC COMMON STOCK USD.001							
		3,200.000	Local 153.152269	490,087.26	190.840000	610,688.00	120,600.74	0.10
			Base 153.152269	490,087.26	190.840000	610,688.00	120,600.74	0.10
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		49,300.000	Local 32.609900	1,607,668.07	19.880000	980,084.00	-627,584.07	0.15
			Base 32.609900	1,607,668.07	19.880000	980,084.00	-627,584.07	0.15
88025T102	TENABLE HOLDINGS INC COMMON STOCK USD.01							
		76,000.000	Local 31.995143	2,431,630.90	29.810000	2,265,560.00	-166,070.90	0.36
			Base 31.995143	2,431,630.90	29.810000	2,265,560.00	-166,070.90	0.36
880779103	TEREX CORP COMMON STOCK USD.01							
		99,400.000	Local 25.164896	2,501,390.71	18.770000	1,865,738.00	-635,652.71	0.29
			Base 25.164896	2,501,390.71	18.770000	1,865,738.00	-635,652.71	0.29
88830R101	TITAN MACHINERY INC COMMON STOCK USD.00001							
		55,600.000	Local 17.139539	952,958.38	10.860000	603,816.00	-349,142.38	0.10
			Base 17.139539	952,958.38	10.860000	603,816.00	-349,142.38	0.10
89532E109	TREVENA INC COMMON STOCK USD.001							
		116,476.000	Local 3.288337	383,012.35	1.500000	174,714.00	-208,298.35	0.03
			Base 3.288337	383,012.35	1.500000	174,714.00	-208,298.35	0.03
896288107	TRINET GROUP INC COMMON STOCK USD.000025							
		41,400.000	Local 53.228500	2,203,659.90	60.940000	2,522,916.00	319,256.10	0.40
			Base 53.228500	2,203,659.90	60.940000	2,522,916.00	319,256.10	0.40

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896749108	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0							
		84,088.000	Local 22.250402	1,870,991.79	19.020000	1,599,353.76	-271,638.03	0.25
			Base 22.250402	1,870,991.79	19.020000	1,599,353.76	-271,638.03	0.25
89785X101	TRUEBLUE INC COMMON STOCK							
		74,399.000	Local 23.138994	1,721,518.04	15.270000	1,136,072.73	-585,445.31	0.18
			Base 23.138994	1,721,518.04	15.270000	1,136,072.73	-585,445.31	0.18
90041T108	TURNING POINT THERAPEUTICS I COMMON STOCK USD.0001							
		10,000.000	Local 43.502956	435,029.56	64.590000	645,900.00	210,870.44	0.10
			Base 43.502956	435,029.56	64.590000	645,900.00	210,870.44	0.10
901109108	TUTOR PERINI CORP COMMON STOCK USD1.0							
		164,700.000	Local 6.679119	1,100,050.94	12.180000	2,006,046.00	905,995.06	0.32
			Base 6.679119	1,100,050.94	12.180000	2,006,046.00	905,995.06	0.32
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		20,000.000	Local 108.931977	2,178,639.53	73.430000	1,468,600.00	-710,039.53	0.23
			Base 108.931977	2,178,639.53	73.430000	1,468,600.00	-710,039.53	0.23
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001							
		12,000.000	Local 62.133082	745,596.98	78.220000	938,640.00	193,043.02	0.15
			Base 62.133082	745,596.98	78.220000	938,640.00	193,043.02	0.15
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
		99,300.000	Local 16.393499	1,627,874.44	10.640000	1,056,552.00	-571,322.44	0.17
			Base 16.393499	1,627,874.44	10.640000	1,056,552.00	-571,322.44	0.17
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		78,000.000	Local 18.876301	1,472,351.47	20.120000	1,569,360.00	97,008.53	0.25
			Base 18.876301	1,472,351.47	20.120000	1,569,360.00	97,008.53	0.25
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		133,100.000	Local 17.650043	2,349,220.78	18.210000	2,423,751.00	74,530.22	0.38
			Base 17.650043	2,349,220.78	18.210000	2,423,751.00	74,530.22	0.38
913259107	UNITIL CORP COMMON STOCK							
		12,000.000	Local 62.368268	748,419.22	44.820000	537,840.00	-210,579.22	0.08
			Base 62.368268	748,419.22	44.820000	537,840.00	-210,579.22	0.08

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913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		31,700.000	Local 44.319326	1,404,922.65	46.820000	1,484,194.00	79,271.35	0.23
			Base 44.319326	1,404,922.65	46.820000	1,484,194.00	79,271.35	0.23
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		96,537.000	Local 24.078244	2,324,441.40	17.750000	1,713,531.75	-610,909.65	0.27
			Base 24.078244	2,324,441.40	17.750000	1,713,531.75	-610,909.65	0.27
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		120,900.000	Local 18.881148	2,282,730.81	11.870000	1,435,083.00	-847,647.81	0.23
			Base 18.881148	2,282,730.81	11.870000	1,435,083.00	-847,647.81	0.23
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		118,000.000	Local 17.473693	2,061,895.78	11.440000	1,349,920.00	-711,975.78	0.21
			Base 17.473693	2,061,895.78	11.440000	1,349,920.00	-711,975.78	0.21
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		150,700.000	Local 10.135901	1,527,480.35	10.060000	1,516,042.00	-11,438.35	0.24
			Base 10.135901	1,527,480.35	10.060000	1,516,042.00	-11,438.35	0.24
92243A200	VAXART INC COMMON STOCK USD.1							
		300,000.000	Local 1.760358	528,107.40	8.850000	2,655,000.00	2,126,892.60	0.42
			Base 1.760358	528,107.40	8.850000	2,655,000.00	2,126,892.60	0.42
92337F107	VERACYTE INC COMMON STOCK USD.001							
		64,000.000	Local 24.149165	1,545,546.55	25.900000	1,657,600.00	112,053.45	0.26
			Base 24.149165	1,545,546.55	25.900000	1,657,600.00	112,053.45	0.26
923454102	VERITIV CORP COMMON STOCK USD.01							
		97,100.000	Local 27.680914	2,687,816.71	16.960000	1,646,816.00	-1,041,000.71	0.26
			Base 27.680914	2,687,816.71	16.960000	1,646,816.00	-1,041,000.71	0.26
92531L207	VERSO CORP A COMMON STOCK							
		185,000.000	Local 25.929223	4,796,906.20	11.960000	2,212,600.00	-2,584,306.20	0.35
			Base 25.929223	4,796,906.20	11.960000	2,212,600.00	-2,584,306.20	0.35
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK							
		2,500.000	Local 30.867964	77,169.91	40.970000	102,425.00	25,255.09	0.02
			Base 30.867964	77,169.91	40.970000	102,425.00	25,255.09	0.02

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92915B106	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001							
		56,400.000	Local 22.081960	1,245,422.57	12.620000	711,768.00	-533,654.57	0.11
			Base 22.081960	1,245,422.57	12.620000	711,768.00	-533,654.57	0.11
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		143,100.000	Local 11.966244	1,712,369.57	10.620000	1,519,722.00	-192,647.57	0.24
			Base 11.966244	1,712,369.57	10.620000	1,519,722.00	-192,647.57	0.24
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		107,000.000	Local 24.067463	2,575,218.59	15.390000	1,646,730.00	-928,488.59	0.26
			Base 24.067463	2,575,218.59	15.390000	1,646,730.00	-928,488.59	0.26
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		114,403.000	Local 35.720485	4,086,530.69	43.530000	4,979,962.59	893,431.90	0.79
			Base 35.720485	4,086,530.69	43.530000	4,979,962.59	893,431.90	0.79
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01							
		33,500.000	Local 49.115968	1,645,384.93	35.110000	1,176,185.00	-469,199.93	0.19
			Base 49.115968	1,645,384.93	35.110000	1,176,185.00	-469,199.93	0.19
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		28,300.000	Local 47.616978	1,347,560.48	66.620000	1,885,346.00	537,785.52	0.30
			Base 47.616978	1,347,560.48	66.620000	1,885,346.00	537,785.52	0.30
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		42,000.000	Local 76.379016	3,207,918.69	43.620000	1,832,040.00	-1,375,878.69	0.29
			Base 76.379016	3,207,918.69	43.620000	1,832,040.00	-1,375,878.69	0.29
98139A105	WORKIVA INC COMMON STOCK USD.001							
		54,000.000	Local 54.108956	2,921,883.61	53.490000	2,888,460.00	-33,423.61	0.46
			Base 54.108956	2,921,883.61	53.490000	2,888,460.00	-33,423.61	0.46
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		124,000.000	Local 28.452950	3,528,165.85	25.760000	3,194,240.00	-333,925.85	0.50
			Base 28.452950	3,528,165.85	25.760000	3,194,240.00	-333,925.85	0.50
98262P101	WW INTERNATIONAL INC COMMON STOCK							
		90,000.000	Local 47.106169	4,239,555.23	25.380000	2,284,200.00	-1,955,355.23	0.36
			Base 47.106169	4,239,555.23	25.380000	2,284,200.00	-1,955,355.23	0.36

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98390M103	XPERI HOLDING CORP COMMON STOCK							
		159,200.000	Local 23.879535	3,801,621.99	14.760000	2,349,792.00	-1,451,829.99	0.37
			Base 23.879535	3,801,621.99	14.760000	2,349,792.00	-1,451,829.99	0.37
98400H102	XBIOTECH INC COMMON STOCK							
		48,400.000	Local 15.569802	753,578.41	13.710000	663,564.00	-90,014.41	0.10
			Base 15.569802	753,578.41	13.710000	663,564.00	-90,014.41	0.10
98401F105	XENCOR INC COMMON STOCK USD.01							
		28,100.000	Local 31.646663	889,271.23	32.390000	910,159.00	20,887.77	0.14
			Base 31.646663	889,271.23	32.390000	910,159.00	20,887.77	0.14
985817105	YELP INC COMMON STOCK USD.000001							
		103,000.000	Local 41.908269	4,316,551.68	23.130000	2,382,390.00	-1,934,161.68	0.38
			Base 41.908269	4,316,551.68	23.130000	2,382,390.00	-1,934,161.68	0.38
989817101	ZUMIEZ INC COMMON STOCK							
		25,000.000	Local 24.860530	621,513.25	27.380000	684,500.00	62,986.75	0.11
			Base 24.860530	621,513.25	27.380000	684,500.00	62,986.75	0.11
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		38,000.000	Local 41.622300	1,581,647.40	24.410000	927,580.00	-654,067.40	0.15
			Base 41.622300	1,581,647.40	24.410000	927,580.00	-654,067.40	0.15
G0772R208	BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0							
		78,000.000	Local 38.179195	2,977,977.19	24.390000	1,902,420.00	-1,075,557.19	0.30
			Base 38.179195	2,977,977.19	24.390000	1,902,420.00	-1,075,557.19	0.30
G11196105	BIOHAVEN PHARMACEUTICAL HOLD COMMON STOCK							
		15,000.000	Local 43.833900	657,508.50	73.110000	1,096,650.00	439,141.50	0.17
			Base 43.833900	657,508.50	73.110000	1,096,650.00	439,141.50	0.17
G2143T103	CIMPRESS PLC COMMON STOCK EUR.01							
		9,500.000	Local 115.215021	1,094,542.70	76.340000	725,230.00	-369,312.70	0.11
			Base 115.215021	1,094,542.70	76.340000	725,230.00	-369,312.70	0.11
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		210,759.000	Local 14.136109	2,979,312.19	3.430000	722,903.37	-2,256,408.82	0.11
			Base 14.136109	2,979,312.19	3.430000	722,903.37	-2,256,408.82	0.11

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

Books Open

Prepared by State Street

Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015	107,139.000	Local 38.582027	4,133,639.78	36.270000	3,885,931.53	-247,708.25	0.61
			Base 38.582027	4,133,639.78	36.270000	3,885,931.53	-247,708.25	0.61
G3323L100	FABRINET COMMON STOCK USD.01	47,400.000	Local 53.200614	2,521,709.09	62.420000	2,958,708.00	436,998.91	0.47
			Base 53.200614	2,521,709.09	62.420000	2,958,708.00	436,998.91	0.47
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01	32,000.000	Local 33.607738	1,075,447.60	24.620000	787,840.00	-287,607.60	0.12
			Base 33.607738	1,075,447.60	24.620000	787,840.00	-287,607.60	0.12
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001	21,800.000	Local 35.539048	774,751.25	26.580000	579,444.00	-195,307.25	0.09
			Base 35.539048	774,751.25	26.580000	579,444.00	-195,307.25	0.09
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	11,000.000	Local 125.794803	1,383,742.83	48.130000	529,430.00	-854,312.83	0.08
			Base 125.794803	1,383,742.83	48.130000	529,430.00	-854,312.83	0.08
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2	90,793.000	Local 20.420238	1,854,014.68	2.680000	243,325.24	-1,610,689.44	0.04
			Base 20.420238	1,854,014.68	2.680000	243,325.24	-1,610,689.44	0.04
G65773106	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	500,000.000	Local 2.245722	1,122,861.00	4.060000	2,030,000.00	907,139.00	0.32
			Base 2.245722	1,122,861.00	4.060000	2,030,000.00	907,139.00	0.32
G6674U108	NOVOCURE LTD COMMON STOCK	43,000.000	Local 47.195900	2,029,423.72	59.300000	2,549,900.00	520,476.28	0.40
			Base 47.195900	2,029,423.72	59.300000	2,549,900.00	520,476.28	0.40
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01	85,000.000	Local 7.893177	670,920.03	8.180000	695,300.00	24,379.97	0.11
			Base 7.893177	670,920.03	8.180000	695,300.00	24,379.97	0.11
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01	51,000.000	Local 32.039582	1,634,018.69	30.240000	1,542,240.00	-91,778.69	0.24
			Base 32.039582	1,634,018.69	30.240000	1,542,240.00	-91,778.69	0.24

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
G9087Q102	TRONOX HOLDINGS PLC A COMMON STOCK USD.01							
		200,000.000	Local 16.466260	3,293,252.05	7.220000	1,444,000.00	-1,849,252.05	0.23
			Base 16.466260	3,293,252.05	7.220000	1,444,000.00	-1,849,252.05	0.23
G9618E107	WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0							
		900.000	Local 976.395244	878,755.72	887.970000	799,173.00	-79,582.72	0.13
			Base 976.395244	878,755.72	887.970000	799,173.00	-79,582.72	0.13
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		73,000.000	Local 61.487985	4,488,622.94	22.160000	1,617,680.00	-2,870,942.94	0.26
			Base 61.487985	4,488,622.94	22.160000	1,617,680.00	-2,870,942.94	0.26
M20598104	CAESARSTONE LTD COMMON STOCK							
		88,000.000	Local 14.740000	1,297,120.00	11.850000	1,042,800.00	-254,320.00	0.16
			Base 14.740000	1,297,120.00	11.850000	1,042,800.00	-254,320.00	0.16
Y2065G121	DHT HOLDINGS INC COMMON STOCK USD.01							
		315,900.000	Local 5.662664	1,788,835.57	5.130000	1,620,567.00	-168,268.57	0.26
			Base 5.662664	1,788,835.57	5.130000	1,620,567.00	-168,268.57	0.26
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK							
		38,400.000	Local 27.807106	1,067,792.87	16.340000	627,456.00	-440,336.87	0.10
			Base 27.807106	1,067,792.87	16.340000	627,456.00	-440,336.87	0.10
US DOLLAR Total		32,246,840.000	Local	731,644,978.97		633,602,405.94	-98,042,573.03	99.97
			Base	731,644,978.97		633,602,405.94	-98,042,573.03	99.97
EQUITY Total		32,246,840.000	Base	731,644,978.97		633,602,405.94	-98,042,573.03	99.97

Holdings

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



STATE STREET

As of: June 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		32,037,622.040	Base	731,435,761.01		633,393,187.98	-98,042,573.03	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
EQUITY						
U.S. DOLLAR						
UNITED STATES						
6,741,237.389 HAND COMPOSITE EMPLOYEE	14.5400	89,700,908.00	0.00	98,017,591.64		8,316,683.64
41026E269 BENEFIT TR	14.5400	89,700,908.00	0.00	98,017,591.64	26.50	8,316,683.64
HB5F20000002: RIVER & MER LONG CR						
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
232,884.000 ISHARES LONG-TERM CORPORATE	70.0400	15,285,786.76	0.00	16,311,195.36		1,025,408.60
464289511 HB5F20000002: RIVER & MER LONG CR	70.0400	15,285,786.76	0.00	16,311,195.36	4.41	1,025,408.60
7,242,356.257 PIMCO LNG-TRM CRDT BND-INS	13.2800	90,860,938.93	338,641.54	96,178,491.09		5,317,552.16
72201P647 HB5F20000002: RIVER & MER LONG CR	13.2800	90,860,938.93	338,641.54	96,178,491.09	26.00	5,317,552.16
5,271,000.000 U S TREASURY BD PRIN STRIP	65.5745	3,183,778.50	0.00	3,456,430.89		272,652.39
912803FG3 0.000% 02/15/2049 DD 02/15/19	65.5745	3,183,778.50	0.00	3,456,430.89	0.93	272,652.39
HB5F20000002: RIVER & MER LONG CR						
3,440,512.488 VANGUARD L/T INV GR-ADM	11.8300	36,719,947.74	109,123.00	40,701,262.73		3,981,314.99
922031778 HB5F20000002: RIVER & MER LONG CR	11.8300	36,719,947.74	109,123.00	40,701,262.73	11.00	3,981,314.99
SUBTOTAL UNITED STATES		146,050,451.93	447,764.54	156,647,380.07		10,596,928.14
		146,050,451.93	447,764.54	156,647,380.07	42.34	10,596,928.14
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		146,050,451.93	447,764.54	156,647,380.07		10,596,928.14
		146,050,451.93	447,764.54	156,647,380.07	42.34	10,596,928.14
TOTAL FIXED INCOME SECURITIES		146,050,451.93	447,764.54	156,647,380.07	42.34	10,596,928.14
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
UNITED STATES						
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000002: RIVER & MER LONG CR		-19,110.00	0.00	-19,110.00		0.00
		-19,110.00	0.00	-19,110.00	-0.01	0.00
EQUITY						
U.S. DOLLAR						
UNITED STATES						
8,850,874.759 WILMINGTON TR COLLECTIVE INVT	10.8400	90,390,016.15	0.00	95,943,482.39		5,553,466.24
97182E477 SLC MGMT U S LONG CR FD FEE CL HB5F20000002: RIVER & MER LONG CR	10.8400	90,390,016.15	0.00	95,943,482.39	25.94	5,553,466.24
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
3,056,384.410 BLACKROCK LIQ TREAS TR INSTL	100.0000	3,056,384.41	177.64	3,056,384.41		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000002: RIVER & MER LONG CR	100.0000	3,056,384.41	177.64	3,056,384.41	0.83	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: RIVER & MER LONG CR		-6,007.09	0.00	-6,007.09		0.00
		-6,007.09	0.00	-6,007.09	0.00	0.00
CASH HB5F20000002: RIVER & MER LONG CR		1.71	0.00	1.71		0.00
		1.71	0.00	1.71	0.00	0.00
PAYABLE FOR TRUSTEE FEES HB5F20000002: RIVER & MER LONG CR		-16,027.81	0.00	-16,027.81		0.00
		-16,027.81	0.00	-16,027.81	0.00	0.00
SUBTOTAL U.S. DOLLAR		3,034,351.22	177.64	3,034,351.22		0.00
		3,034,351.22	177.64	3,034,351.22	0.83	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		3,034,351.22	177.64	3,034,351.22		0.00
		3,034,351.22	177.64	3,034,351.22	0.83	0.00

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		3,034,351.22	177.64	3,034,351.22	0.83	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
153,229.000 VANGUARD LONG-TERM CORP BOND	106.2900	15,286,251.39	0.00	16,286,710.41		1,000,459.02
92206C813 HB5F20000002: RIVER & MER LONG CR	106.2900	15,286,251.39	0.00	16,286,710.41	4.40	1,000,459.02
TOTAL ASSETS - BASE:		<u>344,442,868.69</u>	<u>447,942.18</u>	<u>369,910,405.73</u>	<u>100.00</u>	<u>25,467,537.04</u>
NET ASSETS - BASE:				<u>370,358,347.91</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
6,800.000 AAR CORP 000361105	20.6700 20.6700	139,732.52 139,732.52	0.00 0.00	140,556.00 140,556.00	0.07	823.48 823.48
19,500.000 ABM INDUSTRIES INC 000957100	36.3000 36.3000	549,756.48 549,756.48	0.00 0.00	707,850.00 707,850.00	0.33	158,093.52 158,093.52
223,970.000 A10 NETWORKS INC 002121101	6.8100 6.8100	1,257,564.23 1,257,564.23	0.00 0.00	1,525,235.70 1,525,235.70	0.72	267,671.47 267,671.47
41,820.000 AXT INC 00246W103	4.7600 4.7600	214,998.99 214,998.99	0.00 0.00	199,063.20 199,063.20	0.09	-15,935.79 -15,935.79
45,321.000 ACADIA HEALTHCARE CO INC 00404A109	25.1200 25.1200	1,471,375.85 1,471,375.85	0.00 0.00	1,138,463.52 1,138,463.52	0.53	-332,912.33 -332,912.33
270,998.000 ACCURAY INC 004397105	2.0300 2.0300	997,853.10 997,853.10	0.00 0.00	550,125.94 550,125.94	0.26	-447,727.16 -447,727.16
27,801.000 ADTRAN INC 00738A106	10.9300 10.9300	232,139.93 232,139.93	0.00 0.00	303,864.93 303,864.93	0.14	71,725.00 71,725.00
40,340.000 AEGION CORP 00770F104	15.8700 15.8700	603,778.47 603,778.47	0.00 0.00	640,195.80 640,195.80	0.30	36,417.33 36,417.33

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,900.000 ADVANCED ENERGY INDUSTRIES INC 007973100	67.7900 67.7900	1,367,608.03 1,367,608.03	0.00 0.00	1,755,761.00 1,755,761.00	0.82	388,152.97 388,152.97
70,100.000 AIR LEASE CORP 00912X302	29.2900 29.2900	2,284,961.66 2,284,961.66	10,815.00 10,815.00	2,053,229.00 2,053,229.00	0.96	-231,732.66 -231,732.66
59,883.000 ALLEGHENY TECHNOLOGIES INC 01741R102	10.1900 10.1900	811,113.23 811,113.23	0.00 0.00	610,207.77 610,207.77	0.29	-200,905.46 -200,905.46
10,600.000 ALLEGIANT TRAVEL CO 01748X102	109.2100 109.2100	1,043,928.17 1,043,928.17	0.00 0.00	1,157,626.00 1,157,626.00	0.54	113,697.83 113,697.83
62,232.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	6.7700 6.7700	729,887.59 729,887.59	0.00 0.00	421,310.64 421,310.64	0.20	-308,576.95 -308,576.95
87,600.000 ALPHATEC HOLDINGS INC 02081G201	4.7000 4.7000	308,761.68 308,761.68	0.00 0.00	411,720.00 411,720.00	0.19	102,958.32 102,958.32
88,600.000 AMERESCO INC 02361E108	27.7800 27.7800	1,301,649.11 1,301,649.11	0.00 0.00	2,461,308.00 2,461,308.00	1.15	1,159,658.89 1,159,658.89
30,900.000 AMERICAN VANGUARD CORP 030371108	13.7600 13.7600	462,556.99 462,556.99	0.00 0.00	425,184.00 425,184.00	0.20	-37,372.99 -37,372.99
18,649.000 AMERICAN WOODMARK CORP 030506109	75.6500 75.6500	1,288,188.30 1,288,188.30	0.00 0.00	1,410,796.85 1,410,796.85	0.66	122,608.55 122,608.55

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,204.000 AMERICA'S CAR-MART INC/TX 03062T105	87.8700 87.8700	750,431.87 750,431.87	0.00 0.00	1,072,365.48 1,072,365.48	 0.50	321,933.61 321,933.61
130,503.000 AMKOR TECHNOLOGY INC 031652100	12.3100 12.3100	1,142,773.97 1,142,773.97	0.00 0.00	1,606,491.93 1,606,491.93	 0.75	463,717.96 463,717.96
72,582.000 AMTECH SYSTEMS INC 032332504	4.8700 4.8700	492,292.52 492,292.52	0.00 0.00	353,474.34 353,474.34	 0.17	-138,818.18 -138,818.18
48,220.000 ANGIODYNAMICS INC 03475V101	10.1700 10.1700	632,709.24 632,709.24	0.00 0.00	490,397.40 490,397.40	 0.23	-142,311.84 -142,311.84
127,800.000 ARCHROCK INC 03957W106	6.4900 6.4900	1,215,647.78 1,215,647.78	0.00 0.00	829,422.00 829,422.00	 0.39	-386,225.78 -386,225.78
42,836.000 ARCOSA INC 039653100	42.2000 42.2000	1,350,102.27 1,350,102.27	0.00 0.00	1,807,679.20 1,807,679.20	 0.85	457,576.93 457,576.93
86,985.000 ARMADA HOFFLER PROPERTIES INC 04208T108	9.9500 9.9500	1,432,360.48 1,432,360.48	0.00 0.00	865,500.75 865,500.75	 0.41	-566,859.73 -566,859.73
72,437.000 ASPEN AEROGELS INC 04523Y105	6.5800 6.5800	331,737.21 331,737.21	0.00 0.00	476,635.46 476,635.46	 0.22	144,898.25 144,898.25
28,370.000 ASTEC INDUSTRIES INC 046224101	46.3100 46.3100	1,191,577.73 1,191,577.73	0.00 0.00	1,313,814.70 1,313,814.70	 0.62	122,236.97 122,236.97

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,600.000 ASTRONICS CORP 046433108	10.5600 10.5600	1,511,671.71 1,511,671.71	0.00 0.00	566,016.00 566,016.00	 0.27	-945,655.71 -945,655.71
4,608.000 ASURE SOFTWARE INC 04649U102	6.4300 6.4300	41,088.14 41,088.14	0.00 0.00	29,629.44 29,629.44	 0.01	-11,458.70 -11,458.70
36,614.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	43.0300 43.0300	969,989.71 969,989.71	0.00 0.00	1,575,500.42 1,575,500.42	 0.74	605,510.71 605,510.71
137,858.000 AVAYA HOLDINGS CORP 05351X101	12.3600 12.3600	2,134,912.84 2,134,912.84	0.00 0.00	1,703,924.88 1,703,924.88	 0.80	-430,987.96 -430,987.96
28,313.000 AVIAT NETWORKS INC 05366Y201	18.2500 18.2500	329,998.03 329,998.03	0.00 0.00	516,712.25 516,712.25	 0.24	186,714.22 186,714.22
240,654.000 AVID TECHNOLOGY INC 05367P100	7.2700 7.2700	1,379,912.12 1,379,912.12	0.00 0.00	1,749,554.58 1,749,554.58	 0.82	369,642.46 369,642.46
22,448.000 AXOS FINANCIAL INC 05465C100	22.0800 22.0800	623,859.00 623,859.00	0.00 0.00	495,651.84 495,651.84	 0.23	-128,207.16 -128,207.16
78,298.000 B RILEY FINANCIAL INC 05580M108	21.7600 21.7600	1,445,335.11 1,445,335.11	0.00 0.00	1,703,764.48 1,703,764.48	 0.80	258,429.37 258,429.37
SUBTOTAL UNITED STATES		32,042,254.06	10,815.00	33,069,033.50		1,026,779.44
		32,042,254.06	10,815.00	33,069,033.50	15.50	1,026,779.44

CANADA

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
334,800.000 BAYTEX ENERGY CORP 07317Q105	0.5044 0.5044	497,535.92 497,535.92	0.00 0.00	168,873.12 168,873.12	 0.08	-328,662.80 -328,662.80
UNITED STATES						
155,085.000 BEAZER HOMES USA INC 07556Q881	10.0700 10.0700	1,781,017.22 1,781,017.22	0.00 0.00	1,561,705.95 1,561,705.95	 0.73	-219,311.27 -219,311.27
31,000.000 BIOTELEMETRY INC 090672106	45.1900 45.1900	1,302,831.83 1,302,831.83	0.00 0.00	1,400,890.00 1,400,890.00	 0.66	98,058.17 98,058.17
112,272.000 BLOOM ENERGY CORP 093712107	10.8800 10.8800	1,012,864.05 1,012,864.05	0.00 0.00	1,221,519.36 1,221,519.36	 0.57	208,655.31 208,655.31
16,844.000 BROOKS AUTOMATION INC 114340102	44.2400 44.2400	566,828.55 566,828.55	0.00 0.00	745,178.56 745,178.56	 0.35	178,350.01 178,350.01
22,699.000 BUILDERS FIRSTSOURCE INC 12008R107	20.7000 20.7000	374,008.40 374,008.40	0.00 0.00	469,869.30 469,869.30	 0.22	95,860.90 95,860.90
149,708.000 CALAMP CORP 128126109	8.0100 8.0100	1,534,683.89 1,534,683.89	0.00 0.00	1,199,161.08 1,199,161.08	 0.56	-335,522.81 -335,522.81
50,609.000 CAREDx INC 14167L103	35.4300 35.4300	1,116,836.90 1,116,836.90	0.00 0.00	1,793,076.87 1,793,076.87	 0.84	676,239.97 676,239.97

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
13,726.000 CARPENTER TECHNOLOGY CORP 144285103	24.2800 24.2800	519,649.37 519,649.37	0.00 0.00	333,267.28 333,267.28	 0.16	-186,382.09 -186,382.09
304,520.000 CARROLS RESTAURANT GROUP INC 14574X104	4.8400 4.8400	1,994,275.70 1,994,275.70	0.00 0.00	1,473,876.80 1,473,876.80	 0.69	-520,398.90 -520,398.90
321,655.000 CASTLIGHT HEALTH INC 14862Q100	0.8300 0.8300	873,797.71 873,797.71	0.00 0.00	266,973.65 266,973.65	 0.13	-606,824.06 -606,824.06
59,700.000 CATCHMARK TIMBER TRUST INC 14912Y202	8.8500 8.8500	546,510.44 546,510.44	0.00 0.00	528,345.00 528,345.00	 0.25	-18,165.44 -18,165.44
6,703.000 CAVCO INDUSTRIES INC 149568107	192.8500 192.8500	988,597.41 988,597.41	0.00 0.00	1,292,673.55 1,292,673.55	 0.61	304,076.14 304,076.14
187,000.000 CENTURY ALUMINUM CO 156431108	7.1300 7.1300	1,369,898.12 1,369,898.12	0.00 0.00	1,333,310.00 1,333,310.00	 0.63	-36,588.12 -36,588.12
69,900.000 CENTURY CASINOS INC 156492100	4.1500 4.1500	565,323.90 565,323.90	0.00 0.00	290,085.00 290,085.00	 0.14	-275,238.90 -275,238.90
22,515.000 CENTURY COMMUNITIES INC 156504300	30.6600 30.6600	518,240.89 518,240.89	0.00 0.00	690,309.90 690,309.90	 0.32	172,069.01 172,069.01
29,900.000 CHEFS' WAREHOUSE INC/THE 163086101	13.5800 13.5800	472,027.74 472,027.74	0.00 0.00	406,042.00 406,042.00	 0.19	-65,985.74 -65,985.74

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
12,698.000 CHEMBIO DIAGNOSTICS INC 163572209	3.2500 3.2500	132,375.86 132,375.86	0.00 0.00	41,268.50 41,268.50	0.02	-91,107.36 -91,107.36
31,000.000 CHUY'S HOLDINGS INC 171604101	14.8800 14.8800	447,249.69 447,249.69	0.00 0.00	461,280.00 461,280.00	0.22	14,030.31 14,030.31
7,444.000 CIENA CORP 171779309	54.1600 54.1600	281,977.60 281,977.60	0.00 0.00	403,167.04 403,167.04	0.19	121,189.44 121,189.44
201,748.000 CLEVELAND-CLIFFS INC 185899101	5.5200 5.5200	1,515,179.66 1,515,179.66	0.00 0.00	1,113,648.96 1,113,648.96	0.52	-401,530.70 -401,530.70
113,100.000 CLOUDERA INC 18914U100	12.7200 12.7200	916,787.98 916,787.98	0.00 0.00	1,438,632.00 1,438,632.00	0.67	521,844.02 521,844.02
54,222.000 COHU INC 192576106	17.3400 17.3400	850,620.70 850,620.70	0.00 0.00	940,209.48 940,209.48	0.44	89,588.78 89,588.78
43,252.000 COMMERCIAL METALS CO 201723103	20.4000 20.4000	787,077.77 787,077.77	0.00 0.00	882,340.80 882,340.80	0.41	95,263.03 95,263.03
126,113.000 COMMERCIAL VEHICLE GROUP INC 202608105	2.8900 2.8900	711,556.28 711,556.28	0.00 0.00	364,466.57 364,466.57	0.17	-347,089.71 -347,089.71
20,300.000 COMMSCOPE HOLDING CO INC 20337X109	8.3300 8.3300	260,706.24 260,706.24	0.00 0.00	169,099.00 169,099.00	0.08	-91,607.24 -91,607.24

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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
423,156.000 COMMUNITY HEALTH SYSTEMS INC 203668108	3.0100 3.0100	1,354,443.07 1,354,443.07	0.00 0.00	1,273,699.56 1,273,699.56	 0.60	 -80,743.51
91,266.000 COMSCORE INC 20564W105	3.1000 3.1000	479,524.41 479,524.41	0.00 0.00	282,924.60 282,924.60	 0.13	 -196,599.81
61,497.000 COMTECH TELECOMMUNICATIONS COR 205826209	16.8900 16.8900	949,461.88 949,461.88	0.00 0.00	1,038,684.33 1,038,684.33	 0.49	 89,222.45
75,223.000 CONCRETE PUMPING HOLDINGS INC 206704108	3.4800 3.4800	278,148.26 278,148.26	0.00 0.00	261,776.04 261,776.04	 0.12	 -16,372.22
56,725.000 CONN'S INC 208242107	10.0900 10.0900	836,233.93 836,233.93	0.00 0.00	572,355.25 572,355.25	 0.27	 -263,878.68
72,326.000 CONSTRUCTION PARTNERS INC 21044C107	17.7600 17.7600	1,074,606.35 1,074,606.35	0.00 0.00	1,284,509.76 1,284,509.76	 0.60	 209,903.41
27,037.000 COOPER TIRE & RUBBER CO 216831107	27.6100 27.6100	734,664.38 734,664.38	0.00 0.00	746,491.57 746,491.57	 0.35	 11,827.19
55,900.000 COVANTA HOLDING CORP 22282E102	9.5900 9.5900	639,977.56 639,977.56	4,464.00 4,464.00	536,081.00 536,081.00	 0.25	 -103,896.56
209,265.000 CROSS COUNTRY HEALTHCARE INC 227483104	6.1600 6.1600	2,005,472.40 2,005,472.40	0.00 0.00	1,289,072.40 1,289,072.40	 0.60	 -716,400.00

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
2,635.000 DMC GLOBAL INC 23291C103	27.6000 27.6000	117,384.49 117,384.49	0.00 0.00	72,726.00 72,726.00	 0.03	-44,658.49 -44,658.49
92,112.000 DASAN ZHONG SOLUTIONS INC 23305L206	8.9300 8.9300	681,256.33 681,256.33	0.00 0.00	822,560.16 822,560.16	 0.39	141,303.83 141,303.83
102,241.000 DIGI INTERNATIONAL INC 253798102	11.6500 11.6500	1,365,705.71 1,365,705.71	0.00 0.00	1,191,107.65 1,191,107.65	 0.56	-174,598.06 -174,598.06
5,900.000 DINE BRANDS GLOBAL INC 254423106	42.1000 42.1000	156,584.74 156,584.74	0.00 0.00	248,390.00 248,390.00	 0.12	91,805.26 91,805.26
16,604.000 DUCOMMUN INC 264147109	34.8700 34.8700	631,969.36 631,969.36	0.00 0.00	578,981.48 578,981.48	 0.27	-52,987.88 -52,987.88
10,400.000 DUNKIN' BRANDS GROUP INC 265504100	65.2300 65.2300	449,521.81 449,521.81	0.00 0.00	678,392.00 678,392.00	 0.32	228,870.19 228,870.19
17,640.000 EARTHSTONE ENERGY INC 27032D304	2.8400 2.8400	99,162.23 99,162.23	0.00 0.00	50,097.60 50,097.60	 0.02	-49,064.63 -49,064.63
15,700.000 EASTSIDE DISTILLING INC 277802302	1.4600 1.4600	67,724.55 67,724.55	0.00 0.00	22,922.00 22,922.00	 0.01	-44,802.55 -44,802.55
53,500.000 EBIX INC 278715206	22.3600 22.3600	1,798,391.76 1,798,391.76	0.00 0.00	1,196,260.00 1,196,260.00	 0.56	-602,131.76 -602,131.76

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,818.000 EMERGENT BIOSOLUTIONS INC 29089Q105	79.0800 79.0800	1,224,536.40 1,224,536.40	0.00 0.00	1,962,607.44 1,962,607.44	 0.92	738,071.04 738,071.04
15,600.000 ENCORE WIRE CORP 292562105	48.8200 48.8200	713,320.30 713,320.30	0.00 0.00	761,592.00 761,592.00	 0.36	48,271.70 48,271.70
8,900.000 ENPRO INDUSTRIES INC 29355X107	49.2900 49.2900	445,524.55 445,524.55	0.00 0.00	438,681.00 438,681.00	 0.21	-6,843.55 -6,843.55
24,821.000 EVENTBRITE INC 29975E109	8.5700 8.5700	410,702.03 410,702.03	0.00 0.00	212,715.97 212,715.97	 0.10	-197,986.06 -197,986.06
25,100.000 EVERCORE INC 29977A105	58.9200 58.9200	1,772,016.06 1,772,016.06	0.00 0.00	1,478,892.00 1,478,892.00	 0.69	-293,124.06 -293,124.06
99,700.000 EVOLENT HEALTH INC 30050B101	7.1200 7.1200	742,163.54 742,163.54	0.00 0.00	709,864.00 709,864.00	 0.33	-32,299.54 -32,299.54
57,227.000 FERRO CORP 315405100	11.9400 11.9400	575,085.29 575,085.29	0.00 0.00	683,290.38 683,290.38	 0.32	108,205.09 108,205.09
44,147.000 FIRST FOUNDATION INC 32026V104	16.3400 16.3400	759,685.59 759,685.59	0.00 0.00	721,361.98 721,361.98	 0.34	-38,323.61 -38,323.61
92,065.000 FLEXION THERAPEUTICS INC 33938J106	13.1500 13.1500	1,159,745.91 1,159,745.91	0.00 0.00	1,210,654.75 1,210,654.75	 0.57	50,908.84 50,908.84

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
50,998.000 FORMFACTOR INC 346375108	29.3300 29.3300	676,916.58 676,916.58	0.00 0.00	1,495,771.34 1,495,771.34	 0.70	818,854.76 818,854.76
19,557.000 FORTRESS TRANSPORTATION AND IN 34960P101	12.9900 12.9900	328,734.09 328,734.09	0.00 0.00	254,045.43 254,045.43	 0.12	-74,688.66 -74,688.66
198,822.000 FORTERRA INC 34960W106	11.1600 11.1600	1,079,541.07 1,079,541.07	0.00 0.00	2,218,853.52 2,218,853.52	 1.04	1,139,312.45 1,139,312.45
15,930.000 FRANKLIN FINANCIAL NETWORK INC 35352P104	25.7500 25.7500	486,791.61 486,791.61	0.00 0.00	410,197.50 410,197.50	 0.19	-76,594.11 -76,594.11
94,642.000 FREQUENCY ELECTRONICS INC 358010106	8.7600 8.7600	944,698.40 944,698.40	0.00 0.00	829,063.92 829,063.92	 0.39	-115,634.48 -115,634.48
28,800.000 FRONTDOOR INC 35905A109	44.3300 44.3300	891,009.27 891,009.27	0.00 0.00	1,276,704.00 1,276,704.00	 0.60	385,694.73 385,694.73
78,824.000 GP STRATEGIES CORP 36225V104	8.5800 8.5800	1,027,397.08 1,027,397.08	0.00 0.00	676,309.92 676,309.92	 0.32	-351,087.16 -351,087.16
9,000.000 GENCOR INDUSTRIES INC 368678108	12.6400 12.6400	95,614.61 95,614.61	0.00 0.00	113,760.00 113,760.00	 0.05	18,145.39 18,145.39
5,388.000 GENERAC HOLDINGS INC 368736104	121.9300 121.9300	385,608.70 385,608.70	0.00 0.00	656,958.84 656,958.84	 0.31	271,350.14 271,350.14

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
69,981.000 GENERAL FINANCE CORP 369822101	6.7100 6.7100	581,033.98 581,033.98	0.00 0.00	469,572.51 469,572.51	 0.22	-111,461.47 -111,461.47
13,000.000 GIBRALTAR INDUSTRIES INC 374689107	48.0100 48.0100	568,577.39 568,577.39	0.00 0.00	624,130.00 624,130.00	 0.29	55,552.61 55,552.61
61,727.000 P H GLATFELTER CO 377316104	16.0500 16.0500	877,476.28 877,476.28	0.00 0.00	990,718.35 990,718.35	 0.46	113,242.07 113,242.07
19,384.000 GREAT LAKES DREDGE & DOCK CORP 390607109	9.2600 9.2600	65,659.35 65,659.35	0.00 0.00	179,495.84 179,495.84	 0.08	113,836.49 113,836.49
60,338.000 GRIFFON CORP 398433102	18.5200 18.5200	886,772.56 886,772.56	0.00 0.00	1,117,459.76 1,117,459.76	 0.52	230,687.20 230,687.20
27,654.000 HCI GROUP INC 40416E103	46.1800 46.1800	1,043,917.54 1,043,917.54	0.00 0.00	1,277,061.72 1,277,061.72	 0.60	233,144.18 233,144.18
35,139.000 HAYNES INTERNATIONAL INC 420877201	23.3600 23.3600	754,906.38 754,906.38	0.00 0.00	820,847.04 820,847.04	 0.38	65,940.66 65,940.66
60,721.000 HERC HOLDINGS INC 42704L104	30.7300 30.7300	2,379,262.57 2,379,262.57	0.00 0.00	1,865,956.33 1,865,956.33	 0.87	-513,306.24 -513,306.24
134,981.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	13.0900 13.0900	1,817,028.34 1,817,028.34	8,098.86 8,098.86	1,766,901.29 1,766,901.29	 0.83	-50,127.05 -50,127.05

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,500.000 HEXCEL CORP 428291108	45.2200 45.2200	660,841.37 660,841.37	0.00 0.00	700,910.00 700,910.00	0.33	40,068.63 40,068.63
80,401.000 HILLTOP HOLDINGS INC 432748101	18.4500 18.4500	1,805,680.34 1,805,680.34	0.00 0.00	1,483,398.45 1,483,398.45	0.70	-322,281.89 -322,281.89
278,269.000 HORIZON GLOBAL CORP 44052W104	2.2000 2.2000	707,340.99 707,340.99	0.00 0.00	612,191.80 612,191.80	0.29	-95,149.19 -95,149.19
14,400.000 HOULIHAN LOKEY INC 441593100	55.6400 55.6400	714,636.62 714,636.62	0.00 0.00	801,216.00 801,216.00	0.38	86,579.38 86,579.38
64,565.000 HUNTSMAN CORP 447011107	17.9700 17.9700	1,379,754.63 1,379,754.63	0.00 0.00	1,160,233.05 1,160,233.05	0.54	-219,521.58 -219,521.58
20,036.000 HURCO COS INC 447324104	27.9700 27.9700	291,571.22 291,571.22	2,604.68 2,604.68	560,406.92 560,406.92	0.26	268,835.70 268,835.70
27,659.000 HYSTER-YALE MATERIALS HANDLING 449172105	38.6600 38.6600	1,499,674.06 1,499,674.06	0.00 0.00	1,069,296.94 1,069,296.94	0.50	-430,377.12 -430,377.12
118,003.000 IDENTIV INC 45170X205	5.1000 5.1000	295,204.76 295,204.76	0.00 0.00	601,815.30 601,815.30	0.28	306,610.54 306,610.54
242,800.000 INFINERA CORP 45667G103	5.9200 5.9200	1,195,107.04 1,195,107.04	0.00 0.00	1,437,376.00 1,437,376.00	0.67	242,268.96 242,268.96

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50,099.000 INSTEEL INDUSTRIES INC 45774W108	19.0700 19.0700	941,575.27 941,575.27	0.00 0.00	955,387.93 955,387.93	0.45	13,812.66 13,812.66
5,700.000 INSTALLED BUILDING PRODUCTS IN 45780R101	68.7800 68.7800	223,470.57 223,470.57	0.00 0.00	392,046.00 392,046.00	0.18	168,575.43 168,575.43
29,641.000 INTERFACE INC 458665304	8.1400 8.1400	445,437.77 445,437.77	0.00 0.00	241,277.74 241,277.74	0.11	-204,160.03 -204,160.03
19,436.000 INTERDIGITAL INC 45867G101	56.6300 56.6300	1,090,538.13 1,090,538.13	0.00 0.00	1,100,660.68 1,100,660.68	0.52	10,122.55 10,122.55
181,047.000 INTEVAC INC 461148108	5.4600 5.4600	919,999.95 919,999.95	0.00 0.00	988,516.62 988,516.62	0.46	68,516.67 68,516.67
192,389.000 INVACARE CORP 461203101	6.3700 6.3700	1,894,810.68 1,894,810.68	0.00 0.00	1,225,517.93 1,225,517.93	0.57	-669,292.75 -669,292.75
95,984.000 INTRICON CORP 46121H109	13.5200 13.5200	1,812,559.71 1,812,559.71	0.00 0.00	1,297,703.68 1,297,703.68	0.61	-514,856.03 -514,856.03
242,400.000 INTREPID POTASH INC 46121Y102	0.9900 0.9900	899,648.20 899,648.20	0.00 0.00	239,976.00 239,976.00	0.11	-659,672.20 -659,672.20
26,545.000 IRIDIUM COMMUNICATIONS INC 46269C102	25.4400 25.4400	262,608.58 262,608.58	0.00 0.00	675,304.80 675,304.80	0.32	412,696.22 412,696.22

Asset and Accrual Detail - By Asset type

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76,491.000 ITERIS INC 46564T107	4.7550 4.7550	320,158.35 320,158.35	0.00 0.00	363,714.71 363,714.71	 0.17	43,556.36 43,556.36
40,900.000 JELD-WEN HOLDING INC 47580P103	16.1100 16.1100	764,149.67 764,149.67	0.00 0.00	658,899.00 658,899.00	 0.31	-105,250.67 -105,250.67
15,259.000 JERASH HOLDINGS US INC 47632P101	4.8700 4.8700	97,889.97 97,889.97	0.00 0.00	74,311.33 74,311.33	 0.03	-23,578.64 -23,578.64
79,300.000 JETBLUE AIRWAYS CORP 477143101	10.9000 10.9000	861,046.58 861,046.58	0.00 0.00	864,370.00 864,370.00	 0.41	3,323.42 3,323.42
14,165.000 KLX ENERGY SERVICES HOLDINGS I 48253L106	2.1500 2.1500	14,589.95 14,589.95	0.00 0.00	30,454.75 30,454.75	 0.01	15,864.80 15,864.80
107,572.000 KALEYRA INC 483379103	4.0400 4.0400	545,650.04 545,650.04	0.00 0.00	434,590.88 434,590.88	 0.20	-111,059.16 -111,059.16
88,140.000 KRATON CORP 50077C106	17.2800 17.2800	1,988,645.23 1,988,645.23	0.00 0.00	1,523,059.20 1,523,059.20	 0.71	-465,586.03 -465,586.03
64,728.000 KULICKE & SOFFA INDUSTRIES INC 501242101	20.8300 20.8300	866,908.30 866,908.30	7,971.36 7,971.36	1,348,284.24 1,348,284.24	 0.63	481,375.94 481,375.94
22,500.000 KURA SUSHI USA INC 501270102	14.2800 14.2800	353,006.69 353,006.69	0.00 0.00	321,300.00 321,300.00	 0.15	-31,706.69 -31,706.69

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19,813.000 LGI HOMES INC 50187T106	88.0300 88.0300	1,306,410.42 1,306,410.42	0.00 0.00	1,744,138.39 1,744,138.39	 0.82	437,727.97 437,727.97
131,562.000 LSI INDUSTRIES INC 50216C108	6.4700 6.4700	637,699.08 637,699.08	0.00 0.00	851,206.14 851,206.14	 0.40	213,507.06 213,507.06
40,900.000 LANDEC CORP 514766104	7.9600 7.9600	422,310.28 422,310.28	0.00 0.00	325,564.00 325,564.00	 0.15	-96,746.28 -96,746.28
19,431.000 LEAF GROUP LTD 52177G102	3.6700 3.6700	82,194.87 82,194.87	0.00 0.00	71,311.77 71,311.77	 0.03	-10,883.10 -10,883.10
283,282.000 LIMELIGHT NETWORKS INC 53261M104	7.3600 7.3600	1,000,979.52 1,000,979.52	0.00 0.00	2,084,955.52 2,084,955.52	 0.98	1,083,976.00 1,083,976.00
97,568.000 LIQTECH INTERNATIONAL INC 53632A201	5.4600 5.4600	527,068.10 527,068.10	0.00 0.00	532,721.28 532,721.28	 0.25	5,653.18 5,653.18
7,600.000 LITHIA MOTORS INC 536797103	151.3300 151.3300	817,051.89 817,051.89	0.00 0.00	1,150,108.00 1,150,108.00	 0.54	333,056.11 333,056.11
166,719.000 LIVENT CORP 53814L108	6.1600 6.1600	1,218,525.41 1,218,525.41	0.00 0.00	1,026,989.04 1,026,989.04	 0.48	-191,536.37 -191,536.37
14,800.000 LOUISIANA-PACIFIC CORP 546347105	25.6500 25.6500	273,326.04 273,326.04	0.00 0.00	379,620.00 379,620.00	 0.18	106,293.96 106,293.96

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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
129,676.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	13.8600 13.8600	1,317,888.29 1,317,888.29	0.00 0.00	1,797,309.36 1,797,309.36	 0.84	479,421.07 479,421.07
85,176.000 LYDALL INC 550819106	13.5600 13.5600	1,666,982.08 1,666,982.08	0.00 0.00	1,154,986.56 1,154,986.56	 0.54	-511,995.52 -511,995.52
23,382.000 MDC HOLDINGS INC 552676108	35.7000 35.7000	667,718.54 667,718.54	0.00 0.00	834,737.40 834,737.40	 0.39	167,018.86 167,018.86
28,218.000 MGP INGREDIENTS INC 55303J106	36.7050 36.7050	1,077,840.72 1,077,840.72	0.00 0.00	1,035,741.69 1,035,741.69	 0.49	-42,099.03 -42,099.03
25,652.000 M/I HOMES INC 55305B101	34.4400 34.4400	729,417.12 729,417.12	0.00 0.00	883,454.88 883,454.88	 0.41	154,037.76 154,037.76
8,500.000 MKS INSTRUMENTS INC 55306N104	113.2400 113.2400	791,380.31 791,380.31	0.00 0.00	962,540.00 962,540.00	 0.45	171,159.69 171,159.69
55,042.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	34.3500 34.3500	909,232.97 909,232.97	0.00 0.00	1,890,692.70 1,890,692.70	 0.89	981,459.73 981,459.73
104,200.000 MANITEX INTERNATIONAL INC 563420108	4.9700 4.9700	601,916.83 601,916.83	0.00 0.00	517,874.00 517,874.00	 0.24	-84,042.83 -84,042.83
117,279.000 MATADOR RESOURCES CO 576485205	8.5000 8.5000	2,014,957.93 2,014,957.93	0.00 0.00	996,871.50 996,871.50	 0.47	-1,018,086.43 -1,018,086.43

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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
30,201.000 MERITOR INC 59001K100	19.8000 19.8000	490,222.31 490,222.31	0.00 0.00	597,979.80 597,979.80	 0.28	107,757.49 107,757.49
113,794.000 MESA AIR GROUP INC 590479135	3.4400 3.4400	781,648.99 781,648.99	0.00 0.00	391,451.36 391,451.36	 0.18	-390,197.63 -390,197.63
128,297.000 MISTRAS GROUP INC 60649T107	3.9500 3.9500	1,430,555.67 1,430,555.67	0.00 0.00	506,773.15 506,773.15	 0.24	-923,782.52 -923,782.52
22,200.000 MOBILEIRON INC 60739U204	4.9300 4.9300	105,941.91 105,941.91	0.00 0.00	109,446.00 109,446.00	 0.05	3,504.09 3,504.09
155,149.000 MODINE MANUFACTURING CO 607828100	5.5200 5.5200	1,546,238.61 1,546,238.61	0.00 0.00	856,422.48 856,422.48	 0.40	-689,816.13 -689,816.13
43,700.000 MOELIS & CO 60786M105	31.1600 31.1600	1,237,980.52 1,237,980.52	0.00 0.00	1,361,692.00 1,361,692.00	 0.64	123,711.48 123,711.48
60,595.000 MONTAGE RESOURCES CORP 61179L100	3.9500 3.9500	325,077.48 325,077.48	0.00 0.00	239,350.25 239,350.25	 0.11	-85,727.23 -85,727.23
60,384.000 MUELLER WATER PRODUCTS INC 624758108	9.4300 9.4300	562,232.27 562,232.27	0.00 0.00	569,421.12 569,421.12	 0.27	7,188.85 7,188.85
12,300.000 NCR CORP 62886E108	17.3200 17.3200	307,933.58 307,933.58	0.00 0.00	213,036.00 213,036.00	 0.10	-94,897.58 -94,897.58

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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
49,077.000 NMI HOLDINGS INC 629209305	16.0800 16.0800	1,402,111.23 1,402,111.23	0.00 0.00	789,158.16 789,158.16	 0.37	-612,953.07 -612,953.07
15,503.000 NATURAL GROCERS BY VITAMIN COT 63888U108	14.8800 14.8800	154,697.48 154,697.48	0.00 0.00	230,684.64 230,684.64	 0.11	75,987.16 75,987.16
108,927.000 NEW HOME CO INC/THE 645370107	3.3600 3.3600	489,594.04 489,594.04	0.00 0.00	365,994.72 365,994.72	 0.17	-123,599.32 -123,599.32
119,608.000 NEWPARK RESOURCES INC 651718504	2.2300 2.2300	840,069.86 840,069.86	0.00 0.00	266,725.84 266,725.84	 0.13	-573,344.02 -573,344.02
114,400.000 NOODLES & CO 65540B105	6.0500 6.0500	676,992.82 676,992.82	0.00 0.00	692,120.00 692,120.00	 0.32	15,127.18 15,127.18
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0038 0.0038	3,626.29 3,626.29	0.00 0.00	401.16 401.16	 0.00	-3,225.13 -3,225.13
67,160.000 NORTHWEST PIPE CO 667746101	25.0700 25.0700	1,092,902.61 1,092,902.61	0.00 0.00	1,683,701.20 1,683,701.20	 0.79	590,798.59 590,798.59
90,916.000 OLIN CORP 680665205	11.4900 11.4900	1,688,888.02 1,688,888.02	0.00 0.00	1,044,624.84 1,044,624.84	 0.49	-644,263.18 -644,263.18
54,282.000 ONTO INNOVATION INC 683344105	34.0400 34.0400	1,595,503.49 1,595,503.49	0.00 0.00	1,847,759.28 1,847,759.28	 0.87	252,255.79 252,255.79

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73,541.000 OOMA INC 683416101	16.4800 16.4800	785,208.18 785,208.18	0.00 0.00	1,211,955.68 1,211,955.68	 0.57	426,747.50 426,747.50
99,527.000 OPTION CARE HEALTH INC 68404L201	13.8800 13.8800	1,023,038.54 1,023,038.54	0.00 0.00	1,381,434.76 1,381,434.76	 0.65	358,396.22 358,396.22
40,700.000 ORTHOFIX MEDICAL INC 68752M108	32.0000 32.0000	1,741,883.80 1,741,883.80	0.00 0.00	1,302,400.00 1,302,400.00	 0.61	-439,483.80 -439,483.80
267,330.000 OWENS & MINOR INC 690732102	7.6200 7.6200	1,858,366.59 1,858,366.59	0.00 0.00	2,037,054.60 2,037,054.60	 0.96	178,688.01 178,688.01
121,004.000 PCTEL INC 69325Q105	6.6800 6.6800	837,957.71 837,957.71	0.00 0.00	808,306.72 808,306.72	 0.38	-29,650.99 -29,650.99
72,427.000 PGT INNOVATIONS INC 69336V101	15.6800 15.6800	831,584.07 831,584.07	0.00 0.00	1,135,655.36 1,135,655.36	 0.53	304,071.29 304,071.29
22,600.000 PACIRA BIOSCIENCES INC 695127100	52.4700 52.4700	999,306.78 999,306.78	0.00 0.00	1,185,822.00 1,185,822.00	 0.56	186,515.22 186,515.22
26,898.000 PARK-OHIO HOLDINGS CORP 700666100	16.5900 16.5900	723,670.59 723,670.59	0.00 0.00	446,237.82 446,237.82	 0.21	-277,432.77 -277,432.77
11,400.000 PATRICK INDUSTRIES INC 703343103	61.2500 61.2500	412,881.63 412,881.63	0.00 0.00	698,250.00 698,250.00	 0.33	285,368.37 285,368.37

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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
60,415.000 PATTERSON-UTI ENERGY INC 703481101	3.4700 3.4700	828,787.63 828,787.63	0.00 0.00	209,640.05 209,640.05	 0.10	-619,147.58 -619,147.58
39,261.000 PERCEPTRON INC 71361F100	3.3100 3.3100	282,815.88 282,815.88	0.00 0.00	129,953.91 129,953.91	 0.06	-152,861.97 -152,861.97
29,200.000 PERSPECTA INC 715347100	23.2300 23.2300	649,045.88 649,045.88	2,044.00 2,044.00	678,316.00 678,316.00	 0.32	29,270.12 29,270.12
214,200.000 PITNEY BOWES INC 724479100	2.6000 2.6000	1,144,612.11 1,144,612.11	0.00 0.00	556,920.00 556,920.00	 0.26	-587,692.11 -587,692.11
68,006.000 POWER SOLUTIONS INTERNATIONAL 73933G202	4.0000 4.0000	516,600.48 516,600.48	0.00 0.00	272,024.00 272,024.00	 0.13	-244,576.48 -244,576.48
43,200.000 PRIMORIS SERVICES CORP 74164F103	17.7600 17.7600	887,120.37 887,120.37	2,592.00 2,592.00	767,232.00 767,232.00	 0.36	-119,888.37 -119,888.37
33,857.000 PURE CYCLE CORP 746228303	9.1900 9.1900	141,522.26 141,522.26	0.00 0.00	311,145.83 311,145.83	 0.15	169,623.57 169,623.57
42,255.000 QUINSTREET INC 74874Q100	10.4600 10.4600	430,282.25 430,282.25	0.00 0.00	441,987.30 441,987.30	 0.21	11,705.05 11,705.05
70,516.000 RA MEDICAL SYSTEMS INC 74933X104	0.4925 0.4925	167,970.12 167,970.12	0.00 0.00	34,729.13 34,729.13	 0.02	-133,240.99 -133,240.99

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174,890.000 R1 RCM INC 749397105	11.1500 11.1500	1,746,993.73 1,746,993.73	0.00 0.00	1,950,023.50 1,950,023.50	 0.91	203,029.77 203,029.77
159,880.000 RTI SURGICAL HOLDINGS INC 74975N105	3.1800 3.1800	594,042.32 594,042.32	0.00 0.00	508,418.40 508,418.40	 0.24	-85,623.92 -85,623.92
51,002.000 RADIAN GROUP INC 750236101	15.5100 15.5100	829,818.17 829,818.17	0.00 0.00	791,041.02 791,041.02	 0.37	-38,777.15 -38,777.15
53,340.000 RADIANT LOGISTICS INC 75025X100	3.9300 3.9300	213,158.40 213,158.40	0.00 0.00	209,626.20 209,626.20	 0.10	-3,532.20 -3,532.20
29,296.000 RADNET INC 750491102	15.8700 15.8700	378,654.86 378,654.86	0.00 0.00	464,927.52 464,927.52	 0.22	86,272.66 86,272.66
75,795.000 RANGER ENERGY SERVICES INC 75282U104	2.9500 2.9500	552,351.10 552,351.10	0.00 0.00	223,595.25 223,595.25	 0.10	-328,755.85 -328,755.85
87,200.000 REALOGY HOLDINGS CORP 75605Y106	7.4100 7.4100	901,622.57 901,622.57	0.00 0.00	646,152.00 646,152.00	 0.30	-255,470.57 -255,470.57
212,270.000 REED'S INC 758338107	0.9580 0.9580	340,003.12 340,003.12	0.00 0.00	203,354.66 203,354.66	 0.10	-136,648.46 -136,648.46
14,400.000 REGIS CORP 758932107	8.1800 8.1800	126,510.52 126,510.52	0.00 0.00	117,792.00 117,792.00	 0.06	-8,718.52 -8,718.52

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41,500.000 RITE AID CORP 767754872	17.0600 17.0600	515,808.44 515,808.44	0.00 0.00	707,990.00 707,990.00	0.33	192,181.56 192,181.56
265,537.000 RUBICON PROJECT INC/THE 78112V102	6.6700 6.6700	828,629.20 828,629.20	0.00 0.00	1,771,131.79 1,771,131.79	0.83	942,502.59 942,502.59
20,600.000 RYMAN HOSPITALITY PROPERTIES I 78377T107	34.6000 34.6000	708,532.71 708,532.71	0.00 0.00	712,760.00 712,760.00	0.33	4,227.29 4,227.29
10,300.000 SCIENTIFIC GAMES CORP 80874P109	15.4600 15.4600	111,752.21 111,752.21	0.00 0.00	159,238.00 159,238.00	0.07	47,485.79 47,485.79
18,000.000 SEACOAST BANKING CORP OF FLORI 811707801	20.4000 20.4000	496,932.61 496,932.61	0.00 0.00	367,200.00 367,200.00	0.17	-129,732.61 -129,732.61
88,876.000 SECUREWORKS CORP 81374A105	11.4300 11.4300	1,070,166.57 1,070,166.57	0.00 0.00	1,015,852.68 1,015,852.68	0.48	-54,313.89 -54,313.89
61,400.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	14.7300 14.7300	1,001,919.44 1,001,919.44	0.00 0.00	904,422.00 904,422.00	0.42	-97,497.44 -97,497.44
36,597.000 SHILOH INDUSTRIES INC 824543102	1.6200 1.6200	140,517.80 140,517.80	0.00 0.00	59,287.14 59,287.14	0.03	-81,230.66 -81,230.66
71,493.000 SHYFT GROUP INC/THE 825698103	16.8400 16.8400	609,107.00 609,107.00	0.00 0.00	1,203,942.12 1,203,942.12	0.56	594,835.12 594,835.12

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41,000.000 SKYLINE CHAMPION CORP 830830105	24.3400 24.3400	817,638.88 817,638.88	0.00 0.00	997,940.00 997,940.00	 0.47	180,301.12 180,301.12
123,500.000 SMILEDIRECTCLUB INC 83192H106	7.9000 7.9000	1,230,142.93 1,230,142.93	0.00 0.00	975,650.00 975,650.00	 0.46	-254,492.93 -254,492.93
11,249.000 SOUTH STATE CORP 840441109	47.6600 47.6600	838,920.89 838,920.89	0.00 0.00	536,127.34 536,127.34	 0.25	-302,793.55 -302,793.55
12,725.000 SOUTHERN NATIONAL BANCORP OF V 843395104	9.6900 9.6900	195,011.51 195,011.51	0.00 0.00	123,305.25 123,305.25	 0.06	-71,706.26 -71,706.26
16,600.000 SPIRIT AEROSYSTEMS HOLDINGS IN 848574109	23.9400 23.9400	446,670.13 446,670.13	0.00 0.00	397,404.00 397,404.00	 0.19	-49,266.13 -49,266.13
46,900.000 STEWART INFORMATION SERVICES C 860372101	32.5100 32.5100	1,749,057.37 1,749,057.37	0.00 0.00	1,524,719.00 1,524,719.00	 0.71	-224,338.37 -224,338.37
22,200.000 STONERIDGE INC 86183P102	20.6600 20.6600	454,664.80 454,664.80	0.00 0.00	458,652.00 458,652.00	 0.22	3,987.20 3,987.20
SUBTOTAL UNITED STATES		142,663,786.99	27,774.90	140,000,296.09	65.63	-2,663,490.90
		142,663,786.99	27,774.90	140,000,296.09		-2,663,490.90
CANADA						
159,555.000 SUNOPTA INC 8676EP108	4.7000 4.7000	698,085.67 698,085.67	0.00 0.00	749,908.50 749,908.50	 0.35	51,822.83 51,822.83

UNITED STATES

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125,284.000 SURGERY PARTNERS INC 86881A100	11.5700 11.5700	1,205,714.04 1,205,714.04	0.00 0.00	1,449,535.88 1,449,535.88	 0.68	243,821.84 243,821.84
104,577.000 SYNALLOY CORP 871565107	7.4800 7.4800	1,207,259.48 1,207,259.48	0.00 0.00	782,235.96 782,235.96	 0.37	-425,023.52 -425,023.52
53,666.000 TRI POINTE GROUP INC 87265H109	14.6900 14.6900	673,614.13 673,614.13	0.00 0.00	788,353.54 788,353.54	 0.37	114,739.41 114,739.41
48,133.000 TAYLOR MORRISON HOME CORP 87724P106	19.2900 19.2900	1,027,422.24 1,027,422.24	0.00 0.00	928,485.57 928,485.57	 0.44	-98,936.67 -98,936.67
45,398.000 TEJON RANCH CO 879080109	14.4000 14.4000	892,025.05 892,025.05	0.00 0.00	653,731.20 653,731.20	 0.31	-238,293.85 -238,293.85
112,976.000 TETRA TECHNOLOGIES INC 88162F105	0.5345 0.5345	199,087.61 199,087.61	0.00 0.00	60,385.67 60,385.67	 0.03	-138,701.94 -138,701.94
2,700.000 TEXAS ROADHOUSE INC 882681109	52.5700 52.5700	116,207.85 116,207.85	0.00 0.00	141,939.00 141,939.00	 0.07	25,731.15 25,731.15
80,938.000 3D SYSTEMS CORP 88554D205	6.9900 6.9900	740,676.88 740,676.88	0.00 0.00	565,756.62 565,756.62	 0.27	-174,920.26 -174,920.26
14,800.000 TOLL BROTHERS INC 889478103	32.5900 32.5900	292,607.32 292,607.32	0.00 0.00	482,332.00 482,332.00	 0.23	189,724.68 189,724.68

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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
100,711.000 TRECORA RESOURCES 894648104	6.2700 6.2700	873,245.06 873,245.06	0.00 0.00	631,457.97 631,457.97	 0.30	-241,787.09 -241,787.09
32,773.000 TRIMAS CORP 896215209	23.9500 23.9500	750,917.01 750,917.01	0.00 0.00	784,913.35 784,913.35	 0.37	33,996.34 33,996.34
47,400.000 TRINITY INDUSTRIES INC 896522109	21.2900 21.2900	1,014,311.64 1,014,311.64	0.00 0.00	1,009,146.00 1,009,146.00	 0.47	-5,165.64 -5,165.64
32,900.000 TRISTATE CAPITAL HOLDINGS INC 89678F100	15.7100 15.7100	724,478.52 724,478.52	0.00 0.00	516,859.00 516,859.00	 0.24	-207,619.52 -207,619.52
35,999.000 TRIUMPH GROUP INC 896818101	9.0100 9.0100	713,944.18 713,944.18	0.00 0.00	324,350.99 324,350.99	 0.15	-389,593.19 -389,593.19
42,810.000 II-VI INC 902104108	47.2200 47.2200	1,416,171.37 1,416,171.37	0.00 0.00	2,021,488.20 2,021,488.20	 0.95	605,316.83 605,316.83
66,047.000 US CONCRETE INC 90333L201	24.8000 24.8000	2,364,694.28 2,364,694.28	0.00 0.00	1,637,965.60 1,637,965.60	 0.77	-726,728.68 -726,728.68
69,883.000 US SILICA HOLDINGS INC 90346E103	3.6100 3.6100	371,164.15 371,164.15	0.00 0.00	252,277.63 252,277.63	 0.12	-118,886.52 -118,886.52
78,840.000 ULTRA CLEAN HOLDINGS INC 90385V107	22.6300 22.6300	965,861.05 965,861.05	0.00 0.00	1,784,149.20 1,784,149.20	 0.84	818,288.15 818,288.15

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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
62,019.000 UNIFI INC 904677200	12.8800 12.8800	1,243,074.47 1,243,074.47	0.00 0.00	798,804.72 798,804.72	0.37	-444,269.75 -444,269.75
69,465.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	8.6000 8.6000	1,148,911.71 1,148,911.71	0.00 0.00	597,399.00 597,399.00	0.28	-551,512.71 -551,512.71
33,206.000 VOXX INTERNATIONAL CORP 91829F104	5.7800 5.7800	144,720.11 144,720.11	0.00 0.00	191,930.68 191,930.68	0.09	47,210.57 47,210.57
54,355.000 VAREX IMAGING CORP 92214X106	15.1500 15.1500	1,383,730.46 1,383,730.46	0.00 0.00	823,478.25 823,478.25	0.39	-560,252.21 -560,252.21
90,809.000 VEECO INSTRUMENTS INC 922417100	13.4900 13.4900	1,135,631.51 1,135,631.51	0.00 0.00	1,225,013.41 1,225,013.41	0.57	89,381.90 89,381.90
252,983.000 VIEWRAY INC 92672L107	2.2400 2.2400	668,518.36 668,518.36	0.00 0.00	566,681.92 566,681.92	0.27	-101,836.44 -101,836.44
53,277.000 VISHAY INTERTECHNOLOGY INC 928298108	15.2700 15.2700	820,318.50 820,318.50	0.00 0.00	813,539.79 813,539.79	0.38	-6,778.71 -6,778.71
59,805.000 WABASH NATIONAL CORP 929566107	10.6200 10.6200	625,617.56 625,617.56	0.00 0.00	635,129.10 635,129.10	0.30	9,511.54 9,511.54
36,682.000 WALKER & DUNLOP INC 93148P102	50.8100 50.8100	1,883,747.71 1,883,747.71	0.00 0.00	1,863,812.42 1,863,812.42	0.87	-19,935.29 -19,935.29

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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
SUBTOTAL UNITED STATES		24,603,672.25	0.00	22,331,152.67		-2,272,519.58
		24,603,672.25	0.00	22,331,152.67	10.50	-2,272,519.58
CANADA						
670,530.000 WESTPORT FUEL SYSTEMS INC 960908309	1.2400 1.2400	1,158,140.71 1,158,140.71	0.00 0.00	831,457.20 831,457.20	 0.39	 -326,683.51
UNITED STATES						
13,300.000 WINNEBAGO INDUSTRIES INC 974637100	66.6200 66.6200	469,624.97 469,624.97	1,606.00 1,606.00	886,046.00 886,046.00	 0.42	 416,421.03
TOTAL EQUITY U.S. DOLLAR		202,133,100.57	40,195.90	198,036,767.08		-4,096,333.49
		202,133,100.57	40,195.90	198,036,767.08	92.87	-4,096,333.49
TOTAL EQUITY		202,133,100.57	40,195.90	198,036,767.08	92.87	-4,096,333.49
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
6,954,797.690 DREYFUS TREAS & AGY CSH CSH MG 996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000 100.0000	6,954,797.69 6,954,797.69	584.70 584.70	6,954,797.69 6,954,797.69	 3.26	 0.00
EQUITY						
U.S. DOLLAR						
CAYMAN ISLANDS						
9,530.000 FABRINET G3323L100	62.4200 62.4200	488,720.76 488,720.76	0.00 0.00	594,862.60 594,862.60	 0.28	 106,141.84
UNITED KINGDOM						

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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
312,721.000 FERROGLOBE PLC G33856108	0.4959 0.4959	484,493.98 484,493.98	0.00 0.00	155,078.34 155,078.34	 0.07	-329,415.64 -329,415.64
BERMUDA						
52,796.000 GASLOG LTD G37585109	2.8100 2.8100	921,337.59 921,337.59	0.00 0.00	148,356.76 148,356.76	 0.07	-772,980.83 -772,980.83
70,560.000 HUDSON LTD G46408103	4.8700 4.8700	331,717.74 331,717.74	0.00 0.00	343,627.20 343,627.20	 0.16	11,909.46 11,909.46
SUBTOTAL BERMUDA		1,253,055.33	0.00	491,983.96	0.23	-761,071.37
		1,253,055.33	0.00	491,983.96		-761,071.37
CAYMAN ISLANDS						
28,706.000 ICHOR HOLDINGS LTD G4740B105	26.5800 26.5800	576,134.35 576,134.35	0.00 0.00	763,005.48 763,005.48	 0.36	186,871.13 186,871.13
BERMUDA						
204,947.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	10.8800 10.8800	2,080,716.13 2,080,716.13	0.00 0.00	2,229,823.36 2,229,823.36	 1.05	149,107.23 149,107.23
ISRAEL						
23,566.000 CERAGON NETWORKS LTD M22013102	2.1500 2.1500	49,892.46 49,892.46	0.00 0.00	50,666.90 50,666.90	 0.02	774.44 774.44
MARSHALL ISLANDS						
82,510.000 ARDMORE SHIPPING CORP Y0207T100	4.3400 4.3400	618,957.69 618,957.69	0.00 0.00	358,093.40 358,093.40	 0.17	-260,864.29 -260,864.29

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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
144,598.000 DORIAN LPG LTD Y2106R110	7.7400 7.7400	972,313.61 972,313.61	0.00 0.00	1,119,188.52 1,119,188.52	0.52	146,874.91 146,874.91
37,333.000 EAGLE BULK SHIPPING INC Y2187A143	2.1900 2.1900	177,863.87 177,863.87	0.00 0.00	81,759.27 81,759.27	0.04	-96,104.60 -96,104.60
145,539.000 NAVIGATOR HOLDINGS LTD Y62132108	6.4300 6.4300	1,631,436.01 1,631,436.01	0.00 0.00	935,815.77 935,815.77	0.44	-695,620.24 -695,620.24
2,081.000 SCORPIO TANKERS INC Y7542C130	12.8100 12.8100	50,728.59 50,728.59	0.00 0.00	26,657.61 26,657.61	0.01	-24,070.98 -24,070.98
78,941.000 TEEKAY LNG PARTNERS LP Y8564M105	11.6600 11.6600	1,186,861.52 1,186,861.52	0.00 0.00	920,452.06 920,452.06	0.43	-266,409.46 -266,409.46
SUBTOTAL MARSHALL ISLANDS		4,638,161.29	0.00	3,441,966.63		-1,196,194.66
		4,638,161.29	0.00	3,441,966.63	1.61	-1,196,194.66
TOTAL EQUITY U.S. DOLLAR		9,571,174.30	0.00	7,727,387.27		-1,843,787.03
		9,571,174.30	0.00	7,727,387.27	3.62	-1,843,787.03
TOTAL EQUITY		9,571,174.30	0.00	7,727,387.27	3.62	-1,843,787.03
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
RECEIVABLE FOR INVESTMENTS SOLD		1,245,600.35	0.00	1,245,600.35		0.00
		1,245,600.35	0.00	1,245,600.35	0.58	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		-4,800.00	0.00	-4,800.00		0.00
		-4,800.00	0.00	-4,800.00	0.00	0.00
MSC PAYABLE - CLASS C2		-136,833.00	0.00	-136,833.00		0.00
		-136,833.00	0.00	-136,833.00	-0.06	0.00
PAYABLE FOR TRUSTEE FEES		-10,461.53	0.00	-10,461.53		0.00
		-10,461.53	0.00	-10,461.53	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-538,758.38	0.00	-538,758.38		0.00
		-538,758.38	0.00	-538,758.38	-0.25	0.00
REBATE RECEIVABLE		3,096.72	0.00	3,096.72		0.00
		3,096.72	0.00	3,096.72	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,669.21	0.00	-3,669.21		0.00
		-3,669.21	0.00	-3,669.21	0.00	0.00
SUBTOTAL U.S. DOLLAR		554,174.95	0.00	554,174.95		0.00
		554,174.95	0.00	554,174.95	0.27	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		554,174.95	0.00	554,174.95		0.00
		554,174.95	0.00	554,174.95	0.27	0.00
TOTAL CASH & CASH EQUIVALENTS		554,174.95	0.00	554,174.95	0.27	0.00
TOTAL ASSETS - BASE:		219,213,247.51	40,780.60	213,273,126.99	100.02	-5,940,120.52
NET ASSETS - BASE:				213,313,907.59		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EQUITY						
U.S. DOLLAR						
UNITED STATES						
18,200.000 ABM INDUSTRIES INC 000957100	36.3000 36.3000	328,960.47 328,960.47	0.00 0.00	660,660.00 660,660.00	1.02	331,699.53 331,699.53
9,195.000 ATN INTERNATIONAL INC 00215F107	60.5700 60.5700	351,138.01 351,138.01	1,563.15 1,563.15	556,941.15 556,941.15	0.86	205,803.14 205,803.14
5,848.000 ALBEMARLE CORP 012653101	77.2100 77.2100	348,469.01 348,469.01	2,462.46 2,462.46	451,524.08 451,524.08	0.70	103,055.07 103,055.07
6,710.000 ALLETE INC 018522300	54.6100 54.6100	437,524.47 437,524.47	0.00 0.00	366,433.10 366,433.10	0.57	-71,091.37 -71,091.37
20,276.000 ALLIANCEBERNSTEIN HOLDING LP 01881G106	27.2400 27.2400	299,569.29 299,569.29	0.00 0.00	552,318.24 552,318.24	0.85	252,748.95 252,748.95
3,047.000 AMERISAFE INC 03071H100	61.1600 61.1600	189,350.37 189,350.37	0.00 0.00	186,354.52 186,354.52	0.29	-2,995.85 -2,995.85
13,117.000 AMES NATIONAL CORP 031001100	19.7400 19.7400	269,970.41 269,970.41	0.00 0.00	258,929.58 258,929.58	0.40	-11,040.83 -11,040.83
3,834.000 APTARGROUP INC 038336103	111.9800 111.9800	141,202.99 141,202.99	0.00 0.00	429,331.32 429,331.32	0.66	288,128.33 288,128.33

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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
8,613.000 ARCOSA INC 039653100	42.2000 42.2000	125,256.24 125,256.24	0.00 0.00	363,468.60 363,468.60	0.56	238,212.36 238,212.36
26,242.000 ARES MANAGEMENT CORP 03990B101	39.7000 39.7000	542,479.85 542,479.85	0.00 0.00	1,041,807.40 1,041,807.40	1.61	499,327.55 499,327.55
10,083.000 ARGAN INC 04010E109	47.3800 47.3800	413,732.77 413,732.77	0.00 0.00	477,732.54 477,732.54	0.74	63,999.77 63,999.77
17,100.000 ARTISAN PARTNERS ASSET MANAGEM 04316A108	32.5000 32.5000	435,529.93 435,529.93	0.00 0.00	555,750.00 555,750.00	0.86	120,220.07 120,220.07
14,344.000 ASSOCIATED BANC-CORP 045487105	13.6800 13.6800	306,658.26 306,658.26	0.00 0.00	196,225.92 196,225.92	0.30	-110,432.34 -110,432.34
7,000.000 ASSOCIATED CAPITAL GROUP INC 045528106	36.6900 36.6900	147,780.91 147,780.91	0.00 0.00	256,830.00 256,830.00	0.40	109,049.09 109,049.09
21,668.000 AVNET INC 053807103	27.8850 27.8850	598,837.97 598,837.97	0.00 0.00	604,212.18 604,212.18	0.94	5,374.21 5,374.21
14,301.000 BOK FINANCIAL CORP 05561Q201	56.4400 56.4400	721,297.05 721,297.05	0.00 0.00	807,148.44 807,148.44	1.25	85,851.39 85,851.39
5,748.000 BANK OF HAWAII CORP 062540109	61.4100 61.4100	293,236.13 293,236.13	0.00 0.00	352,984.68 352,984.68	0.55	59,748.55 59,748.55

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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
4,709.000 BANK OZK 06417N103	23.4700 23.4700	122,412.28 122,412.28	0.00 0.00	110,520.23 110,520.23	0.17	-11,892.05 -11,892.05
19,480.000 BANKUNITED INC 06652K103	20.2500 20.2500	334,480.74 334,480.74	0.00 0.00	394,470.00 394,470.00	0.61	59,989.26 59,989.26
2,959.000 BAR HARBOR BANKSHARES 066849100	22.3900 22.3900	71,511.83 71,511.83	0.00 0.00	66,252.01 66,252.01	0.10	-5,259.82 -5,259.82
34.000 J G BOSWELL CO 101205102	488.0000 488.0000	20,500.24 20,500.24	0.00 0.00	16,592.00 16,592.00	0.03	-3,908.24 -3,908.24
17,360.000 CIT GROUP INC 125581801	20.7300 20.7300	798,852.15 798,852.15	0.00 0.00	359,872.80 359,872.80	0.56	-438,979.35 -438,979.35
13,841.000 CNB FINANCIAL CORP/PA 126128107	17.9300 17.9300	293,488.31 293,488.31	0.00 0.00	248,169.13 248,169.13	0.38	-45,319.18 -45,319.18
9,416.000 CAMDEN NATIONAL CORP 133034108	34.5400 34.5400	274,398.82 274,398.82	0.00 0.00	325,228.64 325,228.64	0.50	50,829.82 50,829.82
5,492.000 CARPENTER TECHNOLOGY CORP 144285103	24.2800 24.2800	138,919.51 138,919.51	0.00 0.00	133,345.76 133,345.76	0.21	-5,573.75 -5,573.75
5,491.000 CHASE CORP 16150R104	102.5000 102.5000	235,435.35 235,435.35	0.00 0.00	562,827.50 562,827.50	0.87	327,392.15 327,392.15

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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
10,441.000 CHEESECAKE FACTORY INC/THE 163072101	22.9200 22.9200	350,800.18 350,800.18	0.00 0.00	239,307.72 239,307.72	 0.37	-111,492.46 -111,492.46
5,424.000 CITY HOLDING CO 177835105	65.1700 65.1700	215,662.34 215,662.34	0.00 0.00	353,482.08 353,482.08	 0.55	137,819.74 137,819.74
5,913.000 COHEN & STEERS INC 19247A100	68.0500 68.0500	249,329.51 249,329.51	0.00 0.00	402,379.65 402,379.65	 0.62	153,050.14 153,050.14
36,686.000 COMPASS DIVERSIFIED HOLDINGS 20451Q104	17.2400 17.2400	623,612.16 623,612.16	0.00 0.00	632,466.64 632,466.64	 0.98	8,854.48 8,854.48
18,971.000 DELUXE CORP 248019101	23.5400 23.5400	444,117.84 444,117.84	0.00 0.00	446,577.34 446,577.34	 0.69	2,459.50 2,459.50
3,580.000 DOMTAR CORP 257559203	21.1100 21.1100	131,737.86 131,737.86	0.00 0.00	75,573.80 75,573.80	 0.12	-56,164.06 -56,164.06
SUBTOTAL UNITED STATES		10,256,253.25	4,025.61	12,485,717.05		2,229,463.80
		10,256,253.25	4,025.61	12,485,717.05	19.32	2,229,463.80
TOTAL EQUITY U.S. DOLLAR		10,256,253.25	4,025.61	12,485,717.05		2,229,463.80
		10,256,253.25	4,025.61	12,485,717.05	19.32	2,229,463.80
TOTAL EQUITY		10,256,253.25	4,025.61	12,485,717.05	19.32	2,229,463.80
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						

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7,410.000 EAGLE POINT INCOME CO INC 269817102	12.9500 12.9500	147,341.98 147,341.98	0.00 0.00	95,959.50 95,959.50	 0.15	-51,382.48 -51,382.48
EQUITY						
U.S. DOLLAR						
UNITED STATES						
2,723.000 ERIE INDEMNITY CO 29530P102	191.9000 191.9000	296,642.08 296,642.08	0.00 0.00	522,543.70 522,543.70	 0.81	225,901.62 225,901.62
14,336.000 ESSENTIAL UTILITIES INC 29670G102	42.2400 42.2400	280,469.45 280,469.45	0.00 0.00	605,552.64 605,552.64	 0.94	325,083.19 325,083.19
25,301.000 ETHAN ALLEN INTERIORS INC 297602104	11.8300 11.8300	374,139.39 374,139.39	0.00 0.00	299,310.83 299,310.83	 0.46	-74,828.56 -74,828.56
SUBTOTAL UNITED STATES		951,250.92	0.00	1,427,407.17		476,156.25
		951,250.92	0.00	1,427,407.17	2.21	476,156.25
PUERTO RICO						
6,608.000 EVERTEC INC 30040P103	28.1000 28.1000	186,946.18 186,946.18	0.00 0.00	185,684.80 185,684.80	 0.29	-1,261.38 -1,261.38
UNITED STATES						
15.000 FARMERS & MERCHANTS BANK OF LO 308243104	5,955.0000 5,955.0000	67,847.91 67,847.91	0.00 0.00	89,325.00 89,325.00	 0.14	21,477.09 21,477.09
8,256.000 FEDERATED HERMES INC 314211103	23.7000 23.7000	244,281.33 244,281.33	0.00 0.00	195,667.20 195,667.20	 0.30	-48,614.13 -48,614.13

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,661.000 FINANCIAL INSTITUTIONS INC 317585404	18.6100 18.6100	387,713.00 387,713.00	3,123.90 3,123.90	254,231.21 254,231.21	0.39	-133,481.79 -133,481.79
5,573.000 FIRST AMERICAN FINANCIAL CORP 31847R102	48.0200 48.0200	207,177.53 207,177.53	0.00 0.00	267,615.46 267,615.46	0.41	60,437.93 60,437.93
2,714.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	405.0200 405.0200	694,554.43 694,554.43	1,006.80 1,006.80	1,099,224.28 1,099,224.28	1.70	404,669.85 404,669.85
33,236.000 FIRST HAWAIIAN INC 32051X108	17.2400 17.2400	597,559.50 597,559.50	0.00 0.00	572,988.64 572,988.64	0.89	-24,570.86 -24,570.86
3,789.000 FIRST OF LONG ISLAND CORP/THE 320734106	16.3400 16.3400	88,522.03 88,522.03	0.00 0.00	61,912.26 61,912.26	0.10	-26,609.77 -26,609.77
950.000 FIRST NATIONAL BANK ALASKA 32112J106	188.0000 188.0000	134,961.12 134,961.12	0.00 0.00	178,600.00 178,600.00	0.28	43,638.88 43,638.88
18,235.000 FLOWERS FOODS INC 343498101	22.3600 22.3600	281,921.61 281,921.61	0.00 0.00	407,734.60 407,734.60	0.63	125,812.99 125,812.99
7,117.000 FORTUNE BRANDS HOME & SECURITY 34964C106	63.9300 63.9300	385,030.18 385,030.18	0.00 0.00	454,989.81 454,989.81	0.70	69,959.63 69,959.63
SUBTOTAL UNITED STATES		3,089,568.64	4,130.70	3,582,288.46		492,719.82
		3,089,568.64	4,130.70	3,582,288.46	5.54	492,719.82
CANADA						

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
974.000 FRANCO-NEVADA CORP 351858105	139.6400 139.6400	86,588.02 86,588.02	249.16 249.16	136,009.36 136,009.36	0.21	49,421.34 49,421.34
UNITED STATES						
7,098.000 FUTUREFUEL CORP 36116M106	11.9500 11.9500	79,184.91 79,184.91	0.00 0.00	84,821.10 84,821.10	0.13	5,636.19 5,636.19
17,211.000 GENTEX CORP 371901109	25.7700 25.7700	189,226.70 189,226.70	0.00 0.00	443,527.47 443,527.47	0.69	254,300.77 254,300.77
SUBTOTAL UNITED STATES		268,411.61	0.00	528,348.57	0.82	259,936.96
		268,411.61	0.00	528,348.57		259,936.96
SOUTH AFRICA						
66,069.000 GOLD FIELDS LTD 38059T106 ADR	9.4000 9.4000	290,966.72 290,966.72	0.00 0.00	621,048.60 621,048.60	0.96	330,081.88 330,081.88
UNITED STATES						
15,555.000 GORMAN-RUPP CO/THE 383082104	31.0800 31.0800	271,555.85 271,555.85	0.00 0.00	483,449.40 483,449.40	0.75	211,893.55 211,893.55
8,970.000 GRAPHIC PACKAGING HOLDING CO 388689101	13.9900 13.9900	121,491.80 121,491.80	672.75 672.75	125,490.30 125,490.30	0.19	3,998.50 3,998.50
12,778.000 HACKETT GROUP INC/THE 404609109	13.5400 13.5400	179,597.57 179,597.57	1,213.91 1,213.91	173,014.12 173,014.12	0.27	-6,583.45 -6,583.45

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
3,245.000	HANOVER INSURANCE GROUP INC/TH	101.3300	312,671.75	0.00	328,815.85		16,144.10
	410867105	101.3300	312,671.75	0.00	328,815.85	0.51	16,144.10
14,486.000	HAYNES INTERNATIONAL INC	23.3600	395,212.49	0.00	338,392.96		-56,819.53
	420877201	23.3600	395,212.49	0.00	338,392.96	0.52	-56,819.53
13,191.000	HEALTHCARE SERVICES GROUP INC	24.4600	321,125.03	0.00	322,651.86		1,526.83
	421906108	24.4600	321,125.03	0.00	322,651.86	0.50	1,526.83
10,344.000	HELMERICH & PAYNE INC	19.5100	274,720.13	0.00	201,811.44		-72,908.69
	423452101	19.5100	274,720.13	0.00	201,811.44	0.31	-72,908.69
23.000	HERSHEY CREAMERY CO	2,805.0000	44,632.54	0.00	64,515.00		19,882.46
	427848106	2,805.0000	44,632.54	0.00	64,515.00	0.10	19,882.46
5,035.000	HILL-ROM HOLDINGS INC	109.7800	241,679.97	0.00	552,742.30		311,062.33
	431475102	109.7800	241,679.97	0.00	552,742.30	0.86	311,062.33
4,172.000	HOLLYFRONTIER CORP	29.2000	127,540.13	0.00	121,822.40		-5,717.73
	436106108	29.2000	127,540.13	0.00	121,822.40	0.19	-5,717.73
65,944.000	HOME BANCSHARES INC/AR	15.3800	973,979.21	0.00	1,014,218.72		40,239.51
	436893200	15.3800	973,979.21	0.00	1,014,218.72	1.57	40,239.51
7,360.000	HOULIHAN LOKEY INC	55.6400	333,167.00	0.00	409,510.40		76,343.40
	441593100	55.6400	333,167.00	0.00	409,510.40	0.63	76,343.40

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
6,681.000	HUBBELL INC	125.3600	452,389.12	0.00	837,530.16		385,141.04
443510607		125.3600	452,389.12	0.00	837,530.16	1.30	385,141.04
20,902.000	INDEPENDENT BANK GROUP INC	40.5200	753,869.01	0.00	846,949.04		93,080.03
45384B106		40.5200	753,869.01	0.00	846,949.04	1.31	93,080.03
30,722.000	KBR INC	22.5500	496,511.21	3,072.20	692,781.10		196,269.89
48242W106		22.5500	496,511.21	3,072.20	692,781.10	1.07	196,269.89
41,710.000	KENNEDY-WILSON HOLDINGS INC	15.2200	730,662.69	9,176.20	634,826.20		-95,836.49
489398107		15.2200	730,662.69	9,176.20	634,826.20	0.98	-95,836.49
45,129.000	KIMBALL INTERNATIONAL INC	11.5600	505,335.84	4,061.61	521,691.24		16,355.40
494274103		11.5600	505,335.84	4,061.61	521,691.24	0.81	16,355.40
17,610.000	KULICKE & SOFFA INDUSTRIES INC	20.8300	409,330.12	1,774.56	366,816.30		-42,513.82
501242101		20.8300	409,330.12	1,774.56	366,816.30	0.57	-42,513.82
4,861.000	LCI INDUSTRIES	114.9800	413,878.98	0.00	558,917.78		145,038.80
50189K103		114.9800	413,878.98	0.00	558,917.78	0.86	145,038.80
5,549.000	LA-Z-BOY INC	27.0600	170,656.12	0.00	150,155.94		-20,500.18
505336107		27.0600	170,656.12	0.00	150,155.94	0.23	-20,500.18
5,413.000	LEGGETT & PLATT INC	35.1500	182,302.80	2,165.20	190,266.95		7,964.15
524660107		35.1500	182,302.80	2,165.20	190,266.95	0.29	7,964.15

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
19,875.000 LEVI STRAUSS & CO 52736R102	13.4000 13.4000	268,140.78 268,140.78	0.00 0.00	266,325.00 266,325.00	0.41	-1,815.78 -1,815.78
14,581.000 LEXINGTON REALTY TRUST 529043101	10.5500 10.5500	106,514.68 106,514.68	1,531.01 1,531.01	153,829.55 153,829.55	0.24	47,314.87 47,314.87
14,598.000 LIBERTY OILFIELD SERVICES INC 53115L104	5.4800 5.4800	38,179.92 38,179.92	0.00 0.00	79,997.04 79,997.04	0.12	41,817.12 41,817.12
6,702.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	84.2400 84.2400	237,079.85 237,079.85	3,283.98 3,283.98	564,576.48 564,576.48	0.87	327,496.63 327,496.63
5,906.000 LINDSAY CORP 535555106	92.2100 92.2100	328,697.88 328,697.88	0.00 0.00	544,592.26 544,592.26	0.84	215,894.38 215,894.38
3,643.000 MKS INSTRUMENTS INC 55306N104	113.2400 113.2400	329,700.51 329,700.51	0.00 0.00	412,533.32 412,533.32	0.64	82,832.81 82,832.81
6,664.000 MSC INDUSTRIAL DIRECT CO INC 553530106	72.8100 72.8100	407,875.99 407,875.99	0.00 0.00	485,205.84 485,205.84	0.75	77,329.85 77,329.85
7,652.000 MANPOWERGROUP INC 56418H100	68.7500 68.7500	628,154.98 628,154.98	0.00 0.00	526,075.00 526,075.00	0.81	-102,079.98 -102,079.98
11,701.000 MCGRATH RENTCORP 580589109	54.0100 54.0100	383,206.54 383,206.54	0.00 0.00	631,971.01 631,971.01	0.98	248,764.47 248,764.47

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
21,825.000 METHODE ELECTRONICS INC 591520200	31.2600 31.2600	557,522.22 557,522.22	0.00 0.00	682,249.50 682,249.50	1.06	124,727.28 124,727.28
5,092.000 HERMAN MILLER INC 600544100	23.6100 23.6100	161,568.37 161,568.37	792.12 792.12	120,222.12 120,222.12	0.19	-41,346.25 -41,346.25
15,007.000 MILLER INDUSTRIES INC/TN 600551204	29.7700 29.7700	267,566.41 267,566.41	0.00 0.00	446,758.39 446,758.39	0.69	179,191.98 179,191.98
13,880.000 MINERALS TECHNOLOGIES INC 603158106	46.9300 46.9300	713,310.32 713,310.32	0.00 0.00	651,388.40 651,388.40	1.01	-61,921.92 -61,921.92
17,483.000 MOELIS & CO 60786M105	31.1600 31.1600	624,996.32 624,996.32	0.00 0.00	544,770.28 544,770.28	0.84	-80,226.04 -80,226.04
13,054.000 MUELLER INDUSTRIES INC 624756102	26.5800 26.5800	240,500.27 240,500.27	0.00 0.00	346,975.32 346,975.32	0.54	106,475.05 106,475.05
6,990.000 NATIONAL BANKSHARES INC 634865109	28.6000 28.6000	235,231.17 235,231.17	0.00 0.00	199,914.00 199,914.00	0.31	-35,317.17 -35,317.17
11,097.000 NATIONAL INSTRUMENTS CORP 636518102	38.7100 38.7100	356,106.88 356,106.88	0.00 0.00	429,564.87 429,564.87	0.66	73,457.99 73,457.99
5,953.000 NORTHRIM BANCORP INC 666762109	25.1400 25.1400	164,980.45 164,980.45	0.00 0.00	149,658.42 149,658.42	0.23	-15,322.03 -15,322.03

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
3,449.000 NU SKIN ENTERPRISES INC 67018T105	38.2300 38.2300	136,697.20 136,697.20	0.00 0.00	131,855.27 131,855.27	0.20	-4,841.93 -4,841.93
26,876.000 OCEANFIRST FINANCIAL CORP 675234108	17.6300 17.6300	505,948.70 505,948.70	0.00 0.00	473,823.88 473,823.88	0.73	-32,124.82 -32,124.82
8,787.000 PC CONNECTION INC 69318J100	46.3600 46.3600	279,673.57 279,673.57	0.00 0.00	407,365.32 407,365.32	0.63	127,691.75 127,691.75
2,706.000 PACKAGING CORP OF AMERICA 695156109	99.8000 99.8000	255,427.36 255,427.36	2,137.74 2,137.74	270,058.80 270,058.80	0.42	14,631.44 14,631.44
21,442.000 PATTERSON COS INC 703395103	22.0000 22.0000	347,425.83 347,425.83	0.00 0.00	471,724.00 471,724.00	0.73	124,298.17 124,298.17
20,533.000 PEAPACK-GLADSTONE FINANCIAL CO 704699107	18.7300 18.7300	404,860.92 404,860.92	0.00 0.00	384,583.09 384,583.09	0.60	-20,277.83 -20,277.83
SUBTOTAL UNITED STATES		15,691,676.48	29,881.28	18,312,386.62		2,620,710.14
		15,691,676.48	29,881.28	18,312,386.62	28.32	2,620,710.14
PUERTO RICO						
8,754.000 POPULAR INC 733174700	37.1700 37.1700	359,175.40 359,175.40	3,501.60 3,501.60	325,386.18 325,386.18	0.50	-33,789.22 -33,789.22
UNITED STATES						
1,614.000 PREFORMED LINE PRODUCTS CO 740444104	50.0100 50.0100	68,287.05 68,287.05	322.80 322.80	80,716.14 80,716.14	0.12	12,429.09 12,429.09

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
53,114.000 PROASSURANCE CORP 74267C106	14.4700 14.4700	1,202,625.73 1,202,625.73	2,131.95 2,131.95	768,559.58 768,559.58	1.19	-434,066.15 -434,066.15
2,994.000 PROSPERITY BANCSHARES INC 743606105	59.3800 59.3800	195,976.07 195,976.07	1,377.24 1,377.24	177,783.72 177,783.72	0.28	-18,192.35 -18,192.35
12,508.000 PULTEGROUP INC 745867101	34.0300 34.0300	445,351.02 445,351.02	1,500.96 1,500.96	425,647.24 425,647.24	0.66	-19,703.78 -19,703.78
4,041.000 QUAKER CHEMICAL CORP 747316107	185.6500 185.6500	447,411.24 447,411.24	0.00 0.00	750,211.65 750,211.65	1.16	302,800.41 302,800.41
15,138.000 RMR GROUP INC/THE 74967R106	29.4700 29.4700	534,026.43 534,026.43	0.00 0.00	446,116.86 446,116.86	0.69	-87,909.57 -87,909.57
6,608.000 RALPH LAUREN CORP 751212101	72.5200 72.5200	468,576.53 468,576.53	0.00 0.00	479,212.16 479,212.16	0.74	10,635.63 10,635.63
18,431.000 RAVEN INDUSTRIES INC 754212108	21.5100 21.5100	248,221.22 248,221.22	0.00 0.00	396,450.81 396,450.81	0.61	148,229.59 148,229.59
3,266.000 REINSURANCE GROUP OF AMERICA I 759351604	78.4400 78.4400	429,225.75 429,225.75	0.00 0.00	256,185.04 256,185.04	0.40	-173,040.71 -173,040.71
18,037.000 RENT-A-CENTER INC/TX 76009N100	27.8200 27.8200	473,602.81 473,602.81	0.00 0.00	501,789.34 501,789.34	0.78	28,186.53 28,186.53

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
16,834.000 RESOURCES CONNECTION INC 76122Q105	11.9700 11.9700	270,752.07 270,752.07	0.00 0.00	201,502.98 201,502.98	 0.31	-69,249.09 -69,249.09
SUBTOTAL UNITED STATES		4,784,055.92	5,332.95	4,484,175.52		-299,880.40
		4,784,055.92	5,332.95	4,484,175.52	6.94	-299,880.40
CANADA						
0.000 RITCHIE BROS AUCTIONEERS INC 767744105	0.0000 0.0000	0.00 0.00	2,122.73 2,122.73	0.00 0.00	 0.00	0.00 0.00
UNITED STATES						
1,574.000 ROYAL GOLD INC 780287108	124.3200 124.3200	140,642.68 140,642.68	0.00 0.00	195,679.68 195,679.68	 0.30	55,037.00 55,037.00
11,378.000 SJW GROUP 784305104	62.1100 62.1100	343,837.45 343,837.45	0.00 0.00	706,687.58 706,687.58	 1.09	362,850.13 362,850.13
11,041.000 SHOE CARNIVAL INC 824889109	29.2700 29.2700	352,520.10 352,520.10	0.00 0.00	323,170.07 323,170.07	 0.50	-29,350.03 -29,350.03
7,582.000 SIGNATURE BANK/NEW YORK NY 82669G104	106.9200 106.9200	735,615.75 735,615.75	0.00 0.00	810,667.44 810,667.44	 1.25	75,051.69 75,051.69
3,638.000 SILGAN HOLDINGS INC 827048109	32.3900 32.3900	120,999.48 120,999.48	0.00 0.00	117,834.82 117,834.82	 0.18	-3,164.66 -3,164.66
15,004.000 SONOCO PRODUCTS CO 835495102	52.2900 52.2900	599,744.53 599,744.53	0.00 0.00	784,559.16 784,559.16	 1.21	184,814.63 184,814.63

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
6,913.000	SOUTHERN MISSOURI BANCORP INC	24.3000	244,074.06	0.00	167,985.90		-76,088.16
	843380106	24.3000	244,074.06	0.00	167,985.90	0.26	-76,088.16
6,618.000	SPECTRUM BRANDS HOLDINGS INC	45.9000	282,105.77	0.00	303,766.20		21,660.43
	84790A105	45.9000	282,105.77	0.00	303,766.20	0.47	21,660.43
3,537.000	STANDARD MOTOR PRODUCTS INC	41.2000	82,851.90	0.00	145,724.40		62,872.50
	853666105	41.2000	82,851.90	0.00	145,724.40	0.23	62,872.50
8,386.000	SYSTEMAX INC	20.5400	116,309.69	0.00	172,248.44		55,938.75
	871851101	20.5400	116,309.69	0.00	172,248.44	0.27	55,938.75
9,284.000	TENNANT CO	65.0100	349,585.84	0.00	603,552.84		253,967.00
	880345103	65.0100	349,585.84	0.00	603,552.84	0.93	253,967.00
5,146.000	THOR INDUSTRIES INC	106.5300	393,305.99	2,058.40	548,203.38		154,897.39
	885160101	106.5300	393,305.99	2,058.40	548,203.38	0.85	154,897.39
9,108.000	TIMBERLAND BANCORP INC/WA	18.2100	191,601.26	0.00	165,856.68		-25,744.58
	887098101	18.2100	191,601.26	0.00	165,856.68	0.26	-25,744.58
8,737.000	TIMKEN CO/THE	45.4900	350,028.71	0.00	397,446.13		47,417.42
	887389104	45.4900	350,028.71	0.00	397,446.13	0.62	47,417.42
25,420.000	TRINITY INDUSTRIES INC	21.2900	250,878.62	0.00	541,191.80		290,313.18
	896522109	21.2900	250,878.62	0.00	541,191.80	0.84	290,313.18

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
58,613.000 TRUSTCO BANK CORP NY 898349105	6.3300 6.3300	327,887.56 327,887.56	3,088.65 3,088.65	371,020.29 371,020.29	0.57	43,132.73 43,132.73
7,708.000 UFP INDUSTRIES INC 90278Q108	49.5100 49.5100	286,456.74 286,456.74	0.00 0.00	381,623.08 381,623.08	0.59	95,166.34 95,166.34
SUBTOTAL UNITED STATES		5,168,446.13	5,147.05	6,737,217.89		1,568,771.76
		5,168,446.13	5,147.05	6,737,217.89	10.42	1,568,771.76
TOTAL EQUITY U.S. DOLLAR		30,877,086.02	50,365.47	36,339,953.17		5,462,867.15
		30,877,086.02	50,365.47	36,339,953.17	56.21	5,462,867.15
TOTAL EQUITY		30,877,086.02	50,365.47	36,339,953.17	56.21	5,462,867.15
FIXED INCOME SECURITIES						
U.S. DOLLAR						
UNITED STATES						
123,100.000 UNIT CORP 909218AB5 6.625% 05/15/2021 DD 05/18/11	13.2230 13.2230	117,925.87 117,925.87	4,971.28 4,971.28	16,277.51 16,277.51	0.03	-101,648.36 -101,648.36
EQUITY						
U.S. DOLLAR						
UNITED STATES						
5,389.000 UNITED BANKSHARES INC/WV 909907107	27.6600 27.6600	141,141.69 141,141.69	1,886.15 1,886.15	149,059.74 149,059.74	0.23	7,918.05 7,918.05
11,880.000 UNITY BANCORP INC 913290102	14.3000 14.3000	213,209.82 213,209.82	0.00 0.00	169,884.00 169,884.00	0.26	-43,325.82 -43,325.82

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
64,188.000 VALLEY NATIONAL BANCORP 919794107	7.8200 7.8200	506,360.51 506,360.51	7,060.68 7,060.68	501,950.16 501,950.16	0.78	-4,410.35 -4,410.35
15,148.000 VIRTU FINANCIAL INC 928254101	23.6000 23.6000	265,648.02 265,648.02	0.00 0.00	357,492.80 357,492.80	0.55	91,844.78 91,844.78
26,583.000 VISHAY INTERTECHNOLOGY INC 928298108	15.2700 15.2700	416,758.31 416,758.31	0.00 0.00	405,922.41 405,922.41	0.63	-10,835.90 -10,835.90
9,259.000 WSFS FINANCIAL CORP 929328102	28.7000 28.7000	369,345.58 369,345.58	0.00 0.00	265,733.30 265,733.30	0.41	-103,612.28 -103,612.28
5,413.000 WATSCO INC 942622200	177.7000 177.7000	861,805.54 861,805.54	0.00 0.00	961,890.10 961,890.10	1.49	100,084.56 100,084.56
9,583.000 WERNER ENTERPRISES INC 950755108	43.5300 43.5300	306,133.84 306,133.84	0.00 0.00	417,147.99 417,147.99	0.65	111,014.15 111,014.15
17,701.000 WORTHINGTON INDUSTRIES INC 981811102	37.3000 37.3000	654,066.63 654,066.63	0.00 0.00	660,247.30 660,247.30	1.02	6,180.67 6,180.67
5,530.000 YORK WATER CO/THE 987184108	47.9600 47.9600	142,811.73 142,811.73	996.51 996.51	265,218.80 265,218.80	0.41	122,407.07 122,407.07
SUBTOTAL UNITED STATES		3,877,281.67	9,943.34	4,154,546.60		277,264.93
		3,877,281.67	9,943.34	4,154,546.60	6.43	277,264.93
TOTAL EQUITY U.S. DOLLAR		3,877,281.67	9,943.34	4,154,546.60		277,264.93
		3,877,281.67	9,943.34	4,154,546.60	6.43	277,264.93

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY		3,877,281.67	9,943.34	4,154,546.60	6.43	277,264.93
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
2,267,697.460 DREYFUS TREAS & AGY CSH CSH MG	100.0000	2,267,697.46	196.08	2,267,697.46		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	2,267,697.46	196.08	2,267,697.46	3.51	0.00
EQUITY						
POUND STERLING						
UNITED KINGDOM						
23,524.000 CLARKSON PLC	22.4500	481,444.45	0.00	528,113.80		46,669.35
EX0201833	27.7392	638,817.50	0.00	652,537.41	1.01	13,719.91
84,123.000 ASHMORE GROUP PLC	4.1720	247,353.92	0.00	350,961.16		103,607.24
EXB132NW7	5.1549	353,071.10	0.00	433,647.61	0.67	80,576.51
SUBTOTAL UNITED KINGDOM		728,798.37	0.00	879,074.96		150,276.59
		991,888.60	0.00	1,086,185.02	1.68	94,296.42
TOTAL EQUITY POUND STERLING		728,798.37	0.00	879,074.96		150,276.59
		991,888.60	0.00	1,086,185.02	1.68	94,296.42
U.S. DOLLAR						
BERMUDA						
18,585.000 ASSURED GUARANTY LTD	24.4100	493,164.45	0.00	453,659.85		-39,504.60
G0585R106	24.4100	493,164.45	0.00	453,659.85	0.70	-39,504.60
15,257.000 AXIS CAPITAL HOLDINGS LTD	40.5600	581,511.07	6,255.37	618,823.92		37,312.85
G0692U109	40.5600	581,511.07	6,255.37	618,823.92	0.96	37,312.85

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,728.000 BANK OF NT BUTTERFIELD & SON L G0772R208	24.3900 24.3900	647,442.25 647,442.25	0.00 0.00	505,555.92 505,555.92	 0.78	 -141,886.33 -141,886.33
SUBTOTAL BERMUDA		1,722,117.77	6,255.37	1,578,039.69		-144,078.08
		1,722,117.77	6,255.37	1,578,039.69	2.44	-144,078.08
CAYMAN ISLANDS						
9,957.000 FRESH DEL MONTE PRODUCE INC G36738105	24.6200 24.6200	300,332.26 300,332.26	0.00 0.00	245,141.34 245,141.34	 0.38	 -55,190.92 -55,190.92
BERMUDA						
24,714.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	45.0000 45.0000	942,588.68 942,588.68	0.00 0.00	1,112,130.00 1,112,130.00	 1.72	 169,541.32 169,541.32
15,195.000 LAZARD LTD G54050102	28.6300 28.6300	510,640.56 510,640.56	0.00 0.00	435,032.85 435,032.85	 0.67	 -75,607.71 -75,607.71
4,265.000 RENAISSANCERE HOLDINGS LTD G7496G103	171.0300 171.0300	677,676.41 677,676.41	0.00 0.00	729,442.95 729,442.95	 1.13	 51,766.54 51,766.54
SUBTOTAL BERMUDA		2,130,905.65	0.00	2,276,605.80		145,700.15
		2,130,905.65	0.00	2,276,605.80	3.52	145,700.15
NETHERLANDS						
0.000 CORE LABORATORIES NV N22717107	0.0000 0.0000	0.00 0.00	363.00 363.00	0.00 0.00	 0.00	 0.00 0.00
TOTAL EQUITY U.S. DOLLAR		4,153,355.68	6,618.37	4,099,786.83		-53,568.85
		4,153,355.68	6,618.37	4,099,786.83	6.34	-53,568.85
CANADIAN DOLLAR						
CANADA						

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,236.000 CANADIAN WESTERN BANK NC2188281	23.6500 17.3642	433,827.55 360,368.28	0.00 0.00	644,131.40 472,930.54	0.73	210,303.85 112,562.26
49,342.000 COMPUTER MODELLING GROUP LTD NC2223351	4.7500 3.4875	329,646.08 251,891.72	0.00 0.00	234,374.50 172,081.13	0.27	-95,271.58 -79,810.59
1,607.000 E-L FINANCIAL CORP LTD NC2306388	675.0000 495.5947	952,113.12 780,881.22	1,707.44 1,253.67	1,084,725.00 796,420.71	1.23	132,611.88 15,539.49
35,417.000 MAGELLAN AEROSPACE CORP NC2556982	7.2200 5.3010	509,067.21 387,569.19	0.00 0.00	255,710.74 187,746.51	0.29	-253,356.47 -199,822.68
19,300.000 PASON SYSTEMS INC NC2569563	7.4200 5.4479	276,343.70 210,513.57	0.00 0.00	143,206.00 105,143.91	0.16	-133,137.70 -105,369.66
20,499.000 GENWORTH MI CANADA INC NCB3NWJQ9	33.2100 24.3833	470,996.35 432,804.33	0.00 0.00	680,771.79 499,832.45	0.77	209,775.44 67,028.12
13,000.000 FIERA CAPITAL CORP NCB64JBZ0 CL A SUB VTG	9.5000 6.9750	164,182.16 125,675.77	0.00 0.00	123,500.00 90,675.48	0.14	-40,682.16 -35,000.29
8,208.000 TMX GROUP LTD NCB8KH5G1	134.2300 98.5536	551,802.42 418,159.24	0.00 0.00	1,101,759.84 808,927.93	1.25	549,957.42 390,768.69
22,705.000 SPROTT INC NCBMCB523 NEW	48.7900 35.8223	769,570.07 589,653.45	0.00 0.00	1,107,776.95 813,345.78	1.26	338,206.88 223,692.33

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL CANADA						
		4,457,548.66	1,707.44	5,375,956.22		918,407.56
		3,557,516.77	1,253.67	3,947,104.44	6.10	389,587.67
TOTAL EQUITY CANADIAN DOLLAR						
		4,457,548.66	1,707.44	5,375,956.22		918,407.56
		3,557,516.77	1,253.67	3,947,104.44	6.10	389,587.67
EURO CURRENCY UNIT						
FINLAND						
7,782.000 NOKIAN RENKAAT OYJ	19.5400	180,595.46	0.00	152,060.28		-28,535.18
SFB07G375	21.9464	209,622.16	0.00	170,786.50	0.26	-38,835.66
NORWEGIAN KRONE						
NORWAY						
28,882.000 TGS NOPEC GEOPHYSICAL CO ASA	139.3500	5,510,626.04	0.00	4,024,706.70		-1,485,919.34
SNB15SLC1	14.4449	656,427.59	0.00	417,197.75	0.65	-239,229.84
TOTAL EQUITY						
		9,568,810.80	7,872.04	9,721,060.54	15.03	152,249.74
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
FFX CONTRACTS RECEIVABLE		2,307.21	0.00	2,307.21		0.00
		2,307.21	0.00	2,307.21	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,493.51	0.00	-2,493.51		0.00
		-2,493.51	0.00	-2,493.51	0.00	0.00
REBATE RECEIVABLE		4,372.52	0.00	4,372.52		0.00
		4,372.52	0.00	4,372.52	0.01	0.00

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR TRUSTEE FEES		-3,228.16	0.00	-3,228.16		0.00
		-3,228.16	0.00	-3,228.16	0.00	0.00
DIVIDENDS RECEIVABLE RECLAIM		0.00	860.46	0.00		0.00
		0.00	860.46	0.00	0.00	0.00
PAYABLE FOR CUSTODIAN FEES		-5,340.00	0.00	-5,340.00		0.00
		-5,340.00	0.00	-5,340.00	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-419,595.88	0.00	-419,595.88		0.00
		-419,595.88	0.00	-419,595.88	-0.65	0.00
MSC PAYABLE - CLASS C2		-38,200.34	0.00	-38,200.34		0.00
		-38,200.34	0.00	-38,200.34	-0.06	0.00
SUBTOTAL U.S. DOLLAR		-462,178.16	860.46	-462,178.16		0.00
		-462,178.16	860.46	-462,178.16	-0.71	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-462,178.16	860.46	-462,178.16		0.00
		-462,178.16	860.46	-462,178.16	-0.71	0.00
SWISS FRANC						
SWITZERLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	7,669.73	0.00		0.00
		0.00	8,094.27	0.00	0.00	0.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						

Asset and Accrual Detail - By Asset type

6/30/2020

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
	NON-BASE CURRENCY		9.35	0.00	9.35		0.00
			0.63	0.00	0.54	0.00	-0.09
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		0.52	0.00	0.52		0.00
			0.65	0.00	0.64	0.00	-0.01
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	53,012.21	0.00		0.00
			0.00	5,495.21	0.00	0.00	0.00
NEW ZEALAND DOLLAR							
NEW ZEALAND							
	NON-BASE CURRENCY		0.04	0.00	0.04		0.00
			0.03	0.00	0.03	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	6,810.58	0.00		0.00
			0.00	7,649.29	0.00	0.00	0.00
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		3,174.23	0.00	3,174.23		0.00
			2,330.51	0.00	2,330.57	0.00	0.06

Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-3,160.97	0.00	-3,160.97		0.00
		-2,307.21	0.00	-2,320.83	0.00	-13.62
DIVIDENDS RECEIVABLE RECLAIM		0.00	63,192.78	0.00		0.00
		0.00	46,397.04	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR		13.26	63,192.78	13.26		0.00
		23.30	46,397.04	9.74	0.00	-13.56
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR		13.26	63,192.78	13.26		0.00
		23.30	46,397.04	9.74	0.00	-13.56
TOTAL CASH & CASH EQUIVALENTS		-462,153.55	68,496.27	-462,167.21	-0.71	-13.66
TOTAL ASSETS - BASE:		56,650,243.50	145,870.09	64,619,044.62	99.97	7,968,801.12
NET ASSETS - BASE:				64,764,914.71		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
27,256.03	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	27,256.03	27,256.03	2	0.00
		27,256.03	27,256.03	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,833	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	154,993.43	152,320.99	10	0.00
6,110	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	309,104.90	310,201.56	20	0.00
5,567	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	278,405.67	278,604.20	18	0.00
6,074	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	308,134.02	305,590.31	20	0.00
5,703	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	306,194.07	298,208.13	20	0.00
3,075	CUSIP # 47103U886 JANUS HENDERSON SHORT DURATION INCOME ETF	154,549.50	152,797.45	10	0.00
		1,511,381.59	1,497,722.64	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,330.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,330.61	2,330.61	0	0.00
		2,330.61	2,330.61	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
186,511.48	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	186,511.48	186,511.48	3	0.00
		186,511.48	186,511.48	3	0.00
MUTUAL FUNDS - FIXED INCOME					
13,729	CUSIP # 464286251 ISHARES JP MORGAN EM CORP BOND ETF	695,236.56	660,443.55	10	0.00
22,625	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	1,237,813.75	1,217,281.14	18	0.00
13,590	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	687,518.10	691,240.69	10	0.00
31,566	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,353,865.74	1,445,392.85	20	0.00
13,673	CUSIP # 47103U886 JANUS HENDERSON SHORT DURATION INCOME ETF	687,204.98	679,751.48	10	0.00
32,262	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,350,164.70	1,418,608.03	20	0.00
		6,011,803.83	6,112,717.74	87	0.00
MUTUAL FUNDS - EQUITY					
10,049	CUSIP # 464286319 ISHARES EMERGING MARKETS DIVIDEND ETF	314,734.68	391,551.44	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,000	CUSIP # 78468R788 SPDR PORTFOLIO S&P 500 HIGH DIV ETF	334,200.00	424,487.56	5	0.00
		648,934.68	816,039.00	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
24,319.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	24,319.93	24,319.93	0	0.00
		24,319.93	24,319.93	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
760,661.61	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	760,661.61	760,661.61	4	0.00
		760,661.61	760,661.61	4	0.00
MUTUAL FUNDS - FIXED INCOME					
38,230	CUSIP # 233051267 X-TRACKERS LOW BETA HIGH YIELD BOND ETF	1,864,530.62	1,825,569.71	10	0.00
37,576	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	1,900,969.84	1,913,509.77	10	0.00
49,449	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	2,472,944.49	2,482,665.21	13	0.00
43,708	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,874,636.12	2,013,414.26	10	0.00
74,706	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,789,835.38	3,766,200.80	20	0.00
35,072	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	1,883,015.68	1,830,491.87	10	0.00
66,331	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	2,775,952.35	2,878,874.46	14	0.00
43,441	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	967,865.48	1,019,910.97	5	0.00
		17,529,749.96	17,730,637.05	91	0.00
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,735	CUSIP # 78468R788 SPDR PORTFOLIO S&P 500 HIGH DIV ETF	939,519.75	1,147,029.43	5	0.00
		939,519.75	1,147,029.43	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
51,415.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	51,415.77	51,415.77	0	0.00
		51,415.77	51,415.77	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

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

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
458.32	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	458.32	458.32	0	0.00
		458.32	458.32	0	0.00
MUTUAL FUNDS - FIXED INCOME					
785	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	80,376.15	77,822.70	56	0.00
		80,376.15	77,822.70	56	0.00
COMMON TRUST FUNDS - FIXED INCOME					
53,002.23	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	53,002.23	53,002.23	37	0.00
2,620.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,620.11	2,620.11	2	0.00
		55,622.34	55,622.34	39	0.00
COMMON TRUST FUNDS - EQUITY					
232.728	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	2,619.40	2,667.75	2	0.00
148.623	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	3,910.64	3,697.53	3	0.00
		6,530.04	6,365.28	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
120.11	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	120.11	120.11	0	0.00
		120.11	120.11	0	0.00
MUTUAL FUNDS - FIXED INCOME					
55	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	2,630.63	1,894.55	3	0.00
118	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	12,082.02	11,843.34	12	0.00
261	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	7,963.11	8,201.96	8	0.00
557.261	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	11,552.02	11,323.80	11	9.32
		34,227.78	33,263.65	33	9.32
MUTUAL FUNDS - EQUITY					
71.365	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	7,945.78	9,155.17	8	0.00
		7,945.78	9,155.17	8	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,996.38	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	8,996.38	8,996.38	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,612.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,612.07	2,612.07	3	0.00
		11,608.45	11,608.45	11	0.00
COMMON TRUST FUNDS - EQUITY					
1,170.927	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	5,521.62	6,381.00	5	0.00
1,506.459	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	16,955.50	17,055.14	17	0.00
982.035	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	25,839.80	24,372.27	25	0.00
		48,316.92	47,808.41	47	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
87.41	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	87.41	87.41	0	0.00
		87.41	87.41	0	0.00
MUTUAL FUNDS - FIXED INCOME					
291	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	13,918.44	10,759.74	4	0.00
1,125	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	34,323.75	34,951.71	9	0.00
2,391.071	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	49,566.90	48,589.56	13	39.55
		97,809.09	94,301.01	25	39.55
MUTUAL FUNDS - EQUITY					
355.347	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	39,564.33	45,464.53	10	0.00
		39,564.33	45,464.53	10	0.00
COMMON TRUST FUNDS - FIXED INCOME					
4,085.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,085.75	4,085.75	1	0.00
		4,085.75	4,085.75	1	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,921.815	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	27,924.91	32,011.57	7	0.00
7,638.185	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	85,969.30	86,011.22	22	0.00
4,979.867	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	131,032.75	123,085.30	34	0.00
		244,926.96	241,108.09	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
57.87	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	57.87	57.87	0	0.00
		57.87	57.87	0	0.00
MUTUAL FUNDS - FIXED INCOME					
12	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	573.96	446.46	3	0.00
28	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	854.28	872.71	4	0.00
87.532	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	1,814.54	1,800.21	9	1.34
		3,242.78	3,119.38	15	1.34
MUTUAL FUNDS - EQUITY					
21.357	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,377.89	2,481.77	11	0.00
		2,377.89	2,481.77	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
860.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	860.65	860.65	4	0.00
		860.65	860.65	4	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
352.867	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	1,663.98	1,753.85	8	0.00
459.522	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	5,172.01	4,977.10	24	0.00
299.166	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	7,871.81	7,429.54	37	0.00
		14,707.80	14,160.49	69	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
703.15	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	703.15	703.15	0	0.00
		703.15	703.15	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,256	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	128,601.84	124,499.65	48	0.00
		128,601.84	124,499.65	48	0.00
COMMON TRUST FUNDS - FIXED INCOME					
123,162.66	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	123,162.66	123,162.66	46	0.00
2,262.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,262.42	2,262.42	1	0.00
		125,425.08	125,425.08	46	0.00
COMMON TRUST FUNDS - EQUITY					
550.629	CUSIP # 09257F594 BLACKROCK MSC ACWI EX-US INDEX FUND M	6,197.44	6,179.07	2	0.00
343.575	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	9,040.32	8,479.58	3	0.00
		15,237.76	14,658.65	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,896,758.85	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,896,758.85	2,896,758.85	2	0.00
		2,896,758.85	2,896,758.85	2	0.00
COMMON STOCK					
3,160	CUSIP # 017175100 ALLEGHENY CORP	1,545,682.40	1,681,276.01	1	0.00
61,266	CUSIP # 031100100 AMETEK INC	5,475,342.42	5,400,876.72	3	0.00
54,215	CUSIP # 032095101 AMPHENOL CORP CL A	5,194,339.15	5,370,414.37	3	13,869.50
20,215	CUSIP # 049560105 ATMOS ENERGY CORP	2,013,009.70	2,097,516.32	1	0.00
88,039	CUSIP # 05605H100 BWX TECHNOLOGIES INC	4,986,528.96	5,194,473.51	3	0.00
9,738	CUSIP # 09073M104 BIO-TECHNE CORP	2,571,513.66	1,885,203.55	2	0.00
26,741	CUSIP # 12503M108 CBOE HOLDINGS INC	2,494,400.48	2,965,132.46	2	0.00
61,507	CUSIP # 127055101 CABOT CORPORATION	2,278,834.35	3,114,214.95	1	0.00
69,530	CUSIP # 148806102 CATALENT INC	5,096,549.00	3,353,050.56	3	0.00
28,843	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	5,028,777.05	4,045,620.29	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
89,154	CUSIP # 184496107 CLEAN HARBORS INC	5,347,456.92	6,376,597.58	3	0.00
53,658	CUSIP # 217204106 COPART INC	4,468,101.66	4,283,777.12	3	0.00
43,424	CUSIP # 256746108 DOLLAR TREE INC	4,024,536.32	3,948,622.40	3	0.00
160,399	CUSIP # 29362U104 ENTEGRIS INC	9,471,560.95	7,230,884.02	6	0.00
72,058	CUSIP # 302491303 FMC CORPORATION	7,178,417.96	6,355,720.39	5	31,705.52
55,160	CUSIP # 384109104 GRACO INC	2,647,128.40	2,729,716.12	2	0.00
245,674	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	6,586,519.94	4,298,612.23	4	0.00
32,273	CUSIP # 422806208 HEICO CORP CL A	2,621,858.52	2,850,227.52	2	2,581.84
47,090	CUSIP # 428291108 HEXCEL CORP	2,129,409.80	3,345,084.94	1	0.00
79,013	CUSIP # 449253103 IAA INC	3,047,531.41	3,861,457.08	2	0.00
18,158	CUSIP # 45167R104 IDEX CORP	2,869,690.32	2,764,633.06	2	0.00
49,245	CUSIP # 457187102 INGREDION INC	4,087,335.00	4,438,773.42	3	31,024.35
343,662	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,728,789.12	8,150,244.10	3	0.00
32,460	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	3,271,318.80	2,791,008.31	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
126,003	CUSIP # 501889208 LKQ CORP	3,301,278.60	4,200,492.99	2	0.00
1,628	CUSIP # 570535104 MARKEL CORP	1,502,920.76	1,856,172.72	1	0.00
22,141	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	2,538,908.47	2,600,516.20	2	0.00
45,139	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	1,601,531.72	1,673,259.02	1	0.00
33,134	CUSIP # 743606105 PROSPERITY BANCSHARES INC	1,967,496.92	2,473,109.73	1	15,596.76
63,466	CUSIP # 806407102 HENRY SCHEIN INC	3,705,779.74	4,118,511.01	2	0.00
42,000	CUSIP # 871607107 SYNOPSIS INC	8,190,000.00	5,179,580.84	5	0.00
106,886	CUSIP # 872307103 TCF FINANCIAL CORP	3,144,586.12	4,800,063.67	2	0.00
183,857	CUSIP # 902681105 UGI CORPORATION	5,846,652.60	7,464,079.84	4	62,085.54
64,705	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	2,450,378.35	3,519,222.03	2	0.00
55,483	CUSIP # 980745103 WOODWARD INC	4,302,706.65	5,627,949.81	3	0.00
		137,716,872.22	142,046,094.89	86	156,863.51
	FOREIGN STOCK				
86,279	CUSIP # 94106B101 WASTE CONNECTIONS INC	8,092,107.41	7,428,829.71	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,077	CUSIP # G4388N106 HELEN OF TROY	4,917,079.12	3,967,872.69	3	0.00
24,324	CUSIP # G8473T100 STERIS PLC	3,732,274.56	3,319,323.93	2	0.00
		16,741,461.09	14,716,026.33	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					
670,445.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	670,445.21	670,445.21	0	0.00
		670,445.21	670,445.21	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
198,793.01	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	198,793.01	198,793.01	6	0.00
		198,793.01	198,793.01	6	0.00
INSURANCE POLICIES/ANNUITIES					
218,742.844	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,863,125.09	2,792,114.78	94	0.00
		2,863,125.09	2,792,114.78	94	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,896,290.03	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2,896,290.03	2,896,290.03	28	0.00
		2,896,290.03	2,896,290.03	28	0.00
MUTUAL FUNDS - FIXED INCOME					
5,000	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	502,450.00	504,178.50	5	0.00
18,900	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	1,014,741.00	985,558.17	10	0.00
15,100	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,511,510.00	1,163,097.66	15	0.00
		3,028,701.00	2,652,834.33	29	0.00
MUTUAL FUNDS - EQUITY					
23,000	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	611,570.00	686,026.74	6	0.00
26,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,926,600.00	1,549,436.19	19	0.00
		2,538,170.00	2,235,462.93	25	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,873,209.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,873,209.33	1,873,209.33	18	0.00
		1,873,209.33	1,873,209.33	18	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,791,101.38	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,791,101.38	1,791,101.38	26	0.00
		1,791,101.38	1,791,101.38	26	0.00
MUTUAL FUNDS - FIXED INCOME					
10,000	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	536,900.00	527,899.40	8	0.00
7,588	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	759,558.80	565,370.58	11	0.00
		1,296,458.80	1,093,269.98	19	0.00
MUTUAL FUNDS - EQUITY					
19,000	CUSIP # 233051630 X-TRACKERS MSCI EAFE HIGH DIV	387,220.00	438,803.46	6	4,872.36
29,000	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	771,110.00	846,941.61	11	0.00
31,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,297,100.00	1,863,139.00	34	0.00
		3,455,430.00	3,148,884.07	50	4,872.36
COMMON TRUST FUNDS - FIXED INCOME					
300,072.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	300,072.92	300,072.92	4	0.00
		300,072.92	300,072.92	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,076,280.52	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,076,280.52	1,076,280.52	20	0.00
		1,076,280.52	1,076,280.52	20	0.00
MUTUAL FUNDS - FIXED INCOME					
5,800	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	311,402.00	306,182.76	6	0.00
2,700	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	270,270.00	202,090.05	5	0.00
		581,672.00	508,272.81	11	0.00
MUTUAL FUNDS - EQUITY					
30,000	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	797,700.00	879,708.56	15	0.00
25,400	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,882,140.00	1,546,061.99	35	0.00
17,400	CUSIP # 808524508 SCHWAB US MID CAP ETF	915,588.00	865,020.11	17	0.00
		3,595,428.00	3,290,790.66	66	0.00
COMMON TRUST FUNDS - FIXED INCOME					
162,625.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	162,625.91	162,625.91	3	0.00
		162,625.91	162,625.91	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,120,296.02	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,120,296.02	1,120,296.02	12	0.00
		1,120,296.02	1,120,296.02	12	0.00
MUTUAL FUNDS - FIXED INCOME					
10,000	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,004,900.00	1,008,357.00	11	0.00
8,000	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	429,520.00	422,322.60	5	0.00
19,800	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,981,980.00	1,561,168.83	21	0.00
		3,416,400.00	2,991,848.43	36	0.00
MUTUAL FUNDS - EQUITY					
13,200	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	350,988.00	400,723.23	4	0.00
14,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,037,400.00	834,311.80	11	0.00
5,700	CUSIP # 808524508 SCHWAB US MID CAP ETF	299,934.00	343,428.90	3	0.00
		1,688,322.00	1,578,463.93	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,251,612.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,251,612.97	3,251,612.97	34	0.00
		3,251,612.97	3,251,612.97	34	0.00



ACCOUNT STATEMENT

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Account Number

04/01/2020 through 06/30/2020
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
19,253.26	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	19,253.26	19,253.26	4	0.00
		19,253.26	19,253.26	4	0.00
COMMON STOCK					
29	CUSIP # G0403H108 AON PLC	5,585.40	4,529.51	1	0.00
		5,585.40	4,529.51	1	0.00
FOREIGN STOCK					
43	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	9,275.10	6,720.91	2	0.00
73	CUSIP # 045055100 ASHTAD GROUP PLC UNSPONSORED ADR	9,816.31	7,386.03	2	0.00
190	CUSIP # 054536107 AXA S.A. (ADR)	3,969.10	4,802.36	1	0.00
210	CUSIP # 055262505 BASF SE	2,940.00	4,054.89	1	140.03
220	CUSIP # 05565A202 BNP PARIBAS SA ADR	4,380.20	5,801.14	1	0.00
75	CUSIP # 063671101 BANK OF MONTREAL	3,978.75	5,641.43	1	0.00
123	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	4,774.86	5,247.92	1	0.00

ACCOUNT STATEMENT

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TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
60	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	6,770.40	10,384.74	2	312.21
201	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	6,896.31	6,195.22	2	0.00
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	5,757.05	5,570.50	1	3.31
	CUSIP # 168926103 CHINA COMMUNICATIONS UNSPONSORED ADR	0.00	0.00	0	140.80
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	2,769.08	3,051.39	1	58.78
115	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	6,917.25	8,200.42	2	0.00
433	CUSIP # 23636T100 DANONE-SPONS ADR	5,976.05	6,445.13	1	0.00
186	CUSIP # 26874R108 ENI SPA (ADR)	3,584.22	6,504.01	1	0.00
477	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	4,436.10	4,420.80	1	0.00
125	CUSIP # 358029106 FRESENIUS MEDICAL CARE ADR	5,410.00	4,972.46	1	0.00
107	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	4,583.88	4,657.71	1	0.00
274	CUSIP # 398438408 GRIFOLS SA ADR	4,997.76	5,762.00	1	0.00
173	CUSIP # 40415F101 HDFC BANK LTD ADR	7,864.58	7,418.97	2	0.00

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TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
460	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	4,443.60	4,319.35	1	0.00
669	CUSIP # 456837103 ING GROEP NV ADR	4,616.10	6,838.64	1	0.00
848	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	3,977.12	6,911.01	1	2.24
57	CUSIP # 46591M109 JOYY INC.	5,047.35	3,717.78	1	0.00
171	CUSIP # 500458401 KOMATSU LTD SPONS ADR	3,495.24	4,683.79	1	0.00
219	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	5,948.48	5,276.69	1	0.00
93	CUSIP # 500472303 KONINKLIJKE PHILIPS ELECTRONICS	4,356.12	4,028.37	1	0.00
86	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	7,604.98	5,258.02	2	0.00
165	CUSIP # 559222401 MAGNA INTERNATIONAL INC	7,347.45	7,697.97	2	0.00
290	CUSIP # 585464100 MELCO CROWN ENTERTAINMENT LTD ADR	4,500.80	5,149.41	1	0.00
681	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	2,676.33	4,113.18	1	0.00
814	CUSIP # 607409109 MOBILE TELESYSTEMS	7,480.66	6,516.21	2	0.00
248	CUSIP # 60879B107 MOMO INC SPONSORED ADR	4,335.04	7,951.14	1	0.00

ACCOUNT STATEMENT

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TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	9,875.74	5,477.59	2	0.00
53	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	6,902.19	3,250.22	2	0.00
232	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	5,391.68	4,192.94	1	0.00
102	CUSIP # 683715106 OPEN TEXT CORP	4,332.96	4,200.05	1	0.00
91	CUSIP # 686330101 ORIX CORP SPONSORED ADR	5,605.60	7,422.75	1	0.00
134	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	9,945.48	10,184.40	2	0.00
328	CUSIP # 72341E304 PING AN INSURANCE CO CHINA LTD ADR	6,514.08	7,494.54	2	0.00
625	CUSIP # 76026T205 REPSOL S.A. ADS	5,506.25	11,064.06	1	277.32
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	8,988.80	8,097.44	2	0.00
91	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	3,947.58	4,015.25	1	0.00
145	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	4,740.05	9,181.10	1	0.00
510	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	5,783.40	5,996.52	1	0.00
412	CUSIP # 824667109 SHIONOGI & CO LTD	6,476.64	6,303.49	1	0.00

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TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
61	CUSIP # 835699307 SONY CORPORATION ADR	4,216.93	4,171.63	1	0.00
495	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	2,781.90	3,880.31	1	0.00
160	CUSIP # 866796105 SUN LIFE FINANCIAL INC	5,880.00	6,051.87	1	7.72
168	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	9,537.36	6,735.89	2	55.80
184	CUSIP # 87873R101 TECHTRONIC INDUSTRIES CO SPONSORED ADR	8,960.80	6,423.98	2	0.00
141	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	8,713.80	4,756.30	2	0.00
176	CUSIP # 89151E109 TOTAL SA SPON ADR	6,768.96	10,271.89	2	111.83
179	CUSIP # 92334N103 VEOLIA ENVIRONMENT (ADR)	4,038.24	4,307.93	1	0.00
424	CUSIP # 92763W103 VIPSHOP HOLDINGS LTD ADR	8,441.84	4,004.03	2	0.00
79	CUSIP # 92932M101 WNS HOLDINGS LTD ADR	4,343.42	3,946.93	1	0.00
202	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	7,415.42	3,380.09	2	0.00
103	CUSIP # G02602103 AMDOCS LTD	6,270.64	6,619.67	1	33.73
30	CUSIP # G4705A100 ICON PLC	5,053.80	4,189.69	1	0.00

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XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
141	CUSIP # G47567105 IHS MARKIT LTD	10,645.50	7,478.33	2	0.00
160	CUSIP # G54050102 LAZARD LTD CL A	4,580.80	6,496.00	1	0.00
78	CUSIP # G5960L103 MEDTRONIC PLC	7,152.60	7,141.20	2	45.24
137	CUSIP # G6095L109 APTIV PLC	10,675.04	9,958.77	2	0.00
131	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	4,877.13	6,253.86	1	0.00
304	CUSIP # H42097107 UBS GROUP AG	3,508.16	4,314.37	1	0.00
248	CUSIP # N00985106 AERCAP HOLDINGS NV	7,638.40	10,088.69	2	0.00
65	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	4,271.80	5,986.15	1	0.00
75	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	8,553.00	7,140.39	2	28.13
155	CUSIP # N97284108 YANDEX NV A	7,753.10	4,711.85	2	0.00
		407,015.36	410,889.76	94	1,217.14

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
EQUITY							
U.S. DOLLAR							
UNITED STATES							
35,529.047	BANK OF NEW YORK MELLON EMPLOY	160.9400	5,072,530.20	0.00	5,718,044.82		645,514.62
06427F819	BK OF NY MELLON/AGGREGATE BD	160.9400	5,072,530.20	0.00	5,718,044.82	25.25	645,514.62
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
727,126.680	BLACKROCK LIQ TREAS TR INSTL	100.0000	727,126.68	39.18	727,126.68		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	727,126.68	39.18	727,126.68	3.21	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
1,009,427.715	ULLICO SEPARATE ACCOUNT J	16.0478	15,387,838.28	0.00	16,199,072.89		811,234.61
99VVBMW47		16.0478	15,387,838.28	0.00	16,199,072.89	71.55	811,234.61
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-1,482.18	0.00	-1,482.18		0.00
			-1,482.18	0.00	-1,482.18	-0.01	0.00
	MSC PAYABLE - CLASS C2		-8,489.17	0.00	-8,489.17		0.00
			-8,489.17	0.00	-8,489.17	-0.04	0.00



Asset and Accrual Detail - By Asset type

6/30/2020

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,979.21	0.00	-8,979.21		0.00
		-8,979.21	0.00	-8,979.21	-0.04	0.00
REBATE RECEIVABLE		22,353.90	0.00	22,353.90		0.00
		22,353.90	0.00	22,353.90	0.10	0.00
PAYABLE FOR CUSTODIAN FEES		-6,198.30	0.00	-6,198.30		0.00
		-6,198.30	0.00	-6,198.30	-0.03	0.00
SUBTOTAL U.S. DOLLAR		-2,794.96	0.00	-2,794.96		0.00
		-2,794.96	0.00	-2,794.96	-0.02	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		-2,794.96	0.00	-2,794.96		0.00
		-2,794.96	0.00	-2,794.96	-0.02	0.00
TOTAL CASH & CASH EQUIVALENTS		-2,794.96	0.00	-2,794.96	-0.02	0.00
TOTAL ASSETS - BASE:		21,184,700.20	39.18	22,641,449.43	99.99	1,456,749.23
NET ASSETS - BASE:				22,641,488.61		



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04/01/2020 through 06/30/2020
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
16,611.58	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	16,611.58	16,611.58	0	0.00
		16,611.58	16,611.58	0	0.00
MUTUAL FUNDS - FIXED INCOME					
4,824	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	538,599.60	447,643.27	11	0.00
5,576	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	519,627.44	467,973.54	10	0.00
12,023	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	999,351.76	952,963.42	20	0.00
19,757	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,140,571.61	1,085,751.36	23	0.00
10,967	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	596,275.79	572,885.50	12	0.00
		3,794,426.20	3,527,217.09	76	0.00
MUTUAL FUNDS - EQUITY					
8,303	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	322,073.37	306,211.08	6	0.00
2,463	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	97,559.43	97,264.88	2	0.00

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XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,534	CUSIP # 922908736 VANGUARD GROWTH ETF	310,006.06	218,764.62	6	0.00
2,444	CUSIP # 922908744 VANGUARD VALUE ETF	243,397.96	232,985.31	5	0.00
503	CUSIP # 922908751 VANGUARD SMALL CAP ETF	73,297.16	62,908.92	1	0.00
		1,046,333.98	918,134.81	21	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
94,261.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	94,261.87	94,261.87	2	0.00
		94,261.87	94,261.87	2	0.00



ACCOUNT STATEMENT

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XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
62,106.73	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	62,106.73	62,106.73	0	0.00
		62,106.73	62,106.73	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,957	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,000,049.05	816,167.54	8	0.00
11,268	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,050,064.92	945,286.95	8	0.00
21,218	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,763,640.16	1,685,291.84	14	0.00
35,869	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,070,717.37	1,978,271.10	16	0.00
19,666	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,069,240.42	1,030,396.16	8	0.00
		6,953,711.92	6,455,413.59	54	0.00
MUTUAL FUNDS - EQUITY					
42,151	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,635,037.29	1,637,487.98	13	0.00
12,593	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	498,808.73	505,864.97	4	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,873	CUSIP # 922908736 VANGUARD GROWTH ETF	1,591,054.57	1,068,576.77	12	0.00
13,345	CUSIP # 922908744 VANGUARD VALUE ETF	1,329,028.55	1,312,258.80	10	0.00
2,852	CUSIP # 922908751 VANGUARD SMALL CAP ETF	415,593.44	348,535.13	3	0.00
		5,469,522.58	4,872,723.65	43	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
306,901.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	306,901.09	306,901.09	2	0.00
		306,901.09	306,901.09	2	0.00



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Account Number

04/01/2020 through 06/30/2020
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
160,229.57	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	160,229.57	160,229.57	0	0.00
		160,229.57	160,229.57	0	0.00
MUTUAL FUNDS - FIXED INCOME					
23,992	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,678,706.80	2,218,605.72	6	0.00
25,394	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,366,466.86	2,143,718.45	5	0.00
53,793	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,471,274.16	4,298,735.49	9	0.00
91,784	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,298,690.32	4,937,801.77	11	0.00
52,217	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,839,038.29	2,757,965.89	6	0.00
		17,654,176.43	16,356,827.32	37	0.00
MUTUAL FUNDS - EQUITY					
226,087	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,769,914.73	8,063,893.71	18	0.00
70,443	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,790,247.23	2,543,620.08	6	0.00

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Account Number

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XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
42.026	CUSIP # 922908736 VANGUARD GROWTH ETF	8,493,034.34	4,474,827.10	18	0.00
69.026	CUSIP # 922908744 VANGUARD VALUE ETF	6,874,299.34	6,146,181.21	14	0.00
13.839	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,016,619.08	1,612,359.93	4	0.00
		28,944,114.72	22,840,882.03	61	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,004,694.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,004,694.50	1,004,694.50	2	0.00
		1,004,694.50	1,004,694.50	2	0.00



ACCOUNT STATEMENT

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Account Number

04/01/2020 through 06/30/2020
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
57,599.38	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	57,599.38	57,599.38	0	0.00
		57,599.38	57,599.38	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,876	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	656,055.40	533,362.56	4	0.00
6,424	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	598,652.56	535,870.69	4	0.00
14,145	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,175,732.40	1,122,118.70	7	0.00
23,070	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,331,831.10	1,259,858.34	8	0.00
12,878	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	700,176.86	672,097.86	4	0.00
		4,462,448.32	4,123,308.15	28	0.00
MUTUAL FUNDS - EQUITY					
87,251	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,384,466.29	3,446,126.43	21	0.00
26,098	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,033,741.78	1,070,476.98	7	0.00

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Account Number

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XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,790	CUSIP # 922908736 VANGUARD GROWTH ETF	3,191,001.10	1,887,718.62	20	0.00
26,270	CUSIP # 922908744 VANGUARD VALUE ETF	2,616,229.30	2,433,027.70	17	0.00
5,247	CUSIP # 922908751 VANGUARD SMALL CAP ETF	764,592.84	679,640.39	5	0.00
		10,990,031.31	9,516,990.12	70	0.00
COMMON TRUST FUNDS - FIXED INCOME					
286,997.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	286,997.67	286,997.67	2	0.00
		286,997.67	286,997.67	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
112,542.22	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	112,542.22	112,542.22	0	0.00
		112,542.22	112,542.22	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,445	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	719,584.25	605,131.72	3	0.00
7,263	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	676,838.97	613,849.44	3	0.00
16,052	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,334,242.24	1,275,594.91	5	0.00
26,343	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,520,781.39	1,441,890.44	6	0.00
14,516	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	789,234.92	762,359.34	3	0.00
		5,040,681.77	4,698,825.85	19	0.00
MUTUAL FUNDS - EQUITY					
164,923	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,397,363.17	6,127,745.27	24	0.00
51,650	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,045,856.50	2,005,673.51	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,780	CUSIP # 922908736 VANGUARD GROWTH ETF	6,422,420.20	3,457,428.38	24	0.00
50,528	CUSIP # 922908744 VANGUARD VALUE ETF	5,032,083.52	4,473,344.16	19	0.00
9,430	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,374,139.60	1,114,109.10	5	0.00
		21,271,862.99	17,178,300.42	80	0.00
COMMON TRUST FUNDS - FIXED INCOME					
223,350.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	223,350.57	223,350.57	1	0.00
		223,350.57	223,350.57	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
42,489.93	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	42,489.93	42,489.93	0	0.00
		42,489.93	42,489.93	0	0.00
MUTUAL FUNDS - EQUITY					
70,111	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,719,605.69	2,680,232.26	28	0.00
20,646	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	817,788.06	788,406.33	9	0.00
14,229	CUSIP # 922908736 VANGUARD GROWTH ETF	2,875,538.61	1,599,806.70	30	0.00
22,209	CUSIP # 922908744 VANGUARD VALUE ETF	2,211,794.31	1,932,635.82	23	0.00
4,425	CUSIP # 922908751 VANGUARD SMALL CAP ETF	644,811.00	527,287.31	7	0.00
		9,269,537.67	7,528,368.42	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
243,809.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	243,809.55	243,809.55	3	0.00
		243,809.55	243,809.55	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2020 through 06/30/2020
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2020

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
35,101.23	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	35,101.23	35,101.23	1	0.00
		35,101.23	35,101.23	1	0.00
MUTUAL FUNDS - FIXED INCOME					
5,397	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	602,575.05	498,527.86	14	0.00
6,250	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	582,437.50	526,337.09	14	0.00
12,945	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,075,988.40	1,031,199.89	25	0.00
20,852	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,203,785.96	1,152,701.04	28	0.00
11,626	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	632,105.62	609,300.22	15	0.00
		4,096,892.53	3,818,066.10	96	0.00
COMMON TRUST FUNDS - FIXED INCOME					
147,031	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	147,031.00	147,031.00	3	0.00
		147,031.00	147,031.00	3	0.00

Holdings



WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
	3,056,712.100	Local	1.000000	3,056,712.10	1.000000	3,056,712.10	0.00	0.82
		Base	1.000000	3,056,712.10	1.000000	3,056,712.10	0.00	0.82

US DOLLAR Total	3,056,712.100	Local		3,056,712.10		3,056,712.10	0.00	0.82
		Base		3,056,712.10		3,056,712.10	0.00	0.82

CASH Total

	3,056,712.100	Base		3,056,712.10		3,056,712.10	0.00	0.82
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

313384C49	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/20 0.00000				0.010000	17 Aug 2020		
	490,000.000	Local	99.980416	489,904.04	99.980416	489,904.04	0.00	0.13
		Base	99.980416	489,904.04	99.980416	489,904.04	0.00	0.13

7839989D1	SSC GOVERNMENT MM GVMXX				0.115839	31 Dec 2030		
	3,482,217.950	Local	100.000000	3,482,217.95	100.000000	3,482,217.95	0.00	0.94
		Base	100.000000	3,482,217.95	100.000000	3,482,217.95	0.00	0.94

9127962R9	TREASURY BILL 10/20 0.00000				0.010000	15 Oct 2020		
	1,470,000.000	Local	99.947000	1,469,220.90	99.953625	1,469,318.29	97.39	0.39
		Base	99.947000	1,469,220.90	99.953625	1,469,318.29	97.39	0.39

9127962S7	TREASURY BILL 10/20 0.00000				0.010000	22 Oct 2020		
	2,380,000.000	Local	99.951347	2,378,842.06	99.949778	2,378,804.72	-37.34	0.64
		Base	99.951347	2,378,842.06	99.949778	2,378,804.72	-37.34	0.64

9127963P2	TREASURY BILL 08/20 0.00000				0.010000	18 Aug 2020		
	1,140,000.000	Local	99.982000	1,139,794.80	99.981667	1,139,791.00	-3.80	0.31
		Base	99.982000	1,139,794.80	99.981667	1,139,791.00	-3.80	0.31

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796TN9	TREASURY BILL 10/20 0.00000				0.010000	08 Oct 2020		
		300,000.000	Local 99.954213	299,862.64	99.957377	299,872.13	9.49	0.08
			Base 99.954213	299,862.64	99.957377	299,872.13	9.49	0.08
US DOLLAR Total								
		9,262,217.950	Local	9,259,842.39		9,259,908.13	65.74	2.49
			Base	9,259,842.39		9,259,908.13	65.74	2.49
CASH EQUIVALENT Total								
		9,262,217.950	Base	9,259,842.39		9,259,908.13	65.74	2.49
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		160,000.000	Local 87.011894	139,219.03	112.533819	180,054.11	40,835.08	0.05
			Base 87.011894	139,219.03	112.533819	180,054.11	40,835.08	0.05
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		130,000.000	Local 104.436469	135,767.41	112.627114	146,415.25	10,647.84	0.04
			Base 104.436469	135,767.41	112.627114	146,415.25	10,647.84	0.04
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		130,000.000	Local 100.142323	130,185.02	103.527044	134,585.16	4,400.14	0.04
			Base 100.142323	130,185.02	103.527044	134,585.16	4,400.14	0.04
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026		
		106,000.000	Local 99.988377	105,987.68	116.347382	123,328.22	17,340.54	0.03
			Base 99.988377	105,987.68	116.347382	123,328.22	17,340.54	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
		30,000.000	Local 106.929700	32,078.91	135.465157	40,639.55	8,560.64	0.01
			Base 106.929700	32,078.91	135.465157	40,639.55	8,560.64	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.900000	30 Nov 2046		
		50,000.000	Local 106.046380	53,023.19	143.566371	71,783.19	18,760.00	0.02
			Base 106.046380	53,023.19	143.566371	71,783.19	18,760.00	0.02

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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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		97.303127	107,033.44	110.577240	121,634.96	14,601.52	0.03
		Base		97.303127	107,033.44	110.577240	121,634.96	14,601.52	0.03
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	20,000.000	Local		107.740050	21,548.01	108.692300	21,738.46	190.45	0.01
		Base		107.740050	21,548.01	108.692300	21,738.46	190.45	0.01
00287YBL2	ABBVIE INC SR UNSECURED 144A 11/22 2.3					2.300000	21 Nov 2022		
	230,000.000	Local		99.921443	229,819.32	103.437906	237,907.18	8,087.86	0.06
		Base		99.921443	229,819.32	103.437906	237,907.18	8,087.86	0.06
00287YBQ1	ABBVIE INC SR UNSECURED 144A 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local		99.990879	239,978.11	106.161168	254,786.80	14,808.69	0.07
		Base		99.990879	239,978.11	106.161168	254,786.80	14,808.69	0.07
00287YBS7	ABBVIE INC SR UNSECURED 144A 11/49 4.25					4.250000	21 Nov 2049		
	10,000.000	Local		97.599600	9,759.96	121.216919	12,121.69	2,361.73	0.00
		Base		97.599600	9,759.96	121.216919	12,121.69	2,361.73	0.00
00287YBU2	ABBVIE INC SR UNSECURED 144A 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local		99.890460	49,945.23	108.764829	54,382.41	4,437.18	0.01
		Base		99.890460	49,945.23	108.764829	54,382.41	4,437.18	0.01
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2					3.200000	21 Nov 2029		
	160,000.000	Local		99.999194	159,998.71	110.039122	176,062.60	16,063.89	0.05
		Base		99.999194	159,998.71	110.039122	176,062.60	16,063.89	0.05
00287YDC0	ABBVIE INC SR UNSECURED 144A 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		107.973609	118,770.97	110.951555	122,046.71	3,275.74	0.03
		Base		107.973609	118,770.97	110.951555	122,046.71	3,275.74	0.03
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local		97.401900	48,700.95	113.966323	56,983.16	8,282.21	0.02
		Base		97.401900	48,700.95	113.966323	56,983.16	8,282.21	0.02
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
	200,000.000	Local		99.710020	199,420.04	107.999073	215,998.15	16,578.11	0.06
		Base		99.710020	199,420.04	107.999073	215,998.15	16,578.11	0.06

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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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047		
		10,000.000	Local 99.699100	9,969.91	112.814461	11,281.45	1,311.54	0.00
			Base 99.699100	9,969.91	112.814461	11,281.45	1,311.54	0.00
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
		50,000.000	Local 98.978620	49,489.31	100.171000	50,085.50	596.19	0.01
			Base 98.978620	49,489.31	100.171000	50,085.50	596.19	0.01
01F020471	FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE				2.000000	16 Jul 2035		
		1,600,000.000	Local 102.781006	1,644,496.10	103.453126	1,655,250.02	10,753.92	0.44
Original Face:		1,600,000.000	Base 102.781006	1,644,496.10	103.453126	1,655,250.02	10,753.92	0.44
01F020679	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	14 Jul 2050		
		1,300,000.000	Local 101.729267	1,322,480.47	102.335938	1,330,367.19	7,886.72	0.36
Original Face:		1,300,000.000	Base 101.729267	1,322,480.47	102.335938	1,330,367.19	7,886.72	0.36
01F022675	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	14 Jul 2050		
		1,600,000.000	Local 104.000000	1,664,000.00	104.250000	1,668,000.00	4,000.00	0.45
Original Face:		1,600,000.000	Base 104.000000	1,664,000.00	104.250000	1,668,000.00	4,000.00	0.45
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.750000	05 May 2021		
		80,000.000	Local 101.107238	80,885.79	103.671630	82,937.30	2,051.51	0.02
			Base 101.107238	80,885.79	103.671630	82,937.30	2,051.51	0.02
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85				2.850000	09 Aug 2022		
		10,000.000	Local 101.160800	10,116.08	104.184815	10,418.48	302.40	0.00
			Base 101.160800	10,116.08	104.184815	10,418.48	302.40	0.00
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49				3.490000	14 Feb 2022		
		60,000.000	Local 99.996700	59,998.02	104.348423	62,609.05	2,611.03	0.02
			Base 99.996700	59,998.02	104.348423	62,609.05	2,611.03	0.02
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8				3.800000	14 Feb 2024		
		40,000.000	Local 99.921775	39,968.71	109.337923	43,735.17	3,766.46	0.01
			Base 99.921775	39,968.71	109.337923	43,735.17	3,766.46	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4				4.400000	14 Feb 2026		
		260,000.000	Local 100.487896	261,268.53	115.145287	299,377.75	38,109.22	0.08
			Base 100.487896	261,268.53	115.145287	299,377.75	38,109.22	0.08

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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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	200,000.000	Local	100.205865	200,411.73	116.753947	233,507.89	33,096.16	0.06	
		Base	100.205865	200,411.73	116.753947	233,507.89	33,096.16	0.06	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	10,000.000	Local	106.768500	10,676.85	131.159245	13,115.92	2,439.07	0.00	
		Base	106.768500	10,676.85	131.159245	13,115.92	2,439.07	0.00	
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	50,000.000	Local	101.274020	50,637.01	133.379207	66,689.60	16,052.59	0.02	
		Base	101.274020	50,637.01	133.379207	66,689.60	16,052.59	0.02	
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	20,000.000	Local	99.959200	19,991.84	105.081424	21,016.28	1,024.44	0.01	
		Base	99.959200	19,991.84	105.081424	21,016.28	1,024.44	0.01	
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local	116.528100	11,652.81	142.697448	14,269.74	2,616.93	0.00	
		Base	116.528100	11,652.81	142.697448	14,269.74	2,616.93	0.00	
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local	96.416282	106,057.91	114.448182	125,893.00	19,835.09	0.03	
		Base	96.416282	106,057.91	114.448182	125,893.00	19,835.09	0.03	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local	96.731070	96,731.07	123.820590	123,820.59	27,089.52	0.03	
		Base	96.731070	96,731.07	123.820590	123,820.59	27,089.52	0.03	
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	20,000.000	Local	140.673100	28,134.62	133.474983	26,695.00	-1,439.62	0.01	
		Base	140.673100	28,134.62	133.474983	26,695.00	-1,439.62	0.01	
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
	80,000.000	Local	99.961588	79,969.27	100.874750	80,699.80	730.53	0.02	
		Base	99.961588	79,969.27	100.874750	80,699.80	730.53	0.02	
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	100,000.000	Local	99.991850	99,991.85	101.443513	101,443.51	1,451.66	0.03	
		Base	99.991850	99,991.85	101.443513	101,443.51	1,451.66	0.03	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	90,000.000	Local		99.889789	89,900.81	101.210166	91,089.15	1,188.34	0.02
		Base		99.889789	89,900.81	101.210166	91,089.15	1,188.34	0.02
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	70,000.000	Local		100.981243	70,686.87	102.661979	71,863.39	1,176.52	0.02
		Base		100.981243	70,686.87	102.661979	71,863.39	1,176.52	0.02
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local		98.846957	207,578.61	103.441976	217,228.15	9,649.54	0.06
		Base		98.846957	207,578.61	103.441976	217,228.15	9,649.54	0.06
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local		97.583075	39,033.23	104.739244	41,895.70	2,862.47	0.01
		Base		97.583075	39,033.23	104.739244	41,895.70	2,862.47	0.01
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local		100.614300	30,184.29	110.794163	33,238.25	3,053.96	0.01
		Base		100.614300	30,184.29	110.794163	33,238.25	3,053.96	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local		99.734248	249,335.62	105.843242	264,608.11	15,272.49	0.07
		Base		99.734248	249,335.62	105.843242	264,608.11	15,272.49	0.07
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	40,000.000	Local		100.477450	40,190.98	105.859184	42,343.67	2,152.69	0.01
		Base		100.477450	40,190.98	105.859184	42,343.67	2,152.69	0.01
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	14 Dec 2050		
	0.000	Local		0.000000	-105.50	0.000000	0.00	105.50	0.00
		Base		0.000000	-105.50	0.000000	0.00	105.50	0.00
031162BM1	AMGEN INC SR UNSECURED 11/21 3.875					3.875000	15 Nov 2021		
	132,571.430	Local		100.520052	133,260.87	103.740512	137,530.28	4,269.41	0.04
Original Face:	160,000.000	Base		100.520052	133,260.87	103.740512	137,530.28	4,269.41	0.04
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.845060	249,612.65	111.301409	278,253.52	28,640.87	0.07
		Base		99.845060	249,612.65	111.301409	278,253.52	28,640.87	0.07

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026			
		70,000.000	Local	95.517571	66,862.30	112.278628	78,595.04	11,732.74	0.02
			Base	95.517571	66,862.30	112.278628	78,595.04	11,732.74	0.02
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046			
		20,000.000	Local	95.678650	19,135.73	122.368534	24,473.71	5,337.98	0.01
			Base	95.678650	19,135.73	122.368534	24,473.71	5,337.98	0.01
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049			
		120,000.000	Local	100.632742	120,759.29	133.318929	159,982.71	39,223.42	0.04
			Base	100.632742	120,759.29	133.318929	159,982.71	39,223.42	0.04
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15				4.150000	23 Jan 2025			
		40,000.000	Local	99.921775	39,968.71	113.475208	45,390.08	5,421.37	0.01
			Base	99.921775	39,968.71	113.475208	45,390.08	5,421.37	0.01
035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5				3.500000	12 Jan 2024			
		20,000.000	Local	99.686750	19,937.35	108.958998	21,791.80	1,854.45	0.01
			Base	99.686750	19,937.35	108.958998	21,791.80	1,854.45	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.000000	13 Apr 2028			
		250,000.000	Local	98.118620	245,296.55	115.410614	288,526.54	43,229.99	0.08
			Base	98.118620	245,296.55	115.410614	288,526.54	43,229.99	0.08
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029			
		50,000.000	Local	100.350280	50,175.14	120.829392	60,414.70	10,239.56	0.02
			Base	100.350280	50,175.14	120.829392	60,414.70	10,239.56	0.02
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35				4.350000	01 Jun 2040			
		100,000.000	Local	99.937480	99,937.48	113.914348	113,914.35	13,976.87	0.03
			Base	99.937480	99,937.48	113.914348	113,914.35	13,976.87	0.03
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		170,000.000	Local	99.924294	169,871.30	118.551991	201,538.38	31,667.08	0.05
			Base	99.924294	169,871.30	118.551991	201,538.38	31,667.08	0.05
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		40,000.000	Local	99.794225	39,917.69	112.443221	44,977.29	5,059.60	0.01
			Base	99.794225	39,917.69	112.443221	44,977.29	5,059.60	0.01

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WESTERN ASSET MANAGEMENT COMPANY

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036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65				3.650000	01 Dec 2027			
		100,000.000	Local	95.759950	95,759.95	113.935978	113,935.98	18,176.03	0.03
			Base	95.759950	95,759.95	113.935978	113,935.98	18,176.03	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35				3.350000	01 Dec 2024			
		20,000.000	Local	99.978600	19,995.72	109.799822	21,959.96	1,964.24	0.01
			Base	99.978600	19,995.72	109.799822	21,959.96	1,964.24	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95				2.950000	01 Dec 2022			
		40,000.000	Local	98.455925	39,382.37	105.385925	42,154.37	2,772.00	0.01
			Base	98.455925	39,382.37	105.385925	42,154.37	2,772.00	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.250000	01 Feb 2042			
		110,000.000	Local	102.902336	113,192.57	81.611744	89,772.92	-23,419.65	0.02
			Base	102.902336	113,192.57	81.611744	89,772.92	-23,419.65	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25				3.250000	15 Apr 2022			
		18,000.000	Local	99.708000	17,947.44	96.765527	17,417.79	-529.65	0.00
			Base	99.708000	17,947.44	96.765527	17,417.79	-529.65	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.750000	15 Apr 2043			
		440,000.000	Local	94.241536	414,662.76	80.508729	354,238.41	-60,424.35	0.10
			Base	94.241536	414,662.76	80.508729	354,238.41	-60,424.35	0.10
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044			
		170,000.000	Local	88.238941	150,006.20	76.032572	129,255.37	-20,750.83	0.03
			Base	88.238941	150,006.20	76.032572	129,255.37	-20,750.83	0.03
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.450000	04 Aug 2026			
		290,000.000	Local	93.874248	272,235.32	108.649674	315,084.05	42,848.73	0.08
			Base	93.874248	272,235.32	108.649674	315,084.05	42,848.73	0.08
037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.850000	04 Aug 2046			
		70,000.000	Local	94.726971	66,308.88	124.662984	87,264.09	20,955.21	0.02
			Base	94.726971	66,308.88	124.662984	87,264.09	20,955.21	0.02
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025			
		170,000.000	Local	100.373971	170,635.75	102.109346	173,585.89	2,950.14	0.05
			Base	100.373971	170,635.75	102.109346	173,585.89	2,950.14	0.05

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03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	07 Jun 2049			
		490,000.000	Local	100.000000	490,000.00	88.633000	434,301.70	-55,698.30	0.12
Original Face:		490,000.000	Base	100.000000	490,000.00	88.633000	434,301.70	-55,698.30	0.12
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75				1.750000	01 Jun 2030			
		190,000.000	Local	99.620168	189,278.32	102.202635	194,185.01	4,906.69	0.05
			Base	99.620168	189,278.32	102.202635	194,185.01	4,906.69	0.05
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25				7.250000	15 Oct 2039			
		50,000.000	Local	116.455340	58,227.67	119.500000	59,750.00	1,522.33	0.02
			Base	116.455340	58,227.67	119.500000	59,750.00	1,522.33	0.02
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6				3.600000	16 Jul 2024			
		210,000.000	Local	101.640533	213,445.12	99.106804	208,124.29	-5,320.83	0.06
			Base	101.640533	213,445.12	99.106804	208,124.29	-5,320.83	0.06
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025			
		519,000.000	Local	100.660613	522,428.58	101.327950	525,892.06	3,463.48	0.14
Original Face:		519,000.000	Base	100.660613	522,428.58	101.327950	525,892.06	3,463.48	0.14
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043			
		130,000.000	Local	110.642954	143,835.84	138.292491	179,780.24	35,944.40	0.05
			Base	110.642954	143,835.84	138.292491	179,780.24	35,944.40	0.05
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A				1.434750	15 Jul 2035			
		260,000.000	Local	99.885219	259,701.57	94.743060	246,331.96	-13,369.61	0.07
Original Face:		260,000.000	Base	99.885219	259,701.57	94.743060	246,331.96	-13,369.61	0.07
056059AA6	BX TRUST BX 2018 IND A 144A				0.934750	15 Nov 2035			
		791,617.210	Local	100.000000	791,617.21	99.002800	783,723.20	-7,894.01	0.21
Original Face:		1,480,000.000	Base	100.000000	791,617.21	99.002800	783,723.20	-7,894.01	0.21
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028			
		200,000.000	Local	96.333710	192,667.42	111.728470	223,456.94	30,789.52	0.06
			Base	96.333710	192,667.42	111.728470	223,456.94	30,789.52	0.06
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025			
		400,000.000	Local	101.350453	405,401.81	103.631505	414,526.02	9,124.21	0.11
			Base	101.350453	405,401.81	103.631505	414,526.02	9,124.21	0.11

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06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local		101.060456	90,954.41	106.727664	96,054.90	5,100.49	0.03
		Base		101.060456	90,954.41	106.727664	96,054.90	5,100.49	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	200,000.000	Local		104.929185	209,858.37	137.869600	275,739.20	65,880.83	0.07
		Base		104.929185	209,858.37	137.869600	275,739.20	65,880.83	0.07
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	710,000.000	Local		99.755025	708,260.68	114.705610	814,409.83	106,149.15	0.22
		Base		99.755025	708,260.68	114.705610	814,409.83	106,149.15	0.22
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local		101.868900	10,186.89	115.124450	11,512.45	1,325.56	0.00
		Base		101.868900	10,186.89	115.124450	11,512.45	1,325.56	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local		100.049318	110,054.25	112.083082	123,291.39	13,237.14	0.03
		Base		100.049318	110,054.25	112.083082	123,291.39	13,237.14	0.03
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local		97.759417	58,655.65	105.041000	63,024.60	4,368.95	0.02
		Base		97.759417	58,655.65	105.041000	63,024.60	4,368.95	0.02
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local		93.594887	140,392.33	111.385203	167,077.80	26,685.47	0.04
		Base		93.594887	140,392.33	111.385203	167,077.80	26,685.47	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	30,000.000	Local		100.000000	30,000.00	106.896214	32,068.86	2,068.86	0.01
		Base		100.000000	30,000.00	106.896214	32,068.86	2,068.86	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local		101.024500	151,536.75	117.946586	176,919.88	25,383.13	0.05
		Base		101.024500	151,536.75	117.946586	176,919.88	25,383.13	0.05
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local		100.000000	70,000.00	116.433350	81,503.35	11,503.35	0.02
		Base		100.000000	70,000.00	116.433350	81,503.35	11,503.35	0.02

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06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	270,000.000	Local	103.128993	278,448.28	125.306142	338,326.58	59,878.30	0.09	
		Base	103.128993	278,448.28	125.306142	338,326.58	59,878.30	0.09	
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	80,000.000	Local	100.000000	80,000.00	105.814559	84,651.65	4,651.65	0.02	
		Base	100.000000	80,000.00	105.814559	84,651.65	4,651.65	0.02	
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	160,000.000	Local	100.000000	160,000.00	100.260211	160,416.34	416.34	0.04	
		Base	100.000000	160,000.00	100.260211	160,416.34	416.34	0.04	
06054AAx7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local	100.510767	30,153.23	109.987340	32,996.20	2,842.97	0.01	
	Original Face: 30,000.000	Base	100.510767	30,153.23	109.987340	32,996.20	2,842.97	0.01	
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	130,000.000	Local	99.926569	129,904.54	103.529757	134,588.68	4,684.14	0.04	
		Base	99.926569	129,904.54	103.529757	134,588.68	4,684.14	0.04	
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	40,000.000	Local	99.963350	39,985.34	103.505930	41,402.37	1,417.03	0.01	
		Base	99.963350	39,985.34	103.505930	41,402.37	1,417.03	0.01	
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	70,000.000	Local	99.780357	69,846.25	100.669833	70,468.88	622.63	0.02	
		Base	99.780357	69,846.25	100.669833	70,468.88	622.63	0.02	
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
	200,000.000	Local	99.923500	199,847.00	101.795943	203,591.89	3,744.89	0.05	
		Base	99.923500	199,847.00	101.795943	203,591.89	3,744.89	0.05	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local	107.626100	21,525.22	131.778314	26,355.66	4,830.44	0.01	
		Base	107.626100	21,525.22	131.778314	26,355.66	4,830.44	0.01	
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	140,000.000	Local	110.057829	154,080.96	134.245446	187,943.62	33,862.66	0.05	
		Base	110.057829	154,080.96	134.245446	187,943.62	33,862.66	0.05	

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024			
		5,000.000	Local	103.799200	5,189.96	110.314357	5,515.72	325.76	0.00
			Base	103.799200	5,189.96	110.314357	5,515.72	325.76	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		8,000.000	Local	108.916750	8,713.34	123.141902	9,851.35	1,138.01	0.00
			Base	108.916750	8,713.34	123.141902	9,851.35	1,138.01	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024			
		220,000.000	Local	97.505014	214,511.03	107.927367	237,440.21	22,929.18	0.06
			Base	97.505014	214,511.03	107.927367	237,440.21	22,929.18	0.06
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049			
		120,000.000	Local	99.003500	118,804.20	128.167646	153,801.18	34,996.98	0.04
			Base	99.003500	118,804.20	128.167646	153,801.18	34,996.98	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR				4.705000	10 Jan 2025			
		430,000.000	Local	100.000000	430,000.00	110.680741	475,927.19	45,927.19	0.13
			Base	100.000000	430,000.00	110.680741	475,927.19	45,927.19	0.13
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030			
		200,000.000	Local	100.342275	200,684.55	122.413446	244,826.89	44,142.34	0.07
			Base	100.342275	200,684.55	122.413446	244,826.89	44,142.34	0.07
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR				2.219000	09 Jun 2026			
		200,000.000	Local	100.000000	200,000.00	102.401616	204,803.23	4,803.23	0.06
			Base	100.000000	200,000.00	102.401616	204,803.23	4,803.23	0.06
097023BU8	BOEING CO SR UNSECURED 03/27 2.8				2.800000	01 Mar 2027			
		50,000.000	Local	97.115660	48,557.83	96.469865	48,234.93	-322.90	0.01
			Base	97.115660	48,557.83	96.469865	48,234.93	-322.90	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2				3.200000	01 Mar 2029			
		50,000.000	Local	98.907120	49,453.56	99.004905	49,502.45	48.89	0.01
			Base	98.907120	49,453.56	99.004905	49,502.45	48.89	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1				3.100000	01 May 2026			
		40,000.000	Local	99.960150	39,984.06	101.898308	40,759.32	775.26	0.01
			Base	99.960150	39,984.06	101.898308	40,759.32	775.26	0.01

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097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027			
		20,000.000	Local	99.760200	19,952.04	97.676803	19,535.36	-416.68	0.01
			Base	99.760200	19,952.04	97.676803	19,535.36	-416.68	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25				3.250000	01 Feb 2035			
		130,000.000	Local	100.407408	130,529.63	91.180116	118,534.15	-11,995.48	0.03
			Base	100.407408	130,529.63	91.180116	118,534.15	-11,995.48	0.03
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050			
		40,000.000	Local	99.168800	39,667.52	89.790559	35,916.22	-3,751.30	0.01
			Base	99.168800	39,667.52	89.790559	35,916.22	-3,751.30	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875				4.875000	01 May 2025			
		220,000.000	Local	100.000000	220,000.00	108.980364	239,756.80	19,756.80	0.06
			Base	100.000000	220,000.00	108.980364	239,756.80	19,756.80	0.06
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		90,000.000	Local	100.000000	90,000.00	113.841380	102,457.24	12,457.24	0.03
			Base	100.000000	90,000.00	113.841380	102,457.24	12,457.24	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		220,000.000	Local	100.000000	220,000.00	118.098565	259,816.84	39,816.84	0.07
			Base	100.000000	220,000.00	118.098565	259,816.84	39,816.84	0.07
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		70,000.000	Local	100.000000	70,000.00	118.589166	83,012.42	13,012.42	0.02
			Base	100.000000	70,000.00	118.589166	83,012.42	13,012.42	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030			
		110,000.000	Local	100.000000	110,000.00	111.502994	122,653.29	12,653.29	0.03
			Base	100.000000	110,000.00	111.502994	122,653.29	12,653.29	0.03
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79				3.790000	06 Feb 2024			
		10,000.000	Local	103.163600	10,316.36	109.205833	10,920.58	604.22	0.00
			Base	103.163600	10,316.36	109.205833	10,920.58	604.22	0.00
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119				3.119000	04 May 2026			
		220,000.000	Local	95.961741	211,115.83	109.298655	240,457.04	29,341.21	0.06
			Base	95.961741	211,115.83	109.298655	240,457.04	29,341.21	0.06

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10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	50,000.000	Local	98.941620	49,470.81	107.350822	53,675.41	4,204.60	0.01	
		Base	98.941620	49,470.81	107.350822	53,675.41	4,204.60	0.01	
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local	100.009650	60,005.79	110.597679	66,358.61	6,352.82	0.02	
		Base	100.009650	60,005.79	110.597679	66,358.61	6,352.82	0.02	
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	170,000.000	Local	98.729394	167,839.97	98.266338	167,052.77	-787.20	0.04	
		Base	98.729394	167,839.97	98.266338	167,052.77	-787.20	0.04	
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937					2.937000	06 Apr 2023		
	10,000.000	Local	100.760800	10,076.08	105.746234	10,574.62	498.54	0.00	
		Base	100.760800	10,076.08	105.746234	10,574.62	498.54	0.00	
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	50,000.000	Local	100.000000	50,000.00	113.471632	56,735.82	6,735.82	0.02	
		Base	100.000000	50,000.00	113.471632	56,735.82	6,735.82	0.02	
110122BF4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/21 2.25					2.250000	15 Aug 2021		
	10,000.000	Local	100.271000	10,027.10	101.874798	10,187.48	160.38	0.00	
		Base	100.271000	10,027.10	101.874798	10,187.48	160.38	0.00	
110122BN7	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/25 3.875					3.875000	15 Aug 2025		
	420,000.000	Local	106.630081	447,846.34	113.759109	477,788.26	29,941.92	0.13	
		Base	106.630081	447,846.34	113.759109	477,788.26	29,941.92	0.13	
110122BU1	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/45 5					5.000000	15 Aug 2045		
	100,000.000	Local	127.140140	127,140.14	139.590944	139,590.94	12,450.80	0.04	
		Base	127.140140	127,140.14	139.590944	139,590.94	12,450.80	0.04	
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	70,000.000	Local	99.829400	69,880.58	103.969211	72,778.45	2,897.87	0.02	
		Base	99.829400	69,880.58	103.969211	72,778.45	2,897.87	0.02	
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9					2.900000	26 Jul 2024		
	160,000.000	Local	100.549475	160,879.16	108.174202	173,078.72	12,199.56	0.05	
		Base	100.549475	160,879.16	108.174202	173,078.72	12,199.56	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 99.767250	59,860.35	112.217320	67,330.39	7,470.04	0.02
			Base 99.767250	59,860.35	112.217320	67,330.39	7,470.04	0.02
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4				3.400000	26 Jul 2029		
		110,000.000	Local 99.252664	109,177.93	116.500543	128,150.60	18,972.67	0.03
			Base 99.252664	109,177.93	116.500543	128,150.60	18,972.67	0.03
11135FAF8	BROADCOM INC COMPANY GUAR 144A 04/25 4.7				4.700000	15 Apr 2025		
		180,000.000	Local 104.396256	187,913.26	112.677437	202,819.39	14,906.13	0.05
			Base 104.396256	187,913.26	112.677437	202,819.39	14,906.13	0.05
11135FAT8	BROADCOM INC COMPANY GUAR 144A 11/25 3.15				3.150000	15 Nov 2025		
		140,000.000	Local 99.867343	139,814.28	106.432227	149,005.12	9,190.84	0.04
			Base 99.867343	139,814.28	106.432227	149,005.12	9,190.84	0.04
11135FAU5	BROADCOM INC COMPANY GUAR 144A 11/23 2.25				2.250000	15 Nov 2023		
		100,000.000	Local 99.990400	99,990.40	103.321211	103,321.21	3,330.81	0.03
			Base 99.990400	99,990.40	103.321211	103,321.21	3,330.81	0.03
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA				1.098302	13 Nov 2050		
		1,043,618.920	Local 4.624717	48,264.42	4.238880	44,237.75	-4,026.67	0.01
Original Face:		1,070,000.000	Base 4.624717	48,264.42	4.238880	44,237.75	-4,026.67	0.01
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349000	10 May 2050		
		24,000.000	Local 102.715417	24,651.70	95.748810	22,979.71	-1,671.99	0.01
Original Face:		24,000.000	Base 102.715417	24,651.70	95.748810	22,979.71	-1,671.99	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023		
		20,000.000	Local 106.254400	21,250.88	108.548601	21,709.72	458.84	0.01
			Base 106.254400	21,250.88	108.548601	21,709.72	458.84	0.01
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4				4.421600	15 Nov 2051		
		1,170,000.000	Local 102.855375	1,203,407.89	117.656140	1,376,576.84	173,168.95	0.37
Original Face:		1,170,000.000	Base 102.855375	1,203,407.89	117.656140	1,376,576.84	173,168.95	0.37
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025		
		390,000.000	Local 96.526236	376,452.32	108.945524	424,887.54	48,435.22	0.11
			Base 96.526236	376,452.32	108.945524	424,887.54	48,435.22	0.11

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12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.799760	10 Oct 2048		
		57,000.000	Local 102.937158	58,674.18	97.658510	55,665.35	-3,008.83	0.01
Original Face:		57,000.000	Base 102.937158	58,674.18	97.658510	55,665.35	-3,008.83	0.01
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A				1.434750	15 Jan 2034		
		850,000.000	Local 100.000000	850,000.00	94.498900	803,240.65	-46,759.35	0.22
Original Face:		850,000.000	Base 100.000000	850,000.00	94.498900	803,240.65	-46,759.35	0.22
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		50,000.000	Local 103.650240	51,825.12	112.384463	56,192.23	4,367.11	0.02
			Base 103.650240	51,825.12	112.384463	56,192.23	4,367.11	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		10,000.000	Local 115.272400	11,527.24	128.849925	12,884.99	1,357.75	0.00
			Base 115.272400	11,527.24	128.849925	12,884.99	1,357.75	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023		
		440,000.000	Local 99.418566	437,441.69	107.393436	472,531.12	35,089.43	0.13
			Base 99.418566	437,441.69	107.393436	472,531.12	35,089.43	0.13
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1				4.100000	25 Mar 2025		
		120,000.000	Local 99.409075	119,290.89	113.094222	135,713.07	16,422.18	0.04
			Base 99.409075	119,290.89	113.094222	135,713.07	16,422.18	0.04
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028		
		550,000.000	Local 98.886191	543,874.05	116.956861	643,262.74	99,388.69	0.17
			Base 98.886191	543,874.05	116.956861	643,262.74	99,388.69	0.17
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
		140,000.000	Local 106.934329	149,708.06	130.989263	183,384.97	33,676.91	0.05
			Base 106.934329	149,708.06	130.989263	183,384.97	33,676.91	0.05
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625				3.625000	01 Apr 2027		
		20,000.000	Local 99.827650	19,965.53	112.298791	22,459.76	2,494.23	0.01
			Base 99.827650	19,965.53	112.298791	22,459.76	2,494.23	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75				3.750000	01 Apr 2030		
		40,000.000	Local 99.781675	39,912.67	115.210626	46,084.25	6,171.58	0.01
			Base 99.781675	39,912.67	115.210626	46,084.25	6,171.58	0.01

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126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125				4.125000	01 Apr 2040		
		20,000.000	Local 98.327650	19,665.53	118.042925	23,608.59	3,943.06	0.01
			Base 98.327650	19,665.53	118.042925	23,608.59	3,943.06	0.01
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25				4.250000	01 Apr 2050		
		30,000.000	Local 99.983067	29,994.92	119.494653	35,848.40	5,853.48	0.01
			Base 99.983067	29,994.92	119.494653	35,848.40	5,853.48	0.01
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A				0.364750	15 Jul 2035		
		38,262.160	Local 95.635479	36,592.20	95.014470	36,354.59	-237.61	0.01
Original Face:		2,010,000.000	Base 95.635479	36,592.20	95.014470	36,354.59	-237.61	0.01
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902				2.902000	15 Jul 2031		
		190,000.000	Local 102.719568	195,167.18	107.065898	203,425.21	8,258.03	0.05
			Base 102.719568	195,167.18	107.065898	203,425.21	8,258.03	0.05
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035		
		130,000.000	Local 104.273900	135,556.07	110.253535	143,329.60	7,773.53	0.04
			Base 104.273900	135,556.07	110.253535	143,329.60	7,773.53	0.04
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95				0.950000	23 Jun 2023		
		70,000.000	Local 99.944400	69,961.08	100.336809	70,235.77	274.69	0.02
			Base 99.944400	69,961.08	100.336809	70,235.77	274.69	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375				1.375000	23 Jul 2023		
		70,000.000	Local 100.114971	70,080.48	101.725610	71,207.93	1,127.45	0.02
			Base 100.114971	70,080.48	101.725610	71,207.93	1,127.45	0.02
14448CAA2	CARRIER GLOBAL CORP SR UNSECURED 144A 02/30 2.722				2.722000	15 Feb 2030		
		110,000.000	Local 100.188555	110,207.41	100.434250	110,477.68	270.27	0.03
			Base 100.188555	110,207.41	100.434250	110,477.68	270.27	0.03
14448CAB0	CARRIER GLOBAL CORP SR UNSECURED 144A 04/40 3.377				3.377000	05 Apr 2040		
		30,000.000	Local 101.646000	30,493.80	97.640245	29,292.07	-1,201.73	0.01
			Base 101.646000	30,493.80	97.640245	29,292.07	-1,201.73	0.01
14448CAC8	CARRIER GLOBAL CORP SR UNSECURED 144A 04/50 3.577				3.577000	05 Apr 2050		
		30,000.000	Local 101.749200	30,524.76	98.431164	29,529.35	-995.41	0.01
			Base 101.749200	30,524.76	98.431164	29,529.35	-995.41	0.01

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14448CAD6	CARRIER GLOBAL CORP SR UNSECURED 144A 02/23 1.923				1.923000	15 Feb 2023		
		20,000.000	Local 100.000000	20,000.00	101.935591	20,387.12	387.12	0.01
			Base 100.000000	20,000.00	101.935591	20,387.12	387.12	0.01
14448CAF1	CARRIER GLOBAL CORP SR UNSECURED 144A 02/25 2.242				2.242000	15 Feb 2025		
		70,000.000	Local 100.585600	70,409.92	102.241853	71,569.30	1,159.38	0.02
			Base 100.585600	70,409.92	102.241853	71,569.30	1,159.38	0.02
14448CAH7	CARRIER GLOBAL CORP SR UNSECURED 144A 02/27 2.493				2.493000	15 Feb 2027		
		10,000.000	Local 100.000000	10,000.00	101.869465	10,186.95	186.95	0.00
			Base 100.000000	10,000.00	101.869465	10,186.95	186.95	0.00
14448CAK0	CARRIER GLOBAL CORP SR UNSECURED 144A 02/31 2.7				2.700000	15 Feb 2031		
		30,000.000	Local 99.865367	29,959.61	99.707136	29,912.14	-47.47	0.01
			Base 99.865367	29,959.61	99.707136	29,912.14	-47.47	0.01
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5				5.850000	25 Sep 2034		
		774,931.140	Local 100.894838	781,865.52	101.500500	786,558.98	4,693.46	0.21
Original Face:		2,960,000.000	Base 100.894838	781,865.52	101.500500	786,558.98	4,693.46	0.21
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908				4.908000	23 Jul 2025		
		100,000.000	Local 112.383050	112,383.05	114.608317	114,608.32	2,225.27	0.03
			Base 112.383050	112,383.05	114.608317	114,608.32	2,225.27	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.200000	15 Mar 2028		
		50,000.000	Local 95.607800	47,803.90	112.168233	56,084.12	8,280.22	0.02
			Base 95.607800	47,803.90	112.168233	56,084.12	8,280.22	0.02
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
		170,000.000	Local 95.610806	162,538.37	120.432718	204,735.62	42,197.25	0.06
			Base 95.610806	162,538.37	120.432718	204,735.62	42,197.25	0.06
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05				5.050000	30 Mar 2029		
		460,000.000	Local 100.043398	460,199.63	118.040754	542,987.47	82,787.84	0.15
			Base 100.043398	460,199.63	118.040754	542,987.47	82,787.84	0.15
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8				4.800000	01 Mar 2050		
		30,000.000	Local 101.119100	30,335.73	110.682192	33,204.66	2,868.93	0.01
			Base 101.119100	30,335.73	110.682192	33,204.66	2,868.93	0.01

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166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026			
		20,000.000	Local	99.820550	19,964.11	110.756100	22,151.22	2,187.11	0.01
			Base	99.820550	19,964.11	110.756100	22,151.22	2,187.11	0.01
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554				1.554000	11 May 2025			
		80,000.000	Local	100.017263	80,013.81	102.834710	82,267.77	2,253.96	0.02
			Base	100.017263	80,013.81	102.834710	82,267.77	2,253.96	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995				1.995000	11 May 2027			
		30,000.000	Local	100.400400	30,120.12	104.711035	31,413.31	1,293.19	0.01
			Base	100.400400	30,120.12	104.711035	31,413.31	1,293.19	0.01
166764BZ2	CHEVRON CORP SR UNSECURED 05/40 2.978				2.978000	11 May 2040			
		70,000.000	Local	100.000000	70,000.00	107.065372	74,945.76	4,945.76	0.02
			Base	100.000000	70,000.00	107.065372	74,945.76	4,945.76	0.02
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078				3.078000	11 May 2050			
		90,000.000	Local	100.219467	90,197.52	106.172467	95,555.22	5,357.70	0.03
			Base	100.219467	90,197.52	106.172467	95,555.22	5,357.70	0.03
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027			
		280,000.000	Local	95.536950	267,503.46	101.176631	283,294.57	15,791.11	0.08
			Base	95.536950	267,503.46	101.176631	283,294.57	15,791.11	0.08
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022			
		60,000.000	Local	99.036250	59,421.75	103.850874	62,310.52	2,888.77	0.02
			Base	99.036250	59,421.75	103.850874	62,310.52	2,888.77	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.700000	01 Apr 2027			
		70,000.000	Local	98.572286	69,000.60	113.572773	79,500.94	10,500.34	0.02
			Base	98.572286	69,000.60	113.572773	79,500.94	10,500.34	0.02
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039			
		80,000.000	Local	143.060513	114,448.41	173.181727	138,545.38	24,096.97	0.04
			Base	143.060513	114,448.41	173.181727	138,545.38	24,096.97	0.04
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025			
		200,000.000	Local	104.336795	208,673.59	118.581869	237,163.74	28,490.15	0.06
			Base	104.336795	208,673.59	118.581869	237,163.74	28,490.15	0.06

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172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local	109.506057	38,327.12	128.721709	45,052.60	6,725.48	0.01	
		Base	109.506057	38,327.12	128.721709	45,052.60	6,725.48	0.01	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local	100.647970	100,647.97	114.166726	114,166.73	13,518.76	0.03	
		Base	100.647970	100,647.97	114.166726	114,166.73	13,518.76	0.03	
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local	100.000000	50,000.00	110.204906	55,102.45	5,102.45	0.01	
		Base	100.000000	50,000.00	110.204906	55,102.45	5,102.45	0.01	
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local	97.587530	595,283.93	114.087381	695,933.02	100,649.09	0.19	
		Base	97.587530	595,283.93	114.087381	695,933.02	100,649.09	0.19	
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local	99.398604	258,436.37	130.889831	340,313.56	81,877.19	0.09	
		Base	99.398604	258,436.37	130.889831	340,313.56	81,877.19	0.09	
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	90,000.000	Local	100.000000	90,000.00	118.651957	106,786.76	16,786.76	0.03	
		Base	100.000000	90,000.00	118.651957	106,786.76	16,786.76	0.03	
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	50,000.000	Local	104.479100	52,239.55	107.557516	53,778.76	1,539.21	0.01	
		Base	104.479100	52,239.55	107.557516	53,778.76	1,539.21	0.01	
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	80,000.000	Local	100.000000	80,000.00	101.992218	81,593.77	1,593.77	0.02	
		Base	100.000000	80,000.00	101.992218	81,593.77	1,593.77	0.02	
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	70,000.000	Local	100.000000	70,000.00	103.426037	72,398.23	2,398.23	0.02	
		Base	100.000000	70,000.00	103.426037	72,398.23	2,398.23	0.02	
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95					2.950000	25 Mar 2025		
	50,000.000	Local	108.673200	54,336.60	110.052526	55,026.26	689.66	0.01	
		Base	108.673200	54,336.60	110.052526	55,026.26	689.66	0.01	

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191216CP3	COCA COLA CO/THE SR UNSECURED 03/40 4.125					4.125000	25 Mar 2040		
	10,000.000	Local		123.202800	12,320.28	126.967748	12,696.77	376.49	0.00
		Base		123.202800	12,320.28	126.967748	12,696.77	376.49	0.00
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2					4.200000	25 Mar 2050		
	160,000.000	Local		130.284238	208,454.78	130.587881	208,940.61	485.83	0.06
		Base		130.284238	208,454.78	130.587881	208,940.61	485.83	0.06
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	30,000.000	Local		114.738667	34,421.60	114.679494	34,403.85	-17.75	0.01
		Base		114.738667	34,421.60	114.679494	34,403.85	-17.75	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	80,000.000	Local		100.465613	80,372.49	102.890063	82,312.05	1,939.56	0.02
		Base		100.465613	80,372.49	102.890063	82,312.05	1,939.56	0.02
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	20,000.000	Local		96.733950	19,346.79	103.405161	20,681.03	1,334.24	0.01
		Base		96.733950	19,346.79	103.405161	20,681.03	1,334.24	0.01
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
	60,000.000	Local		96.834317	58,100.59	100.914226	60,548.54	2,447.95	0.02
		Base		96.834317	58,100.59	100.914226	60,548.54	2,447.95	0.02
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local		99.710975	648,121.34	117.439000	763,353.50	115,232.16	0.21
		Base		99.710975	648,121.34	117.439000	763,353.50	115,232.16	0.21
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local		127.981400	12,798.14	152.493831	15,249.38	2,451.24	0.00
		Base		127.981400	12,798.14	152.493831	15,249.38	2,451.24	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		121.249800	12,124.98	141.371983	14,137.20	2,012.22	0.00
		Base		121.249800	12,124.98	141.371983	14,137.20	2,012.22	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	40,000.000	Local		105.637025	42,254.81	111.723570	44,689.43	2,434.62	0.01
		Base		105.637025	42,254.81	111.723570	44,689.43	2,434.62	0.01

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20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046			
		10,000.000	Local	107.936800	10,793.68	111.093275	11,109.33	315.65	0.00
			Base	107.936800	10,793.68	111.093275	11,109.33	315.65	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35				2.350000	15 Jan 2027			
		60,000.000	Local	95.366567	57,219.94	106.866790	64,120.07	6,900.13	0.02
			Base	95.366567	57,219.94	106.866790	64,120.07	6,900.13	0.02
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4				4.000000	01 Mar 2048			
		10,000.000	Local	112.995300	11,299.53	121.597388	12,159.74	860.21	0.00
			Base	112.995300	11,299.53	121.597388	12,159.74	860.21	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048			
		20,000.000	Local	127.583100	25,516.62	134.492188	26,898.44	1,381.82	0.01
			Base	127.583100	25,516.62	134.492188	26,898.44	1,381.82	0.01
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7				3.700000	15 Apr 2024			
		50,000.000	Local	99.803380	49,901.69	110.677979	55,338.99	5,437.30	0.01
			Base	99.803380	49,901.69	110.677979	55,338.99	5,437.30	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025			
		80,000.000	Local	103.134063	82,507.25	114.594778	91,675.82	9,168.57	0.02
			Base	103.134063	82,507.25	114.594778	91,675.82	9,168.57	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028			
		250,000.000	Local	99.840056	249,600.14	119.877715	299,694.29	50,094.15	0.08
			Base	99.840056	249,600.14	119.877715	299,694.29	50,094.15	0.08
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		230,000.000	Local	99.383404	228,581.83	122.540267	281,842.61	53,260.78	0.08
			Base	99.383404	228,581.83	122.540267	281,842.61	53,260.78	0.08
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25				3.250000	01 Nov 2039			
		20,000.000	Local	101.781700	20,356.34	110.929261	22,185.85	1,829.51	0.01
			Base	101.781700	20,356.34	110.929261	22,185.85	1,829.51	0.01
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45				3.450000	01 Feb 2050			
		50,000.000	Local	107.663380	53,831.69	114.715485	57,357.74	3,526.05	0.02
			Base	107.663380	53,831.69	114.715485	57,357.74	3,526.05	0.02

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20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	40,000.000	Local		99.826925	39,930.77	114.200521	45,680.21	5,749.44	0.01
		Base		99.826925	39,930.77	114.200521	45,680.21	5,749.44	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	10,000.000	Local		110.058300	11,005.83	117.088990	11,708.90	703.07	0.00
		Base		110.058300	11,005.83	117.088990	11,708.90	703.07	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1					3.100000	01 Apr 2025		
	10,000.000	Local		108.472600	10,847.26	110.191000	11,019.10	171.84	0.00
		Base		108.472600	10,847.26	110.191000	11,019.10	171.84	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	30,000.000	Local		112.930700	33,879.21	112.146983	33,644.09	-235.12	0.01
		Base		112.930700	33,879.21	112.146983	33,644.09	-235.12	0.01
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
	50,000.000	Local		104.113560	52,056.78	106.530965	53,265.48	1,208.70	0.01
		Base		104.113560	52,056.78	106.530965	53,265.48	1,208.70	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	120,000.000	Local		101.928042	122,313.65	109.754425	131,705.31	9,391.66	0.04
		Base		101.928042	122,313.65	109.754425	131,705.31	9,391.66	0.04
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	20,000.000	Local		99.776850	19,955.37	113.565314	22,713.06	2,757.69	0.01
		Base		99.776850	19,955.37	113.565314	22,713.06	2,757.69	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	30,000.000	Local		99.340933	29,802.28	120.372305	36,111.69	6,309.41	0.01
		Base		99.340933	29,802.28	120.372305	36,111.69	6,309.41	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	50,000.000	Local		104.916720	52,458.36	95.720000	47,860.00	-4,598.36	0.01
		Base		104.916720	52,458.36	95.720000	47,860.00	-4,598.36	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	60,000.000	Local		100.340250	60,204.15	93.502000	56,101.20	-4,102.95	0.02
		Base		100.340250	60,204.15	93.502000	56,101.20	-4,102.95	0.02

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	10,000.000	Local	101.140000	10,114.00	79.625000	7,962.50		-2,151.50	0.00
		Base	101.140000	10,114.00	79.625000	7,962.50		-2,151.50	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	110,000.000	Local	100.368745	110,405.62	88.022000	96,824.20		-13,581.42	0.03
		Base	100.368745	110,405.62	88.022000	96,824.20		-13,581.42	0.03
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	400,000.000	Local	102.158700	408,634.80	110.274000	441,096.00		32,461.20	0.12
		Base	102.158700	408,634.80	110.274000	441,096.00		32,461.20	0.12
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local	94.668522	217,737.60	107.035303	246,181.20		28,443.60	0.07
		Base	94.668522	217,737.60	107.035303	246,181.20		28,443.60	0.07
21H022671	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Jul 2050		
	500,000.000	Local	105.183594	525,917.97	105.265625	526,328.13		410.16	0.14
Original Face:	500,000.000	Base	105.183594	525,917.97	105.265625	526,328.13		410.16	0.14
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
	120,000.000	Local	100.275925	120,331.11	102.119655	122,543.59		2,212.48	0.03
		Base	100.275925	120,331.11	102.119655	122,543.59		2,212.48	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	90,000.000	Local	99.975567	89,978.01	100.982525	90,884.27		906.26	0.02
		Base	99.975567	89,978.01	100.982525	90,884.27		906.26	0.02
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	50,000.000	Local	100.753140	50,376.57	101.326368	50,663.18		286.61	0.01
		Base	100.753140	50,376.57	101.326368	50,663.18		286.61	0.01
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
	250,000.000	Local	100.000000	250,000.00	101.459574	253,648.94		3,648.94	0.07
		Base	100.000000	250,000.00	101.459574	253,648.94		3,648.94	0.07
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	500,000.000	Local	105.203490	526,017.45	113.985477	569,927.39		43,909.94	0.15
		Base	105.203490	526,017.45	113.985477	569,927.39		43,909.94	0.15

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22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1				0.664500	25 Feb 2032		
		226,288.820	Local 96.969868	219,431.97	93.804390	212,268.85	-7,163.12	0.06
Original Face:		16,100,000.000	Base 96.969868	219,431.97	93.804390	212,268.85	-7,163.12	0.06
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95				2.950000	09 Apr 2025		
		250,000.000	Local 99.836248	249,590.62	108.576571	271,441.43	21,850.81	0.07
			Base 99.836248	249,590.62	108.576571	271,441.43	21,850.81	0.07
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1				1.000000	05 May 2023		
		400,000.000	Local 99.779405	399,117.62	100.543574	402,174.30	3,056.68	0.11
			Base 99.779405	399,117.62	100.543574	402,174.30	3,056.68	0.11
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048		
		280,000.000	Local 97.311839	272,473.15	109.000000	305,200.00	32,726.85	0.08
			Base 97.311839	272,473.15	109.000000	305,200.00	32,726.85	0.08
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5				5.000000	12 Jan 2022		
		200,000.000	Local 99.851965	199,703.93	105.060991	210,121.98	10,418.05	0.06
			Base 99.851965	199,703.93	105.060991	210,121.98	10,418.05	0.06
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR				3.001000	20 Sep 2022		
		200,000.000	Local 100.078295	200,156.59	101.554835	203,109.67	2,953.08	0.05
			Base 100.078295	200,156.59	101.554835	203,109.67	2,953.08	0.05
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226				1.226000	22 Jun 2024		
		200,000.000	Local 100.000000	200,000.00	100.272148	200,544.30	544.30	0.05
			Base 100.000000	200,000.00	100.272148	200,544.30	544.30	0.05
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1				3.100000	15 Apr 2030		
		10,000.000	Local 99.815100	9,981.51	113.384909	11,338.49	1,356.98	0.00
			Base 99.815100	9,981.51	113.384909	11,338.49	1,356.98	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75				3.750000	15 Apr 2050		
		200,000.000	Local 113.807570	227,615.14	123.020168	246,040.34	18,425.20	0.07
			Base 113.807570	227,615.14	123.020168	246,040.34	18,425.20	0.07
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
		40,000.000	Local 121.791675	48,716.67	97.623599	39,049.44	-9,667.23	0.01
			Base 121.791675	48,716.67	97.623599	39,049.44	-9,667.23	0.01

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25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		90.114100	9,011.41	87.685848	8,768.58	-242.83	0.00
		Base		90.114100	9,011.41	87.685848	8,768.58	-242.83	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	190,000.000	Local		107.929647	205,066.33	88.922437	168,952.63	-36,113.70	0.05
		Base		107.929647	205,066.33	88.922437	168,952.63	-36,113.70	0.05
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	60,000.000	Local		107.392067	64,435.24	110.395582	66,237.35	1,802.11	0.02
		Base		107.392067	64,435.24	110.395582	66,237.35	1,802.11	0.02
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local		101.603300	10,160.33	104.345496	10,434.55	274.22	0.00
		Base		101.603300	10,160.33	104.345496	10,434.55	274.22	0.00
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
	20,000.000	Local		103.712800	20,742.56	102.937297	20,587.46	-155.10	0.01
		Base		103.712800	20,742.56	102.937297	20,587.46	-155.10	0.01
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25					3.250000	01 Dec 2026		
	50,000.000	Local		103.020420	51,510.21	100.543912	50,271.96	-1,238.25	0.01
		Base		103.020420	51,510.21	100.543912	50,271.96	-1,238.25	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	10,000.000	Local		103.073900	10,307.39	96.856999	9,685.70	-621.69	0.00
		Base		103.073900	10,307.39	96.856999	9,685.70	-621.69	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	418,976.420	Local		99.989539	418,932.59	104.921800	439,597.60	20,665.01	0.12
	Original Face: 500,000.000	Base		99.989539	418,932.59	104.921800	439,597.60	20,665.01	0.12
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023		
	10,000.000	Local		105.954000	10,595.40	106.773869	10,677.39	81.99	0.00
		Base		105.954000	10,595.40	106.773869	10,677.39	81.99	0.00
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
	110,000.000	Local		100.301200	110,331.32	102.807343	113,088.08	2,756.76	0.03
		Base		100.301200	110,331.32	102.807343	113,088.08	2,756.76	0.03

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26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4				2.400000	15 Aug 2022			
		130,000.000	Local	97.790869	127,128.13	103.707945	134,820.33	7,692.20	0.04
			Base	97.790869	127,128.13	103.707945	134,820.33	7,692.20	0.04
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15				3.150000	15 Aug 2027			
		70,000.000	Local	94.893000	66,425.10	110.737248	77,516.07	11,090.97	0.02
			Base	94.893000	66,425.10	110.737248	77,516.07	11,090.97	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035			
		50,000.000	Local	113.965440	56,982.72	116.638034	58,319.02	1,336.30	0.02
			Base	113.965440	56,982.72	116.638034	58,319.02	1,336.30	0.02
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026			
		90,000.000	Local	106.265278	95,638.75	115.099252	103,589.33	7,950.58	0.03
			Base	106.265278	95,638.75	115.099252	103,589.33	7,950.58	0.03
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050			
		180,000.000	Local	126.014444	226,826.00	127.557102	229,602.78	2,776.78	0.06
			Base	126.014444	226,826.00	127.557102	229,602.78	2,776.78	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030			
		80,000.000	Local	111.999750	89,599.80	119.303868	95,443.09	5,843.29	0.03
			Base	111.999750	89,599.80	119.303868	95,443.09	5,843.29	0.03
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022			
		90,000.000	Local	98.498278	88,648.45	105.181929	94,663.74	6,015.29	0.03
			Base	98.498278	88,648.45	105.181929	94,663.74	6,015.29	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042			
		30,000.000	Local	96.112233	28,833.67	118.209372	35,462.81	6,629.14	0.01
			Base	96.112233	28,833.67	118.209372	35,462.81	6,629.14	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045			
		510,000.000	Local	97.686765	498,202.50	105.100000	536,010.00	37,807.50	0.14
			Base	97.686765	498,202.50	105.100000	536,010.00	37,807.50	0.14
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375				8.375000	15 Jun 2032			
		50,000.000	Local	123.975960	61,987.98	133.655067	66,827.53	4,839.55	0.02
			Base	123.975960	61,987.98	133.655067	66,827.53	4,839.55	0.02

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29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5				2.500000	11 Oct 2022			
		390,000.000	Local	97.672185	380,921.52	103.250000	402,675.00	21,753.48	0.11
			Base	97.672185	380,921.52	103.250000	402,675.00	21,753.48	0.11
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95				4.950000	15 Jun 2028			
		10,000.000	Local	110.969000	11,096.90	107.389448	10,738.94	-357.96	0.00
			Base	110.969000	11,096.90	107.389448	10,738.94	-357.96	0.00
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25				5.250000	15 Apr 2029			
		60,000.000	Local	104.430550	62,658.33	109.574770	65,744.86	3,086.53	0.02
			Base	104.430550	62,658.33	109.574770	65,744.86	3,086.53	0.02
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9				2.900000	15 May 2025			
		50,000.000	Local	99.929900	49,964.95	102.163427	51,081.71	1,116.76	0.01
			Base	99.929900	49,964.95	102.163427	51,081.71	1,116.76	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75				3.750000	15 May 2030			
		200,000.000	Local	101.471325	202,942.65	99.325315	198,650.63	-4,292.02	0.05
			Base	101.471325	202,942.65	99.325315	198,650.63	-4,292.02	0.05
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049			
		10,000.000	Local	121.611300	12,161.13	106.011216	10,601.12	-1,560.01	0.00
			Base	121.611300	12,161.13	106.011216	10,601.12	-1,560.01	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038			
		10,000.000	Local	144.060900	14,406.09	138.655166	13,865.52	-540.57	0.00
			Base	144.060900	14,406.09	138.655166	13,865.52	-540.57	0.00
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7				5.700000	15 Feb 2042			
		70,000.000	Local	113.970343	79,779.24	122.467442	85,727.21	5,947.97	0.02
			Base	113.970343	79,779.24	122.467442	85,727.21	5,947.97	0.02
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85				4.850000	15 Mar 2044			
		20,000.000	Local	115.583500	23,116.70	115.846630	23,169.33	52.63	0.01
			Base	115.583500	23,116.70	115.846630	23,169.33	52.63	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028			
		120,000.000	Local	107.432683	128,919.22	113.984863	136,781.84	7,862.62	0.04
			Base	107.432683	128,919.22	113.984863	136,781.84	7,862.62	0.04

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29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	30,000.000	Local	107.550400	32,265.12	111.575724	33,472.72	1,207.60	0.01	
		Base	107.550400	32,265.12	111.575724	33,472.72	1,207.60	0.01	
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	60,000.000	Local	102.187550	61,312.53	104.143462	62,486.08	1,173.55	0.02	
		Base	102.187550	61,312.53	104.143462	62,486.08	1,173.55	0.02	
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	40,000.000	Local	99.819550	39,927.82	104.736456	41,894.58	1,966.76	0.01	
		Base	99.819550	39,927.82	104.736456	41,894.58	1,966.76	0.01	
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	10,000.000	Local	104.756400	10,475.64	103.050259	10,305.03	-170.61	0.00	
		Base	104.756400	10,475.64	103.050259	10,305.03	-170.61	0.00	
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	260,000.000	Local	98.079046	255,005.52	105.433000	274,125.80	19,120.28	0.07	
		Base	98.079046	255,005.52	105.433000	274,125.80	19,120.28	0.07	
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local	92.699848	213,209.65	102.783762	236,402.65	23,193.00	0.06	
		Base	92.699848	213,209.65	102.783762	236,402.65	23,193.00	0.06	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	70,000.000	Local	97.431071	68,201.75	109.896193	76,927.34	8,725.59	0.02	
		Base	97.431071	68,201.75	109.896193	76,927.34	8,725.59	0.02	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	60,000.000	Local	100.079050	60,047.43	120.315786	72,189.47	12,142.04	0.02	
		Base	100.079050	60,047.43	120.315786	72,189.47	12,142.04	0.02	
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44					2.440000	16 Aug 2029		
	60,000.000	Local	100.000000	60,000.00	106.056070	63,633.64	3,633.64	0.02	
		Base	100.000000	60,000.00	106.056070	63,633.64	3,633.64	0.02	

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WESTERN ASSET MANAGEMENT COMPANY

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30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
		10,000.000	Local 121.297700	12,129.77	124.725012	12,472.50	342.73	0.00
			Base 121.297700	12,129.77	124.725012	12,472.50	342.73	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025		
		180,000.000	Local 103.093550	185,568.39	108.578484	195,441.27	9,872.88	0.05
			Base 103.093550	185,568.39	108.578484	195,441.27	9,872.88	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030		
		60,000.000	Local 100.000000	60,000.00	113.806151	68,283.69	8,283.69	0.02
			Base 100.000000	60,000.00	113.806151	68,283.69	8,283.69	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
		10,000.000	Local 100.436100	10,043.61	102.631583	10,263.16	219.55	0.00
			Base 100.436100	10,043.61	102.631583	10,263.16	219.55	0.00
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2				5.084500	25 Nov 2024		
		542,251.850	Local 109.579862	594,198.83	102.688330	556,829.37	-37,369.46	0.15
Original Face:		907,000.000	Base 109.579862	594,198.83	102.688330	556,829.37	-37,369.46	0.15
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				4.434500	25 Jan 2029		
		643,037.640	Local 109.621849	704,909.75	103.487010	665,460.43	-39,449.32	0.18
Original Face:		780,000.000	Base 109.621849	704,909.75	103.487010	665,460.43	-39,449.32	0.18
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		
		209,702.000	Local 98.013786	205,536.87	105.440541	221,110.92	15,574.05	0.06
Original Face:		300,000.000	Base 98.013786	205,536.87	105.440541	221,110.92	15,574.05	0.06
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038		
		208,881.200	Local 98.015460	204,735.87	105.416666	220,195.60	15,459.73	0.06
Original Face:		300,000.000	Base 98.015460	204,735.87	105.416666	220,195.60	15,459.73	0.06
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5				5.000000	01 Nov 2048		
		379,242.860	Local 103.980671	394,339.27	109.259062	414,357.19	20,017.92	0.11
Original Face:		700,000.000	Base 103.980671	394,339.27	109.259062	414,357.19	20,017.92	0.11

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31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5				3.500000	01 Jun 2048		
		438,699.950	Local 100.670208	441,640.15	108.426175	475,665.58	34,025.43	0.13
Original Face:		600,000.000	Base 100.670208	441,640.15	108.426175	475,665.58	34,025.43	0.13
31329QBZ3	FED HM LN PC POOL ZA6356 FR 02/49 FIXED 4.5				4.500000	01 Feb 2049		
		14,469.110	Local 108.630455	15,717.86	108.126204	15,644.90	-72.96	0.00
Original Face:		21,517.590	Base 108.630455	15,717.86	108.126204	15,644.90	-72.96	0.00
31329QGF2	FED HM LN PC POOL ZA6498 FR 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		144,640.480	Local 100.840449	145,856.11	105.993771	153,309.90	7,453.79	0.04
Original Face:		200,000.000	Base 100.840449	145,856.11	105.993771	153,309.90	7,453.79	0.04
3132A5H81	FED HM LN PC POOL ZS4755 FR 02/48 FIXED 3.5				3.500000	01 Feb 2048		
		0.000	Local 0.000000	1.29	0.000000	0.00	-1.29	0.00
			Base 0.000000	1.29	0.000000	0.00	-1.29	0.00
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4				4.000000	01 Jul 2047		
		52,708.020	Local 105.040239	55,364.63	106.561326	56,166.37	801.74	0.02
Original Face:		100,000.000	Base 105.040239	55,364.63	106.561326	56,166.37	801.74	0.02
3132A5J71	FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		48,641.630	Local 107.619872	52,348.06	107.555486	52,316.74	-31.32	0.01
Original Face:		100,000.000	Base 107.619872	52,348.06	107.555486	52,316.74	-31.32	0.01
3132A5K8	FED HM LN PC POOL ZS4791 FR 09/48 FIXED 4.5				4.500000	01 Sep 2048		
		294,534.920	Local 106.366647	313,286.92	107.498336	316,620.14	3,333.22	0.09
Original Face:		600,000.000	Base 106.366647	313,286.92	107.498336	316,620.14	3,333.22	0.09
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5				5.000000	01 Mar 2050		
		256,184.290	Local 108.181751	277,144.65	109.171806	279,681.02	2,536.37	0.08
Original Face:		300,000.000	Base 108.181751	277,144.65	109.171806	279,681.02	2,536.37	0.08
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5				4.500000	01 Dec 2045		
		40,350.010	Local 106.208821	42,855.27	108.563505	43,805.39	950.12	0.01
Original Face:		162,728.000	Base 106.208821	42,855.27	108.563505	43,805.39	950.12	0.01
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5				3.500000	01 Jun 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00

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3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01		0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01		0.00
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046			
		61,215.740	Local 100.699216	61,643.77	108.745732	66,569.50	4,925.73		0.02
Original Face:		100,000.000	Base 100.699216	61,643.77	108.745732	66,569.50	4,925.73		0.02
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.000000	01 Jan 2047			
		70,635.890	Local 99.868636	70,543.10	108.118670	76,370.58	5,827.48		0.02
Original Face:		100,000.000	Base 99.868636	70,543.10	108.118670	76,370.58	5,827.48		0.02
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5				4.500000	01 Feb 2047			
		32,772.760	Local 106.248848	34,820.68	107.426981	35,206.79	386.11		0.01
Original Face:		225,631.000	Base 106.248848	34,820.68	107.426981	35,206.79	386.11		0.01
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047			
		63,811.120	Local 100.566296	64,172.48	107.074757	68,325.60	4,153.12		0.02
Original Face:		100,000.000	Base 100.566296	64,172.48	107.074757	68,325.60	4,153.12		0.02
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046			
		2,085,524.850	Local 97.476484	2,032,896.30	108.461014	2,261,981.40	229,085.10		0.61
Original Face:		3,100,000.000	Base 97.476484	2,032,896.30	108.461014	2,261,981.40	229,085.10		0.61
3132XCSJ5	FED HM LN PC POOL G67721 FG 04/49 FIXED 4.5				4.500000	01 Apr 2049			
		68,618.110	Local 109.020417	74,807.75	109.452806	75,104.45	296.70		0.02
Original Face:		100,000.000	Base 109.020417	74,807.75	109.452806	75,104.45	296.70		0.02
3132XV5K5	FED HM LN PC POOL Q53549 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048			
		0.000	Local 0.000000	-9.27	0.000000	0.00	9.27		0.00
			Base 0.000000	-9.27	0.000000	0.00	9.27		0.00
3132XWC90	FED HM LN PC POOL Q53695 FG 01/48 FIXED 3.5				3.500000	01 Jan 2048			
		490,883.120	Local 96.941848	475,871.17	105.951746	520,099.24	44,228.07		0.14
Original Face:		665,075.000	Base 96.941848	475,871.17	105.951746	520,099.24	44,228.07		0.14
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4				4.000000	01 May 2048			
		0.000	Local 0.000000	1.96	0.000000	0.00	-1.96		0.00
			Base 0.000000	1.96	0.000000	0.00	-1.96		0.00

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3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4					4.000000	01 Jul 2048		
	0.000	Local	0.000000	1.38	0.000000	0.00	-1.38	0.00	
		Base	0.000000	1.38	0.000000	0.00	-1.38	0.00	
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4					4.000000	01 Nov 2048		
	0.000	Local	0.000000	-13.32	0.000000	0.00	13.32	0.00	
		Base	0.000000	-13.32	0.000000	0.00	13.32	0.00	
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3					3.000000	01 Sep 2048		
	165,134.060	Local	101.348395	167,360.72	108.073723	178,466.53	11,105.81	0.05	
Original Face:	200,000.000	Base	101.348395	167,360.72	108.073723	178,466.53	11,105.81	0.05	
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
	999,355.770	Local	97.155020	970,924.30	108.118553	1,080,489.00	109,564.70	0.29	
Original Face:	1,400,000.000	Base	97.155020	970,924.30	108.118553	1,080,489.00	109,564.70	0.29	
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5					4.500000	01 Apr 2048		
	130,830.750	Local	108.956694	142,548.86	109.396425	143,124.16	575.30	0.04	
Original Face:	200,000.000	Base	108.956694	142,548.86	109.396425	143,124.16	575.30	0.04	
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
	89,448.110	Local	95.755595	85,651.57	107.719646	96,353.19	10,701.62	0.03	
Original Face:	100,000.000	Base	95.755595	85,651.57	107.719646	96,353.19	10,701.62	0.03	
3133A2E55	FED HM LN PC POOL QA7356 FR 02/50 FIXED 3					3.000000	01 Feb 2050		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5					4.500000	01 Jul 2049		
	33,375.760	Local	108.678604	36,272.31	108.382655	36,173.53	-98.78	0.01	
Original Face:	41,425.590	Base	108.678604	36,272.31	108.382655	36,173.53	-98.78	0.01	
3133KGGLE6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3					3.000000	01 Jul 2049		
	1,385.700	Local	101.183517	1,402.10	105.549339	1,462.60	60.50	0.00	
Original Face:	1,529.670	Base	101.183517	1,402.10	105.549339	1,462.60	60.50	0.00	
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	184,744.880	Local	101.888079	188,233.01	108.076461	199,665.73	11,432.72	0.05	
Original Face:	200,000.000	Base	101.888079	188,233.01	108.076461	199,665.73	11,432.72	0.05	

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3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		1,171.480	Local	101.948817	1,194.31	106.204309	1,244.16	49.85	0.00	
Original Face:		1,219.570	Base	101.948817	1,194.31	106.204309	1,244.16	49.85	0.00	
3133KGP44	FED HM LN PC POOL RA1343 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		1,621.730	Local	102.597843	1,663.86	105.942617	1,718.10	54.24	0.00	
Original Face:		1,714.180	Base	102.597843	1,663.86	105.942617	1,718.10	54.24	0.00	
3133KGP51	FED HM LN PC POOL RA1344 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		4,770.010	Local	101.791610	4,855.47	105.638440	5,038.96	183.49	0.00	
Original Face:		5,089.560	Base	101.791610	4,855.47	105.638440	5,038.96	183.49	0.00	
3133KGPZ5	FED HM LN PC POOL RA1340 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		5,824.050	Local	102.486586	5,968.87	105.638492	6,152.44	183.57	0.00	
Original Face:		6,309.610	Base	102.486586	5,968.87	105.638492	6,152.44	183.57	0.00	
3133KGQY7	FED HM LN PC POOL RA1371 FR 09/49 FIXED 3.5						3.500000	01 Sep 2049		
		2,305.100	Local	103.638020	2,388.96	106.353056	2,451.54	62.58	0.00	
Original Face:		2,544.690	Base	103.638020	2,388.96	106.353056	2,451.54	62.58	0.00	
3133KGT9	FED HM LN PC POOL RA1460 FR 10/49 FIXED 3						3.000000	01 Oct 2049		
		3,230.610	Local	102.003956	3,295.35	105.640414	3,412.83	117.48	0.00	
Original Face:		3,428.570	Base	102.003956	3,295.35	105.640414	3,412.83	117.48	0.00	
3133KGT57	FED HM LN PC POOL RA1461 FR 10/49 FIXED 3						3.000000	01 Oct 2049		
		10,040.940	Local	101.802919	10,221.97	105.638422	10,607.09	385.12	0.00	
Original Face:		10,673.610	Base	101.802919	10,221.97	105.638422	10,607.09	385.12	0.00	
3133KGUS5	FED HM LN PC POOL RA1493 FR 10/49 FIXED 3						3.000000	01 Oct 2049		
		3,499.010	Local	102.005139	3,569.17	105.549413	3,693.18	124.01	0.00	
Original Face:		3,663.940	Base	102.005139	3,569.17	105.549413	3,693.18	124.01	0.00	
3133KGV8	FED HM LN PC POOL RA1496 FR 10/49 FIXED 3						3.000000	01 Oct 2049		
		2,591.070	Local	101.874129	2,639.63	105.638528	2,737.17	97.54	0.00	
Original Face:		2,722.230	Base	101.874129	2,639.63	105.638528	2,737.17	97.54	0.00	
3133KHFW1	FED HM LN PC POOL RA1981 FR 01/50 FIXED 3						3.000000	01 Jan 2050		
		1,348.020	Local	101.922820	1,373.94	105.687213	1,424.68	50.74	0.00	
Original Face:		1,392.390	Base	101.922820	1,373.94	105.687213	1,424.68	50.74	0.00	

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3133KHGZ3	FED HM LN PC POOL RA2016 FR 01/50 FIXED 3				3.000000	01 Jan 2050		
		2,427.550	Local 102.149080	2,479.72	105.869487	2,570.03	90.31	0.00
Original Face:		2,478.810	Base 102.149080	2,479.72	105.869487	2,570.03	90.31	0.00
3133KHK62	FED HM LN PC POOL RA2117 FR 02/50 FIXED 3				3.000000	01 Feb 2050		
		1,957.690	Local 105.243425	2,060.34	105.595274	2,067.23	6.89	0.00
Original Face:		1,985.980	Base 105.243425	2,060.34	105.595274	2,067.23	6.89	0.00
3133KHLV6	FED HM LN PC POOL RA2140 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		96,549.510	Local 105.397687	101,760.95	105.923081	102,268.22	507.27	0.03
Original Face:		100,000.000	Base 105.397687	101,760.95	105.923081	102,268.22	507.27	0.03
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4				4.000000	01 Feb 2050		
		95,388.530	Local 105.284556	100,429.39	107.122606	102,182.68	1,753.29	0.03
Original Face:		100,000.000	Base 105.284556	100,429.39	107.122606	102,182.68	1,753.29	0.03
3133KHSV9	FED HM LN PC POOL RA2332 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		3,035.260	Local 104.887555	3,183.61	105.736108	3,209.37	25.76	0.00
Original Face:		3,065.880	Base 104.887555	3,183.61	105.736108	3,209.37	25.76	0.00
3133KHSY3	FED HM LN PC POOL RA2335 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		2,179.990	Local 105.243143	2,294.29	105.687653	2,303.98	9.69	0.00
Original Face:		2,203.620	Base 105.243143	2,294.29	105.687653	2,303.98	9.69	0.00
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050		
		94,443.320	Local 106.047426	100,154.71	106.579100	100,656.84	502.13	0.03
Original Face:		100,000.000	Base 106.047426	100,154.71	106.579100	100,656.84	502.13	0.03
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
		98,080.770	Local 104.987960	102,973.00	105.801975	103,771.39	798.39	0.03
Original Face:		100,000.000	Base 104.987960	102,973.00	105.801975	103,771.39	798.39	0.03
3133KHUN4	FED HM LN PC POOL RA2389 FR 04/50 FIXED 4.5				4.500000	01 Apr 2050		
		98,611.660	Local 107.627141	106,132.91	107.807813	106,311.07	178.16	0.03
Original Face:		100,000.000	Base 107.627141	106,132.91	107.807813	106,311.07	178.16	0.03
3136A5LM6	FANNIE MAE FNR 2012 35 SC				6.315500	25 Apr 2042		
		19,198.830	Local 11.001660	2,112.19	20.863430	4,005.53	1,893.34	0.00
Original Face:		100,000.000	Base 11.001660	2,112.19	20.863430	4,005.53	1,893.34	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
3136AETS6	FANNIE MAE FNR 2013 54 BS					5.965500	25 Jun 2043		
		130,333.180	Local	13.515369	17,615.01	24.482750	31,909.15	14,294.14	0.01
Original Face:	300,000.000	Base		13.515369	17,615.01	24.482750	31,909.15	14,294.14	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					5.765500	25 Dec 2043		
		98,559.100	Local	13.201166	13,010.95	21.378570	21,070.53	8,059.58	0.01
Original Face:	200,000.000	Base		13.201166	13,010.95	21.378570	21,070.53	8,059.58	0.01
3136AX4N2	FANNIE MAE FNR 2017 76 SB					5.915500	25 Oct 2057		
		61,362.740	Local	10.394663	6,378.45	18.790240	11,530.21	5,151.76	0.00
Original Face:	100,000.000	Base		10.394663	6,378.45	18.790240	11,530.21	5,151.76	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986000	25 Dec 2027		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
		130,000.000	Local	103.220023	134,186.03	119.175090	154,927.62	20,741.59	0.04
Original Face:	130,000.000	Base		103.220023	134,186.03	119.175090	154,927.62	20,741.59	0.04
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
		600,000.000	Local	101.827117	610,962.70	117.132960	702,797.76	91,835.06	0.19
Original Face:	600,000.000	Base		101.827117	610,962.70	117.132960	702,797.76	91,835.06	0.19
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
		240,000.000	Local	101.319133	243,165.92	115.126420	276,303.41	33,137.49	0.07
Original Face:	240,000.000	Base		101.319133	243,165.92	115.126420	276,303.41	33,137.49	0.07
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
		270,000.000	Local	102.339389	276,316.35	115.291680	311,287.54	34,971.19	0.08
Original Face:	270,000.000	Base		102.339389	276,316.35	115.291680	311,287.54	34,971.19	0.08
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029		
		423,907.980	Local	101.921773	432,054.53	110.026050	466,409.21	34,354.68	0.13
Original Face:	424,000.000	Base		101.921773	432,054.53	110.026050	466,409.21	34,354.68	0.13
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027		
		437,418.670	Local	100.290692	438,690.21	104.431570	456,803.18	18,112.97	0.12
Original Face:	500,000.000	Base		100.290692	438,690.21	104.431570	456,803.18	18,112.97	0.12

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3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	100,000.000	Local		99.437550	99,437.55	100.780157	100,780.16	1,342.61	0.03
Original Face:	100,000.000	Base		99.437550	99,437.55	100.780157	100,780.16	1,342.61	0.03
3137AJYN8	FREDDIE MAC FHR 3973 SA					6.305250	15 Dec 2041		
	75,606.850	Local		8.680761	6,563.25	22.867430	17,289.34	10,726.09	0.00
Original Face:	300,000.000	Base		8.680761	6,563.25	22.867430	17,289.34	10,726.09	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	36,216.420	Local		96.343288	34,892.09	103.590850	37,516.90	2,624.81	0.01
Original Face:	100,000.000	Base		96.343288	34,892.09	103.590850	37,516.90	2,624.81	0.01
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2					3.505000	25 Mar 2029		
	210,000.000	Local		102.642781	215,549.84	118.280950	248,390.00	32,840.16	0.07
Original Face:	210,000.000	Base		102.642781	215,549.84	118.280950	248,390.00	32,840.16	0.07
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.084500	25 Dec 2027		
	212,703.890	Local		108.498006	230,779.48	101.651970	216,217.69	-14,561.79	0.06
Original Face:	270,000.000	Base		108.498006	230,779.48	101.651970	216,217.69	-14,561.79	0.06
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
	1,043.730	Local		101.530089	1,059.70	106.220574	1,108.66	48.96	0.00
Original Face:	1,474.530	Base		101.530089	1,059.70	106.220574	1,108.66	48.96	0.00
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
	106,459.200	Local		107.359702	114,294.28	106.943232	113,850.91	-443.37	0.03
Original Face:	200,000.000	Base		107.359702	114,294.28	106.943232	113,850.91	-443.37	0.03
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	333,798.700	Local		98.393046	328,434.71	106.891833	356,803.55	28,368.84	0.10
Original Face:	500,000.000	Base		98.393046	328,434.71	106.891833	356,803.55	28,368.84	0.10
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	77,996.840	Local		95.617463	74,578.60	107.746391	84,038.78	9,460.18	0.02
Original Face:	100,000.000	Base		95.617463	74,578.60	107.746391	84,038.78	9,460.18	0.02
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	1,544.200	Local		101.530242	1,567.83	106.220536	1,640.26	72.43	0.00
Original Face:	2,288.050	Base		101.530242	1,567.83	106.220536	1,640.26	72.43	0.00

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3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
	61,947.760	Local		105.433368	65,313.61	108.551171	67,245.02	1,931.41	0.02
Original Face:	100,000.000	Base		105.433368	65,313.61	108.551171	67,245.02	1,931.41	0.02
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	78,168.740	Local		95.649386	74,767.92	107.746290	84,223.92	9,456.00	0.02
Original Face:	100,000.000	Base		95.649386	74,767.92	107.746290	84,223.92	9,456.00	0.02
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	1,149.200	Local		101.529760	1,166.78	106.220436	1,220.69	53.91	0.00
Original Face:	1,672.530	Base		101.529760	1,166.78	106.220436	1,220.69	53.91	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	2,141.020	Local		101.530579	2,173.79	105.564010	2,260.15	86.36	0.00
Original Face:	3,170.400	Base		101.530579	2,173.79	105.564010	2,260.15	86.36	0.00
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.000000	01 Jan 2047		
	610.800	Local		99.754420	609.30	106.882706	652.84	43.54	0.00
Original Face:	854.210	Base		99.754420	609.30	106.882706	652.84	43.54	0.00
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
	209,079.940	Local		99.791348	208,643.69	106.819299	223,337.73	14,694.04	0.06
Original Face:	400,000.000	Base		99.791348	208,643.69	106.819299	223,337.73	14,694.04	0.06
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	64,452.720	Local		102.048370	65,772.95	110.562250	71,260.38	5,487.43	0.02
Original Face:	100,000.000	Base		102.048370	65,772.95	110.562250	71,260.38	5,487.43	0.02
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
	129,433.100	Local		105.106847	136,043.05	110.319836	142,790.38	6,747.33	0.04
Original Face:	200,000.000	Base		105.106847	136,043.05	110.319836	142,790.38	6,747.33	0.04
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	136,590.450	Local		103.433315	141,280.03	108.781310	148,584.88	7,304.85	0.04
Original Face:	200,000.000	Base		103.433315	141,280.03	108.781310	148,584.88	7,304.85	0.04
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	70,077.610	Local		101.920842	71,423.69	110.246785	77,258.31	5,834.62	0.02
Original Face:	100,000.000	Base		101.920842	71,423.69	110.246785	77,258.31	5,834.62	0.02

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	Units								
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	51,926.390	Local	108.530595	56,356.02	113.136813	58,747.86		2,391.84	0.02
Original Face:	100,000.000	Base	108.530595	56,356.02	113.136813	58,747.86		2,391.84	0.02
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	70,340.650	Local	104.636892	73,602.27	111.844764	78,672.33		5,070.06	0.02
Original Face:	100,000.000	Base	104.636892	73,602.27	111.844764	78,672.33		5,070.06	0.02
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	299,559.020	Local	105.190319	315,107.09	107.150579	320,979.22		5,872.13	0.09
Original Face:	500,000.010	Base	105.190319	315,107.09	107.150579	320,979.22		5,872.13	0.09
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	155,152.100	Local	106.872314	165,814.64	105.997566	164,457.45		-1,357.19	0.04
Original Face:	200,000.000	Base	106.872314	165,814.64	105.997566	164,457.45		-1,357.19	0.04
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	201,067.250	Local	98.017255	197,080.60	105.757384	212,643.46		15,562.86	0.06
Original Face:	300,000.000	Base	98.017255	197,080.60	105.757384	212,643.46		15,562.86	0.06
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	74,659.410	Local	109.641183	81,857.46	110.508542	82,505.03		647.57	0.02
Original Face:	100,000.000	Base	109.641183	81,857.46	110.508542	82,505.03		647.57	0.02
3140HJK42	FNMA POOL BK4814 FN 09/48 FIXED 4.5					4.500000	01 Sep 2048		
	58,110.850	Local	107.806580	62,647.32	107.438037	62,433.16		-214.16	0.02
Original Face:	100,000.000	Base	107.806580	62,647.32	107.438037	62,433.16		-214.16	0.02
3140HRNX7	FNMA POOL BL0405 FN 11/28 FIXED 3.64					3.640000	01 Nov 2028		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	78,912.310	Local	100.650101	79,425.32	114.381184	90,260.83		10,835.51	0.02
Original Face:	80,000.000	Base	100.650101	79,425.32	114.381184	90,260.83		10,835.51	0.02

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3140HTWT2	FNMA POOL BL2457 FN 05/29 FIXED 3.26				3.260000	01 May 2029		
		50,000.000	Local 101.273020	50,636.51	115.544026	57,772.01	7,135.50	0.02
Original Face:		50,000.000	Base 101.273020	50,636.51	115.544026	57,772.01	7,135.50	0.02
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52				2.520000	01 Oct 2029		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26				2.260000	01 Apr 2030		
		99,676.230	Local 103.509152	103,174.02	108.304821	107,954.16	4,780.14	0.03
Original Face:		100,000.000	Base 103.509152	103,174.02	108.304821	107,954.16	4,780.14	0.03
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047		
		591,600.520	Local 97.170286	574,859.92	108.086711	639,441.54	64,581.62	0.17
Original Face:		800,000.000	Base 97.170286	574,859.92	108.086711	639,441.54	64,581.62	0.17
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR				3.500000	01 Nov 2047		
		167,865.240	Local 98.544791	165,422.45	109.234120	183,366.12	17,943.67	0.05
Original Face:		200,000.000	Base 98.544791	165,422.45	109.234120	183,366.12	17,943.67	0.05
3140J94B4	FNMA POOL BM5317 FN 01/49 FIXED VAR				4.500000	01 Jan 2049		
		68,354.760	Local 108.864547	74,414.10	108.628369	74,252.66	-161.44	0.02
Original Face:		100,000.000	Base 108.864547	74,414.10	108.628369	74,252.66	-161.44	0.02
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR				3.000000	01 Apr 2047		
		262,173.160	Local 95.763220	251,065.46	107.691955	282,339.40	31,273.94	0.08
Original Face:		300,000.000	Base 95.763220	251,065.46	107.691955	282,339.40	31,273.94	0.08
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR				3.500000	01 Mar 2043		
		230,869.250	Local 102.008678	235,506.67	108.140908	249,664.10	14,157.43	0.07
Original Face:		300,000.000	Base 102.008678	235,506.67	108.140908	249,664.10	14,157.43	0.07
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR				3.500000	01 Dec 2046		
		317,752.410	Local 102.022399	324,178.63	107.268844	340,849.34	16,670.71	0.09
Original Face:		400,000.000	Base 102.022399	324,178.63	107.268844	340,849.34	16,670.71	0.09
3140J9PC9	FNMA POOL BM4918 FN 11/48 FIXED VAR				4.000000	01 Nov 2048		
		235,988.230	Local 100.556210	237,300.82	105.962489	250,059.00	12,758.18	0.07
Original Face:		325,129.180	Base 100.556210	237,300.82	105.962489	250,059.00	12,758.18	0.07

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3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
	67,831.630	Local		109.668867	74,390.18	108.906523	73,873.07	-517.11	0.02
Original Face:	100,000.000	Base		109.668867	74,390.18	108.906523	73,873.07	-517.11	0.02
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
	563,357.940	Local		100.567350	566,554.15	105.962492	596,948.11	30,393.96	0.16
Original Face:	800,000.000	Base		100.567350	566,554.15	105.962492	596,948.11	30,393.96	0.16
3140JGKQ7	FNMA POOL BN0302 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	8,162.650	Local		108.615584	8,865.91	108.574645	8,862.57	-3.34	0.00
Original Face:	12,090.650	Base		108.615584	8,865.91	108.574645	8,862.57	-3.34	0.00
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
	76,107.440	Local		109.579655	83,398.27	110.508602	84,105.27	707.00	0.02
Original Face:	100,000.000	Base		109.579655	83,398.27	110.508602	84,105.27	707.00	0.02
3140JLLP7	FNMA POOL BN3933 FN 01/49 FIXED 4.5					4.500000	01 Jan 2049		
	10,737.890	Local		108.602621	11,661.63	108.561141	11,657.18	-4.45	0.00
Original Face:	15,834.540	Base		108.602621	11,661.63	108.561141	11,657.18	-4.45	0.00
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	0.000	Local		0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	118,423.100	Local		102.061059	120,863.87	107.541293	127,353.73	6,489.86	0.03
Original Face:	120,892.370	Base		102.061059	120,863.87	107.541293	127,353.73	6,489.86	0.03
3140JSTQ2	FNMA POOL BN9558 FN 07/49 FIXED 3					3.000000	01 Jul 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
3140JWQJ2	FNMA POOL BO2256 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	2,746.940	Local		102.298922	2,810.09	105.659863	2,902.41	92.32	0.00
Original Face:	2,854.880	Base		102.298922	2,810.09	105.659863	2,902.41	92.32	0.00
3140K5AV9	FNMA POOL BO9019 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

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3140K5FN2	FNMA POOL BO9172 FN 12/49 FIXED 3.5				3.500000	01 Dec 2049		
		94,915.850	Local 106.812677	101,382.16	106.121640	100,726.26	-655.90	0.03
Original Face:		100,000.000	Base 106.812677	101,382.16	106.121640	100,726.26	-655.90	0.03
3140K5XW2	FNMA POOL BO9692 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		18.440	Local 103.362256	19.06	105.549621	19.46	0.40	0.00
Original Face:		18.980	Base 103.362256	19.06	105.549621	19.46	0.40	0.00
3140K7GT4	FNMA POOL BP0209 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KAFG6	FNMA POOL BP2866 FN 03/50 FIXED 3				3.000000	01 Mar 2050		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KAMY9	FNMA POOL BP3074 FN 03/50 FIXED 3				3.000000	01 Mar 2050		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5				3.500000	01 Dec 2047		
		274,238.700	Local 101.786947	279,139.20	105.651048	289,736.06	10,596.86	0.08
Original Face:		400,000.000	Base 101.786947	279,139.20	105.651048	289,736.06	10,596.86	0.08
3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5				3.500000	01 Jan 2048		
		131,731.640	Local 106.686139	140,539.40	105.872076	139,467.02	-1,072.38	0.04
Original Face:		200,000.000	Base 106.686139	140,539.40	105.872076	139,467.02	-1,072.38	0.04
3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		230,874.600	Local 107.961512	249,255.71	107.365840	247,880.45	-1,375.26	0.07
Original Face:		400,000.000	Base 107.961512	249,255.71	107.365840	247,880.45	-1,375.26	0.07
3140Q92W2	FNMA POOL CA2588 FN 11/48 FIXED 4.5				4.500000	01 Nov 2048		
		2,662.130	Local 105.429111	2,806.66	107.435804	2,860.08	53.42	0.00
Original Face:		4,414.890	Base 105.429111	2,806.66	107.435804	2,860.08	53.42	0.00
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
		2,269,184.040	Local 104.371326	2,368,377.48	109.187663	2,477,669.02	109,291.54	0.67
Original Face:		4,000,000.000	Base 104.371326	2,368,377.48	109.187663	2,477,669.02	109,291.54	0.67

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3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048		
		139,416.900	Local 109.190349	152,229.80	109.782902	153,055.92	826.12	0.04
Original Face:		200,000.000	Base 109.190349	152,229.80	109.782902	153,055.92	826.12	0.04
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		214,577.760	Local 109.563689	235,099.31	110.351253	236,789.25	1,689.94	0.06
Original Face:		300,000.000	Base 109.563689	235,099.31	110.351253	236,789.25	1,689.94	0.06
3140Q9NX7	FNMA POOL CA2205 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		103,761.430	Local 107.682055	111,732.44	107.475935	111,518.57	-213.87	0.03
Original Face:		200,000.000	Base 107.682055	111,732.44	107.475935	111,518.57	-213.87	0.03
3140Q9NZ2	FNMA POOL CA2207 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		1,216,902.690	Local 106.381653	1,294,561.20	107.369642	1,306,584.06	12,022.86	0.35
Original Face:		1,900,000.000	Base 106.381653	1,294,561.20	107.369642	1,306,584.06	12,022.86	0.35
3140Q9W90	FNMA POOL CA2471 FN 10/48 FIXED 4				4.000000	01 Oct 2048		
		202,705.900	Local 106.953123	216,800.29	106.579902	216,043.75	-756.54	0.06
Original Face:		300,000.000	Base 106.953123	216,800.29	106.579902	216,043.75	-756.54	0.06
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		144,132.560	Local 109.190748	157,379.42	109.783339	158,233.54	854.12	0.04
Original Face:		200,000.000	Base 109.190748	157,379.42	109.783339	158,233.54	854.12	0.04
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		63,489.790	Local 105.955572	67,270.97	107.516780	68,262.18	991.21	0.02
Original Face:		100,000.000	Base 105.955572	67,270.97	107.516780	68,262.18	991.21	0.02
3140Q9XX6	FNMA POOL CA2493 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		101,770.610	Local 107.631732	109,537.47	107.476442	109,379.43	-158.04	0.03
Original Face:		200,000.000	Base 107.631732	109,537.47	107.476442	109,379.43	-158.04	0.03
3140QA2D1	FNMA POOL CA3471 FN 05/49 FIXED 3.5				3.500000	01 May 2049		
		150,748.690	Local 100.853115	152,034.75	106.018603	159,821.66	7,786.91	0.04
Original Face:		200,000.000	Base 100.853115	152,034.75	106.018603	159,821.66	7,786.91	0.04
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5				3.500000	01 May 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00

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3140QADF4	FNMA POOL CA2801 FN 12/48 FIXED 4.5						4.500000	01 Dec 2048		
		3,352.140	Local	108.242794	3,628.45	108.390530	3,633.40	4.95	0.00	
Original Face:		4,955.570	Base	108.242794	3,628.45	108.390530	3,633.40	4.95	0.00	
3140QADH0	FNMA POOL CA2803 FN 12/48 FIXED 4.5						4.500000	01 Dec 2048		
		5,698.510	Local	105.568298	6,015.82	107.423719	6,121.55	105.73	0.00	
Original Face:		10,755.070	Base	105.568298	6,015.82	107.423719	6,121.55	105.73	0.00	
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5						4.500000	01 Dec 2048		
		263,160.520	Local	105.800722	278,425.73	107.432120	282,718.93	4,293.20	0.08	
Original Face:		400,000.000	Base	105.800722	278,425.73	107.432120	282,718.93	4,293.20	0.08	
3140QANJ5	FNMA POOL CA3092 FN 02/49 FIXED 4.5						4.500000	01 Feb 2049		
		397,197.500	Local	108.653083	431,567.33	108.628812	431,470.93	-96.40	0.12	
Original Face:		600,000.000	Base	108.653083	431,567.33	108.628812	431,470.93	-96.40	0.12	
3140QBBC1	FNMA POOL CA3634 FN 06/49 FIXED 3.5						3.500000	01 Jun 2049		
		173,444.350	Local	101.590602	176,203.16	106.471136	184,668.17	8,465.01	0.05	
Original Face:		200,000.000	Base	101.590602	176,203.16	106.471136	184,668.17	8,465.01	0.05	
3140QBG79	FNMA POOL CA3809 FN 07/49 FIXED 3						3.000000	01 Jul 2049		
		1,391.390	Local	101.134836	1,407.18	106.131551	1,476.70	69.52	0.00	
Original Face:		1,522.080	Base	101.134836	1,407.18	106.131551	1,476.70	69.52	0.00	
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3						3.000000	01 Sep 2049		
		6,948.380	Local	102.524329	7,123.78	105.549438	7,333.98	210.20	0.00	
Original Face:		7,336.700	Base	102.524329	7,123.78	105.549438	7,333.98	210.20	0.00	
3140QBSL3	FNMA POOL CA4122 FN 09/49 FIXED 3.5						3.500000	01 Sep 2049		
		435,096.060	Local	104.684538	455,478.30	106.005374	461,225.21	5,746.91	0.12	
Original Face:		500,000.000	Base	104.684538	455,478.30	106.005374	461,225.21	5,746.91	0.12	
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3						3.000000	01 Sep 2049		
		2,849.490	Local	102.950353	2,933.56	106.873906	3,045.36	111.80	0.00	
Original Face:		3,017.200	Base	102.950353	2,933.56	106.873906	3,045.36	111.80	0.00	
3140QBSY5	FNMA POOL CA4134 FN 09/49 FIXED 3						3.000000	01 Sep 2049		
		5,032.880	Local	102.554998	5,161.47	105.638502	5,316.66	155.19	0.00	
Original Face:		5,378.670	Base	102.554998	5,161.47	105.638502	5,316.66	155.19	0.00	

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3140QBZU5	FNMA POOL CA4354 FN 10/49 FIXED 3.5				3.500000	01 Oct 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QC3R5	FNMA POOL CA5307 FN 03/50 FIXED 3				3.000000	01 Mar 2050		
		630.890	Local 103.265228	651.49	105.685004	666.76	15.27	0.00
Original Face:		638.760	Base 103.265228	651.49	105.685004	666.76	15.27	0.00
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4				4.000000	01 Dec 2049		
		93,118.060	Local 105.321288	98,073.14	105.914610	98,625.63	552.49	0.03
Original Face:		100,000.000	Base 105.321288	98,073.14	105.914610	98,625.63	552.49	0.03
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		97,396.290	Local 101.969110	99,314.13	105.626277	102,876.08	3,561.95	0.03
Original Face:		100,000.000	Base 101.969110	99,314.13	105.626277	102,876.08	3,561.95	0.03
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		193,190.220	Local 106.703124	206,140.00	106.319329	205,398.55	-741.45	0.06
Original Face:		200,000.000	Base 106.703124	206,140.00	106.319329	205,398.55	-741.45	0.06
3140QCYN0	FNMA POOL CA5216 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		1,252.220	Local 103.557682	1,296.77	105.595192	1,322.28	25.51	0.00
Original Face:		1,267.870	Base 103.557682	1,296.77	105.595192	1,322.28	25.51	0.00
3140QCYP5	FNMA POOL CA5217 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		496.060	Local 103.231464	512.09	106.040614	526.03	13.94	0.00
Original Face:		503.660	Base 103.231464	512.09	106.040614	526.03	13.94	0.00
3140QCYX8	FNMA POOL CA5225 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		1,444.870	Local 104.300041	1,507.00	106.930695	1,545.01	38.01	0.00
Original Face:		1,465.480	Base 104.300041	1,507.00	106.930695	1,545.01	38.01	0.00
3140QCY6	FNMA POOL CA5226 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		1,448.010	Local 105.243748	1,523.94	105.626617	1,529.48	5.54	0.00
Original Face:		1,473.570	Base 105.243748	1,523.94	105.626617	1,529.48	5.54	0.00
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5				3.500000	01 Apr 2050		
		295,650.070	Local 106.703124	315,467.86	106.475965	314,796.27	-671.59	0.08
Original Face:		300,000.000	Base 106.703124	315,467.86	106.475965	314,796.27	-671.59	0.08

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3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3				3.000000	01 Jun 2050		
		99,862.240	Local 106.004632	105,858.60	105.948831	105,802.88	-55.72	0.03
Original Face:		100,000.000	Base 106.004632	105,858.60	105.948831	105,802.88	-55.72	0.03
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3				3.000000	01 Jun 2050		
		179,005.150	Local 106.082618	189,893.35	106.140488	189,996.94	103.59	0.05
Original Face:		180,000.000	Base 106.082618	189,893.35	106.140488	189,996.94	103.59	0.05
3140X47B6	FNMA POOL FM1789 FN 11/49 FIXED VAR				3.000000	01 Nov 2049		
		532.730	Local 103.467047	551.20	105.549259	562.29	11.09	0.00
Original Face:		560.270	Base 103.467047	551.20	105.549259	562.29	11.09	0.00
3140X4DG8	FNMA POOL FM1002 FN 01/48 FIXED VAR				3.500000	01 Jan 2048		
		408,757.670	Local 101.994081	416,908.63	107.447501	439,199.90	22,291.27	0.12
Original Face:		500,000.000	Base 101.994081	416,908.63	107.447501	439,199.90	22,291.27	0.12
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR				4.500000	01 Jul 2049		
		3,639.150	Local 105.894508	3,853.66	108.018276	3,930.95	77.29	0.00
Original Face:		4,849.980	Base 105.894508	3,853.66	108.018276	3,930.95	77.29	0.00
3140X4U53	FNMA POOL FM1503 09/49 3				3.000000	01 Sep 2049		
		996.620	Local 101.556260	1,012.13	105.644250	1,052.87	40.74	0.00
Original Face:		1,049.830	Base 101.556260	1,012.13	105.644250	1,052.87	40.74	0.00
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR				4.500000	01 May 2049		
		226,761.630	Local 106.726469	242,014.68	108.560644	246,173.89	4,159.21	0.07
Original Face:		300,000.000	Base 106.726469	242,014.68	108.560644	246,173.89	4,159.21	0.07
3140X5F99	FNMA POOL FM1991 FN 05/49 FIXED VAR				4.500000	01 May 2049		
		71,127.350	Local 106.509535	75,757.41	107.628300	76,553.16	795.75	0.02
Original Face:		100,000.000	Base 106.509535	75,757.41	107.628300	76,553.16	795.75	0.02
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR				3.000000	01 Dec 2049		
		1,461.430	Local 101.969304	1,490.21	106.082845	1,550.33	60.12	0.00
Original Face:		1,504.240	Base 101.969304	1,490.21	106.082845	1,550.33	60.12	0.00
3140X5SV6	FNMA POOL FM2331 FN 02/50 FIXED VAR				3.500000	01 Feb 2050		
		188,789.980	Local 104.473309	197,235.14	105.874660	199,880.75	2,645.61	0.05
Original Face:		200,000.000	Base 104.473309	197,235.14	105.874660	199,880.75	2,645.61	0.05

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3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR				3.500000	01 Feb 2050		
		192,547.340	Local 104.519585	201,249.68	106.085789	204,265.36	3,015.68	0.05
Original Face:		200,000.000	Base 104.519585	201,249.68	106.085789	204,265.36	3,015.68	0.05
3140X5UC5	FNMA POOL FM2378 FN 01/50 FIXED VAR				4.500000	01 Jan 2050		
		4,827.720	Local 104.871658	5,062.91	107.957711	5,211.90	148.99	0.00
Original Face:		5,476.250	Base 104.871658	5,062.91	107.957711	5,211.90	148.99	0.00
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048		
		300,000.000	Local 106.895493	320,686.48	106.823475	320,470.43	-216.05	0.09
Original Face:		300,000.000	Base 106.895493	320,686.48	106.823475	320,470.43	-216.05	0.09
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
		9,950.220	Local 105.183101	10,465.95	107.790358	10,725.38	259.43	0.00
Original Face:		10,000.000	Base 105.183101	10,465.95	107.790358	10,725.38	259.43	0.00
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR				3.500000	01 Nov 2048		
		185,813.200	Local 106.674601	198,215.49	106.085394	197,120.67	-1,094.82	0.05
Original Face:		200,000.000	Base 106.674601	198,215.49	106.085394	197,120.67	-1,094.82	0.05
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR				5.000000	01 Dec 2049		
		91,552.850	Local 109.036922	99,826.41	109.091285	99,876.18	49.77	0.03
Original Face:		100,000.000	Base 109.036922	99,826.41	109.091285	99,876.18	49.77	0.03
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
		718,574.170	Local 98.389738	707,003.24	106.843352	767,748.73	60,745.49	0.21
Original Face:		891,844.960	Base 98.389738	707,003.24	106.843352	767,748.73	60,745.49	0.21
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5				5.000000	01 Nov 2048		
		151,986.070	Local 108.778752	165,328.55	109.279368	166,089.42	760.87	0.04
Original Face:		300,000.000	Base 108.778752	165,328.55	109.279368	166,089.42	760.87	0.04
31418DJQ6	FNMA POOL MA3870 FN 12/49 FIXED 2.5				2.500000	01 Dec 2049		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
		250,000.000	Local 125.728060	314,320.15	146.046316	365,115.79	50,795.64	0.10
			Base 125.728060	314,320.15	146.046316	365,115.79	50,795.64	0.10

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337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25				4.250000	15 Mar 2023		
		200,000.000	Local 100.877400	201,754.80	108.127154	216,254.31	14,499.51	0.06
			Base 100.877400	201,754.80	108.127154	216,254.31	14,499.51	0.06
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.900000	15 Jul 2027		
		250,000.000	Local 98.237832	245,594.58	113.127224	282,818.06	37,223.48	0.08
			Base 98.237832	245,594.58	113.127224	282,818.06	37,223.48	0.08
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047		
		60,000.000	Local 104.544317	62,726.59	126.725406	76,035.24	13,308.65	0.02
			Base 104.544317	62,726.59	126.725406	76,035.24	13,308.65	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026		
		30,000.000	Local 100.083733	30,025.12	100.881943	30,264.58	239.46	0.01
			Base 100.083733	30,025.12	100.881943	30,264.58	239.46	0.01
35137LAH8	FOX CORP SR UNSECURED 01/29 4.709				4.709000	25 Jan 2029		
		20,000.000	Local 101.228450	20,245.69	120.125800	24,025.16	3,779.47	0.01
			Base 101.228450	20,245.69	120.125800	24,025.16	3,779.47	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039		
		50,000.000	Local 105.628380	52,814.19	133.702925	66,851.46	14,037.27	0.02
			Base 105.628380	52,814.19	133.702925	66,851.46	14,037.27	0.02
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		71,829.720	Local 100.148782	71,936.59	106.810962	76,722.01	4,785.42	0.02
Original Face:		200,000.000	Base 100.148782	71,936.59	106.810962	76,722.01	4,785.42	0.02
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		79,615.160	Local 99.364807	79,109.45	106.222716	84,569.39	5,459.94	0.02
Original Face:		300,000.000	Base 99.364807	79,109.45	106.222716	84,569.39	5,459.94	0.02
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3				3.000000	15 Oct 2042		
		161,760.270	Local 102.120545	165,190.47	106.223080	171,826.74	6,636.27	0.05
Original Face:		500,000.000	Base 102.120545	165,190.47	106.223080	171,826.74	6,636.27	0.05
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5				3.500000	20 Mar 2045		
		29,622.650	Local 101.772866	30,147.82	107.060976	31,714.30	1,566.48	0.01
Original Face:		100,000.000	Base 101.772866	30,147.82	107.060976	31,714.30	1,566.48	0.01

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36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5				3.500000	20 Jun 2044			
		572,163.000	Local	99.089492	566,953.41	107.251807	613,655.16	46,701.75	0.16
Original Face:		2,200,000.000	Base	99.089492	566,953.41	107.251807	613,655.16	46,701.75	0.16
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5				3.500000	20 May 2046			
		314,296.490	Local	101.686936	319,598.47	107.136179	336,725.25	17,126.78	0.09
Original Face:		700,000.000	Base	101.686936	319,598.47	107.136179	336,725.25	17,126.78	0.09
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5				3.500000	20 Sep 2046			
		101,084.340	Local	103.827240	104,953.08	107.133540	108,295.23	3,342.15	0.03
Original Face:		200,000.000	Base	103.827240	104,953.08	107.133540	108,295.23	3,342.15	0.03
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3				3.000000	20 Nov 2046			
		58,484.550	Local	103.576038	60,575.98	106.290207	62,163.35	1,587.37	0.02
Original Face:		100,000.000	Base	103.576038	60,575.98	106.290207	62,163.35	1,587.37	0.02
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047			
		144,045.080	Local	104.862020	151,048.58	107.424854	154,740.22	3,691.64	0.04
Original Face:		300,000.000	Base	104.862020	151,048.58	107.424854	154,740.22	3,691.64	0.04
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4				4.000000	20 Sep 2047			
		52,593.270	Local	103.392392	54,377.44	107.196729	56,378.27	2,000.83	0.02
Original Face:		100,000.000	Base	103.392392	54,377.44	107.196729	56,378.27	2,000.83	0.02
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4				4.000000	20 Nov 2047			
		271,258.460	Local	103.892369	281,816.84	107.426498	291,403.46	9,586.62	0.08
Original Face:		500,000.000	Base	103.892369	281,816.84	107.426498	291,403.46	9,586.62	0.08
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4				4.000000	20 Dec 2047			
		160,165.700	Local	103.098198	165,127.95	107.120505	171,570.31	6,442.36	0.05
Original Face:		300,000.000	Base	103.098198	165,127.95	107.120505	171,570.31	6,442.36	0.05
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048			
		0.000	Local	0.000000	-0.63	0.000000	0.00	0.63	0.00
			Base	0.000000	-0.63	0.000000	0.00	0.63	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4				4.000000	20 Feb 2048			
		109,404.950	Local	104.497584	114,325.53	107.794003	117,931.98	3,606.45	0.03
Original Face:		200,000.000	Base	104.497584	114,325.53	107.794003	117,931.98	3,606.45	0.03

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36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3				3.000000	20 Mar 2048		
		1,222,271.250	Local 97.173643	1,187,725.50	106.104482	1,296,884.58	109,159.08	0.35
Original Face:		1,746,993.000	Base 97.173643	1,187,725.50	106.104482	1,296,884.58	109,159.08	0.35
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4				4.000000	20 Mar 2048		
		52,200.310	Local 104.076298	54,328.15	106.947723	55,827.04	1,498.89	0.02
Original Face:		100,000.000	Base 104.076298	54,328.15	106.947723	55,827.04	1,498.89	0.02
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4				4.000000	20 Apr 2048		
		100,188.590	Local 104.046369	104,242.59	106.512505	106,713.38	2,470.79	0.03
Original Face:		200,000.000	Base 104.046369	104,242.59	106.512505	106,713.38	2,470.79	0.03
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5				4.500000	20 Jun 2048		
		291,024.830	Local 104.484191	304,074.94	107.848153	313,864.90	9,789.96	0.08
Original Face:		642,735.000	Base 104.484191	304,074.94	107.848153	313,864.90	9,789.96	0.08
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048		
		366,227.780	Local 104.419629	382,413.69	107.745719	394,594.75	12,181.06	0.11
Original Face:		800,000.000	Base 104.419629	382,413.69	107.745719	394,594.75	12,181.06	0.11
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5				4.500000	20 Oct 2048		
		188,319.690	Local 107.687523	202,796.81	107.682926	202,788.15	-8.66	0.05
Original Face:		400,000.000	Base 107.687523	202,796.81	107.682926	202,788.15	-8.66	0.05
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5				5.000000	20 Oct 2048		
		259,535.740	Local 109.495640	284,180.32	109.358655	283,824.79	-355.53	0.08
Original Face:		600,000.000	Base 109.495640	284,180.32	109.358655	283,824.79	-355.53	0.08
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5				4.500000	20 Nov 2048		
		365,407.480	Local 106.471315	389,054.15	106.930125	390,730.68	1,676.53	0.11
Original Face:		800,000.000	Base 106.471315	389,054.15	106.930125	390,730.68	1,676.53	0.11
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5				4.500000	20 Dec 2048		
		42,705.340	Local 107.493513	45,905.47	107.421811	45,874.85	-30.62	0.01
Original Face:		100,000.000	Base 107.493513	45,905.47	107.421811	45,874.85	-30.62	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5				4.500000	20 Jan 2049		
		361,593.110	Local 103.918415	375,761.83	106.857239	386,388.41	10,626.58	0.10
Original Face:		843,044.000	Base 103.918415	375,761.83	106.857239	386,388.41	10,626.58	0.10

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36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5				5.000000	20 Jan 2049		
		335,207.270	Local 104.175029	349,202.27	108.683953	364,316.51	15,114.24	0.10
Original Face:		800,000.000	Base 104.175029	349,202.27	108.683953	364,316.51	15,114.24	0.10
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5				3.500000	20 Feb 2049		
		0.000	Local 0.000000	-0.51	0.000000	0.00	0.51	0.00
			Base 0.000000	-0.51	0.000000	0.00	0.51	0.00
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5				4.500000	20 Mar 2049		
		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
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5				4.500000	20 Apr 2049		
		0.000	Local 0.000000	-0.71	0.000000	0.00	0.71	0.00
			Base 0.000000	-0.71	0.000000	0.00	0.71	0.00
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5				4.500000	20 Feb 2050		
		0.000	Local 0.000000	-0.67	0.000000	0.00	0.67	0.00
			Base 0.000000	-0.67	0.000000	0.00	0.67	0.00
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5				4.500000	20 Mar 2050		
		0.000	Local 0.000000	-0.67	0.000000	0.00	0.67	0.00
			Base 0.000000	-0.67	0.000000	0.00	0.67	0.00
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4				4.000000	20 Apr 2050		
		99,721.700	Local 107.090463	106,792.43	108.420964	108,119.23	1,326.80	0.03
Original Face:		100,000.000	Base 107.090463	106,792.43	108.420964	108,119.23	1,326.80	0.03
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5				3.500000	15 May 2050		
		99,851.470	Local 106.646292	106,487.89	107.575205	107,415.42	927.53	0.03
Original Face:		100,000.000	Base 106.646292	106,487.89	107.575205	107,415.42	927.53	0.03
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5				3.500000	15 Jun 2048		
		1,337,265.400	Local 99.160616	1,326,040.61	106.543411	1,424,768.17	98,727.56	0.38
Original Face:		1,800,000.000	Base 99.160616	1,326,040.61	106.543411	1,424,768.17	98,727.56	0.38
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048		
		1,106,115.740	Local 101.856864	1,126,654.80	107.055996	1,184,163.22	57,508.42	0.32
Original Face:		1,300,000.000	Base 101.856864	1,126,654.80	107.055996	1,184,163.22	57,508.42	0.32

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3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
	156,889.360	Local		102.655706	161,055.88	103.260695	162,005.04	949.16	0.04
Original Face:	200,000.000	Base		102.655706	161,055.88	103.260695	162,005.04	949.16	0.04
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	99,312.120	Local		103.242807	102,532.62	106.078475	105,348.78	2,816.16	0.03
Original Face:	100,000.000	Base		103.242807	102,532.62	106.078475	105,348.78	2,816.16	0.03
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.510223	10 Nov 2047		
	0.000	Local		0.000000	0.11	0.000000	0.00	-0.11	0.00
		Base		0.000000	0.11	0.000000	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764000	10 Jul 2048		
	80,000.000	Local		105.488600	84,390.88	110.142840	88,114.27	3,723.39	0.02
Original Face:	80,000.000	Base		105.488600	84,390.88	110.142840	88,114.27	3,723.39	0.02
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.850000	10 Oct 2049		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
36257XAA9	GS MORTGAGE SECURITIES TRUST GSMS 2019 SOHO A 144A					1.084750	15 Jun 2036		
	890,000.000	Local		100.000000	890,000.00	97.506260	867,805.71	-22,194.29	0.23
Original Face:	890,000.000	Base		100.000000	890,000.00	97.506260	867,805.71	-22,194.29	0.23
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	10,000.000	Local		118.354700	11,835.47	124.589563	12,458.96	623.49	0.00
		Base		118.354700	11,835.47	124.589563	12,458.96	623.49	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	230,000.000	Local		125.526848	288,711.75	129.418158	297,661.76	8,950.01	0.08
		Base		125.526848	288,711.75	129.418158	297,661.76	8,950.01	0.08
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45					3.450000	01 May 2027		
	20,000.000	Local		99.848750	19,969.75	102.351425	20,470.29	500.54	0.01
		Base		99.848750	19,969.75	102.351425	20,470.29	500.54	0.01
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625					3.625000	01 May 2030		
	30,000.000	Local		99.843533	29,953.06	100.113068	30,033.92	80.86	0.01
		Base		99.843533	29,953.06	100.113068	30,033.92	80.86	0.01

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369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
	30,000.000	Local		99.719733	29,915.92	99.507796	29,852.34	-63.58	0.01
		Base		99.719733	29,915.92	99.507796	29,852.34	-63.58	0.01
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
	40,000.000	Local		99.651100	39,860.44	98.900447	39,560.18	-300.26	0.01
		Base		99.651100	39,860.44	98.900447	39,560.18	-300.26	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	390,000.000	Local		124.063138	483,846.24	122.847736	479,106.17	-4,740.07	0.13
		Base		124.063138	483,846.24	122.847736	479,106.17	-4,740.07	0.13
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	70,000.000	Local		105.014286	73,510.00	121.655422	85,158.80	11,648.80	0.02
		Base		105.014286	73,510.00	121.655422	85,158.80	11,648.80	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	20,000.000	Local		98.954500	19,790.90	106.267284	21,253.46	1,462.56	0.01
		Base		98.954500	19,790.90	106.267284	21,253.46	1,462.56	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local		94.214575	75,371.66	105.125707	84,100.57	8,728.91	0.02
		Base		94.214575	75,371.66	105.125707	84,100.57	8,728.91	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local		100.326500	10,032.65	101.965820	10,196.58	163.93	0.00
		Base		100.326500	10,032.65	101.965820	10,196.58	163.93	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local		101.455200	10,145.52	110.624754	11,062.48	916.96	0.00
		Base		101.455200	10,145.52	110.624754	11,062.48	916.96	0.00
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.550000	01 Sep 2020		
	10,000.000	Local		99.927800	9,992.78	100.361026	10,036.10	43.32	0.00
		Base		99.927800	9,992.78	100.361026	10,036.10	43.32	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local		102.083250	61,249.95	135.149515	81,089.71	19,839.76	0.02
		Base		102.083250	61,249.95	135.149515	81,089.71	19,839.76	0.02

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.650000	01 Mar 2026			
		190,000.000	Local	98.338900	186,843.91	114.467430	217,488.12	30,644.21	0.06
			Base	98.338900	186,843.91	114.467430	217,488.12	30,644.21	0.06
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85				1.850000	20 Sep 2019			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027			
		230,000.000	Local	93.445830	214,925.41	106.291973	244,471.54	29,546.13	0.07
			Base	93.445830	214,925.41	106.291973	244,471.54	29,546.13	0.07
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125				4.125000	12 Mar 2024			
		70,000.000	Local	100.725771	70,508.04	107.175225	75,022.66	4,514.62	0.02
			Base	100.725771	70,508.04	107.175225	75,022.66	4,514.62	0.02
38021AAD4	GOAL CAPITAL FUNDING TRUST GOAL 2005 2 A4				0.559500	25 Aug 2044			
		298,218.570	Local	97.725802	291,436.49	95.009020	283,334.54	-8,101.95	0.08
		Original Face: 330,000.000	Base	97.725802	291,436.49	95.009020	283,334.54	-8,101.95	0.08
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25				5.250000	27 Jul 2021			
		110,000.000	Local	102.026464	112,229.11	105.000669	115,500.74	3,271.63	0.03
			Base	102.026464	112,229.11	105.000669	115,500.74	3,271.63	0.03
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.250000	21 Oct 2025			
		30,000.000	Local	103.000700	30,900.21	112.569146	33,770.74	2,870.53	0.01
			Base	103.000700	30,900.21	112.569146	33,770.74	2,870.53	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.750000	21 Oct 2045			
		150,000.000	Local	98.665487	147,998.23	130.614439	195,921.66	47,923.43	0.05
			Base	98.665487	147,998.23	130.614439	195,921.66	47,923.43	0.05
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR				3.691000	05 Jun 2028			
		40,000.000	Local	100.899175	40,359.67	112.021126	44,808.45	4,448.78	0.01
			Base	100.899175	40,359.67	112.021126	44,808.45	4,448.78	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023			
		120,000.000	Local	97.597950	117,117.54	106.105391	127,326.47	10,208.93	0.03
			Base	97.597950	117,117.54	106.105391	127,326.47	10,208.93	0.03

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38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local	97.830504	479,369.47	116.348698	570,108.62	90,739.15	0.15	
		Base	97.830504	479,369.47	116.348698	570,108.62	90,739.15	0.15	
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local	99.909114	289,736.43	108.735431	315,332.75	25,596.32	0.08	
		Base	99.909114	289,736.43	108.735431	315,332.75	25,596.32	0.08	
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	80,000.000	Local	106.151225	84,920.98	109.650760	87,720.61	2,799.63	0.02	
		Base	106.151225	84,920.98	109.650760	87,720.61	2,799.63	0.02	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local	98.931338	79,145.07	109.975905	87,980.72	8,835.65	0.02	
		Base	98.931338	79,145.07	109.975905	87,980.72	8,835.65	0.02	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local	106.069304	254,566.33	131.651176	315,962.82	61,396.49	0.08	
		Base	106.069304	254,566.33	131.651176	315,962.82	61,396.49	0.08	
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876000	31 Oct 2022		
	90,000.000	Local	100.000000	90,000.00	102.521773	92,269.60	2,269.60	0.02	
		Base	100.000000	90,000.00	102.521773	92,269.60	2,269.60	0.02	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.733380	20 Oct 2064		
	1,089,931.590	Local	100.030208	1,090,260.84	99.665590	1,086,286.75	-3,974.09	0.29	
	Original Face: 2,000,000.000	Base	100.030208	1,090,260.84	99.665590	1,086,286.75	-3,974.09	0.29	
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	60,761.200	Local	5.291864	3,215.40	10.255580	6,231.41	3,016.01	0.00	
	Original Face: 200,000.000	Base	5.291864	3,215.40	10.255580	6,231.41	3,016.01	0.00	
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					0.803380	20 Jun 2069		
	196,134.970	Local	99.548418	195,249.26	99.840610	195,822.35	573.09	0.05	
	Original Face: 200,000.000	Base	99.548418	195,249.26	99.840610	195,822.35	573.09	0.05	
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	

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38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	48,092.470	Local		98.480615	47,361.76	104.722610	50,363.69	3,001.93	0.01
Original Face:	50,000.000	Base		98.480615	47,361.76	104.722610	50,363.69	3,001.93	0.01
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.440000	20 Apr 2070		
	98,162.700	Local		102.791824	100,903.23	102.691960	100,805.20	-98.03	0.03
Original Face:	100,000.000	Base		102.791824	100,903.23	102.691960	100,805.20	-98.03	0.03
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	30,000.000	Local		99.908400	29,972.52	100.364424	30,109.33	136.81	0.01
		Base		99.908400	29,972.52	100.364424	30,109.33	136.81	0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
	480,000.000	Local		99.938667	479,705.60	115.532103	554,554.09	74,848.49	0.15
		Base		99.938667	479,705.60	115.532103	554,554.09	74,848.49	0.15
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	300,000.000	Local		100.000000	300,000.00	111.009392	333,028.18	33,028.18	0.09
		Base		100.000000	300,000.00	111.009392	333,028.18	33,028.18	0.09
404280CF4	HSBC HOLDINGS PLC SR UNSECURED 03/30 4.95					4.950000	31 Mar 2030		
	200,000.000	Local		107.622925	215,245.85	120.156403	240,312.81	25,066.96	0.06
		Base		107.622925	215,245.85	120.156403	240,312.81	25,066.96	0.06
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
	200,000.000	Local		100.000000	200,000.00	101.032291	202,064.58	2,064.58	0.05
		Base		100.000000	200,000.00	101.032291	202,064.58	2,064.58	0.05
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
	2,000.000	Local		99.077000	1,981.54	108.012200	2,160.24	178.70	0.00
		Base		99.077000	1,981.54	108.012200	2,160.24	178.70	0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					0.560000	20 Jun 2035		
	63,370.860	Local		97.475212	61,770.88	99.821980	63,258.05	1,487.17	0.02
Original Face:	1,220,000.000	Base		97.475212	61,770.88	99.821980	63,258.05	1,487.17	0.02
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	110,000.000	Local		101.930336	112,123.37	127.496778	140,246.46	28,123.09	0.04
		Base		101.930336	112,123.37	127.496778	140,246.46	28,123.09	0.04

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413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045			
		10,000.000	Local	110.149300	11,014.93	131.380219	13,138.02	2,123.09	0.00
			Base	110.149300	11,014.93	131.380219	13,138.02	2,123.09	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		20,000.000	Local	99.817950	19,963.59	100.574134	20,114.83	151.24	0.01
			Base	99.817950	19,963.59	100.574134	20,114.83	151.24	0.01
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047			
		10,000.000	Local	109.389400	10,938.94	121.565815	12,156.58	1,217.64	0.00
			Base	109.389400	10,938.94	121.565815	12,156.58	1,217.64	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028			
		10,000.000	Local	119.112900	11,911.29	119.611413	11,961.14	49.85	0.00
			Base	119.112900	11,911.29	119.611413	11,961.14	49.85	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027			
		40,000.000	Local	106.339900	42,535.96	109.559337	43,823.73	1,287.77	0.01
			Base	106.339900	42,535.96	109.559337	43,823.73	1,287.77	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7				2.700000	15 Apr 2030			
		50,000.000	Local	99.453380	49,726.69	109.809614	54,904.81	5,178.12	0.01
			Base	99.453380	49,726.69	109.809614	54,904.81	5,178.12	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040			
		50,000.000	Local	102.064820	51,032.41	112.258744	56,129.37	5,096.96	0.02
			Base	102.064820	51,032.41	112.258744	56,129.37	5,096.96	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050			
		140,000.000	Local	104.689600	146,565.44	114.253682	159,955.15	13,389.71	0.04
			Base	104.689600	146,565.44	114.253682	159,955.15	13,389.71	0.04
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025			
		50,000.000	Local	99.990240	49,995.12	102.414670	51,207.34	1,212.22	0.01
			Base	99.990240	49,995.12	102.414670	51,207.34	1,212.22	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044			
		50,000.000	Local	102.697640	51,348.82	131.340908	65,670.45	14,321.63	0.02
			Base	102.697640	51,348.82	131.340908	65,670.45	14,321.63	0.02

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444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	130,000.000	Local		98.977077	128,670.20	113.380607	147,394.79	18,724.59	0.04
		Base		98.977077	128,670.20	113.380607	147,394.79	18,724.59	0.04
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	10,000.000	Local		111.927600	11,192.76	113.853690	11,385.37	192.61	0.00
		Base		111.927600	11,192.76	113.853690	11,385.37	192.61	0.00
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040		
	40,000.000	Local		112.729450	45,091.78	131.996708	52,798.68	7,706.90	0.01
		Base		112.729450	45,091.78	131.996708	52,798.68	7,706.90	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	220,000.000	Local		111.909009	246,199.82	140.975989	310,147.18	63,947.36	0.08
		Base		111.909009	246,199.82	140.975989	310,147.18	63,947.36	0.08
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	70,000.000	Local		115.378057	80,764.64	146.890816	102,823.57	22,058.93	0.03
		Base		115.378057	80,764.64	146.890816	102,823.57	22,058.93	0.03
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local		100.306467	60,183.88	117.150820	70,290.49	10,106.61	0.02
		Base		100.306467	60,183.88	117.150820	70,290.49	10,106.61	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local		99.699175	159,518.68	108.290199	173,264.32	13,745.64	0.05
		Base		99.699175	159,518.68	108.290199	173,264.32	13,745.64	0.05
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	230,000.000	Local		106.623091	245,233.11	107.431677	247,092.86	1,859.75	0.07
		Base		106.623091	245,233.11	107.431677	247,092.86	1,859.75	0.07
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	170,000.000	Local		101.655806	172,814.87	102.815079	174,785.63	1,970.76	0.05
		Base		101.655806	172,814.87	102.815079	174,785.63	1,970.76	0.05
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local		98.627116	246,567.79	101.859152	254,647.88	8,080.09	0.07
		Base		98.627116	246,567.79	101.859152	254,647.88	8,080.09	0.07

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46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25				4.250000	15 Oct 2020			
		30,000.000	Local	100.625967	30,187.79	101.132107	30,339.63	151.84	0.01
			Base	100.625967	30,187.79	101.132107	30,339.63	151.84	0.01
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045			
		60,000.000	Local	103.607900	62,164.74	134.531422	80,718.85	18,554.11	0.02
			Base	103.607900	62,164.74	134.531422	80,718.85	18,554.11	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027			
		220,000.000	Local	98.752486	217,255.47	116.453730	256,198.21	38,942.74	0.07
			Base	98.752486	217,255.47	116.453730	256,198.21	38,942.74	0.07
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625000	01 Dec 2027			
		50,000.000	Local	99.899940	49,949.97	110.614700	55,307.35	5,357.38	0.01
			Base	99.899940	49,949.97	110.614700	55,307.35	5,357.38	0.01
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4				3.227400	15 Oct 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
		10,000.000	Local	100.000000	10,000.00	111.702115	11,170.21	1,170.21	0.00
			Base	100.000000	10,000.00	111.702115	11,170.21	1,170.21	0.00
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
		240,000.000	Local	99.331000	238,394.40	117.246484	281,391.56	42,997.16	0.08
			Base	99.331000	238,394.40	117.246484	281,391.56	42,997.16	0.08
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		120,000.000	Local	100.452108	120,542.53	119.760582	143,712.70	23,170.17	0.04
			Base	100.452108	120,542.53	119.760582	143,712.70	23,170.17	0.04
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
		190,000.000	Local	100.000000	190,000.00	110.189326	209,359.72	19,359.72	0.06
			Base	100.000000	190,000.00	110.189326	209,359.72	19,359.72	0.06
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026			
		130,000.000	Local	100.000000	130,000.00	103.861857	135,020.41	5,020.41	0.04
			Base	100.000000	130,000.00	103.861857	135,020.41	5,020.41	0.04

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031			
		100,000.000	Local	100.743460	100,743.46	105.610533	105,610.53	4,867.07	0.03
			Base	100.743460	100,743.46	105.610533	105,610.53	4,867.07	0.03
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051			
		40,000.000	Local	100.000000	40,000.00	107.673447	43,069.38	3,069.38	0.01
			Base	100.000000	40,000.00	107.673447	43,069.38	3,069.38	0.01
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR				1.514000	01 Jun 2024			
		210,000.000	Local	100.000000	210,000.00	101.669000	213,504.90	3,504.90	0.06
			Base	100.000000	210,000.00	101.669000	213,504.90	3,504.90	0.06
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A				1.684750	15 Dec 2036			
		380,000.000	Local	100.000000	380,000.00	94.902610	360,629.92	-19,370.08	0.10
		Original Face: 380,000.000	Base	100.000000	380,000.00	94.902610	360,629.92	-19,370.08	0.10
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.700000	01 Mar 2046			
		30,000.000	Local	94.219400	28,265.82	125.029705	37,508.91	9,243.09	0.01
			Base	94.219400	28,265.82	125.029705	37,508.91	9,243.09	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037			
		30,000.000	Local	99.010233	29,703.07	119.327570	35,798.27	6,095.20	0.01
			Base	99.010233	29,703.07	119.327570	35,798.27	6,095.20	0.01
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
		340,000.000	Local	101.152785	343,919.47	113.125000	384,625.00	40,705.53	0.10
			Base	101.152785	343,919.47	113.125000	384,625.00	40,705.53	0.10
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1				3.100000	26 Mar 2030			
		20,000.000	Local	103.536050	20,707.21	113.868213	22,773.64	2,066.43	0.01
			Base	103.536050	20,707.21	113.868213	22,773.64	2,066.43	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5				3.500000	01 Mar 2021			
		50,000.000	Local	99.992420	49,996.21	101.245735	50,622.87	626.66	0.01
			Base	99.992420	49,996.21	101.245735	50,622.87	626.66	0.01
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25				4.250000	01 Sep 2024			
		30,000.000	Local	101.612500	30,483.75	110.049040	33,014.71	2,530.96	0.01
			Base	101.612500	30,483.75	110.049040	33,014.71	2,530.96	0.01

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49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025			
		50,000.000	Local	107.469760	53,734.88	112.194223	56,097.11	2,362.23	0.02
			Base	107.469760	53,734.88	112.194223	56,097.11	2,362.23	0.02
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045			
		20,000.000	Local	118.107000	23,621.40	122.069695	24,413.94	792.54	0.01
			Base	118.107000	23,621.40	122.069695	24,413.94	792.54	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048			
		10,000.000	Local	116.704500	11,670.45	120.451075	12,045.11	374.66	0.00
			Base	116.704500	11,670.45	120.451075	12,045.11	374.66	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026			
		110,000.000	Local	92.177318	101,395.05	100.787850	110,866.64	9,471.59	0.03
			Base	92.177318	101,395.05	100.787850	110,866.64	9,471.59	0.03
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.950000	15 Jul 2025			
		7,000.000	Local	104.104429	7,287.31	106.103177	7,427.22	139.91	0.00
			Base	104.104429	7,287.31	106.103177	7,427.22	139.91	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027			
		300,000.000	Local	97.736897	293,210.69	111.516000	334,548.00	41,337.31	0.09
			Base	97.736897	293,210.69	111.516000	334,548.00	41,337.31	0.09
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024			
		100,000.000	Local	99.934500	99,934.50	99.654934	99,654.93	-279.57	0.03
			Base	99.934500	99,934.50	99.654934	99,654.93	-279.57	0.03
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			
		10,000.000	Local	97.987100	9,798.71	97.129634	9,712.96	-85.75	0.00
			Base	97.987100	9,798.71	97.129634	9,712.96	-85.75	0.00
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028			
		260,000.000	Local	98.064269	254,967.10	116.033616	301,687.40	46,720.30	0.08
			Base	98.064269	254,967.10	116.033616	301,687.40	46,720.30	0.08
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026			
		120,000.000	Local	98.971833	118,766.20	114.964377	137,957.25	19,191.05	0.04
			Base	98.971833	118,766.20	114.964377	137,957.25	19,191.05	0.04

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548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030			
		30,000.000	Local	99.528167	29,858.45	122.679308	36,803.79	6,945.34	0.01
			Base	99.528167	29,858.45	122.679308	36,803.79	6,945.34	0.01
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5				5.000000	15 Apr 2040			
		20,000.000	Local	106.532300	21,306.46	130.385948	26,077.19	4,770.73	0.01
			Base	106.532300	21,306.46	130.385948	26,077.19	4,770.73	0.01
548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125				5.125000	15 Apr 2050			
		80,000.000	Local	113.820063	91,056.05	136.475878	109,180.70	18,124.65	0.03
			Base	113.820063	91,056.05	136.475878	109,180.70	18,124.65	0.03
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038			
		50,000.000	Local	95.055500	47,527.75	100.018842	50,009.42	2,481.67	0.01
			Base	95.055500	47,527.75	100.018842	50,009.42	2,481.67	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048			
		70,000.000	Local	92.441400	64,708.98	100.789802	70,552.86	5,843.88	0.02
			Base	92.441400	64,708.98	100.789802	70,552.86	5,843.88	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029			
		10,000.000	Local	100.382800	10,038.28	111.247273	11,124.73	1,086.45	0.00
			Base	100.382800	10,038.28	111.247273	11,124.73	1,086.45	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049			
		90,000.000	Local	98.703322	88,832.99	110.822600	99,740.34	10,907.35	0.03
			Base	98.703322	88,832.99	110.822600	99,740.34	10,907.35	0.03
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85				0.850000	09 Jun 2023			
		220,000.000	Local	99.942168	219,872.77	100.423269	220,931.19	1,058.42	0.06
			Base	99.942168	219,872.77	100.423269	220,931.19	1,058.42	0.06
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375				3.375000	01 Apr 2024			
		10,000.000	Local	103.535100	10,353.51	110.635098	11,063.51	710.00	0.00
			Base	103.535100	10,353.51	110.635098	11,063.51	710.00	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050			
		280,000.000	Local	123.640518	346,193.45	124.399326	348,318.11	2,124.66	0.09
			Base	123.640518	346,193.45	124.399326	348,318.11	2,124.66	0.09

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58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	100,000.000	Local	104.284500	104,284.50	113.368569	113,368.57	9,084.07	0.03	
		Base	104.284500	104,284.50	113.368569	113,368.57	9,084.07	0.03	
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	60,000.000	Local	103.180017	61,908.01	127.967930	76,780.76	14,872.75	0.02	
		Base	103.180017	61,908.01	127.967930	76,780.76	14,872.75	0.02	
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	20,000.000	Local	109.960350	21,992.07	113.159593	22,631.92	639.85	0.01	
		Base	109.960350	21,992.07	113.159593	22,631.92	639.85	0.01	
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local	100.084736	110,093.21	116.836963	128,520.66	18,427.45	0.03	
		Base	100.084736	110,093.21	116.836963	128,520.66	18,427.45	0.03	
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	10,000.000	Local	111.664500	11,166.45	109.723484	10,972.35	-194.10	0.00	
		Base	111.664500	11,166.45	109.723484	10,972.35	-194.10	0.00	
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	80,000.000	Local	99.794875	79,835.90	102.520164	82,016.13	2,180.23	0.02	
		Base	99.794875	79,835.90	102.520164	82,016.13	2,180.23	0.02	
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	40,000.000	Local	99.947575	39,979.03	102.533477	41,013.39	1,034.36	0.01	
		Base	99.947575	39,979.03	102.533477	41,013.39	1,034.36	0.01	
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	50,000.000	Local	108.734220	54,367.11	111.093630	55,546.82	1,179.71	0.01	
		Base	108.734220	54,367.11	111.093630	55,546.82	1,179.71	0.01	
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	20,000.000	Local	113.120300	22,624.06	113.548850	22,709.77	85.71	0.01	
		Base	113.120300	22,624.06	113.548850	22,709.77	85.71	0.01	
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	40,000.000	Local	99.281700	39,712.68	115.043953	46,017.58	6,304.90	0.01	
		Base	99.281700	39,712.68	115.043953	46,017.58	6,304.90	0.01	

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58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2				4.200000	01 Apr 2050		
		80,000.000	Local 108.668800	86,935.04	121.243028	96,994.42	10,059.38	0.03
			Base 108.668800	86,935.04	121.243028	96,994.42	10,059.38	0.03
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5				3.500000	15 Mar 2025		
		23,000.000	Local 99.334348	22,846.90	112.845157	25,954.39	3,107.49	0.01
			Base 99.334348	22,846.90	112.845157	25,954.39	3,107.49	0.01
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045		
		17,000.000	Local 104.656941	17,791.68	134.678767	22,895.39	5,103.71	0.01
			Base 104.656941	17,791.68	134.678767	22,895.39	5,103.71	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75				0.750000	24 Feb 2026		
		80,000.000	Local 99.498675	79,598.94	99.797147	79,837.72	238.78	0.02
			Base 99.498675	79,598.94	99.797147	79,837.72	238.78	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45				1.450000	24 Jun 2030		
		40,000.000	Local 99.142525	39,657.01	99.885547	39,954.22	297.21	0.01
			Base 99.142525	39,657.01	99.885547	39,954.22	297.21	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1				0.824500	25 Jan 2029		
		397,495.500	Local 99.139525	394,075.15	96.862760	385,025.11	-9,050.04	0.10
Original Face:		20,000,000.000	Base 99.139525	394,075.15	96.862760	385,025.11	-9,050.04	0.10
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5				0.753250	25 Aug 2036		
		150,000.000	Local 94.906287	142,359.43	98.364060	147,546.09	5,186.66	0.04
Original Face:		150,000.000	Base 94.906287	142,359.43	98.364060	147,546.09	5,186.66	0.04
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
		110,000.000	Local 105.580355	116,138.39	118.033000	129,836.30	13,697.91	0.03
			Base 105.580355	116,138.39	118.033000	129,836.30	13,697.91	0.03
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9				0.900000	08 Jun 2023		
		150,000.000	Local 99.858000	149,787.00	100.564116	150,846.17	1,059.17	0.04
			Base 99.858000	149,787.00	100.564116	150,846.17	1,059.17	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.700000	12 Feb 2025		
		10,000.000	Local 98.410000	9,841.00	109.015070	10,901.51	1,060.51	0.00
			Base 98.410000	9,841.00	109.015070	10,901.51	1,060.51	0.00

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594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125				3.125000	03 Nov 2025			
		340,000.000	Local	98.062518	333,412.56	112.091886	381,112.41	47,699.85	0.10
			Base	98.062518	333,412.56	112.091886	381,112.41	47,699.85	0.10
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.700000	08 Aug 2046			
		70,000.000	Local	98.248657	68,774.06	124.528508	87,169.96	18,395.90	0.02
			Base	98.248657	68,774.06	124.528508	87,169.96	18,395.90	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024			
		220,000.000	Local	98.317418	216,298.32	107.722894	236,990.37	20,692.05	0.06
			Base	98.317418	216,298.32	107.722894	236,990.37	20,692.05	0.06
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027			
		20,000.000	Local	99.603050	19,920.61	114.424696	22,884.94	2,964.33	0.01
			Base	99.603050	19,920.61	114.424696	22,884.94	2,964.33	0.01
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497				2.497000	24 Apr 2023			
		70,000.000	Local	100.000000	70,000.00	103.926321	72,748.42	2,748.42	0.02
			Base	100.000000	70,000.00	103.926321	72,748.42	2,748.42	0.02
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65				3.650000	15 Apr 2029			
		130,000.000	Local	99.921846	129,898.40	119.348013	155,152.42	25,254.02	0.04
			Base	99.921846	129,898.40	119.348013	155,152.42	25,254.02	0.04
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229				3.229000	15 May 2050			
		70,000.000	Local	100.000000	70,000.00	113.934000	79,753.80	9,753.80	0.02
			Base	100.000000	70,000.00	113.934000	79,753.80	9,753.80	0.02
609207AS4	MONDELEZ INTERNATIONAL SR UNSECURED 04/23 2.125				2.125000	13 Apr 2023			
		30,000.000	Local	100.352800	30,105.84	103.573248	31,071.97	966.13	0.01
			Base	100.352800	30,105.84	103.573248	31,071.97	966.13	0.01
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5				1.500000	04 May 2025			
		130,000.000	Local	100.458131	130,595.57	102.004157	132,605.40	2,009.83	0.04
			Base	100.458131	130,595.57	102.004157	132,605.40	2,009.83	0.04
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030			
		10,000.000	Local	100.000000	10,000.00	119.142759	11,914.28	1,914.28	0.00
			Base	100.000000	10,000.00	119.142759	11,914.28	1,914.28	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	130,000.000	Local	100.000000	130,000.00	105.928598	137,707.18	7,707.18	0.04	
		Base	100.000000	130,000.00	105.928598	137,707.18	7,707.18	0.04	
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
	20,000.000	Local	130.154250	26,030.85	152.137579	30,427.52	4,396.67	0.01	
		Base	130.154250	26,030.85	152.137579	30,427.52	4,396.67	0.01	
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local	100.000000	220,000.00	114.237387	251,322.25	31,322.25	0.07	
		Base	100.000000	220,000.00	114.237387	251,322.25	31,322.25	0.07	
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	200,000.000	Local	100.080505	200,161.01	104.120916	208,241.83	8,080.82	0.06	
		Base	100.080505	200,161.01	104.120916	208,241.83	8,080.82	0.06	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local	96.513353	164,072.70	113.849748	193,544.57	29,471.87	0.05	
		Base	96.513353	164,072.70	113.849748	193,544.57	29,471.87	0.05	
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045		
	70,000.000	Local	103.595229	72,516.66	101.825690	71,277.98	-1,238.68	0.02	
	Original Face: 70,000.000	Base	103.595229	72,516.66	101.825690	71,277.98	-1,238.68	0.02	
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
	80,000.000	Local	100.528050	80,422.44	109.571070	87,656.86	7,234.42	0.02	
	Original Face: 80,000.000	Base	100.528050	80,422.44	109.571070	87,656.86	7,234.42	0.02	
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
	40,000.000	Local	100.514825	40,205.93	104.828323	41,931.33	1,725.40	0.01	
		Base	100.514825	40,205.93	104.828323	41,931.33	1,725.40	0.01	
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
	250,000.000	Local	99.911816	249,779.54	101.446766	253,616.92	3,837.38	0.07	
		Base	99.911816	249,779.54	101.446766	253,616.92	3,837.38	0.07	
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
	384,716.960	Local	99.999990	384,716.92	100.685200	387,353.04	2,636.12	0.10	
	Original Face: 450,000.000	Base	99.999990	384,716.92	100.685200	387,353.04	2,636.12	0.10	

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64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059		
		335,685.680	Local 102.263299	343,283.25	104.905870	352,153.98	8,870.73	0.09
Original Face:		370,000.000	Base 102.263299	343,283.25	104.905870	352,153.98	8,870.73	0.09
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		488,185.600	Local 102.526658	500,520.38	106.952320	522,125.83	21,605.45	0.14
Original Face:		970,000.000	Base 102.526658	500,520.38	106.952320	522,125.83	21,605.45	0.14
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95				0.950000	24 Jun 2025		
		60,000.000	Local 99.898383	59,939.03	100.243335	60,146.00	206.97	0.02
			Base 99.898383	59,939.03	100.243335	60,146.00	206.97	0.02
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
		40,000.000	Local 105.795000	42,318.00	107.544973	43,017.99	699.99	0.01
			Base 105.795000	42,318.00	107.544973	43,017.99	699.99	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027		
		70,000.000	Local 108.692043	76,084.43	110.156277	77,109.39	1,024.96	0.02
			Base 108.692043	76,084.43	110.156277	77,109.39	1,024.96	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85				2.850000	27 Mar 2030		
		60,000.000	Local 99.856333	59,913.80	111.206600	66,723.96	6,810.16	0.02
			Base 99.856333	59,913.80	111.206600	66,723.96	6,810.16	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040		
		50,000.000	Local 99.379840	49,689.92	111.922734	55,961.37	6,271.45	0.02
			Base 99.379840	49,689.92	111.922734	55,961.37	6,271.45	0.02
654106AM5	NIKE INC SR UNSECURED 03/50 3.375				3.375000	27 Mar 2050		
		140,000.000	Local 106.212250	148,697.15	115.593307	161,830.63	13,133.48	0.04
			Base 106.212250	148,697.15	115.593307	161,830.63	13,133.48	0.04
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.950000	15 Aug 2047		
		70,000.000	Local 95.794271	67,055.99	89.243602	62,470.52	-4,585.47	0.02
			Base 95.794271	67,055.99	89.243602	62,470.52	-4,585.47	0.02
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85				3.850000	15 Jan 2028		
		30,000.000	Local 105.086233	31,525.87	96.615300	28,984.59	-2,541.28	0.01
			Base 105.086233	31,525.87	96.615300	28,984.59	-2,541.28	0.01

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65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1					1.000000	09 Jun 2023		
	210,000.000	Local		99.899038	209,787.98	100.971730	212,040.63	2,252.65	0.06
		Base		99.899038	209,787.98	100.971730	212,040.63	2,252.65	0.06
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local		96.558169	125,525.62	108.160041	140,608.05	15,082.43	0.04
		Base		96.558169	125,525.62	108.160041	140,608.05	15,082.43	0.04
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local		94.958000	56,974.80	111.833231	67,099.94	10,125.14	0.02
		Base		94.958000	56,974.80	111.833231	67,099.94	10,125.14	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
	80,000.000	Local		98.046725	78,437.38	104.492583	83,594.07	5,156.69	0.02
		Base		98.046725	78,437.38	104.492583	83,594.07	5,156.69	0.02
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	340,000.000	Local		137.278765	466,747.80	143.446041	487,716.54	20,968.74	0.13
		Base		137.278765	466,747.80	143.446041	487,716.54	20,968.74	0.13
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
	30,000.000	Local		99.637133	29,891.14	111.248862	33,374.66	3,483.52	0.01
		Base		99.637133	29,891.14	111.248862	33,374.66	3,483.52	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	100,000.000	Local		102.002150	102,002.15	116.638285	116,638.29	14,636.14	0.03
		Base		102.002150	102,002.15	116.638285	116,638.29	14,636.14	0.03
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	260,000.000	Local		105.079658	273,207.11	114.255502	297,064.31	23,857.20	0.08
		Base		105.079658	273,207.11	114.255502	297,064.31	23,857.20	0.08
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	70,000.000	Local		108.428171	75,899.72	118.734144	83,113.90	7,214.18	0.02
		Base		108.428171	75,899.72	118.734144	83,113.90	7,214.18	0.02
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	200,000.000	Local		96.144800	192,289.60	104.058800	208,117.60	15,828.00	0.06
		Base		96.144800	192,289.60	104.058800	208,117.60	15,828.00	0.06

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674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local	99.051200	9,905.12	69.752000	6,975.20	-2,929.92	0.00	
		Base	99.051200	9,905.12	69.752000	6,975.20	-2,929.92	0.00	
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local	96.443425	38,577.37	67.375000	26,950.00	-11,627.37	0.01	
		Base	96.443425	38,577.37	67.375000	26,950.00	-11,627.37	0.01	
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local	95.859773	210,891.50	77.520000	170,544.00	-40,347.50	0.05	
		Base	95.859773	210,891.50	77.520000	170,544.00	-40,347.50	0.05	
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	60,000.000	Local	97.373667	58,424.20	67.720000	40,632.00	-17,792.20	0.01	
		Base	97.373667	58,424.20	67.720000	40,632.00	-17,792.20	0.01	
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
	70,000.000	Local	99.923857	69,946.70	93.095000	65,166.50	-4,780.20	0.02	
		Base	99.923857	69,946.70	93.095000	65,166.50	-4,780.20	0.02	
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	60,000.000	Local	100.642950	60,385.77	81.250000	48,750.00	-11,635.77	0.01	
		Base	100.642950	60,385.77	81.250000	48,750.00	-11,635.77	0.01	
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6					2.600000	13 Aug 2021		
	50,000.000	Local	99.950620	49,975.31	97.729000	48,864.50	-1,110.81	0.01	
		Base	99.950620	49,975.31	97.729000	48,864.50	-1,110.81	0.01	
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	80,000.000	Local	100.161775	80,129.42	85.448000	68,358.40	-11,771.02	0.02	
		Base	100.161775	80,129.42	85.448000	68,358.40	-11,771.02	0.02	
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local	114.507614	80,155.33	98.062500	68,643.75	-11,511.58	0.02	
		Base	114.507614	80,155.33	98.062500	68,643.75	-11,511.58	0.02	
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local	110.392200	66,235.32	91.271000	54,762.60	-11,472.72	0.01	
		Base	110.392200	66,235.32	91.271000	54,762.60	-11,472.72	0.01	

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674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	140,000.000	Local		135.012193	189,017.07	94.688000	132,563.20	-56,453.87	0.04
		Base		135.012193	189,017.07	94.688000	132,563.20	-56,453.87	0.04
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local		100.607513	311,883.29	69.000000	213,900.00	-97,983.29	0.06
		Base		100.607513	311,883.29	69.000000	213,900.00	-97,983.29	0.06
68902VAD9	OTIS WORLDWIDE CORP SR UNSECURED 144A 04/25 2.056					2.056000	05 Apr 2025		
	30,000.000	Local		99.999000	29,999.70	104.909086	31,472.73	1,473.03	0.01
		Base		99.999000	29,999.70	104.909086	31,472.73	1,473.03	0.01
68902VAE7	OTIS WORLDWIDE CORP SR UNSECURED 144A 04/27 2.293					2.293000	05 Apr 2027		
	30,000.000	Local		99.998000	29,999.40	104.428366	31,328.51	1,329.11	0.01
		Base		99.998000	29,999.40	104.428366	31,328.51	1,329.11	0.01
68902VAF4	OTIS WORLDWIDE CORP SR UNSECURED 144A 02/30 2.565					2.565000	15 Feb 2030		
	100,000.000	Local		99.992240	99,992.24	105.066324	105,066.32	5,074.08	0.03
		Base		99.992240	99,992.24	105.066324	105,066.32	5,074.08	0.03
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local		98.426243	206,695.11	118.482987	248,814.27	42,119.16	0.07
		Base		98.426243	206,695.11	118.482987	248,814.27	42,119.16	0.07
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	100,000.000	Local		99.994100	99,994.10	100.160000	100,160.00	165.90	0.03
		Base		99.994100	99,994.10	100.160000	100,160.00	165.90	0.03
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	40,000.000	Local		100.072425	40,028.97	98.965000	39,586.00	-442.97	0.01
		Base		100.072425	40,028.97	98.965000	39,586.00	-442.97	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	40,000.000	Local		99.896275	39,958.51	97.833000	39,133.20	-825.31	0.01
		Base		99.896275	39,958.51	97.833000	39,133.20	-825.31	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	20,000.000	Local		99.501600	19,900.32	97.466000	19,493.20	-407.12	0.01
		Base		99.501600	19,900.32	97.466000	19,493.20	-407.12	0.01

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694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050		
		20,000.000	Local 99.369400	19,873.88	96.648000	19,329.60	-544.28	0.01
			Base 99.369400	19,873.88	96.648000	19,329.60	-544.28	0.01
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7				6.700000	26 Jan 2036		
		370,000.000	Local 120.845670	447,128.98	143.876000	532,341.20	85,212.22	0.14
Original Face:		370,000.000	Base 120.845670	447,128.98	143.876000	532,341.20	85,212.22	0.14
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35				1.350000	01 Jun 2023		
		60,000.000	Local 99.911567	59,946.94	101.951284	61,170.77	1,223.83	0.02
			Base 99.911567	59,946.94	101.951284	61,170.77	1,223.83	0.02
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65				1.650000	01 Jun 2025		
		60,000.000	Local 99.980433	59,988.26	103.374642	62,024.79	2,036.53	0.02
			Base 99.980433	59,988.26	103.374642	62,024.79	2,036.53	0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049		
		20,000.000	Local 104.532100	20,906.42	108.273075	21,654.62	748.20	0.01
			Base 104.532100	20,906.42	108.273075	21,654.62	748.20	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025		
		10,000.000	Local 105.484800	10,548.48	106.872500	10,687.25	138.77	0.00
			Base 105.484800	10,548.48	106.872500	10,687.25	138.77	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027		
		10,000.000	Local 108.037800	10,803.78	109.316741	10,931.67	127.89	0.00
			Base 108.037800	10,803.78	109.316741	10,931.67	127.89	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625				3.625000	19 Mar 2050		
		10,000.000	Local 124.054900	12,405.49	120.360659	12,036.07	-369.42	0.00
			Base 124.054900	12,405.49	120.360659	12,036.07	-369.42	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875				3.875000	19 Mar 2060		
		20,000.000	Local 119.298900	23,859.78	126.793343	25,358.67	1,498.89	0.01
			Base 119.298900	23,859.78	126.793343	25,358.67	1,498.89	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
		80,000.000	Local 99.812825	79,850.26	100.909737	80,727.79	877.53	0.02
			Base 99.812825	79,850.26	100.909737	80,727.79	877.53	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
	70,000.000	Local		99.575600	69,702.92	101.835117	71,284.58	1,581.66	0.02
		Base		99.575600	69,702.92	101.835117	71,284.58	1,581.66	0.02
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	220,000.000	Local		123.153223	270,937.09	152.126000	334,677.20	63,740.11	0.09
		Base		123.153223	270,937.09	152.126000	334,677.20	63,740.11	0.09
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	200,000.000	Local		100.004895	200,009.79	124.250000	248,500.00	48,490.21	0.07
		Base		100.004895	200,009.79	124.250000	248,500.00	48,490.21	0.07
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	440,000.000	Local		84.773411	373,003.01	71.015000	312,466.00	-60,537.01	0.08
		Base		84.773411	373,003.01	71.015000	312,466.00	-60,537.01	0.08
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		94.944558	408,261.60	111.000000	477,300.00	69,038.40	0.13
		Base		94.944558	408,261.60	111.000000	477,300.00	69,038.40	0.13
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	80,000.000	Local		103.051438	82,441.15	110.161979	88,129.58	5,688.43	0.02
		Base		103.051438	82,441.15	110.161979	88,129.58	5,688.43	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	100,000.000	Local		99.387290	99,387.29	99.958808	99,958.81	571.52	0.03
		Base		99.387290	99,387.29	99.958808	99,958.81	571.52	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	60,000.000	Local		99.864300	59,918.58	101.653043	60,991.83	1,073.25	0.02
		Base		99.864300	59,918.58	101.653043	60,991.83	1,073.25	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	220,000.000	Local		102.832314	226,231.09	103.556092	227,823.40	1,592.31	0.06
		Base		102.832314	226,231.09	103.556092	227,823.40	1,592.31	0.06
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.189725	40,075.89	121.149777	48,459.91	8,384.02	0.01
		Base		100.189725	40,075.89	121.149777	48,459.91	8,384.02	0.01

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718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		100.822800	10,082.28	104.089877	10,408.99	326.71	0.00
		Base		100.822800	10,082.28	104.089877	10,408.99	326.71	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		97.996863	235,192.47	104.206392	250,095.34	14,902.87	0.07
		Base		97.996863	235,192.47	104.206392	250,095.34	14,902.87	0.07
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	50,000.000	Local		99.392220	49,696.11	103.039432	51,519.72	1,823.61	0.01
		Base		99.392220	49,696.11	103.039432	51,519.72	1,823.61	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	40,000.000	Local		99.683225	39,873.29	101.690496	40,676.20	802.91	0.01
		Base		99.683225	39,873.29	101.690496	40,676.20	802.91	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	20,000.000	Local		99.918350	19,983.67	100.334605	20,066.92	83.25	0.01
		Base		99.918350	19,983.67	100.334605	20,066.92	83.25	0.01
742718FF1	PROCTER + GAMBLE CO/THE SR UNSECURED 03/25 2.45					2.450000	25 Mar 2025		
	30,000.000	Local		106.434000	31,930.20	108.529541	32,558.86	628.66	0.01
		Base		106.434000	31,930.20	108.529541	32,558.86	628.66	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	10,000.000	Local		110.003200	11,000.32	111.205970	11,120.60	120.28	0.00
		Base		110.003200	11,000.32	111.205970	11,120.60	120.28	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	30,000.000	Local		99.765533	29,929.66	114.488175	34,346.45	4,416.79	0.01
		Base		99.765533	29,929.66	114.488175	34,346.45	4,416.79	0.01
742718FJ3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55					3.550000	25 Mar 2040		
	50,000.000	Local		107.930080	53,965.04	120.229086	60,114.54	6,149.50	0.02
		Base		107.930080	53,965.04	120.229086	60,114.54	6,149.50	0.02
742718FK0	PROCTER + GAMBLE CO/THE SR UNSECURED 03/50 3.6					3.600000	25 Mar 2050		
	280,000.000	Local		118.556225	331,957.43	125.656899	351,839.32	19,881.89	0.09
		Base		118.556225	331,957.43	125.656899	351,839.32	19,881.89	0.09

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74952PAJ6	RETL RETL 2019 RVP C 144A				2.284750	15 Mar 2036		
		860,000.000	Local 100.000000	860,000.00	87.913380	756,055.07	-103,944.93	0.20
Original Face:		860,000.000	Base 100.000000	860,000.00	87.913380	756,055.07	-103,944.93	0.20
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026		
		250,000.000	Local 100.000000	250,000.00	100.175320	250,438.30	438.30	0.07
			Base 100.000000	250,000.00	100.175320	250,438.30	438.30	0.07
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125				3.125000	01 Jul 2050		
		120,000.000	Local 99.667808	119,601.37	106.278634	127,534.36	7,932.99	0.03
			Base 99.667808	119,601.37	106.278634	127,534.36	7,932.99	0.03
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
		60,000.000	Local 99.873367	59,924.02	104.150085	62,490.05	2,566.03	0.02
			Base 99.873367	59,924.02	104.150085	62,490.05	2,566.03	0.02
75513EAU5	RAYTHEON TECH CORP SR UNSECURED 144A 12/24 3.15				3.150000	15 Dec 2024		
		30,000.000	Local 108.512233	32,553.67	108.017116	32,405.13	-148.54	0.01
			Base 108.512233	32,553.67	108.017116	32,405.13	-148.54	0.01
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
		50,000.000	Local 99.867160	49,933.58	106.371252	53,185.63	3,252.05	0.01
			Base 99.867160	49,933.58	106.371252	53,185.63	3,252.05	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		250,000.000	Local 99.348344	248,370.86	129.001000	322,502.50	74,131.64	0.09
Original Face:		31,999.070	Base 99.348344	248,370.86	129.001000	322,502.50	74,131.64	0.09
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A				2.633000	25 Sep 2059		
		311,510.110	Local 99.999056	311,507.17	100.858730	314,185.14	2,677.97	0.08
Original Face:		380,000.000	Base 99.999056	311,507.17	100.858730	314,185.14	2,677.97	0.08
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A				2.941000	25 Sep 2059		
		311,510.110	Local 99.999085	311,507.26	99.698990	310,572.43	-934.83	0.08
Original Face:		380,000.000	Base 99.999085	311,507.26	99.698990	310,572.43	-934.83	0.08
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A				3.044000	25 Sep 2059		
		311,510.110	Local 99.999791	311,509.46	98.654000	307,317.18	-4,192.28	0.08
Original Face:		380,000.000	Base 99.999791	311,509.46	98.654000	307,317.18	-4,192.28	0.08

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76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A				1.654000	25 May 2060		
		810,000.000	Local 99.998990	809,991.82	100.000000	810,000.00	8.18	0.22
Original Face:		810,000.000	Base 99.998990	809,991.82	100.000000	810,000.00	8.18	0.22
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043		
		130,000.000	Local 115.306008	149,897.81	122.239231	158,911.00	9,013.19	0.04
			Base 115.306008	149,897.81	122.239231	158,911.00	9,013.19	0.04
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		10,000.000	Local 122.986900	12,298.69	122.915601	12,291.56	-7.13	0.00
			Base 122.986900	12,298.69	122.915601	12,291.56	-7.13	0.00
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
		320,000.000	Local 99.617653	318,776.49	108.591891	347,494.05	28,717.56	0.09
			Base 99.617653	318,776.49	108.591891	347,494.05	28,717.56	0.09
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.150000	26 Oct 2020		
		10,000.000	Local 99.731400	9,973.14	100.579325	10,057.93	84.79	0.00
			Base 99.731400	9,973.14	100.579325	10,057.93	84.79	0.00
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.200000	30 Apr 2021		
		120,000.000	Local 99.934400	119,921.28	102.397002	122,876.40	2,955.12	0.03
			Base 99.934400	119,921.28	102.397002	122,876.40	2,955.12	0.03
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023		
		120,000.000	Local 99.940283	119,928.34	102.584392	123,101.27	3,172.93	0.03
			Base 99.940283	119,928.34	102.584392	123,101.27	3,172.93	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025		
		70,000.000	Local 99.655886	69,759.12	100.171756	70,120.23	361.11	0.02
			Base 99.655886	69,759.12	100.171756	70,120.23	361.11	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C				3.979000	13 Feb 2053		
		240,000.000	Local 102.963108	247,111.46	97.819720	234,767.33	-12,344.13	0.06
Original Face:		240,000.000	Base 102.963108	247,111.46	97.819720	234,767.33	-12,344.13	0.06
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6				1.748490	15 Sep 2039		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00

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78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				1.141380	25 Mar 2044		
		250,000.000	Local 96.887152	242,217.88	93.285360	233,213.40	-9,004.48	0.06
Original Face:		250,000.000	Base 96.887152	242,217.88	93.285360	233,213.40	-9,004.48	0.06
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				1.461220	15 Jun 2039		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A				2.491380	25 Apr 2023		
		465,332.880	Local 100.992954	469,953.42	97.843380	455,297.42	-14,656.00	0.12
Original Face:		4,000,000.000	Base 100.992954	469,953.42	97.843380	455,297.42	-14,656.00	0.12
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		140,000.000	Local 99.499679	139,299.55	107.470391	150,458.55	11,159.00	0.04
			Base 99.499679	139,299.55	107.470391	150,458.55	11,159.00	0.04
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028		
		160,000.000	Local 98.570125	157,712.20	116.735567	186,776.91	29,064.71	0.05
			Base 98.570125	157,712.20	116.735567	186,776.91	29,064.71	0.05
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		240,000.000	Local 99.683583	239,240.60	108.331000	259,994.40	20,753.80	0.07
			Base 99.683583	239,240.60	108.331000	259,994.40	20,753.80	0.07
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A				1.144500	25 Aug 2034		
		394,952.380	Local 99.888138	394,510.58	99.166130	391,658.99	-2,851.59	0.11
Original Face:		29,871,000.000	Base 99.888138	394,510.58	99.166130	391,658.99	-2,851.59	0.11
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
		150,000.000	Local 96.241900	144,362.85	116.911369	175,367.05	31,004.20	0.05
			Base 96.241900	144,362.85	116.911369	175,367.05	31,004.20	0.05
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026		
		120,000.000	Local 97.199775	116,639.73	109.693367	131,632.04	14,992.31	0.04
			Base 97.199775	116,639.73	109.693367	131,632.04	14,992.31	0.04
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030		
		60,000.000	Local 99.940250	59,964.15	108.418830	65,051.30	5,087.15	0.02
			Base 99.940250	59,964.15	108.418830	65,051.30	5,087.15	0.02

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822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
		130,000.000	Local 97.793177	127,131.13	106.328410	138,226.93	11,095.80	0.04
			Base 97.793177	127,131.13	106.328410	138,226.93	11,095.80	0.04
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024		
		200,000.000	Local 100.684410	201,368.82	110.215948	220,431.90	19,063.08	0.06
			Base 100.684410	201,368.82	110.215948	220,431.90	19,063.08	0.06
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039		
		104,894.560	Local 100.000000	104,894.56	104.027070	109,118.74	4,224.18	0.03
Original Face:		110,000.000	Base 100.000000	104,894.56	104.027070	109,118.74	4,224.18	0.03
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044		
		59,081.080	Local 100.000000	59,081.08	107.287180	63,386.42	4,305.34	0.02
Original Face:		60,000.000	Base 100.000000	59,081.08	107.287180	63,386.42	4,305.34	0.02
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027		
		100,330.290	Local 100.000000	100,330.29	104.502300	104,847.46	4,517.17	0.03
Original Face:		130,000.000	Base 100.000000	100,330.29	104.502300	104,847.46	4,517.17	0.03
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029		
		252,825.380	Local 100.000000	252,825.38	107.243510	271,138.81	18,313.43	0.07
Original Face:		280,000.000	Base 100.000000	252,825.38	107.243510	271,138.81	18,313.43	0.07
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A				1.184750	15 Jun 2037		
		490,000.000	Local 100.000000	490,000.00	97.769790	479,071.97	-10,928.03	0.13
Original Face:		490,000.000	Base 100.000000	490,000.00	97.769790	479,071.97	-10,928.03	0.13
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
		270,000.000	Local 99.296330	268,100.09	118.408360	319,702.57	51,602.48	0.09
			Base 99.296330	268,100.09	118.408360	319,702.57	51,602.48	0.09
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024		
		380,000.000	Local 101.423503	385,409.31	110.878000	421,336.40	35,927.09	0.11
			Base 101.423503	385,409.31	110.878000	421,336.40	35,927.09	0.11
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3				5.300000	01 Apr 2044		
		10,000.000	Local 107.260400	10,726.04	95.775153	9,577.52	-1,148.52	0.00
			Base 107.260400	10,726.04	95.775153	9,577.52	-1,148.52	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
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	260,000.000	Local		103.529512	269,176.73	107.876000	280,477.60	11,300.87	0.08
		Base		103.529512	269,176.73	107.876000	280,477.60	11,300.87	0.08
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	200,000.000	Local		99.886040	199,772.08	101.199021	202,398.04	2,625.96	0.05
		Base		99.886040	199,772.08	101.199021	202,398.04	2,625.96	0.05
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
	50,000.000	Local		105.235500	52,617.75	111.315158	55,657.58	3,039.83	0.01
		Base		105.235500	52,617.75	111.315158	55,657.58	3,039.83	0.01
872540AS8	TJX COS INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		113.802800	22,760.56	114.209334	22,841.87	81.31	0.01
		Base		113.802800	22,760.56	114.209334	22,841.87	81.31	0.01
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5					3.500000	15 Apr 2025		
	70,000.000	Local		105.433429	73,803.40	108.839000	76,187.30	2,383.90	0.02
		Base		105.433429	73,803.40	108.839000	76,187.30	2,383.90	0.02
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		105.967250	21,193.45	110.817000	22,163.40	969.95	0.01
		Base		105.967250	21,193.45	110.817000	22,163.40	969.95	0.01
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875					3.875000	15 Apr 2030		
	160,000.000	Local		99.291481	158,866.37	111.296000	178,073.60	19,207.23	0.05
		Base		99.291481	158,866.37	111.296000	178,073.60	19,207.23	0.05
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	90,000.000	Local		104.758400	94,282.56	106.950987	96,255.89	1,973.33	0.03
		Base		104.758400	94,282.56	106.950987	96,255.89	1,973.33	0.03
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.217407	154,826.11	124.552749	186,829.12	32,003.01	0.05
		Base		103.217407	154,826.11	124.552749	186,829.12	32,003.01	0.05
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595					3.595000	19 Jan 2028		
	370,000.000	Local		93.867089	347,308.23	108.996534	403,287.18	55,978.95	0.11
		Base		93.867089	347,308.23	108.996534	403,287.18	55,978.95	0.11

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880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	210,000.000	Local		99.868562	209,723.98	102.484350	215,217.14	5,493.16	0.06
		Base		99.868562	209,723.98	102.484350	215,217.14	5,493.16	0.06
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
	110,000.000	Local		100.408245	110,449.07	128.853278	141,738.61	31,289.54	0.04
		Base		100.408245	110,449.07	128.853278	141,738.61	31,289.54	0.04
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	40,000.000	Local		99.824575	39,929.83	101.480606	40,592.24	662.41	0.01
		Base		99.824575	39,929.83	101.480606	40,592.24	662.41	0.01
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	210,000.000	Local		99.086738	208,082.15	108.075143	226,957.80	18,875.65	0.06
		Base		99.086738	208,082.15	108.075143	226,957.80	18,875.65	0.06
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
	50,000.000	Local		108.926100	54,463.05	113.212423	56,606.21	2,143.16	0.02
		Base		108.926100	54,463.05	113.212423	56,606.21	2,143.16	0.02
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	140,000.000	Local		112.902086	158,062.92	119.115120	166,761.17	8,698.25	0.04
		Base		112.902086	158,062.92	119.115120	166,761.17	8,698.25	0.04
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125000	15 Feb 2021		
	20,000.000	Local		100.566200	20,113.24	101.146384	20,229.28	116.04	0.01
		Base		100.566200	20,113.24	101.146384	20,229.28	116.04	0.01
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	80,000.000	Local		99.973163	79,978.53	102.732849	82,186.28	2,207.75	0.02
		Base		99.973163	79,978.53	102.732849	82,186.28	2,207.75	0.02
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
	130,000.000	Local		99.927269	129,905.45	100.574622	130,747.01	841.56	0.04
		Base		99.927269	129,905.45	100.574622	130,747.01	841.56	0.04
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	70,000.000	Local		99.995043	69,996.53	101.198666	70,839.07	842.54	0.02
		Base		99.995043	69,996.53	101.198666	70,839.07	842.54	0.02

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893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042			
		60,000.000	Local	97.564833	58,538.90	109.847803	65,908.68	7,369.78	0.02
			Base	97.564833	58,538.90	109.847803	65,908.68	7,369.78	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026			
		30,000.000	Local	116.949533	35,084.86	130.165476	39,049.64	3,964.78	0.01
			Base	116.949533	35,084.86	130.165476	39,049.64	3,964.78	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR				3.126000	13 Aug 2030			
		200,000.000	Local	100.000000	200,000.00	108.034952	216,069.90	16,069.90	0.06
			Base	100.000000	200,000.00	108.034952	216,069.90	16,069.90	0.06
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75				1.750000	21 Apr 2022			
		200,000.000	Local	99.881535	199,763.07	101.912063	203,824.13	4,061.06	0.05
			Base	99.881535	199,763.07	101.912063	203,824.13	4,061.06	0.05
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125				2.125000	01 May 2030			
		150,000.000	Local	99.717007	149,575.51	102.982282	154,473.42	4,897.91	0.04
			Base	99.717007	149,575.51	102.982282	154,473.42	4,897.91	0.04
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025			
		110,000.000	Local	99.844973	109,829.47	113.150304	124,465.33	14,635.86	0.03
			Base	99.844973	109,829.47	113.150304	124,465.33	14,635.86	0.03
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95				3.950000	10 Sep 2028			
		70,000.000	Local	100.112257	70,078.58	118.729973	83,110.98	13,032.40	0.02
			Base	100.112257	70,078.58	118.729973	83,110.98	13,032.40	0.02
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060			
		140,000.000	Local	100.166250	140,232.75	115.563096	161,788.33	21,555.58	0.04
			Base	100.166250	140,232.75	115.563096	161,788.33	21,555.58	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15				2.150000	05 Feb 2027			
		10,000.000	Local	99.932900	9,993.29	105.919262	10,591.93	598.64	0.00
			Base	99.932900	9,993.29	105.919262	10,591.93	598.64	0.00
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070			
		40,000.000	Local	102.345850	40,938.34	111.390817	44,556.33	3,617.99	0.01
			Base	102.345850	40,938.34	111.390817	44,556.33	3,617.99	0.01

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91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	940,000.000	Local		94.492713	888,231.50	106.000000	996,400.00	108,168.50	0.27
		Base		94.492713	888,231.50	106.000000	996,400.00	108,168.50	0.27
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	160,000.000	Local		99.888025	159,820.84	102.998746	164,797.99	4,977.15	0.04
		Base		99.888025	159,820.84	102.998746	164,797.99	4,977.15	0.04
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	980,000.000	Local		133.405292	1,307,371.86	146.378906	1,434,513.28	127,141.42	0.39
		Base		133.405292	1,307,371.86	146.378906	1,434,513.28	127,141.42	0.39
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
	1,298,413.000	Local		113.396553	1,472,355.59	136.328699	1,770,109.55	297,753.96	0.48
Original Face:	1,180,000.000	Base		113.396553	1,472,355.59	136.328699	1,770,109.55	297,753.96	0.48
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
	180,000.000	Local		127.852800	230,135.04	123.351562	222,032.81	-8,102.23	0.06
		Base		127.852800	230,135.04	123.351562	222,032.81	-8,102.23	0.06
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local		97.834044	332,635.75	131.812500	448,162.50	115,526.75	0.12
		Base		97.834044	332,635.75	131.812500	448,162.50	115,526.75	0.12
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	1,850,000.000	Local		97.408219	1,802,052.06	130.660156	2,417,212.89	615,160.83	0.65
		Base		97.408219	1,802,052.06	130.660156	2,417,212.89	615,160.83	0.65
912810SB5	TSY INFL IX N/B 02/48 1					1.000000	15 Feb 2048		
	415,976.000	Local		111.125135	462,253.89	132.065299	549,359.95	87,106.06	0.15
Original Face:	400,000.000	Base		111.125135	462,253.89	132.065299	549,359.95	87,106.06	0.15
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
	910,000.000	Local		119.738219	1,089,617.79	140.148438	1,275,350.79	185,733.00	0.34
		Base		119.738219	1,089,617.79	140.148438	1,275,350.79	185,733.00	0.34
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		
	2,068,813.600	Local		107.401513	2,221,937.10	133.264616	2,756,996.50	535,059.40	0.74
Original Face:	2,030,000.000	Base		107.401513	2,221,937.10	133.264616	2,756,996.50	535,059.40	0.74

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912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050			
		2,920,000.000	Local	111.518318	3,256,334.89	114.523438	3,344,084.39	87,749.50	0.90
			Base	111.518318	3,256,334.89	114.523438	3,344,084.39	87,749.50	0.90
912810SM1	TSY INFL IX N/B 02/50 0.25				0.250000	15 Feb 2050			
		1,097,228.000	Local	104.275682	1,144,141.98	112.167969	1,230,738.36	86,596.38	0.33
Original Face:		1,100,000.000	Base	104.275682	1,144,141.98	112.167969	1,230,738.36	86,596.38	0.33
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050			
		1,270,000.000	Local	93.837475	1,191,735.93	96.082031	1,220,241.79	28,505.86	0.33
			Base	93.837475	1,191,735.93	96.082031	1,220,241.79	28,505.86	0.33
9128285C0	US TREASURY N/B 09/25 3				3.000000	30 Sep 2025			
		290,000.000	Local	99.836100	289,524.69	113.921875	330,373.44	40,848.75	0.09
			Base	99.836100	289,524.69	113.921875	330,373.44	40,848.75	0.09
912828Y79	US TREASURY N/B 07/25 2.875				2.875000	31 Jul 2025			
		10,000.000	Local	99.741900	9,974.19	112.933594	11,293.36	1,319.17	0.00
			Base	99.741900	9,974.19	112.933594	11,293.36	1,319.17	0.00
912828YU8	US TREASURY N/B 11/26 1.625				1.625000	30 Nov 2026			
		30,000.000	Local	99.431100	29,829.33	107.476562	32,242.97	2,413.64	0.01
			Base	99.431100	29,829.33	107.476562	32,242.97	2,413.64	0.01
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025			
		20,000.000	Local	99.615000	19,923.00	99.878906	19,975.78	52.78	0.01
			Base	99.615000	19,923.00	99.878906	19,975.78	52.78	0.01
912828ZV5	US TREASURY N/B 06/27 0.5				0.500000	30 Jun 2027			
		3,160,000.000	Local	99.924484	3,157,613.71	100.082031	3,162,592.18	4,978.47	0.85
			Base	99.924484	3,157,613.71	100.082031	3,162,592.18	4,978.47	0.85
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025			
		60,000.000	Local	99.613283	59,767.97	99.804688	59,882.81	114.84	0.02
			Base	99.613283	59,767.97	99.804688	59,882.81	114.84	0.02
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125				4.125000	16 Nov 2028			
		70,000.000	Local	99.671171	69,769.82	117.788368	82,451.86	12,682.04	0.02
			Base	99.671171	69,769.82	117.788368	82,451.86	12,682.04	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
	80,000.000	Local		99.497863	79,598.29	113.783954	91,027.16	11,428.87	0.02
		Base		99.497863	79,598.29	113.783954	91,027.16	11,428.87	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
	50,000.000	Local		117.111740	58,555.87	146.003593	73,001.80	14,445.93	0.02
		Base		117.111740	58,555.87	146.003593	73,001.80	14,445.93	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
	10,000.000	Local		99.554500	9,955.45	103.690480	10,369.05	413.60	0.00
		Base		99.554500	9,955.45	103.690480	10,369.05	413.60	0.00
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.700000	15 Jul 2020		
	10,000.000	Local		99.992300	9,999.23	100.086902	10,008.69	9.46	0.00
		Base		99.992300	9,999.23	100.086902	10,008.69	9.46	0.00
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	80,000.000	Local		105.569700	84,455.76	113.932639	91,146.11	6,690.35	0.02
		Base		105.569700	84,455.76	113.932639	91,146.11	6,690.35	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	10,000.000	Local		102.878400	10,287.84	104.630170	10,463.02	175.18	0.00
		Base		102.878400	10,287.84	104.630170	10,463.02	175.18	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	20,000.000	Local		127.954350	25,590.87	127.825543	25,565.11	-25.76	0.01
		Base		127.954350	25,590.87	127.825543	25,565.11	-25.76	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local		101.463275	40,585.31	119.704477	47,881.79	7,296.48	0.01
		Base		101.463275	40,585.31	119.704477	47,881.79	7,296.48	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	10,000.000	Local		132.132600	13,213.26	130.929716	13,092.97	-120.29	0.00
		Base		132.132600	13,213.26	130.929716	13,092.97	-120.29	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local		101.424350	20,284.87	118.306413	23,661.28	3,376.41	0.01
		Base		101.424350	20,284.87	118.306413	23,661.28	3,376.41	0.01

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local		102.273460	51,136.73	122.509827	61,254.91	10,118.18	0.02
		Base		102.273460	51,136.73	122.509827	61,254.91	10,118.18	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	20,000.000	Local		99.621000	19,924.20	101.842247	20,368.45	444.25	0.01
		Base		99.621000	19,924.20	101.842247	20,368.45	444.25	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	30,000.000	Local		99.166133	29,749.84	104.692845	31,407.85	1,658.01	0.01
		Base		99.166133	29,749.84	104.692845	31,407.85	1,658.01	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.096933	58,258.16	107.053488	64,232.09	5,973.93	0.02
		Base		97.096933	58,258.16	107.053488	64,232.09	5,973.93	0.02
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	60,000.000	Local		97.187950	58,312.77	105.602357	63,361.41	5,048.64	0.02
		Base		97.187950	58,312.77	105.602357	63,361.41	5,048.64	0.02
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	20,000.000	Local		105.646550	21,129.31	107.049235	21,409.85	280.54	0.01
		Base		105.646550	21,129.31	107.049235	21,409.85	280.54	0.01
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	200,000.000	Local		99.508110	199,016.22	116.876000	233,752.00	34,735.78	0.06
		Base		99.508110	199,016.22	116.876000	233,752.00	34,735.78	0.06
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	390,000.000	Local		111.007972	432,931.09	130.501000	508,953.90	76,022.81	0.14
		Base		111.007972	432,931.09	130.501000	508,953.90	76,022.81	0.14
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		95.537475	38,214.99	121.936449	48,774.58	10,559.59	0.01
		Base		95.537475	38,214.99	121.936449	48,774.58	10,559.59	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	40,000.000	Local		122.465350	48,986.14	135.795656	54,318.26	5,332.12	0.01
		Base		122.465350	48,986.14	135.795656	54,318.26	5,332.12	0.01

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local		130.569218	221,967.67	132.281038	224,877.76	2,910.09	0.06
		Base		130.569218	221,967.67	132.281038	224,877.76	2,910.09	0.06
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	40,000.000	Local		117.350850	46,940.34	124.981559	49,992.62	3,052.28	0.01
		Base		117.350850	46,940.34	124.981559	49,992.62	3,052.28	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		92.357620	46,178.81	108.804858	54,402.43	8,223.62	0.01
		Base		92.357620	46,178.81	108.804858	54,402.43	8,223.62	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.745800	31,123.74	133.876142	40,162.84	9,039.10	0.01
		Base		103.745800	31,123.74	133.876142	40,162.84	9,039.10	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local		110.583467	33,175.04	148.113490	44,434.05	11,259.01	0.01
		Base		110.583467	33,175.04	148.113490	44,434.05	11,259.01	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.506665	228,865.33	117.952569	271,290.91	42,425.58	0.07
		Base		99.506665	228,865.33	117.952569	271,290.91	42,425.58	0.07
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	140,000.000	Local		101.433971	142,007.56	124.565084	174,391.12	32,383.56	0.05
		Base		101.433971	142,007.56	124.565084	174,391.12	32,383.56	0.05
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	250,000.000	Local		99.893232	249,733.08	111.264215	278,160.54	28,427.46	0.07
		Base		99.893232	249,733.08	111.264215	278,160.54	28,427.46	0.07
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.833180	49,916.59	118.189764	59,094.88	9,178.29	0.02
		Base		99.833180	49,916.59	118.189764	59,094.88	9,178.29	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	130,000.000	Local		122.369800	159,080.74	127.905833	166,277.58	7,196.84	0.04
		Base		122.369800	159,080.74	127.905833	166,277.58	7,196.84	0.04

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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
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local		99.700440	49,850.22	112.172074	56,086.04	6,235.82	0.02
		Base		99.700440	49,850.22	112.172074	56,086.04	6,235.82	0.02
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local		99.957600	19,991.52	110.933902	22,186.78	2,195.26	0.01
		Base		99.957600	19,991.52	110.933902	22,186.78	2,195.26	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local		97.593032	243,982.58	111.394868	278,487.17	34,504.59	0.07
		Base		97.593032	243,982.58	111.394868	278,487.17	34,504.59	0.07
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	10,000.000	Local		110.532000	11,053.20	132.042312	13,204.23	2,151.03	0.00
		Base		110.532000	11,053.20	132.042312	13,204.23	2,151.03	0.00
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	120,000.000	Local		97.632158	117,158.59	118.930514	142,716.62	25,558.03	0.04
		Base		97.632158	117,158.59	118.930514	142,716.62	25,558.03	0.04
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	60,000.000	Local		100.095467	60,057.28	99.280000	59,568.00	-489.28	0.02
		Base		100.095467	60,057.28	99.280000	59,568.00	-489.28	0.02
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
	20,000.000	Local		112.600850	22,520.17	113.396575	22,679.32	159.15	0.01
		Base		112.600850	22,520.17	113.396575	22,679.32	159.15	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	220,000.000	Local		99.867050	219,707.51	118.415613	260,514.35	40,806.84	0.07
		Base		99.867050	219,707.51	118.415613	260,514.35	40,806.84	0.07
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	30,000.000	Local		106.251133	31,875.34	108.936690	32,681.01	805.67	0.01
		Base		106.251133	31,875.34	108.936690	32,681.01	805.67	0.01
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
	10,000.000	Local		99.887900	9,988.79	112.933643	11,293.36	1,304.57	0.00
		Base		99.887900	9,988.79	112.933643	11,293.36	1,304.57	0.00

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94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45					3.450000	15 Jun 2029		
	30,000.000	Local	100.696033	30,208.81	103.007309	30,902.19	693.38	0.01	
		Base	100.696033	30,208.81	103.007309	30,902.19	693.38	0.01	
94106LBH1	WASTE MANAGEMENT INC COMPANY GUAR 06/26 3.2					3.200000	15 Jun 2026		
	50,000.000	Local	99.976520	49,988.26	102.464950	51,232.48	1,244.22	0.01	
		Base	99.976520	49,988.26	102.464950	51,232.48	1,244.22	0.01	
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4					4.000000	15 Jul 2039		
	40,000.000	Local	101.190925	40,476.37	102.869519	41,147.81	671.44	0.01	
		Base	101.190925	40,476.37	102.869519	41,147.81	671.44	0.01	
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	40,000.000	Local	101.403475	40,561.39	125.388375	50,155.35	9,593.96	0.01	
		Base	101.403475	40,561.39	125.388375	50,155.35	9,593.96	0.01	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local	101.277017	60,766.21	106.148789	63,689.27	2,923.06	0.02	
		Base	101.277017	60,766.21	106.148789	63,689.27	2,923.06	0.02	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	260,000.000	Local	100.306054	260,795.74	114.797957	298,474.69	37,678.95	0.08	
		Base	100.306054	260,795.74	114.797957	298,474.69	37,678.95	0.08	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local	100.197180	50,098.59	119.239404	59,619.70	9,521.11	0.02	
		Base	100.197180	50,098.59	119.239404	59,619.70	9,521.11	0.02	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local	98.417923	305,095.56	128.161635	397,301.07	92,205.51	0.11	
		Base	98.417923	305,095.56	128.161635	397,301.07	92,205.51	0.11	
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local	102.425083	122,910.10	104.320960	125,185.15	2,275.05	0.03	
Original Face:	120,000.000	Base	102.425083	122,910.10	104.320960	125,185.15	2,275.05	0.03	
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	

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95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	400,000.000	Local		96.116468	384,465.87	110.987457	443,949.83	59,483.96	0.12
		Base		96.116468	384,465.87	110.987457	443,949.83	59,483.96	0.12
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local		99.867571	69,907.30	109.264827	76,485.38	6,578.08	0.02
		Base		99.867571	69,907.30	109.264827	76,485.38	6,578.08	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local		99.843288	259,592.55	117.691094	305,996.84	46,404.29	0.08
		Base		99.843288	259,592.55	117.691094	305,996.84	46,404.29	0.08
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	40,000.000	Local		99.554875	39,821.95	106.979314	42,791.73	2,969.78	0.01
		Base		99.554875	39,821.95	106.979314	42,791.73	2,969.78	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	50,000.000	Local		100.000000	50,000.00	120.882614	60,441.31	10,441.31	0.02
		Base		100.000000	50,000.00	120.882614	60,441.31	10,441.31	0.02
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	650,000.000	Local		114.049114	741,319.24	138.798224	902,188.46	160,869.22	0.24
		Base		114.049114	741,319.24	138.798224	902,188.46	160,869.22	0.24
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	130,000.000	Local		100.046462	130,060.40	103.396735	134,415.76	4,355.36	0.04
		Base		100.046462	130,060.40	103.396735	134,415.76	4,355.36	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	80,000.000	Local		100.000000	80,000.00	103.321428	82,657.14	2,657.14	0.02
		Base		100.000000	80,000.00	103.321428	82,657.14	2,657.14	0.02
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1					3.100000	01 Feb 2025		
	30,000.000	Local		99.965200	29,989.56	94.750000	28,425.00	-1,564.56	0.01
		Base		99.965200	29,989.56	94.750000	28,425.00	-1,564.56	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05					4.050000	01 Feb 2030		
	110,000.000	Local		101.829245	112,012.17	96.259000	105,884.90	-6,127.27	0.03
		Base		101.829245	112,012.17	96.259000	105,884.90	-6,127.27	0.03

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View Date: July 1, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR				2.161380	13 Jan 2023		
		20,000.000	Local 100.000000	20,000.00	91.775133	18,355.03	-1,644.97	0.00
			Base 100.000000	20,000.00	91.775133	18,355.03	-1,644.97	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031		
		100,000.000	Local 118.959170	118,959.17	128.056721	128,056.72	9,097.55	0.03
			Base 118.959170	118,959.17	128.056721	128,056.72	9,097.55	0.03
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75				3.750000	15 Jun 2027		
		200,000.000	Local 105.014635	210,029.27	107.061379	214,122.76	4,093.49	0.06
			Base 105.014635	210,029.27	107.061379	214,122.76	4,093.49	0.06
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
		110,000.000	Local 118.431718	130,274.89	145.996186	160,595.80	30,320.91	0.04
			Base 118.431718	130,274.89	145.996186	160,595.80	30,320.91	0.04
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875				3.875000	23 Apr 2023		
		610,000.000	Local 100.297254	611,813.25	107.236000	654,139.60	42,326.35	0.18
			Base 100.297254	611,813.25	107.236000	654,139.60	42,326.35	0.18
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875				5.875000	16 Sep 2043		
		400,000.000	Local 106.230878	424,923.51	140.440000	561,760.00	136,836.49	0.15
			Base 106.230878	424,923.51	140.440000	561,760.00	136,836.49	0.15
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375000	17 Oct 2023		
		720,000.000	Local 104.380396	751,538.85	110.986271	799,101.15	47,562.30	0.21
			Base 104.380396	751,538.85	110.986271	799,101.15	47,562.30	0.21
US DOLLAR Total								
		140,898,009.600	Local	143,111,270.63		153,557,458.82	10,446,188.19	41.27
Original Face:		157,777,465.940	Base	143,111,270.63		153,557,458.82	10,446,188.19	41.27
FIXED INCOME Total								
		140,898,009.600	Base	143,111,270.63		153,557,458.82	10,446,188.19	41.27
Original Face:		157,777,465.940						

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

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
ADI1MP5Z9	US BOND FUTR OPTN AUG20C 180 JUL20 180 CALL					24 Jul 2020			
8,000.000		8.000	Local	1.298605	10,388.84	1.062500	8,500.00	-1,888.84	0.00
			Base	1.298605	10,388.84	1.062500	8,500.00	-1,888.84	0.00
ADI1MP6Z8	US 10YR FUT OPTN AUG20C 139 JUL20 139 CALL					24 Jul 2020			
33,000.000		33.000	Local	0.691598	22,822.72	0.593750	19,593.75	-3,228.97	0.01
			Base	0.691598	22,822.72	0.593750	19,593.75	-3,228.97	0.01
ADI1MQ090	US BOND FUTR OPTN AUG20C 178 JUL20 178 CALL					24 Jul 2020			
18,000.000		18.000	Local	2.215272	39,874.89	1.953125	35,156.25	-4,718.64	0.01
			Base	2.215272	39,874.89	1.953125	35,156.25	-4,718.64	0.01
ADI1MSZB3	US 10YR FUT OPTN AUG20C 138 JUL20 138 CALL					24 Jul 2020			
17,000.000		17.000	Local	0.599156	10,185.66	1.328125	22,578.13	12,392.47	0.01
			Base	0.599156	10,185.66	1.328125	22,578.13	12,392.47	0.01
ADI1N1D17	US 10YR FUT OPTN SEP20C 138.5 AUG20 138.5 CALL					21 Aug 2020			
6,000.000		6.000	Local	0.907980	5,447.88	1.171875	7,031.25	1,583.37	0.00
			Base	0.907980	5,447.88	1.171875	7,031.25	1,583.37	0.00
US DOLLAR Total									
82,000.000		82.000	Local		88,719.99		92,859.38	4,139.39	0.02
			Base		88,719.99		92,859.38	4,139.39	0.02
OPTIONS PURCHASED - CALLS Total									
82,000.000		82.000	Base		88,719.99		92,859.38	4,139.39	0.02

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 PURCHASED - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1LZ5Y1	US 10YR FUT OPTN AUG20P 136.5 JUL20 136.5 PUT					24 Jul 2020				
24,000.000		24.000	Local	0.511496	12,275.90	0.046875	1,125.00	-11,150.90	0.00	
			Base	0.511496	12,275.90	0.046875	1,125.00	-11,150.90	0.00	
ADI1LZ6Y0	US 10YR FUT OPTN AUG20P 137 JUL20 137 PUT					24 Jul 2020				
17,000.000		17.000	Local	0.661656	11,248.16	0.062500	1,062.50	-10,185.66	0.00	
			Base	0.661656	11,248.16	0.062500	1,062.50	-10,185.66	0.00	
ADI1M6HR6	US 5YR FUTR OPTN JUL20P 125.2 JUN20 125.25 PUT					26 Jun 2020				
9,000.000		9.000	Local	0.333762	3,003.86	0.000001	0.01	-3,003.85	0.00	
			Base	0.333762	3,003.86	0.000001	0.01	-3,003.85	0.00	
ADI1MNYH2	US BOND FUTR OPTN AUG20P 176 JUL20 176 PUT					24 Jul 2020				
10,000.000		10.000	Local	1.625168	16,251.68	0.687500	6,875.00	-9,376.68	0.00	
			Base	1.625168	16,251.68	0.687500	6,875.00	-9,376.68	0.00	
ADI1MP4H0	US 10YR FUT OPTN JUL20P 138.2 JUN20 138.25 PUT					26 Jun 2020				
4,000.000		4.000	Local	0.626730	2,506.92	0.000001	0.00	-2,506.92	0.00	
			Base	0.626730	2,506.92	0.000001	0.00	-2,506.92	0.00	
ADI1MSZW7	US 10YR FUT OPTN AUG20P 138.5 JUL20 138.5 PUT					24 Jul 2020				
8,000.000		8.000	Local	0.517355	4,138.84	0.265625	2,125.00	-2,013.84	0.00	
			Base	0.517355	4,138.84	0.265625	2,125.00	-2,013.84	0.00	
ADI1MWD85	US 10YR FUT OPTN JUL20P 137.7 JUN20 137.75 PUT					26 Jun 2020				
9,000.000		9.000	Local	0.579856	5,218.70	0.000001	0.01	-5,218.69	0.00	
			Base	0.579856	5,218.70	0.000001	0.01	-5,218.69	0.00	
ADI1N1CV2	US 10YR FUT OPTN SEP20P 138.5 AUG20 138.5 PUT					21 Aug 2020				
6,000.000		6.000	Local	0.767355	4,604.13	0.500000	3,000.00	-1,604.13	0.00	
			Base	0.767355	4,604.13	0.500000	3,000.00	-1,604.13	0.00	
US DOLLAR Total										
87,000.000		87.000	Local		59,248.19		14,187.52	-45,060.67	0.00	
			Base		59,248.19		14,187.52	-45,060.67	0.00	

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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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

87,000.000		87.000 Base		59,248.19		14,187.52	-45,060.67	0.00
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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

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

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1M7T34	US 10YR FUT OPTN JUL20C 139.5 JUN20 139.5 CALL					26 Jun 2020			
-25,000.000		-25.000	Local	0.348895	-8,722.38	0.000001	-0.03	8,722.35	0.00
			Base	0.348895	-8,722.38	0.000001	-0.03	8,722.35	0.00
ADI1M7X88	US 10YR FUT OPTN JUL20C 140 JUN20 140 CALL					26 Jun 2020			
-32,000.000		-32.000	Local	0.130106	-4,163.39	0.000001	-0.03	4,163.36	0.00
			Base	0.130106	-4,163.39	0.000001	-0.03	4,163.36	0.00
ADI1M8C14	US 5YR FUTR OPTN JUL20C 125.7 JUN20 125.75 CALL					26 Jun 2020			
-6,000.000		-6.000	Local	0.295147	-1,770.88	0.000001	-0.01	1,770.87	0.00
			Base	0.295147	-1,770.88	0.000001	-0.01	1,770.87	0.00
ADI1M8T16	US 5YR FUTR OPTN JUL20C 126.5 JUN20 126.5 CALL					26 Jun 2020			
-26,000.000		-26.000	Local	0.123270	-3,205.02	0.000001	-0.03	3,204.99	0.00
			Base	0.123270	-3,205.02	0.000001	-0.03	3,204.99	0.00
ADI1M97G5	US BOND FUTR OPTN JUL20C 187 JUN20 187 CALL					26 Jun 2020			
-3,000.000		-3.000	Local	0.779520	-2,338.56	0.000001	0.00	2,338.56	0.00
			Base	0.779520	-2,338.56	0.000001	0.00	2,338.56	0.00
ADI1MG0J0	US 10YR FUT OPTN AUG20C 140 JUL20 140 CALL					24 Jul 2020			
-6,000.000		-6.000	Local	0.232645	-1,395.87	0.203125	-1,218.75	177.12	0.00
			Base	0.232645	-1,395.87	0.203125	-1,218.75	177.12	0.00
ADI1MLY03	US 10YR FUT OPTN AUG20C 139.5 JUL20 139.5 CALL					24 Jul 2020			
-43,000.000		-43.000	Local	0.217020	-9,331.86	0.359375	-15,453.13	-6,121.27	0.00
			Base	0.217020	-9,331.86	0.359375	-15,453.13	-6,121.27	0.00
ADI1N1XF4	US BOND FUTR OPTN AUG20C 182 JUL20 182 CALL					24 Jul 2020			
-12,000.000		-12.000	Local	0.677958	-8,135.49	0.546875	-6,562.50	1,572.99	0.00
			Base	0.677958	-8,135.49	0.546875	-6,562.50	1,572.99	0.00
ADI1NFKK6	US BOND FUTR OPTN SEP20C 186 AUG20 186 CALL					21 Aug 2020			
-4,000.000		-4.000	Local	0.810770	-3,243.08	0.625000	-2,500.00	743.08	0.00
			Base	0.810770	-3,243.08	0.625000	-2,500.00	743.08	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 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
ADI1NFNP2	US BOND FUTR OPTN AUG20C 183 JUL20 183 CALL					24 Jul 2020		
-9,000.000		-9.000	0.595492	-5,359.43	0.390625	-3,515.63	1,843.80	0.00
			0.595492	-5,359.43	0.390625	-3,515.63	1,843.80	0.00
US DOLLAR Total								
-166,000.000		-166.000		-47,665.96		-29,250.11	18,415.85	0.01
				-47,665.96		-29,250.11	18,415.85	0.01
OPTIONS WRITTEN - CALLS Total								
-166,000.000		-166.000		-47,665.96		-29,250.11	18,415.85	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

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Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1LZ687	US 10YR FUT OPTN	AUG20P 135.5	JUL20 135.5	PUT		24 Jul 2020			
-43,000.000		-43.000	Local	0.263895	-11,347.49	0.031250	-1,343.75	10,003.74	0.00
			Base	0.263895	-11,347.49	0.031250	-1,343.75	10,003.74	0.00
ADI1M5JY1	US 10YR FUT OPTN	JUL20P 137.5	JUN20 137.5	PUT		26 Jun 2020			
-9,000.000		-9.000	Local	0.380214	-3,421.93	0.000001	-0.01	3,421.92	0.00
			Base	0.380214	-3,421.93	0.000001	-0.01	3,421.92	0.00
ADI1M5PC2	US 10YR FUT OPTN	JUL20P 138	JUN20 138	PUT		26 Jun 2020			
-7,000.000		-7.000	Local	0.435770	-3,050.39	0.000001	-0.01	3,050.38	0.00
			Base	0.435770	-3,050.39	0.000001	-0.01	3,050.38	0.00
ADI1M6D66	US BOND FUTR OPTN	JUL20P 175	JUN20 175	PUT		26 Jun 2020			
-5,000.000		-5.000	Local	1.076396	-5,381.98	0.000001	-0.01	5,381.97	0.00
			Base	1.076396	-5,381.98	0.000001	-0.01	5,381.97	0.00
ADI1MJ0P0	US BOND FUTR OPTN	JUL20P 174	JUN20 174	PUT		26 Jun 2020			
-5,000.000		-5.000	Local	1.185770	-5,928.85	0.000001	-0.01	5,928.84	0.00
			Base	1.185770	-5,928.85	0.000001	-0.01	5,928.84	0.00
ADI1MLXY0	US 10YR FUT OPTN	AUG20P 138	JUL20 138	PUT		24 Jul 2020			
-20,000.000		-20.000	Local	0.353739	-7,074.78	0.156250	-3,125.00	3,949.78	0.00
			Base	0.353739	-7,074.78	0.156250	-3,125.00	3,949.78	0.00
ADI1MSW59	US BOND FUTR OPTN	AUG20P 173	JUL20 173	PUT		24 Jul 2020			
-8,000.000		-8.000	Local	0.877176	-7,017.41	0.203125	-1,625.00	5,392.41	0.00
			Base	0.877176	-7,017.41	0.203125	-1,625.00	5,392.41	0.00
ADI1MWDR3	US 10YR FUT OPTN	JUL20P 136.7	JUN20 136.75	PUT		26 Jun 2020			
-18,000.000		-18.000	Local	0.279520	-5,031.36	0.000001	-0.02	5,031.34	0.00
			Base	0.279520	-5,031.36	0.000001	-0.02	5,031.34	0.00
US DOLLAR Total									
-115,000.000		-115.000	Local		-48,254.19		-6,093.81	42,160.38	0.00
			Base		-48,254.19		-6,093.81	42,160.38	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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

-115,000.000	-115.000	Base		-48,254.19		-6,093.81	42,160.38	0.00
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SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S1A3KL5	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.392380	15 Nov 2044		
	4,670,000.000	Local	100.204141	4,679,533.38	100.000000	4,670,000.00	-9,533.38	1.26
		Base	100.204141	4,679,533.38	100.000000	4,670,000.00	-9,533.38	1.26
99S1A3KM3	BWS032003 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	15 Nov 2044		
	-4,670,000.000	Local	100.000000	-4,670,000.00	121.436613	-5,671,089.83	-1,001,089.83	1.52
		Base	100.000000	-4,670,000.00	121.436613	-5,671,089.83	-1,001,089.83	1.52
99S1AUS94	BWS032300 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.450130	30 Jun 2026		
	11,808,000.000	Local	100.264838	11,839,272.11	100.000000	11,808,000.00	-31,272.11	3.17
		Base	100.264838	11,839,272.11	100.000000	11,808,000.00	-31,272.11	3.17
99S1AUSA1	BWS032300 IRS USD P F 1.55000 2 CCPVANILLA				1.550000	30 Jun 2026		
	-11,808,000.000	Local	100.000000	-11,808,000.00	106.925506	-12,625,763.75	-817,763.75	3.39
		Base	100.000000	-11,808,000.00	106.925506	-12,625,763.75	-817,763.75	3.39
99S1BFZ07	BWS032920 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.686630	31 Jul 2026		
	4,883,000.000	Local	100.328504	4,899,040.87	100.000000	4,883,000.00	-16,040.87	1.31
		Base	100.328504	4,899,040.87	100.000000	4,883,000.00	-16,040.87	1.31
99S1BFZ15	BWS032920 IRS USD P F 1.52000 2 CCPVANILLA				1.520000	31 Jul 2026		
	-4,883,000.000	Local	100.000000	-4,883,000.00	106.763115	-5,213,242.91	-330,242.91	1.40
		Base	100.000000	-4,883,000.00	106.763115	-5,213,242.91	-330,242.91	1.40
99S1CZQU6	BWS033845 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.392380	15 Nov 2026		
	1,914,000.000	Local	100.044551	1,914,852.71	100.000000	1,914,000.00	-852.71	0.51
		Base	100.044551	1,914,852.71	100.000000	1,914,000.00	-852.71	0.51
99S1CZQV4	BWS033845 IRS USD P F 1.60000 2 CCPVANILLA				1.600000	15 Nov 2026		
	-1,914,000.000	Local	100.000000	-1,914,000.00	107.485424	-2,057,271.02	-143,271.02	0.55
		Base	100.000000	-1,914,000.00	107.485424	-2,057,271.02	-143,271.02	0.55

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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 30, 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	
99S1D1PO5	BWS033761 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.392380	15 Nov 2026			
		766,000.000	Local	99.645886	763,287.49	100.000000	766,000.00	2,712.51	0.21
			Base	99.645886	763,287.49	100.000000	766,000.00	2,712.51	0.21
99S1D1PP2	BWS033761 IRS USD P F 1.65000 2 CCPVANILLA				1.650000	15 Nov 2026			
		-766,000.000	Local	100.000000	-766,000.00	107.803293	-825,773.22	-59,773.22	0.22
			Base	100.000000	-766,000.00	107.803293	-825,773.22	-59,773.22	0.22
99S1E5W33	BWS034520 IRS USD R V 03MLIBOR 1 CCPVANILLA					15 Feb 2027			
		4,187,000.000	Local	100.017679	4,187,740.24	100.000000	4,187,000.00	-740.24	1.13
			Base	100.017679	4,187,740.24	100.000000	4,187,000.00	-740.24	1.13
99S1E5W41	BWS034520 IRS USD P F .75000 2 CCPVANILLA				0.750000	15 Feb 2027			
		-4,187,000.000	Local	100.000000	-4,187,000.00	102.066974	-4,273,544.20	-86,544.20	1.15
			Base	100.000000	-4,187,000.00	102.066974	-4,273,544.20	-86,544.20	1.15
99S1EDKR6	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.299000	17 Mar 2050			
		568,000.000	Local	101.679877	577,541.70	100.000000	568,000.00	-9,541.70	0.15
			Base	101.679877	577,541.70	100.000000	568,000.00	-9,541.70	0.15
99S1EDKS4	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050			
		-568,000.000	Local	100.000000	-568,000.00	99.460652	-564,936.50	3,063.50	0.15
			Base	100.000000	-568,000.00	99.460652	-564,936.50	3,063.50	0.15
99S1EEQX5	BWS034827 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.307880	18 Mar 2050			
		288,000.000	Local	100.000000	288,000.00	100.000000	288,000.00	0.00	0.08
			Base	100.000000	288,000.00	100.000000	288,000.00	0.00	0.08
99S1EEQY3	BWS034827 IRS USD P F .79177 2 CCPVANILLA				0.791770	18 Mar 2050			
		-288,000.000	Local	100.000000	-288,000.00	96.513302	-277,958.31	10,041.69	0.07
			Base	100.000000	-288,000.00	96.513302	-277,958.31	10,041.69	0.07
99S1EGG94	BWS034843 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.316250	19 Mar 2050			
		294,000.000	Local	100.000000	294,000.00	100.000000	294,000.00	0.00	0.08
			Base	100.000000	294,000.00	100.000000	294,000.00	0.00	0.08
99S1EGGA1	BWS034843 IRS USD P F .81801 2 CCPVANILLA				0.818010	19 Mar 2050			
		-294,000.000	Local	100.000000	-294,000.00	97.225463	-285,842.86	8,157.14	0.08
			Base	100.000000	-294,000.00	97.225463	-285,842.86	8,157.14	0.08

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Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
99S1EIWR2	SWS034942 IRS USD R F	.70000 2 CCPVANILLA			0.700000	23 Mar 2025				
			3,960,000.000	Local	99.923883	3,956,985.75	101.861094	4,033,699.32	76,713.57	1.08
				Base	99.923883	3,956,985.75	101.861094	4,033,699.32	76,713.57	1.08
99S1EIWS0	SWS034942 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.305130	23 Mar 2025				
			-3,960,000.000	Local	100.000000	-3,960,000.00	100.000000	-3,960,000.00	0.00	1.06
				Base	100.000000	-3,960,000.00	100.000000	-3,960,000.00	0.00	1.06
99S1EIZR9	SWS034967 IRS USD R F	.60000 2 CCPVANILLA			0.600000	23 Mar 2022				
			6,805,000.000	Local	100.013432	6,805,914.07	100.639716	6,848,532.67	42,618.60	1.84
				Base	100.013432	6,805,914.07	100.639716	6,848,532.67	42,618.60	1.84
99S1EIZS7	SWS034967 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.305130	23 Mar 2022				
			-6,805,000.000	Local	100.000000	-6,805,000.00	100.000000	-6,805,000.00	0.00	1.83
				Base	100.000000	-6,805,000.00	100.000000	-6,805,000.00	0.00	1.83
99S1EK8X1	SWS035048 IRS USD R F	.77000 2 CCPVANILLA			0.770000	24 Mar 2027				
			5,350,000.000	Local	100.709577	5,387,962.38	102.185392	5,466,918.47	78,956.09	1.47
				Base	100.709577	5,387,962.38	102.185392	5,466,918.47	78,956.09	1.47
99S1EK8Y9	SWS035048 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.296880	24 Mar 2027				
			-5,350,000.000	Local	100.000000	-5,350,000.00	100.000000	-5,350,000.00	0.00	1.44
				Base	100.000000	-5,350,000.00	100.000000	-5,350,000.00	0.00	1.44
99S1ENU93	SWS035188 CDS USD R F	1.00000 2 CCPCDX			1.000000	20 Jun 2025				
			26,370,000.000	Local	99.852878	26,331,203.93	101.168800	26,678,212.56	347,008.63	7.17
				Base	99.852878	26,331,203.93	101.168800	26,678,212.56	347,008.63	7.17
99S1ENUA0	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025				
			-26,370,000.000	Local	100.000000	-26,370,000.00	100.000000	-26,370,000.00	0.00	7.09
				Base	100.000000	-26,370,000.00	100.000000	-26,370,000.00	0.00	7.09
99S1F6AC4	SWS035428 IRS USD R F	.38000 2 CCPVANILLA			0.380000	31 Aug 2024				
			19,543,000.000	Local	100.028073	19,548,486.36	100.447361	19,630,427.76	81,941.40	5.28
				Base	100.028073	19,548,486.36	100.447361	19,630,427.76	81,941.40	5.28
99S1F6AD2	SWS035428 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	31 Aug 2024				
			-19,543,000.000	Local	100.000000	-19,543,000.00	100.000000	-19,543,000.00	0.00	5.25
				Base	100.000000	-19,543,000.00	100.000000	-19,543,000.00	0.00	5.25

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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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1GD4R2	SWS035725 IRS USD R F	.10000 2 CCPOIS			0.100000	30 Nov 2024		
		4,895,000.000	Local 100.062530	4,898,060.84	100.205999	4,905,083.65	7,022.81	1.32
			Base 100.062530	4,898,060.84	100.205999	4,905,083.65	7,022.81	1.32
99S1GD4S0	SWS035725 IRS USD P V 00MFEDL 1 CCPOIS				1.000000	30 Nov 2024		
		-4,895,000.000	Local 100.000000	-4,895,000.00	100.000000	-4,895,000.00	0.00	1.32
			Base 100.000000	-4,895,000.00	100.000000	-4,895,000.00	0.00	1.32
99S1GGC16	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	15 May 2027		
		5,155,000.000	Local 99.664465	5,137,703.15	99.979508	5,153,943.64	16,240.49	1.39
			Base 99.664465	5,137,703.15	99.979508	5,153,943.64	16,240.49	1.39
99S1GGCJ4	BWS035808 IRS USD P F	.26000 2 CCPOIS			0.260000	15 May 2027		
		-5,155,000.000	Local 100.000000	-5,155,000.00	100.228571	-5,166,782.84	-11,782.84	1.39
			Base 100.000000	-5,155,000.00	100.228571	-5,166,782.84	-11,782.84	1.39
US DOLLAR Total								
			Local	53,584.98		-1,790,387.37	-1,843,972.35	55.36
			Base	53,584.98		-1,790,387.37	-1,843,972.35	55.36
SWAPS FIXED INCOME Total								
		0.000	Base	53,584.98		-1,790,387.37	-1,843,972.35	55.36

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-112,000.000		153,216,827.650	Base	155,533,458.13		164,155,394.66	8,621,936.53	99.98
Original Face:		157,777,465.940						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI1HVCQ4	US 5YR NOTE (CBT) SEP20 XCBT 20200930	30 Sep 2020							
391.000	39,100,000.000		Local	49,165,195.51	49,041,288.10	125.742188	123,907.41	136,126.16	-12,218.75
			Base	49,165,195.51		125.742188	123,907.41	136,126.16	-12,218.75
									0.00

ADI1JZCF7	US ULTRA BOND CBT SEP20 XCBT 20200921	21 Sep 2020							
25.000	2,500,000.000		Local	5,453,906.25	5,296,812.87	218.156250	157,093.38	182,874.63	-25,781.25
			Base	5,453,906.25		218.156250	157,093.38	182,874.63	-25,781.25
									0.01

US DOLLAR Total			Local	54,619,101.76	54,338,100.97		281,000.79	319,000.79	-38,000.00
416.000	41,600,000.000		Base				281,000.79	319,000.79	-38,000.00
									0.01

FUTURES LONG Total			Base				281,000.79	319,000.79	-38,000.00
416.000	41,600,000.000								0.01

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021							
-35.000	-8,750,000.000	Local	-8,732,500.00	-8,719,426.50	99.800000	-13,073.50	-12,636.00	-437.50	
		Base	-8,732,500.00		99.800000	-13,073.50	-12,636.00	-437.50	0.00

ADI0GMC1	90DAY EUR FUTR DEC21 XCME 20211213	13 Dec 2021							
-100.000	-25,000,000.000	Local	-24,950,000.00	-24,787,615.00	99.800000	-162,385.00	-162,385.00	0.00	
		Base	-24,950,000.00		99.800000	-162,385.00	-162,385.00	0.00	0.00

ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614	14 Jun 2021							
-24.000	-6,000,000.000	Local	-5,989,200.00	-5,920,299.60	99.820000	-68,900.40	-68,600.40	-300.00	
		Base	-5,989,200.00		99.820000	-68,900.40	-68,600.40	-300.00	0.00

ADI1HVBG7	US 2YR NOTE (CBT) SEP20 XCBT 20200930	30 Sep 2020							
-36.000	-7,200,000.000	Local	-7,949,812.54	-7,949,750.26	110.414063	-62.28	500.26	-562.54	
		Base	-7,949,812.54		110.414063	-62.28	500.26	-562.54	0.00

ADI1JZD58	US 10YR ULTRA FUT SEP20 XCBT 20200921	21 Sep 2020							
-39.000	-3,900,000.000	Local	-6,141,890.63	-6,119,634.30	157.484375	-22,256.33	-32,006.33	9,750.00	
		Base	-6,141,890.63		157.484375	-22,256.33	-32,006.33	9,750.00	0.00

ADI1JZD82	US 10YR NOTE (CBT)SEP20 XCBT 20200921	21 Sep 2020							
-16.000	-1,600,000.000	Local	-2,226,750.00	-2,226,847.32	139.171875	97.32	-2,402.68	2,500.00	
		Base	-2,226,750.00		139.171875	97.32	-2,402.68	2,500.00	0.00

ADI1JZDD1	US LONG BOND(CBT) SEP20 XCBT 20200921	21 Sep 2020							
-64.000	-6,400,000.000	Local	-11,428,000.00	-11,356,572.38	178.562500	-71,427.62	-101,427.62	30,000.00	
		Base	-11,428,000.00		178.562500	-71,427.62	-101,427.62	30,000.00	0.01

US DOLLAR Total									
-314.000	-58,850,000.000	Local	-67,418,153.17	-67,080,145.36		-338,007.81	-378,957.77	40,949.96	
		Base				-338,007.81	-378,957.77	40,949.96	0.01

FUTURES SHORT Total

-314.000	-58,850,000.000	Base				-338,007.81	-378,957.77	40,949.96	0.01
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Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
102.000	-17,250,000.000	Base				-57,007.02	-59,956.98	2,949.96	0.02

Holdings



WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 70.457600

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2.320	Local	1.000000	2.32	1.000000	2.32	0.00
			Base	0.017241	0.04	0.014193	0.03	-0.01

ARGENTINE PESO Total

		2.320	Local		2.32		2.32	0.00	0.00
			Base		0.04		0.03	-0.01	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.449065

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		326,812.040	Local	1.000000	326,812.04	1.000000	326,812.04	0.00
			Base	0.643977	210,459.42	0.690100	225,533.04	15,073.62

AUSTRALIAN DOLLAR Total

		326,812.040	Local		326,812.04		326,812.04	0.00	99.78
			Base		210,459.42		225,533.04	15,073.62	0.01

BRAZILIAN REAL

Exchange Rate: 5.438100

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		85,317.650	Local	1.000000	85,317.65	1.000000	85,317.65	0.00
			Base	0.179125	15,282.49	0.183888	15,688.87	406.38

BRAZILIAN REAL Total

		85,317.650	Local		85,317.65		85,317.65	0.00	0.12
			Base		15,282.49		15,688.87	406.38	0.00

EURO CURRENCY

Exchange Rate: 0.890076

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,904,207.250	Local	1.000000	1,904,207.25	1.000000	1,904,207.25	0.00

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Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.113004	2,119,390.14	1.123500	2,139,376.02	19,985.88	0.13
INTERNATIONAL Total								
	1,904,207.250	Local		1,904,207.25		1,904,207.25	0.00	19.28
		Base		2,119,390.14		2,139,376.02	19,985.88	0.13
EURO CURRENCY Total								
	1,904,207.250	Local		1,904,207.25		1,904,207.25	0.00	19.28
		Base		2,119,390.14		2,139,376.02	19,985.88	0.13
INDONESIAN RUPIAH							Exchange Rate:	14,285.000000
IDR	INDONESIAN RUPIAH							
	2,040,985,166.000	Local	1.000000	2,040,985,166.00	1.000000	2,040,985,166.00	0.00	5.10
		Base	0.000067	136,173.03	0.000070	142,876.11	6,703.08	0.01
INDONESIAN RUPIAH Total								
	2,040,985,166.000	Local		2,040,985,166.00		2,040,985,166.00	0.00	5.10
		Base		136,173.03		142,876.11	6,703.08	0.01
JAPANESE YEN							Exchange Rate:	107.975000
JPY	JAPANESE YEN							
	48,702,707.000	Local	1.000000	48,702,707.00	1.000000	48,702,707.00	0.00	9.46
		Base	0.009111	443,749.14	0.009261	451,055.40	7,306.26	0.03
JAPANESE YEN Total								
	48,702,707.000	Local		48,702,707.00		48,702,707.00	0.00	9.46
		Base		443,749.14		451,055.40	7,306.26	0.03
MEXICAN PESO							Exchange Rate:	22.984500
MXN	MEXICAN PESO (NEW)							
	518,979.520	Local	1.000000	518,979.52	1.000000	518,979.52	0.00	0.09
		Base	0.094104	48,838.14	0.043508	22,579.54	-26,258.60	0.00
MEXICAN PESO Total								
	518,979.520	Local		518,979.52		518,979.52	0.00	0.09

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		48,838.14		22,579.54	-26,258.60	0.00	
POUND STERLING							Exchange Rate:	0.807037	
GBP	POUND STERLING								
		519,575.520	Local	1.000000	519,575.52	1.000000	519,575.52	0.00	96.84
			Base	1.265163	657,347.56	1.239101	643,806.32	-13,541.24	0.04
POUND STERLING Total									
		519,575.520	Local		519,575.52		519,575.52	0.00	96.84
			Base		657,347.56		643,806.32	-13,541.24	0.04
RUSSIAN RUBLE							Exchange Rate:	71.167500	
RUB	RUSSIAN RUBLE								
		16,753,892.500	Local	1.000000	16,753,892.50	1.000000	16,753,892.50	0.00	2.11
			Base	0.013454	225,398.78	0.014051	235,414.94	10,016.16	0.01
RUSSIAN RUBLE Total									
		16,753,892.500	Local		16,753,892.50		16,753,892.50	0.00	2.11
			Base		225,398.78		235,414.94	10,016.16	0.01
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		16,336,972.820	Local	1.000000	16,336,972.82	1.000000	16,336,972.82	0.00	1.07
			Base	1.000000	16,336,972.82	1.000000	16,336,972.82	0.00	1.03
US DOLLAR Total									
		16,336,972.820	Local		16,336,972.82		16,336,972.82	0.00	1.07
			Base		16,336,972.82		16,336,972.82	0.00	1.03
CASH Total									
		2,126,133,632.620	Base		20,193,611.56		20,213,303.09	19,691.53	1.27
CASH EQUIVALENT									

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR							Exchange Rate:	1.000000
313384C49	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/20 0.00000				0.010000	17 Aug 2020		
		2,110,000.000	Local 99.980417	2,109,586.79	99.980417	2,109,586.79	0.00	0.14
			Base 99.980417	2,109,586.79	99.980417	2,109,586.79	0.00	0.13
7839989D1	SSC GOVERNMENT MM GVMXX				0.115839	31 Dec 2030		
		22,812,111.310	Local 100.000000	22,812,111.31	100.000000	22,812,111.31	0.00	1.50
			Base 100.000000	22,812,111.31	100.000000	22,812,111.31	0.00	1.43
9127962R9	TREASURY BILL 10/20 0.00000				0.010000	15 Oct 2020		
		6,260,000.000	Local 99.947000	6,256,682.20	99.953625	6,257,096.93	414.73	0.41
			Base 99.947000	6,256,682.20	99.953625	6,257,096.93	414.73	0.39
9127962S7	TREASURY BILL 10/20 0.00000				0.010000	22 Oct 2020		
		10,170,000.000	Local 99.951347	10,165,052.02	99.949778	10,164,892.42	-159.60	0.67
			Base 99.951347	10,165,052.02	99.949778	10,164,892.42	-159.60	0.64
9127963P2	TREASURY BILL 08/20 0.00000				0.010000	18 Aug 2020		
		4,860,000.000	Local 99.982000	4,859,125.20	99.981667	4,859,109.02	-16.18	0.32
			Base 99.982000	4,859,125.20	99.981667	4,859,109.02	-16.18	0.31
912796TN9	TREASURY BILL 10/20 0.00000				0.010000	08 Oct 2020		
		1,280,000.000	Local 99.954213	1,279,413.92	99.957375	1,279,454.40	40.48	0.08
			Base 99.954213	1,279,413.92	99.957375	1,279,454.40	40.48	0.08
US DOLLAR Total		47,492,111.310	Local	47,481,971.44		47,482,250.87	279.43	3.12
			Base	47,481,971.44		47,482,250.87	279.43	2.98
CASH EQUIVALENT Total		47,492,111.310	Base	47,481,971.44		47,482,250.87	279.43	2.98

FIXED INCOME

ARGENTINE PESO

Exchange Rate: 70.457600

ACIQ5S21 REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2 18.200000 03 Oct 2021

& Issue has redenominated but Local is not converted
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		9,830,000.000	Local Base	103.375014 6.865264	10,161,763.91 674,855.49	81.550000 1.157434	8,016,365.00 113,775.73	-2,145,398.91 -561,079.76	63.96 0.01
ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021			
		4,110,727.000	Local	88.158819	3,623,968.39	109.900000	4,517,688.97	893,720.58	36.04
Original Face:		4,110,727.000	Base	1.903839	78,261.61	1.559803	64,119.26	-14,142.35	0.00
ARGENTINE PESO Total									
		13,940,727.000	Local		13,785,732.30		12,534,053.97	-1,251,678.33	100.00
Original Face:		4,110,727.000	Base		753,117.10		177,894.99	-575,222.11	0.01
BRAZILIAN REAL							Exchange Rate:	5.438100	
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021			
		12,285,000.000	Local Base	99.561733 30.297088	12,231,158.88 3,721,997.26	103.795055 19.086640	12,751,222.51 2,344,793.68	520,063.63 -1,377,203.58	18.21 0.15
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023			
		8,773,000.000	Local Base	99.123016 28.344329	8,696,062.21 2,486,648.02	113.590674 20.887934	9,965,309.83 1,832,498.45	1,269,247.62 -654,149.57	14.24 0.12
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027			
		5,664,000.000	Local Base	116.141631 26.103530	6,578,261.97 1,478,503.94	118.478084 21.786669	6,710,598.68 1,233,996.93	132,336.71 -244,507.01	9.59 0.08
BRAZILIAN REAL Total									
		26,722,000.000	Local Base		27,505,483.06 7,687,149.22		29,427,131.02 5,411,289.06	1,921,647.96 -2,275,860.16	42.04 0.34
EURO CURRENCY							Exchange Rate:	0.890076	
ITALY									
ACI15K5Y4	BUONI POLIENNALI DEL TES SR UNSECURED REGS 10/21 2.3				2.300000	15 Oct 2021			
		7,600,000.000	Local Base	102.577496 117.483802	7,795,889.69 8,928,768.92	103.070400 115.799550	7,833,350.40 8,800,765.78	37,460.71 -128,003.14	79.30 0.55
ITALY Total									
		7,600,000.000	Local		7,795,889.69		7,833,350.40	37,460.71	79.30

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		Base		8,928,768.92		8,800,765.78	-128,003.14	0.55
EURO CURRENCY Total								
	7,600,000.000	Local		7,795,889.69		7,833,350.40	37,460.71	79.30
		Base		8,928,768.92		8,800,765.78	-128,003.14	0.55
INDONESIAN RUPIAH								
							Exchange Rate:	14,285.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
	33,608,000,000.000	Local	100.138628	33,654,590,218.81	100.000000	33,608,000,000.00	-46,590,218.81	83.93
		Base	0.007106	2,388,025.53	0.007000	2,352,677.63	-35,347.90	0.15
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5				7.500000	15 Jun 2035		
	4,450,000,000.000	Local	98.408150	4,379,162,677.52	98.730000	4,393,485,000.00	14,322,322.48	10.97
		Base	0.006961	309,752.86	0.006911	307,559.33	-2,193.53	0.02
INDONESIAN RUPIAH Total								
	38,058,000,000.000	Local		38,033,752,896.33		38,001,485,000.00	-32,267,896.33	94.90
		Base		2,697,778.39		2,660,236.96	-37,541.43	0.17
MEXICAN PESO								
							Exchange Rate:	22.984500
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	94,566,300.000	Local	108.134687	102,258,972.60	109.223000	103,288,149.85	1,029,177.25	17.67
		Base	6.486555	6,134,095.20	4.752029	4,493,817.57	-1,640,277.63	0.28
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	132,310,000.000	Local	102.969138	136,238,465.93	112.045000	148,246,739.50	12,008,273.57	25.36
		Base	5.346384	7,073,800.90	4.874807	6,449,857.06	-623,943.84	0.40
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	76,440,000.000	Local	113.070257	86,430,904.08	118.562500	90,629,175.00	4,198,270.92	15.51
		Base	5.654685	4,322,441.43	5.158368	3,943,056.19	-379,385.24	0.25
MEXICAN PESO Total								
	303,316,300.000	Local		324,928,342.61		342,164,064.35	17,235,721.74	58.54
		Base		17,530,337.53		14,886,730.82	-2,643,606.71	0.93

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RUSSIAN RUBLE							Exchange Rate:	71.167500
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.668840	53,482,299.74	115.253000	61,844,759.80	8,362,460.06	7.80
		Base	1.571108	843,056.64	1.619461	869,002.84	25,946.20	0.05
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	93.923186	139,675,987.09	109.077000	162,211,679.01	22,535,691.92	20.46
		Base	1.496639	2,225,696.10	1.532680	2,279,294.33	53,598.23	0.14
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
	19,200,000.000	Local	100.451668	19,286,720.24	105.759000	20,305,728.00	1,019,007.76	2.56
		Base	1.633489	313,629.96	1.486058	285,323.05	-28,306.91	0.02
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
	22,740,000.000	Local	100.410984	22,833,457.86	106.524000	24,223,557.60	1,390,099.74	3.05
		Base	1.621385	368,702.85	1.496807	340,373.87	-28,328.98	0.02
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034		
	4,910,000.000	Local	98.750102	4,848,630.02	111.000000	5,450,100.00	601,469.98	0.69
		Base	1.558453	76,520.02	1.559701	76,581.30	61.28	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
	98,790,000.000	Local	101.358972	100,132,528.40	108.164000	106,855,215.60	6,722,687.20	13.48
		Base	1.595767	1,576,457.74	1.519851	1,501,460.86	-74,996.88	0.09
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030		
	222,140,000.000	Local	106.672122	236,961,451.18	113.390000	251,884,546.00	14,923,094.82	31.76
		Base	1.607656	3,571,247.59	1.593283	3,539,319.86	-31,927.73	0.22
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7				7.700000	16 Mar 2039		
	122,490,000.000	Local	113.721167	139,297,057.56	117.100000	143,435,790.00	4,138,732.44	18.09
		Base	1.807835	2,214,416.72	1.645414	2,015,467.59	-198,949.13	0.13
RUSSIAN RUBLE Total								
	692,643,000.000	Local		716,518,132.09		776,211,376.01	59,693,243.92	97.89
		Base		11,189,727.62		10,906,823.70	-282,903.92	0.68

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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 99.848288	319,514.52	110.207800	352,664.96	33,150.44	0.02
			Base 99.848288	319,514.52	110.207800	352,664.96	33,150.44	0.02
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
		786,050.000	Local 100.648951	791,151.08	96.500000	758,538.25	-32,612.83	0.05
			Base 100.648951	791,151.08	96.500000	758,538.25	-32,612.83	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		160,000.000	Local 87.466513	139,946.42	112.533819	180,054.11	40,107.69	0.01
			Base 87.466513	139,946.42	112.533819	180,054.11	40,107.69	0.01
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.400000	15 May 2025		
		990,000.000	Local 102.435880	1,014,115.21	109.895907	1,087,969.48	73,854.27	0.07
			Base 102.435880	1,014,115.21	109.895907	1,087,969.48	73,854.27	0.07
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		10,000.000	Local 112.858400	11,285.84	112.627114	11,262.71	-23.13	0.00
			Base 112.858400	11,285.84	112.627114	11,262.71	-23.13	0.00
00206RJF0	AT+T INC SR UNSECURED 03/41 6.25				6.250000	29 Mar 2041		
		100,000.000	Local 117.095370	117,095.37	137.116451	137,116.45	20,021.08	0.01
			Base 117.095370	117,095.37	137.116451	137,116.45	20,021.08	0.01
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		530,000.000	Local 100.207651	531,100.55	103.527044	548,693.33	17,592.78	0.04
			Base 100.207651	531,100.55	103.527044	548,693.33	17,592.78	0.03
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026		
		525,000.000	Local 108.855499	571,491.37	116.347382	610,823.76	39,332.39	0.04
			Base 108.855499	571,491.37	116.347382	610,823.76	39,332.39	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
		220,000.000	Local 100.027841	220,061.25	135.465157	298,023.35	77,962.10	0.02
			Base 100.027841	220,061.25	135.465157	298,023.35	77,962.10	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.900000	06 Nov 2022		
		80,000.000	Local 99.758263	79,806.61	104.908317	83,926.65	4,120.04	0.01

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		Base	99.758263	79,806.61	104.908317	83,926.65	4,120.04	0.01
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023		
	60,000.000	Local	107.740033	64,644.02	108.692300	65,215.38	571.36	0.00
		Base	107.740033	64,644.02	108.692300	65,215.38	571.36	0.00
00287YBL2	ABBVIE INC SR UNSECURED 144A 11/22 2.3				2.300000	21 Nov 2022		
	900,000.000	Local	99.921439	899,292.95	103.437906	930,941.15	31,648.20	0.06
		Base	99.921439	899,292.95	103.437906	930,941.15	31,648.20	0.06
00287YBQ1	ABBVIE INC SR UNSECURED 144A 11/24 2.6				2.600000	21 Nov 2024		
	780,000.000	Local	99.964110	779,720.06	106.161168	828,057.11	48,337.05	0.05
		Base	99.964110	779,720.06	106.161168	828,057.11	48,337.05	0.05
00287YBS7	ABBVIE INC SR UNSECURED 144A 11/49 4.25				4.250000	21 Nov 2049		
	50,000.000	Local	97.599600	48,799.80	121.216919	60,608.46	11,808.66	0.00
		Base	97.599600	48,799.80	121.216919	60,608.46	11,808.66	0.00
00287YBU2	ABBVIE INC SR UNSECURED 144A 11/26 2.95				2.950000	21 Nov 2026		
	830,000.000	Local	104.412001	866,619.61	108.764829	902,748.08	36,128.47	0.06
		Base	104.412001	866,619.61	108.764829	902,748.08	36,128.47	0.06
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2				3.200000	21 Nov 2029		
	1,100,000.000	Local	103.590983	1,139,500.81	110.039122	1,210,430.34	70,929.53	0.08
		Base	103.590983	1,139,500.81	110.039122	1,210,430.34	70,929.53	0.08
00287YDC0	ABBVIE INC SR UNSECURED 144A 03/25 3.8				3.800000	15 Mar 2025		
	270,000.000	Local	107.973600	291,528.72	110.951555	299,569.20	8,040.48	0.02
		Base	107.973600	291,528.72	110.951555	299,569.20	8,040.48	0.02
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
	296,688.760	Local	99.838379	296,209.25	79.791700	236,733.01	-59,476.24	0.02
		Base	99.838379	296,209.25	79.791700	236,733.01	-59,476.24	0.01
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4				1.427420	25 Jan 2023		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3				2.300000	03 Nov 2020		
	120,000.000	Local	99.995992	119,995.19	100.483055	120,579.67	584.48	0.01

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		Base	99.995992	119,995.19	100.483055	120,579.67	584.48	0.01
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026		
	80,000.000	Local	100.196925	80,157.54	113.966323	91,173.06	11,015.52	0.01
		Base	100.196925	80,157.54	113.966323	91,173.06	11,015.52	0.01
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.000000	01 Oct 2021		
	150,000.000	Local	101.586980	152,380.47	101.128459	151,692.69	-687.78	0.01
		Base	101.586980	152,380.47	101.128459	151,692.69	-687.78	0.01
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.800000	15 Jun 2023		
	90,000.000	Local	99.975756	89,978.18	105.423160	94,880.84	4,902.66	0.01
		Base	99.975756	89,978.18	105.423160	94,880.84	4,902.66	0.01
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
	200,000.000	Local	98.978620	197,957.24	100.171000	200,342.00	2,384.76	0.01
		Base	98.978620	197,957.24	100.171000	200,342.00	2,384.76	0.01
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B					10 Jul 2026		
	431,148.020	Local	99.967424	431,007.57	96.666700	416,776.56	-14,231.01	0.03
		Base	99.967424	431,007.57	96.666700	416,776.56	-14,231.01	0.03
01F020471	FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE				2.000000	16 Jul 2035		
	10,000,000.000	Local	102.982422	10,298,242.20	103.453126	10,345,312.60	47,070.40	0.68
Original Face:	10,000,000.000	Base	102.982422	10,298,242.20	103.453126	10,345,312.60	47,070.40	0.65
01F020679	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE				2.000000	14 Jul 2050		
	4,500,000.000	Local	101.838282	4,582,722.67	102.335938	4,605,117.21	22,394.54	0.30
Original Face:	4,500,000.000	Base	101.838282	4,582,722.67	102.335938	4,605,117.21	22,394.54	0.29
01F022675	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	14 Jul 2050		
	6,400,000.000	Local	103.970928	6,654,139.36	104.250000	6,672,000.00	17,860.64	0.44
Original Face:	6,400,000.000	Base	103.970928	6,654,139.36	104.250000	6,672,000.00	17,860.64	0.42
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.750000	05 May 2021		
	240,000.000	Local	100.323100	240,775.44	103.671630	248,811.91	8,036.47	0.02
		Base	100.323100	240,775.44	103.671630	248,811.91	8,036.47	0.02
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046		
	140,000.000	Local	83.704257	117,185.96	99.872305	139,821.23	22,635.27	0.01

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FUND: HBCR



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		Base	83.704257	117,185.96	99.872305	139,821.23	22,635.27	0.01
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49				3.490000	14 Feb 2022		
	100,000.000	Local	99.996670	99,996.67	104.348423	104,348.42	4,351.75	0.01
		Base	99.996670	99,996.67	104.348423	104,348.42	4,351.75	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8				3.800000	14 Feb 2024		
	110,000.000	Local	99.921864	109,914.05	109.337923	120,271.72	10,357.67	0.01
		Base	99.921864	109,914.05	109.337923	120,271.72	10,357.67	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4				4.400000	14 Feb 2026		
	740,000.000	Local	100.559582	744,140.91	115.145287	852,075.12	107,934.21	0.06
		Base	100.559582	744,140.91	115.145287	852,075.12	107,934.21	0.05
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8				4.800000	14 Feb 2029		
	480,000.000	Local	100.475083	482,280.40	116.753947	560,418.95	78,138.55	0.04
		Base	100.475083	482,280.40	116.753947	560,418.95	78,138.55	0.04
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039		
	250,000.000	Local	99.862416	249,656.04	123.666703	309,166.76	59,510.72	0.02
		Base	99.862416	249,656.04	123.666703	309,166.76	59,510.72	0.02
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
	430,000.000	Local	114.612728	492,834.73	131.159245	563,984.75	71,150.02	0.04
		Base	114.612728	492,834.73	131.159245	563,984.75	71,150.02	0.04
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059		
	110,000.000	Local	101.036927	111,140.62	133.379207	146,717.13	35,576.51	0.01
		Base	101.036927	111,140.62	133.379207	146,717.13	35,576.51	0.01
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35				2.350000	06 May 2025		
	80,000.000	Local	99.959213	79,967.37	105.081424	84,065.14	4,097.77	0.01
		Base	99.959213	79,967.37	105.081424	84,065.14	4,097.77	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.150000	22 Aug 2027		
	440,000.000	Local	99.866568	439,412.90	114.448182	503,572.00	64,159.10	0.03
		Base	99.866568	439,412.90	114.448182	503,572.00	64,159.10	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037		
	110,000.000	Local	99.775991	109,753.59	123.820590	136,202.65	26,449.06	0.01

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		Base	99.775991	109,753.59	123.820590	136,202.65	26,449.06	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047		
		400,000.000 Local	123.469648	493,878.59	130.088777	520,355.11	26,476.52	0.03
		Base	123.469648	493,878.59	130.088777	520,355.11	26,476.52	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25				4.250000	22 Aug 2057		
		70,000.000 Local	140.673114	98,471.18	133.474983	93,432.49	-5,038.69	0.01
		Base	140.673114	98,471.18	133.474983	93,432.49	-5,038.69	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8				0.800000	03 Jun 2025		
		350,000.000 Local	99.961586	349,865.55	100.874750	353,061.63	3,196.08	0.02
		Base	99.961586	349,865.55	100.874750	353,061.63	3,196.08	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2				1.200000	03 Jun 2027		
		450,000.000 Local	100.005471	450,024.62	101.443513	456,495.81	6,471.19	0.03
		Base	100.005471	450,024.62	101.443513	456,495.81	6,471.19	0.03
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5				1.500000	03 Jun 2030		
		410,000.000 Local	99.889790	409,548.14	101.210166	414,961.68	5,413.54	0.03
		Base	99.889790	409,548.14	101.210166	414,961.68	5,413.54	0.03
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5				2.500000	03 Jun 2050		
		350,000.000 Local	100.992626	353,474.19	102.661979	359,316.93	5,842.74	0.02
		Base	100.992626	353,474.19	102.661979	359,316.93	5,842.74	0.02
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS					14 Dec 2023		
		217,755.110 Local	100.300057	218,408.50	80.142900	174,515.26	-43,893.24	0.01
		Base	100.300057	218,408.50	80.142900	174,515.26	-43,893.24	0.01
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024		
		0.000 Local	0.000000	145.18	0.000000	0.00	-145.18	0.00
		Base	0.000000	145.18	0.000000	0.00	-145.18	0.00
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2				0.728250	25 Jun 2045		
		597,423.230 Local	96.344401	575,583.83	95.685630	571,648.18	-3,935.65	0.04
Original Face:		13,440,000.000 Base	96.344401	575,583.83	95.685630	571,648.18	-3,935.65	0.04
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.750000	10 Jul 2025		
		220,000.000 Local	99.960282	219,912.62	110.664098	243,461.02	23,548.40	0.02

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		Base	99.960282	219,912.62	110.664098	243,461.02	23,548.40	0.02
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5				2.500000	30 Jun 2025		
		170,000.000 Local	100.477459	170,811.68	105.859184	179,960.61	9,148.93	0.01
		Base	100.477459	170,811.68	105.859184	179,960.61	9,148.93	0.01
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625000	22 May 2024		
		10,000.000 Local	99.928200	9,992.82	109.662877	10,966.29	973.47	0.00
		Base	99.928200	9,992.82	109.662877	10,966.29	973.47	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
		69,000.000 Local	103.318478	71,289.75	133.315581	91,987.75	20,698.00	0.01
		Base	103.318478	71,289.75	133.315581	91,987.75	20,698.00	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
		200,000.000 Local	100.490335	200,980.67	111.301409	222,602.82	21,622.15	0.01
		Base	100.490335	200,980.67	111.301409	222,602.82	21,622.15	0.01
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024		
		280,000.000 Local	100.627196	281,756.15	104.928284	293,799.20	12,043.05	0.02
		Base	100.627196	281,756.15	104.928284	293,799.20	12,043.05	0.02
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
		250,000.000 Local	94.850724	237,126.81	106.912232	267,280.58	30,153.77	0.02
		Base	94.850724	237,126.81	106.912232	267,280.58	30,153.77	0.02
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026		
		730,000.000 Local	95.517558	697,278.17	112.278628	819,633.98	122,355.81	0.05
		Base	95.517558	697,278.17	112.278628	819,633.98	122,355.81	0.05
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
		230,000.000 Local	95.678613	220,060.81	122.368534	281,447.63	61,386.82	0.02
		Base	95.678613	220,060.81	122.368534	281,447.63	61,386.82	0.02
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15				4.150000	23 Jan 2025		
		90,000.000 Local	99.921800	89,929.62	113.475208	102,127.69	12,198.07	0.01
		Base	99.921800	89,929.62	113.475208	102,127.69	12,198.07	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.000000	13 Apr 2028		
		770,000.000 Local	99.595999	766,889.19	115.410614	888,661.73	121,772.54	0.06

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		Base	99.595999	766,889.19	115.410614	888,661.73	121,772.54	0.06
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029		
	1,340,000.000	Local	111.076999	1,488,431.79	120.829392	1,619,113.85	130,682.06	0.11
		Base	111.076999	1,488,431.79	120.829392	1,619,113.85	130,682.06	0.10
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35				4.350000	01 Jun 2040		
	330,000.000	Local	99.937482	329,793.69	113.914348	375,917.35	46,123.66	0.02
		Base	99.937482	329,793.69	113.914348	375,917.35	46,123.66	0.02
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	610,000.000	Local	99.924295	609,538.20	118.551991	723,167.15	113,628.95	0.05
		Base	99.924295	609,538.20	118.551991	723,167.15	113,628.95	0.05
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	150,000.000	Local	99.794233	149,691.35	112.443221	168,664.83	18,973.48	0.01
		Base	99.794233	149,691.35	112.443221	168,664.83	18,973.48	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65				3.650000	01 Dec 2027		
	220,000.000	Local	97.647395	214,824.27	113.935978	250,659.15	35,834.88	0.02
		Base	97.647395	214,824.27	113.935978	250,659.15	35,834.88	0.02
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35				3.350000	01 Dec 2024		
	80,000.000	Local	99.978625	79,982.90	109.799822	87,839.86	7,856.96	0.01
		Base	99.978625	79,982.90	109.799822	87,839.86	7,856.96	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95				2.950000	01 Dec 2022		
	220,000.000	Local	99.976182	219,947.60	105.385925	231,849.04	11,901.44	0.02
		Base	99.976182	219,947.60	105.385925	231,849.04	11,901.44	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.100000	01 Sep 2040		
	470,000.000	Local	101.027894	474,831.10	82.155163	386,129.27	-88,701.83	0.03
		Base	101.027894	474,831.10	82.155163	386,129.27	-88,701.83	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25				3.250000	15 Apr 2022		
	144,000.000	Local	100.018507	144,026.65	96.765527	139,342.36	-4,684.29	0.01
		Base	100.018507	144,026.65	96.765527	139,342.36	-4,684.29	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.750000	15 Apr 2043		
	80,000.000	Local	48.139513	38,511.61	80.508729	64,406.98	25,895.37	0.00

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		Base	48.139513	38,511.61	80.508729	64,406.98	25,895.37	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044		
	330,000.000	Local	91.401782	301,625.88	76.032572	250,907.49	-50,718.39	0.02
		Base	91.401782	301,625.88	76.032572	250,907.49	-50,718.39	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375				4.375000	15 Oct 2028		
	140,000.000	Local	104.806836	146,729.57	88.306063	123,628.49	-23,101.08	0.01
		Base	104.806836	146,729.57	88.306063	123,628.49	-23,101.08	0.01
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25				4.250000	15 Jan 2030		
	260,000.000	Local	101.138827	262,960.95	86.445895	224,759.33	-38,201.62	0.01
		Base	101.138827	262,960.95	86.445895	224,759.33	-38,201.62	0.01
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1					23 Sep 2026		
	450,617.910	Local	100.074606	450,954.10	95.916700	432,217.83	-18,736.27	0.03
		Base	100.074606	450,954.10	95.916700	432,217.83	-18,736.27	0.03
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.450000	04 Aug 2026		
	570,000.000	Local	99.452086	566,876.89	108.649674	619,303.14	52,426.25	0.04
		Base	99.452086	566,876.89	108.649674	619,303.14	52,426.25	0.04
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021		
	10,000.000	Local	98.608900	9,860.89	101.468341	10,146.83	285.94	0.00
		Base	98.608900	9,860.89	101.468341	10,146.83	285.94	0.00
037833DJ6	APPLE INC SR UNSECURED 11/20 2				2.000000	13 Nov 2020		
	180,000.000	Local	99.989444	179,981.00	100.635589	181,144.06	1,163.06	0.01
		Base	99.989444	179,981.00	100.635589	181,144.06	1,163.06	0.01
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	690,000.000	Local	100.366029	692,525.60	102.109346	704,554.49	12,028.89	0.05
		Base	100.366029	692,525.60	102.109346	704,554.49	12,028.89	0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	07 Jun 2049		
	2,760,000.000	Local	102.273931	2,822,760.49	88.633000	2,446,270.80	-376,489.69	0.16
Original Face:	2,760,000.000	Base	102.273931	2,822,760.49	88.633000	2,446,270.80	-376,489.69	0.15
03835EAC8	APPLOVIN CORP TERM LOAN B					15 Aug 2025		
	249,367.090	Local	96.951165	241,764.30	96.750000	241,262.66	-501.64	0.02

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		Base	96.951165	241,764.30	96.750000	241,262.66	-501.64	0.02
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577				5.577000	21 Feb 2023		
		240,000.000 Local	100.000000	240,000.00	102.125000	245,100.00	5,100.00	0.02
		Base	100.000000	240,000.00	102.125000	245,100.00	5,100.00	0.02
03852JAR2	ARAMARK SERVICES INC 2019 TERM LOAN B4					15 Jan 2027		
		144,637.500 Local	100.604919	145,512.44	93.916700	135,838.77	-9,673.67	0.01
		Base	100.604919	145,512.44	93.916700	135,838.77	-9,673.67	0.01
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25				7.250000	15 Oct 2039		
		100,000.000 Local	80.266440	80,266.44	119.500000	119,500.00	39,233.56	0.01
		Base	80.266440	80,266.44	119.500000	119,500.00	39,233.56	0.01
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125				6.125000	01 Jun 2025		
		250,000.000 Local	110.476184	276,190.46	108.523691	271,309.23	-4,881.23	0.02
		Base	110.476184	276,190.46	108.523691	271,309.23	-4,881.23	0.02
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55				4.550000	11 Mar 2026		
		170,000.000 Local	100.619782	171,053.63	101.342431	172,282.13	1,228.50	0.01
		Base	100.619782	171,053.63	101.342431	172,282.13	1,228.50	0.01
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6				3.600000	16 Jul 2024		
		570,000.000 Local	102.275007	582,967.54	99.106804	564,908.78	-18,058.76	0.04
		Base	102.275007	582,967.54	99.106804	564,908.78	-18,058.76	0.04
040114GK0	REPUBLIC OF ARGENTINA SR UNSECURED 12/38 VAR					31 Dec 2038		
		860,000.000 Local	60.204957	517,762.63	39.000000	335,400.00	-182,362.63	0.02
Original Face:		860,000.000 Base	60.204957	517,762.63	39.000000	335,400.00	-182,362.63	0.02
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					22 Apr 2026		
		630,000.000 Local	101.123725	637,079.47	40.200000	253,260.00	-383,819.47	0.02
		Base	101.123725	637,079.47	40.200000	253,260.00	-383,819.47	0.02
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					22 Apr 2046		
		150,000.000 Local	95.926287	143,889.43	38.701000	58,051.50	-85,837.93	0.00
		Base	95.926287	143,889.43	38.701000	58,051.50	-85,837.93	0.00
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					06 Jul 2036		
		210,000.000 Local	102.366533	214,969.72	39.001000	81,902.10	-133,067.62	0.01

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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		Base	102.366533	214,969.72	39.001000	81,902.10	-133,067.62	0.01
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					26 Jan 2022		
	560,000.000	Local	100.000000	560,000.00	41.200000	230,720.00	-329,280.00	0.02
		Base	100.000000	560,000.00	41.200000	230,720.00	-329,280.00	0.01
04649VAT7	ASURION LLC TERM LOAN B 4					04 Aug 2022		
	394,301.220	Local	100.000733	394,304.11	97.187500	383,211.50	-11,092.61	0.03
		Base	100.000733	394,304.11	97.187500	383,211.50	-11,092.61	0.02
04649VAV2	ASURION LLC TERM LOAN B 6					03 Nov 2023		
	340,000.000	Local	95.397706	324,352.20	96.562500	328,312.50	3,960.30	0.02
		Base	95.397706	324,352.20	96.562500	328,312.50	3,960.30	0.02
04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024		
	325,570.920	Local	99.893667	325,224.73	96.375000	313,768.97	-11,455.76	0.02
		Base	99.893667	325,224.73	96.375000	313,768.97	-11,455.76	0.02
04685YAK5	ATHENAHEALTH INC TERM LOAN B					11 Feb 2026		
	772,114.810	Local	99.815066	770,686.91	96.333300	743,803.68	-26,883.23	0.05
		Base	99.815066	770,686.91	96.333300	743,803.68	-26,883.23	0.05
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B					06 Dec 2025		
	59,100.000	Local	99.184315	58,617.93	93.500000	55,258.50	-3,359.43	0.00
		Base	99.184315	58,617.93	93.500000	55,258.50	-3,359.43	0.00
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025		
	410,000.000	Local	100.601941	412,467.96	101.327950	415,444.60	2,976.64	0.03
Original Face:	410,000.000	Base	100.601941	412,467.96	101.327950	415,444.60	2,976.64	0.03
05518VAA3	BAC CAPITAL TRUST XIV LIMITD GUARA 09/49 VAR				4.000000	29 Sep 2049		
	50,000.000	Local	82.858860	41,429.43	89.375000	44,687.50	3,258.07	0.00
		Base	82.858860	41,429.43	89.375000	44,687.50	3,258.07	0.00
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027		
	580,000.000	Local	105.809640	613,695.91	107.783986	625,147.12	11,451.21	0.04
		Base	105.809640	613,695.91	107.783986	625,147.12	11,451.21	0.04
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047		
	740,000.000	Local	96.701470	715,590.88	108.578192	803,478.62	87,887.74	0.05

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		Base	96.701470	715,590.88	108.578192	803,478.62	87,887.74	0.05
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875				2.875000	24 Feb 2022		
		30,000.000 Local	100.114467	30,034.34	103.538856	31,061.66	1,027.32	0.00
		Base	100.114467	30,034.34	103.538856	31,061.66	1,027.32	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043		
		210,000.000 Local	102.489257	215,227.44	138.292491	290,414.23	75,186.79	0.02
		Base	102.489257	215,227.44	138.292491	290,414.23	75,186.79	0.02
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR				6.750000	19 Oct 2075		
		550,000.000 Local	100.000000	550,000.00	115.470000	635,085.00	85,085.00	0.04
		Base	100.000000	550,000.00	115.470000	635,085.00	85,085.00	0.04
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B					01 Feb 2027		
		924,129.830 Local	100.423513	928,043.64	96.083300	887,934.44	-40,109.20	0.06
		Base	100.423513	928,043.64	96.083300	887,934.44	-40,109.20	0.06
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85				1.850000	15 Sep 2021		
		30,000.000 Local	98.411467	29,523.44	100.920617	30,276.19	752.75	0.00
		Base	98.411467	29,523.44	100.920617	30,276.19	752.75	0.00
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561				3.561000	01 Nov 2021		
		10,000.000 Local	100.000000	10,000.00	103.964231	10,396.42	396.42	0.00
		Base	100.000000	10,000.00	103.964231	10,396.42	396.42	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535				3.535000	04 Nov 2024		
		70,000.000 Local	99.799829	69,859.88	110.151989	77,106.39	7,246.51	0.01
		Base	99.799829	69,859.88	110.151989	77,106.39	7,246.51	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506000	17 Mar 2025		
		400,000.000 Local	100.356260	401,425.04	110.558284	442,233.14	40,808.10	0.03
		Base	100.356260	401,425.04	110.558284	442,233.14	40,808.10	0.03
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625000	13 Mar 2027		
		250,000.000 Local	98.569336	246,423.34	112.059734	280,149.34	33,726.00	0.02
		Base	98.569336	246,423.34	112.059734	280,149.34	33,726.00	0.02
056057AA0	BX TRUST BX 2018 BIOA A 144A				3.110680	15 Mar 2037		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00

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		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	99.970965	199,941.93	106.467969	212,935.94	12,994.01	0.01
		Base	99.970965	199,941.93	106.467969	212,935.94	12,994.01	0.01
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR				2.431380	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	98.505039	197,010.08	-2,989.92	0.01
		Base	100.000000	200,000.00	98.505039	197,010.08	-2,989.92	0.01
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028		
	600,000.000	Local	108.721413	652,328.48	111.728470	670,370.82	18,042.34	0.04
		Base	108.721413	652,328.48	111.728470	670,370.82	18,042.34	0.04
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025		
	800,000.000	Local	100.934376	807,475.01	103.631505	829,052.04	21,577.03	0.05
		Base	100.934376	807,475.01	103.631505	829,052.04	21,577.03	0.05
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	100.515520	2,995,362.50	15,362.50	0.20
Original Face:	2,980,000.000	Base	100.000000	2,980,000.00	100.515520	2,995,362.50	15,362.50	0.19
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR				6.100000	29 Dec 2049		
	10,000.000	Local	106.928800	10,692.88	105.500000	10,550.00	-142.88	0.00
		Base	106.928800	10,692.88	105.500000	10,550.00	-142.88	0.00
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023		
	260,000.000	Local	99.859312	259,634.21	106.727664	277,491.93	17,857.72	0.02
		Base	99.859312	259,634.21	106.727664	277,491.93	17,857.72	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
	510,000.000	Local	106.174692	541,490.93	137.869600	703,134.96	161,644.03	0.05
		Base	106.174692	541,490.93	137.869600	703,134.96	161,644.03	0.04
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.000000	01 Apr 2024		
	290,000.000	Local	99.879821	289,651.48	111.000603	321,901.75	32,250.27	0.02
		Base	99.879821	289,651.48	111.000603	321,901.75	32,250.27	0.02
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024		
	2,090,000.000	Local	102.867553	2,149,931.85	111.019841	2,320,314.68	170,382.83	0.15

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		Base	102.867553	2,149,931.85	111.019841	2,320,314.68	170,382.83	0.15
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026		
		50,000.000 Local	110.077920	55,038.96	114.705610	57,352.81	2,313.85	0.00
		Base	110.077920	55,038.96	114.705610	57,352.81	2,313.85	0.00
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026		
		520,000.000 Local	102.850567	534,822.95	115.124450	598,647.14	63,824.19	0.04
		Base	102.850567	534,822.95	115.124450	598,647.14	63,824.19	0.04
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028		
		690,000.000 Local	99.992172	689,945.99	112.083082	773,373.27	83,427.28	0.05
		Base	99.992172	689,945.99	112.083082	773,373.27	83,427.28	0.05
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
		17,000.000 Local	99.996824	16,999.46	105.041000	17,856.97	857.51	0.00
		Base	99.996824	16,999.46	105.041000	17,856.97	857.51	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419000	20 Dec 2028		
		682,000.000 Local	99.562091	679,013.46	111.385203	759,647.08	80,633.62	0.05
		Base	99.562091	679,013.46	111.385203	759,647.08	80,633.62	0.05
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
		300,000.000 Local	100.000000	300,000.00	106.896214	320,688.64	20,688.64	0.02
		Base	100.000000	300,000.00	106.896214	320,688.64	20,688.64	0.02
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR				3.970000	05 Mar 2029		
		250,000.000 Local	98.345536	245,863.84	114.567476	286,418.69	40,554.85	0.02
		Base	98.345536	245,863.84	114.567476	286,418.69	40,554.85	0.02
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR				3.974000	07 Feb 2030		
		1,080,000.000 Local	110.316327	1,191,416.33	116.433350	1,257,480.18	66,063.85	0.08
		Base	110.316327	1,191,416.33	116.433350	1,257,480.18	66,063.85	0.08
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR				4.330000	15 Mar 2050		
		140,000.000 Local	100.000000	140,000.00	129.230308	180,922.43	40,922.43	0.01
		Base	100.000000	140,000.00	129.230308	180,922.43	40,922.43	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051		
		1,110,000.000 Local	103.098231	1,144,390.36	125.306142	1,390,898.18	246,507.82	0.09

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		Base	103.098231	1,144,390.36	125.306142	1,390,898.18	246,507.82	0.09
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR				2.592000	29 Apr 2031		
		330,000.000 Local	100.000000	330,000.00	105.814559	349,188.04	19,188.04	0.02
		Base	100.000000	330,000.00	105.814559	349,188.04	19,188.04	0.02
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR				1.319000	19 Jun 2026		
		350,000.000 Local	100.000000	350,000.00	100.260211	350,910.74	910.74	0.02
		Base	100.000000	350,000.00	100.260211	350,910.74	910.74	0.02
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1				4.100000	24 Jul 2023		
		300,000.000 Local	99.688397	299,065.19	109.812189	329,436.57	30,371.38	0.02
		Base	99.688397	299,065.19	109.812189	329,436.57	30,371.38	0.02
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85				1.850000	01 May 2025		
		560,000.000 Local	99.926570	559,588.79	103.529757	579,766.64	20,177.85	0.04
		Base	99.926570	559,588.79	103.529757	579,766.64	20,177.85	0.04
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR				3.803000	15 Dec 2032		
		70,000.000 Local	93.790143	65,653.10	107.631000	75,341.70	9,688.60	0.00
		Base	93.790143	65,653.10	107.631000	75,341.70	9,688.60	0.00
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6				1.600000	24 Apr 2025		
		170,000.000 Local	99.963359	169,937.71	103.505930	175,960.08	6,022.37	0.01
		Base	99.963359	169,937.71	103.505930	175,960.08	6,022.37	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3				1.300000	11 Jun 2025		
		310,000.000 Local	99.780355	309,319.10	100.669833	312,076.48	2,757.38	0.02
		Base	99.780355	309,319.10	100.669833	312,076.48	2,757.38	0.02
06541WAX0	BANK BANK 2017 BNK5 A5				3.390000	15 Jun 2060		
		1,060,000.000 Local	97.436343	1,032,825.24	111.128190	1,177,958.81	145,133.57	0.08
Original Face:		1,060,000.000 Base	97.436343	1,032,825.24	111.128190	1,177,958.81	145,133.57	0.07
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972000	16 May 2029		
		200,000.000 Local	99.594315	199,188.63	117.164132	234,328.26	35,139.63	0.02
		Base	99.594315	199,188.63	117.164132	234,328.26	35,139.63	0.01
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030		
		1,440,000.000 Local	109.233174	1,572,957.71	113.521418	1,634,708.42	61,750.71	0.11

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		Base	109.233174	1,572,957.71	113.521418	1,634,708.42	61,750.71	0.10
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7				1.700000	12 May 2022		
		230,000.000 Local	99.923500	229,824.05	101.795943	234,130.67	4,306.62	0.02
		Base	99.923500	229,824.05	101.795943	234,130.67	4,306.62	0.01
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042		
		10,000.000 Local	104.674900	10,467.49	131.778314	13,177.83	2,710.34	0.00
		Base	104.674900	10,467.49	131.778314	13,177.83	2,710.34	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041		
		170,000.000 Local	101.688306	172,870.12	134.425476	228,523.31	55,653.19	0.01
		Base	101.688306	172,870.12	134.425476	228,523.31	55,653.19	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043		
		200,000.000 Local	135.354205	270,708.41	141.270846	282,541.69	11,833.28	0.02
		Base	135.354205	270,708.41	141.270846	282,541.69	11,833.28	0.02
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25				7.250000	30 May 2029		
		10,000.000 Local	109.468700	10,946.87	105.000000	10,500.00	-446.87	0.00
		Base	109.468700	10,946.87	105.000000	10,500.00	-446.87	0.00
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25				6.250000	15 Feb 2029		
		260,000.000 Local	100.000000	260,000.00	100.500000	261,300.00	1,300.00	0.02
		Base	100.000000	260,000.00	100.500000	261,300.00	1,300.00	0.02
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024		
		81,000.000 Local	102.174222	82,761.12	110.314357	89,354.63	6,593.51	0.01
		Base	102.174222	82,761.12	110.314357	89,354.63	6,593.51	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
		79,000.000 Local	100.445759	79,352.15	123.141902	97,282.10	17,929.95	0.01
		Base	100.445759	79,352.15	123.141902	97,282.10	17,929.95	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024		
		300,000.000 Local	99.982113	299,946.34	107.927367	323,782.10	23,835.76	0.02
		Base	99.982113	299,946.34	107.927367	323,782.10	23,835.76	0.02
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049		
		450,000.000 Local	107.031084	481,639.88	128.167646	576,754.41	95,114.53	0.04

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	107.031084	481,639.88	128.167646	576,754.41	95,114.53	0.04
08579JBD3	BERRY GLOBAL INC TERM LOAN W					01 Oct 2022		
	200,000.000	Local	100.131110	200,262.22	97.156200	194,312.40	-5,949.82	0.01
		Base	100.131110	200,262.22	97.156200	194,312.40	-5,949.82	0.01
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B					06 Aug 2026		
	228,850.000	Local	99.218864	227,062.37	97.000000	221,984.50	-5,077.87	0.01
		Base	99.218864	227,062.37	97.000000	221,984.50	-5,077.87	0.01
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125				6.125000	15 Nov 2022		
	920,000.000	Local	99.843316	918,558.51	99.500000	915,400.00	-3,158.51	0.06
		Base	99.843316	918,558.51	99.500000	915,400.00	-3,158.51	0.06
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR				4.375000	01 Mar 2033		
	240,000.000	Local	95.324908	228,779.78	111.482718	267,558.52	38,778.74	0.02
		Base	95.324908	228,779.78	111.482718	267,558.52	38,778.74	0.02
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4				4.400000	14 Aug 2028		
	670,000.000	Local	99.567334	667,101.14	115.269906	772,308.37	105,207.23	0.05
		Base	99.567334	667,101.14	115.269906	772,308.37	105,207.23	0.05
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR				4.705000	10 Jan 2025		
	680,000.000	Local	100.000000	680,000.00	110.680741	752,629.04	72,629.04	0.05
		Base	100.000000	680,000.00	110.680741	752,629.04	72,629.04	0.05
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030		
	1,040,000.000	Local	111.885591	1,163,610.15	122.413446	1,273,099.84	109,489.69	0.08
		Base	111.885591	1,163,610.15	122.413446	1,273,099.84	109,489.69	0.08
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR				2.219000	09 Jun 2026		
	390,000.000	Local	100.000000	390,000.00	102.401616	399,366.30	9,366.30	0.03
		Base	100.000000	390,000.00	102.401616	399,366.30	9,366.30	0.03
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875000	15 Feb 2020		
	0.000	Local	0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
		Base	0.000000	2,676.97	0.000000	0.00	-2,676.97	0.00
097023BU8	BOEING CO SR UNSECURED 03/27 2.8				2.800000	01 Mar 2027		
	80,000.000	Local	97.115650	77,692.52	96.469865	77,175.89	-516.63	0.01

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		Base	97.115650	77,692.52	96.469865	77,175.89	-516.63	0.00
097023BY0	BOEING CO SR UNSECURED 03/38 3.55				3.550000	01 Mar 2038		
	80,000.000	Local	88.986738	71,189.39	91.069907	72,855.93	1,666.54	0.00
		Base	88.986738	71,189.39	91.069907	72,855.93	1,666.54	0.00
097023CD5	BOEING CO SR UNSECURED 03/29 3.2				3.200000	01 Mar 2029		
	260,000.000	Local	98.899815	257,139.52	99.004905	257,412.75	273.23	0.02
		Base	98.899815	257,139.52	99.004905	257,412.75	273.23	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1				3.100000	01 May 2026		
	50,000.000	Local	99.942640	49,971.32	101.898308	50,949.15	977.83	0.00
		Base	99.942640	49,971.32	101.898308	50,949.15	977.83	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027		
	70,000.000	Local	99.760143	69,832.10	97.676803	68,373.76	-1,458.34	0.00
		Base	99.760143	69,832.10	97.676803	68,373.76	-1,458.34	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25				3.250000	01 Feb 2035		
	860,000.000	Local	98.222744	844,715.60	91.180116	784,149.00	-60,566.60	0.05
		Base	98.222744	844,715.60	91.180116	784,149.00	-60,566.60	0.05
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050		
	180,000.000	Local	96.050556	172,891.00	89.790559	161,623.01	-11,267.99	0.01
		Base	96.050556	172,891.00	89.790559	161,623.01	-11,267.99	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875				4.875000	01 May 2025		
	960,000.000	Local	100.000000	960,000.00	108.980364	1,046,211.49	86,211.49	0.07
		Base	100.000000	960,000.00	108.980364	1,046,211.49	86,211.49	0.07
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	390,000.000	Local	100.000000	390,000.00	113.841380	443,981.38	53,981.38	0.03
		Base	100.000000	390,000.00	113.841380	443,981.38	53,981.38	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	880,000.000	Local	100.000000	880,000.00	118.098565	1,039,267.37	159,267.37	0.07
		Base	100.000000	880,000.00	118.098565	1,039,267.37	159,267.37	0.07
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
	290,000.000	Local	100.000000	290,000.00	118.589166	343,908.58	53,908.58	0.02

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		Base	100.000000	290,000.00	118.589166	343,908.58	53,908.58	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030		
		460,000.000 Local	100.000000	460,000.00	111.502994	512,913.77	52,913.77	0.03
		Base	100.000000	460,000.00	111.502994	512,913.77	52,913.77	0.03
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79				3.790000	06 Feb 2024		
		60,000.000 Local	103.163583	61,898.15	109.205833	65,523.50	3,625.35	0.00
		Base	103.163583	61,898.15	109.205833	65,523.50	3,625.35	0.00
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245				3.245000	06 May 2022		
		10,000.000 Local	99.454000	9,945.40	104.885449	10,488.54	543.14	0.00
		Base	99.454000	9,945.40	104.885449	10,488.54	543.14	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216				3.216000	28 Nov 2023		
		60,000.000 Local	98.941667	59,365.00	107.350822	64,410.49	5,045.49	0.00
		Base	98.941667	59,365.00	107.350822	64,410.49	5,045.49	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588000	14 Apr 2027		
		130,000.000 Local	97.002700	126,103.51	110.503063	143,653.98	17,550.47	0.01
		Base	97.002700	126,103.51	110.503063	143,653.98	17,550.47	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026		
		360,000.000 Local	100.004825	360,017.37	110.597679	398,151.64	38,134.27	0.03
		Base	100.004825	360,017.37	110.597679	398,151.64	38,134.27	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
		670,000.000 Local	98.706796	661,335.53	98.266338	658,384.46	-2,951.07	0.04
		Base	98.706796	661,335.53	98.266338	658,384.46	-2,951.07	0.04
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937				2.937000	06 Apr 2023		
		30,000.000 Local	100.760800	30,228.24	105.746234	31,723.87	1,495.63	0.00
		Base	100.760800	30,228.24	105.746234	31,723.87	1,495.63	0.00
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633				3.633000	06 Apr 2030		
		200,000.000 Local	100.000000	200,000.00	113.471632	226,943.26	26,943.26	0.01
		Base	100.000000	200,000.00	113.471632	226,943.26	26,943.26	0.01
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625000	07 Jan 2041		
		460,000.000 Local	93.506543	430,130.10	103.750000	477,250.00	47,119.90	0.03

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		Base	93.506543	430,130.10	103.750000	477,250.00	47,119.90	0.03
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
	1,780,000.000	Local	96.915708	1,725,099.60	96.000000	1,708,800.00	-16,299.60	0.11
		Base	96.915708	1,725,099.60	96.000000	1,708,800.00	-16,299.60	0.11
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625000	21 Feb 2047		
	720,000.000	Local	84.412860	607,772.59	104.000000	748,800.00	141,027.41	0.05
		Base	84.412860	607,772.59	104.000000	748,800.00	141,027.41	0.05
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028		
	320,000.000	Local	93.762294	300,039.34	104.551000	334,563.20	34,523.86	0.02
		Base	93.762294	300,039.34	104.551000	334,563.20	34,523.86	0.02
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B					15 Aug 2025		
	215,600.000	Local	99.808400	215,186.91	97.000000	209,132.00	-6,054.91	0.01
		Base	99.808400	215,186.91	97.000000	209,132.00	-6,054.91	0.01
110122BF4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/21 2.25				2.250000	15 Aug 2021		
	150,000.000	Local	100.271100	150,406.65	101.874798	152,812.20	2,405.55	0.01
		Base	100.271100	150,406.65	101.874798	152,812.20	2,405.55	0.01
110122BM9	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/24 3.625				3.625000	15 May 2024		
	100,000.000	Local	104.558280	104,558.28	110.127034	110,127.03	5,568.75	0.01
		Base	104.558280	104,558.28	110.127034	110,127.03	5,568.75	0.01
110122BN7	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/25 3.875				3.875000	15 Aug 2025		
	250,000.000	Local	107.930996	269,827.49	113.759109	284,397.77	14,570.28	0.02
		Base	107.930996	269,827.49	113.759109	284,397.77	14,570.28	0.02
110122BS6	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/43 5.25				5.250000	15 Aug 2043		
	150,000.000	Local	126.907100	190,360.65	147.150794	220,726.19	30,365.54	0.01
		Base	126.907100	190,360.65	147.150794	220,726.19	30,365.54	0.01
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6				2.600000	16 May 2022		
	220,000.000	Local	99.829414	219,624.71	103.969211	228,732.26	9,107.55	0.02
		Base	99.829414	219,624.71	103.969211	228,732.26	9,107.55	0.01
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9				2.900000	26 Jul 2024		
	670,000.000	Local	102.174546	684,569.46	108.174202	724,767.15	40,197.69	0.05

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		Base	102.174546	684,569.46	108.174202	724,767.15	40,197.69	0.05
110122CA4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/26 3.2				3.200000	15 Jun 2026		
		710,000.000 Local	102.786699	729,785.56	112.217320	796,742.97	66,957.41	0.05
		Base	102.786699	729,785.56	112.217320	796,742.97	66,957.41	0.05
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4				3.400000	26 Jul 2029		
		510,000.000 Local	109.641492	559,171.61	116.500543	594,152.77	34,981.16	0.04
		Base	109.641492	559,171.61	116.500543	594,152.77	34,981.16	0.04
11135FAF8	BROADCOM INC COMPANY GUAR 144A 04/25 4.7				4.700000	15 Apr 2025		
		680,000.000 Local	104.044790	707,504.57	112.677437	766,206.57	58,702.00	0.05
		Base	104.044790	707,504.57	112.677437	766,206.57	58,702.00	0.05
11135FAT8	BROADCOM INC COMPANY GUAR 144A 11/25 3.15				3.150000	15 Nov 2025		
		520,000.000 Local	99.867342	519,310.18	106.432227	553,447.58	34,137.40	0.04
		Base	99.867342	519,310.18	106.432227	553,447.58	34,137.40	0.03
11135FAU5	BROADCOM INC COMPANY GUAR 144A 11/23 2.25				2.250000	15 Nov 2023		
		460,000.000 Local	99.990402	459,955.85	103.321211	475,277.57	15,321.72	0.03
		Base	99.990402	459,955.85	103.321211	475,277.57	15,321.72	0.03
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125000	01 May 2027		
		150,000.000 Local	96.880813	145,321.22	103.460000	155,190.00	9,868.78	0.01
		Base	96.880813	145,321.22	103.460000	155,190.00	9,868.78	0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028		
		70,000.000 Local	95.011786	66,508.25	103.250000	72,275.00	5,766.75	0.00
		Base	95.011786	66,508.25	103.250000	72,275.00	5,766.75	0.00
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5				4.500000	15 Aug 2030		
		30,000.000 Local	101.954433	30,586.33	102.000000	30,600.00	13.67	0.00
		Base	101.954433	30,586.33	102.000000	30,600.00	13.67	0.00
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5				4.500000	01 May 2032		
		1,310,000.000 Local	99.267480	1,300,403.99	101.250000	1,326,375.00	25,971.01	0.09
		Base	99.267480	1,300,403.99	101.250000	1,326,375.00	25,971.01	0.08
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
		78,179.330 Local	100.624986	78,667.94	93.187500	72,853.36	-5,814.58	0.00

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		Base	100.624986	78,667.94	93.187500	72,853.36	-5,814.58	0.00	
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMA A 144A				1.114750	15 Nov 2036			
		410,000.000	Local	100.000000	410,000.00	95.615920	392,025.27	-17,974.73	0.03
Original Face:		410,000.000	Base	100.000000	410,000.00	95.615920	392,025.27	-17,974.73	0.02
125523AE0	CIGNA CORP COMPANY GUAR 09/21 3.4				3.400000	17 Sep 2021			
		160,000.000	Local	100.000000	160,000.00	103.321587	165,314.54	5,314.54	0.01
			Base	100.000000	160,000.00	103.321587	165,314.54	5,314.54	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023			
		406,000.000	Local	101.872803	413,603.58	108.548601	440,707.32	27,103.74	0.03
			Base	101.872803	413,603.58	108.548601	440,707.32	27,103.74	0.03
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125				4.125000	15 Nov 2025			
		120,000.000	Local	99.935542	119,922.65	114.952677	137,943.21	18,020.56	0.01
			Base	99.935542	119,922.65	114.952677	137,943.21	18,020.56	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028			
		810,000.000	Local	107.115538	867,635.86	118.348893	958,626.03	90,990.17	0.06
			Base	107.115538	867,635.86	118.348893	958,626.03	90,990.17	0.06
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25				5.250000	07 Mar 2025			
		80,000.000	Local	101.906650	81,525.32	103.604000	82,883.20	1,357.88	0.01
			Base	101.906650	81,525.32	103.604000	82,883.20	1,357.88	0.01
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75				4.750000	16 Feb 2024			
		140,000.000	Local	99.969657	139,957.52	101.427000	141,997.80	2,040.28	0.01
			Base	99.969657	139,957.52	101.427000	141,997.80	2,040.28	0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.300000	10 Oct 2046			
		30,000.000	Local	102.388633	30,716.59	105.614890	31,684.47	967.88	0.00
Original Face:		30,000.000	Base	102.388633	30,716.59	105.614890	31,684.47	967.88	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762000	10 Oct 2046			
		30,000.000	Local	102.390600	30,717.18	104.188820	31,256.65	539.47	0.00
Original Face:		30,000.000	Base	102.390600	30,717.18	104.188820	31,256.65	539.47	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.240313	10 Oct 2046			
		10,000.000	Local	101.092100	10,109.21	94.083210	9,408.32	-700.89	0.00

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



STATE STREET

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	10,000.000	Base		101.092100	10,109.21	94.083210	9,408.32	-700.89	0.00	
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA						2.011227	15 Oct 2045		
	2,665,258.740	Local		2.983384	79,514.91	3.213800	85,656.09	6,141.18	0.01	
Original Face:	3,700,000.000	Base		2.983384	79,514.91	3.213800	85,656.09	6,141.18	0.01	
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B						4.035000	10 Feb 2048		
	240,000.000	Local		102.508200	246,019.68	100.722710	241,734.50	-4,285.18	0.02	
Original Face:	240,000.000	Base		102.508200	246,019.68	100.722710	241,734.50	-4,285.18	0.02	
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C						4.454477	10 Feb 2048		
	70,000.000	Local		101.071371	70,749.96	91.118470	63,782.93	-6,967.03	0.00	
Original Face:	70,000.000	Base		101.071371	70,749.96	91.118470	63,782.93	-6,967.03	0.00	
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM						4.526000	10 Feb 2047		
	200,000.000	Local		106.467635	212,935.27	106.649420	213,298.84	363.57	0.01	
Original Face:	200,000.000	Base		106.467635	212,935.27	106.649420	213,298.84	363.57	0.01	
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5						3.500000	05 May 2025		
	1,330,000.000	Local		102.019021	1,356,852.98	108.945524	1,448,975.47	92,122.49	0.10	
		Base		102.019021	1,356,852.98	108.945524	1,448,975.47	92,122.49	0.09	
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A						4.000000	01 Aug 2057		
	512,469.200	Local		103.026978	527,981.53	103.050850	528,103.87	122.34	0.03	
Original Face:	830,000.000	Base		103.026978	527,981.53	103.050850	528,103.87	122.34	0.03	
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	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A						3.646300	13 Nov 2039		
	330,000.000	Local		102.651139	338,748.76	96.381090	318,057.60	-20,691.16	0.02	
Original Face:	330,000.000	Base		102.651139	338,748.76	96.381090	318,057.60	-20,691.16	0.02	
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A						3.500000	25 Feb 2048		
	2,937,102.110	Local		97.734920	2,870,574.41	103.594040	3,042,662.73	172,088.32	0.20	
Original Face:	3,881,000.000	Base		97.734920	2,870,574.41	103.594040	3,042,662.73	172,088.32	0.19	
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A						1.164750	15 May 2036		
	1,050,000.000	Local		100.000000	1,050,000.00	99.060000	1,040,130.00	-9,870.00	0.07	

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Original Face:		1,050,000.000	Base	100.000000	1,050,000.00	99.060000	1,040,130.00	-9,870.00	0.07
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A				2.860000	25 Oct 2059			
		1,018,014.030	Local	99.999102	1,018,004.89	101.711270	1,035,435.00	17,430.11	0.07
Original Face:		1,200,000.000	Base	99.999102	1,018,004.89	101.711270	1,035,435.00	17,430.11	0.07
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.750000	01 Dec 2022			
		180,000.000	Local	99.806794	179,652.23	104.342304	187,816.15	8,163.92	0.01
			Base	99.806794	179,652.23	104.342304	187,816.15	8,163.92	0.01
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4				4.000000	05 Dec 2023			
		150,000.000	Local	101.048913	151,573.37	109.692222	164,538.33	12,964.96	0.01
			Base	101.048913	151,573.37	109.692222	164,538.33	12,964.96	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025			
		186,000.000	Local	99.961892	185,929.12	112.384463	209,035.10	23,105.98	0.01
			Base	99.961892	185,929.12	112.384463	209,035.10	23,105.98	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045			
		200,000.000	Local	105.339775	210,679.55	128.849925	257,699.85	47,020.30	0.02
			Base	105.339775	210,679.55	128.849925	257,699.85	47,020.30	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7				3.700000	09 Mar 2023			
		370,000.000	Local	99.496681	368,137.72	107.393436	397,355.71	29,217.99	0.03
			Base	99.496681	368,137.72	107.393436	397,355.71	29,217.99	0.02
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1				4.100000	25 Mar 2025			
		200,000.000	Local	99.310870	198,621.74	113.094222	226,188.44	27,566.70	0.01
			Base	99.310870	198,621.74	113.094222	226,188.44	27,566.70	0.01
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028			
		2,210,000.000	Local	102.360427	2,262,165.44	116.956861	2,584,746.63	322,581.19	0.17
			Base	102.360427	2,262,165.44	116.956861	2,584,746.63	322,581.19	0.16
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048			
		470,000.000	Local	105.185415	494,371.45	130.989263	615,649.54	121,278.09	0.04
			Base	105.185415	494,371.45	130.989263	615,649.54	121,278.09	0.04
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35				3.350000	09 Mar 2021			
		64,000.000	Local	100.144563	64,092.52	101.984019	65,269.77	1,177.25	0.00

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		Base	100.144563	64,092.52	101.984019	65,269.77	1,177.25	0.00
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625				3.625000	01 Apr 2027		
		90,000.000 Local	99.827667	89,844.90	112.298791	101,068.91	11,224.01	0.01
		Base	99.827667	89,844.90	112.298791	101,068.91	11,224.01	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75				3.750000	01 Apr 2030		
		240,000.000 Local	99.781663	239,475.99	115.210626	276,505.50	37,029.51	0.02
		Base	99.781663	239,475.99	115.210626	276,505.50	37,029.51	0.02
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125				4.125000	01 Apr 2040		
		120,000.000 Local	98.327658	117,993.19	118.042925	141,651.51	23,658.32	0.01
		Base	98.327658	117,993.19	118.042925	141,651.51	23,658.32	0.01
12768PAB7	CAESARS ENTMT OPERATING CO LLC TERM LOAN B					07 Oct 2024		
		1,041,530.070 Local	95.950768	999,356.10	99.525000	1,036,582.80	37,226.70	0.07
		Base	95.950768	999,356.10	99.525000	1,036,582.80	37,226.70	0.07
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024		
		322,141.500 Local	100.354413	323,283.21	89.027800	286,795.49	-36,487.72	0.02
		Base	100.354413	323,283.21	89.027800	286,795.49	-36,487.72	0.02
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902				2.902000	15 Jul 2031		
		340,000.000 Local	105.253165	357,860.76	107.065898	364,024.05	6,163.29	0.02
		Base	105.253165	357,860.76	107.065898	364,024.05	6,163.29	0.02
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035		
		470,000.000 Local	104.407553	490,715.50	110.253535	518,191.61	27,476.11	0.03
		Base	104.407553	490,715.50	110.253535	518,191.61	27,476.11	0.03
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95				0.950000	23 Jun 2023		
		300,000.000 Local	99.944403	299,833.21	100.336809	301,010.43	1,177.22	0.02
		Base	99.944403	299,833.21	100.336809	301,010.43	1,177.22	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375				1.375000	23 Jul 2023		
		290,000.000 Local	100.107634	290,312.14	101.725610	295,004.27	4,692.13	0.02
		Base	100.107634	290,312.14	101.725610	295,004.27	4,692.13	0.02
14448CAA2	CARRIER GLOBAL CORP SR UNSECURED 144A 02/30 2.722				2.722000	15 Feb 2030		
		1,000,000.000 Local	102.382834	1,023,828.34	100.434250	1,004,342.50	-19,485.84	0.07

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		Base	102.382834	1,023,828.34	100.434250	1,004,342.50	-19,485.84	0.06
14448CAB0	CARRIER GLOBAL CORP SR UNSECURED 144A 04/40 3.377				3.377000	05 Apr 2040		
		120,000.000	Local 101.645983	121,975.18	97.640245	117,168.29	-4,806.89	0.01
			Base 101.645983	121,975.18	97.640245	117,168.29	-4,806.89	0.01
14448CAC8	CARRIER GLOBAL CORP SR UNSECURED 144A 04/50 3.577				3.577000	05 Apr 2050		
		130,000.000	Local 101.749200	132,273.96	98.431164	127,960.51	-4,313.45	0.01
			Base 101.749200	132,273.96	98.431164	127,960.51	-4,313.45	0.01
14448CAD6	CARRIER GLOBAL CORP SR UNSECURED 144A 02/23 1.923				1.923000	15 Feb 2023		
		70,000.000	Local 100.000000	70,000.00	101.935591	71,354.91	1,354.91	0.00
			Base 100.000000	70,000.00	101.935591	71,354.91	1,354.91	0.00
14448CAF1	CARRIER GLOBAL CORP SR UNSECURED 144A 02/25 2.242				2.242000	15 Feb 2025		
		190,000.000	Local 100.000000	190,000.00	102.241853	194,259.52	4,259.52	0.01
			Base 100.000000	190,000.00	102.241853	194,259.52	4,259.52	0.01
14448CAH7	CARRIER GLOBAL CORP SR UNSECURED 144A 02/27 2.493				2.493000	15 Feb 2027		
		40,000.000	Local 100.000000	40,000.00	101.869465	40,747.79	747.79	0.00
			Base 100.000000	40,000.00	101.869465	40,747.79	747.79	0.00
14448CAK0	CARRIER GLOBAL CORP SR UNSECURED 144A 02/31 2.7				2.700000	15 Feb 2031		
		130,000.000	Local 99.850792	129,806.03	99.707136	129,619.28	-186.75	0.01
			Base 99.850792	129,806.03	99.707136	129,619.28	-186.75	0.01
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75				4.750000	15 May 2022		
		60,000.000	Local 100.171050	60,102.63	101.125000	60,675.00	572.37	0.00
			Base 100.171050	60,102.63	101.125000	60,675.00	572.37	0.00
15135BAP6	CENTENE CORP SR UNSECURED 01/25 4.75				4.750000	15 Jan 2025		
		30,000.000	Local 102.370033	30,711.01	102.377000	30,713.10	2.09	0.00
			Base 102.370033	30,711.01	102.377000	30,713.10	2.09	0.00
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625				4.625000	15 Dec 2029		
		250,000.000	Local 107.069192	267,672.98	105.500000	263,750.00	-3,922.98	0.02
			Base 107.069192	267,672.98	105.500000	263,750.00	-3,922.98	0.02
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026		
		120,000.000	Local 103.393083	124,071.70	103.666000	124,399.20	327.50	0.01

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		Base	103.393083	124,071.70	103.666000	124,399.20	327.50	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
		554,729.730 Local	99.992508	554,688.17	95.812500	531,500.42	-23,187.75	0.03
		Base	99.992508	554,688.17	95.812500	531,500.42	-23,187.75	0.03
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908				4.908000	23 Jul 2025		
		260,000.000 Local	112.442088	292,349.43	114.608317	297,981.62	5,632.19	0.02
		Base	112.442088	292,349.43	114.608317	297,981.62	5,632.19	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384				6.384000	23 Oct 2035		
		50,000.000 Local	109.648000	54,824.00	132.147305	66,073.65	11,249.65	0.00
		Base	109.648000	54,824.00	132.147305	66,073.65	11,249.65	0.00
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484000	23 Oct 2045		
		20,000.000 Local	114.579700	22,915.94	132.224679	26,444.94	3,529.00	0.00
		Base	114.579700	22,915.94	132.224679	26,444.94	3,529.00	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834				6.834000	23 Oct 2055		
		30,000.000 Local	112.090333	33,627.10	134.740979	40,422.29	6,795.19	0.00
		Base	112.090333	33,627.10	134.740979	40,422.29	6,795.19	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.200000	15 Mar 2028		
		780,000.000 Local	96.772777	754,827.66	112.168233	874,912.22	120,084.56	0.06
		Base	96.772777	754,827.66	112.168233	874,912.22	120,084.56	0.05
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
		140,000.000 Local	100.010079	140,014.11	120.432718	168,605.81	28,591.70	0.01
		Base	100.010079	140,014.11	120.432718	168,605.81	28,591.70	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
		400,000.000 Local	123.115095	492,460.38	124.484851	497,939.40	5,479.02	0.03
		Base	123.115095	492,460.38	124.484851	497,939.40	5,479.02	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05				5.050000	30 Mar 2029		
		850,000.000 Local	115.576422	982,399.59	118.040754	1,003,346.41	20,946.82	0.07
		Base	115.576422	982,399.59	118.040754	1,003,346.41	20,946.82	0.06
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8				4.800000	01 Mar 2050		
		90,000.000 Local	101.052244	90,947.02	110.682192	99,613.97	8,666.95	0.01

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		Base	101.052244	90,947.02	110.682192	99,613.97	8,666.95	0.01
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B					30 Apr 2025		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
16117LBW8	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1					30 Apr 2025		
		574,189.150 Local	100.398181	576,475.46	96.291700	552,896.49	-23,578.97	0.04
		Base	100.398181	576,475.46	96.291700	552,896.49	-23,578.97	0.03
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2					01 Feb 2027		
		746,240.600 Local	100.238394	748,019.59	95.930600	715,873.09	-32,146.50	0.05
		Base	100.238394	748,019.59	95.930600	715,873.09	-32,146.50	0.04
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554				1.554000	11 May 2025		
		330,000.000 Local	100.020924	330,069.05	102.834710	339,354.54	9,285.49	0.02
		Base	100.020924	330,069.05	102.834710	339,354.54	9,285.49	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995				1.995000	11 May 2027		
		110,000.000 Local	100.218409	110,240.25	104.711035	115,182.14	4,941.89	0.01
		Base	100.218409	110,240.25	104.711035	115,182.14	4,941.89	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078				3.078000	11 May 2050		
		40,000.000 Local	100.000000	40,000.00	106.172467	42,468.99	2,468.99	0.00
		Base	100.000000	40,000.00	106.172467	42,468.99	2,468.99	0.00
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				0.434500	25 Aug 2035		
		272,743.890 Local	92.856038	253,259.17	96.204660	262,392.33	9,133.16	0.02
Original Face:		21,100,000.000 Base	92.856038	253,259.17	96.204660	262,392.33	9,133.16	0.02
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		370,000.000 Local	98.230965	363,454.57	101.176631	374,353.53	10,898.96	0.02
		Base	98.230965	363,454.57	101.176631	374,353.53	10,898.96	0.02
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029		
		570,000.000 Local	105.879475	603,513.01	102.781174	585,852.69	-17,660.32	0.04
		Base	105.879475	603,513.01	102.781174	585,852.69	-17,660.32	0.04
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022		
		110,000.000 Local	100.091591	110,100.75	103.850874	114,235.96	4,135.21	0.01

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		Base	100.091591	110,100.75	103.850874	114,235.96	4,135.21	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.700000	01 Apr 2027		
	140,000.000	Local	100.263214	140,368.50	113.572773	159,001.88	18,633.38	0.01
		Base	100.263214	140,368.50	113.572773	159,001.88	18,633.38	0.01
17288YAC6	CITADEL SECURITIES LP 2020 TERM LOAN B					27 Feb 2026		
	179,548.870	Local	98.256218	176,417.93	97.083300	174,311.97	-2,105.96	0.01
		Base	98.256218	176,417.93	97.083300	174,311.97	-2,105.96	0.01
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
	40,000.000	Local	112.858350	45,143.34	137.113372	54,845.35	9,702.01	0.00
		Base	112.858350	45,143.34	137.113372	54,845.35	9,702.01	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
	792,000.000	Local	159.714006	1,264,934.93	173.181727	1,371,599.28	106,664.35	0.09
		Base	159.714006	1,264,934.93	173.181727	1,371,599.28	106,664.35	0.09
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
	50,000.000	Local	100.993680	50,496.84	106.046337	53,023.17	2,526.33	0.00
		Base	100.993680	50,496.84	106.046337	53,023.17	2,526.33	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675000	13 Sep 2043		
	110,000.000	Local	109.649018	120,613.92	154.361230	169,797.35	49,183.43	0.01
		Base	109.649018	120,613.92	154.361230	169,797.35	49,183.43	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
	1,090,000.000	Local	104.493270	1,138,976.64	118.581869	1,292,542.37	153,565.73	0.08
		Base	104.493270	1,138,976.64	118.581869	1,292,542.37	153,565.73	0.08
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.300000	29 Dec 2049		
	100,000.000	Local	99.900750	99,900.75	100.174000	100,174.00	273.25	0.01
		Base	99.900750	99,900.75	100.174000	100,174.00	273.25	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.300000	06 May 2044		
	671,000.000	Local	106.723623	716,115.51	132.657995	890,135.15	174,019.64	0.06
		Base	106.723623	716,115.51	132.657995	890,135.15	174,019.64	0.06
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.950000	29 Dec 2049		
	630,000.000	Local	99.841071	628,998.75	99.300000	625,590.00	-3,408.75	0.04

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		Base	99.841071	628,998.75	99.300000	625,590.00	-3,408.75	0.04
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045		
		704,000.000	101.772598	716,479.09	128.721709	906,200.83	189,721.74	0.06
		Base	101.772598	716,479.09	128.721709	906,200.83	189,721.74	0.06
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR				4.075000	23 Apr 2029		
		400,000.000	109.960910	439,843.64	114.087381	456,349.52	16,505.88	0.03
		Base	109.960910	439,843.64	114.087381	456,349.52	16,505.88	0.03
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR				2.666000	29 Jan 2031		
		670,000.000	104.345310	699,113.58	103.825044	695,627.79	-3,485.79	0.05
		Base	104.345310	699,113.58	103.825044	695,627.79	-3,485.79	0.04
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR				4.412000	31 Mar 2031		
		390,000.000	100.000000	390,000.00	118.651957	462,742.63	72,742.63	0.03
		Base	100.000000	390,000.00	118.651957	462,742.63	72,742.63	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR				3.106000	08 Apr 2026		
		220,000.000	104.454523	229,799.95	107.557516	236,626.54	6,826.59	0.02
		Base	104.454523	229,799.95	107.557516	236,626.54	6,826.59	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR				1.678000	15 May 2024		
		330,000.000	100.000000	330,000.00	101.992218	336,574.32	6,574.32	0.02
		Base	100.000000	330,000.00	101.992218	336,574.32	6,574.32	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR				2.572000	03 Jun 2031		
		520,000.000	100.000000	520,000.00	103.426037	537,815.39	17,815.39	0.04
		Base	100.000000	520,000.00	103.426037	537,815.39	17,815.39	0.03
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.855700	25 Aug 2035		
		85,084.860	83.500942	71,046.66	82.097190	69,852.28	-1,194.38	0.00
Original Face:		690,000.000	83.500942	71,046.66	82.097190	69,852.28	-1,194.38	0.00
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.128000	10 Apr 2048		
		0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024		
		0.000	0.000000	-8.37	0.000000	0.00	8.37	0.00

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		Base	0.000000	-8.37	0.000000	0.00	8.37	0.00
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95				2.950000	25 Mar 2025		
	170,000.000	Local	108.661394	184,724.37	110.052526	187,089.29	2,364.92	0.01
		Base	108.661394	184,724.37	110.052526	187,089.29	2,364.92	0.01
191216CP3	COCA COLA CO/THE SR UNSECURED 03/40 4.125				4.125000	25 Mar 2040		
	40,000.000	Local	123.202825	49,281.13	126.967748	50,787.10	1,505.97	0.00
		Base	123.202825	49,281.13	126.967748	50,787.10	1,505.97	0.00
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2				4.200000	25 Mar 2050		
	600,000.000	Local	131.257722	787,546.33	130.587881	783,527.29	-4,019.04	0.05
		Base	131.257722	787,546.33	130.587881	783,527.29	-4,019.04	0.05
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375				3.375000	25 Mar 2027		
	290,000.000	Local	114.130948	330,979.75	114.679494	332,570.53	1,590.78	0.02
		Base	114.130948	330,979.75	114.679494	332,570.53	1,590.78	0.02
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45				1.450000	01 Jun 2027		
	310,000.000	Local	100.390906	311,211.81	102.890063	318,959.20	7,747.39	0.02
		Base	100.390906	311,211.81	102.890063	318,959.20	7,747.39	0.02
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040		
	10,000.000	Local	101.843600	10,184.36	103.405161	10,340.52	156.16	0.00
		Base	101.843600	10,184.36	103.405161	10,340.52	156.16	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050		
	130,000.000	Local	98.364131	127,873.37	100.914226	131,188.49	3,315.12	0.01
		Base	98.364131	127,873.37	100.914226	131,188.49	3,315.12	0.01
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044		
	1,000,000.000	Local	116.235815	1,162,358.15	120.000000	1,200,000.00	37,641.85	0.08
		Base	116.235815	1,162,358.15	120.000000	1,200,000.00	37,641.85	0.08
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033		
	360,000.000	Local	119.386356	429,790.88	122.682956	441,658.64	11,867.76	0.03
		Base	119.386356	429,790.88	122.682956	441,658.64	11,867.76	0.03
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034		
	130,000.000	Local	100.605431	130,787.06	121.695152	158,203.70	27,416.64	0.01

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		Base	100.605431	130,787.06	121.695152	158,203.70	27,416.64	0.01
20030NB0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025		
	50,000.000	Local	99.931960	49,965.98	111.345000	55,672.50	5,706.52	0.00
		Base	99.931960	49,965.98	111.345000	55,672.50	5,706.52	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026		
	210,000.000	Local	104.566714	219,590.10	111.723570	234,619.50	15,029.40	0.02
		Base	104.566714	219,590.10	111.723570	234,619.50	15,029.40	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046		
	30,000.000	Local	107.936800	32,381.04	111.093275	33,327.98	946.94	0.00
		Base	107.936800	32,381.04	111.093275	33,327.98	946.94	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.900000	01 Mar 2038		
	10,000.000	Local	99.554900	9,955.49	118.742113	11,874.21	1,918.72	0.00
		Base	99.554900	9,955.49	118.742113	11,874.21	1,918.72	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4				4.000000	01 Mar 2048		
	50,000.000	Local	112.995300	56,497.65	121.597388	60,798.69	4,301.04	0.00
		Base	112.995300	56,497.65	121.597388	60,798.69	4,301.04	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048		
	60,000.000	Local	126.891183	76,134.71	134.492188	80,695.31	4,560.60	0.01
		Base	126.891183	76,134.71	134.492188	80,695.31	4,560.60	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025		
	490,000.000	Local	101.487478	497,288.64	114.594778	561,514.41	64,225.77	0.04
		Base	101.487478	497,288.64	114.594778	561,514.41	64,225.77	0.04
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028		
	970,000.000	Local	100.125257	971,214.99	119.877715	1,162,813.84	191,598.85	0.08
		Base	100.125257	971,214.99	119.877715	1,162,813.84	191,598.85	0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		
	680,000.000	Local	108.650643	738,824.37	122.540267	833,273.82	94,449.45	0.05
		Base	108.650643	738,824.37	122.540267	833,273.82	94,449.45	0.05
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25				3.250000	01 Nov 2039		
	30,000.000	Local	101.781733	30,534.52	110.929261	33,278.78	2,744.26	0.00

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		Base	101.781733	30,534.52	110.929261	33,278.78	2,744.26	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45				3.450000	01 Feb 2050		
	240,000.000	Local	107.473692	257,936.86	114.715485	275,317.16	17,380.30	0.02
		Base	107.473692	257,936.86	114.715485	275,317.16	17,380.30	0.02
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030		
	170,000.000	Local	99.826929	169,705.78	114.200521	194,140.89	24,435.11	0.01
		Base	99.826929	169,705.78	114.200521	194,140.89	24,435.11	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040		
	40,000.000	Local	110.058325	44,023.33	117.088990	46,835.60	2,812.27	0.00
		Base	110.058325	44,023.33	117.088990	46,835.60	2,812.27	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1				3.100000	01 Apr 2025		
	20,000.000	Local	108.472600	21,694.52	110.191000	22,038.20	343.68	0.00
		Base	108.472600	21,694.52	110.191000	22,038.20	343.68	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3				3.300000	01 Apr 2027		
	120,000.000	Local	112.930717	135,516.86	112.146983	134,576.38	-940.48	0.01
		Base	112.930717	135,516.86	112.146983	134,576.38	-940.48	0.01
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026		
	398,994.970	Local	96.098199	383,426.98	94.437500	376,800.87	-6,626.11	0.02
		Base	96.098199	383,426.98	94.437500	376,800.87	-6,626.11	0.02
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A				5.750000	01 Nov 2027		
	1,299,717.070	Local	100.000000	1,299,717.07	106.443500	1,383,464.34	83,747.27	0.09
Original Face:	1,320,000.000	Base	100.000000	1,299,717.07	106.443500	1,383,464.34	83,747.27	0.09
20605PAG6	CONCHO RESOURCES INC COMPANY GUAR 01/25 4.375				4.375000	15 Jan 2025		
	70,000.000	Local	99.538200	69,676.74	103.208966	72,246.28	2,569.54	0.00
		Base	99.538200	69,676.74	103.208966	72,246.28	2,569.54	0.00
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75				3.750000	01 Oct 2027		
	180,000.000	Local	102.420356	184,356.64	106.530965	191,755.74	7,399.10	0.01
		Base	102.420356	184,356.64	106.530965	191,755.74	7,399.10	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3				4.300000	15 Aug 2028		
	610,000.000	Local	105.592964	644,117.08	109.754425	669,501.99	25,384.91	0.04

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		Base	105.592964	644,117.08	109.754425	669,501.99	25,384.91	0.04
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		
	120,000.000	Local	107.432942	128,919.53	139.365674	167,238.81	38,319.28	0.01
		Base	107.432942	128,919.53	139.365674	167,238.81	38,319.28	0.01
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030		
	110,000.000	Local	99.776864	109,754.55	113.565314	124,921.85	15,167.30	0.01
		Base	99.776864	109,754.55	113.565314	124,921.85	15,167.30	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050		
	80,000.000	Local	99.340925	79,472.74	120.372305	96,297.84	16,825.10	0.01
		Base	99.340925	79,472.74	120.372305	96,297.84	16,825.10	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983000	19 Oct 2023		
	333,926.270	Local	104.761749	349,827.00	93.791500	313,194.46	-36,632.54	0.02
Original Face:	550,000.000	Base	104.761749	349,827.00	93.791500	313,194.46	-36,632.54	0.02
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.500000	15 Apr 2023		
	160,000.000	Local	101.837931	162,940.69	95.720000	153,152.00	-9,788.69	0.01
		Base	101.837931	162,940.69	95.720000	153,152.00	-9,788.69	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8				3.800000	01 Jun 2024		
	90,000.000	Local	96.734944	87,061.45	93.502000	84,151.80	-2,909.65	0.01
		Base	96.734944	87,061.45	93.502000	84,151.80	-2,909.65	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
	20,000.000	Local	101.140000	20,228.00	79.625000	15,925.00	-4,303.00	0.00
		Base	101.140000	20,228.00	79.625000	15,925.00	-4,303.00	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
	830,000.000	Local	101.483716	842,314.84	88.022000	730,582.60	-111,732.24	0.05
		Base	101.483716	842,314.84	88.022000	730,582.60	-111,732.24	0.05
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625000	01 Dec 2023		
	1,160,000.000	Local	101.329930	1,175,427.19	110.274000	1,279,178.40	103,751.21	0.08
		Base	101.329930	1,175,427.19	110.274000	1,279,178.40	103,751.21	0.08
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375				4.375000	04 Aug 2025		
	550,000.000	Local	98.644107	542,542.59	112.549747	619,023.61	76,481.02	0.04

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		Base	98.644107	542,542.59	112.549747	619,023.61	76,481.02	0.04
21H022671	GNMA II TBA 30 YR 2.5 JUMBOS				2.500000	21 Jul 2050		
	5,200,000.000	Local	104.549955	5,436,597.67	105.265625	5,473,812.50	37,214.83	0.36
Original Face:	5,200,000.000	Base	104.549955	5,436,597.67	105.265625	5,473,812.50	37,214.83	0.34
21H030674	GNMA II TBA 30 YR 3 JUMBOS				3.000000	21 Jul 2050		
	5,300,000.000	Local	105.375000	5,584,875.00	105.949218	5,615,308.55	30,433.55	0.37
Original Face:	5,300,000.000	Base	105.375000	5,584,875.00	105.949218	5,615,308.55	30,433.55	0.35
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027		
	520,000.000	Local	100.306465	521,593.62	102.119655	531,022.21	9,428.59	0.03
		Base	100.306465	521,593.62	102.119655	531,022.21	9,428.59	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030		
	300,000.000	Local	99.960823	299,882.47	100.982525	302,947.58	3,065.11	0.02
		Base	99.960823	299,882.47	100.982525	302,947.58	3,065.11	0.02
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5				5.500000	01 Apr 2025		
	100,000.000	Local	100.000000	100,000.00	100.509000	100,509.00	509.00	0.01
		Base	100.000000	100,000.00	100.509000	100,509.00	509.00	0.01
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR				4.000000	10 Jan 2033		
	250,000.000	Local	99.459292	248,648.23	110.100801	275,252.00	26,603.77	0.02
		Base	99.459292	248,648.23	110.100801	275,252.00	26,603.77	0.02
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR				1.907000	16 Jun 2026		
	250,000.000	Local	100.000000	250,000.00	101.459574	253,648.94	3,648.94	0.02
		Base	100.000000	250,000.00	101.459574	253,648.94	3,648.94	0.02
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031		
	250,000.000	Local	100.000000	250,000.00	113.985477	284,963.69	34,963.69	0.02
		Base	100.000000	250,000.00	113.985477	284,963.69	34,963.69	0.02
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR				2.193000	05 Jun 2026		
	810,000.000	Local	100.000000	810,000.00	101.279800	820,366.38	10,366.38	0.05
		Base	100.000000	810,000.00	101.279800	820,366.38	10,366.38	0.05
225433AR2	CRED SUIS GP FUN LTD COMPANY GUAR 04/26 4.55				4.550000	17 Apr 2026		
	300,000.000	Local	113.477730	340,433.19	114.985954	344,957.86	4,524.67	0.02

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		Base	113.477730	340,433.19	114.985954	344,957.86	4,524.67	0.02
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95				2.950000	09 Apr 2025		
	320,000.000	Local	99.836250	319,476.00	108.576571	347,445.03	27,969.03	0.02
		Base	99.836250	319,476.00	108.576571	347,445.03	27,969.03	0.02
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A				2.750000	25 Jul 2057		
	345,921.410	Local	100.022207	345,998.23	101.838370	352,280.73	6,282.50	0.02
Original Face:	460,000.000	Base	100.022207	345,998.23	101.838370	352,280.73	6,282.50	0.02
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A				3.069260	25 Jul 2057		
	960,000.000	Local	85.100429	816,964.12	79.254090	760,839.26	-56,124.86	0.05
Original Face:	960,000.000	Base	85.100429	816,964.12	79.254090	760,839.26	-56,124.86	0.05
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A				0.884750	15 Jun 2034		
	120,000.000	Local	100.000000	120,000.00	97.624680	117,149.62	-2,850.38	0.01
Original Face:	120,000.000	Base	100.000000	120,000.00	97.624680	117,149.62	-2,850.38	0.01
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048		
	410,000.000	Local	98.654483	404,483.38	109.000000	446,900.00	42,416.62	0.03
		Base	98.654483	404,483.38	109.000000	446,900.00	42,416.62	0.03
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75				5.750000	15 Nov 2023		
	40,000.000	Local	100.000000	40,000.00	95.250000	38,100.00	-1,900.00	0.00
		Base	100.000000	40,000.00	95.250000	38,100.00	-1,900.00	0.00
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5				5.000000	12 Jan 2022		
	540,000.000	Local	100.633867	543,422.88	105.060991	567,329.35	23,906.47	0.04
		Base	100.633867	543,422.88	105.060991	567,329.35	23,906.47	0.04
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375				5.375000	12 Jan 2024		
	870,000.000	Local	108.156386	940,960.56	111.282252	968,155.59	27,195.03	0.06
		Base	108.156386	940,960.56	111.282252	968,155.59	27,195.03	0.06
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR				3.001000	20 Sep 2022		
	230,000.000	Local	100.000000	230,000.00	101.554835	233,576.12	3,576.12	0.02
		Base	100.000000	230,000.00	101.554835	233,576.12	3,576.12	0.01
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226				1.226000	22 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	100.272148	200,544.30	544.30	0.01

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		Base	100.000000	200,000.00	100.272148	200,544.30	544.30	0.01
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077				2.077000	02 Nov 2021		
	360,000.000	Local	100.000000	360,000.00	101.630784	365,870.82	5,870.82	0.02
		Base	100.000000	360,000.00	101.630784	365,870.82	5,870.82	0.02
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589				2.589000	02 Nov 2023		
	280,000.000	Local	100.000000	280,000.00	105.205112	294,574.31	14,574.31	0.02
		Base	100.000000	280,000.00	105.205112	294,574.31	14,574.31	0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026		
	528,675.000	Local	99.872186	527,999.28	96.458300	509,950.92	-18,048.36	0.03
		Base	99.872186	527,999.28	96.458300	509,950.92	-18,048.36	0.03
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1				3.100000	15 Apr 2030		
	60,000.000	Local	99.815100	59,889.06	113.384909	68,030.95	8,141.89	0.00
		Base	99.815100	59,889.06	113.384909	68,030.95	8,141.89	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75				3.750000	15 Apr 2050		
	340,000.000	Local	110.966141	377,284.88	123.020168	418,268.57	40,983.69	0.03
		Base	110.966141	377,284.88	123.020168	418,268.57	40,983.69	0.03
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027		
	600,000.000	Local	99.023678	594,142.07	96.875000	581,250.00	-12,892.07	0.04
		Base	99.023678	594,142.07	96.875000	581,250.00	-12,892.07	0.04
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B					19 Sep 2025		
	537,425.880	Local	99.689341	535,756.32	97.272700	522,768.66	-12,987.66	0.03
		Base	99.689341	535,756.32	97.272700	522,768.66	-12,987.66	0.03
247361ZJ0	DELTA AIR LINES INC SR UNSECURED 03/22 3.625				3.625000	15 Mar 2022		
	210,000.000	Local	86.556029	181,767.66	94.717009	198,905.72	17,138.06	0.01
		Base	86.556029	181,767.66	94.717009	198,905.72	17,138.06	0.01
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6				2.600000	04 Dec 2020		
	120,000.000	Local	96.990967	116,389.16	98.358802	118,030.56	1,641.40	0.01
		Base	96.990967	116,389.16	98.358802	118,030.56	1,641.40	0.01
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4				3.400000	19 Apr 2021		
	500,000.000	Local	94.885186	474,425.93	97.248993	486,244.97	11,819.04	0.03

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		Base	94.885186	474,425.93	97.248993	486,244.97	11,819.04	0.03
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8				3.800000	19 Apr 2023		
	80,000.000	Local	86.233013	68,986.41	89.324987	71,459.99	2,473.58	0.00
		Base	86.233013	68,986.41	89.324987	71,459.99	2,473.58	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9				2.900000	28 Oct 2024		
	340,000.000	Local	89.939556	305,794.49	81.101537	275,745.23	-30,049.26	0.02
		Base	89.939556	305,794.49	81.101537	275,745.23	-30,049.26	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025		
	1,420,000.000	Local	98.833746	1,403,439.19	103.226808	1,465,820.67	62,381.48	0.10
		Base	98.833746	1,403,439.19	103.226808	1,465,820.67	62,381.48	0.09
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026		
	500,000.000	Local	99.986102	499,930.51	96.739814	483,699.07	-16,231.44	0.03
		Base	99.986102	499,930.51	96.739814	483,699.07	-16,231.44	0.03
24736CBM5	DELTA AIR LINES INC 2020 TERM LOAN B					29 Apr 2023		
	560,000.000	Local	98.714014	552,798.48	97.900000	548,240.00	-4,558.48	0.04
		Base	98.714014	552,798.48	97.900000	548,240.00	-4,558.48	0.03
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
	50,000.000	Local	101.151520	50,575.76	97.623599	48,811.80	-1,763.96	0.00
		Base	101.151520	50,575.76	97.623599	48,811.80	-1,763.96	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
	10,000.000	Local	90.114100	9,011.41	87.685848	8,768.58	-242.83	0.00
		Base	90.114100	9,011.41	87.685848	8,768.58	-242.83	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	1,530,000.000	Local	102.132995	1,562,634.83	88.922437	1,360,513.29	-202,121.54	0.09
		Base	102.132995	1,562,634.83	88.922437	1,360,513.29	-202,121.54	0.09
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42				4.420000	15 Jun 2021		
	700,000.000	Local	100.548090	703,836.63	102.794939	719,564.57	15,727.94	0.05
		Base	100.548090	703,836.63	102.794939	719,564.57	15,727.94	0.05
25277BAB4	DIAMOND SPORTS GROUP LLC TERM LOAN					24 Aug 2026		
	9,526.000	Local	99.675100	9,495.05	81.125000	7,727.97	-1,767.08	0.00

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		Base	99.675100	9,495.05	81.125000	7,727.97	-1,767.08	0.00
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375000	31 May 2025		
	140,000.000	Local	101.772829	142,481.96	102.937297	144,112.22	1,630.26	0.01
		Base	101.772829	142,481.96	102.937297	144,112.22	1,630.26	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029		
	140,000.000	Local	102.154043	143,015.66	96.856999	135,599.80	-7,415.86	0.01
		Base	102.154043	143,015.66	96.856999	135,599.80	-7,415.86	0.01
254687CK0	WALT DISNEY COMPANY/THE COMPANY GUAR 02/21 4.5				4.500000	15 Feb 2021		
	40,000.000	Local	100.985825	40,394.33	102.525290	41,010.12	615.79	0.00
		Base	100.985825	40,394.33	102.525290	41,010.12	615.79	0.00
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037		
	80,000.000	Local	132.370063	105,896.05	149.825898	119,860.72	13,964.67	0.01
		Base	132.370063	105,896.05	149.825898	119,860.72	13,964.67	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
	320,000.000	Local	97.216344	311,092.30	99.500000	318,400.00	7,307.70	0.02
		Base	97.216344	311,092.30	99.500000	318,400.00	7,307.70	0.02
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
	20,000.000	Local	90.147100	18,029.42	106.000000	21,200.00	3,170.58	0.00
		Base	90.147100	18,029.42	106.000000	21,200.00	3,170.58	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038		
	1,675,905.680	Local	99.989545	1,675,730.47	104.921800	1,758,390.41	82,659.94	0.12
Original Face:	2,000,000.000	Base	99.989545	1,675,730.47	104.921800	1,758,390.41	82,659.94	0.11
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023		
	30,000.000	Local	105.954000	31,786.20	106.773869	32,032.16	245.96	0.00
		Base	105.954000	31,786.20	106.773869	32,032.16	245.96	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		
	50,000.000	Local	104.902800	52,451.40	90.000000	45,000.00	-7,451.40	0.00
		Base	104.902800	52,451.40	90.000000	45,000.00	-7,451.40	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040		
	190,000.000	Local	105.408284	200,275.74	138.491701	263,134.23	62,858.49	0.02

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		Base	105.408284	200,275.74	138.491701	263,134.23	62,858.49	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029		
	280,000.000	Local	113.408211	317,542.99	115.562903	323,576.13	6,033.14	0.02
		Base	113.408211	317,542.99	115.562903	323,576.13	6,033.14	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035		
	190,000.000	Local	113.965442	216,534.34	116.638034	221,612.26	5,077.92	0.01
		Base	113.965442	216,534.34	116.638034	221,612.26	5,077.92	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026		
	190,000.000	Local	104.831021	199,178.94	115.099252	218,688.58	19,509.64	0.01
		Base	104.831021	199,178.94	115.099252	218,688.58	19,509.64	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050		
	50,000.000	Local	101.514680	50,757.34	127.557102	63,778.55	13,021.21	0.00
		Base	101.514680	50,757.34	127.557102	63,778.55	13,021.21	0.00
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030		
	100,000.000	Local	99.960690	99,960.69	119.303868	119,303.87	19,343.18	0.01
		Base	99.960690	99,960.69	119.303868	119,303.87	19,343.18	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022		
	460,000.000	Local	99.536054	457,865.85	105.181929	483,836.87	25,971.02	0.03
		Base	99.536054	457,865.85	105.181929	483,836.87	25,971.02	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
	50,000.000	Local	100.668660	50,334.33	118.209372	59,104.69	8,770.36	0.00
		Base	100.668660	50,334.33	118.209372	59,104.69	8,770.36	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		
	270,000.000	Local	90.941281	245,541.46	105.100000	283,770.00	38,228.54	0.02
		Base	90.941281	245,541.46	105.100000	283,770.00	38,228.54	0.02
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1					21 Jul 2025		
	324,245.040	Local	99.957992	324,108.83	95.400000	309,329.77	-14,779.06	0.02
		Base	99.957992	324,108.83	95.400000	309,329.77	-14,779.06	0.02
28414BAF3	ELANCO ANIMAL HEALTH INCORPORA TERM LOAN B					04 Feb 2027		
	640,000.000	Local	100.540403	643,458.58	95.250000	609,600.00	-33,858.58	0.04

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		Base	100.540403	643,458.58	95.250000	609,600.00	-33,858.58	0.04
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5				2.500000	11 Oct 2022		
		440,000.000 Local	99.843955	439,313.40	103.250000	454,300.00	14,986.60	0.03
		Base	99.843955	439,313.40	103.250000	454,300.00	14,986.60	0.03
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049		
		2,000,000.000 Local	100.049268	2,000,985.36	104.125000	2,082,500.00	81,514.64	0.14
		Base	100.049268	2,000,985.36	104.125000	2,082,500.00	81,514.64	0.13
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95				4.950000	15 Jun 2028		
		90,000.000 Local	105.967756	95,370.98	107.389448	96,650.50	1,279.52	0.01
		Base	105.967756	95,370.98	107.389448	96,650.50	1,279.52	0.01
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9				2.900000	15 May 2025		
		180,000.000 Local	99.929889	179,873.80	102.163427	183,894.17	4,020.37	0.01
		Base	99.929889	179,873.80	102.163427	183,894.17	4,020.37	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75				3.750000	15 May 2030		
		1,170,000.000 Local	101.060762	1,182,410.91	99.325315	1,162,106.19	-20,304.72	0.08
		Base	101.060762	1,182,410.91	99.325315	1,162,106.19	-20,304.72	0.07
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
		190,000.000 Local	100.788111	191,497.41	83.924000	159,455.60	-32,041.81	0.01
		Base	100.788111	191,497.41	83.924000	159,455.60	-32,041.81	0.01
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049		
		60,000.000 Local	115.295400	69,177.24	106.011216	63,606.73	-5,570.51	0.00
		Base	115.295400	69,177.24	106.011216	63,606.73	-5,570.51	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
		10,000.000 Local	144.060900	14,406.09	138.655166	13,865.52	-540.57	0.00
		Base	144.060900	14,406.09	138.655166	13,865.52	-540.57	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85				4.850000	15 Mar 2044		
		10,000.000 Local	115.583500	11,558.35	115.846630	11,584.66	26.31	0.00
		Base	115.583500	11,558.35	115.846630	11,584.66	26.31	0.00
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028		
		530,000.000 Local	102.074545	540,995.09	113.984863	604,119.77	63,124.68	0.04

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		Base	102.074545	540,995.09	113.984863	604,119.77	63,124.68	0.04
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
	30,000.000	Local	115.233700	34,570.11	119.278914	35,783.67	1,213.56	0.00
		Base	115.233700	34,570.11	119.278914	35,783.67	1,213.56	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125				3.125000	31 Jul 2029		
	10,000.000	Local	102.069400	10,206.94	107.040266	10,704.03	497.09	0.00
		Base	102.069400	10,206.94	107.040266	10,704.03	497.09	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2				4.200000	31 Jan 2050		
	360,000.000	Local	107.616061	387,417.82	111.575724	401,672.61	14,254.79	0.03
		Base	107.616061	387,417.82	111.575724	401,672.61	14,254.79	0.03
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8				2.800000	31 Jan 2030		
	1,010,000.000	Local	101.196803	1,022,087.71	104.143462	1,051,848.97	29,761.26	0.07
		Base	101.196803	1,022,087.71	104.143462	1,051,848.97	29,761.26	0.07
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026		
	300,000.000	Local	99.167163	297,501.49	105.433000	316,299.00	18,797.51	0.02
		Base	99.167163	297,501.49	105.433000	316,299.00	18,797.51	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026		
	330,000.000	Local	100.176458	330,582.31	109.896193	362,657.44	32,075.13	0.02
		Base	100.176458	330,582.31	109.896193	362,657.44	32,075.13	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
	470,000.000	Local	112.975132	530,983.12	120.315786	565,484.19	34,501.07	0.04
		Base	112.975132	530,983.12	120.315786	565,484.19	34,501.07	0.04
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
	40,000.000	Local	121.297750	48,519.10	124.725012	49,890.00	1,370.90	0.00
		Base	121.297750	48,519.10	124.725012	49,890.00	1,370.90	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025		
	770,000.000	Local	103.187326	794,542.41	108.578484	836,054.33	41,511.92	0.05
		Base	103.187326	794,542.41	108.578484	836,054.33	41,511.92	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030		
	290,000.000	Local	100.000000	290,000.00	113.806151	330,037.84	40,037.84	0.02

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		Base	100.000000	290,000.00	113.806151	330,037.84	40,037.84	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
		50,000.000 Local	100.410440	50,205.22	102.631583	51,315.79	1,110.57	0.00
		Base	100.410440	50,205.22	102.631583	51,315.79	1,110.57	0.00
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					05 Feb 2027		
		40,540.540 Local	87.387267	35,427.27	89.708300	36,368.23	940.96	0.00
		Base	87.387267	35,427.27	89.708300	36,368.23	940.96	0.00
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN					18 Feb 2027		
		9,459.460 Local	87.408584	8,268.38	89.708300	8,485.92	217.54	0.00
		Base	87.408584	8,268.38	89.708300	8,485.92	217.54	0.00
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.200000	25 May 2045		
		3,794,720.250 Local	0.322665	12,244.22	0.303950	11,534.05	-710.17	0.00
Original Face:		4,480,000.000 Base	0.322665	12,244.22	0.303950	11,534.05	-710.17	0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2				6.018380	25 May 2025		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2				2.584500	25 May 2030		
		761,629.330 Local	100.000000	761,629.33	97.747090	744,470.51	-17,158.82	0.05
Original Face:		850,000.000 Base	100.000000	761,629.33	97.747090	744,470.51	-17,158.82	0.05
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023		
		21,156.500 Local	103.648949	21,928.49	107.260495	22,692.57	764.08	0.00
Original Face:		875,000.000 Base	103.648949	21,928.49	107.260495	22,692.57	764.08	0.00
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.000000	01 Mar 2038		
		168,211.490 Local	105.506152	177,473.47	114.640354	192,838.25	15,364.78	0.01
Original Face:		4,500,000.000 Base	105.506152	177,473.47	114.640354	192,838.25	15,364.78	0.01
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.500000	01 Apr 2038		
		29,286.370 Local	99.598107	29,168.67	114.802931	33,621.61	4,452.94	0.00
Original Face:		1,768,109.000 Base	99.598107	29,168.67	114.802931	33,621.61	4,452.94	0.00
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		31,810.950 Local	106.937140	34,017.72	114.847063	36,533.94	2,516.22	0.00

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Original Face:		400,000.000	Base	106.937140	34,017.72	114.847063	36,533.94	2,516.22	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038			
		27,626.630	Local	105.507766	29,148.24	114.661697	31,677.16	2,528.92	0.00
Original Face:		700,000.000	Base	105.507766	29,148.24	114.661697	31,677.16	2,528.92	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041			
		137,395.110	Local	109.810393	150,874.11	114.386647	157,161.66	6,287.55	0.01
Original Face:		700,000.000	Base	109.810393	150,874.11	114.386647	157,161.66	6,287.55	0.01
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039			
		17,475.290	Local	108.419717	18,946.66	116.182326	20,303.20	1,356.54	0.00
Original Face:		200,000.000	Base	108.419717	18,946.66	116.182326	20,303.20	1,356.54	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038			
		177,595.120	Local	107.448110	190,822.60	109.219331	193,968.20	3,145.60	0.01
Original Face:		700,000.000	Base	107.448110	190,822.60	109.219331	193,968.20	3,145.60	0.01
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.000000	01 Oct 2036			
		81,306.470	Local	109.362871	88,919.09	116.640273	94,836.09	5,917.00	0.01
Original Face:		600,000.000	Base	109.362871	88,919.09	116.640273	94,836.09	5,917.00	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039			
		30,042.410	Local	107.974593	32,438.17	114.177203	34,301.58	1,863.41	0.00
Original Face:		200,000.000	Base	107.974593	32,438.17	114.177203	34,301.58	1,863.41	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.000000	01 Jul 2047			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ2L3	FED HM LN PC POOL G08778 FG 09/47 FIXED 3				3.000000	01 Sep 2047			
		0.010	Local	3,000.000000	0.30	105.420674	0.01	-0.29	0.00
Original Face:		0.010	Base	3,000.000000	0.30	105.420674	0.01	-0.29	0.00
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5				3.500000	01 Feb 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5				5.000000	01 Jul 2048			
		179,035.000	Local	104.345452	186,814.88	109.365451	195,802.44	8,987.56	0.01

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Original Face:	320,230.000	Base	104.345452		186,814.88	109.365451	195,802.44	8,987.56	0.01
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5					3.500000	01 Dec 2048		
	0.010	Local	-100.000000		-0.01	105.535966	0.01	0.02	0.00
Original Face:	0.020	Base	-100.000000		-0.01	105.535966	0.01	0.02	0.00
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	0.000	Local	0.000000		-17.56	0.000000	0.00	17.56	0.00
		Base	0.000000		-17.56	0.000000	0.00	17.56	0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	0.000	Local	0.000000		0.81	0.000000	0.00	-0.81	0.00
		Base	0.000000		0.81	0.000000	0.00	-0.81	0.00
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5					4.500000	01 Nov 2045		
	25,774.490	Local	106.207145		27,374.35	108.736030	28,026.16	651.81	0.00
Original Face:	82,974.000	Base	106.207145		27,374.35	108.736030	28,026.16	651.81	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
	69,900.670	Local	98.013810		68,512.31	105.440541	73,703.64	5,191.33	0.00
Original Face:	100,000.000	Base	98.013810		68,512.31	105.440541	73,703.64	5,191.33	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	69,627.070	Local	98.015427		68,245.27	105.416666	73,398.54	5,153.27	0.00
Original Face:	100,000.000	Base	98.015427		68,245.27	105.416666	73,398.54	5,153.27	0.00
3130AHAP8	FEDERAL HOME LOAN BANK BONDS 10/20 VAR					0.200000	07 Oct 2020		
	1,130,000.000	Local	100.000000		1,130,000.00	100.003833	1,130,043.31	43.31	0.07
		Base	100.000000		1,130,000.00	100.003833	1,130,043.31	43.31	0.07
3131XYWF2	FED HM LN PC POOL ZM5146 FR 12/47 FIXED 4					4.000000	01 Dec 2047		
	841,025.320	Local	107.354639		902,879.70	106.413718	894,966.31	-7,913.39	0.06
Original Face:	1,300,000.000	Base	107.354639		902,879.70	106.413718	894,966.31	-7,913.39	0.06
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5					5.000000	01 Aug 2048		
	162,333.770	Local	105.020354		170,483.50	109.297080	177,426.07	6,942.57	0.01
Original Face:	304,578.000	Base	105.020354		170,483.50	109.297080	177,426.07	6,942.57	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
	162,532.660	Local	106.087921		172,427.52	109.259062	177,581.66	5,154.14	0.01

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Original Face:		300,000.000	Base	106.087921	172,427.52	109.259062	177,581.66	5,154.14	0.01
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5				3.500000	01 Jun 2048			
		658,049.920	Local	100.670206	662,460.21	108.426175	713,498.36	51,038.15	0.05
Original Face:		900,000.000	Base	100.670206	662,460.21	108.426175	713,498.36	51,038.15	0.04
31329PBX0	FED HM LN PC POOL ZA5454 FR 06/48 FIXED 4				4.000000	01 Jun 2048			
		988,028.900	Local	107.619635	1,063,313.10	106.758926	1,054,809.04	-8,504.06	0.07
Original Face:		1,600,000.000	Base	107.619635	1,063,313.10	106.758926	1,054,809.04	-8,504.06	0.07
31329PS53	FED HM LN PC POOL ZA5940 FR 11/48 FIXED 4.5				4.500000	01 Nov 2048			
		0.010	Local	-6,400.000000	-0.64	108.815842	0.01	0.65	0.00
Original Face:		0.010	Base	-6,400.000000	-0.64	108.815842	0.01	0.65	0.00
3132A5H81	FED HM LN PC POOL ZS4755 FR 02/48 FIXED 3.5				3.500000	01 Feb 2048			
		0.000	Local	0.000000	1.65	0.000000	0.00	-1.65	0.00
			Base	0.000000	1.65	0.000000	0.00	-1.65	0.00
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4				4.000000	01 Jul 2047			
		210,832.080	Local	105.050422	221,479.99	106.561326	224,665.46	3,185.47	0.01
Original Face:		399,999.990	Base	105.050422	221,479.99	106.561326	224,665.46	3,185.47	0.01
3132A5HL2	FED HM LN PC POOL ZS4735 FR 09/47 FIXED 3.5				3.500000	01 Sep 2047			
		0.000	Local	0.000000	4.22	0.000000	0.00	-4.22	0.00
			Base	0.000000	4.22	0.000000	0.00	-4.22	0.00
3132A5J71	FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5				4.500000	01 Aug 2048			
		194,566.530	Local	108.059022	210,246.69	107.555486	209,266.98	-979.71	0.01
Original Face:		399,999.990	Base	108.059022	210,246.69	107.555486	209,266.98	-979.71	0.01
3132A5KC8	FED HM LN PC POOL ZS4791 FR 09/48 FIXED 4.5				4.500000	01 Sep 2048			
		589,069.870	Local	107.619964	633,956.78	107.498336	633,240.31	-716.47	0.04
Original Face:		1,200,000.000	Base	107.619964	633,956.78	107.498336	633,240.31	-716.47	0.04
3132ACQ37	FED HM LN PC POOL ZT0474 FR 08/48 FIXED 4.5				4.500000	01 Aug 2048			
		66,373.570	Local	109.361527	72,587.15	109.178464	72,465.64	-121.51	0.00
Original Face:		100,000.000	Base	109.361527	72,587.15	109.178464	72,465.64	-121.51	0.00
3132ADXW3	FED HM LN PC POOL ZT1593 FR 01/49 FIXED 3.5				3.500000	01 Jan 2049			
		0.010	Local	-400.000000	-0.04	105.316983	0.01	0.05	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
Original Face:		0.020 Base	-400.000000	-0.04	105.316983	0.01	0.05	0.00
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5				5.000000	01 Jan 2049		
		623,010.540 Local	104.509336	651,104.18	109.175107	680,172.42	29,068.24	0.04
Original Face:		1,200,000.000 Base	104.509336	651,104.18	109.175107	680,172.42	29,068.24	0.04
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5				5.000000	01 Mar 2050		
		1,024,737.170 Local	108.181750	1,108,578.60	109.171806	1,118,724.08	10,145.48	0.07
Original Face:		1,200,000.000 Base	108.181750	1,108,578.60	109.171806	1,118,724.08	10,145.48	0.07
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043		
		110,641.030 Local	104.529251	115,652.24	108.045157	119,542.27	3,890.03	0.01
Original Face:		200,000.000 Base	104.529251	115,652.24	108.045157	119,542.27	3,890.03	0.01
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043		
		51,796.940 Local	104.579035	54,168.74	108.061900	55,972.76	1,804.02	0.00
Original Face:		100,000.000 Base	104.579035	54,168.74	108.061900	55,972.76	1,804.02	0.00
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		
		61,485.490 Local	104.583195	64,303.49	108.047826	66,433.74	2,130.25	0.00
Original Face:		100,000.000 Base	104.583195	64,303.49	108.047826	66,433.74	2,130.25	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.000000	01 Oct 2042		
		38,830.980 Local	108.513537	42,136.87	109.063339	42,350.36	213.49	0.00
Original Face:		100,000.000 Base	108.513537	42,136.87	109.063339	42,350.36	213.49	0.00
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5				3.500000	01 Nov 2042		
		157,248.500 Local	104.559636	164,418.46	108.089033	169,968.38	5,549.92	0.01
Original Face:		300,000.000 Base	104.559636	164,418.46	108.089033	169,968.38	5,549.92	0.01
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.500000	01 Dec 2042		
		57,387.040 Local	104.574761	60,012.36	108.025682	61,992.74	1,980.38	0.00
Original Face:		100,000.000 Base	104.574761	60,012.36	108.025682	61,992.74	1,980.38	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043		
		50,064.590 Local	104.583299	52,359.20	108.047293	54,093.43	1,734.23	0.00
Original Face:		100,000.000 Base	104.583299	52,359.20	108.047293	54,093.43	1,734.23	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4				4.000000	01 Aug 2043		
		45,971.000 Local	102.072589	46,923.79	108.963514	50,091.62	3,167.83	0.00

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Original Face:	100,000.000	Base	102.072589		46,923.79	108.963514	50,091.62	3,167.83	0.00
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.500000	01 Mar 2043		
	700,182.000	Local	103.521604		724,839.64	108.013287	756,289.59	31,449.95	0.05
Original Face:	1,600,000.000	Base	103.521604		724,839.64	108.013287	756,289.59	31,449.95	0.05
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
	105,029.070	Local	106.163160		111,502.18	110.967218	116,547.84	5,045.66	0.01
Original Face:	200,000.000	Base	106.163160		111,502.18	110.967218	116,547.84	5,045.66	0.01
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	495,662.670	Local	106.149636		526,144.12	110.960119	549,987.89	23,843.77	0.04
Original Face:	1,000,000.000	Base	106.149636		526,144.12	110.960119	549,987.89	23,843.77	0.03
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
	426,502.020	Local	106.158874		452,769.74	111.009993	473,459.86	20,690.12	0.03
Original Face:	800,000.000	Base	106.158874		452,769.74	111.009993	473,459.86	20,690.12	0.03
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
	97,486.190	Local	102.536585		99,959.01	109.077240	106,335.25	6,376.24	0.01
Original Face:	200,000.000	Base	102.536585		99,959.01	109.077240	106,335.25	6,376.24	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	54,692.260	Local	106.149737		58,055.69	110.993189	60,704.68	2,648.99	0.00
Original Face:	100,000.000	Base	106.149737		58,055.69	110.993189	60,704.68	2,648.99	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
	209,765.850	Local	105.404250		221,102.12	109.391783	229,466.60	8,364.48	0.02
Original Face:	500,000.000	Base	105.404250		221,102.12	109.391783	229,466.60	8,364.48	0.01
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
	41,849.960	Local	102.780074		43,013.42	112.116825	46,920.85	3,907.43	0.00
Original Face:	100,000.000	Base	102.780074		43,013.42	112.116825	46,920.85	3,907.43	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
	40,579.390	Local	102.780131		41,707.55	112.117788	45,496.71	3,789.16	0.00
Original Face:	100,000.000	Base	102.780131		41,707.55	112.117788	45,496.71	3,789.16	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
	88,058.360	Local	103.107337		90,794.63	113.155179	99,642.59	8,847.96	0.01

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Original Face:	200,000.000	Base	103.107337		90,794.63	113.155179	99,642.59	8,847.96	0.01	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043			
	81,620.840	Local	102.891835		83,981.18	112.117265	91,511.05	7,529.87	0.01	
Original Face:	200,000.000	Base	102.891835		83,981.18	112.117265	91,511.05	7,529.87	0.01	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044			
	38,462.170	Local	108.726367		41,818.52	112.131511	43,128.21	1,309.69	0.00	
Original Face:	100,000.000	Base	108.726367		41,818.52	112.131511	43,128.21	1,309.69	0.00	
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045			
	227,886.350	Local	103.811668		236,572.62	109.131065	248,694.80	12,122.18	0.02	
Original Face:	482,939.000	Base	103.811668		236,572.62	109.131065	248,694.80	12,122.18	0.02	
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4					4.000000	01 Jan 2046			
	222,204.090	Local	103.829083		230,712.47	105.987127	235,507.73	4,795.26	0.02	
Original Face:	932,126.000	Base	103.829083		230,712.47	105.987127	235,507.73	4,795.26	0.01	
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046			
	129,534.430	Local	103.833220		134,499.77	107.184377	138,840.67	4,340.90	0.01	
Original Face:	323,530.000	Base	103.833220		134,499.77	107.184377	138,840.67	4,340.90	0.01	
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046			
	122,431.490	Local	100.699240		123,287.58	108.745732	133,139.02	9,851.44	0.01	
Original Face:	200,000.000	Base	100.699240		123,287.58	108.745732	133,139.02	9,851.44	0.01	
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5					4.500000	01 May 2047			
	62,186.470	Local	106.239701		66,066.72	108.390673	67,404.33	1,337.61	0.00	
Original Face:	108,935.000	Base	106.239701		66,066.72	108.390673	67,404.33	1,337.61	0.00	
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047			
	63,811.120	Local	100.566296		64,172.48	107.074757	68,325.60	4,153.12	0.00	
Original Face:	100,000.000	Base	100.566296		64,172.48	107.074757	68,325.60	4,153.12	0.00	
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047			
	317,970.250	Local	106.244877		337,827.10	107.761049	342,648.08	4,820.98	0.02	
Original Face:	902,639.000	Base	106.244877		337,827.10	107.761049	342,648.08	4,820.98	0.02	
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046			
	1,009,124.930	Local	97.476482		983,659.48	108.461014	1,094,507.13	110,847.65	0.07	

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Original Face:	1,500,000.000	Base		97.476482	983,659.48	108.461014	1,094,507.13	110,847.65	0.07
3132XCSJ5	FED HM LN PC POOL G67721 FG 04/49 FIXED 4.5					4.500000	01 Apr 2049		
	274,472.440	Local		109.020407	299,230.97	109.452806	300,417.79	1,186.82	0.02
Original Face:	400,000.000	Base		109.020407	299,230.97	109.452806	300,417.79	1,186.82	0.02
3132XYA72	FED HM LN PC POOL Q55429 FG 04/48 FIXED 4					4.000000	01 Apr 2048		
	61,796.270	Local		101.269235	62,580.61	106.468513	65,793.57	3,212.96	0.00
Original Face:	100,000.000	Base		101.269235	62,580.61	106.468513	65,793.57	3,212.96	0.00
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4					4.000000	01 May 2048		
	0.000	Local		0.000000	3.93	0.000000	0.00	-3.93	0.00
		Base		0.000000	3.93	0.000000	0.00	-3.93	0.00
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4					4.000000	01 Jul 2048		
	0.000	Local		0.000000	20.58	0.000000	0.00	-20.58	0.00
		Base		0.000000	20.58	0.000000	0.00	-20.58	0.00
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5					5.000000	01 Aug 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5					5.000000	01 Oct 2048		
	59,962.480	Local		104.276424	62,526.73	109.357253	65,573.32	3,046.59	0.00
Original Face:	100,000.000	Base		104.276424	62,526.73	109.357253	65,573.32	3,046.59	0.00
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4					4.000000	01 Nov 2048		
	0.000	Local		0.000000	-3.39	0.000000	0.00	3.39	0.00
		Base		0.000000	-3.39	0.000000	0.00	3.39	0.00
31335B4L7	FED HM LN PC POOL G61727 FG 11/48 FIXED 4					4.000000	01 Nov 2048		
	0.000	Local		0.000000	17.00	0.000000	0.00	-17.00	0.00
		Base		0.000000	17.00	0.000000	0.00	-17.00	0.00
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3					3.000000	01 Sep 2048		
	82,567.030	Local		101.348407	83,680.37	108.073723	89,233.26	5,552.89	0.01
Original Face:	100,000.000	Base		101.348407	83,680.37	108.073723	89,233.26	5,552.89	0.01
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
	1,570,416.210	Local		97.155022	1,525,738.21	108.118553	1,697,911.28	172,173.07	0.11

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Original Face:		2,200,000.000	Base	97.155022	1,525,738.21	108.118553	1,697,911.28	172,173.07	0.11
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5				4.500000	01 Apr 2048			
		392,492.260	Local	108.956704	427,646.63	109.396425	429,372.50	1,725.87	0.03
Original Face:		600,000.000	Base	108.956704	427,646.63	109.396425	429,372.50	1,725.87	0.03
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047			
		715,584.900	Local	95.755608	685,212.67	107.719646	770,825.52	85,612.85	0.05
Original Face:		800,000.000	Base	95.755608	685,212.67	107.719646	770,825.52	85,612.85	0.05
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023			
		880,035.790	Local	103.657379	912,222.03	107.238995	943,741.54	31,519.51	0.06
Original Face:		83,014,648.000	Base	103.657379	912,222.03	107.238995	943,741.54	31,519.51	0.06
3133A02E3	FED HM LN PC POOL QA6173 FR 01/50 FIXED 3				3.000000	01 Jan 2050			
		345.350	Local	102.637904	354.46	106.040472	366.21	11.75	0.00
Original Face:		355.330	Base	102.637904	354.46	106.040472	366.21	11.75	0.00
3133A0MU5	FED HM LN PC POOL QA5771 FR 01/50 FIXED 3				3.000000	01 Jan 2050			
		97,506.440	Local	101.711241	99,175.01	106.858724	104,194.14	5,019.13	0.01
Original Face:		100,000.000	Base	101.711241	99,175.01	106.858724	104,194.14	5,019.13	0.01
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050			
		98,088.280	Local	105.923542	103,898.58	107.542952	105,487.03	1,588.45	0.01
Original Face:		100,000.000	Base	105.923542	103,898.58	107.542952	105,487.03	1,588.45	0.01
3133A2GY0	FED HM LN PC POOL QA7415 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050			
		142.260	Local	104.252777	148.31	105.189687	149.64	1.33	0.00
Original Face:		142.870	Base	104.252777	148.31	105.189687	149.64	1.33	0.00
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3				3.000000	01 Mar 2050			
		97,655.770	Local	104.545651	102,094.86	106.103049	103,615.75	1,520.89	0.01
Original Face:		100,000.000	Base	104.545651	102,094.86	106.103049	103,615.75	1,520.89	0.01
3133A3F78	FED HM LN PC POOL QA8290 FR 03/50 FIXED 3				3.000000	01 Mar 2050			
		96,518.290	Local	104.452742	100,816.00	105.501441	101,828.19	1,012.19	0.01
Original Face:		100,000.000	Base	104.452742	100,816.00	105.501441	101,828.19	1,012.19	0.01
3133KGGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3				3.000000	01 Jul 2049			
		178,404.670	Local	101.182688	180,514.64	105.549339	188,304.95	7,790.31	0.01

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Original Face:		200,000.000	Base 101.182688	180,514.64	105.549339	188,304.95	7,790.31	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		461,862.210	Local 101.888070	470,582.49	108.076461	499,164.33	28,581.84	0.03
Original Face:		500,000.000	Base 101.888070	470,582.49	108.076461	499,164.33	28,581.84	0.03
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		379,542.360	Local 101.948966	386,939.51	106.204309	403,090.34	16,150.83	0.03
Original Face:		400,000.000	Base 101.948966	386,939.51	106.204309	403,090.34	16,150.83	0.03
3133KHK62	FED HM LN PC POOL RA2117 FR 02/50 FIXED 3				3.000000	01 Feb 2050		
		97,922.730	Local 105.243032	103,056.85	105.595274	103,401.78	344.93	0.01
Original Face:		99,338.020	Base 105.243032	103,056.85	105.595274	103,401.78	344.93	0.01
3133KHL20	FED HM LN PC POOL RA2145 FR 02/50 FIXED 4.5				4.500000	01 Feb 2050		
		1,819,913.590	Local 106.804668	1,943,752.67	108.199935	1,969,145.32	25,392.65	0.13
Original Face:		1,914,824.040	Base 106.804668	1,943,752.67	108.199935	1,969,145.32	25,392.65	0.12
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4				4.000000	01 Feb 2050		
		190,777.060	Local 105.284566	200,858.80	107.122606	204,365.36	3,506.56	0.01
Original Face:		200,000.000	Base 105.284566	200,858.80	107.122606	204,365.36	3,506.56	0.01
3133KHSY3	FED HM LN PC POOL RA2335 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		1,672,503.060	Local 105.243161	1,760,195.08	105.687653	1,767,629.23	7,434.15	0.12
Original Face:		1,700,000.000	Base 105.243161	1,760,195.08	105.687653	1,767,629.23	7,434.15	0.11
3133KHTJ5	FED HM LN PC POOL RA2353 FR 03/50 FIXED 4.5				4.500000	01 Mar 2050		
		119.690	Local 107.343972	128.48	107.777290	129.00	0.52	0.00
Original Face:		119.980	Base 107.343972	128.48	107.777290	129.00	0.52	0.00
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050		
		94,443.320	Local 106.047426	100,154.71	106.579100	100,656.84	502.13	0.01
Original Face:		100,000.000	Base 106.047426	100,154.71	106.579100	100,656.84	502.13	0.01
3133KHHT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
		294,242.320	Local 104.987964	308,919.02	105.801975	311,314.19	2,395.17	0.02
Original Face:		300,000.000	Base 104.987964	308,919.02	105.801975	311,314.19	2,395.17	0.02
3133KHUN4	FED HM LN PC POOL RA2389 FR 04/50 FIXED 4.5				4.500000	01 Apr 2050		
		394,446.640	Local 107.627136	424,531.62	107.807813	425,244.30	712.68	0.03

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Original Face:		400,000.000 Base	107.627136	424,531.62	107.807813	425,244.30	712.68	0.03
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019		
		0.000 Local	0.000000	22,536.00	0.000000	0.00	-22,536.00	0.00
		Base	0.000000	22,536.00	0.000000	0.00	-22,536.00	0.00
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
		760,000.000 Local	128.155376	973,980.86	154.982112	1,177,864.05	203,883.19	0.08
		Base	128.155376	973,980.86	154.982112	1,177,864.05	203,883.19	0.07
3136A03E5	FANNIE MAE FNR 2011 87 SG				6.365500	25 Apr 2040		
		218,530.190 Local	13.548650	29,607.89	11.271240	24,631.06	-4,976.83	0.00
Original Face:		1,000,000.000 Base	13.548650	29,607.89	11.271240	24,631.06	-4,976.83	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA				6.365500	25 Oct 2041		
		155,349.850 Local	2.087179	3,242.43	20.884310	32,443.74	29,201.31	0.00
Original Face:		1,000,000.000 Base	2.087179	3,242.43	20.884310	32,443.74	29,201.31	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B				6.500000	25 Jun 2039		
		11,413.490 Local	111.724197	12,751.63	109.665190	12,516.63	-235.00	0.00
Original Face:		200,000.000 Base	111.724197	12,751.63	109.665190	12,516.63	-235.00	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B				7.000000	25 May 2042		
		41,566.670 Local	114.196976	47,467.88	123.442960	51,311.13	3,843.25	0.00
Original Face:		400,000.000 Base	114.196976	47,467.88	123.442960	51,311.13	3,843.25	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.000000	25 May 2042		
		65,790.410 Local	110.763909	72,872.03	117.569410	77,349.40	4,477.37	0.01
Original Face:		600,000.000 Base	110.763909	72,872.03	117.569410	77,349.40	4,477.37	0.00
3136A65Y6	FANNIE MAE FNR 2012 74 SA				6.465500	25 Mar 2042		
		60,802.350 Local	0.508089	308.93	19.453400	11,828.12	11,519.19	0.00
Original Face:		300,000.000 Base	0.508089	308.93	19.453400	11,828.12	11,519.19	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS				6.415500	25 Jul 2042		
		16,781.130 Local	24.887418	4,176.39	20.577190	3,453.09	-723.30	0.00
Original Face:		100,000.000 Base	24.887418	4,176.39	20.577190	3,453.09	-723.30	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS				6.465500	25 Feb 2041		
		14,089.410 Local	109.107550	15,372.61	8.307550	1,170.48	-14,202.13	0.00

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Original Face:	100,000.000	Base	109.107550		15,372.61	8.307550	1,170.48	-14,202.13	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.500000	25 Dec 2039		
	225,402.460	Local	23.887486		53,842.98	3.528990	7,954.43	-45,888.55	0.00
Original Face:	1,100,000.000	Base	23.887486		53,842.98	3.528990	7,954.43	-45,888.55	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.515000	25 Sep 2022		
	4,659,663.680	Local	1.920979		89,511.15	1.118500	52,118.34	-37,392.81	0.00
Original Face:	10,375,000.000	Base	1.920979		89,511.15	1.118500	52,118.34	-37,392.81	0.00
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
	111,600.510	Local	115.563379		128,969.32	121.570560	135,673.36	6,704.04	0.01
Original Face:	700,000.000	Base	115.563379		128,969.32	121.570560	135,673.36	6,704.04	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
	271,415.650	Local	111.414622		302,396.72	115.552070	313,626.40	11,229.68	0.02
Original Face:	1,200,000.000	Base	111.414622		302,396.72	115.552070	313,626.40	11,229.68	0.02
3136AKTB9	FANNIE MAE FNR 2014 47 AI					3.140870	25 Aug 2044		
	174,353.460	Local	14.238209		24,824.81	6.743610	11,757.72	-13,067.09	0.00
Original Face:	800,000.000	Base	14.238209		24,824.81	6.743610	11,757.72	-13,067.09	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.568000	25 Dec 2024		
	6,668,928.690	Local	3.139668		209,382.23	1.773410	118,267.45	-91,114.78	0.01
Original Face:	9,885,000.000	Base	3.139668		209,382.23	1.773410	118,267.45	-91,114.78	0.01
3136APB68	FANNIE MAE FNR 2015 55 IO					2.833890	25 Aug 2055		
	27,081.560	Local	6.034955		1,634.36	5.030170	1,362.25	-272.11	0.00
Original Face:	100,000.000	Base	6.034955		1,634.36	5.030170	1,362.25	-272.11	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					5.965500	25 Aug 2045		
	214,692.940	Local	18.739265		40,231.88	25.647350	55,063.05	14,831.17	0.00
Original Face:	400,000.000	Base	18.739265		40,231.88	25.647350	55,063.05	14,831.17	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
	99,721.770	Local	101.814839		101,531.56	110.072980	109,766.72	8,235.16	0.01
Original Face:	100,000.000	Base	101.814839		101,531.56	110.072980	109,766.72	8,235.16	0.01
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027		
	100,000.000	Local	109.435930		109,435.93	111.780510	111,780.51	2,344.58	0.01

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Original Face:	100,000.000	Base		109.435930	109,435.93	111.780510	111,780.51	2,344.58	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.228000	25 Apr 2028		
	99,990.830	Local		105.505725	105,496.05	112.219870	112,209.58	6,713.53	0.01
Original Face:	100,000.000	Base		105.505725	105,496.05	112.219870	112,209.58	6,713.53	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	200,000.000	Local		103.220025	206,440.05	119.175090	238,350.18	31,910.13	0.02
Original Face:	200,000.000	Base		103.220025	206,440.05	119.175090	238,350.18	31,910.13	0.01
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
	140,000.000	Local		101.715543	142,401.76	117.132960	163,986.14	21,584.38	0.01
Original Face:	140,000.000	Base		101.715543	142,401.76	117.132960	163,986.14	21,584.38	0.01
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
	370,000.000	Local		101.319132	374,880.79	115.126420	425,967.75	51,086.96	0.03
Original Face:	370,000.000	Base		101.319132	374,880.79	115.126420	425,967.75	51,086.96	0.03
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	420,000.000	Local		102.340276	429,829.16	115.291680	484,225.06	54,395.90	0.03
Original Face:	420,000.000	Base		102.340276	429,829.16	115.291680	484,225.06	54,395.90	0.03
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
	199,970.610	Local		100.614265	201,198.96	108.089520	216,147.27	14,948.31	0.01
Original Face:	200,000.000	Base		100.614265	201,198.96	108.089520	216,147.27	14,948.31	0.01
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2					2.700000	25 Nov 2040		
	100,000.000	Local		100.330310	100,330.31	111.871630	111,871.63	11,541.32	0.01
Original Face:	100,000.000	Base		100.330310	100,330.31	111.871630	111,871.63	11,541.32	0.01
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
	98,159.350	Local		102.513240	100,626.33	106.165170	104,211.04	3,584.71	0.01
Original Face:	100,000.000	Base		102.513240	100,626.33	106.165170	104,211.04	3,584.71	0.01
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	300,000.000	Local		99.437550	298,312.65	100.780157	302,340.47	4,027.82	0.02
Original Face:	300,000.000	Base		99.437550	298,312.65	100.780157	302,340.47	4,027.82	0.02
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
	245,141.440	Local		8.545936	20,949.63	5.616188	13,767.60	-7,182.03	0.00

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Original Face:	1,400,000.000	Base		8.545936	20,949.63	5.616188	13,767.60	-7,182.03	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
	173,622.220	Local		27.706678	48,104.95	11.787724	20,466.11	-27,638.84	0.00
Original Face:	800,000.000	Base		27.706678	48,104.95	11.787724	20,466.11	-27,638.84	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
	288,589.420	Local		29.639510	85,536.49	13.561416	39,136.81	-46,399.68	0.00
Original Face:	1,600,000.000	Base		29.639510	85,536.49	13.561416	39,136.81	-46,399.68	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
	66,226.810	Local		15.386986	10,190.31	14.969831	9,914.04	-276.27	0.00
Original Face:	600,000.000	Base		15.386986	10,190.31	14.969831	9,914.04	-276.27	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	12,963.540	Local		104.882463	13,596.48	114.508958	14,844.41	1,247.93	0.00
Original Face:	700,000.000	Base		104.882463	13,596.48	114.508958	14,844.41	1,247.93	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
	40,934.450	Local		106.499171	43,594.85	114.196790	46,745.83	3,150.98	0.00
Original Face:	861,059.000	Base		106.499171	43,594.85	114.196790	46,745.83	3,150.98	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.765250	15 Oct 2041		
	282,356.310	Local		61.480170	173,593.14	17.355120	49,003.28	-124,589.86	0.00
Original Face:	1,300,000.000	Base		61.480170	173,593.14	17.355120	49,003.28	-124,589.86	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.634853	25 Oct 2021		
	95,072.450	Local		0.632802	601.62	1.537350	1,461.60	859.98	0.00
Original Face:	119,000.000	Base		0.632802	601.62	1.537350	1,461.60	859.98	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.815250	15 Aug 2042		
	182,076.350	Local		31.434247	57,234.33	17.858310	32,515.76	-24,718.57	0.00
Original Face:	500,000.000	Base		31.434247	57,234.33	17.858310	32,515.76	-24,718.57	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
	757,469.550	Local		3.155077	23,898.75	5.422680	41,075.15	17,176.40	0.00
Original Face:	3,000,000.000	Base		3.155077	23,898.75	5.422680	41,075.15	17,176.40	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
	240,954.400	Local		88.049780	212,159.82	103.195430	248,653.93	36,494.11	0.02

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Original Face:		200,000.000	Base	88.049780		212,159.82	103.195430	248,653.93	36,494.11	0.02
3137B4A30	FREDDIE MAC FHR 4239 IO				3.500000	15 Jun 2027				
		141,567.500	Local	13.551860		19,185.03	6.605140	9,350.73	-9,834.30	0.00
Original Face:		700,000.000	Base	13.551860		19,185.03	6.605140	9,350.73	-9,834.30	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA				5.765250	15 Feb 2044				
		88,483.360	Local	19.594204		17,337.61	16.776250	14,844.19	-2,493.42	0.00
Original Face:		200,000.000	Base	19.594204		17,337.61	16.776250	14,844.19	-2,493.42	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW				5.815250	15 May 2044				
		182,608.050	Local	21.497152		39,255.53	19.496020	35,601.30	-3,654.23	0.00
Original Face:		400,000.000	Base	21.497152		39,255.53	19.496020	35,601.30	-3,654.23	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO				3.370570	15 Apr 2041				
		344,331.630	Local	17.788514		61,251.48	6.067040	20,890.74	-40,360.74	0.00
Original Face:		1,600,000.000	Base	17.788514		61,251.48	6.067040	20,890.74	-40,360.74	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.000000	15 Aug 2048				
		398,380.580	Local	96.371209		383,924.18	103.590850	412,685.83	28,761.65	0.03
Original Face:		1,100,000.000	Base	96.371209		383,924.18	103.590850	412,685.83	28,761.65	0.03
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1				1.016068	25 Jun 2029				
		999,337.470	Local	6.687418		66,829.87	6.730380	67,259.21	429.34	0.00
Original Face:		1,000,000.000	Base	6.687418		66,829.87	6.730380	67,259.21	429.34	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1				1.437214	25 Jul 2026				
		1,999,528.340	Local	7.451725		148,999.36	6.614370	132,256.20	-16,743.16	0.01
Original Face:		2,000,000.000	Base	7.451725		148,999.36	6.614370	132,256.20	-16,743.16	0.01
3137FPJ97	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1513 A3				2.797000	25 Aug 2034				
		100,000.000	Local	109.026810		109,026.81	114.181260	114,181.26	5,154.45	0.01
Original Face:		100,000.000	Base	109.026810		109,026.81	114.181260	114,181.26	5,154.45	0.01
3137FPJJ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K099 X1				1.005770	25 Sep 2029				
		1,088,799.280	Local	6.906000		75,192.48	6.915460	75,295.48	103.00	0.00
Original Face:		1,090,000.000	Base	6.906000		75,192.48	6.915460	75,295.48	103.00	0.00
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				3.800000	25 Mar 2025				
		313,344.950	Local	105.345042		330,093.37	101.402680	317,740.18	-12,353.19	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	760,000.000	Base	105.345042	330,093.37	101.402680	317,740.18	-12,353.19	0.02	
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.084500	25 Dec 2027		
	567,210.380	Local	107.344650	608,870.00	101.651970	576,580.53	-32,289.47	0.04	
Original Face:	720,000.000	Base	107.344650	608,870.00	101.651970	576,580.53	-32,289.47	0.04	
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					9.534500	25 Apr 2028		
	1,512,018.730	Local	99.997128	1,511,975.30	98.279840	1,486,009.59	-25,965.71	0.10	
Original Face:	1,530,000.000	Base	99.997128	1,511,975.30	98.279840	1,486,009.59	-25,965.71	0.09	
3137G0HW2	FREDDIE MAC STACR STACR 2016 DNA1 M3					5.718250	25 Jul 2028		
	1,018,327.430	Local	110.574348	1,126,008.92	104.490140	1,064,051.76	-61,957.16	0.07	
Original Face:	1,110,000.000	Base	110.574348	1,126,008.92	104.490140	1,064,051.76	-61,957.16	0.07	
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					4.634500	25 Mar 2030		
	850,000.000	Local	100.000000	850,000.00	99.071420	842,107.07	-7,892.93	0.06	
Original Face:	850,000.000	Base	100.000000	850,000.00	99.071420	842,107.07	-7,892.93	0.05	
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 2033		
	14,144.670	Local	104.907432	14,838.81	114.473330	16,191.87	1,353.06	0.00	
Original Face:	700,000.000	Base	104.907432	14,838.81	114.473330	16,191.87	1,353.06	0.00	
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	150,032.680	Local	105.021946	157,567.24	111.328966	167,029.83	9,462.59	0.01	
Original Face:	1,400,000.000	Base	105.021946	157,567.24	111.328966	167,029.83	9,462.59	0.01	
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	26,516.460	Local	108.282855	28,712.78	108.115671	28,668.45	-44.33	0.00	
Original Face:	100,000.000	Base	108.282855	28,712.78	108.115671	28,668.45	-44.33	0.00	
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	129,789.570	Local	108.282715	140,539.67	106.074386	137,673.49	-2,866.18	0.01	
Original Face:	500,000.000	Base	108.282715	140,539.67	106.074386	137,673.49	-2,866.18	0.01	
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
	52,270.050	Local	110.296566	57,652.07	116.137733	60,705.25	3,053.18	0.00	

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Original Face:	300,000.000	Base		110.296566	57,652.07	116.137733	60,705.25	3,053.18	0.00
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
	46,150.850	Local		102.894941	47,486.89	112.085349	51,728.34	4,241.45	0.00
Original Face:	100,000.000	Base		102.894941	47,486.89	112.085349	51,728.34	4,241.45	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
	146,462.440	Local		108.054365	158,259.06	115.941967	169,811.43	11,552.37	0.01
Original Face:	900,000.000	Base		108.054365	158,259.06	115.941967	169,811.43	11,552.37	0.01
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
	42,435.540	Local		107.156713	45,472.53	110.940712	47,078.29	1,605.76	0.00
Original Face:	100,000.000	Base		107.156713	45,472.53	110.940712	47,078.29	1,605.76	0.00
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
	237,035.440	Local		108.584273	257,383.21	114.692053	271,860.81	14,477.60	0.02
Original Face:	800,000.000	Base		108.584273	257,383.21	114.692053	271,860.81	14,477.60	0.02
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
	69,740.150	Local		101.529779	70,807.02	106.220574	74,078.39	3,271.37	0.00
Original Face:	100,000.000	Base		101.529779	70,807.02	106.220574	74,078.39	3,271.37	0.00
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
	270,000.000	Local		98.394381	265,664.83	111.084671	299,928.61	34,263.78	0.02
Original Face:	270,000.000	Base		98.394381	265,664.83	111.084671	299,928.61	34,263.78	0.02
3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84					2.840000	01 Jan 2028		
	320,000.000	Local		99.379188	318,013.40	111.242606	355,976.34	37,962.94	0.02
Original Face:	320,000.000	Base		99.379188	318,013.40	111.242606	355,976.34	37,962.94	0.02
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
	35,207.700	Local		108.453066	38,183.83	109.851315	38,676.12	492.29	0.00
Original Face:	100,000.000	Base		108.453066	38,183.83	109.851315	38,676.12	492.29	0.00
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	42,573.920	Local		103.027135	43,862.69	112.081104	47,717.32	3,854.63	0.00
Original Face:	100,000.000	Base		103.027135	43,862.69	112.081104	47,717.32	3,854.63	0.00
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	38,854.000	Local		102.895583	39,979.05	110.618026	42,979.53	3,000.48	0.00

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Original Face:	100,000.000	Base	102.895583	39,979.05	110.618026	42,979.53	3,000.48	0.00	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	62,869.410	Local	106.826579	67,161.24	109.851729	69,063.13	1,901.89	0.00	
Original Face:	200,000.000	Base	106.826579	67,161.24	109.851729	69,063.13	1,901.89	0.00	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
	39,892.300	Local	108.812628	43,407.86	109.850599	43,821.93	414.07	0.00	
Original Face:	100,000.000	Base	108.812628	43,407.86	109.850599	43,821.93	414.07	0.00	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	27,707.900	Local	108.346284	30,020.48	109.850449	30,437.25	416.77	0.00	
Original Face:	100,000.000	Base	108.346284	30,020.48	109.850449	30,437.25	416.77	0.00	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	43,709.290	Local	102.551151	44,824.38	108.932731	47,613.72	2,789.34	0.00	
Original Face:	100,000.000	Base	102.551151	44,824.38	108.932731	47,613.72	2,789.34	0.00	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
	99,643.520	Local	106.690540	106,310.21	109.230921	108,841.53	2,531.32	0.01	
Original Face:	551,126.000	Base	106.690540	106,310.21	109.230921	108,841.53	2,531.32	0.01	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	280,268.680	Local	109.793627	307,717.15	113.565685	318,289.05	10,571.90	0.02	
Original Face:	600,000.000	Base	109.793627	307,717.15	113.565685	318,289.05	10,571.90	0.02	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	146,858.720	Local	110.024335	161,580.33	115.032912	168,935.86	7,355.53	0.01	
Original Face:	300,000.000	Base	110.024335	161,580.33	115.032912	168,935.86	7,355.53	0.01	
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	44,045.420	Local	110.018204	48,457.98	115.021933	50,661.89	2,203.91	0.00	
Original Face:	100,000.000	Base	110.018204	48,457.98	115.021933	50,661.89	2,203.91	0.00	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
	128,259.050	Local	106.280524	136,314.39	110.591628	141,843.77	5,529.38	0.01	
Original Face:	300,000.000	Base	106.280524	136,314.39	110.591628	141,843.77	5,529.38	0.01	
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	306,206.680	Local	109.787527	336,176.74	113.566854	347,749.29	11,572.55	0.02	

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Original Face:		700,000.000	Base	109.787527	336,176.74	113.566854	347,749.29	11,572.55	0.02
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4				4.000000	01 Jul 2045			
		1,023,298.070	Local	106.659686	1,091,446.51	112.053315	1,146,639.41	55,192.90	0.08
Original Face:		1,900,000.000	Base	106.659686	1,091,446.51	112.053315	1,146,639.41	55,192.90	0.07
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5				3.500000	01 Dec 2045			
		1,785,445.390	Local	104.091092	1,858,489.60	106.065201	1,893,736.24	35,246.64	0.12
Original Face:		3,800,000.000	Base	104.091092	1,858,489.60	106.065201	1,893,736.24	35,246.64	0.12
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5				3.500000	01 Dec 2045			
		299,890.170	Local	102.954495	308,750.41	108.700211	325,981.25	17,230.84	0.02
Original Face:		500,000.000	Base	102.954495	308,750.41	108.700211	325,981.25	17,230.84	0.02
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046			
		1,134,915.580	Local	98.393051	1,116,678.07	106.891833	1,213,132.07	96,454.00	0.08
Original Face:		1,700,000.000	Base	98.393051	1,116,678.07	106.891833	1,213,132.07	96,454.00	0.08
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.000000	01 Aug 2046			
		233,990.530	Local	95.617468	223,735.82	107.746391	252,116.35	28,380.53	0.02
Original Face:		300,000.000	Base	95.617468	223,735.82	107.746391	252,116.35	28,380.53	0.02
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3				3.000000	01 Sep 2046			
		65,945.470	Local	101.529658	66,954.21	106.220536	70,047.63	3,093.42	0.00
Original Face:		100,000.000	Base	101.529658	66,954.21	106.220536	70,047.63	3,093.42	0.00
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4				4.000000	01 Apr 2047			
		236,032.240	Local	105.666400	249,406.77	108.476183	256,038.76	6,631.99	0.02
Original Face:		400,000.000	Base	105.666400	249,406.77	108.476183	256,038.76	6,631.99	0.02
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4				4.000000	01 Jun 2043			
		37,487.090	Local	102.804059	38,538.25	111.781330	41,903.57	3,365.32	0.00
Original Face:		100,000.000	Base	102.804059	38,538.25	111.781330	41,903.57	3,365.32	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4				4.000000	01 Jun 2043			
		83,426.310	Local	103.026995	85,951.62	112.085601	93,508.88	7,557.26	0.01
Original Face:		200,000.000	Base	103.026995	85,951.62	112.085601	93,508.88	7,557.26	0.01
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4				4.000000	01 Jul 2043			
		44,305.630	Local	102.897781	45,589.51	110.620256	49,011.00	3,421.49	0.00

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Original Face:	100,000.000	Base	102.897781	45,589.51	110.620256	49,011.00	3,421.49	0.00	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	90,453.380	Local	103.029483	93,193.65	112.085411	101,385.04	8,191.39	0.01	
Original Face:	200,000.000	Base	103.029483	93,193.65	112.085411	101,385.04	8,191.39	0.01	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	73,379.180	Local	102.838012	75,461.69	109.826563	80,589.83	5,128.14	0.01	
Original Face:	200,000.000	Base	102.838012	75,461.69	109.826563	80,589.83	5,128.14	0.01	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
	2,101,083.230	Local	106.103793	2,229,329.00	113.123762	2,376,824.39	147,495.39	0.16	
Original Face:	4,898,873.000	Base	106.103793	2,229,329.00	113.123762	2,376,824.39	147,495.39	0.15	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	185,113.190	Local	106.658985	197,439.85	111.302156	206,034.97	8,595.12	0.01	
Original Face:	715,719.000	Base	106.658985	197,439.85	111.302156	206,034.97	8,595.12	0.01	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	15,497.420	Local	106.659044	16,529.40	110.119165	17,065.63	536.23	0.00	
Original Face:	180,844.000	Base	106.659044	16,529.40	110.119165	17,065.63	536.23	0.00	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	34,793.770	Local	106.992861	37,226.85	107.846881	37,524.00	297.15	0.00	
Original Face:	498,051.000	Base	106.992861	37,226.85	107.846881	37,524.00	297.15	0.00	
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
	35,813.720	Local	106.703827	38,214.61	107.439195	38,477.97	263.36	0.00	
Original Face:	602,226.000	Base	106.703827	38,214.61	107.439195	38,477.97	263.36	0.00	
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	495,070.920	Local	103.786657	513,817.56	110.312732	546,126.26	32,308.70	0.04	
Original Face:	982,188.000	Base	103.786657	513,817.56	110.312732	546,126.26	32,308.70	0.03	
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
	295,689.900	Local	109.007024	322,322.76	118.618750	350,743.66	28,420.90	0.02	
Original Face:	2,000,000.000	Base	109.007024	322,322.76	118.618750	350,743.66	28,420.90	0.02	
31396LT75	FANNIE MAE FNR 2006 115 EI					6.455500	25 Dec 2036		
	338,174.520	Local	16.660942	56,343.06	24.882430	84,146.04	27,802.98	0.01	

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Original Face:	4,600,000.000	Base	16.660942	56,343.06	24.882430	84,146.04	27,802.98	0.01	
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
	76,741.330	Local	110.021314	84,431.82	119.476600	91,687.93	7,256.11	0.01	
Original Face:	300,000.000	Base	110.021314	84,431.82	119.476600	91,687.93	7,256.11	0.01	
31397EWH4	FREDDIE MAC FHR 3281 AI					6.245250	15 Feb 2037		
	163,550.020	Local	11.703661	19,141.34	23.670010	38,712.31	19,570.97	0.00	
Original Face:	2,100,000.000	Base	11.703661	19,141.34	23.670010	38,712.31	19,570.97	0.00	
31397QCF3	FANNIE MAE FNR 2010 150 SK					6.345500	25 Jan 2041		
	149,483.540	Local	25.115508	37,543.55	24.846220	37,141.01	-402.54	0.00	
Original Face:	1,500,000.000	Base	25.115508	37,543.55	24.846220	37,141.01	-402.54	0.00	
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
	92,663.620	Local	105.975873	98,201.08	117.762110	109,122.63	10,921.55	0.01	
Original Face:	100,000.000	Base	105.975873	98,201.08	117.762110	109,122.63	10,921.55	0.01	
31398W2M5	FREDDIE MAC FHR 3621 SB					6.045250	15 Jan 2040		
	7,253.250	Local	44.810257	3,250.20	23.144940	1,678.76	-1,571.44	0.00	
Original Face:	100,000.000	Base	44.810257	3,250.20	23.144940	1,678.76	-1,571.44	0.00	
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
	1,610.360	Local	109.085546	1,756.67	116.492460	1,875.95	119.28	0.00	
Original Face:	100,000.000	Base	109.085546	1,756.67	116.492460	1,875.95	119.28	0.00	
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	156,337.480	Local	95.649418	149,535.89	107.746290	168,447.83	18,911.94	0.01	
Original Face:	200,000.000	Base	95.649418	149,535.89	107.746290	168,447.83	18,911.94	0.01	
3140EVVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	67,561.090	Local	101.529460	68,594.41	106.220436	71,763.68	3,169.27	0.00	
Original Face:	100,000.000	Base	101.529460	68,594.41	106.220436	71,763.68	3,169.27	0.00	
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	66,460.990	Local	101.529589	67,477.57	105.564010	70,158.89	2,681.32	0.00	
Original Face:	100,000.000	Base	101.529589	67,477.57	105.564010	70,158.89	2,681.32	0.00	
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	773,432.640	Local	102.048392	789,275.57	110.562250	855,124.53	65,848.96	0.06	

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Original Face:	1,200,000.000	Base	102.048392	789,275.57	110.562250	855,124.53	65,848.96	0.05
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5				5.500000	01 Sep 2056		
	475,306.930	Local	112.226805	533,421.78	111.553112	530,219.67	-3,202.11	0.03
Original Face:	800,000.000	Base	112.226805	533,421.78	111.553112	530,219.67	-3,202.11	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5				3.500000	01 Mar 2057		
	1,434,199.680	Local	103.433302	1,483,440.09	108.781310	1,560,141.20	76,701.11	0.10
Original Face:	2,100,000.000	Base	103.433302	1,483,440.09	108.781310	1,560,141.20	76,701.11	0.10
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5				4.500000	01 Apr 2056		
	127,351.540	Local	108.043240	137,594.73	111.518247	142,020.20	4,425.47	0.01
Original Face:	200,000.000	Base	108.043240	137,594.73	111.518247	142,020.20	4,425.47	0.01
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4				4.000000	01 Jun 2057		
	911,008.870	Local	101.920869	928,508.16	110.246785	1,004,357.99	75,849.83	0.07
Original Face:	1,300,000.000	Base	101.920869	928,508.16	110.246785	1,004,357.99	75,849.83	0.06
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5				5.000000	01 Nov 2046		
	571,190.250	Local	108.530555	619,915.95	113.136813	646,226.45	26,310.50	0.04
Original Face:	1,100,000.000	Base	108.530555	619,915.95	113.136813	646,226.45	26,310.50	0.04
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4				4.000000	01 Jan 2057		
	492,690.580	Local	102.051145	502,796.38	110.562469	544,730.87	41,934.49	0.04
Original Face:	700,000.000	Base	102.051145	502,796.38	110.562469	544,730.87	41,934.49	0.03
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5				4.500000	01 Sep 2057		
	562,725.220	Local	104.636903	588,818.24	111.844764	629,378.69	40,560.45	0.04
Original Face:	800,000.000	Base	104.636903	588,818.24	111.844764	629,378.69	40,560.45	0.04
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5				3.500000	01 Sep 2047		
	543,032.360	Local	106.872316	580,351.26	105.997566	575,601.08	-4,750.18	0.04
Original Face:	700,000.000	Base	106.872316	580,351.26	105.997566	575,601.08	-4,750.18	0.04
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3				3.000000	01 Dec 2037		
	67,022.420	Local	98.017246	65,693.53	105.757384	70,881.16	5,187.63	0.00
Original Face:	100,000.000	Base	98.017246	65,693.53	105.757384	70,881.16	5,187.63	0.00
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5				4.500000	01 Jun 2048		
	373,297.050	Local	109.641175	409,287.27	110.508542	412,525.13	3,237.86	0.03

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Original Face:		500,000.000	Base 109.641175	409,287.27	110.508542	412,525.13	3,237.86	0.03
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048		
		0.000	Local 0.000000	-3.15	0.000000	0.00	3.15	0.00
			Base 0.000000	-3.15	0.000000	0.00	3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3				3.000000	01 Jun 2033		
		0.000	Local 0.000000	0.18	0.000000	0.00	-0.18	0.00
			Base 0.000000	0.18	0.000000	0.00	-0.18	0.00
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35				3.350000	01 May 2029		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3				3.300000	01 Apr 2029		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31				3.310000	01 May 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24				3.240000	01 May 2029		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16				3.160000	01 May 2029		
		118,368.460	Local 100.650072	119,137.94	114.381184	135,391.25	16,253.31	0.01
Original Face:		120,000.000	Base 100.650072	119,137.94	114.381184	135,391.25	16,253.31	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26				3.260000	01 May 2029		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWT2	FNMA POOL BL2457 FN 05/29 FIXED 3.26				3.260000	01 May 2029		
		80,000.000	Local 101.273025	81,018.42	115.544026	92,435.22	11,416.80	0.01
Original Face:		80,000.000	Base 101.273025	81,018.42	115.544026	92,435.22	11,416.80	0.01
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52				2.520000	01 Oct 2029		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00

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		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79				2.790000	01 Aug 2029		
		500,000.000	Local 101.988490	509,942.45	112.201083	561,005.42	51,062.97	0.04
Original Face:		500,000.000	Base 101.988490	509,942.45	112.201083	561,005.42	51,062.97	0.04
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84				2.840000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031		
		100,000.000	Local 101.547110	101,547.11	113.058649	113,058.65	11,511.54	0.01
Original Face:		100,000.000	Base 101.547110	101,547.11	113.058649	113,058.65	11,511.54	0.01
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93				2.930000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVEB6	FNMA POOL BL3729 FN 08/31 FIXED 2.765				2.765000	01 Aug 2031		
		100,000.000	Local 100.791530	100,791.53	112.206396	112,206.40	11,414.87	0.01
Original Face:		100,000.000	Base 100.791530	100,791.53	112.206396	112,206.40	11,414.87	0.01
3140HVEF7	FNMA POOL BL3733 FN 08/31 FIXED 2.81				2.810000	01 Aug 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77				2.770000	01 Aug 2031		
		36,000.000	Local 100.740889	36,266.72	112.253689	40,411.33	4,144.61	0.00
Original Face:		36,000.000	Base 100.740889	36,266.72	112.253689	40,411.33	4,144.61	0.00
3140HVFR0	FNMA POOL BL3775 FN 08/31 FIXED 2.765				2.765000	01 Aug 2031		
		100,000.000	Local 100.791530	100,791.53	112.206396	112,206.40	11,414.87	0.01
Original Face:		100,000.000	Base 100.791530	100,791.53	112.206396	112,206.40	11,414.87	0.01
3140HVFS8	FNMA POOL BL3776 FN 08/31 FIXED 2.765				2.765000	01 Aug 2031		
		100,000.000	Local 100.791530	100,791.53	112.206396	112,206.40	11,414.87	0.01
Original Face:		100,000.000	Base 100.791530	100,791.53	112.206396	112,206.40	11,414.87	0.01
3140HVN4	FNMA POOL BL3994 FN 09/31 FIXED 2.67				2.670000	01 Sep 2031		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00

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		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140HWA36	FNMA POOL BL4525 FN 10/31 FIXED 2.24				2.240000	01 Oct 2031			
		100,000.000	Local	105.749530	105,749.53	108.375732	108,375.73	2,626.20	0.01
Original Face:		100,000.000	Base	105.749530	105,749.53	108.375732	108,375.73	2,626.20	0.01
3140HX7H7	FNMA POOL BL6295 FN 04/32 FIXED 1.95				1.950000	01 Apr 2032			
		100,000.000	Local	103.746660	103,746.66	105.533417	105,533.42	1,786.76	0.01
Original Face:		100,000.000	Base	103.746660	103,746.66	105.533417	105,533.42	1,786.76	0.01
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26				2.260000	01 Feb 2030			
		100,000.000	Local	106.105520	106,105.52	108.467090	108,467.09	2,361.57	0.01
Original Face:		100,000.000	Base	106.105520	106,105.52	108.467090	108,467.09	2,361.57	0.01
3140HXL4	FNMA POOL BL5742 FN 02/32 FIXED 2.32				2.320000	01 Feb 2032			
		100,000.000	Local	106.617830	106,617.83	109.337840	109,337.84	2,720.01	0.01
Original Face:		100,000.000	Base	106.617830	106,617.83	109.337840	109,337.84	2,720.01	0.01
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3				2.300000	01 Feb 2030			
		100,000.000	Local	106.283430	106,283.43	108.533078	108,533.08	2,249.65	0.01
Original Face:		100,000.000	Base	106.283430	106,283.43	108.533078	108,533.08	2,249.65	0.01
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26				2.260000	01 Apr 2030			
		299,028.690	Local	103.509148	309,522.05	108.304821	323,862.49	14,340.44	0.02
Original Face:		300,000.000	Base	103.509148	309,522.05	108.304821	323,862.49	14,340.44	0.02
3140HXVW7	FNMA POOL BL6028 FN 04/30 FIXED 2.14				2.140000	01 Apr 2030			
		100,000.000	Local	102.026650	102,026.65	107.595364	107,595.36	5,568.71	0.01
Original Face:		100,000.000	Base	102.026650	102,026.65	107.595364	107,595.36	5,568.71	0.01
3140HXXM7	FNMA POOL BL6083 FN 03/30 FIXED 2.06				2.060000	01 Mar 2030			
		100,000.000	Local	104.974420	104,974.42	107.778918	107,778.92	2,804.50	0.01
Original Face:		100,000.000	Base	104.974420	104,974.42	107.778918	107,778.92	2,804.50	0.01
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06				2.060000	01 Mar 2030			
		99,645.310	Local	104.423771	104,053.39	107.566737	107,185.21	3,131.82	0.01
Original Face:		100,000.000	Base	104.423771	104,053.39	107.566737	107,185.21	3,131.82	0.01
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85				1.850000	01 Apr 2032			
		100,000.000	Local	102.094740	102,094.74	105.557973	105,557.97	3,463.23	0.01

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Original Face:	100,000.000	Base	102.094740		102,094.74	105.557973	105,557.97	3,463.23	0.01
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	887,400.780	Local	97.170285		862,289.87	108.086711	959,162.32	96,872.45	0.06
Original Face:	1,200,000.000	Base	97.170285		862,289.87	108.086711	959,162.32	96,872.45	0.06
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.000000	01 May 2048		
	103,380.810	Local	105.287625		108,847.20	109.354539	113,051.61	4,204.41	0.01
Original Face:	200,000.000	Base	105.287625		108,847.20	109.354539	113,051.61	4,204.41	0.01
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR					3.500000	01 Feb 2045		
	79,093.940	Local	102.016235		80,688.66	108.140463	85,532.55	4,843.89	0.01
Original Face:	100,000.000	Base	102.016235		80,688.66	108.140463	85,532.55	4,843.89	0.01
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	153,912.830	Local	102.008682		157,004.45	108.140908	166,442.73	9,438.28	0.01
Original Face:	200,000.000	Base	102.008682		157,004.45	108.140908	166,442.73	9,438.28	0.01
3140J9L25	FNMA POOL BM4844 FN 09/48 FIXED VAR					4.500000	01 Sep 2048		
	243,204.590	Local	108.568572		264,043.75	107.801047	262,177.09	-1,866.66	0.02
Original Face:	400,000.000	Base	108.568572		264,043.75	107.801047	262,177.09	-1,866.66	0.02
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	238,314.310	Local	102.022396		243,133.97	107.268844	255,637.01	12,503.04	0.02
Original Face:	300,000.000	Base	102.022396		243,133.97	107.268844	255,637.01	12,503.04	0.02
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
	203,494.880	Local	109.668872		223,170.54	108.906523	221,619.20	-1,551.34	0.01
Original Face:	300,000.000	Base	109.668872		223,170.54	108.906523	221,619.20	-1,551.34	0.01
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
	3,838,138.720	Local	101.000709		3,876,547.31	106.226918	4,077,136.47	200,589.16	0.27
Original Face:	5,200,000.000	Base	101.000709		3,876,547.31	106.226918	4,077,136.47	200,589.16	0.26
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
	633,777.690	Local	100.567344		637,373.39	105.962492	671,566.63	34,193.24	0.04
Original Face:	900,000.000	Base	100.567344		637,373.39	105.962492	671,566.63	34,193.24	0.04
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR					3.500000	01 Feb 2048		
	1,415,603.720	Local	100.249913		1,419,141.50	105.761002	1,497,156.68	78,015.18	0.10

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Original Face:		1,900,000.000	Base	100.249913	1,419,141.50	105.761002	1,497,156.68	78,015.18	0.09
3140JGLX1	FNMA POOL BN0341 FN 12/48 FIXED 5				5.000000	01 Dec 2048			
		420,092.190	Local	106.939324	449,243.75	109.175112	458,636.12	9,392.37	0.03
Original Face:		766,000.000	Base	106.939324	449,243.75	109.175112	458,636.12	9,392.37	0.03
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5				4.500000	01 Nov 2048			
		380,537.220	Local	109.579649	416,991.35	110.508602	420,526.36	3,535.01	0.03
Original Face:		500,000.000	Base	109.579649	416,991.35	110.508602	420,526.36	3,535.01	0.03
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4				4.000000	01 Nov 2048			
		2,451,609.270	Local	99.888890	2,448,885.28	106.040924	2,599,709.12	150,823.84	0.17
Original Face:		3,700,000.000	Base	99.888890	2,448,885.28	106.040924	2,599,709.12	150,823.84	0.16
3140JQQE6	FNMA POOL BN7652 FN 07/49 FIXED 3				3.000000	01 Jul 2049			
		827,447.080	Local	101.425283	839,240.54	105.952699	876,702.51	37,461.97	0.06
Original Face:		900,000.000	Base	101.425283	839,240.54	105.952699	876,702.51	37,461.97	0.06
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3				3.000000	01 Sep 2049			
		974,718.330	Local	102.061056	994,807.82	107.541293	1,048,224.70	53,416.88	0.07
Original Face:		1,000,000.000	Base	102.061056	994,807.82	107.541293	1,048,224.70	53,416.88	0.07
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4				4.000000	01 Jun 2049			
		82,895.490	Local	103.538323	85,828.60	106.171108	88,011.06	2,182.46	0.01
Original Face:		100,000.000	Base	103.538323	85,828.60	106.171108	88,011.06	2,182.46	0.01
3140JWQE3	FNMA POOL BO2252 FN 10/49 FIXED 3.5				3.500000	01 Oct 2049			
		278,204.920	Local	104.183822	289,844.52	107.450610	298,932.88	9,088.36	0.02
Original Face:		300,000.000	Base	104.183822	289,844.52	107.450610	298,932.88	9,088.36	0.02
3140K44S6	FNMA POOL BO8932 FN 01/50 FIXED 3				3.000000	01 Jan 2050			
		99,096.150	Local	101.466202	100,549.10	107.441170	106,470.06	5,920.96	0.01
Original Face:		100,000.000	Base	101.466202	100,549.10	107.441170	106,470.06	5,920.96	0.01
3140K5FN2	FNMA POOL BO9172 FN 12/49 FIXED 3.5				3.500000	01 Dec 2049			
		2,297.800	Local	106.813039	2,454.35	106.121640	2,438.46	-15.89	0.00
Original Face:		2,391.930	Base	106.813039	2,454.35	106.121640	2,438.46	-15.89	0.00
3140K5XW2	FNMA POOL BO9692 FN 01/50 FIXED 3				3.000000	01 Jan 2050			
		39,769.810	Local	103.309671	41,086.06	105.549621	41,976.88	890.82	0.00

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Original Face:		41,000.000	Base	103.309671	41,086.06	105.549621	41,976.88	890.82	0.00
3140K8NK3	FNMA POOL BP1293 FN 02/50 FIXED 3.5				3.500000	01 Feb 2050			
		145.580	Local	104.354994	151.92	105.189730	153.14	1.22	0.00
Original Face:		148.180	Base	104.354994	151.92	105.189730	153.14	1.22	0.00
3140K8Z46	FNMA POOL BP1662 FN 02/50 FIXED 3.5				3.500000	01 Feb 2050			
		148.490	Local	104.451478	155.10	105.189726	156.20	1.10	0.00
Original Face:		152.180	Base	104.451478	155.10	105.189726	156.20	1.10	0.00
3140K9UP2	FNMA POOL BP2389 FN 04/50 FIXED 4.5				4.500000	01 Apr 2050			
		120.120	Local	108.866134	130.77	107.415238	129.03	-1.74	0.00
Original Face:		120.260	Base	108.866134	130.77	107.415238	129.03	-1.74	0.00
3140KAFH4	FNMA POOL BP2867 FN 03/50 FIXED 3.5				3.500000	01 Mar 2050			
		150.580	Local	105.160048	158.35	105.189783	158.39	0.04	0.00
Original Face:		151.020	Base	105.160048	158.35	105.189783	158.39	0.04	0.00
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5				3.500000	01 Dec 2047			
		205,679.020	Local	101.786954	209,354.41	105.651048	217,302.04	7,947.63	0.01
Original Face:		300,000.000	Base	101.786954	209,354.41	105.651048	217,302.04	7,947.63	0.01
3140Q7EW3	FNMA POOL CA0148 FN 08/47 FIXED 4.5				4.500000	01 Aug 2047			
		144,642.440	Local	108.178409	156,471.89	107.390854	155,332.75	-1,139.14	0.01
Original Face:		278,048.570	Base	108.178409	156,471.89	107.390854	155,332.75	-1,139.14	0.01
3140Q7YP6	FNMA POOL CA0717 FN 11/47 FIXED 4.5				4.500000	01 Nov 2047			
		57,486.370	Local	108.194151	62,196.89	107.487121	61,790.44	-406.45	0.00
Original Face:		99,982.850	Base	108.194151	62,196.89	107.487121	61,790.44	-406.45	0.00
3140Q83V5	FNMA POOL CA1711 FN 05/48 FIXED 4.5				4.500000	01 May 2048			
		175,950.780	Local	108.303726	190,561.25	107.558486	189,250.00	-1,311.25	0.01
Original Face:		300,000.000	Base	108.303726	190,561.25	107.558486	189,250.00	-1,311.25	0.01
3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5				3.500000	01 Jan 2048			
		461,060.750	Local	106.686134	491,887.89	105.872076	488,134.59	-3,753.30	0.03
Original Face:		700,000.000	Base	106.686134	491,887.89	105.872076	488,134.59	-3,753.30	0.03
3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048			
		808,061.110	Local	107.961512	872,394.99	107.365840	867,581.60	-4,813.39	0.06

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Original Face:		1,400,000.000	Base	107.961512	872,394.99	107.365840	867,581.60	-4,813.39	0.05
3140Q92W2	FNMA POOL CA2588 FN 11/48 FIXED 4.5				4.500000	01 Nov 2048			
		5,324.270	Local	105.428350	5,613.29	107.435804	5,720.17	106.88	0.00
Original Face:		8,829.790	Base	105.428350	5,613.29	107.435804	5,720.17	106.88	0.00
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048			
		850,944.020	Local	104.371328	888,141.57	109.187663	929,125.89	40,984.32	0.06
Original Face:		1,500,000.000	Base	104.371328	888,141.57	109.187663	929,125.89	40,984.32	0.06
3140Q9H97	FNMA POOL CA2055 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048			
		25,736.880	Local	108.335043	27,882.06	107.498133	27,666.67	-215.39	0.00
Original Face:		44,529.190	Base	108.335043	27,882.06	107.498133	27,666.67	-215.39	0.00
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048			
		487,959.150	Local	109.190345	532,804.28	109.782902	535,695.72	2,891.44	0.04
Original Face:		700,000.000	Base	109.190345	532,804.28	109.782902	535,695.72	2,891.44	0.03
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048			
		786,785.120	Local	109.563691	862,030.82	110.351253	868,227.24	6,196.42	0.06
Original Face:		1,100,000.000	Base	109.563691	862,030.82	110.351253	868,227.24	6,196.42	0.05
3140Q9NX7	FNMA POOL CA2205 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048			
		26,083.380	Local	107.682095	28,087.13	107.475935	28,033.36	-53.77	0.00
Original Face:		46,906.720	Base	107.682095	28,087.13	107.475935	28,033.36	-53.77	0.00
3140Q9QD8	FNMA POOL CA2251 FN 08/48 FIXED 5				5.000000	01 Aug 2048			
		148,148.690	Local	108.801711	161,188.31	109.279285	161,895.83	707.52	0.01
Original Face:		300,000.000	Base	108.801711	161,188.31	109.279285	161,895.83	707.52	0.01
3140Q9VM2	FNMA POOL CA2419 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		3,243.500	Local	107.069215	3,472.79	107.366625	3,482.44	9.65	0.00
Original Face:		5,817.130	Base	107.069215	3,472.79	107.366625	3,482.44	9.65	0.00
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		648,596.500	Local	109.190734	708,207.28	109.783339	712,050.89	3,843.61	0.05
Original Face:		900,000.000	Base	109.190734	708,207.28	109.783339	712,050.89	3,843.61	0.04
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		317,448.940	Local	105.955562	336,354.81	107.516780	341,310.88	4,956.07	0.02

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Original Face:		500,000.000	Base	105.955562	336,354.81	107.516780	341,310.88	4,956.07	0.02
3140Q9XX6	FNMA POOL CA2493 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		407,082.440	Local	107.631734	438,149.89	107.476442	437,517.72	-632.17	0.03
Original Face:		800,000.000	Base	107.631734	438,149.89	107.476442	437,517.72	-632.17	0.03
3140QADF4	FNMA POOL CA2801 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048			
		13,408.580	Local	108.242334	14,513.76	108.390530	14,533.63	19.87	0.00
Original Face:		19,822.300	Base	108.242334	14,513.76	108.390530	14,533.63	19.87	0.00
3140QADH0	FNMA POOL CA2803 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048			
		17,095.500	Local	105.568132	18,047.40	107.423719	18,364.62	317.22	0.00
Original Face:		32,265.140	Base	105.568132	18,047.40	107.423719	18,364.62	317.22	0.00
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048			
		1,052,642.100	Local	105.800720	1,113,702.92	107.432120	1,130,875.72	17,172.80	0.07
Original Face:		1,600,000.000	Base	105.800720	1,113,702.92	107.432120	1,130,875.72	17,172.80	0.07
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5				4.500000	01 Feb 2049			
		20,481.630	Local	108.771372	22,278.15	108.126450	22,146.06	-132.09	0.00
Original Face:		30,136.510	Base	108.771372	22,278.15	108.126450	22,146.06	-132.09	0.00
3140QANJ5	FNMA POOL CA3092 FN 02/49 FIXED 4.5				4.500000	01 Feb 2049			
		11,372.590	Local	108.771441	12,370.13	108.628812	12,353.91	-16.22	0.00
Original Face:		16,248.770	Base	108.771441	12,370.13	108.628812	12,353.91	-16.22	0.00
3140QBBC1	FNMA POOL CA3634 FN 06/49 FIXED 3.5				3.500000	01 Jun 2049			
		173,444.350	Local	101.590602	176,203.16	106.471136	184,668.17	8,465.01	0.01
Original Face:		200,000.000	Base	101.590602	176,203.16	106.471136	184,668.17	8,465.01	0.01
3140QBHU5	FNMA POOL CA3842 FN 07/49 FIXED 4.5				4.500000	01 Jul 2049			
		21,196.080	Local	108.740814	23,048.79	108.350456	22,966.05	-82.74	0.00
Original Face:		25,724.130	Base	108.740814	23,048.79	108.350456	22,966.05	-82.74	0.00
3140QBJE9	FNMA POOL CA3860 FN 07/49 FIXED 3.5				3.500000	01 Jul 2049			
		1,839,194.200	Local	104.214863	1,916,713.71	107.299938	1,973,454.24	56,740.53	0.13
Original Face:		2,100,000.000	Base	104.214863	1,916,713.71	107.299938	1,973,454.24	56,740.53	0.12
3140QBPT9	FNMA POOL CA4033 FN 08/49 FIXED 4.5				4.500000	01 Aug 2049			
		14,529.370	Local	108.740916	15,799.37	108.483177	15,761.92	-37.45	0.00

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Original Face:		17,600.080 Base	108.740916	15,799.37	108.483177	15,761.92	-37.45	0.00
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3				3.000000	01 Sep 2049		
		743,760.860 Local	102.524329	762,535.83	105.549438	785,035.41	22,499.58	0.05
Original Face:		800,000.000 Base	102.524329	762,535.83	105.549438	785,035.41	22,499.58	0.05
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3				3.000000	01 Sep 2049		
		465,083.230 Local	102.950115	478,803.72	106.873906	497,052.61	18,248.89	0.03
Original Face:		500,000.000 Base	102.950115	478,803.72	106.873906	497,052.61	18,248.89	0.03
3140QBSY5	FNMA POOL CA4134 FN 09/49 FIXED 3				3.000000	01 Sep 2049		
		10,065.750 Local	102.554902	10,322.92	105.638502	10,633.31	310.39	0.00
Original Face:		10,757.340 Base	102.554902	10,322.92	105.638502	10,633.31	310.39	0.00
3140QC3R5	FNMA POOL CA5307 FN 03/50 FIXED 3				3.000000	01 Mar 2050		
		2,233.840 Local	103.263439	2,306.74	105.685004	2,360.83	54.09	0.00
Original Face:		2,261.700 Base	103.263439	2,306.74	105.685004	2,360.83	54.09	0.00
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4				4.000000	01 Dec 2049		
		372,472.220 Local	105.321293	392,292.56	105.914610	394,502.50	2,209.94	0.03
Original Face:		400,000.000 Base	105.321293	392,292.56	105.914610	394,502.50	2,209.94	0.02
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		389,585.140 Local	101.969120	397,256.54	105.626277	411,504.28	14,247.74	0.03
Original Face:		400,000.000 Base	101.969120	397,256.54	105.626277	411,504.28	14,247.74	0.03
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		2,608,067.940 Local	106.703125	2,782,889.99	106.319329	2,772,880.33	-10,009.66	0.18
Original Face:		2,700,000.000 Base	106.703125	2,782,889.99	106.319329	2,772,880.33	-10,009.66	0.17
3140QCYN0	FNMA POOL CA5216 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		4,442.380 Local	103.557327	4,600.41	105.595192	4,690.94	90.53	0.00
Original Face:		4,497.900 Base	103.557327	4,600.41	105.595192	4,690.94	90.53	0.00
3140QCYP5	FNMA POOL CA5217 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		1,770.570 Local	103.232292	1,827.80	106.040614	1,877.52	49.72	0.00
Original Face:		1,797.690 Base	103.232292	1,827.80	106.040614	1,877.52	49.72	0.00
3140QCYX8	FNMA POOL CA5225 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		1,174,458.460 Local	104.299588	1,224,955.34	106.930695	1,255,856.59	30,901.25	0.08

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Original Face:		1,200,000.000	Base	104.299588	1,224,955.34	106.930695	1,255,856.59	30,901.25	0.08
3140QCY6	FNMA POOL CA5226 FN 02/50 FIXED 3				3.000000	01 Feb 2050			
		308,435.150	Local	105.243028	324,606.49	105.626617	325,789.61	1,183.12	0.02
Original Face:		313,880.390	Base	105.243028	324,606.49	105.626617	325,789.61	1,183.12	0.02
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5				3.500000	01 Apr 2050			
		2,759,400.640	Local	106.703125	2,944,366.71	106.475965	2,938,098.46	-6,268.25	0.19
Original Face:		2,800,000.000	Base	106.703125	2,944,366.71	106.475965	2,938,098.46	-6,268.25	0.18
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3				3.000000	01 Jun 2050			
		599,173.440	Local	106.004635	635,151.62	105.948831	634,817.26	-334.36	0.04
Original Face:		600,000.000	Base	106.004635	635,151.62	105.948831	634,817.26	-334.36	0.04
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3				3.000000	01 Jun 2050			
		785,633.730	Local	106.082618	833,420.83	106.140488	833,875.47	454.64	0.05
Original Face:		790,000.000	Base	106.082618	833,420.83	106.140488	833,875.47	454.64	0.05
3140X47B6	FNMA POOL FM1789 FN 11/49 FIXED VAR				3.000000	01 Nov 2049			
		171,151.520	Local	103.464106	177,080.39	105.549259	180,649.16	3,568.77	0.01
Original Face:		182,000.000	Base	103.464106	177,080.39	105.549259	180,649.16	3,568.77	0.01
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR				4.500000	01 Jul 2049			
		10,917.440	Local	105.894697	11,560.99	108.018276	11,792.83	231.84	0.00
Original Face:		14,549.920	Base	105.894697	11,560.99	108.018276	11,792.83	231.84	0.00
3140X4TQ9	FNMA POOL FM1458 FN 04/49 FIXED VAR				4.500000	01 Apr 2049			
		11,703.680	Local	105.425644	12,338.68	107.376506	12,567.00	228.32	0.00
Original Face:		14,705.740	Base	105.425644	12,338.68	107.376506	12,567.00	228.32	0.00
3140X4U53	FNMA POOL FM1503 09/49 3				3.000000	01 Sep 2049			
		1,993.230	Local	101.554763	2,024.22	105.644250	2,105.73	81.51	0.00
Original Face:		2,099.660	Base	101.554763	2,024.22	105.644250	2,105.73	81.51	0.00
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR				4.500000	01 May 2049			
		29,899.310	Local	106.726510	31,910.49	108.560644	32,458.88	548.39	0.00
Original Face:		37,692.340	Base	106.726510	31,910.49	108.560644	32,458.88	548.39	0.00
3140X5F99	FNMA POOL FM1991 FN 05/49 FIXED VAR				4.500000	01 May 2049			
		355,636.750	Local	106.509513	378,786.97	107.628300	382,765.79	3,978.82	0.03

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Original Face:		500,000.000	Base	106.509513	378,786.97	107.628300	382,765.79	3,978.82	0.02
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR				3.000000	01 Dec 2049			
		578,539.900	Local	101.969031	589,931.53	106.082845	613,731.59	23,800.06	0.04
Original Face:		600,000.000	Base	101.969031	589,931.53	106.082845	613,731.59	23,800.06	0.04
3140X5KD4	FNMA POOL FM2091 FN 12/49 FIXED VAR				3.500000	01 Dec 2049			
		95,786.150	Local	104.245729	99,852.97	107.449112	102,921.37	3,068.40	0.01
Original Face:		100,000.000	Base	104.245729	99,852.97	107.449112	102,921.37	3,068.40	0.01
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR				3.500000	01 Feb 2050			
		385,094.680	Local	104.519577	402,499.33	106.085789	408,530.73	6,031.40	0.03
Original Face:		400,000.000	Base	104.519577	402,499.33	106.085789	408,530.73	6,031.40	0.03
3140X5UC5	FNMA POOL FM2378 FN 01/50 FIXED VAR				4.500000	01 Jan 2050			
		28,966.300	Local	104.871454	30,377.38	107.957711	31,271.35	893.97	0.00
Original Face:		32,857.470	Base	104.871454	30,377.38	107.957711	31,271.35	893.97	0.00
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048			
		100,000.000	Local	106.895490	106,895.49	106.823475	106,823.48	-72.01	0.01
Original Face:		100,000.000	Base	106.895490	106,895.49	106.823475	106,823.48	-72.01	0.01
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050			
		497,510.950	Local	105.127624	523,021.44	107.790358	536,268.83	13,247.39	0.04
Original Face:		500,000.000	Base	105.127624	523,021.44	107.790358	536,268.83	13,247.39	0.03
3140X6KA8	FNMA POOL FM2988 FN 02/50 FIXED VAR				4.500000	01 Feb 2050			
		1,450.190	Local	108.854702	1,578.60	107.965700	1,565.71	-12.89	0.00
Original Face:		1,457.600	Base	108.854702	1,578.60	107.965700	1,565.71	-12.89	0.00
3140X6KQ3	FNMA POOL FM3002 FN 11/49 FIXED VAR				4.500000	01 Nov 2049			
		478,129.970	Local	108.630089	519,393.01	108.267397	517,658.87	-1,734.14	0.03
Original Face:		500,000.000	Base	108.630089	519,393.01	108.267397	517,658.87	-1,734.14	0.03
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR				5.000000	01 Dec 2049			
		1,739,504.230	Local	109.036915	1,896,701.74	109.091285	1,897,647.52	945.78	0.12
Original Face:		1,900,000.000	Base	109.036915	1,896,701.74	109.091285	1,897,647.52	945.78	0.12
3140X6QN4	FNMA POOL FM3160 FN 02/49 FIXED VAR				4.500000	01 Feb 2049			
		45,641.580	Local	108.273684	49,417.82	107.354147	48,998.13	-419.69	0.00

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Original Face:	45,641.580	Base	108.273684		49,417.82	107.354147	48,998.13	-419.69	0.00
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		
	24,322.920	Local	109.477069		26,628.02	116.648009	28,372.20	1,744.18	0.00
Original Face:	500,000.000	Base	109.477069		26,628.02	116.648009	28,372.20	1,744.18	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
	36,336.760	Local	105.202473		38,227.17	114.702126	41,679.04	3,451.87	0.00
Original Face:	900,000.000	Base	105.202473		38,227.17	114.702126	41,679.04	3,451.87	0.00
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		
	50,955.250	Local	109.867129		55,983.07	116.668061	59,448.50	3,465.43	0.00
Original Face:	600,000.000	Base	109.867129		55,983.07	116.668061	59,448.50	3,465.43	0.00
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
	428,962.090	Local	107.881235		462,769.60	112.089785	480,822.68	18,053.08	0.03
Original Face:	1,200,000.000	Base	107.881235		462,769.60	112.089785	480,822.68	18,053.08	0.03
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	2,535,048.990	Local	98.389743		2,494,228.19	106.843352	2,708,531.32	214,303.13	0.18
Original Face:	3,200,000.000	Base	98.389743		2,494,228.19	106.843352	2,708,531.32	214,303.13	0.17
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
	81,862.640	Local	100.747178		82,474.30	108.626409	88,924.45	6,450.15	0.01
Original Face:	100,000.000	Base	100.747178		82,474.30	108.626409	88,924.45	6,450.15	0.01
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		
	639.190	Local	110.977956		709.36	116.400444	744.02	34.66	0.00
Original Face:	100,000.000	Base	110.977956		709.36	116.400444	744.02	34.66	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
	3,163.530	Local	111.175491		3,517.07	121.301078	3,837.40	320.33	0.00
Original Face:	100,000.000	Base	111.175491		3,517.07	121.301078	3,837.40	320.33	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	7,167.140	Local	111.357529		7,981.15	119.617707	8,573.17	592.02	0.00
Original Face:	500,000.000	Base	111.357529		7,981.15	119.617707	8,573.17	592.02	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
	37,377.100	Local	106.494030		39,804.38	114.501870	42,797.48	2,993.10	0.00

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Original Face:	1,300,984.000	Base	106.494030	39,804.38	114.501870	42,797.48	2,993.10	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5				5.000000	01 May 2038		
	40,337.760	Local	106.124014	42,808.05	114.545949	46,205.27	3,397.22	0.00
Original Face:	1,313,542.000	Base	106.124014	42,808.05	114.545949	46,205.27	3,397.22	0.00
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6				6.000000	01 Apr 2033		
	11,061.670	Local	108.874881	12,043.38	116.409572	12,876.84	833.46	0.00
Original Face:	200,000.000	Base	108.874881	12,043.38	116.409572	12,876.84	833.46	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7				7.000000	01 Nov 2038		
	4,487.800	Local	111.181202	4,989.59	111.024566	4,982.56	-7.03	0.00
Original Face:	100,000.000	Base	111.181202	4,989.59	111.024566	4,982.56	-7.03	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR				5.500000	01 Aug 2038		
	19,315.120	Local	106.305371	20,533.01	114.520983	22,119.87	1,586.86	0.00
Original Face:	491,391.000	Base	106.305371	20,533.01	114.520983	22,119.87	1,586.86	0.00
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3				3.000000	01 Sep 2042		
	42,002.830	Local	103.575021	43,504.44	108.753909	45,679.72	2,175.28	0.00
Original Face:	100,000.000	Base	103.575021	43,504.44	108.753909	45,679.72	2,175.28	0.00
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4				4.000000	01 Jun 2043		
	72,385.620	Local	102.708217	74,345.98	109.826328	79,498.47	5,152.49	0.01
Original Face:	200,000.000	Base	102.708217	74,345.98	109.826328	79,498.47	5,152.49	0.00
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5				4.500000	01 Jun 2031		
	25,474.390	Local	103.456962	26,355.03	109.148176	27,804.83	1,449.80	0.00
Original Face:	200,000.000	Base	103.456962	26,355.03	109.148176	27,804.83	1,449.80	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041		
	145,414.210	Local	105.021944	152,716.83	111.329960	161,889.58	9,172.75	0.01
Original Face:	700,000.000	Base	105.021944	152,716.83	111.329960	161,889.58	9,172.75	0.01
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5				4.500000	01 May 2031		
	74,107.330	Local	103.445044	76,660.36	109.120802	80,866.51	4,206.15	0.01
Original Face:	600,000.000	Base	103.445044	76,660.36	109.120802	80,866.51	4,206.15	0.01
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5				4.500000	01 Apr 2031		
	23,458.450	Local	103.433390	24,263.87	109.147414	25,604.29	1,340.42	0.00

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Original Face:		200,000.000	Base	103.433390	24,263.87	109.147414	25,604.29	1,340.42	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5				4.500000	01 Dec 2043			
		92,351.370	Local	107.176201	98,978.69	110.931667	102,446.91	3,468.22	0.01
Original Face:		200,000.000	Base	107.176201	98,978.69	110.931667	102,446.91	3,468.22	0.01
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5				4.500000	01 Nov 2031			
		38,365.120	Local	104.510999	40,095.77	109.641661	42,064.15	1,968.38	0.00
Original Face:		200,000.000	Base	104.510999	40,095.77	109.641661	42,064.15	1,968.38	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5				4.500000	01 Dec 2031			
		43,081.520	Local	104.525119	45,031.01	109.641539	47,235.24	2,204.23	0.00
Original Face:		200,000.000	Base	104.525119	45,031.01	109.641539	47,235.24	2,204.23	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4				4.000000	01 Aug 2042			
		71,560.310	Local	105.814676	75,721.31	108.926691	77,948.28	2,226.97	0.01
Original Face:		200,000.000	Base	105.814676	75,721.31	108.926691	77,948.28	2,226.97	0.00
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5				4.500000	01 Sep 2042			
		31,350.990	Local	107.069761	33,567.43	110.860601	34,755.90	1,188.47	0.00
Original Face:		100,000.000	Base	107.069761	33,567.43	110.860601	34,755.90	1,188.47	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4				4.000000	01 Nov 2042			
		153,673.400	Local	106.076491	163,011.35	108.943032	167,416.46	4,405.11	0.01
Original Face:		400,000.000	Base	106.076491	163,011.35	108.943032	167,416.46	4,405.11	0.01
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4				4.000000	01 Aug 2043			
		49,290.780	Local	102.551167	50,548.27	108.977097	53,715.66	3,167.39	0.00
Original Face:		100,000.000	Base	102.551167	50,548.27	108.977097	53,715.66	3,167.39	0.00
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5				4.500000	01 Sep 2043			
		141,266.280	Local	107.178960	151,407.73	110.960591	156,749.90	5,342.17	0.01
Original Face:		300,000.000	Base	107.178960	151,407.73	110.960591	156,749.90	5,342.17	0.01
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5				4.500000	01 Oct 2043			
		90,166.190	Local	107.184178	96,643.89	110.864081	99,961.92	3,318.03	0.01
Original Face:		200,000.000	Base	107.184178	96,643.89	110.864081	99,961.92	3,318.03	0.01
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5				4.500000	01 Nov 2043			
		93,287.940	Local	107.146251	99,954.53	110.922502	103,477.32	3,522.79	0.01

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Original Face:	200,000.000	Base	107.146251	99,954.53	110.922502	103,477.32	3,522.79	0.01	
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 2048		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00	
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00	
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5					5.000000	01 Oct 2048		
	307,611.800	Local	104.751404	322,227.68	109.213485	335,953.57	13,725.89	0.02	
Original Face:	600,000.000	Base	104.751404	322,227.68	109.213485	335,953.57	13,725.89	0.02	
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	759,930.330	Local	108.778751	826,642.72	109.279368	830,447.06	3,804.34	0.05	
Original Face:	1,500,000.000	Base	108.778751	826,642.72	109.279368	830,447.06	3,804.34	0.05	
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.000000	01 Nov 2046		
	1,779.170	Local	95.863240	1,705.57	105.646848	1,879.64	174.07	0.00	
Original Face:	2,587.320	Base	95.863240	1,705.57	105.646848	1,879.64	174.07	0.00	
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	
31418CU77	FNMA POOL MA3305 FN 03/48 FIXED 3.5					3.500000	01 Mar 2048		
	0.000	Local	0.000000	424.85	0.000000	0.00	-424.85	0.00	
		Base	0.000000	424.85	0.000000	0.00	-424.85	0.00	
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.000000	01 Feb 2033		
	0.000	Local	0.000000	0.40	0.000000	0.00	-0.40	0.00	
		Base	0.000000	0.40	0.000000	0.00	-0.40	0.00	
31418CXN9	FNMA POOL MA3384 FN 06/48 FIXED 4					4.000000	01 Jun 2048		
	0.000	Local	0.000000	-65.41	0.000000	0.00	65.41	0.00	
		Base	0.000000	-65.41	0.000000	0.00	65.41	0.00	
31418DGN6	FNMA POOL MA3804 FN 10/49 FIXED 4					4.000000	01 Oct 2049		
	51,227.420	Local	103.362320	52,949.85	105.915459	54,257.76	1,307.91	0.00	
Original Face:	62,682.720	Base	103.362320	52,949.85	105.915459	54,257.76	1,307.91	0.00	
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
	48,916.400	Local	110.882260	54,239.61	115.800439	56,645.41	2,405.80	0.00	

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Original Face:		900,000.000	Base	110.882260	54,239.61	115.800439	56,645.41	2,405.80	0.00
31774BAD6	FINCO I LLC TERM LOAN					27 Dec 2022			
		199,654.350	Local	100.211641	200,076.90	96.083300	191,834.49	-8,242.41	0.01
			Base	100.211641	200,076.90	96.083300	191,834.49	-8,242.41	0.01
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031			
		1,510,000.000	Local	121.196343	1,830,064.78	146.046316	2,205,299.37	375,234.59	0.14
			Base	121.196343	1,830,064.78	146.046316	2,205,299.37	375,234.59	0.14
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.900000	15 Jul 2027			
		310,000.000	Local	100.213665	310,662.36	113.127224	350,694.39	40,032.03	0.02
			Base	100.213665	310,662.36	113.127224	350,694.39	40,032.03	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047			
		200,000.000	Local	102.812025	205,624.05	126.725406	253,450.81	47,826.76	0.02
			Base	102.812025	205,624.05	126.725406	253,450.81	47,826.76	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6				1.600000	15 Jan 2026			
		120,000.000	Local	100.141758	120,170.11	100.881943	121,058.33	888.22	0.01
			Base	100.141758	120,170.11	100.881943	121,058.33	888.22	0.01
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024			
		307,601.650	Local	100.333922	308,628.80	95.500000	293,759.58	-14,869.22	0.02
			Base	100.333922	308,628.80	95.500000	293,759.58	-14,869.22	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030			
		420,000.000	Local	99.947745	419,780.53	107.325670	450,767.81	30,987.28	0.03
Original Face:		420,000.000	Base	99.947745	419,780.53	107.325670	450,767.81	30,987.28	0.03
345370CW8	FORD MOTOR COMPANY SR UNSECURED 04/25 9				9.000000	22 Apr 2025			
		80,000.000	Local	100.000000	80,000.00	108.220000	86,576.00	6,576.00	0.01
			Base	100.000000	80,000.00	108.220000	86,576.00	6,576.00	0.01
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125				5.125000	16 Jun 2025			
		200,000.000	Local	100.000000	200,000.00	100.040000	200,080.00	80.00	0.01
			Base	100.000000	200,000.00	100.040000	200,080.00	80.00	0.01
345397VU4	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875				5.875000	02 Aug 2021			
		400,000.000	Local	101.236920	404,947.68	100.970000	403,880.00	-1,067.68	0.03

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		Base	101.236920	404,947.68	100.970000	403,880.00	-1,067.68	0.03
345397XW8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336				3.336000	18 Mar 2021		
		200,000.000	Local 97.269980	194,539.96	98.971000	197,942.00	3,402.04	0.01
			Base 97.269980	194,539.96	98.971000	197,942.00	3,402.04	0.01
345397YL1	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/22 3.339				3.339000	28 Mar 2022		
		200,000.000	Local 93.955850	187,911.70	96.720000	193,440.00	5,528.30	0.01
			Base 93.955850	187,911.70	96.720000	193,440.00	5,528.30	0.01
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
		184,068.370	Local 100.484358	184,959.92	94.625000	174,174.70	-10,785.22	0.01
			Base 100.484358	184,959.92	94.625000	174,174.70	-10,785.22	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039		
		540,000.000	Local 116.253243	627,767.51	133.702925	721,995.80	94,228.29	0.05
			Base 116.253243	627,767.51	133.702925	721,995.80	94,228.29	0.05
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
		99,000.000	Local 99.072646	98,081.92	100.000000	99,000.00	918.08	0.01
			Base 99.072646	98,081.92	100.000000	99,000.00	918.08	0.01
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		376,000.000	Local 93.654745	352,141.84	98.000000	368,480.00	16,338.16	0.02
			Base 93.654745	352,141.84	98.000000	368,480.00	16,338.16	0.02
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4				5.400000	14 Nov 2034		
		30,000.000	Local 97.523433	29,257.03	98.843750	29,653.13	396.10	0.00
			Base 97.523433	29,257.03	98.843750	29,653.13	396.10	0.00
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418				4.418000	15 Nov 2035		
		430,000.000	Local 116.991119	503,061.81	101.675330	437,203.92	-65,857.89	0.03
			Base 116.991119	503,061.81	101.675330	437,203.92	-65,857.89	0.03
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25				4.250000	01 Jun 2025		
		170,000.000	Local 100.000000	170,000.00	100.875000	171,487.50	1,487.50	0.01
			Base 100.000000	170,000.00	100.875000	171,487.50	1,487.50	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		71,829.720	Local 100.148782	71,936.59	106.810962	76,722.01	4,785.42	0.01

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Original Face:		200,000.000	Base	100.148782	71,936.59	106.810962	76,722.01	4,785.42	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		212,307.100	Local	99.364769	210,958.46	106.222716	225,518.37	14,559.91	0.01
Original Face:		800,000.000	Base	99.364769	210,958.46	106.222716	225,518.37	14,559.91	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3				3.000000	15 Oct 2042			
		97,056.160	Local	102.120545	99,114.28	106.223080	103,096.04	3,981.76	0.01
Original Face:		300,000.000	Base	102.120545	99,114.28	106.223080	103,096.04	3,981.76	0.01
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3				3.000000	15 Oct 2042			
		99,234.280	Local	102.518283	101,733.28	106.222990	105,409.62	3,676.34	0.01
Original Face:		300,000.000	Base	102.518283	101,733.28	106.222990	105,409.62	3,676.34	0.01
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3				3.000000	15 Nov 2042			
		87,615.920	Local	102.518675	89,822.68	106.223169	93,068.41	3,245.73	0.01
Original Face:		300,000.000	Base	102.518675	89,822.68	106.223169	93,068.41	3,245.73	0.01
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5				3.500000	20 Mar 2045			
		29,622.650	Local	101.772866	30,147.82	107.060976	31,714.30	1,566.48	0.00
Original Face:		100,000.000	Base	101.772866	30,147.82	107.060976	31,714.30	1,566.48	0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3				3.000000	20 Aug 2046			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5				3.500000	20 Sep 2046			
		151,626.500	Local	103.827253	157,429.63	107.133540	162,442.84	5,013.21	0.01
Original Face:		300,000.000	Base	103.827253	157,429.63	107.133540	162,442.84	5,013.21	0.01
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3				3.000000	20 Nov 2046			
		175,453.640	Local	102.868724	180,486.92	106.290207	186,490.04	6,003.12	0.01
Original Face:		300,000.000	Base	102.868724	180,486.92	106.290207	186,490.04	6,003.12	0.01
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5				4.500000	20 Jul 2048			
		181,804.990	Local	104.684129	190,320.97	107.674258	195,757.17	5,436.20	0.01
Original Face:		400,000.000	Base	104.684129	190,320.97	107.674258	195,757.17	5,436.20	0.01
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5				4.500000	20 Aug 2048			
		378,066.920	Local	108.449631	410,012.18	107.034489	404,662.00	-5,350.18	0.03

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Original Face:		800,000.000	Base	108.449631	410,012.18	107.034489	404,662.00	-5,350.18	0.03
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047			
		480,150.250	Local	104.804815	503,220.58	107.424854	515,800.71	12,580.13	0.03
Original Face:		1,000,000.000	Base	104.804815	503,220.58	107.424854	515,800.71	12,580.13	0.03
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3				3.000000	20 Sep 2047			
		13,584.390	Local	97.811974	13,287.16	106.104482	14,413.65	1,126.49	0.00
Original Face:		20,000.000	Base	97.811974	13,287.16	106.104482	14,413.65	1,126.49	0.00
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4				4.000000	20 Sep 2047			
		788,899.010	Local	103.392375	815,661.42	107.196729	845,673.93	30,012.51	0.06
Original Face:		1,500,000.000	Base	103.392375	815,661.42	107.196729	845,673.93	30,012.51	0.05
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3				3.000000	20 Nov 2047			
		26,648.410	Local	100.810930	26,864.51	106.110849	28,276.85	1,412.34	0.00
Original Face:		40,000.000	Base	100.810930	26,864.51	106.110849	28,276.85	1,412.34	0.00
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5				3.500000	20 Nov 2047			
		62,739.960	Local	103.658848	65,035.52	106.382420	66,744.29	1,708.77	0.00
Original Face:		100,000.000	Base	103.658848	65,035.52	106.382420	66,744.29	1,708.77	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4				4.000000	20 Nov 2047			
		596,768.610	Local	103.892363	619,997.01	107.426498	641,087.62	21,090.61	0.04
Original Face:		1,100,000.000	Base	103.892363	619,997.01	107.426498	641,087.62	21,090.61	0.04
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3				3.000000	20 Dec 2047			
		72,300.440	Local	97.175121	70,258.04	106.119232	76,724.67	6,466.63	0.01
Original Face:		106,490.000	Base	97.175121	70,258.04	106.119232	76,724.67	6,466.63	0.00
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4				4.000000	20 Dec 2047			
		266,942.840	Local	103.098191	275,213.24	107.120505	285,950.52	10,737.28	0.02
Original Face:		500,000.000	Base	103.098191	275,213.24	107.120505	285,950.52	10,737.28	0.02
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5				5.000000	20 Dec 2047			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3				3.000000	20 Feb 2048			
		164,531.560	Local	97.174104	159,882.07	106.104482	174,575.36	14,693.29	0.01

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Original Face:	237,541.990	Base	97.174104		159,882.07	106.104482	174,575.36	14,693.29	0.01
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	632,037.060	Local	103.424397		653,680.52	106.346582	672,149.81	18,469.29	0.04
Original Face:	1,000,000.000	Base	103.424397		653,680.52	106.346582	672,149.81	18,469.29	0.04
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	218,809.900	Local	104.497584		228,651.06	107.794003	235,863.95	7,212.89	0.02
Original Face:	400,000.000	Base	104.497584		228,651.06	107.794003	235,863.95	7,212.89	0.01
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	313,201.870	Local	104.076291		325,968.89	106.947723	334,962.27	8,993.38	0.02
Original Face:	600,000.000	Base	104.076291		325,968.89	106.947723	334,962.27	8,993.38	0.02
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	200,377.190	Local	104.046359		208,485.17	106.512505	213,426.76	4,941.59	0.01
Original Face:	400,000.000	Base	104.046359		208,485.17	106.512505	213,426.76	4,941.59	0.01
36179TXW0	GNMA II POOL MA5193 G2 05/48 FIXED 4.5					4.500000	20 May 2048		
	996,169.110	Local	108.153876		1,077,395.50	107.923866	1,075,104.22	-2,291.28	0.07
Original Face:	2,200,000.000	Base	108.153876		1,077,395.50	107.923866	1,075,104.22	-2,291.28	0.07
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	413,550.610	Local	104.541415		432,331.66	107.848153	446,006.69	13,675.03	0.03
Original Face:	913,336.000	Base	104.541415		432,331.66	107.848153	446,006.69	13,675.03	0.03
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
	366,227.780	Local	104.419629		382,413.69	107.745719	394,594.75	12,181.06	0.03
Original Face:	800,000.000	Base	104.419629		382,413.69	107.745719	394,594.75	12,181.06	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
	612,039.000	Local	107.687518		659,089.61	107.682926	659,061.50	-28.11	0.04
Original Face:	1,300,000.000	Base	107.687518		659,089.61	107.682926	659,061.50	-28.11	0.04
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 2048		
	865,119.130	Local	109.407577		946,505.88	109.358655	946,082.64	-423.24	0.06
Original Face:	2,000,000.000	Base	109.407577		946,505.88	109.358655	946,082.64	-423.24	0.06
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
	256,232.030	Local	107.493513		275,432.81	107.421811	275,249.09	-183.72	0.02

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Original Face:		600,000.000	Base	107.493513	275,432.81	107.421811	275,249.09	-183.72	0.02
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5				4.500000	20 Jan 2049			
		806,358.150	Local	104.128672	839,650.03	106.857239	861,652.06	22,002.03	0.06
Original Face:		1,880,001.000	Base	104.128672	839,650.03	106.857239	861,652.06	22,002.03	0.05
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5				5.000000	20 Jan 2049			
		1,215,126.360	Local	107.215646	1,302,805.58	108.683953	1,320,647.36	17,841.78	0.09
Original Face:		2,900,000.000	Base	107.215646	1,302,805.58	108.683953	1,320,647.36	17,841.78	0.08
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5				3.500000	20 Feb 2049			
		282,610.160	Local	103.358804	292,102.48	105.717932	298,769.62	6,667.14	0.02
Original Face:		500,000.000	Base	103.358804	292,102.48	105.717932	298,769.62	6,667.14	0.02
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5				4.500000	20 Mar 2049			
		97,018.420	Local	104.328374	101,217.74	107.068474	103,876.14	2,658.40	0.01
Original Face:		200,000.010	Base	104.328374	101,217.74	107.068474	103,876.14	2,658.40	0.01
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5				4.500000	20 Apr 2049			
		167,118.510	Local	104.551531	174,724.96	106.874186	178,606.55	3,881.59	0.01
Original Face:		314,000.000	Base	104.551531	174,724.96	106.874186	178,606.55	3,881.59	0.01
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5				4.500000	20 Feb 2050			
		489,663.770	Local	107.350391	525,655.97	106.880765	523,356.38	-2,299.59	0.03
Original Face:		500,000.000	Base	107.350391	525,655.97	106.880765	523,356.38	-2,299.59	0.03
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5				4.500000	20 Mar 2050			
		296,648.660	Local	107.424399	318,673.04	106.875594	317,045.02	-1,628.02	0.02
Original Face:		300,000.000	Base	107.424399	318,673.04	106.875594	317,045.02	-1,628.02	0.02
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047			
		226,478.350	Local	103.789788	235,061.40	106.853898	242,000.95	6,939.55	0.02
Original Face:		300,000.000	Base	103.789788	235,061.40	106.853898	242,000.95	6,939.55	0.02
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047			
		216,372.920	Local	103.789790	224,573.00	107.076739	231,685.07	7,112.07	0.02
Original Face:		300,000.000	Base	103.789790	224,573.00	107.076739	231,685.07	7,112.07	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5				3.500000	20 Feb 2050			
		99,390.170	Local	105.387736	104,745.05	106.387763	105,738.98	993.93	0.01

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Original Face:	100,000.000	Base		105.387736	104,745.05	106.387763	105,738.98	993.93	0.01	
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049			
	98,877.680	Local		105.134718	103,954.77	107.635475	106,427.46	2,472.69	0.01	
Original Face:	100,000.000	Base		105.134718	103,954.77	107.635475	106,427.46	2,472.69	0.01	
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050			
	99,307.600	Local		105.913968	105,180.62	107.543308	106,798.68	1,618.06	0.01	
Original Face:	100,000.000	Base		105.913968	105,180.62	107.543308	106,798.68	1,618.06	0.01	
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 2050			
	99,434.020	Local		105.914123	105,314.67	108.473620	107,859.68	2,545.01	0.01	
Original Face:	100,000.000	Base		105.914123	105,314.67	108.473620	107,859.68	2,545.01	0.01	
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050			
	99,594.870	Local		107.090345	106,656.49	109.435762	108,992.40	2,335.91	0.01	
Original Face:	100,000.000	Base		107.090345	106,656.49	109.435762	108,992.40	2,335.91	0.01	
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050			
	398,886.820	Local		107.090470	427,169.77	108.420964	432,476.94	5,307.17	0.03	
Original Face:	400,000.000	Base		107.090470	427,169.77	108.420964	432,476.94	5,307.17	0.03	
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050			
	199,702.930	Local		106.646287	212,975.76	107.575205	214,830.84	1,855.08	0.01	
Original Face:	200,000.000	Base		106.646287	212,975.76	107.575205	214,830.84	1,855.08	0.01	
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026			
	30,000.000	Local		100.843567	30,253.07	109.259000	32,777.70	2,524.63	0.00	
		Base		100.843567	30,253.07	109.259000	32,777.70	2,524.63	0.00	
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037			
	39,517.710	Local		107.463843	42,467.25	115.892444	45,798.04	3,330.79	0.00	
Original Face:	1,600,000.000	Base		107.463843	42,467.25	115.892444	45,798.04	3,330.79	0.00	
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038			
	177,926.250	Local		108.210025	192,534.04	114.875937	204,394.45	11,860.41	0.01	
Original Face:	7,900,000.000	Base		108.210025	192,534.04	114.875937	204,394.45	11,860.41	0.01	
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040			
	34,990.450	Local		106.419695	37,236.73	109.807321	38,422.08	1,185.35	0.00	

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
Original Face:		300,000.000	Base	106.419695		37,236.73	109.807321	38,422.08	1,185.35	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.500000	20 May 2040				
		44,273.840	Local	106.451665		47,130.24	109.833807	48,627.64	1,497.40	0.00
Original Face:		400,000.000	Base	106.451665		47,130.24	109.833807	48,627.64	1,497.40	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.000000	20 May 2040				
		12,095.470	Local	107.636826		13,019.18	114.774871	13,882.56	863.38	0.00
Original Face:		222,231.000	Base	107.636826		13,019.18	114.774871	13,882.56	863.38	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.000000	20 Aug 2040				
		19,737.460	Local	107.462916		21,210.45	114.888935	22,676.16	1,465.71	0.00
Original Face:		302,944.000	Base	107.462916		21,210.45	114.888935	22,676.16	1,465.71	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.000000	20 Sep 2040				
		22,156.970	Local	104.477417		23,149.03	112.819085	24,997.29	1,848.26	0.00
Original Face:		200,000.000	Base	104.477417		23,149.03	112.819085	24,997.29	1,848.26	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.500000	20 Jan 2041				
		14,176.870	Local	104.092723		14,757.09	111.792951	15,848.74	1,091.65	0.00
Original Face:		100,000.000	Base	104.092723		14,757.09	111.792951	15,848.74	1,091.65	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6				6.000000	20 Jan 2041				
		21,949.320	Local	107.499549		23,595.42	114.777819	25,192.95	1,597.53	0.00
Original Face:		347,788.000	Base	107.499549		23,595.42	114.777819	25,192.95	1,597.53	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5				4.500000	20 Mar 2041				
		336,280.590	Local	104.167558		350,295.28	109.819368	369,301.22	19,005.94	0.02
Original Face:		2,800,000.000	Base	104.167558		350,295.28	109.819368	369,301.22	19,005.94	0.02
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6				6.000000	20 Feb 2041				
		49,732.610	Local	107.486637		53,455.91	113.574448	56,483.54	3,027.63	0.00
Original Face:		437,880.000	Base	107.486637		53,455.91	113.574448	56,483.54	3,027.63	0.00
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5				5.000000	15 Apr 2040				
		16,645.800	Local	102.982374		17,142.24	111.781674	18,606.95	1,464.71	0.00
Original Face:		100,000.000	Base	102.982374		17,142.24	111.781674	18,606.95	1,464.71	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5				5.000000	15 May 2040				
		28,967.440	Local	103.116361		29,870.17	113.280766	32,814.54	2,944.37	0.00

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Original Face:	200,000.000	Base	103.116361	29,870.17	113.280766	32,814.54	2,944.37	0.00	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					2.724000	20 Jul 2060		
	178,462.630	Local	104.172324	185,908.67	104.028390	185,651.80	-256.87	0.01	
Original Face:	430,000.000	Base	104.172324	185,908.67	104.028390	185,651.80	-256.87	0.01	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					2.674000	20 Nov 2060		
	118,834.640	Local	104.789386	124,526.09	103.667710	123,193.15	-1,332.94	0.01	
Original Face:	500,000.000	Base	104.789386	124,526.09	103.667710	123,193.15	-1,332.94	0.01	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	935,944.090	Local	101.856863	953,323.29	107.055996	1,001,984.27	48,660.98	0.07	
Original Face:	1,100,000.000	Base	101.856863	953,323.29	107.055996	1,001,984.27	48,660.98	0.06	
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
	392,223.400	Local	102.655726	402,639.78	103.260695	405,012.61	2,372.83	0.03	
Original Face:	500,000.000	Base	102.655726	402,639.78	103.260695	405,012.61	2,372.83	0.03	
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
	297,936.360	Local	103.242800	307,597.84	106.078475	316,046.35	8,448.51	0.02	
Original Face:	300,000.000	Base	103.242800	307,597.84	106.078475	316,046.35	8,448.51	0.02	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
	49,276.380	Local	104.920491	51,701.02	111.622441	55,003.50	3,302.48	0.00	
Original Face:	500,000.000	Base	104.920491	51,701.02	111.622441	55,003.50	3,302.48	0.00	
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
	50,761.320	Local	106.852678	54,239.83	109.855988	55,764.35	1,524.52	0.00	
Original Face:	400,000.000	Base	106.852678	54,239.83	109.855988	55,764.35	1,524.52	0.00	
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046		
	90,000.000	Local	102.496022	92,246.42	106.835130	96,151.62	3,905.20	0.01	
Original Face:	90,000.000	Base	102.496022	92,246.42	106.835130	96,151.62	3,905.20	0.01	
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.144699	10 Feb 2048		
	3,064,749.000	Local	4.503557	138,022.72	3.688250	113,035.60	-24,987.12	0.01	
Original Face:	4,130,000.000	Base	4.503557	138,022.72	3.688250	113,035.60	-24,987.12	0.01	
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.220766	10 Apr 2047		
	1,785,454.470	Local	5.767874	102,982.76	2.535630	45,272.52	-57,710.24	0.00	

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Original Face:		2,770,000.000	Base	5.767874	102,982.76	2.535630	45,272.52	-57,710.24	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A				1.484750	15 Sep 2031			
		860,000.000	Local	100.000000	860,000.00	95.641000	822,512.60	-37,487.40	0.05
Original Face:		860,000.000	Base	100.000000	860,000.00	95.641000	822,512.60	-37,487.40	0.05
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025			
		50,000.000	Local	112.259620	56,129.81	111.822334	55,911.17	-218.64	0.00
			Base	112.259620	56,129.81	111.822334	55,911.17	-218.64	0.00
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040			
		20,000.000	Local	118.354750	23,670.95	124.589563	24,917.91	1,246.96	0.00
			Base	118.354750	23,670.95	124.589563	24,917.91	1,246.96	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050			
		140,000.000	Local	123.574250	173,003.95	129.418158	181,185.42	8,181.47	0.01
			Base	123.574250	173,003.95	129.418158	181,185.42	8,181.47	0.01
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25				3.250000	01 Apr 2025			
		110,000.000	Local	111.017109	122,118.82	110.902236	121,992.46	-126.36	0.01
			Base	111.017109	122,118.82	110.902236	121,992.46	-126.36	0.01
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45				3.450000	01 May 2027			
		60,000.000	Local	99.848750	59,909.25	102.351425	61,410.86	1,501.61	0.00
			Base	99.848750	59,909.25	102.351425	61,410.86	1,501.61	0.00
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625				3.625000	01 May 2030			
		130,000.000	Local	99.843531	129,796.59	100.113068	130,146.99	350.40	0.01
			Base	99.843531	129,796.59	100.113068	130,146.99	350.40	0.01
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25				4.250000	01 May 2040			
		140,000.000	Local	99.719721	139,607.61	99.507796	139,310.91	-296.70	0.01
			Base	99.719721	139,607.61	99.507796	139,310.91	-296.70	0.01
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 2050			
		160,000.000	Local	99.651100	159,441.76	98.900447	158,240.72	-1,201.04	0.01
			Base	99.651100	159,441.76	98.900447	158,240.72	-1,201.04	0.01
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.150000	07 Aug 2037			
		90,000.000	Local	112.764656	101,488.19	116.547959	104,893.16	3,404.97	0.01

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		Base	112.764656	101,488.19	116.547959	104,893.16	3,404.97	0.01
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875				5.875000	14 Jan 2038		
	280,000.000	Local	115.964289	324,700.01	112.868868	316,032.83	-8,667.18	0.02
		Base	115.964289	324,700.01	112.868868	316,032.83	-8,667.18	0.02
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
	1,019,000.000	Local	135.053198	1,376,192.09	122.847736	1,251,818.43	-124,373.66	0.08
		Base	135.053198	1,376,192.09	122.847736	1,251,818.43	-124,373.66	0.08
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
	370,000.000	Local	112.735919	417,122.90	121.655422	450,125.06	33,002.16	0.03
		Base	112.735919	417,122.90	121.655422	450,125.06	33,002.16	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043		
	50,000.000	Local	113.166760	56,583.38	106.267284	53,133.64	-3,449.74	0.00
		Base	113.166760	56,583.38	106.267284	53,133.64	-3,449.74	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15				5.150000	01 Apr 2038		
	30,000.000	Local	105.506800	31,652.04	95.847519	28,754.26	-2,897.78	0.00
		Base	105.506800	31,652.04	95.847519	28,754.26	-2,897.78	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
	140,000.000	Local	94.214579	131,900.41	105.125707	147,175.99	15,275.58	0.01
		Base	94.214579	131,900.41	105.125707	147,175.99	15,275.58	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125				6.125000	01 Oct 2025		
	210,000.000	Local	99.901200	209,792.52	112.368468	235,973.78	26,181.26	0.02
		Base	99.901200	209,792.52	112.368468	235,973.78	26,181.26	0.01
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4				5.400000	02 Oct 2023		
	120,000.000	Local	99.899867	119,879.84	108.125393	129,750.47	9,870.63	0.01
		Base	99.899867	119,879.84	108.125393	129,750.47	9,870.63	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.450000	10 Apr 2022		
	240,000.000	Local	100.040783	240,097.88	101.965820	244,717.97	4,620.09	0.02
		Base	100.040783	240,097.88	101.965820	244,717.97	4,620.09	0.02
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.350000	17 Jan 2027		
	40,000.000	Local	100.891925	40,356.77	103.470342	41,388.14	1,031.37	0.00

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		Base	100.891925	40,356.77	103.470342	41,388.14	1,031.37	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.700000	01 Apr 2024		
		330,000.000 Local	101.337112	334,412.47	110.624754	365,061.69	30,649.22	0.02
		Base	101.337112	334,412.47	110.624754	365,061.69	30,649.22	0.02
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55				2.550000	01 Sep 2020		
		50,000.000 Local	99.927400	49,963.70	100.361026	50,180.51	216.81	0.00
		Base	99.927400	49,963.70	100.361026	50,180.51	216.81	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046		
		160,000.000 Local	102.486606	163,978.57	135.149515	216,239.22	52,260.65	0.01
		Base	102.486606	163,978.57	135.149515	216,239.22	52,260.65	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85				2.850000	08 May 2022		
		10,000.000 Local	99.634800	9,963.48	104.316584	10,431.66	468.18	0.00
		Base	99.634800	9,963.48	104.316584	10,431.66	468.18	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125				4.125000	30 May 2023		
		20,000.000 Local	101.403100	20,280.62	106.902907	21,380.58	1,099.96	0.00
		Base	101.403100	20,280.62	106.902907	21,380.58	1,099.96	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
		1,160,000.000 Local	100.049119	1,160,569.78	107.178221	1,243,267.36	82,697.58	0.08
		Base	100.049119	1,160,569.78	107.178221	1,243,267.36	82,697.58	0.08
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125				4.125000	12 Mar 2024		
		480,000.000 Local	99.909806	479,567.07	107.175225	514,441.08	34,874.01	0.03
		Base	99.909806	479,567.07	107.175225	514,441.08	34,874.01	0.03
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
		540,000.000 Local	120.781341	652,219.24	145.586277	786,165.90	133,946.66	0.05
		Base	120.781341	652,219.24	145.586277	786,165.90	133,946.66	0.05
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041		
		320,000.000 Local	100.393981	321,260.74	149.931416	479,780.53	158,519.79	0.03
		Base	100.393981	321,260.74	149.931416	479,780.53	158,519.79	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4				4.000000	03 Mar 2024		
		1,040,000.000 Local	101.300972	1,053,530.11	110.559638	1,149,820.24	96,290.13	0.08

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		Base	101.300972	1,053,530.11	110.559638	1,149,820.24	96,290.13	0.07
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023		
	180,000.000	Local	97.597950	175,676.31	106.105391	190,989.70	15,313.39	0.01
		Base	97.597950	175,676.31	106.105391	190,989.70	15,313.39	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR				3.814000	23 Apr 2029		
	1,500,000.000	Local	101.502747	1,522,541.20	113.045314	1,695,679.71	173,138.51	0.11
		Base	101.502747	1,522,541.20	113.045314	1,695,679.71	173,138.51	0.11
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029		
	890,000.000	Local	108.871093	968,952.73	116.348698	1,035,503.41	66,550.68	0.07
		Base	108.871093	968,952.73	116.348698	1,035,503.41	66,550.68	0.07
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5				3.500000	01 Apr 2025		
	350,000.000	Local	106.136097	371,476.34	109.650760	383,777.66	12,301.32	0.03
		Base	106.136097	371,476.34	109.650760	383,777.66	12,301.32	0.02
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.000000	29 Dec 2049		
	8,000.000	Local	79.883750	6,390.70	84.151000	6,732.08	341.38	0.00
		Base	79.883750	6,390.70	84.151000	6,732.08	341.38	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026		
	570,000.000	Local	99.468095	566,968.14	109.975905	626,862.66	59,894.52	0.04
		Base	99.468095	566,968.14	109.975905	626,862.66	59,894.52	0.04
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
	1,140,000.000	Local	117.665389	1,341,385.44	131.651176	1,500,823.41	159,437.97	0.10
		Base	117.665389	1,341,385.44	131.651176	1,500,823.41	159,437.97	0.09
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				6.460000	20 Jan 2040		
	19,247.720	Local	19.955351	3,840.95	9.213360	1,773.36	-2,067.59	0.00
Original Face:	258,000.000	Base	19.955351	3,840.95	9.213360	1,773.36	-2,067.59	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.173750	20 May 2060		
	241,954.690	Local	102.092586	247,017.80	101.084380	244,578.40	-2,439.40	0.02
Original Face:	670,000.000	Base	102.092586	247,017.80	101.084380	244,578.40	-2,439.40	0.02
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				0.633380	20 Oct 2060		
	571,296.070	Local	100.000000	571,296.07	99.483450	568,345.04	-2,951.03	0.04

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STATE STREET

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Original Face:	1,150,000.000	Base	100.000000		571,296.07	99.483450	568,345.04	-2,951.03	0.04
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					0.803380	20 Mar 2061		
	84,044.560	Local	99.990089	84,036.23		99.925210	83,981.70	-54.53	0.01
Original Face:	200,000.000	Base	99.990089	84,036.23		99.925210	83,981.70	-54.53	0.01
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					6.404870	16 Apr 2042		
	1,246,866.200	Local	25.705625	320,514.75		25.588540	319,054.86	-1,459.89	0.02
Original Face:	4,700,000.000	Base	25.705625	320,514.75		25.588540	319,054.86	-1,459.89	0.02
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.733380	20 Oct 2064		
	1,634,897.380	Local	100.030204	1,635,391.19		99.665590	1,629,430.12	-5,961.07	0.11
Original Face:	3,000,000.000	Base	100.030204	1,635,391.19		99.665590	1,629,430.12	-5,961.07	0.10
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					6.310000	20 Mar 2039		
	3,241.700	Local	19.432088	629.93		2.014950	65.32	-564.61	0.00
Original Face:	176,719.000	Base	19.432088	629.93		2.014950	65.32	-564.61	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					6.290000	20 Apr 2040		
	28,114.170	Local	40.407346	11,360.19		20.924370	5,882.71	-5,477.48	0.00
Original Face:	300,000.000	Base	40.407346	11,360.19		20.924370	5,882.71	-5,477.48	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.860000	20 Mar 2042		
	1,517,698.890	Local	23.577703	357,838.54		23.837680	361,784.20	3,945.66	0.02
Original Face:	4,800,000.000	Base	23.577703	357,838.54		23.837680	361,784.20	3,945.66	0.02
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
	250,644.590	Local	9.934114	24,899.32		3.346710	8,388.35	-16,510.97	0.00
Original Face:	1,500,000.000	Base	9.934114	24,899.32		3.346710	8,388.35	-16,510.97	0.00
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.684870	16 Mar 2047		
	3,749,545.050	Local	5.413172	202,969.31		2.938000	110,161.63	-92,807.68	0.01
Original Face:	5,680,000.000	Base	5.413172	202,969.31		2.938000	110,161.63	-92,807.68	0.01
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.693800	16 Nov 2047		
	281,251.690	Local	102.781086	289,073.54		105.608630	297,026.06	7,952.52	0.02
Original Face:	600,000.000	Base	102.781086	289,073.54		105.608630	297,026.06	7,952.52	0.02
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					2.579760	16 Jun 2048		
	34,793.770	Local	102.648146	35,715.16		104.669940	36,418.62	703.46	0.00

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Original Face:		100,000.000	Base	102.648146		35,715.16	104.669940	36,418.62	703.46	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB				0.836640		16 Aug 2054			
		5,747,173.330	Local	6.124760		352,000.56	3.385530	194,572.28	-157,428.28	0.01
Original Face:		9,230,000.000	Base	6.124760		352,000.56	3.385530	194,572.28	-157,428.28	0.01
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ				5.410000		20 Aug 2044			
		130,046.600	Local	26.116423		33,963.52	19.364810	25,183.28	-8,780.24	0.00
Original Face:		400,000.000	Base	26.116423		33,963.52	19.364810	25,183.28	-8,780.24	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA				4.000000		20 Nov 2044			
		642,685.140	Local	63.910535		410,743.51	13.780090	88,562.59	-322,180.92	0.01
Original Face:		3,000,000.000	Base	63.910535		410,743.51	13.780090	88,562.59	-322,180.92	0.01
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB				3.150000		16 Jun 2060			
		240,462.350	Local	98.480590		236,808.74	104.722610	251,818.45	15,009.71	0.02
Original Face:		250,000.000	Base	98.480590		236,808.74	104.722610	251,818.45	15,009.71	0.02
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL				1.340000		20 May 2070			
		600,000.000	Local	103.322108		619,932.65	104.248010	625,488.06	5,555.41	0.04
Original Face:		600,000.000	Base	103.322108		619,932.65	104.248010	625,488.06	5,555.41	0.04
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF				1.440000		20 Apr 2070			
		392,650.780	Local	102.791809		403,612.84	102.691960	403,220.78	-392.06	0.03
Original Face:		400,000.000	Base	102.791809		403,612.84	102.691960	403,220.78	-392.06	0.03
38382AKD6	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 123 A				3.000000		20 Oct 2049			
		177,722.960	Local	101.130377		179,731.90	107.502700	191,056.98	11,325.08	0.01
Original Face:		200,000.000	Base	101.130377		179,731.90	107.502700	191,056.98	11,325.08	0.01
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI				3.500000		20 Apr 2050			
		397,600.060	Local	16.745543		66,580.29	16.796070	66,781.18	200.89	0.00
Original Face:		400,000.000	Base	16.745543		66,580.29	16.796070	66,781.18	200.89	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI				3.500000		20 Apr 2050			
		99,517.160	Local	16.942807		16,861.00	17.576930	17,492.06	631.06	0.00
Original Face:		100,000.000	Base	16.942807		16,861.00	17.576930	17,492.06	631.06	0.00
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

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		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027		
		1,085,298.120 Local	100.188779	1,087,346.94	96.083300	1,042,790.25	-44,556.69	0.07
		Base	100.188779	1,087,346.94	96.083300	1,042,790.25	-44,556.69	0.07
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1				1.100000	23 Jun 2025		
		110,000.000 Local	99.908391	109,899.23	100.364424	110,400.87	501.64	0.01
		Base	99.908391	109,899.23	100.364424	110,400.87	501.64	0.01
404119BQ1	HCA INC SR SECURED 04/25 5.25				5.250000	15 Apr 2025		
		180,000.000 Local	101.282783	182,309.01	114.686250	206,435.25	24,126.24	0.01
		Base	101.282783	182,309.01	114.686250	206,435.25	24,126.24	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375000	01 Feb 2025		
		100,000.000 Local	107.242280	107,242.28	107.125000	107,125.00	-117.28	0.01
		Base	107.242280	107,242.28	107.125000	107,125.00	-117.28	0.01
404119BT5	HCA INC SR SECURED 06/26 5.25				5.250000	15 Jun 2026		
		30,000.000 Local	100.510933	30,153.28	115.532259	34,659.68	4,506.40	0.00
		Base	100.510933	30,153.28	115.532259	34,659.68	4,506.40	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5				4.500000	15 Feb 2027		
		20,000.000 Local	96.583100	19,316.62	111.497074	22,299.41	2,982.79	0.00
		Base	96.583100	19,316.62	111.497074	22,299.41	2,982.79	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
		40,000.000 Local	102.574775	41,029.91	121.779195	48,711.68	7,681.77	0.00
		Base	102.574775	41,029.91	121.779195	48,711.68	7,681.77	0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875				5.875000	01 Feb 2029		
		220,000.000 Local	114.923041	252,830.69	113.159000	248,949.80	-3,880.89	0.02
		Base	114.923041	252,830.69	113.159000	248,949.80	-3,880.89	0.02
404119CA5	HCA INC COMPANY GUAR 09/30 3.5				3.500000	01 Sep 2030		
		220,000.000 Local	99.295777	218,450.71	96.317196	211,897.83	-6,552.88	0.01
		Base	99.295777	218,450.71	96.317196	211,897.83	-6,552.88	0.01
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026		
		80,000.000 Local	100.000000	80,000.00	108.875000	87,100.00	7,100.00	0.01

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		Base	100.000000	80,000.00	108.875000	87,100.00	7,100.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
	60,000.000	Local	101.735983	61,041.59	111.625000	66,975.00	5,933.41	0.00
		Base	101.735983	61,041.59	111.625000	66,975.00	5,933.41	0.00
404122BA0	HCA INC TERM LOAN B12					13 Mar 2025		
	97,504.530	Local	100.656595	98,144.74	97.800000	95,359.43	-2,785.31	0.01
		Base	100.656595	98,144.74	97.800000	95,359.43	-2,785.31	0.01
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025		
	340,000.000	Local	99.535429	338,420.46	109.101605	370,945.46	32,525.00	0.02
		Base	99.535429	338,420.46	109.101605	370,945.46	32,525.00	0.02
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		
	300,000.000	Local	100.000000	300,000.00	102.625000	307,875.00	7,875.00	0.02
		Base	100.000000	300,000.00	102.625000	307,875.00	7,875.00	0.02
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029		
	1,420,000.000	Local	100.472519	1,426,709.77	115.532103	1,640,555.86	213,846.09	0.11
		Base	100.472519	1,426,709.77	115.532103	1,640,555.86	213,846.09	0.10
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030		
	1,390,000.000	Local	107.676096	1,496,697.73	111.009392	1,543,030.55	46,332.82	0.10
		Base	107.676096	1,496,697.73	111.009392	1,543,030.55	46,332.82	0.10
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026		
	760,000.000	Local	100.000000	760,000.00	101.032291	767,845.41	7,845.41	0.05
		Base	100.000000	760,000.00	101.032291	767,845.41	7,845.41	0.05
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031		
	610,000.000	Local	100.000000	610,000.00	102.118555	622,923.19	12,923.19	0.04
		Base	100.000000	610,000.00	102.118555	622,923.19	12,923.19	0.04
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025		
	30,000.000	Local	100.402867	30,120.86	108.012200	32,403.66	2,282.80	0.00
		Base	100.402867	30,120.86	108.012200	32,403.66	2,282.80	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625				4.625000	15 May 2024		
	20,000.000	Local	98.327800	19,665.56	99.500000	19,900.00	234.44	0.00

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		Base	98.327800	19,665.56	99.500000	19,900.00	234.44	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026		
	90,000.000	Local	97.181778	87,463.60	100.750000	90,675.00	3,211.40	0.01
		Base	97.181778	87,463.60	100.750000	90,675.00	3,211.40	0.01
410345AN2	HANESBRANDS INC COMPANY GUAR 144A 05/25 5.375				5.375000	15 May 2025		
	200,000.000	Local	100.373650	200,747.30	101.125000	202,250.00	1,502.70	0.01
		Base	100.373650	200,747.30	101.125000	202,250.00	1,502.70	0.01
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
	120,000.000	Local	102.280208	122,736.25	131.380219	157,656.26	34,920.01	0.01
		Base	102.280208	122,736.25	131.380219	157,656.26	34,920.01	0.01
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				1.834750	15 May 2038		
	2,090,000.000	Local	100.000000	2,090,000.00	89.985580	1,880,698.62	-209,301.38	0.12
Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	89.985580	1,880,698.62	-209,301.38	0.12
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75				6.750000	15 Mar 2032		
	10,000.000	Local	127.119800	12,711.98	124.783843	12,478.38	-233.60	0.00
		Base	127.119800	12,711.98	124.783843	12,478.38	-233.60	0.00
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		
	10,000.000	Local	123.707300	12,370.73	125.863641	12,586.36	215.63	0.00
		Base	123.707300	12,370.73	125.863641	12,586.36	215.63	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	80,000.000	Local	99.817975	79,854.38	100.574134	80,459.31	604.93	0.01
		Base	99.817975	79,854.38	100.574134	80,459.31	604.93	0.01
42806DCN7	HERTZ VEHICLE FINANCING LLC HERTZ 2019 3A A 144A				2.670000	26 Dec 2025		
	386,315.680	Local	99.999568	386,314.01	99.064560	382,701.93	-3,612.08	0.03
Original Face:	480,000.000	Base	99.999568	386,314.01	99.064560	382,701.93	-3,612.08	0.02
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125				5.125000	01 May 2026		
	50,000.000	Local	99.562100	49,781.05	99.563000	49,781.50	0.45	0.00
		Base	99.562100	49,781.05	99.563000	49,781.50	0.45	0.00
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375				5.375000	01 May 2025		
	230,000.000	Local	100.519513	231,194.88	100.000000	230,000.00	-1,194.88	0.02

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		Base	100.519513	231,194.88	100.000000	230,000.00	-1,194.88	0.01
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75				5.750000	01 May 2028		
	90,000.000	Local	100.268289	90,241.46	101.000000	90,900.00	658.54	0.01
		Base	100.268289	90,241.46	101.000000	90,900.00	658.54	0.01
432891AH2	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/25 4.625				4.625000	01 Apr 2025		
	10,000.000	Local	99.025000	9,902.50	97.771000	9,777.10	-125.40	0.00
		Base	99.025000	9,902.50	97.771000	9,777.10	-125.40	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	97.625000	126,912.50	-3,087.50	0.01
		Base	100.000000	130,000.00	97.625000	126,912.50	-3,087.50	0.01
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B					22 Jun 2026		
	472,666.750	Local	100.621518	475,604.46	92.958300	439,382.98	-36,221.48	0.03
		Base	100.621518	475,604.46	92.958300	439,382.98	-36,221.48	0.03
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047		
	40,000.000	Local	109.389375	43,755.75	121.565815	48,626.33	4,870.58	0.00
		Base	109.389375	43,755.75	121.565815	48,626.33	4,870.58	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028		
	30,000.000	Local	119.112933	35,733.88	119.611413	35,883.42	149.54	0.00
		Base	119.112933	35,733.88	119.611413	35,883.42	149.54	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	180,000.000	Local	106.018128	190,832.63	109.559337	197,206.81	6,374.18	0.01
		Base	106.018128	190,832.63	109.559337	197,206.81	6,374.18	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7				2.700000	15 Apr 2030		
	200,000.000	Local	99.453380	198,906.76	109.809614	219,619.23	20,712.47	0.01
		Base	99.453380	198,906.76	109.809614	219,619.23	20,712.47	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040		
	230,000.000	Local	102.095917	234,820.61	112.258744	258,195.11	23,374.50	0.02
		Base	102.095917	234,820.61	112.258744	258,195.11	23,374.50	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050		
	610,000.000	Local	105.519680	643,670.05	114.253682	696,947.46	53,277.41	0.05

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		Base	105.519680	643,670.05	114.253682	696,947.46	53,277.41	0.04
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
	200,000.000	Local	99.990225	199,980.45	102.414670	204,829.34	4,848.89	0.01
		Base	99.990225	199,980.45	102.414670	204,829.34	4,848.89	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
	50,000.000	Local	101.403540	50,701.77	121.256104	60,628.05	9,926.28	0.00
		Base	101.403540	50,701.77	121.256104	60,628.05	9,926.28	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
	40,000.000	Local	104.616650	41,846.66	131.340908	52,536.36	10,689.70	0.00
		Base	104.616650	41,846.66	131.340908	52,536.36	10,689.70	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.950000	15 Mar 2027		
	220,000.000	Local	101.271309	222,796.88	113.380607	249,437.34	26,640.46	0.02
		Base	101.271309	222,796.88	113.380607	249,437.34	26,640.46	0.02
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
	10,000.000	Local	103.212700	10,321.27	130.350207	13,035.02	2,713.75	0.00
		Base	103.212700	10,321.27	130.350207	13,035.02	2,713.75	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5				4.500000	01 Apr 2025		
	50,000.000	Local	111.927600	55,963.80	113.853690	56,926.85	963.05	0.00
		Base	111.927600	55,963.80	113.853690	56,926.85	963.05	0.00
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN					01 May 2026		
	160,481.850	Local	100.000000	160,481.85	91.916700	147,509.62	-12,972.23	0.01
		Base	100.000000	160,481.85	91.916700	147,509.62	-12,972.23	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25				5.250000	08 Jan 2047		
	200,000.000	Local	100.966695	201,933.39	125.022085	250,044.17	48,110.78	0.02
		Base	100.966695	201,933.39	125.022085	250,044.17	48,110.78	0.02
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5				3.500000	11 Jan 2028		
	260,000.000	Local	99.669731	259,141.30	106.303078	276,388.00	17,246.70	0.02
		Base	99.669731	259,141.30	106.303078	276,388.00	17,246.70	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
	590,000.000	Local	95.194402	561,646.97	112.513563	663,830.02	102,183.05	0.04

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		Base	95.194402	561,646.97	112.513563	663,830.02	102,183.05	0.04
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7				3.700000	29 Jul 2025		
	100,000.000	Local	101.058390	101,058.39	113.617367	113,617.37	12,558.98	0.01
		Base	101.058390	101,058.39	113.617367	113,617.37	12,558.98	0.01
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6				4.600000	25 Mar 2040		
	120,000.000	Local	112.433442	134,920.13	131.996708	158,396.05	23,475.92	0.01
		Base	112.433442	134,920.13	131.996708	158,396.05	23,475.92	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75				4.750000	25 Mar 2050		
	870,000.000	Local	110.105274	957,915.88	140.975989	1,226,491.10	268,575.22	0.08
		Base	110.105274	957,915.88	140.975989	1,226,491.10	268,575.22	0.08
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95				4.950000	25 Mar 2060		
	310,000.000	Local	119.983119	371,947.67	146.890816	455,361.53	83,413.86	0.03
		Base	119.983119	371,947.67	146.890816	455,361.53	83,413.86	0.03
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024		
	640,000.000	Local	99.699180	638,074.75	108.290199	693,057.27	54,982.52	0.05
		Base	99.699180	638,074.75	108.290199	693,057.27	54,982.52	0.04
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625000	15 Jan 2022		
	170,000.000	Local	106.989894	181,882.82	107.431677	182,633.85	751.03	0.01
		Base	106.989894	181,882.82	107.431677	182,633.85	751.03	0.01
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017000	26 Jun 2024		
	900,000.000	Local	99.839137	898,552.23	102.466218	922,195.96	23,643.73	0.06
		Base	99.839137	898,552.23	102.466218	922,195.96	23,643.73	0.06
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026		
	350,000.000	Local	95.066091	332,731.32	105.375641	368,814.74	36,083.42	0.02
		Base	95.066091	332,731.32	105.375641	368,814.74	36,083.42	0.02
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125				3.125000	14 Jul 2022		
	200,000.000	Local	99.933520	199,867.04	101.859152	203,718.30	3,851.26	0.01
		Base	99.933520	199,867.04	101.859152	203,718.30	3,851.26	0.01
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375				3.375000	12 Jan 2023		
	200,000.000	Local	99.862910	199,725.82	102.838985	205,677.97	5,952.15	0.01

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		Base	99.862910	199,725.82	102.838985	205,677.97	5,952.15	0.01
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1					31 Jul 2024		
		236,363.640 Local	99.824360	235,948.49	93.812500	221,738.64	-14,209.85	0.01
		Base	99.824360	235,948.49	93.812500	221,738.64	-14,209.85	0.01
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030		
		290,000.000 Local	100.000000	290,000.00	110.024000	319,069.60	29,069.60	0.02
		Base	100.000000	290,000.00	110.024000	319,069.60	29,069.60	0.02
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875				3.875000	03 Jul 2050		
		200,000.000 Local	100.000000	200,000.00	118.636000	237,272.00	37,272.00	0.02
		Base	100.000000	200,000.00	118.636000	237,272.00	37,272.00	0.01
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.350000	15 Aug 2021		
		150,000.000 Local	101.454467	152,181.70	104.359336	156,539.00	4,357.30	0.01
		Base	101.454467	152,181.70	104.359336	156,539.00	4,357.30	0.01
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045		
		450,000.000 Local	100.808251	453,637.13	134.531422	605,391.40	151,754.27	0.04
		Base	100.808251	453,637.13	134.531422	605,391.40	151,754.27	0.04
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027		
		200,000.000 Local	103.945605	207,891.21	116.453730	232,907.46	25,016.25	0.02
		Base	103.945605	207,891.21	116.453730	232,907.46	25,016.25	0.01
46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55				2.550000	01 Mar 2021		
		70,000.000 Local	99.585029	69,709.52	101.248690	70,874.08	1,164.56	0.00
		Base	99.585029	69,709.52	101.248690	70,874.08	1,164.56	0.00
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047		
		250,000.000 Local	102.460468	256,151.17	105.467570	263,668.93	7,517.76	0.02
Original Face:		250,000.000 Base	102.460468	256,151.17	105.467570	263,668.93	7,517.76	0.02
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				0.378250	27 Jul 2046		
		144,451.390 Local	96.528313	139,436.49	99.531070	143,774.01	4,337.52	0.01
Original Face:		1,590,000.000 Base	96.528313	139,436.49	99.531070	143,774.01	4,337.52	0.01
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				3.934750	15 May 2028		
		257,666.040 Local	98.777375	254,515.75	98.018950	252,561.55	-1,954.20	0.02

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Original Face:		400,000.000	Base	98.777375	254,515.75	98.018950	252,561.55	-1,954.20	0.02
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
		960,000.000	Local	100.000000	960,000.00	111.702115	1,072,340.30	112,340.30	0.07
			Base	100.000000	960,000.00	111.702115	1,072,340.30	112,340.30	0.07
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
		260,000.000	Local	100.000000	260,000.00	117.246484	304,840.86	44,840.86	0.02
			Base	100.000000	260,000.00	117.246484	304,840.86	44,840.86	0.02
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		620,000.000	Local	111.129794	689,004.72	119.760582	742,515.61	53,510.89	0.05
			Base	111.129794	689,004.72	119.760582	742,515.61	53,510.89	0.05
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
		580,000.000	Local	100.000000	580,000.00	110.189326	639,098.09	59,098.09	0.04
			Base	100.000000	580,000.00	110.189326	639,098.09	59,098.09	0.04
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026			
		520,000.000	Local	100.000000	520,000.00	103.861857	540,081.66	20,081.66	0.04
			Base	100.000000	520,000.00	103.861857	540,081.66	20,081.66	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031			
		290,000.000	Local	100.000000	290,000.00	105.610533	306,270.55	16,270.55	0.02
			Base	100.000000	290,000.00	105.610533	306,270.55	16,270.55	0.02
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051			
		130,000.000	Local	100.000000	130,000.00	107.673447	139,975.48	9,975.48	0.01
			Base	100.000000	130,000.00	107.673447	139,975.48	9,975.48	0.01
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR				1.514000	01 Jun 2024			
		860,000.000	Local	100.000000	860,000.00	101.669000	874,353.40	14,353.40	0.06
			Base	100.000000	860,000.00	101.669000	874,353.40	14,353.40	0.05
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A				3.500000	25 Oct 2048			
		411,019.840	Local	97.692537	401,535.71	102.319940	420,555.25	19,019.54	0.03
Original Face:		660,000.000	Base	97.692537	401,535.71	102.319940	420,555.25	19,019.54	0.03
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048			
		333,381.700	Local	98.180890	327,317.12	101.990500	340,017.66	12,700.54	0.02

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Original Face:		532,000.000	Base	98.180890	327,317.12	101.990500	340,017.66	12,700.54	0.02
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048			
		1,112,336.580	Local	98.668981	1,097,531.17	102.326200	1,138,211.75	40,680.58	0.07
Original Face:		1,700,000.000	Base	98.668981	1,097,531.17	102.326200	1,138,211.75	40,680.58	0.07
46651JAA1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 BOLT A 144A				1.334750	15 Jul 2034			
		698,741.040	Local	100.000000	698,741.04	95.266760	665,667.95	-33,073.09	0.04
Original Face:		770,000.000	Base	100.000000	698,741.04	95.266760	665,667.95	-33,073.09	0.04
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022			
		1,056,099.780	Local	99.455191	1,050,346.05	98.160700	1,036,674.94	-13,671.11	0.07
			Base	99.455191	1,050,346.05	98.160700	1,036,674.94	-13,671.11	0.07
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN					31 Jan 2025			
		227,100.120	Local	99.796975	226,639.05	96.916700	220,097.94	-6,541.11	0.01
			Base	99.796975	226,639.05	96.916700	220,097.94	-6,541.11	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037			
		610,000.000	Local	116.986815	713,619.57	119.327570	727,898.18	14,278.61	0.05
			Base	116.986815	713,619.57	119.327570	727,898.18	14,278.61	0.05
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043			
		50,000.000	Local	101.652320	50,826.16	123.013636	61,506.82	10,680.66	0.00
			Base	101.652320	50,826.16	123.013636	61,506.82	10,680.66	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
		200,000.000	Local	100.000000	200,000.00	113.125000	226,250.00	26,250.00	0.01
			Base	100.000000	200,000.00	113.125000	226,250.00	26,250.00	0.01
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25				7.250000	28 Feb 2028			
		200,000.000	Local	100.000000	200,000.00	98.610000	197,220.00	-2,780.00	0.01
			Base	100.000000	200,000.00	98.610000	197,220.00	-2,780.00	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5				3.500000	01 Mar 2021			
		70,000.000	Local	99.988500	69,991.95	101.245735	70,872.01	880.06	0.00
			Base	99.988500	69,991.95	101.245735	70,872.01	880.06	0.00
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5				5.500000	01 Mar 2044			
		20,000.000	Local	113.632850	22,726.57	118.313122	23,662.62	936.05	0.00

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		Base	113.632850	22,726.57	118.313122	23,662.62	936.05	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4				5.400000	01 Sep 2044		
		10,000.000 Local	118.064800	11,806.48	119.870407	11,987.04	180.56	0.00
		Base	118.064800	11,806.48	119.870407	11,987.04	180.56	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025		
		160,000.000 Local	107.469756	171,951.61	112.194223	179,510.76	7,559.15	0.01
		Base	107.469756	171,951.61	112.194223	179,510.76	7,559.15	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045		
		130,000.000 Local	117.282523	152,467.28	122.069695	158,690.60	6,223.32	0.01
		Base	117.282523	152,467.28	122.069695	158,690.60	6,223.32	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05				5.050000	15 Feb 2046		
		80,000.000 Local	109.622963	87,698.37	115.064266	92,051.41	4,353.04	0.01
		Base	109.622963	87,698.37	115.064266	92,051.41	4,353.04	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3				4.300000	01 Mar 2028		
		90,000.000 Local	109.184400	98,265.96	113.331277	101,998.15	3,732.19	0.01
		Base	109.184400	98,265.96	113.331277	101,998.15	3,732.19	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048		
		210,000.000 Local	114.333514	240,100.38	120.451075	252,947.26	12,846.88	0.02
		Base	114.333514	240,100.38	120.451075	252,947.26	12,846.88	0.02
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5				5.000000	04 Jun 2042		
		90,000.000 Local	106.907567	96,216.81	105.360599	94,824.54	-1,392.27	0.01
		Base	106.907567	96,216.81	105.360599	94,824.54	-1,392.27	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875				6.875000	26 Jan 2039		
		20,000.000 Local	123.834400	24,766.88	123.622902	24,724.58	-42.30	0.00
		Base	123.834400	24,766.88	123.622902	24,724.58	-42.30	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375				4.375000	01 Jun 2046		
		90,000.000 Local	97.011656	87,310.49	98.309244	88,478.32	1,167.83	0.01
		Base	97.011656	87,310.49	98.309244	88,478.32	1,167.83	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026		
		190,000.000 Local	96.479174	183,310.43	100.787850	191,496.92	8,186.49	0.01

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		Base	96.479174	183,310.43	100.787850	191,496.92	8,186.49	0.01
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.950000	15 Jul 2025		
	63,000.000	Local	102.772889	64,746.92	106.103177	66,845.00	2,098.08	0.00
		Base	102.772889	64,746.92	106.103177	66,845.00	2,098.08	0.00
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.200000	15 Jul 2045		
	210,000.000	Local	107.467586	225,681.93	108.446965	227,738.63	2,056.70	0.01
		Base	107.467586	225,681.93	108.446965	227,738.63	2,056.70	0.01
50077LAW6	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/39 4.625				4.625000	01 Oct 2039		
	10,000.000	Local	102.482200	10,248.22	100.415845	10,041.58	-206.64	0.00
		Base	102.482200	10,248.22	100.415845	10,041.58	-206.64	0.00
50077LAY2	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/49 4.875				4.875000	01 Oct 2049		
	160,000.000	Local	103.862081	166,179.33	101.831545	162,930.47	-3,248.86	0.01
		Base	103.862081	166,179.33	101.831545	162,930.47	-3,248.86	0.01
50077LBD7	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 03/31 4.25				4.250000	01 Mar 2031		
	70,000.000	Local	100.000000	70,000.00	106.029327	74,220.53	4,220.53	0.00
		Base	100.000000	70,000.00	106.029327	74,220.53	4,220.53	0.00
50077LBG0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/50 5.5				5.500000	01 Jun 2050		
	180,000.000	Local	100.000000	180,000.00	106.595931	191,872.68	11,872.68	0.01
		Base	100.000000	180,000.00	106.595931	191,872.68	11,872.68	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027		
	570,000.000	Local	100.144486	570,823.57	111.516000	635,641.20	64,817.63	0.04
		Base	100.144486	570,823.57	111.516000	635,641.20	64,817.63	0.04
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A				4.500000	23 Dec 2036		
	123,525.130	Local	92.833855	114,673.14	100.041200	123,576.02	8,902.88	0.01
Original Face:	710,000.000	Base	92.833855	114,673.14	100.041200	123,576.02	8,902.88	0.01
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875				4.875000	01 Nov 2026		
	160,000.000	Local	99.739950	159,583.92	103.500000	165,600.00	6,016.08	0.01
		Base	99.739950	159,583.92	103.500000	165,600.00	6,016.08	0.01
513272AC8	LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875				4.875000	15 May 2028		
	30,000.000	Local	100.000000	30,000.00	105.951000	31,785.30	1,785.30	0.00

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		Base	100.000000	30,000.00	105.951000	31,785.30	1,785.30	0.00
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023		
		283,093.080 Local	100.264065	283,840.63	81.800000	231,570.14	-52,270.49	0.02
		Base	100.264065	283,840.63	81.800000	231,570.14	-52,270.49	0.01
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024		
		470,000.000 Local	99.934519	469,692.24	99.654934	468,378.19	-1,314.05	0.03
		Base	99.934519	469,692.24	99.654934	468,378.19	-1,314.05	0.03
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025		
		40,000.000 Local	97.987150	39,194.86	97.129634	38,851.85	-343.01	0.00
		Base	97.987150	39,194.86	97.129634	38,851.85	-343.01	0.00
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R					31 Dec 2020		
		311,556.720 Local	26.000001	81,004.75	1.350000	4,206.02	-76,798.73	0.00
		Base	26.000001	81,004.75	1.350000	4,206.02	-76,798.73	0.00
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A				4.000000	25 Apr 2058		
		1,700,986.990 Local	100.561890	1,710,544.66	99.520850	1,692,836.71	-17,707.95	0.11
Original Face:		2,010,000.000 Base	100.561890	1,710,544.66	99.520850	1,692,836.71	-17,707.95	0.11
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A				3.250000	25 Nov 2059		
		2,076,993.050 Local	98.456129	2,044,926.95	99.462070	2,065,820.28	20,893.33	0.14
Original Face:		2,150,000.000 Base	98.456129	2,044,926.95	99.462070	2,065,820.28	20,893.33	0.13
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A				3.200000	25 May 2059		
		998,886.510 Local	100.047135	999,357.34	99.270620	991,600.83	-7,756.51	0.07
Original Face:		1,100,000.000 Base	100.047135	999,357.34	99.270620	991,600.83	-7,756.51	0.06
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5				6.500000	19 Jul 2017		
		790,000.000 Local	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
		Base	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024		
		80,000.000 Local	100.000000	80,000.00	103.979000	83,183.20	3,183.20	0.01
		Base	100.000000	80,000.00	103.979000	83,183.20	3,183.20	0.01
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027		
		150,000.000 Local	95.262493	142,893.74	108.500000	162,750.00	19,856.26	0.01

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		Base	95.262493	142,893.74	108.500000	162,750.00	19,856.26	0.01
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5				5.000000	15 Jun 2027		
		10,000.000 Local	96.696000	9,669.60	108.000000	10,800.00	1,130.40	0.00
		Base	96.696000	9,669.60	108.000000	10,800.00	1,130.40	0.00
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027		
		458,765.850 Local	99.817789	457,929.93	94.250000	432,386.81	-25,543.12	0.03
		Base	99.817789	457,929.93	94.250000	432,386.81	-25,543.12	0.03
52736RBH4	LEVI STRAUSS + CO SR UNSECURED 144A 05/25 5				5.000000	01 May 2025		
		190,000.000 Local	100.492989	190,936.68	100.376000	190,714.40	-222.28	0.01
		Base	100.492989	190,936.68	100.376000	190,714.40	-222.28	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	108.686160	217,372.32	17,372.32	0.01
		Base	100.000000	200,000.00	108.686160	217,372.32	17,372.32	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
		200,000.000 Local	99.714340	199,428.68	116.033616	232,067.23	32,638.55	0.02
		Base	99.714340	199,428.68	116.033616	232,067.23	32,638.55	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.500000	04 Nov 2024		
		250,000.000 Local	99.723188	249,307.97	109.333141	273,332.85	24,024.88	0.02
		Base	99.723188	249,307.97	109.333141	273,332.85	24,024.88	0.02
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9				3.900000	12 Mar 2024		
		200,000.000 Local	99.887830	199,775.66	109.452097	218,904.19	19,128.53	0.01
		Base	99.887830	199,775.66	109.452097	218,904.19	19,128.53	0.01
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5				6.500000	14 Sep 2020		
		100,000.000 Local	100.041190	100,041.19	100.984044	100,984.04	942.85	0.01
		Base	100.041190	100,041.19	100.984044	100,984.04	942.85	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.100000	15 Jan 2023		
		40,000.000 Local	100.319725	40,127.89	106.347332	42,538.93	2,411.04	0.00
		Base	100.319725	40,127.89	106.347332	42,538.93	2,411.04	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026		
		270,000.000 Local	111.809804	301,886.47	114.964377	310,403.82	8,517.35	0.02

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		Base	111.809804	301,886.47	114.964377	310,403.82	8,517.35	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
	100,000.000	Local	105.996340	105,996.34	129.864459	129,864.46	23,868.12	0.01
		Base	105.996340	105,996.34	129.864459	129,864.46	23,868.12	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030		
	120,000.000	Local	99.528175	119,433.81	122.679308	147,215.17	27,781.36	0.01
		Base	99.528175	119,433.81	122.679308	147,215.17	27,781.36	0.01
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5				5.000000	15 Apr 2040		
	110,000.000	Local	104.624391	115,086.83	130.385948	143,424.54	28,337.71	0.01
		Base	104.624391	115,086.83	130.385948	143,424.54	28,337.71	0.01
548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125				5.125000	15 Apr 2050		
	400,000.000	Local	115.513168	462,052.67	136.475878	545,903.51	83,850.84	0.04
		Base	115.513168	462,052.67	136.475878	545,903.51	83,850.84	0.03
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN					30 Dec 2026		
	788,025.000	Local	101.033716	796,170.94	96.200000	758,080.05	-38,090.89	0.05
		Base	101.033716	796,170.94	96.200000	758,080.05	-38,090.89	0.05
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023		
	606,462.790	Local	99.367384	602,626.21	94.625000	573,865.42	-28,760.79	0.04
		Base	99.367384	602,626.21	94.625000	573,865.42	-28,760.79	0.04
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025		
	50,000.000	Local	102.036300	51,018.15	111.627974	55,813.99	4,795.84	0.00
		Base	102.036300	51,018.15	111.627974	55,813.99	4,795.84	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
	180,000.000	Local	98.902033	178,023.66	100.018842	180,033.92	2,010.26	0.01
		Base	98.902033	178,023.66	100.018842	180,033.92	2,010.26	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048		
	250,000.000	Local	99.372860	248,432.15	100.789802	251,974.51	3,542.36	0.02
		Base	99.372860	248,432.15	100.789802	251,974.51	3,542.36	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029		
	640,000.000	Local	109.132416	698,447.46	111.247273	711,982.55	13,535.09	0.05

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		Base	109.132416	698,447.46	111.247273	711,982.55	13,535.09	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
	150,000.000	Local	98.752113	148,128.17	110.822600	166,233.90	18,105.73	0.01
		Base	98.752113	148,128.17	110.822600	166,233.90	18,105.73	0.01
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7				2.700000	01 Apr 2025		
	150,000.000	Local	99.946947	149,920.42	107.035543	160,553.31	10,632.89	0.01
		Base	99.946947	149,920.42	107.035543	160,553.31	10,632.89	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2				3.200000	01 Apr 2030		
	90,000.000	Local	99.733689	89,760.32	113.859746	102,473.77	12,713.45	0.01
		Base	99.733689	89,760.32	113.859746	102,473.77	12,713.45	0.01
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
	40,000.000	Local	121.408900	48,563.56	124.399326	49,759.73	1,196.17	0.00
		Base	121.408900	48,563.56	124.399326	49,759.73	1,196.17	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				0.484500	25 May 2037		
	1,328,808.540	Local	93.160862	1,237,929.49	89.402480	1,187,987.79	-49,941.70	0.08
Original Face:	10,140,000.000	Base	93.160862	1,237,929.49	89.402480	1,187,987.79	-49,941.70	0.07
57906PAG4	MCAFEE LLC TERM LOAN B 1					30 Sep 2024		
	1,052,392.190	Local	98.622169	1,037,892.00	96.900000	1,019,768.03	-18,123.97	0.07
		Base	98.622169	1,037,892.00	96.900000	1,019,768.03	-18,123.97	0.06
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026		
	440,000.000	Local	103.496673	455,385.36	113.368569	498,821.70	43,436.34	0.03
		Base	103.496673	455,385.36	113.368569	498,821.70	43,436.34	0.03
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027		
	60,000.000	Local	109.937217	65,962.33	113.159593	67,895.76	1,933.43	0.00
		Base	109.937217	65,962.33	113.159593	67,895.76	1,933.43	0.00
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625				3.625000	01 Sep 2049		
	30,000.000	Local	111.664533	33,499.36	109.723484	32,917.05	-582.31	0.00
		Base	111.664533	33,499.36	109.723484	32,917.05	-582.31	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45				1.450000	01 Sep 2025		
	50,000.000	Local	99.574500	49,787.25	102.520164	51,260.08	1,472.83	0.00

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		Base	99.574500	49,787.25	102.520164	51,260.08	1,472.83	0.00
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125				2.125000	01 Mar 2030		
	350,000.000	Local	101.333203	354,666.21	102.533477	358,867.17	4,200.96	0.02
		Base	101.333203	354,666.21	102.533477	358,867.17	4,200.96	0.02
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
	190,000.000	Local	108.807826	206,734.87	111.093630	211,077.90	4,343.03	0.01
		Base	108.807826	206,734.87	111.093630	211,077.90	4,343.03	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	60,000.000	Local	113.120300	67,872.18	113.548850	68,129.31	257.13	0.00
		Base	113.120300	67,872.18	113.548850	68,129.31	257.13	0.00
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6				3.600000	01 Jul 2030		
	180,000.000	Local	99.281683	178,707.03	115.043953	207,079.12	28,372.09	0.01
		Base	99.281683	178,707.03	115.043953	207,079.12	28,372.09	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2				4.200000	01 Apr 2050		
	310,000.000	Local	108.877165	337,519.21	121.243028	375,853.39	38,334.18	0.02
		Base	108.877165	337,519.21	121.243028	375,853.39	38,334.18	0.02
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75				0.750000	24 Feb 2026		
	340,000.000	Local	99.498671	338,295.48	99.797147	339,310.30	1,014.82	0.02
		Base	99.498671	338,295.48	99.797147	339,310.30	1,014.82	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45				1.450000	24 Jun 2030		
	190,000.000	Local	99.142526	188,370.80	99.885547	189,782.54	1,411.74	0.01
		Base	99.142526	188,370.80	99.885547	189,782.54	1,411.74	0.01
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1				1.114500	25 Jul 2035		
	1,354,431.930	Local	99.817831	1,351,964.58	97.143230	1,315,738.92	-36,225.66	0.09
Original Face:	2,200,000.000	Base	99.817831	1,351,964.58	97.143230	1,315,738.92	-36,225.66	0.08
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
	760,000.000	Local	102.827875	781,491.85	118.033000	897,050.80	115,558.95	0.06
		Base	102.827875	781,491.85	118.033000	897,050.80	115,558.95	0.06
594088AQ9	MICHAELS STORES INC TERM LOAN					30 Jan 2023		
	147,617.390	Local	100.076312	147,730.04	91.250000	134,700.87	-13,029.17	0.01

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		Base	100.076312	147,730.04	91.250000	134,700.87	-13,029.17	0.01
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.700000	12 Feb 2025		
		70,000.000 Local	98.410143	68,887.10	109.015070	76,310.55	7,423.45	0.01
		Base	98.410143	68,887.10	109.015070	76,310.55	7,423.45	0.00
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021		
		230,000.000 Local	98.672070	226,945.76	101.368959	233,148.61	6,202.85	0.02
		Base	98.672070	226,945.76	101.368959	233,148.61	6,202.85	0.01
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.400000	08 Aug 2026		
		1,190,000.000 Local	97.107836	1,155,583.25	109.145370	1,298,829.90	143,246.65	0.09
		Base	97.107836	1,155,583.25	109.145370	1,298,829.90	143,246.65	0.08
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036		
		20,000.000 Local	99.645050	19,929.01	120.846197	24,169.24	4,240.23	0.00
		Base	99.645050	19,929.01	120.846197	24,169.24	4,240.23	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056		
		50,000.000 Local	95.462220	47,731.11	128.527403	64,263.70	16,532.59	0.00
		Base	95.462220	47,731.11	128.527403	64,263.70	16,532.59	0.00
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
		330,000.000 Local	99.172345	327,268.74	103.190966	340,530.19	13,261.45	0.02
		Base	99.172345	327,268.74	103.190966	340,530.19	13,261.45	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024		
		370,000.000 Local	99.843681	369,421.62	107.722894	398,574.71	29,153.09	0.03
		Base	99.843681	369,421.62	107.722894	398,574.71	29,153.09	0.03
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027		
		1,660,000.000 Local	107.218246	1,779,822.89	114.424696	1,899,449.95	119,627.06	0.12
		Base	107.218246	1,779,822.89	114.424696	1,899,449.95	119,627.06	0.12
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.100000	06 Feb 2037		
		7,000.000 Local	100.595571	7,041.69	128.943334	9,026.03	1,984.34	0.00
		Base	100.595571	7,041.69	128.943334	9,026.03	1,984.34	0.00
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050		
		3,000.000 Local	100.596667	3,017.90	104.300729	3,129.02	111.12	0.00

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		Base	100.596667	3,017.90	104.300729	3,129.02	111.12	0.00
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675				2.675000	01 Jun 2060		
		10,000.000 Local	95.462800	9,546.28	104.033098	10,403.31	857.03	0.00
		Base	95.462800	9,546.28	104.033098	10,403.31	857.03	0.00
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497				2.497000	24 Apr 2023		
		270,000.000 Local	100.000000	270,000.00	103.926321	280,601.07	10,601.07	0.02
		Base	100.000000	270,000.00	103.926321	280,601.07	10,601.07	0.02
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027		
		320,000.000 Local	98.750000	316,000.00	100.250000	320,800.00	4,800.00	0.02
		Base	98.750000	316,000.00	100.250000	320,800.00	4,800.00	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.760924	25 Jun 2056		
		1,580,000.000 Local	99.712281	1,575,454.04	105.064020	1,660,011.52	84,557.48	0.11
Original Face:		1,580,000.000 Base	99.712281	1,575,454.04	105.064020	1,660,011.52	84,557.48	0.10
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229				3.229000	15 May 2050		
		260,000.000 Local	100.000000	260,000.00	113.934000	296,228.40	36,228.40	0.02
		Base	100.000000	260,000.00	113.934000	296,228.40	36,228.40	0.02
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998000	22 Feb 2022		
		130,000.000 Local	100.220600	130,286.78	103.613443	134,697.48	4,410.70	0.01
		Base	100.220600	130,286.78	103.613443	134,697.48	4,410.70	0.01
60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5				3.500000	01 May 2022		
		20,000.000 Local	100.045650	20,009.13	104.341964	20,868.39	859.26	0.00
		Base	100.045650	20,009.13	104.341964	20,868.39	859.26	0.00
609207AS4	MONDELEZ INTERNATIONAL SR UNSECURED 04/23 2.125				2.125000	13 Apr 2023		
		100,000.000 Local	100.296030	100,296.03	103.573248	103,573.25	3,277.22	0.01
		Base	100.296030	100,296.03	103.573248	103,573.25	3,277.22	0.01
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5				1.500000	04 May 2025		
		630,000.000 Local	100.740270	634,663.70	102.004157	642,626.19	7,962.49	0.04
		Base	100.740270	634,663.70	102.004157	642,626.19	7,962.49	0.04
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		
		10,000.000 Local	100.000000	10,000.00	119.142759	11,914.28	1,914.28	0.00

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		Base	100.000000	10,000.00	119.142759	11,914.28	1,914.28	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031		
	820,000.000	Local	102.288706	838,767.39	105.928598	868,614.50	29,847.11	0.06
		Base	102.288706	838,767.39	105.928598	868,614.50	29,847.11	0.05
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR				5.597000	24 Mar 2051		
	90,000.000	Local	130.154267	117,138.84	152.137579	136,923.82	19,784.98	0.01
		Base	130.154267	117,138.84	152.137579	136,923.82	19,784.98	0.01
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR				3.622000	01 Apr 2031		
	940,000.000	Local	100.000000	940,000.00	114.237387	1,073,831.44	133,831.44	0.07
		Base	100.000000	940,000.00	114.237387	1,073,831.44	133,831.44	0.07
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR				2.188000	28 Apr 2026		
	830,000.000	Local	100.087293	830,724.53	104.120916	864,203.60	33,479.07	0.06
		Base	100.087293	830,724.53	104.120916	864,203.60	33,479.07	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772000	24 Jan 2029		
	570,000.000	Local	100.026884	570,153.24	113.849748	648,943.56	78,790.32	0.04
		Base	100.026884	570,153.24	113.849748	648,943.56	78,790.32	0.04
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85				4.850000	06 Jul 2027		
	280,000.000	Local	100.000000	280,000.00	111.876000	313,252.80	33,252.80	0.02
		Base	100.000000	280,000.00	111.876000	313,252.80	33,252.80	0.02
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7				2.700000	01 May 2025		
	170,000.000	Local	100.479759	170,815.59	104.828323	178,208.15	7,392.56	0.01
		Base	100.479759	170,815.59	104.828323	178,208.15	7,392.56	0.01
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
	450,000.000	Local	99.810173	449,145.78	102.276562	460,244.53	11,098.75	0.03
		Base	99.810173	449,145.78	102.276562	460,244.53	11,098.75	0.03
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A				3.046900	15 Aug 2036		
	990,000.000	Local	102.853739	1,018,252.02	98.372670	973,889.43	-44,362.59	0.06
Original Face:	990,000.000	Base	102.853739	1,018,252.02	98.372670	973,889.43	-44,362.59	0.06
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A				1.497183	15 Aug 2036		
	7,710,000.000	Local	4.831967	372,544.64	4.754820	366,596.62	-5,948.02	0.02

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Original Face:	7,710,000.000	Base		4.831967	372,544.64	4.754820	366,596.62	-5,948.02	0.02
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
	1,140,000.000	Local		102.854025	1,172,535.88	93.198610	1,062,464.15	-110,071.73	0.07
Original Face:	1,140,000.000	Base		102.854025	1,172,535.88	93.198610	1,062,464.15	-110,071.73	0.07
63939FAB6	NAVIENT STUDENT LOAN TRUST NAVSL 2015 1 A2					0.784500	25 Apr 2040		
	443,496.860	Local		99.301799	440,400.36	95.865750	425,161.59	-15,238.77	0.03
Original Face:	560,000.000	Base		99.301799	440,400.36	95.865750	425,161.59	-15,238.77	0.03
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A					1.434500	25 Jun 2065		
	756,852.930	Local		100.874865	763,474.37	97.963580	741,440.23	-22,034.14	0.05
Original Face:	1,190,000.000	Base		100.874865	763,474.37	97.963580	741,440.23	-22,034.14	0.05
63940YAB2	NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A					3.130000	15 Feb 2068		
	970,000.000	Local		99.952192	969,536.26	103.162330	1,000,674.60	31,138.34	0.07
Original Face:	970,000.000	Base		99.952192	969,536.26	103.162330	1,000,674.60	31,138.34	0.06
63941FAC0	NAVIENT STUDENT LOAN TRUST NAVSL 2020 A A2B 144A					1.084750	15 Nov 2068		
	870,000.000	Local		100.000000	870,000.00	97.798170	850,844.08	-19,155.92	0.06
Original Face:	870,000.000	Base		100.000000	870,000.00	97.798170	850,844.08	-19,155.92	0.05
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027		
	89,775.000	Local		100.350565	90,089.72	94.800000	85,106.70	-4,983.02	0.01
		Base		100.350565	90,089.72	94.800000	85,106.70	-4,983.02	0.01
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
	975,987.860	Local		100.000000	975,987.86	99.764960	973,693.90	-2,293.96	0.06
Original Face:	1,140,000.000	Base		100.000000	975,987.86	99.764960	973,693.90	-2,293.96	0.06
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	764,991.860	Local		102.526658	784,320.59	106.952320	818,176.54	33,855.95	0.05
Original Face:	1,520,000.000	Base		102.526658	784,320.59	106.952320	818,176.54	33,855.95	0.05
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
	220,000.000	Local		99.898382	219,776.44	100.243335	220,535.34	758.90	0.01
		Base		99.898382	219,776.44	100.243335	220,535.34	758.90	0.01
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.35					4.350000	01 Apr 2023		
	185,000.000	Local		101.274065	187,357.02	102.980000	190,513.00	3,155.98	0.01

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		Base	101.274065	187,357.02	102.980000	190,513.00	3,155.98	0.01
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026		
		1,059,327.180 Local	99.091537	1,049,703.58	94.812500	1,004,374.58	-45,329.00	0.07
		Base	99.091537	1,049,703.58	94.812500	1,004,374.58	-45,329.00	0.06
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
		160,000.000 Local	105.807756	169,292.41	107.544973	172,071.96	2,779.55	0.01
		Base	105.807756	169,292.41	107.544973	172,071.96	2,779.55	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027		
		260,000.000 Local	108.745715	282,738.86	110.156277	286,406.32	3,667.46	0.02
		Base	108.745715	282,738.86	110.156277	286,406.32	3,667.46	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85				2.850000	27 Mar 2030		
		260,000.000 Local	99.856338	259,626.48	111.206600	289,137.16	29,510.68	0.02
		Base	99.856338	259,626.48	111.206600	289,137.16	29,510.68	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040		
		180,000.000 Local	99.379833	178,883.70	111.922734	201,460.92	22,577.22	0.01
		Base	99.379833	178,883.70	111.922734	201,460.92	22,577.22	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375				3.375000	27 Mar 2050		
		590,000.000 Local	105.486432	622,369.95	115.593307	682,000.51	59,630.56	0.04
		Base	105.486432	622,369.95	115.593307	682,000.51	59,630.56	0.04
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5				6.500000	28 Nov 2027		
		200,000.000 Local	100.000000	200,000.00	94.800000	189,600.00	-10,400.00	0.01
		Base	100.000000	200,000.00	94.800000	189,600.00	-10,400.00	0.01
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143				7.143000	23 Feb 2030		
		200,000.000 Local	100.000000	200,000.00	93.125000	186,250.00	-13,750.00	0.01
		Base	100.000000	200,000.00	93.125000	186,250.00	-13,750.00	0.01
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6				6.000000	01 Mar 2041		
		150,000.000 Local	104.407673	156,611.51	97.500237	146,250.36	-10,361.15	0.01
		Base	104.407673	156,611.51	97.500237	146,250.36	-10,361.15	0.01
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.950000	15 Aug 2047		
		40,000.000 Local	99.699325	39,879.73	89.243602	35,697.44	-4,182.29	0.00

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		Base	99.699325	39,879.73	89.243602	35,697.44	-4,182.29	0.00
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85				3.850000	15 Jan 2028		
	100,000.000	Local	105.086230	105,086.23	96.615300	96,615.30	-8,470.93	0.01
		Base	105.086230	105,086.23	96.615300	96,615.30	-8,470.93	0.01
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A				0.688250	26 Feb 2046		
	80,314.120	Local	97.087162	77,974.70	99.652280	80,034.85	2,060.15	0.01
Original Face:	2,410,000.000	Base	97.087162	77,974.70	99.652280	80,034.85	2,060.15	0.01
65557FAA4	NORDEA BANK ABP SUBORDINATED 144A 05/21 4.875				4.875000	13 May 2021		
	300,000.000	Local	103.015740	309,047.22	103.369188	310,107.56	1,060.34	0.02
		Base	103.015740	309,047.22	103.369188	310,107.56	1,060.34	0.02
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.930000	15 Jan 2025		
	190,000.000	Local	96.548547	183,442.24	108.160041	205,504.08	22,061.84	0.01
		Base	96.548547	183,442.24	108.160041	205,504.08	22,061.84	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028		
	800,000.000	Local	103.825928	830,607.42	111.833231	894,665.85	64,058.43	0.06
		Base	103.825928	830,607.42	111.833231	894,665.85	64,058.43	0.06
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050		
	220,000.000	Local	127.563836	280,640.44	143.446041	315,581.29	34,940.85	0.02
		Base	127.563836	280,640.44	143.446041	315,581.29	34,940.85	0.02
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85				2.850000	01 Apr 2030		
	140,000.000	Local	99.637107	139,491.95	111.248862	155,748.41	16,256.46	0.01
		Base	99.637107	139,491.95	111.248862	155,748.41	16,256.46	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040		
	260,000.000	Local	101.675773	264,357.01	116.638285	303,259.54	38,902.53	0.02
		Base	101.675773	264,357.01	116.638285	303,259.54	38,902.53	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5				3.500000	01 Apr 2050		
	730,000.000	Local	105.518860	770,287.68	114.255502	834,065.16	63,777.48	0.05
		Base	105.518860	770,287.68	114.255502	834,065.16	63,777.48	0.05
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060		
	180,000.000	Local	109.036633	196,265.94	118.734144	213,721.46	17,455.52	0.01

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		Base	109.036633	196,265.94	118.734144	213,721.46	17,455.52	0.01
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025		
		280,000.000 Local	98.260664	275,129.86	104.058800	291,364.64	16,234.78	0.02
		Base	98.260664	275,129.86	104.058800	291,364.64	16,234.78	0.02
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125				3.125000	15 Feb 2022		
		100,000.000 Local	99.697310	99,697.31	95.770000	95,770.00	-3,927.31	0.01
		Base	99.697310	99,697.31	95.770000	95,770.00	-3,927.31	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.400000	15 Apr 2026		
		480,000.000 Local	102.286446	490,974.94	81.250000	390,000.00	-100,974.94	0.03
		Base	102.286446	490,974.94	81.250000	390,000.00	-100,974.94	0.02
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
		70,000.000 Local	99.146471	69,402.53	69.752000	48,826.40	-20,576.13	0.00
		Base	99.146471	69,402.53	69.752000	48,826.40	-20,576.13	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
		350,000.000 Local	98.714637	345,501.23	67.375000	235,812.50	-109,688.73	0.02
		Base	98.714637	345,501.23	67.375000	235,812.50	-109,688.73	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027		
		230,000.000 Local	99.390878	228,599.02	77.520000	178,296.00	-50,303.02	0.01
		Base	99.390878	228,599.02	77.520000	178,296.00	-50,303.02	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048		
		30,000.000 Local	97.164233	29,149.27	67.720000	20,316.00	-8,833.27	0.00
		Base	97.164233	29,149.27	67.720000	20,316.00	-8,833.27	0.00
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7				2.700000	15 Aug 2022		
		230,000.000 Local	98.548278	226,661.04	93.095000	214,118.50	-12,542.54	0.01
		Base	98.548278	226,661.04	93.095000	214,118.50	-12,542.54	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2				3.200000	15 Aug 2026		
		230,000.000 Local	100.980639	232,255.47	81.250000	186,875.00	-45,380.47	0.01
		Base	100.980639	232,255.47	81.250000	186,875.00	-45,380.47	0.01
674599CT0	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 VAR				1.397630	08 Feb 2021		
		450,000.000 Local	92.399991	415,799.96	98.519500	443,337.75	27,537.79	0.03

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		Base	92.399991	415,799.96	98.519500	443,337.75	27,537.79	0.03
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6				2.600000	13 Aug 2021		
	500,000.000	Local	95.745400	478,727.00	97.729000	488,645.00	9,918.00	0.03
		Base	95.745400	478,727.00	97.729000	488,645.00	9,918.00	0.03
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9				2.900000	15 Aug 2024		
	350,000.000	Local	100.200309	350,701.08	85.448000	299,068.00	-51,633.08	0.02
		Base	100.200309	350,701.08	85.448000	299,068.00	-51,633.08	0.02
674599CZ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/21 4.85				4.850000	15 Mar 2021		
	96,000.000	Local	101.430177	97,372.97	99.250000	95,280.00	-2,092.97	0.01
		Base	101.430177	97,372.97	99.250000	95,280.00	-2,092.97	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024		
	660,000.000	Local	114.507618	755,750.28	98.062500	647,212.50	-108,537.78	0.04
		Base	114.507618	755,750.28	98.062500	647,212.50	-108,537.78	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55				5.550000	15 Mar 2026		
	150,000.000	Local	110.392193	165,588.29	91.271000	136,906.50	-28,681.79	0.01
		Base	110.392193	165,588.29	91.271000	136,906.50	-28,681.79	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031		
	40,000.000	Local	132.291550	52,916.62	94.688000	37,875.20	-15,041.42	0.00
		Base	132.291550	52,916.62	94.688000	37,875.20	-15,041.42	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
	320,000.000	Local	122.163256	390,922.42	84.500000	270,400.00	-120,522.42	0.02
		Base	122.163256	390,922.42	84.500000	270,400.00	-120,522.42	0.02
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
	110,000.000	Local	127.543909	140,298.30	87.047000	95,751.70	-44,546.60	0.01
		Base	127.543909	140,298.30	87.047000	95,751.70	-44,546.60	0.01
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25				4.250000	15 May 2024		
	100,000.000	Local	99.296980	99,296.98	100.177000	100,177.00	880.02	0.01
		Base	99.296980	99,296.98	100.177000	100,177.00	880.02	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

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		Base	0.000000	259.18	0.000000	0.00	-259.18	0.00
68902VAD9	OTIS WORLDWIDE CORP SR UNSECURED 144A 04/25 2.056				2.056000	05 Apr 2025		
		120,000.000	Local 99.999008	119,998.81	104.909086	125,890.90	5,892.09	0.01
			Base 99.999008	119,998.81	104.909086	125,890.90	5,892.09	0.01
68902VAE7	OTIS WORLDWIDE CORP SR UNSECURED 144A 04/27 2.293				2.293000	05 Apr 2027		
		120,000.000	Local 99.998017	119,997.62	104.428366	125,314.04	5,316.42	0.01
			Base 99.998017	119,997.62	104.428366	125,314.04	5,316.42	0.01
68902VAF4	OTIS WORLDWIDE CORP SR UNSECURED 144A 02/30 2.565				2.565000	15 Feb 2030		
		340,000.000	Local 99.992244	339,973.63	105.066324	357,225.50	17,251.87	0.02
			Base 99.992244	339,973.63	105.066324	357,225.50	17,251.87	0.02
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5				3.500000	01 Oct 2020		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75				1.750000	16 Jun 2022		
		450,000.000	Local 99.994098	449,973.44	100.160000	450,720.00	746.56	0.03
			Base 99.994098	449,973.44	100.160000	450,720.00	746.56	0.03
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1				2.100000	01 Aug 2027		
		140,000.000	Local 100.109221	140,152.91	98.965000	138,551.00	-1,601.91	0.01
			Base 100.109221	140,152.91	98.965000	138,551.00	-1,601.91	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031		
		170,000.000	Local 99.896282	169,823.68	97.833000	166,316.10	-3,507.58	0.01
			Base 99.896282	169,823.68	97.833000	166,316.10	-3,507.58	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040		
		60,000.000	Local 99.501583	59,700.95	97.466000	58,479.60	-1,221.35	0.00
			Base 99.501583	59,700.95	97.466000	58,479.60	-1,221.35	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050		
		110,000.000	Local 99.369391	109,306.33	96.648000	106,312.80	-2,993.53	0.01
			Base 99.369391	109,306.33	96.648000	106,312.80	-2,993.53	0.01
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056		
		330,000.000	Local 100.000000	330,000.00	122.351000	403,758.30	73,758.30	0.03

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Original Face:		330,000.000	Base	100.000000	330,000.00	122.351000	403,758.30	73,758.30	0.03
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022			
		160,000.000	Local	101.170831	161,873.33	93.867302	150,187.68	-11,685.65	0.01
			Base	101.170831	161,873.33	93.867302	150,187.68	-11,685.65	0.01
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.500000	15 Feb 2024			
		40,000.000	Local	100.209500	40,083.80	91.483911	36,593.56	-3,490.24	0.00
			Base	100.209500	40,083.80	91.483911	36,593.56	-3,490.24	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5				4.500000	15 Mar 2023			
		20,000.000	Local	99.394000	19,878.80	91.229382	18,245.88	-1,632.92	0.00
			Base	99.394000	19,878.80	91.229382	18,245.88	-1,632.92	0.00
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022			
		127,347.780	Local	99.930380	127,259.12	47.125000	60,012.64	-67,246.48	0.00
			Base	99.930380	127,259.12	47.125000	60,012.64	-67,246.48	0.00
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35				1.350000	01 Jun 2023			
		250,000.000	Local	99.911576	249,778.94	101.951284	254,878.21	5,099.27	0.02
			Base	99.911576	249,778.94	101.951284	254,878.21	5,099.27	0.02
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65				1.650000	01 Jun 2025			
		260,000.000	Local	99.980438	259,949.14	103.374642	268,774.07	8,824.93	0.02
			Base	99.980438	259,949.14	103.374642	268,774.07	8,824.93	0.02
70455DAG9	PCI GAMING AUTHORITY TERM LOAN					29 May 2026			
		131,740.390	Local	100.087293	131,855.39	95.607100	125,953.17	-5,902.22	0.01
			Base	100.087293	131,855.39	95.607100	125,953.17	-5,902.22	0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625000	15 Jun 2035			
		210,000.000	Local	107.928957	226,650.81	81.370000	170,877.00	-55,773.81	0.01
			Base	107.928957	226,650.81	81.370000	170,877.00	-55,773.81	0.01
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4				4.000000	05 Mar 2042			
		50,000.000	Local	92.180320	46,090.16	124.950206	62,475.10	16,384.94	0.00
			Base	92.180320	46,090.16	124.950206	62,475.10	16,384.94	0.00
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049			
		100,000.000	Local	104.532090	104,532.09	108.273075	108,273.08	3,740.99	0.01

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		Base	104.532090	104,532.09	108.273075	108,273.08	3,740.99	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025		
	30,000.000	Local	105.484833	31,645.45	106.872500	32,061.75	416.30	0.00
		Base	105.484833	31,645.45	106.872500	32,061.75	416.30	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027		
	40,000.000	Local	108.279575	43,311.83	109.316741	43,726.70	414.87	0.00
		Base	108.279575	43,311.83	109.316741	43,726.70	414.87	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625				3.625000	19 Mar 2050		
	40,000.000	Local	124.054875	49,621.95	120.360659	48,144.26	-1,477.69	0.00
		Base	124.054875	49,621.95	120.360659	48,144.26	-1,477.69	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875				3.875000	19 Mar 2060		
	80,000.000	Local	119.284950	95,427.96	126.793343	101,434.67	6,006.71	0.01
		Base	119.284950	95,427.96	126.793343	101,434.67	6,006.71	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
	340,000.000	Local	99.812829	339,363.62	100.909737	343,093.11	3,729.49	0.02
		Base	99.812829	339,363.62	100.909737	343,093.11	3,729.49	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625				1.625000	01 May 2030		
	270,000.000	Local	99.575593	268,854.10	101.835117	274,954.82	6,100.72	0.02
		Base	99.575593	268,854.10	101.835117	274,954.82	6,100.72	0.02
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45				4.450000	15 Jan 2022		
	340,000.000	Local	101.248118	344,243.60	105.592470	359,014.40	14,770.80	0.02
		Base	101.248118	344,243.60	105.592470	359,014.40	14,770.80	0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625000	18 Nov 2050		
	390,000.000	Local	132.006526	514,825.45	157.750000	615,225.00	100,399.55	0.04
		Base	132.006526	514,825.45	157.750000	615,225.00	100,399.55	0.04
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031		
	420,000.000	Local	100.001969	420,008.27	106.650000	447,930.00	27,921.73	0.03
		Base	100.001969	420,008.27	106.650000	447,930.00	27,921.73	0.03
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.250000	17 Mar 2044		
	350,000.000	Local	90.870094	318,045.33	108.500000	379,750.00	61,704.67	0.02

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		Base	90.870094	318,045.33	108.500000	379,750.00	61,704.67	0.02
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.250000	17 Mar 2024		
	482,000.000	Local	101.923305	491,270.33	107.000000	515,740.00	24,469.67	0.03
		Base	101.923305	491,270.33	107.000000	515,740.00	24,469.67	0.03
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125				6.125000	17 Jan 2022		
	79,000.000	Local	100.000000	79,000.00	104.750000	82,752.50	3,752.50	0.01
		Base	100.000000	79,000.00	104.750000	82,752.50	3,752.50	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
	240,000.000	Local	100.739908	241,775.78	111.378000	267,307.20	25,531.42	0.02
		Base	100.739908	241,775.78	111.378000	267,307.20	25,531.42	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025		
	2,633,000.000	Local	103.956191	2,737,166.52	103.901000	2,735,713.33	-1,453.19	0.18
		Base	103.956191	2,737,166.52	103.901000	2,735,713.33	-1,453.19	0.17
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		
	220,000.000	Local	98.375468	216,426.03	102.651000	225,832.20	9,406.17	0.01
		Base	98.375468	216,426.03	102.651000	225,832.20	9,406.17	0.01
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.500000	27 Jun 2044		
	40,000.000	Local	101.719800	40,687.92	70.555000	28,222.00	-12,465.92	0.00
		Base	101.719800	40,687.92	70.555000	28,222.00	-12,465.92	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		
	300,000.000	Local	99.313593	297,940.78	74.595000	223,785.00	-74,155.78	0.01
		Base	99.313593	297,940.78	74.595000	223,785.00	-74,155.78	0.01
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		
	20,000.000	Local	99.877100	19,975.42	94.375000	18,875.00	-1,100.42	0.00
		Base	99.877100	19,975.42	94.375000	18,875.00	-1,100.42	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625				2.625000	01 Apr 2030		
	280,000.000	Local	102.542554	287,119.15	110.161979	308,453.54	21,334.39	0.02
		Base	102.542554	287,119.15	110.161979	308,453.54	21,334.39	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8				0.800000	28 May 2025		
	430,000.000	Local	99.387291	427,365.35	99.958808	429,822.87	2,457.52	0.03

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		Base	99.387291	427,365.35	99.958808	429,822.87	2,457.52	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7				1.700000	28 May 2030		
	260,000.000	Local	99.890865	259,716.25	101.653043	264,297.91	4,581.66	0.02
		Base	99.890865	259,716.25	101.653043	264,297.91	4,581.66	0.02
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9				2.900000	15 Nov 2021		
	220,000.000	Local	99.988055	219,973.72	103.505756	227,712.66	7,738.94	0.01
		Base	99.988055	219,973.72	103.505756	227,712.66	7,738.94	0.01
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.500000	20 Mar 2042		
	90,000.000	Local	98.664489	88,798.04	121.149777	109,034.80	20,236.76	0.01
		Base	98.664489	88,798.04	121.149777	109,034.80	20,236.76	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.500000	22 Aug 2022		
	10,000.000	Local	99.367100	9,936.71	104.089877	10,408.99	472.28	0.00
		Base	99.367100	9,936.71	104.089877	10,408.99	472.28	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.500000	02 Nov 2022		
	260,000.000	Local	99.024123	257,462.72	104.206392	270,936.62	13,473.90	0.02
		Base	99.024123	257,462.72	104.206392	270,936.62	13,473.90	0.02
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1				2.100000	01 May 2030		
	190,000.000	Local	99.392216	188,845.21	103.039432	195,774.92	6,929.71	0.01
		Base	99.392216	188,845.21	103.039432	195,774.92	6,929.71	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125				1.125000	01 May 2023		
	180,000.000	Local	99.683222	179,429.80	101.690496	183,042.89	3,613.09	0.01
		Base	99.683222	179,429.80	101.690496	183,042.89	3,613.09	0.01
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1					05 Mar 2026		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B					05 Mar 2026		
	675,704.500	Local	100.281617	677,607.40	96.000000	648,676.32	-28,931.08	0.04
		Base	100.281617	677,607.40	96.000000	648,676.32	-28,931.08	0.04
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026		
	130,000.000	Local	101.798992	132,338.69	103.700000	134,810.00	2,471.31	0.01

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		Base	101.798992	132,338.69	103.700000	134,810.00	2,471.31	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25				1.250000	23 Jun 2025		
	100,000.000	Local	99.918350	99,918.35	100.334605	100,334.61	416.26	0.01
		Base	99.918350	99,918.35	100.334605	100,334.61	416.26	0.01
742718FF1	PROCTER + GAMBLE CO/THE SR UNSECURED 03/25 2.45				2.450000	25 Mar 2025		
	140,000.000	Local	106.394657	148,952.52	108.529541	151,941.36	2,988.84	0.01
		Base	106.394657	148,952.52	108.529541	151,941.36	2,988.84	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8				2.800000	25 Mar 2027		
	50,000.000	Local	110.003140	55,001.57	111.205970	55,602.99	601.42	0.00
		Base	110.003140	55,001.57	111.205970	55,602.99	601.42	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3				3.000000	25 Mar 2030		
	150,000.000	Local	99.765520	149,648.28	114.488175	171,732.26	22,083.98	0.01
		Base	99.765520	149,648.28	114.488175	171,732.26	22,083.98	0.01
742718FJ3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55				3.550000	25 Mar 2040		
	190,000.000	Local	107.734395	204,695.35	120.229086	228,435.26	23,739.91	0.01
		Base	107.734395	204,695.35	120.229086	228,435.26	23,739.91	0.01
742718FK0	PROCTER + GAMBLE CO/THE SR UNSECURED 03/50 3.6				3.600000	25 Mar 2050		
	260,000.000	Local	113.960154	296,296.40	125.656899	326,707.94	30,411.54	0.02
		Base	113.960154	296,296.40	125.656899	326,707.94	30,411.54	0.02
74272PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4				4.000000	14 Mar 2029		
	360,000.000	Local	99.687008	358,873.23	114.988200	413,957.52	55,084.29	0.03
		Base	99.687008	358,873.23	114.988200	413,957.52	55,084.29	0.03
74272PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
	1,240,000.000	Local	110.973991	1,376,077.49	131.423000	1,629,645.20	253,567.71	0.11
		Base	110.973991	1,376,077.49	131.423000	1,629,645.20	253,567.71	0.10
74272PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4				4.400000	16 Apr 2050		
	220,000.000	Local	100.000000	220,000.00	123.770000	272,294.00	52,294.00	0.02
		Base	100.000000	220,000.00	123.770000	272,294.00	52,294.00	0.02
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875000	01 Mar 2021		
	50,000.000	Local	100.408120	50,204.06	95.500000	47,750.00	-2,454.06	0.00

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		Base	100.408120	50,204.06	95.500000	47,750.00	-2,454.06	0.00
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					01 Feb 2027		
		0.000 Local	0.000000	29.70	0.000000	0.00	-29.70	0.00
		Base	0.000000	29.70	0.000000	0.00	-29.70	0.00
74952PAJ6	RETL RETL 2019 RVP C 144A				2.284750	15 Mar 2036		
		420,000.000 Local	100.000000	420,000.00	87.913380	369,236.20	-50,763.80	0.02
Original Face:		420,000.000 Base	100.000000	420,000.00	87.913380	369,236.20	-50,763.80	0.02
74969AAC5	RPI 2019 INTERMEDIATE FINANCE 2020 TERM LOAN B1					11 Feb 2027		
		1,055,946.870 Local	99.069066	1,046,116.70	97.541700	1,029,988.53	-16,128.17	0.07
		Base	99.069066	1,046,116.70	97.541700	1,029,988.53	-16,128.17	0.06
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026		
		250,000.000 Local	100.000000	250,000.00	100.175320	250,438.30	438.30	0.02
		Base	100.000000	250,000.00	100.175320	250,438.30	438.30	0.02
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
		170,000.000 Local	97.869429	166,378.03	75.500000	128,350.00	-38,028.03	0.01
		Base	97.869429	166,378.03	75.500000	128,350.00	-38,028.03	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022		
		27,000.000 Local	100.962148	27,259.78	92.000000	24,840.00	-2,419.78	0.00
		Base	100.962148	27,259.78	92.000000	24,840.00	-2,419.78	0.00
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
		30,000.000 Local	93.612200	28,083.66	86.000000	25,800.00	-2,283.66	0.00
		Base	93.612200	28,083.66	86.000000	25,800.00	-2,283.66	0.00
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
		270,000.000 Local	99.873370	269,658.10	104.150085	281,205.23	11,547.13	0.02
		Base	99.873370	269,658.10	104.150085	281,205.23	11,547.13	0.02
75513EAU5	RAYTHEON TECH CORP SR UNSECURED 144A 12/24 3.15				3.150000	15 Dec 2024		
		130,000.000 Local	108.512238	141,065.91	108.017116	140,422.25	-643.66	0.01
		Base	108.512238	141,065.91	108.017116	140,422.25	-643.66	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	107.356273	53,678.14	3,678.14	0.00

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		Base	100.000000	50,000.00	107.356273	53,678.14	3,678.14	0.00
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					17 Nov 2025		
	624,751.990	Local	100.154713	625,718.56	93.187500	582,190.76	-43,527.80	0.04
		Base	100.154713	625,718.56	93.187500	582,190.76	-43,527.80	0.04
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
	140,000.000	Local	99.867179	139,814.05	106.371252	148,919.75	9,105.70	0.01
		Base	99.867179	139,814.05	106.371252	148,919.75	9,105.70	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.000000	25 Jul 2037		
	172,088.920	Local	81.100509	139,564.99	56.913710	97,942.19	-41,622.80	0.01
Original Face:	420,000.000	Base	81.100509	139,564.99	56.913710	97,942.19	-41,622.80	0.01
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
	140,000.000	Local	107.282450	150,195.43	122.915601	172,081.84	21,886.41	0.01
		Base	107.282450	150,195.43	122.915601	172,081.84	21,886.41	0.01
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN					04 Feb 2027		
	262,693.740	Local	100.315295	263,522.00	95.958300	252,076.45	-11,445.55	0.02
		Base	100.315295	263,522.00	95.958300	252,076.45	-11,445.55	0.02
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125				5.125000	15 Jul 2023		
	110,000.000	Local	100.796173	110,875.79	100.759000	110,834.90	-40.89	0.01
		Base	100.796173	110,875.79	100.759000	110,834.90	-40.89	0.01
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
	3,943.790	Local	104.591269	4,124.86	95.200000	3,754.49	-370.37	0.00
		Base	104.591269	4,124.86	95.200000	3,754.49	-370.37	0.00
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6				6.000000	19 Dec 2023		
	370,000.000	Local	110.853454	410,157.78	112.014564	414,453.89	4,296.11	0.03
		Base	110.853454	410,157.78	112.014564	414,453.89	4,296.11	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	108.591891	217,183.78	17,183.78	0.01
		Base	100.000000	200,000.00	108.591891	217,183.78	17,183.78	0.01
780097BK6	ROYAL BK SCOTLND GRP PLC SR UNSECURED 03/25 VAR				4.269000	22 Mar 2025		
	270,000.000	Local	100.000000	270,000.00	108.770328	293,679.89	23,679.89	0.02

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		Base	100.000000	270,000.00	108.770328	293,679.89	23,679.89	0.02
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125000	28 May 2024		
		1,090,000.000 Local	101.092435	1,101,907.54	109.388697	1,192,336.80	90,429.26	0.08
		Base	101.092435	1,101,907.54	109.388697	1,192,336.80	90,429.26	0.07
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.150000	26 Oct 2020		
		150,000.000 Local	99.731413	149,597.12	100.579325	150,868.99	1,271.87	0.01
		Base	99.731413	149,597.12	100.579325	150,868.99	1,271.87	0.01
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.200000	30 Apr 2021		
		170,000.000 Local	99.979653	169,965.41	102.397002	174,074.90	4,109.49	0.01
		Base	99.979653	169,965.41	102.397002	174,074.90	4,109.49	0.01
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023		
		480,000.000 Local	99.940283	479,713.36	102.584392	492,405.08	12,691.72	0.03
		Base	99.940283	479,713.36	102.584392	492,405.08	12,691.72	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025		
		300,000.000 Local	99.655883	298,967.65	100.171756	300,515.27	1,547.62	0.02
		Base	99.655883	298,967.65	100.171756	300,515.27	1,547.62	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A				1.063380	15 Mar 2033		
		249,620.320 Local	99.637377	248,715.14	94.571450	236,069.56	-12,645.58	0.02
Original Face:		680,000.000 Base	99.637377	248,715.14	94.571450	236,069.56	-12,645.58	0.01
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A				3.500000	28 Oct 2029		
		32,019.540 Local	98.944488	31,681.57	99.947300	32,002.67	321.10	0.00
Original Face:		910,000.000 Base	98.944488	31,681.57	99.947300	32,002.67	321.10	0.00
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A				2.230000	15 Sep 2037		
		1,130,000.000 Local	99.996626	1,129,961.87	101.861320	1,151,032.92	21,071.05	0.08
Original Face:		1,130,000.000 Base	99.996626	1,129,961.87	101.861320	1,151,032.92	21,071.05	0.07
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		170,000.000 Local	99.965465	169,941.29	107.470391	182,699.66	12,758.37	0.01
		Base	99.965465	169,941.29	107.470391	182,699.66	12,758.37	0.01
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028		
		150,000.000 Local	99.671240	149,506.86	116.735567	175,103.35	25,596.49	0.01

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		Base	99.671240	149,506.86	116.735567	175,103.35	25,596.49	0.01
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
	200,000.000	Local	102.665375	205,330.75	110.378000	220,756.00	15,425.25	0.01
		Base	102.665375	205,330.75	110.378000	220,756.00	15,425.25	0.01
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
	360,000.000	Local	99.933594	359,760.94	108.331000	389,991.60	30,230.66	0.03
		Base	99.933594	359,760.94	108.331000	389,991.60	30,230.66	0.02
80007RAJ4	SANDS CHINA LTD SR UNSECURED 144A 01/26 3.8				3.800000	08 Jan 2026		
	270,000.000	Local	99.902189	269,735.91	102.670000	277,209.00	7,473.09	0.02
		Base	99.902189	269,735.91	102.670000	277,209.00	7,473.09	0.02
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045		
	260,000.000	Local	105.142131	273,369.54	122.676946	318,960.06	45,590.52	0.02
		Base	105.142131	273,369.54	122.676946	318,960.06	45,590.52	0.02
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.500000	17 Jul 2025		
	40,000.000	Local	100.688950	40,275.58	108.137604	43,255.04	2,979.46	0.00
		Base	100.688950	40,275.58	108.137604	43,255.04	2,979.46	0.00
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
	369,351.350	Local	100.258659	370,306.71	87.900000	324,659.84	-45,646.87	0.02
		Base	100.258659	370,306.71	87.900000	324,659.84	-45,646.87	0.02
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
	160,000.000	Local	121.153669	193,845.87	149.932684	239,892.29	46,046.42	0.02
		Base	121.153669	193,845.87	149.932684	239,892.29	46,046.42	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		
	90,000.000	Local	104.816322	94,334.69	124.498699	112,048.83	17,714.14	0.01
		Base	104.816322	94,334.69	124.498699	112,048.83	17,714.14	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
	410,000.000	Local	100.723066	412,964.57	123.032902	504,434.90	91,470.33	0.03
		Base	100.723066	412,964.57	123.032902	504,434.90	91,470.33	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026		
	260,000.000	Local	106.817458	277,725.39	109.693367	285,202.75	7,477.36	0.02

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		Base	106.817458	277,725.39	109.693367	285,202.75	7,477.36	0.02
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.750000	12 Sep 2046		
		20,000.000	Local 92.695800	18,539.16	112.573183	22,514.64	3,975.48	0.00
			Base 92.695800	18,539.16	112.573183	22,514.64	3,975.48	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030		
		270,000.000	Local 99.940256	269,838.69	108.418830	292,730.84	22,892.15	0.02
			Base 99.940256	269,838.69	108.418830	292,730.84	22,892.15	0.02
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
		520,000.000	Local 97.793179	508,524.53	106.328410	552,907.73	44,383.20	0.04
			Base 97.793179	508,524.53	106.328410	552,907.73	44,383.20	0.03
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024		
		200,000.000	Local 101.588410	203,176.82	110.215948	220,431.90	17,255.08	0.01
			Base 101.588410	203,176.82	110.215948	220,431.90	17,255.08	0.01
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039		
		162,109.770	Local 100.000000	162,109.77	104.027070	168,638.04	6,528.27	0.01
Original Face:		170,000.000	Base 100.000000	162,109.77	104.027070	168,638.04	6,528.27	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044		
		157,549.520	Local 100.000000	157,549.52	107.287180	169,030.44	11,480.92	0.01
Original Face:		160,000.000	Base 100.000000	157,549.52	107.287180	169,030.44	11,480.92	0.01
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1				3.548000	10 Sep 2028		
		104,291.530	Local 100.000000	104,291.53	107.506050	112,119.70	7,828.17	0.01
Original Face:		130,000.000	Base 100.000000	104,291.53	107.506050	112,119.70	7,828.17	0.01
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029		
		352,149.640	Local 100.000000	352,149.64	107.243510	377,657.63	25,507.99	0.02
Original Face:		390,000.000	Base 100.000000	352,149.64	107.243510	377,657.63	25,507.99	0.02
83401AAB4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018 D A2FX 144A				3.600000	25 Feb 2048		
		410,000.000	Local 102.073915	418,503.05	105.850410	433,986.68	15,483.63	0.03
Original Face:		410,000.000	Base 102.073915	418,503.05	105.850410	433,986.68	15,483.63	0.03
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN					11 Dec 2026		
		618,450.000	Local 99.062385	612,651.32	97.593800	603,568.86	-9,082.46	0.04

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		Base	99.062385	612,651.32	97.593800	603,568.86	-9,082.46	0.04
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
	500,000.000	Local	98.309154	491,545.77	118.408360	592,041.80	100,496.03	0.04
		Base	98.309154	491,545.77	118.408360	592,041.80	100,496.03	0.04
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032		
	140,000.000	Local	112.402350	157,363.29	145.017913	203,025.08	45,661.79	0.01
		Base	112.402350	157,363.29	145.017913	203,025.08	45,661.79	0.01
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.750000	15 Jul 2025		
	60,000.000	Local	101.936717	61,162.03	102.627000	61,576.20	414.17	0.00
		Base	101.936717	61,162.03	102.627000	61,576.20	414.17	0.00
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5				5.000000	01 Oct 2029		
	10,000.000	Local	101.149700	10,114.97	98.750000	9,875.00	-239.97	0.00
		Base	101.149700	10,114.97	98.750000	9,875.00	-239.97	0.00
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875				6.875000	15 Nov 2028		
	10,000.000	Local	101.328000	10,132.80	121.750000	12,175.00	2,042.20	0.00
		Base	101.328000	10,132.80	121.750000	12,175.00	2,042.20	0.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032		
	220,000.000	Local	119.399332	262,678.53	143.125000	314,875.00	52,196.47	0.02
		Base	119.399332	262,678.53	143.125000	314,875.00	52,196.47	0.02
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625				7.625000	15 Feb 2025		
	90,000.000	Local	95.043233	85,538.91	115.375000	103,837.50	18,298.59	0.01
		Base	95.043233	85,538.91	115.375000	103,837.50	18,298.59	0.01
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36				3.360000	20 Mar 2023		
	62,500.000	Local	99.858800	62,411.75	101.218000	63,261.25	849.50	0.00
		Base	99.858800	62,411.75	101.218000	63,261.25	849.50	0.00
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	108.522000	293,009.40	23,009.40	0.02
Original Face:	210,000.000	Base	100.000000	270,000.00	108.522000	293,009.40	23,009.40	0.02
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024		
	1,050,000.000	Local	104.323869	1,095,400.62	110.878000	1,164,219.00	68,818.38	0.08

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		Base	104.323869	1,095,400.62	110.878000	1,164,219.00	68,818.38	0.07
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				0.904500	25 Sep 2035		
		735,953.840 Local	94.302458	694,022.56	98.533860	725,163.73	31,141.17	0.05
Original Face:		1,370,000.000 Base	94.302458	694,022.56	98.533860	725,163.73	31,141.17	0.05
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058				2.058000	14 Jul 2021		
		160,000.000 Local	99.256150	158,809.84	101.683188	162,693.10	3,883.26	0.01
		Base	99.256150	158,809.84	101.683188	162,693.10	3,883.26	0.01
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3				5.300000	01 Apr 2044		
		20,000.000 Local	107.260450	21,452.09	95.775153	19,155.03	-2,297.06	0.00
		Base	107.260450	21,452.09	95.775153	19,155.03	-2,297.06	0.00
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35				3.350000	24 May 2021		
		250,000.000 Local	99.965048	249,912.62	102.539341	256,348.35	6,435.73	0.02
		Base	99.965048	249,912.62	102.539341	256,348.35	6,435.73	0.02
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3				1.300000	02 Jun 2023		
		370,000.000 Local	99.886038	369,578.34	101.199021	374,436.38	4,858.04	0.02
		Base	99.886038	369,578.34	101.199021	374,436.38	4,858.04	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	100.973502	252,433.76	2,433.76	0.02
		Base	100.000000	250,000.00	100.973502	252,433.76	2,433.76	0.02
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5				3.500000	15 Apr 2025		
		200,000.000 Local	105.212375	210,424.75	111.315158	222,630.32	12,205.57	0.01
		Base	105.212375	210,424.75	111.315158	222,630.32	12,205.57	0.01
872540AS8	TJX COS INC SR UNSECURED 04/27 3.75				3.750000	15 Apr 2027		
		60,000.000 Local	113.802800	68,281.68	114.209334	68,525.60	243.92	0.00
		Base	113.802800	68,281.68	114.209334	68,525.60	243.92	0.00
87256FAB0	TKC HLDGS INC FIRST LIEN					01 Feb 2023		
		69,096.800 Local	99.308217	68,618.80	93.425000	64,553.69	-4,065.11	0.00
		Base	99.308217	68,618.80	93.425000	64,553.69	-4,065.11	0.00
87264AAM7	T MOBILE USA INC COMPANY GUAR 03/23 6				6.000000	01 Mar 2023		
		10,000.000 Local	100.617600	10,061.76	100.404000	10,040.40	-21.36	0.00

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		Base	100.617600	10,061.76	100.404000	10,040.40	-21.36	0.00
87264AAQ8	T MOBILE USA INC COMPANY GUAR 04/24 6				6.000000	15 Apr 2024		
		10,000.000 Local	101.591900	10,159.19	102.170000	10,217.00	57.81	0.00
		Base	101.591900	10,159.19	102.170000	10,217.00	57.81	0.00
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5				3.500000	15 Apr 2025		
		1,210,000.000 Local	105.015298	1,270,685.11	108.839000	1,316,951.90	46,266.79	0.09
		Base	105.015298	1,270,685.11	108.839000	1,316,951.90	46,266.79	0.08
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75				3.750000	15 Apr 2027		
		50,000.000 Local	105.967260	52,983.63	110.817000	55,408.50	2,424.87	0.00
		Base	105.967260	52,983.63	110.817000	55,408.50	2,424.87	0.00
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875				3.875000	15 Apr 2030		
		670,000.000 Local	99.291484	665,252.94	111.296000	745,683.20	80,430.26	0.05
		Base	99.291484	665,252.94	111.296000	745,683.20	80,430.26	0.05
87265VAF5	T MOBILE USA INC 2020 TERM LOAN					01 Apr 2027		
		530,000.000 Local	99.101430	525,237.58	99.850000	529,205.00	3,967.42	0.03
		Base	99.101430	525,237.58	99.850000	529,205.00	3,967.42	0.03
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25				4.250000	15 Nov 2023		
		60,000.000 Local	97.973417	58,784.05	95.500000	57,300.00	-1,484.05	0.00
		Base	97.973417	58,784.05	95.500000	57,300.00	-1,484.05	0.00
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375				5.375000	01 Feb 2027		
		20,000.000 Local	101.678700	20,335.74	96.500000	19,300.00	-1,035.74	0.00
		Base	101.678700	20,335.74	96.500000	19,300.00	-1,035.74	0.00
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875				5.875000	15 Apr 2026		
		30,000.000 Local	102.144167	30,643.25	99.000000	29,700.00	-943.25	0.00
		Base	102.144167	30,643.25	99.000000	29,700.00	-943.25	0.00
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5				6.500000	15 Jul 2027		
		70,000.000 Local	100.000000	70,000.00	100.250000	70,175.00	175.00	0.00
		Base	100.000000	70,000.00	100.250000	70,175.00	175.00	0.00
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875				6.875000	15 Jan 2029		
		40,000.000 Local	100.000000	40,000.00	104.750000	41,900.00	1,900.00	0.00

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		Base	100.000000	40,000.00	104.750000	41,900.00	1,900.00	0.00
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
		290,000.000 Local	104.831852	304,012.37	106.950987	310,157.86	6,145.49	0.02
		Base	104.831852	304,012.37	106.950987	310,157.86	6,145.49	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.850000	16 Dec 2039		
		16,000.000 Local	102.655438	16,424.87	150.342366	24,054.78	7,629.91	0.00
		Base	102.655438	16,424.87	150.342366	24,054.78	7,629.91	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
		160,000.000 Local	134.150463	214,640.74	128.483418	205,573.47	-9,067.27	0.01
		Base	134.150463	214,640.74	128.483418	205,573.47	-9,067.27	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6				6.000000	15 Aug 2040		
		10,000.000 Local	102.800400	10,280.04	105.895360	10,589.54	309.50	0.00
		Base	102.800400	10,280.04	105.895360	10,589.54	309.50	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303				5.303000	30 May 2024		
		200,000.000 Local	100.266225	200,532.45	104.357000	208,714.00	8,181.55	0.01
		Base	100.266225	200,532.45	104.357000	208,714.00	8,181.55	0.01
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		150,000.000 Local	103.217407	154,826.11	124.552749	186,829.12	32,003.01	0.01
		Base	103.217407	154,826.11	124.552749	186,829.12	32,003.01	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
		340,000.000 Local	124.458935	423,160.38	120.619147	410,105.10	-13,055.28	0.03
		Base	124.458935	423,160.38	120.619147	410,105.10	-13,055.28	0.03
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 2030		
		590,000.000 Local	100.767183	594,526.38	102.484350	604,657.67	10,131.29	0.04
		Base	100.767183	594,526.38	102.484350	604,657.67	10,131.29	0.04
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B					17 Dec 2026		
		666,500.380 Local	100.592027	670,446.24	95.166700	634,286.42	-36,159.82	0.04
		Base	100.592027	670,446.24	95.166700	634,286.42	-36,159.82	0.04
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
		110,000.000 Local	98.785373	108,663.91	99.320000	109,252.00	588.09	0.01

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		Base	98.785373	108,663.91	99.320000	109,252.00	588.09	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022		
	110,000.000	Local	95.247573	104,772.33	96.500000	106,150.00	1,377.67	0.01
		Base	95.247573	104,772.33	96.500000	106,150.00	1,377.67	0.01
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
	40,000.000	Local	98.753175	39,501.27	99.895000	39,958.00	456.73	0.00
		Base	98.753175	39,501.27	99.895000	39,958.00	456.73	0.00
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7				1.700000	19 Jul 2019		
	0.000	Local	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
		Base	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021		
	390,000.000	Local	97.785938	381,365.16	97.964000	382,059.60	694.44	0.03
		Base	97.785938	381,365.16	97.964000	382,059.60	694.44	0.02
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
	450,000.000	Local	93.702147	421,659.66	94.468750	425,109.38	3,449.72	0.03
		Base	93.702147	421,659.66	94.468750	425,109.38	3,449.72	0.03
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15				3.150000	01 Oct 2026		
	530,000.000	Local	90.072262	477,382.99	89.288000	473,226.40	-4,156.59	0.03
		Base	90.072262	477,382.99	89.288000	473,226.40	-4,156.59	0.03
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6				6.000000	15 Apr 2024		
	200,000.000	Local	103.329145	206,658.29	102.750000	205,500.00	-1,158.29	0.01
		Base	103.329145	206,658.29	102.750000	205,500.00	-1,158.29	0.01
88167AAM3	TEVA PHARMACEUTICALS NE COMPANY GUAR 144A 01/25 7.125				7.125000	31 Jan 2025		
	260,000.000	Local	100.000000	260,000.00	106.449000	276,767.40	16,767.40	0.02
		Base	100.000000	260,000.00	106.449000	276,767.40	16,767.40	0.02
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75				1.750000	04 May 2030		
	180,000.000	Local	99.832022	179,697.64	101.480606	182,665.09	2,967.45	0.01
		Base	99.832022	179,697.64	101.480606	182,665.09	2,967.45	0.01
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A				0.925250	11 Nov 2034		
	421,241.740	Local	99.946449	421,016.16	94.485250	398,011.31	-23,004.85	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	
Original Face:		520,000.000	Base	99.946449	421,016.16	94.485250	398,011.31	-23,004.85	0.02
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029			
		160,000.000	Local	99.358888	158,974.22	108.075143	172,920.23	13,946.01	0.01
			Base	99.358888	158,974.22	108.075143	172,920.23	13,946.01	0.01
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05				3.050000	15 Apr 2030			
		60,000.000	Local	99.688167	59,812.90	113.212423	67,927.45	8,114.55	0.00
			Base	99.688167	59,812.90	113.212423	67,927.45	8,114.55	0.00
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050			
		400,000.000	Local	111.484580	445,938.32	119.115120	476,460.48	30,522.16	0.03
			Base	111.484580	445,938.32	119.115120	476,460.48	30,522.16	0.03
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033			
		330,000.000	Local	117.031318	386,203.35	150.597207	496,970.78	110,767.43	0.03
			Base	117.031318	386,203.35	150.597207	496,970.78	110,767.43	0.03
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037			
		30,000.000	Local	121.941833	36,582.55	131.553986	39,466.20	2,883.65	0.00
			Base	121.941833	36,582.55	131.553986	39,466.20	2,883.65	0.00
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038			
		260,000.000	Local	118.924488	309,203.67	137.644350	357,875.31	48,671.64	0.02
			Base	118.924488	309,203.67	137.644350	357,875.31	48,671.64	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039			
		70,000.000	Local	124.854814	87,398.37	132.880460	93,016.32	5,617.95	0.01
			Base	124.854814	87,398.37	132.880460	93,016.32	5,617.95	0.01
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375				4.375000	15 Apr 2023			
		70,000.000	Local	99.927843	69,949.49	103.750000	72,625.00	2,675.51	0.00
			Base	99.927843	69,949.49	103.750000	72,625.00	2,675.51	0.00
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25				3.250000	11 Jun 2021			
		210,000.000	Local	99.985333	209,969.20	102.732849	215,738.98	5,769.78	0.01
			Base	99.985333	209,969.20	102.732849	215,738.98	5,769.78	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75				0.750000	12 Jun 2023			
		580,000.000	Local	99.927269	579,578.16	100.574622	583,332.81	3,754.65	0.04

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		Base	99.927269	579,578.16	100.574622	583,332.81	3,754.65	0.04
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15				1.150000	12 Jun 2025		
	290,000.000	Local	99.995048	289,985.64	101.198666	293,476.13	3,490.49	0.02
		Base	99.995048	289,985.64	101.198666	293,476.13	3,490.49	0.02
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5					16 Nov 2026		
	176,640.810	Local	100.248278	177,079.37	95.583300	168,839.12	-8,240.25	0.01
		Base	100.248278	177,079.37	95.583300	168,839.12	-8,240.25	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026		
	320,000.000	Local	111.648844	357,276.30	130.165476	416,529.52	59,253.22	0.03
		Base	111.648844	357,276.30	130.165476	416,529.52	59,253.22	0.03
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25				6.250000	15 Mar 2026		
	170,000.000	Local	102.628794	174,468.95	99.752000	169,578.40	-4,890.55	0.01
		Base	102.628794	174,468.95	99.752000	169,578.40	-4,890.55	0.01
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8				8.000000	15 Dec 2025		
	70,000.000	Local	107.479757	75,235.83	105.099000	73,569.30	-1,666.53	0.00
		Base	107.479757	75,235.83	105.099000	73,569.30	-1,666.53	0.00
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F					09 Dec 2025		
	398,997.490	Local	90.914835	362,747.91	89.958300	358,931.36	-3,816.55	0.02
		Base	90.914835	362,747.91	89.958300	358,931.36	-3,816.55	0.02
90266UAF0	UFC HOLDINGS, LLC TERM LOAN					29 Apr 2026		
	376,553.000	Local	100.407510	378,087.49	94.916700	357,411.68	-20,675.81	0.02
		Base	100.407510	378,087.49	94.916700	357,411.68	-20,675.81	0.02
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75				1.750000	21 Apr 2022		
	530,000.000	Local	99.881534	529,372.13	101.912063	540,133.93	10,761.80	0.04
		Base	99.881534	529,372.13	101.912063	540,133.93	10,761.80	0.03
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050		
	100,000.000	Local	102.716940	102,716.94	111.428840	111,428.84	8,711.90	0.01
Original Face:	100,000.000	Base	102.716940	102,716.94	111.428840	111,428.84	8,711.90	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050		
	820,000.000	Local	102.750033	842,550.27	110.259640	904,129.05	61,578.78	0.06

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Original Face:		820,000.000	Base	102.750033	842,550.27	110.259640	904,129.05	61,578.78	0.06
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023			
		150,000.000	Local	99.883767	149,825.65	102.598018	153,897.03	4,071.38	0.01
			Base	99.883767	149,825.65	102.598018	153,897.03	4,071.38	0.01
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15				3.150000	26 Apr 2021			
		250,000.000	Local	99.998304	249,995.76	102.071555	255,178.89	5,183.13	0.02
			Base	99.998304	249,995.76	102.071555	255,178.89	5,183.13	0.02
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125				4.125000	24 Sep 2025			
		240,000.000	Local	99.892696	239,742.47	113.345462	272,029.11	32,286.64	0.02
			Base	99.892696	239,742.47	113.345462	272,029.11	32,286.64	0.02
90351HAB4	US FOODS INC TERM LOAN B					27 Jun 2023			
		209,454.550	Local	94.454172	197,838.56	92.500000	193,745.46	-4,093.10	0.01
			Base	94.454172	197,838.56	92.500000	193,745.46	-4,093.10	0.01
90351HAD0	US FOODS INC 2019 TERM LOAN B					13 Sep 2026			
		210,000.000	Local	92.964295	195,225.02	93.500000	196,350.00	1,124.98	0.01
			Base	92.964295	195,225.02	93.500000	196,350.00	1,124.98	0.01
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491				3.491000	23 May 2023			
		340,000.000	Local	99.998241	339,994.02	104.593713	355,618.62	15,624.60	0.02
			Base	99.998241	339,994.02	104.593713	355,618.62	15,624.60	0.02
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253				4.253000	23 Mar 2028			
		590,000.000	Local	99.580024	587,522.14	113.484184	669,556.69	82,034.55	0.04
			Base	99.580024	587,522.14	113.484184	669,556.69	82,034.55	0.04
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR				2.859000	15 Aug 2023			
		200,000.000	Local	102.981550	205,963.10	103.575968	207,151.94	1,188.84	0.01
			Base	102.981550	205,963.10	103.575968	207,151.94	1,188.84	0.01
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099			
		1,030,000.000	Local	102.574181	1,056,514.06	103.875000	1,069,912.50	13,398.44	0.07
			Base	102.574181	1,056,514.06	103.875000	1,069,912.50	13,398.44	0.07
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022			
		780,000.000	Local	103.184499	804,839.09	105.656526	824,120.90	19,281.81	0.05

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		Base	103.184499	804,839.09	105.656526	824,120.90	19,281.81	0.05
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		
	120,000.000	Local	100.014958	120,017.95	113.150304	135,780.36	15,762.41	0.01
		Base	100.014958	120,017.95	113.150304	135,780.36	15,762.41	0.01
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95				3.950000	10 Sep 2028		
	250,000.000	Local	99.939164	249,847.91	118.729973	296,824.93	46,977.02	0.02
		Base	99.939164	249,847.91	118.729973	296,824.93	46,977.02	0.02
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060		
	270,000.000	Local	101.827059	274,933.06	115.563096	312,020.36	37,087.30	0.02
		Base	101.827059	274,933.06	115.563096	312,020.36	37,087.30	0.02
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4				2.400000	05 Feb 2030		
	680,000.000	Local	101.404100	689,547.88	106.535109	724,438.74	34,890.86	0.05
		Base	101.404100	689,547.88	106.535109	724,438.74	34,890.86	0.05
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15				2.150000	05 Feb 2027		
	220,000.000	Local	99.932936	219,852.46	105.919262	233,022.38	13,169.92	0.02
		Base	99.932936	219,852.46	105.919262	233,022.38	13,169.92	0.01
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070		
	250,000.000	Local	102.437352	256,093.38	111.390817	278,477.04	22,383.66	0.02
		Base	102.437352	256,093.38	111.390817	278,477.04	22,383.66	0.02
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
	1,260,000.000	Local	98.383396	1,239,630.79	100.018000	1,260,226.80	20,596.01	0.08
		Base	98.383396	1,239,630.79	100.018000	1,260,226.80	20,596.01	0.08
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6				4.600000	10 Feb 2048		
	340,000.000	Local	89.661497	304,849.09	103.750000	352,750.00	47,900.91	0.02
		Base	89.661497	304,849.09	103.750000	352,750.00	47,900.91	0.02
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028		
	100,000.000	Local	95.490810	95,490.81	102.500000	102,500.00	7,009.19	0.01
		Base	95.490810	95,490.81	102.500000	102,500.00	7,009.19	0.01
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5				6.500000	15 Dec 2026		
	20,000.000	Local	100.000000	20,000.00	105.000000	21,000.00	1,000.00	0.00

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		Base	100.000000	20,000.00	105.000000	21,000.00	1,000.00	0.00
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25				5.250000	15 Jan 2030		
		130,000.000 Local	100.000000	130,000.00	103.250000	134,225.00	4,225.00	0.01
		Base	100.000000	130,000.00	103.250000	134,225.00	4,225.00	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875				3.875000	15 Nov 2027		
		30,000.000 Local	101.981900	30,594.57	99.750000	29,925.00	-669.57	0.00
		Base	101.981900	30,594.57	99.750000	29,925.00	-669.57	0.00
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
		650,000.000 Local	99.888023	649,272.15	102.998746	669,491.85	20,219.70	0.04
		Base	99.888023	649,272.15	102.998746	669,491.85	20,219.70	0.04
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125000	15 Feb 2040		
		711,894.000 Local	120.029951	854,486.02	147.324001	1,048,790.72	194,304.70	0.07
Original Face:		600,000.000 Base	120.029951	854,486.02	147.324001	1,048,790.72	194,304.70	0.07
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125000	15 Feb 2041		
		281,049.600 Local	116.626496	327,778.30	149.203865	419,336.87	91,558.57	0.03
Original Face:		240,000.000 Base	116.626496	327,778.30	149.203865	419,336.87	91,558.57	0.03
912810QV3	TSY INFL IX N/B 02/42 0.75				0.750000	15 Feb 2042		
		919,285.200 Local	95.989056	882,413.19	119.653723	1,099,958.97	217,545.78	0.07
Original Face:		810,000.000 Base	95.989056	882,413.19	119.653723	1,099,958.97	217,545.78	0.07
912810RE0	US TREASURY N/B 02/44 3.625				3.625000	15 Feb 2044		
		460,000.000 Local	148.723683	684,128.94	146.378906	673,342.97	-10,785.97	0.04
		Base	148.723683	684,128.94	146.378906	673,342.97	-10,785.97	0.04
912810RF7	TSY INFL IX N/B 02/44 1.375				1.375000	15 Feb 2044		
		1,100,350.000 Local	104.688590	1,151,940.90	136.328699	1,500,092.84	348,151.94	0.10
Original Face:		1,000,000.000 Base	104.688590	1,151,940.90	136.328699	1,500,092.84	348,151.94	0.09
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045		
		6,730,000.000 Local	97.858862	6,585,901.43	131.812500	8,870,981.25	2,285,079.82	0.58
		Base	97.858862	6,585,901.43	131.812500	8,870,981.25	2,285,079.82	0.56
912810RR1	TSY INFL IX N/B 02/46 1				1.000000	15 Feb 2046		
		974,079.000 Local	102.180264	995,316.49	129.368327	1,260,149.71	264,833.22	0.08

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Original Face:		900,000.000	Base	102.180264	995,316.49	129.368327	1,260,149.71	264,833.22	0.08
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047			
		5,030,000.000	Local	97.736235	4,916,132.62	130.660156	6,572,205.85	1,656,073.23	0.43
			Base	97.736235	4,916,132.62	130.660156	6,572,205.85	1,656,073.23	0.41
912810SA7	US TREASURY N/B 02/48 3				3.000000	15 Feb 2048			
		3,470,000.000	Local	99.057944	3,437,310.66	136.894531	4,750,240.23	1,312,929.57	0.31
			Base	99.057944	3,437,310.66	136.894531	4,750,240.23	1,312,929.57	0.30
912810SB5	TSY INFL IX N/B 02/48 1				1.000000	15 Feb 2048			
		1,320,723.800	Local	111.123187	1,467,630.38	132.065299	1,744,217.84	276,587.46	0.11
Original Face:		1,270,000.000	Base	111.123187	1,467,630.38	132.065299	1,744,217.84	276,587.46	0.11
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048			
		8,080,000.000	Local	113.597218	9,178,655.25	140.148438	11,323,993.79	2,145,338.54	0.74
			Base	113.597218	9,178,655.25	140.148438	11,323,993.79	2,145,338.54	0.71
912810SG4	TSY INFL IX N/B 02/49 1				1.000000	15 Feb 2049			
		7,938,944.800	Local	109.283330	8,675,943.25	133.264616	10,579,804.30	1,903,861.05	0.69
Original Face:		7,790,000.000	Base	109.283330	8,675,943.25	133.264616	10,579,804.30	1,903,861.05	0.66
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050			
		2,990,000.000	Local	116.127166	3,472,202.27	114.523438	3,424,250.80	-47,951.47	0.22
			Base	116.127166	3,472,202.27	114.523438	3,424,250.80	-47,951.47	0.21
912810SM1	TSY INFL IX N/B 02/50 0.25				0.250000	15 Feb 2050			
		6,573,393.200	Local	104.784379	6,887,889.25	112.167969	7,373,241.65	485,352.40	0.48
Original Face:		6,590,000.000	Base	104.784379	6,887,889.25	112.167969	7,373,241.65	485,352.40	0.46
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050			
		8,250,000.000	Local	94.887005	7,828,177.95	96.082031	7,926,767.56	98,589.61	0.52
			Base	94.887005	7,828,177.95	96.082031	7,926,767.56	98,589.61	0.50
9128283F5	US TREASURY N/B 11/27 2.25				2.375000	15 Nov 2027			
		0.000	Local	0.000000	-18.40	0.000000	0.00	18.40	0.00
			Base	0.000000	-18.40	0.000000	0.00	18.40	0.00
9128284N7	US TREASURY N/B 05/28 2.875				2.875000	15 May 2028			
		2,640,000.000	Local	99.572588	2,628,716.33	118.015625	3,115,612.50	486,896.17	0.20

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		Base	99.572588	2,628,716.33	118.015625	3,115,612.50	486,896.17	0.20
9128284Z0	US TREASURY N/B 08/25 2.75				2.750000	31 Aug 2025		
	1,430,000.000	Local	99.551493	1,423,586.35	112.464844	1,608,247.27	184,660.92	0.11
		Base	99.551493	1,423,586.35	112.464844	1,608,247.27	184,660.92	0.10
9128286U9	US TREASURY N/B 05/22 2.125				2.125000	15 May 2022		
	10,000.000	Local	100.611000	10,061.10	103.644531	10,364.45	303.35	0.00
		Base	100.611000	10,061.10	103.644531	10,364.45	303.35	0.00
912828K74	US TREASURY N/B 08/25 2				2.000000	15 Aug 2025		
	150,000.000	Local	96.257347	144,386.02	108.554688	162,832.03	18,446.01	0.01
		Base	96.257347	144,386.02	108.554688	162,832.03	18,446.01	0.01
912828XZ8	US TREASURY N/B 06/25 2.75				2.750000	30 Jun 2025		
	250,000.000	Local	99.726560	249,316.40	112.164062	280,410.16	31,093.76	0.02
		Base	99.726560	249,316.40	112.164062	280,410.16	31,093.76	0.02
912828YB0	US TREASURY N/B 08/29 1.625				1.625000	15 Aug 2029		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
912828YG9	US TREASURY N/B 09/26 1.625				1.625000	30 Sep 2026		
	960,000.000	Local	99.952664	959,545.57	107.382812	1,030,875.00	71,329.43	0.07
		Base	99.952664	959,545.57	107.382812	1,030,875.00	71,329.43	0.06
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	510,000.000	Local	100.215396	511,098.52	100.453125	512,310.94	1,212.42	0.03
		Base	100.215396	511,098.52	100.453125	512,310.94	1,212.42	0.03
912828ZN3	US TREASURY N/B 04/27 0.5				0.500000	30 Apr 2027		
	10,000.000	Local	99.808300	9,980.83	100.148438	10,014.84	34.01	0.00
		Base	99.808300	9,980.83	100.148438	10,014.84	34.01	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625				0.625000	15 May 2030		
	3,690,000.000	Local	98.041825	3,617,743.35	99.722656	3,679,766.01	62,022.66	0.24
		Base	98.041825	3,617,743.35	99.722656	3,679,766.01	62,022.66	0.23
912828ZV5	US TREASURY N/B 06/27 0.5				0.500000	30 Jun 2027		
	10,160,000.000	Local	99.924485	10,152,327.65	100.082031	10,168,334.35	16,006.70	0.67

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		Base	99.924485	10,152,327.65	100.082031	10,168,334.35	16,006.70	0.64
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	12,030,000.000	Local	99.603883	11,982,347.08	99.804688	12,006,503.97	24,156.89	0.79
		Base	99.603883	11,982,347.08	99.804688	12,006,503.97	24,156.89	0.75
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
	170,000.000	Local	101.989841	173,382.73	124.631216	211,873.07	38,490.34	0.01
		Base	101.989841	173,382.73	124.631216	211,873.07	38,490.34	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125				4.125000	16 Nov 2028		
	130,000.000	Local	100.175615	130,228.30	117.788368	153,124.88	22,896.58	0.01
		Base	100.175615	130,228.30	117.788368	153,124.88	22,896.58	0.01
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375				3.375000	15 Nov 2021		
	70,000.000	Local	99.913614	69,939.53	103.487872	72,441.51	2,501.98	0.00
		Base	99.913614	69,939.53	103.487872	72,441.51	2,501.98	0.00
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75				2.750000	15 Feb 2023		
	200,000.000	Local	100.431905	200,863.81	105.420731	210,841.46	9,977.65	0.01
		Base	100.431905	200,863.81	105.420731	210,841.46	9,977.65	0.01
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875				2.875000	15 Dec 2021		
	100,000.000	Local	99.567370	99,567.37	103.690480	103,690.48	4,123.11	0.01
		Base	99.567370	99,567.37	103.690480	103,690.48	4,123.11	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7				2.700000	15 Jul 2020		
	150,000.000	Local	99.992453	149,988.68	100.086902	150,130.35	141.67	0.01
		Base	99.992453	149,988.68	100.086902	150,130.35	141.67	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		
	450,000.000	Local	104.216413	468,973.86	113.932639	512,696.88	43,723.02	0.03
		Base	104.216413	468,973.86	113.932639	512,696.88	43,723.02	0.03
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022		
	50,000.000	Local	102.878440	51,439.22	104.630170	52,315.09	875.87	0.00
		Base	102.878440	51,439.22	104.630170	52,315.09	875.87	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048		
	70,000.000	Local	127.954386	89,568.07	127.825543	89,477.88	-90.19	0.01

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		Base	127.954386	89,568.07	127.825543	89,477.88	-90.19	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875				3.875000	15 Dec 2028		
	70,000.000	Local	101.463243	71,024.27	119.704477	83,793.13	12,768.86	0.01
		Base	101.463243	71,024.27	119.704477	83,793.13	12,768.86	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048		
	50,000.000	Local	132.132620	66,066.31	130.929716	65,464.86	-601.45	0.00
		Base	132.132620	66,066.31	130.929716	65,464.86	-601.45	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7				3.700000	15 Aug 2049		
	100,000.000	Local	101.058230	101,058.23	118.306413	118,306.41	17,248.18	0.01
		Base	101.058230	101,058.23	118.306413	118,306.41	17,248.18	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875				3.875000	15 Aug 2059		
	370,000.000	Local	105.857270	391,671.90	122.509827	453,286.36	61,614.46	0.03
		Base	105.857270	391,671.90	122.509827	453,286.36	61,614.46	0.03
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25				1.250000	15 Jan 2026		
	100,000.000	Local	99.663490	99,663.49	101.842247	101,842.25	2,178.76	0.01
		Base	99.663490	99,663.49	101.842247	101,842.25	2,178.76	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2				2.000000	15 May 2030		
	100,000.000	Local	99.166120	99,166.12	104.692845	104,692.85	5,526.73	0.01
		Base	99.166120	99,166.12	104.692845	104,692.85	5,526.73	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125				3.125000	15 May 2060		
	90,000.000	Local	105.643333	95,079.00	107.049235	96,344.31	1,265.31	0.01
		Base	105.643333	95,079.00	107.049235	96,344.31	1,265.31	0.01
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW					15 Mar 2024		
	245,515.100	Local	99.961709	245,421.09	92.416700	226,896.95	-18,524.14	0.01
		Base	99.961709	245,421.09	92.416700	226,896.95	-18,524.14	0.01
914908AY4	UNIVISION COMMUNICATIONS INC 2020 TERM LOAN B					13 Mar 2026		
	50,000.000	Local	97.500000	48,750.00	92.916700	46,458.35	-2,291.65	0.00
		Base	97.500000	48,750.00	92.916700	46,458.35	-2,291.65	0.00
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B					01 Mar 2026		
	125,335.270	Local	100.119200	125,484.67	97.291700	121,940.81	-3,543.86	0.01

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		Base	100.119200	125,484.67	97.291700	121,940.81	-3,543.86	0.01
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5				5.000000	15 Feb 2028		
		170,000.000 Local	97.292176	165,396.70	74.250000	126,225.00	-39,171.70	0.01
		Base	97.292176	165,396.70	74.250000	126,225.00	-39,171.70	0.01
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7				7.000000	15 Mar 2024		
		20,000.000 Local	101.019850	20,203.97	103.750000	20,750.00	546.03	0.00
		Base	101.019850	20,203.97	103.750000	20,750.00	546.03	0.00
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5				5.500000	01 Nov 2025		
		10,000.000 Local	103.361300	10,336.13	102.500000	10,250.00	-86.13	0.00
		Base	103.361300	10,336.13	102.500000	10,250.00	-86.13	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9				9.000000	15 Dec 2025		
		80,000.000 Local	101.980850	81,584.68	107.721000	86,176.80	4,592.12	0.01
		Base	101.980850	81,584.68	107.721000	86,176.80	4,592.12	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875000	21 Nov 2036		
		197,000.000 Local	97.004325	191,098.52	130.650000	257,380.50	66,281.98	0.02
		Base	97.004325	191,098.52	130.650000	257,380.50	66,281.98	0.02
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25				9.250000	01 Apr 2026		
		60,000.000 Local	108.058733	64,835.24	108.490000	65,094.00	258.76	0.00
		Base	108.058733	64,835.24	108.490000	65,094.00	258.76	0.00
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.850000	01 Nov 2042		
		40,000.000 Local	118.255150	47,302.06	121.936449	48,774.58	1,472.52	0.00
		Base	118.255150	47,302.06	121.936449	48,774.58	1,472.52	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862				4.862000	21 Aug 2046		
		190,000.000 Local	118.102474	224,394.70	135.795656	258,011.75	33,617.05	0.02
		Base	118.102474	224,394.70	135.795656	258,011.75	33,617.05	0.02
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
		110,000.000 Local	96.486636	106,135.30	124.511827	136,963.01	30,827.71	0.01
		Base	96.486636	106,135.30	124.511827	136,963.01	30,827.71	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5				3.500000	01 Nov 2024		
		40,000.000 Local	100.608725	40,243.49	110.684985	44,273.99	4,030.50	0.00

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		Base	100.608725	40,243.49	110.684985	44,273.99	4,030.50	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522000	15 Sep 2048		
		170,000.000 Local	95.444765	162,256.10	132.281038	224,877.76	62,621.66	0.01
		Base	95.444765	162,256.10	132.281038	224,877.76	62,621.66	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
		160,000.000 Local	117.376694	187,802.71	124.981559	199,970.49	12,167.78	0.01
		Base	117.376694	187,802.71	124.981559	199,970.49	12,167.78	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
		200,000.000 Local	102.721405	205,442.81	133.876142	267,752.28	62,309.47	0.02
		Base	102.721405	205,442.81	133.876142	267,752.28	62,309.47	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
		20,000.000 Local	105.287900	21,057.58	148.113490	29,622.70	8,565.12	0.00
		Base	105.287900	21,057.58	148.113490	29,622.70	8,565.12	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125000	16 Mar 2027		
		100,000.000 Local	101.344750	101,344.75	117.952569	117,952.57	16,607.82	0.01
		Base	101.344750	101,344.75	117.952569	117,952.57	16,607.82	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.500000	10 Aug 2033		
		990,000.000 Local	111.080300	1,099,694.97	124.565084	1,233,194.33	133,499.36	0.08
		Base	111.080300	1,099,694.97	124.565084	1,233,194.33	133,499.36	0.08
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376				3.376000	15 Feb 2025		
		586,000.000 Local	102.813520	602,487.23	111.264215	652,008.30	49,521.07	0.04
		Base	102.813520	602,487.23	111.264215	652,008.30	49,521.07	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329				4.329000	21 Sep 2028		
		236,000.000 Local	100.462271	237,090.96	120.352255	284,031.32	46,940.36	0.02
		Base	100.462271	237,090.96	120.352255	284,031.32	46,940.36	0.02
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875				3.875000	08 Feb 2029		
		300,000.000 Local	116.301323	348,903.97	118.189764	354,569.29	5,665.32	0.02
		Base	116.301323	348,903.97	118.189764	354,569.29	5,665.32	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4				4.000000	22 Mar 2050		
		110,000.000 Local	117.534036	129,287.44	127.905833	140,696.42	11,408.98	0.01

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		Base	117.534036	129,287.44	127.905833	140,696.42	11,408.98	0.01
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15				3.150000	22 Mar 2030		
		220,000.000 Local	99.700364	219,340.80	112.172074	246,778.56	27,437.76	0.02
		Base	99.700364	219,340.80	112.172074	246,778.56	27,437.76	0.02
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3				3.000000	22 Mar 2027		
		90,000.000 Local	99.957600	89,961.84	110.933902	99,840.51	9,878.67	0.01
		Base	99.957600	89,961.84	110.933902	99,840.51	9,878.67	0.01
92531HAB3	VERSCEND HLDG CORP TERM LOAN B					27 Aug 2025		
		997,457.210 Local	96.529573	962,841.19	96.875000	966,286.67	3,445.48	0.06
		Base	96.529573	962,841.19	96.875000	966,286.67	3,445.48	0.06
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875				3.875000	01 Apr 2024		
		10,000.000 Local	96.829300	9,682.93	107.602517	10,760.25	1,077.32	0.00
		Base	96.829300	9,682.93	107.602517	10,760.25	1,077.32	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024		
		200,000.000 Local	100.500000	201,000.00	93.000000	186,000.00	-15,000.00	0.01
		Base	100.500000	201,000.00	93.000000	186,000.00	-15,000.00	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.150000	14 Dec 2025		
		540,000.000 Local	104.747072	565,634.19	111.394868	601,532.29	35,898.10	0.04
		Base	104.747072	565,634.19	111.394868	601,532.29	35,898.10	0.04
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
		500,000.000 Local	102.864922	514,324.61	132.042312	660,211.56	145,886.95	0.04
		Base	102.864922	514,324.61	132.042312	660,211.56	145,886.95	0.04
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
		210,000.000 Local	99.858219	209,702.26	104.785373	220,049.28	10,347.02	0.01
		Base	99.858219	209,702.26	104.785373	220,049.28	10,347.02	0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375000	30 May 2028		
		380,000.000 Local	99.182358	376,892.96	118.930514	451,935.95	75,042.99	0.03
		Base	99.182358	376,892.96	118.930514	451,935.95	75,042.99	0.03
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024		
		300,000.000 Local	99.826187	299,478.56	103.162979	309,488.94	10,010.38	0.02

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WESTERN ASSET MANAGEMENT COMPANY

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		Base	99.826187	299,478.56	103.162979	309,488.94	10,010.38	0.02
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				4.088442	25 Oct 2034		
		84,055.890 Local	96.581406	81,182.36	97.245530	81,740.60	558.24	0.01
Original Face:		2,100,000.000 Base	96.581406	81,182.36	97.245530	81,740.60	558.24	0.01
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.480072	15 Jun 2045		
		914,324.130 Local	2.628877	24,036.46	1.761670	16,107.37	-7,929.09	0.00
Original Face:		1,160,000.000 Base	2.628877	24,036.46	1.761670	16,107.37	-7,929.09	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.569750	29 Mar 2049		
		670,000.000 Local	97.862957	655,681.81	99.280000	665,176.00	9,494.19	0.04
		Base	97.862957	655,681.81	99.280000	665,176.00	9,494.19	0.04
931142ED1	WALMART INC SR UNSECURED 06/25 3.55				3.550000	26 Jun 2025		
		80,000.000 Local	112.600875	90,080.70	113.396575	90,717.26	636.56	0.01
		Base	112.600875	90,080.70	113.396575	90,717.26	636.56	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7				3.700000	26 Jun 2028		
		600,000.000 Local	104.438272	626,629.63	118.415613	710,493.68	83,864.05	0.05
		Base	104.438272	626,629.63	118.415613	710,493.68	83,864.05	0.04
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023		
		110,000.000 Local	106.251127	116,876.24	108.936690	119,830.36	2,954.12	0.01
		Base	106.251127	116,876.24	108.936690	119,830.36	2,954.12	0.01
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5				3.500000	15 May 2024		
		150,000.000 Local	100.885200	151,327.80	108.923913	163,385.87	12,058.07	0.01
		Base	100.885200	151,327.80	108.923913	163,385.87	12,058.07	0.01
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45				3.450000	15 Jun 2029		
		120,000.000 Local	100.550425	120,660.51	103.007309	123,608.77	2,948.26	0.01
		Base	100.550425	120,660.51	103.007309	123,608.77	2,948.26	0.01
94106LBH1	WASTE MANAGEMENT INC COMPANY GUAR 06/26 3.2				3.200000	15 Jun 2026		
		80,000.000 Local	99.976525	79,981.22	102.464950	81,971.96	1,990.74	0.01
		Base	99.976525	79,981.22	102.464950	81,971.96	1,990.74	0.01
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4				4.000000	15 Jul 2039		
		270,000.000 Local	113.525056	306,517.65	102.869519	277,747.70	-28,769.95	0.02

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		Base	113.525056	306,517.65	102.869519	277,747.70	-28,769.95	0.02
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15				4.150000	15 Jul 2049		
	120,000.000	Local	101.403483	121,684.18	125.388375	150,466.05	28,781.87	0.01
		Base	101.403483	121,684.18	125.388375	150,466.05	28,781.87	0.01
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	80,000.000	Local	99.891650	79,913.32	104.743228	83,794.58	3,881.26	0.01
		Base	99.891650	79,913.32	104.743228	83,794.58	3,881.26	0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.000000	23 Oct 2026		
	480,000.000	Local	99.917433	479,603.68	108.976786	523,088.57	43,484.89	0.03
		Base	99.917433	479,603.68	108.976786	523,088.57	43,484.89	0.03
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.600000	01 Apr 2021		
	50,000.000	Local	100.681280	50,340.64	103.094026	51,547.01	1,206.37	0.00
		Base	100.681280	50,340.64	103.094026	51,547.01	1,206.37	0.00
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45				3.450000	13 Feb 2023		
	510,000.000	Local	99.164445	505,738.67	106.148789	541,358.82	35,620.15	0.04
		Base	99.164445	505,738.67	106.148789	541,358.82	35,620.15	0.03
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
	130,000.000	Local	99.736031	129,656.84	135.501859	176,152.42	46,495.58	0.01
		Base	99.736031	129,656.84	135.501859	176,152.42	46,495.58	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.300000	22 Jul 2027		
	1,160,000.000	Local	100.838087	1,169,721.81	114.797957	1,331,656.30	161,934.49	0.09
		Base	100.838087	1,169,721.81	114.797957	1,331,656.30	161,934.49	0.08
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
	70,000.000	Local	99.628786	69,740.15	119.239404	83,467.58	13,727.43	0.01
		Base	99.628786	69,740.15	119.239404	83,467.58	13,727.43	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
	660,000.000	Local	101.782833	671,766.70	128.161635	845,866.79	174,100.09	0.06
		Base	101.782833	671,766.70	128.161635	845,866.79	174,100.09	0.05
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				0.614500	25 Jun 2037		
	110,245.580	Local	76.441205	84,273.05	78.176490	86,186.12	1,913.07	0.01

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Original Face:	1,110,000.000	Base	76.441205	84,273.05	78.176490	86,186.12	1,913.07	0.01	
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.411100	15 Jul 2046		
	70,000.000	Local	103.132886	72,193.02	90.441320	63,308.92	-8,884.10	0.00	
Original Face:	70,000.000	Base	103.132886	72,193.02	90.441320	63,308.92	-8,884.10	0.00	
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
	20,000.000	Local	103.822800	20,764.56	107.681870	21,536.37	771.81	0.00	
Original Face:	20,000.000	Base	103.822800	20,764.56	107.681870	21,536.37	771.81	0.00	
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
	250,000.000	Local	102.494592	256,236.48	105.234560	263,086.40	6,849.92	0.02	
Original Face:	250,000.000	Base	102.494592	256,236.48	105.234560	263,086.40	6,849.92	0.02	
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
	220,000.000	Local	102.545695	225,600.53	103.956440	228,704.17	3,103.64	0.02	
Original Face:	220,000.000	Base	102.545695	225,600.53	103.956440	228,704.17	3,103.64	0.01	
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
	750,000.000	Local	102.525687	768,942.65	103.704570	777,784.28	8,841.63	0.05	
Original Face:	750,000.000	Base	102.525687	768,942.65	103.704570	777,784.28	8,841.63	0.05	
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.251601	15 May 2048		
	3,942,936.930	Local	4.703989	185,475.33	4.065610	160,304.44	-25,170.89	0.01	
Original Face:	5,169,000.000	Base	4.703989	185,475.33	4.065610	160,304.44	-25,170.89	0.01	
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848000	15 May 2048		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	1,420,000.000	Local	101.811540	1,445,723.87	109.264827	1,551,560.54	105,836.67	0.10	
		Base	101.811540	1,445,723.87	109.264827	1,551,560.54	105,836.67	0.10	
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	400,000.000	Local	99.843293	399,373.17	117.691094	470,764.38	71,391.21	0.03	
		Base	99.843293	399,373.17	117.691094	470,764.38	71,391.21	0.03	
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	100,000.000	Local	99.550800	99,550.80	106.979314	106,979.31	7,428.51	0.01	

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		Base	99.550800	99,550.80	106.979314	106,979.31	7,428.51	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR				4.478000	04 Apr 2031		
	200,000.000	Local	100.000000	200,000.00	120.882614	241,765.23	41,765.23	0.02
		Base	100.000000	200,000.00	120.882614	241,765.23	41,765.23	0.02
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051		
	2,610,000.000	Local	114.191706	2,980,403.53	138.798224	3,622,633.65	642,230.12	0.24
		Base	114.191706	2,980,403.53	138.798224	3,622,633.65	642,230.12	0.23
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				2.188000	30 Apr 2026		
	540,000.000	Local	100.050330	540,271.78	103.396735	558,342.37	18,070.59	0.04
		Base	100.050330	540,271.78	103.396735	558,342.37	18,070.59	0.04
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR				1.654000	02 Jun 2024		
	690,000.000	Local	100.000000	690,000.00	101.581097	700,909.57	10,909.57	0.05
		Base	100.000000	690,000.00	101.581097	700,909.57	10,909.57	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR				2.393000	02 Jun 2028		
	1,400,000.000	Local	100.000000	1,400,000.00	103.321428	1,446,499.99	46,499.99	0.09
		Base	100.000000	1,400,000.00	103.321428	1,446,499.99	46,499.99	0.09
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4					29 Apr 2023		
	52,542.710	Local	100.379387	52,742.05	97.125000	51,032.11	-1,709.94	0.00
		Base	100.379387	52,742.05	97.125000	51,032.11	-1,709.94	0.00
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5				4.500000	01 Mar 2028		
	40,000.000	Local	102.983650	41,193.46	93.500000	37,400.00	-3,793.46	0.00
		Base	102.983650	41,193.46	93.500000	37,400.00	-3,793.46	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5				5.500000	15 Aug 2048		
	20,000.000	Local	85.725300	17,145.06	81.000000	16,200.00	-945.06	0.00
		Base	85.725300	17,145.06	81.000000	16,200.00	-945.06	0.00
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25				5.250000	01 Feb 2050		
	100,000.000	Local	98.593770	98,593.77	86.530000	86,530.00	-12,063.77	0.01
		Base	98.593770	98,593.77	86.530000	86,530.00	-12,063.77	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1				3.100000	01 Feb 2025		
	160,000.000	Local	100.079869	160,127.79	94.750000	151,600.00	-8,527.79	0.01

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		Base	100.079869	160,127.79	94.750000	151,600.00	-8,527.79	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05				4.050000	01 Feb 2030		
	1,110,000.000	Local	99.972300	1,109,692.53	96.259000	1,068,474.90	-41,217.63	0.07
		Base	99.972300	1,109,692.53	96.259000	1,068,474.90	-41,217.63	0.07
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR				2.161380	13 Jan 2023		
	60,000.000	Local	100.000000	60,000.00	91.775133	55,065.08	-4,934.92	0.00
		Base	100.000000	60,000.00	91.775133	55,065.08	-4,934.92	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6				2.600000	23 Nov 2020		
	170,000.000	Local	99.797029	169,654.95	100.847132	171,440.12	1,785.17	0.01
		Base	99.797029	169,654.95	100.847132	171,440.12	1,785.17	0.01
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN					05 Mar 2026		
	0.000	Local	0.000000	-0.42	0.000000	0.00	0.42	0.00
		Base	0.000000	-0.42	0.000000	0.00	0.42	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031		
	60,000.000	Local	117.507767	70,504.66	128.056721	76,834.03	6,329.37	0.01
		Base	117.507767	70,504.66	128.056721	76,834.03	6,329.37	0.00
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031		
	720,000.000	Local	130.327590	938,358.65	129.204962	930,275.73	-8,082.92	0.06
		Base	130.327590	938,358.65	129.204962	930,275.73	-8,082.92	0.06
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875				7.875000	01 Sep 2021		
	130,000.000	Local	104.105946	135,337.73	107.497116	139,746.25	4,408.52	0.01
		Base	104.105946	135,337.73	107.497116	139,746.25	4,408.52	0.01
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032		
	200,000.000	Local	144.681140	289,362.28	148.284827	296,569.65	7,207.37	0.02
		Base	144.681140	289,362.28	148.284827	296,569.65	7,207.37	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7				3.700000	15 Jan 2023		
	70,000.000	Local	98.416257	68,891.38	105.726066	74,008.25	5,116.87	0.00
		Base	98.416257	68,891.38	105.726066	74,008.25	5,116.87	0.00
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75				3.750000	15 Jun 2027		
	30,000.000	Local	107.848767	32,354.63	107.061379	32,118.41	-236.22	0.00

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		Base	107.848767	32,354.63	107.061379	32,118.41	-236.22	0.00
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85				4.850000	01 Mar 2048		
		30,000.000	102.801367	30,840.41	109.385418	32,815.63	1,975.22	0.00
		Base	102.801367	30,840.41	109.385418	32,815.63	1,975.22	0.00
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6				6.000000	15 Jan 2022		
		10,000.000	98.648400	9,864.84	100.500000	10,050.00	185.16	0.00
		Base	98.648400	9,864.84	100.500000	10,050.00	185.16	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.250000	01 Aug 2023		
		30,000.000	107.416900	32,225.07	111.000000	33,300.00	1,074.93	0.00
		Base	107.416900	32,225.07	111.000000	33,300.00	1,074.93	0.00
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027		
		30,000.000	49.198200	14,759.46	93.418750	28,025.63	13,266.17	0.00
		Base	49.198200	14,759.46	93.418750	28,025.63	13,266.17	0.00
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5				4.500000	15 Jan 2030		
		20,000.000	100.000000	20,000.00	88.000000	17,600.00	-2,400.00	0.00
		Base	100.000000	20,000.00	88.000000	17,600.00	-2,400.00	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
		210,000.000	114.966124	241,428.86	145.996186	306,591.99	65,163.13	0.02
		Base	114.966124	241,428.86	145.996186	306,591.99	65,163.13	0.02
98313DAC1	WYNN RESORTS LIMITED TERM LOAN A					20 Sep 2024		
		606,375.000	99.652461	604,267.61	93.000000	563,928.75	-40,338.86	0.04
		Base	99.652461	604,267.61	93.000000	563,928.75	-40,338.86	0.04
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5				6.500000	15 Jun 2022		
		80,000.000	100.000000	80,000.00	100.125000	80,100.00	100.00	0.01
		Base	100.000000	80,000.00	100.125000	80,100.00	100.00	0.01
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
		160,000.000	100.128425	160,205.48	105.337409	168,539.85	8,334.37	0.01
		Base	100.128425	160,205.48	105.337409	168,539.85	8,334.37	0.01
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					15 Jun 2027		
		260,000.000	98.871631	257,066.24	41.001000	106,602.60	-150,463.64	0.01

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Original Face:		260,000.000	Base	98.871631	257,066.24	41.001000	106,602.60	-150,463.64	0.01
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026			
		436,801.110	Local	96.050720	419,550.61	98.000000	428,065.09	8,514.48	0.03
			Base	96.050720	419,550.61	98.000000	428,065.09	8,514.48	0.03
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4					19 Nov 2026			
		639,926.900	Local	99.982071	639,812.17	94.600000	605,370.85	-34,441.32	0.04
			Base	99.982071	639,812.17	94.600000	605,370.85	-34,441.32	0.04
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN					30 May 2025			
		47,697.060	Local	99.242343	47,335.68	96.916700	46,226.42	-1,109.26	0.00
			Base	99.242343	47,335.68	96.916700	46,226.42	-1,109.26	0.00
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B					30 Apr 2026			
		277,900.000	Local	99.137524	275,503.18	95.083300	264,236.49	-11,266.69	0.02
			Base	99.137524	275,503.18	95.083300	264,236.49	-11,266.69	0.02
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM					02 Jun 2025			
		198,822.430	Local	100.729540	200,272.92	96.796900	192,453.95	-7,818.97	0.01
			Base	100.729540	200,272.92	96.796900	192,453.95	-7,818.97	0.01
C9413PBB8	BAUSCH HEALTH COMPANIES INC. FIRST INCREMENTAL TERM LOAN					27 Nov 2025			
		440,000.000	Local	98.500000	433,400.00	96.395800	424,141.52	-9,258.48	0.03
			Base	98.500000	433,400.00	96.395800	424,141.52	-9,258.48	0.03
F6628DAL8	ALTICE FRANCE SA TERMB12					31 Jan 2026			
		138,372.960	Local	99.934453	138,282.26	95.562500	132,232.66	-6,049.60	0.01
			Base	99.934453	138,282.26	95.562500	132,232.66	-6,049.60	0.01
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN					29 Jan 2027			
		160,000.000	Local	100.239956	160,383.93	93.916700	150,266.72	-10,117.21	0.01
			Base	100.239956	160,383.93	93.916700	150,266.72	-10,117.21	0.01
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N					31 Jan 2028			
		1,194,130.640	Local	99.324336	1,186,062.33	95.450000	1,139,797.70	-46,264.63	0.07
			Base	99.324336	1,186,062.33	95.450000	1,139,797.70	-46,264.63	0.07
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B					10 Jul 2025			
		10,218.560	Local	100.315700	10,250.82	99.312500	10,148.31	-102.51	0.00

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		Base	100.315700	10,250.82	99.312500	10,148.31	-102.51	0.00
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I					30 Apr 2028		
		71,000.000 Local	100.000000	71,000.00	94.250000	66,917.50	-4,082.50	0.00
		Base	100.000000	71,000.00	94.250000	66,917.50	-4,082.50	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022		
		210,000.000 Local	98.941610	207,777.38	103.738063	217,849.93	10,072.55	0.01
		Base	98.941610	207,777.38	103.738063	217,849.93	10,072.55	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045		
		1,970,000.000 Local	117.034055	2,305,570.89	122.407021	2,411,418.31	105,847.42	0.16
		Base	117.034055	2,305,570.89	122.407021	2,411,418.31	105,847.42	0.15
US DOLLAR Total								
		631,742,999.900 Local		594,143,209.26		623,879,768.11	29,736,558.85	40.94
Original Face:		567,075,766.400 Base		594,143,209.26		623,879,768.11	29,736,558.85	39.17
FIXED INCOME Total								
		39,733,965,026.900 Base		642,930,088.04		666,723,509.42	23,793,421.38	41.86
Original Face:		571,186,493.400						

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI1MP7J3	US 10YR FUT OPTN AUG20C 137.5 JUL20 137.5 CALL					24 Jul 2020			
4,000.000		4.000	Local 0.829855	3,319.42	1.765625		7,062.50	3,743.08	0.00
			Base 0.829855	3,319.42	1.765625		7,062.50	3,743.08	0.00

ADI1MPZX1	US BOND FUTR OPTN AUG20C 177 JUL20 177 CALL					24 Jul 2020			
10,000.000		10.000	Local 1.898605	18,986.05	2.546875		25,468.75	6,482.70	0.00
			Base 1.898605	18,986.05	2.546875		25,468.75	6,482.70	0.00

ADI1MXY07	US BOND FUTR OPTN AUG20C 172 JUL20 172 CALL					24 Jul 2020			
4,000.000		4.000	Local 2.423605	9,694.42	6.703125		26,812.50	17,118.08	0.00
			Base 2.423605	9,694.42	6.703125		26,812.50	17,118.08	0.00

ADI1N09J5	CAD CURR 9AM JUL20C 75 JUL20 75 CALL					02 Jul 2020			
1,000.000		1.000	Local 0.352500	352.50	0.005000		5.00	-347.50	0.00
			Base 0.352500	352.50	0.005000		5.00	-347.50	0.00

ADI1N1B35	EURO CURR 9AM AUG20C 1.14 AUG20 1.14 CALL					07 Aug 2020			
1,125,000.000		9.000	Local 0.012353	13,897.50	0.005000		5,625.00	-8,272.50	0.00
			Base 0.012353	13,897.50	0.005000		5,625.00	-8,272.50	0.00

ADI1N31J7	AUDUSD EURO 9AM AUG20C 70 AUG20 70 CALL					07 Aug 2020			
3,000.000		3.000	Local 0.815833	2,447.50	0.530000		1,590.00	-857.50	0.00
			Base 0.815833	2,447.50	0.530000		1,590.00	-857.50	0.00

ADI1NFL09	CAD CURR 9AM AUG20C 74 AUG20 74 CALL					07 Aug 2020			
5,000.000		5.000	Local 0.426500	2,132.50	0.480000		2,400.00	267.50	0.00
			Base 0.426500	2,132.50	0.480000		2,400.00	267.50	0.00

US DOLLAR Total									
1,152,000.000		36.000	Local	50,829.89			68,963.75	18,133.86	0.00
			Base	50,829.89			68,963.75	18,133.86	0.00

OPTIONS PURCHASED - CALLS Total									
1,152,000.000		36.000	Base	50,829.89			68,963.75	18,133.86	0.00

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OPTIONS PURCHASED - PUTS

US DOLLAR								Exchange Rate:	1.000000
ADI1LZ6Y0	US 10YR FUT OPTN AUG20P 137 JUL20 137 PUT					24 Jul 2020			
4,000.000		4.000	Local 0.892355	3,569.42	0.062500	250.00	-3,319.42	0.00	
			Base 0.892355	3,569.42	0.062500	250.00	-3,319.42	0.00	
ADI1M6D66	US BOND FUTR OPTN JUL20P 175 JUN20 175 PUT					26 Jun 2020			
11,000.000		11.000	Local 1.328435	14,612.78	0.000001	0.01	-14,612.77	0.00	
			Base 1.328435	14,612.78	0.000001	0.01	-14,612.77	0.00	
ADI1MC109	US 10YR FUT OPTN JUL20P 139 JUN20 139 PUT					26 Jun 2020			
37,000.000		37.000	Local 0.527912	19,532.76	0.000001	0.04	-19,532.72	0.00	
			Base 0.527912	19,532.76	0.000001	0.04	-19,532.72	0.00	
ADI1MFP63	US BOND FUTR OPTN JUL20P 178 JUN20 178 PUT					26 Jun 2020			
2,000.000		2.000	Local 0.126730	253.46	0.000001	0.00	-253.46	0.00	
			Base 0.126730	253.46	0.000001	0.00	-253.46	0.00	
ADI1MNS71	US BOND FUTR OPTN AUG20P 178 JUL20 178 PUT					24 Jul 2020			
6,000.000		6.000	Local 1.689230	10,135.38	1.390625	8,343.75	-1,791.63	0.00	
			Base 1.689230	10,135.38	1.390625	8,343.75	-1,791.63	0.00	
ADI1MNYG4	US 5YR FUTR OPTN JUL20P 113 JUN20 113 PUT					26 Jun 2020			
1,536,000.000		1,536.000	Local 0.009543	14,658.05	0.000001	1.54	-14,656.51	0.00	
			Base 0.009543	14,658.05	0.000001	1.54	-14,656.51	0.00	
ADI1MQ4P0	US 10YR FUT OPTN AUG20P 139 JUL20 139 PUT					24 Jul 2020			
14,000.000		14.000	Local 0.573159	8,024.22	0.421875	5,906.25	-2,117.97	0.00	
			Base 0.573159	8,024.22	0.421875	5,906.25	-2,117.97	0.00	
ADI1MSZW7	US 10YR FUT OPTN AUG20P 138.5 JUL20 138.5 PUT					24 Jul 2020			
4,000.000		4.000	Local 0.465273	1,861.09	0.265625	1,062.50	-798.59	0.00	
			Base 0.465273	1,861.09	0.265625	1,062.50	-798.59	0.00	
ADI1MVM87	EURO CURR 9AM JUL20P 1.13 JUL20 1.13 PUT					02 Jul 2020			
750,000.000		6.000	Local 0.005120	3,840.00	0.005700	4,275.00	435.00	0.00	
			Base 0.005120	3,840.00	0.005700	4,275.00	435.00	0.00	

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ADI1NKF70	US 5YR FUTR OPTN SEP20P 119 AUG20 119 PUT					21 Aug 2020		
1,006,000.000	1,006.000	Local	0.017355	17,459.13	0.015625	15,718.75	-1,740.38	0.00
		Base	0.017355	17,459.13	0.015625	15,718.75	-1,740.38	0.00
AEI818393	9WP028401 SWAPTION PAYER 1.88 200730 1.88 PUT					30 Jul 2020		
450,000.000	450,000.000	Local	2.712500	12,206.25	0.003332	14.99	-12,191.26	0.00
		Base	2.712500	12,206.25	0.003332	14.99	-12,191.26	0.00
AEI818427	9WP028443 SWAPTION PAYER 1.88 200730 1.88 PUT					30 Jul 2020		
1,360,000.000	1,360,000.000	Local	2.603333	35,405.33	0.003332	45.32	-35,360.01	0.00
		Base	2.603333	35,405.33	0.003332	45.32	-35,360.01	0.00
AEI836247	9WP028740 SWAPTION PAYER 200730 1.9225 PUT					30 Jul 2020		
1,470,000.000	1,470,000.000	Local	2.303030	33,854.54	0.002519	37.03	-33,817.51	0.00
		Base	2.303030	33,854.54	0.002519	37.03	-33,817.51	0.00
AEI842104	9WP028807 SWAPTION PAY 200819 1.9125 PUT					19 Aug 2020		
2,070,000.000	2,070,000.000	Local	2.150000	44,505.00	0.027788	575.21	-43,929.79	0.00
		Base	2.150000	44,505.00	0.027788	575.21	-43,929.79	0.00
AEI992446	USEUP0179 USD PUT EUR CALL SEP20 1.1385 PUT					11 Sep 2020		
7,760,000.000	7,760,000.000	Local	0.014520	112,675.20	0.007670	59,519.20	-53,156.00	0.00
		Base	0.014520	112,675.20	0.007670	59,519.20	-53,156.00	0.00
US DOLLAR Total								
16,480,000.000	13,112,626.000	Local		332,592.61		95,749.59	-236,843.02	0.01
		Base		332,592.61		95,749.59	-236,843.02	0.01
OPTIONS PURCHASED - PUTS Total								
16,480,000.000	13,112,626.000	Base		332,592.61		95,749.59	-236,843.02	0.01

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1M7T34	US 10YR FUT OPTN	JUL20C 139.5 JUN20 139.5 CALL				26 Jun 2020			
-86,000.000	-86.000	Local	0.398161	-34,241.87	0.000001		-0.09	34,241.78	0.00
		Base	0.398161	-34,241.87	0.000001		-0.09	34,241.78	0.00
ADI1M95M4	US BOND FUTR OPTN	JUL20C 180 JUN20 180 CALL				26 Jun 2020			
-2,000.000	-2.000	Local	0.185770	-371.54	0.000001		0.00	371.54	0.00
		Base	0.185770	-371.54	0.000001		0.00	371.54	0.00
ADI1MB2P5	US BOND FUTR OPTN	JUL20C 181 JUN20 181 CALL				26 Jun 2020			
-22,000.000	-22.000	Local	1.369719	-30,133.82	0.000001		-0.02	30,133.80	0.00
		Base	1.369719	-30,133.82	0.000001		-0.02	30,133.80	0.00
ADI1MCSV2	AUDUSD EURO 9AM	JUL20C 66 JUL20 66 CALL				02 Jul 2020			
-2,000.000	-2.000	Local	0.747500	-1,495.00	3.000000		-6,000.00	-4,505.00	0.00
		Base	0.747500	-1,495.00	3.000000		-6,000.00	-4,505.00	0.00
ADI1MFD82	AUDUSD EURO 9AM	JUL20C 65 JUL20 65 CALL				02 Jul 2020			
-7,000.000	-7.000	Local	0.806071	-5,642.50	4.000000		-28,000.00	-22,357.50	0.00
		Base	0.806071	-5,642.50	4.000000		-28,000.00	-22,357.50	0.00
ADI1MLR76	US BOND FUTR OPTN	JUL20C 182 JUN20 182 CALL				26 Jun 2020			
-9,000.000	-9.000	Local	1.107647	-9,968.82	0.000001		-0.01	9,968.81	0.00
		Base	1.107647	-9,968.82	0.000001		-0.01	9,968.81	0.00
ADI1MLS83	US 10YR FUT OPTN	SEP20C 139.5 AUG20 139.5 CALL				21 Aug 2020			
-17,000.000	-17.000	Local	0.631542	-10,736.22	0.625000		-10,625.00	111.22	0.00
		Base	0.631542	-10,736.22	0.625000		-10,625.00	111.22	0.00
ADI1MLY03	US 10YR FUT OPTN	AUG20C 139.5 JUL20 139.5 CALL				24 Jul 2020			
-87,000.000	-87.000	Local	0.498629	-43,380.75	0.359375		-31,265.63	12,115.12	0.00
		Base	0.498629	-43,380.75	0.359375		-31,265.63	12,115.12	0.00
ADI1MP3S7	US 10YR FUT OPTN	JUL20C 139.2 JUN20 139.25 CALL				26 Jun 2020			
-12,000.000	-12.000	Local	0.357645	-4,291.74	0.000001		-0.01	4,291.73	0.00
		Base	0.357645	-4,291.74	0.000001		-0.01	4,291.73	0.00

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ADI1MP5Z9	US BOND FUTR OPTN AUG20C 180 JUL20 180 CALL					24 Jul 2020			
		-18,000.000							
			Local	1.128478	-20,312.61	1.062500	-19,125.00	1,187.61	0.00
			Base	1.128478	-20,312.61	1.062500	-19,125.00	1,187.61	0.00
ADI1MP6Z8	US 10YR FUT OPTN AUG20C 139 JUL20 139 CALL					24 Jul 2020			
		-21,000.000							
			Local	0.507871	-10,665.29	0.593750	-12,468.75	-1,803.46	0.00
			Base	0.507871	-10,665.29	0.593750	-12,468.75	-1,803.46	0.00
ADI1MP7H7	US 10YR FUT OPTN AUG20C 138.5 JUL20 138.5 CALL					24 Jul 2020			
		-13,000.000							
			Local	0.356902	-4,639.72	0.937500	-12,187.50	-7,547.78	0.00
			Base	0.356902	-4,639.72	0.937500	-12,187.50	-7,547.78	0.00
ADI1MQ090	US BOND FUTR OPTN AUG20C 178 JUL20 178 CALL					24 Jul 2020			
		-3,000.000							
			Local	1.701397	-5,104.19	1.953125	-5,859.38	-755.19	0.00
			Base	1.701397	-5,104.19	1.953125	-5,859.38	-755.19	0.00
ADI1MR6Z4	EURO CURR 9AM JUL20C 1.125 JUL20 1.125 CALL					02 Jul 2020			
		-250,000.000							
			Local	0.007230	-1,807.50	0.002800	-700.00	1,107.50	0.00
			Base	0.007230	-1,807.50	0.002800	-700.00	1,107.50	0.00
ADI1MXQ0	US BOND FUTR OPTN AUG20C 179 JUL20 179 CALL					24 Jul 2020			
		-12,000.000							
			Local	1.576395	-18,916.74	1.453125	-17,437.50	1,479.24	0.00
			Base	1.576395	-18,916.74	1.453125	-17,437.50	1,479.24	0.00
ADI1MXZH9	US BOND FUTR OPTN AUG20C 181 JUL20 181 CALL					24 Jul 2020			
		-29,000.000							
			Local	0.326934	-9,481.08	0.765625	-22,203.13	-12,722.05	0.00
			Base	0.326934	-9,481.08	0.765625	-22,203.13	-12,722.05	0.00
ADI1MY028	US 5YR FUTR OPTN AUG20C 125.5 JUL20 125.5 CALL					24 Jul 2020			
		-22,000.000							
			Local	0.146708	-3,227.57	0.367188	-8,078.14	-4,850.57	0.00
			Base	0.146708	-3,227.57	0.367188	-8,078.14	-4,850.57	0.00
ADI1MY069	US 5YR FUTR OPTN AUG20C 125.2 JUL20 125.25 CALL					24 Jul 2020			
		-18,000.000							
			Local	0.217021	-3,906.37	0.562500	-10,125.00	-6,218.63	0.00
			Base	0.217021	-3,906.37	0.562500	-10,125.00	-6,218.63	0.00
ADI1NFKK6	US BOND FUTR OPTN SEP20C 186 AUG20 186 CALL					21 Aug 2020			
		-4,000.000							
			Local	0.810770	-3,243.08	0.625000	-2,500.00	743.08	0.00
			Base	0.810770	-3,243.08	0.625000	-2,500.00	743.08	0.00

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1NKJG6	US BOND FUTR OPTN SEP20C 180 AUG20 180 CALL					21 Aug 2020		
-6,000.000		-6.000	2.154520	-12,927.12	1.937500	-11,625.00	1,302.12	0.00
			2.154520	-12,927.12	1.937500	-11,625.00	1,302.12	0.00
US DOLLAR Total								
-640,000.000		-392.000		-234,493.53		-198,200.16	36,293.37	0.01
				-234,493.53		-198,200.16	36,293.37	0.01
OPTIONS WRITTEN - CALLS Total								
-640,000.000		-392.000		-234,493.53		-198,200.16	36,293.37	0.01

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1M4J16	US 10YR FUT OPTN JUL20P 138.5 JUN20 138.5 PUT					26 Jun 2020			
-47,000.000		-47.000	Local	0.497699	-23,391.85	0.000001	-0.05	23,391.80	0.00
			Base	0.497699	-23,391.85	0.000001	-0.05	23,391.80	0.00
ADI1M5JY1	US 10YR FUT OPTN JUL20P 137.5 JUN20 137.5 PUT					26 Jun 2020			
-21,000.000		-21.000	Local	0.467764	-9,823.05	0.000001	-0.02	9,823.03	0.00
			Base	0.467764	-9,823.05	0.000001	-0.02	9,823.03	0.00
ADI1M5PC2	US 10YR FUT OPTN JUL20P 138 JUN20 138 PUT					26 Jun 2020			
-41,000.000		-41.000	Local	0.488743	-20,038.45	0.000001	-0.04	20,038.41	0.00
			Base	0.488743	-20,038.45	0.000001	-0.04	20,038.41	0.00
ADI1M6HR6	US 5YR FUTR OPTN JUL20P 125.2 JUN20 125.25 PUT					26 Jun 2020			
-82,000.000		-82.000	Local	0.299051	-24,522.22	0.000001	-0.08	24,522.14	0.00
			Base	0.299051	-24,522.22	0.000001	-0.08	24,522.14	0.00
ADI1M7NZ9	US BOND FUTR OPTN JUL20P 177 JUN20 177 PUT					26 Jun 2020			
-12,000.000		-12.000	Local	1.943583	-23,322.99	0.000001	-0.01	23,322.98	0.00
			Base	1.943583	-23,322.99	0.000001	-0.01	23,322.98	0.00
ADI1M7P53	US BOND FUTR OPTN JUL20P 176 JUN20 176 PUT					26 Jun 2020			
-6,000.000		-6.000	Local	1.310770	-7,864.62	0.000001	-0.01	7,864.61	0.00
			Base	1.310770	-7,864.62	0.000001	-0.01	7,864.61	0.00
ADI1MFD66	US BOND FUTR OPTN JUL20P 179 JUN20 179 PUT					26 Jun 2020			
-28,000.000		-28.000	Local	2.201953	-61,654.69	0.000001	-0.03	61,654.66	0.00
			Base	2.201953	-61,654.69	0.000001	-0.03	61,654.66	0.00
ADI1MLXY0	US 10YR FUT OPTN AUG20P 138 JUL20 138 PUT					24 Jul 2020			
-44,000.000		-44.000	Local	0.409847	-18,033.26	0.156250	-6,875.00	11,158.26	0.00
			Base	0.409847	-18,033.26	0.156250	-6,875.00	11,158.26	0.00
ADI1MNYB5	US BOND FUTR OPTN AUG20P 175 JUL20 175 PUT					24 Jul 2020			
-29,000.000		-29.000	Local	1.442236	-41,824.83	0.453125	-13,140.63	28,684.20	0.00
			Base	1.442236	-41,824.83	0.453125	-13,140.63	28,684.20	0.00

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ADI1MNYH2	US BOND FUTR OPTN AUG20P 176 JUL20 176 PUT					24 Jul 2020		
-7,000.000		-7.000	Local 1.221484	-8,550.39	0.687500	-4,812.50	3,737.89	0.00
			Base 1.221484	-8,550.39	0.687500	-4,812.50	3,737.89	0.00
ADI1MNYN9	US BOND FUTR OPTN AUG20P 177 JUL20 177 PUT					24 Jul 2020		
-6,000.000		-6.000	Local 0.935770	-5,614.62	0.984375	-5,906.25	-291.63	0.00
			Base 0.935770	-5,614.62	0.984375	-5,906.25	-291.63	0.00
ADI1MP2K5	US BOND FUTR OPTN JUL20P 178.5 JUN20 178.5 PUT					26 Jun 2020		
-10,000.000		-10.000	Local 2.226396	-22,263.96	0.000001	-0.01	22,263.95	0.00
			Base 2.226396	-22,263.96	0.000001	-0.01	22,263.95	0.00
ADI1MP3D0	US 10YR FUT OPTN JUL20P 138.7 JUN20 138.75 PUT					26 Jun 2020		
-43,000.000		-43.000	Local 0.503357	-21,644.36	0.000001	-0.04	21,644.32	0.00
			Base 0.503357	-21,644.36	0.000001	-0.04	21,644.32	0.00
ADI1MQ660	US 5YR FUTR OPTN JUL20P 125.5 JUN20 125.5 PUT					26 Jun 2020		
-22,000.000		-22.000	Local 0.342020	-7,524.44	0.000001	-0.02	7,524.42	0.00
			Base 0.342020	-7,524.44	0.000001	-0.02	7,524.42	0.00
ADI1MV3R6	US BOND FUTR OPTN SEP20P 175 AUG20 175 PUT					21 Aug 2020		
-2,000.000		-2.000	Local 1.107645	-2,215.29	1.109375	-2,218.75	-3.46	0.00
			Base 1.107645	-2,215.29	1.109375	-2,218.75	-3.46	0.00
ADI1MZBY3	AUDUSD EURO 9AM AUG20P 69 AUG20 69 PUT					07 Aug 2020		
-1,000.000		-1.000	Local 0.847500	-847.50	0.980000	-980.00	-132.50	0.00
			Base 0.847500	-847.50	0.980000	-980.00	-132.50	0.00
ADI1MZCG1	US 5YR FUTR OPTN AUG20P 124.5 JUL20 124.5 PUT					24 Jul 2020		
-20,000.000		-20.000	Local 0.295145	-5,902.90	0.023438	-468.76	5,434.14	0.00
			Base 0.295145	-5,902.90	0.023438	-468.76	5,434.14	0.00
ADI1N2217	US BOND FUTR OPTN JUL20P 176.5 JUN20 176.5 PUT					26 Jun 2020		
-9,000.000		-9.000	Local 0.902784	-8,125.06	0.000001	-0.01	8,125.05	0.00
			Base 0.902784	-8,125.06	0.000001	-0.01	8,125.05	0.00
ADI1NGVZ9	US LONG BND W1 OP JUL20P 178 JUL20 178 PUT					02 Jul 2020		
-4,000.000		-4.000	Local 0.451395	-1,805.58	0.406250	-1,625.00	180.58	0.00
			Base 0.451395	-1,805.58	0.406250	-1,625.00	180.58	0.00

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AEI818385	9WP028385 SWAPTION PAYER 1.55 200730 1.55 PUT					30 Jul 2020		
	-2,500,000.000	-2,500,000.000	Local 0.495000	-12,375.00	0.000001	-0.03	12,374.97	0.00
			Base 0.495000	-12,375.00	0.000001	-0.03	12,374.97	0.00
AEI818401	9WP028427 SWAPTION PAYER 1.55 200730 1.55 PUT					30 Jul 2020		
	-7,500,000.000	-7,500,000.000	Local 0.460000	-34,500.00	0.000001	-0.08	34,499.92	0.00
			Base 0.460000	-34,500.00	0.000001	-0.08	34,499.92	0.00
AEI836239	9WP028724 SWAPTION PAYER 200803 1.6 PUT					03 Aug 2020		
	-7,340,000.000	-7,340,000.000	Local 0.460606	-33,808.48	0.000001	-0.07	33,808.41	0.00
			Base 0.460606	-33,808.48	0.000001	-0.07	33,808.41	0.00
AEI841684	9WP028781 SWAPTION PAYER 1.6 200819 1.6 PUT					19 Aug 2020		
	-10,340,000.000	-10,340,000.000	Local 0.430000	-44,462.00	0.000009	-0.93	44,461.07	0.00
			Base 0.430000	-44,462.00	0.000009	-0.93	44,461.07	0.00
AEI939553	USMXP0245 USD PUT MXN CALL JUL20 25.5194 PUT					24 Jul 2020		
	-6,820,000.000	-6,820,000.000	Local 0.038225	-260,694.50	0.102633	-699,957.06	-439,262.56	0.05
			Base 0.038225	-260,694.50	0.102633	-699,957.06	-439,262.56	0.04
US DOLLAR Total								
	-34,934,000.000	-34,500,434.000	Local	-700,810.04		-735,985.38	-35,175.34	0.05
			Base	-700,810.04		-735,985.38	-35,175.34	0.05
OPTIONS WRITTEN - PUTS Total								
	-34,934,000.000	-34,500,434.000	Base	-700,810.04		-735,985.38	-35,175.34	0.05

SWAPS FIXED INCOME

BRAZILIAN REAL

Exchange Rate: 5.438100

99S135D93	0WP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
99S190PI3	0WP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
		4,600,000.000	Local 100.000000	4,600,000.00	104.254798	4,795,720.71	195,720.71	6.85
			Base 26.592916	1,223,274.12	19.171181	881,874.31	-341,399.81	0.06

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S19OPJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-4,600,000.000	Local 100.000000	-4,600,000.00	100.000000	-4,600,000.00	0.00		6.57
			Base 26.592916	-1,223,274.12	18.388775	-845,883.67	377,390.45		0.05
99S19OYU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027			
		3,800,000.000	Local 100.000000	3,800,000.00	104.347485	3,965,204.43	165,204.43		5.66
			Base 26.592916	1,010,530.80	19.188225	729,152.54	-281,378.26		0.05
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-3,800,000.000	Local 100.000000	-3,800,000.00	100.000000	-3,800,000.00	0.00		5.43
			Base 26.592916	-1,010,530.80	18.388775	-698,773.47	311,757.33		0.04
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,500,000.000	Local 100.172292	5,509,476.06	104.254798	5,734,013.89	224,537.83		8.19
			Base 26.867731	1,477,725.22	19.171181	1,054,414.94	-423,310.28		0.07
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,500,000.000	Local 100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00		7.86
			Base 26.820437	-1,475,124.05	18.388775	-1,011,382.65	463,741.40		0.06
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,923,000.000	Local 100.200435	5,934,871.79	104.254798	6,175,011.69	240,139.90		8.82
			Base 26.742790	1,583,975.47	19.171181	1,135,509.04	-448,466.43		0.07
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,923,000.000	Local 100.000000	-5,923,000.00	100.000000	-5,923,000.00	0.00		8.46
			Base 26.688076	-1,580,734.75	18.388775	-1,089,167.17	491,567.58		0.07
BRAZILIAN REAL Total									
			Local	21,347.83		846,950.72	825,602.89		57.84
			Base	5,841.89		155,743.87	149,901.98		0.47
EURO CURRENCY							Exchange Rate:	0.890076	
GERMANY									
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY CCP				1.498000	23 Aug 2047			
		443,300.000	Local 0.000000	0.00	0.000000	0.00	0.00		0.00
			Base 0.005552	24.61	0.000000	0.00	-24.61		0.00

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99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY CCP					23 Aug 2047		
		-443,300.000	Local 0.000002	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000884	-3.92	0.000000	0.00	3.92	0.00
GERMANY Total				20.69		0.00	-20.69	0.00
EURO CURRENCY Total				-0.01		0.00	0.01	0.00
				20.69		0.00	-20.69	0.00
JAPANESE YEN							Exchange Rate:	107.975000
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA					09 May 2046		
		222,220,000.000	Local 100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	43.18
			Base 0.925840	2,057,402.10	0.926140	2,058,069.00	666.90	0.13
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	109.047987	-242,326,436.71	-20,106,436.71	47.09
			Base 0.925840	-2,057,402.10	1.009937	-2,244,282.81	-186,880.71	0.14
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184 CCP				1.000000	09 May 2046		
		222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.000070	-156.52	0.000000	0.00	156.52	0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184 CCP				0.015170	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				0.00		-20,106,436.71	-20,106,436.71	90.28
				0.00		-186,213.81	-186,213.81	0.27
MEXICAN PESO							Exchange Rate:	22.984500
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
		55,300,000.000	Local 100.749565	55,714,509.23	114.227890	63,168,023.17	7,453,513.94	10.81
			Base 5.201874	2,876,636.36	4.969779	2,748,287.90	-128,348.46	0.17

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99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				5.732500	18 Jul 2029		
	-55,300,000.00	Local	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	9.46
		Base	5.163377	-2,855,347.32	4.350758	-2,405,969.24	449,378.08	0.15
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	57,600,000.00	Local	100.905687	58,121,675.49	114.151636	65,751,342.34	7,629,666.85	11.25
		Base	5.178057	2,982,560.91	4.966462	2,860,681.87	-121,879.04	0.18
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				5.722900	20 Jul 2029		
	-57,600,000.00	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	9.85
		Base	5.131429	-2,955,703.02	4.350758	-2,506,036.68	449,666.34	0.16
MEXICAN PESO Total								
		Local		936,184.72		16,019,365.51	15,083,180.79	41.37
		Base		48,146.93		696,963.85	648,816.92	0.66
US DOLLAR							Exchange Rate:	1.000000
99S1A3KF8	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.392380	15 Nov 2044		
	14,214,000.00	Local	100.039272	14,219,582.14	100.000000	14,214,000.00	-5,582.14	0.93
		Base	100.039272	14,219,582.14	100.000000	14,214,000.00	-5,582.14	0.89
99S1A3KG6	BWS032003 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	15 Nov 2044		
	-14,214,000.00	Local	100.000000	-14,214,000.00	121.436613	-17,261,000.17	-3,047,000.17	1.13
		Base	100.000000	-14,214,000.00	121.436613	-17,261,000.17	-3,047,000.17	1.08
99S1A4ELO	BWS032045 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.392380	15 Nov 2044		
	1,479,000.00	Local	100.129127	1,480,909.79	100.000000	1,479,000.00	-1,909.79	0.10
		Base	100.129127	1,480,909.79	100.000000	1,479,000.00	-1,909.79	0.09
99S1A4EM8	BWS032045 IRS USD P F 1.81000 2 CCPVANILLA				1.810000	15 Nov 2044		
	-1,479,000.00	Local	100.000000	-1,479,000.00	120.524816	-1,782,562.03	-303,562.03	0.12
		Base	100.000000	-1,479,000.00	120.524816	-1,782,562.03	-303,562.03	0.11
99S1AUS60	BWS032300 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.450130	30 Jun 2026		
	35,788,000.00	Local	100.259626	35,880,914.91	100.000000	35,788,000.00	-92,914.91	2.35
		Base	100.259626	35,880,914.91	100.000000	35,788,000.00	-92,914.91	2.25
99S1AUS78	BWS032300 IRS USD P F 1.55000 2 CCPVANILLA				1.550000	30 Jun 2026		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-35,788,000.00	Local 100.000000	-35,788,000.00	106.925506	-38,266,500.09	-2,478,500.09	2.51	
			Base 100.000000	-35,788,000.00	106.925506	-38,266,500.09	-2,478,500.09	2.40	
99S1BFYR9	BWS032920 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.686630	31 Jul 2026			
		16,149,000.00	Local 100.331187	16,202,483.34	100.000000	16,149,000.00	-53,483.34	1.06	
			Base 100.331187	16,202,483.34	100.000000	16,149,000.00	-53,483.34	1.01	
99S1BFYS7	BWS032920 IRS USD P F 1.52000 2 CCPVANILLA				1.520000	31 Jul 2026			
		-16,149,000.00	Local 100.000000	-16,149,000.00	106.763115	-17,241,175.44	-1,092,175.44	1.13	
			Base 100.000000	-16,149,000.00	106.763115	-17,241,175.44	-1,092,175.44	1.08	
99S1CRGR2	BWS033761 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.392380	15 Nov 2026			
		6,894,000.00	Local 99.645832	6,869,583.63	100.000000	6,894,000.00	24,416.37	0.45	
			Base 99.645832	6,869,583.63	100.000000	6,894,000.00	24,416.37	0.43	
99S1CRGS0	BWS033761 IRS USD P F 1.65000 2 CCPVANILLA				1.650000	15 Nov 2026			
		-6,894,000.00	Local 100.000000	-6,894,000.00	107.803293	-7,431,959.02	-537,959.02	0.49	
			Base 100.000000	-6,894,000.00	107.803293	-7,431,959.02	-537,959.02	0.47	
99S1CZQO0	BWS033845 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.392380	15 Nov 2026			
		19,395,000.00	Local 100.042556	19,403,253.81	100.000000	19,395,000.00	-8,253.81	1.27	
			Base 100.042556	19,403,253.81	100.000000	19,395,000.00	-8,253.81	1.22	
99S1CZQP7	BWS033845 IRS USD P F 1.60000 2 CCPVANILLA				1.600000	15 Nov 2026			
		-19,395,000.00	Local 100.000000	-19,395,000.00	107.485424	-20,846,797.98	-1,451,797.98	1.37	
			Base 100.000000	-19,395,000.00	107.485424	-20,846,797.98	-1,451,797.98	1.31	
99S1E5VO8	BWS034520 IRS USD R V 03MLIBOR 1 CCPVANILLA					15 Feb 2027			
		7,153,000.00	Local 99.767975	7,136,403.26	100.000000	7,153,000.00	16,596.74	0.47	
			Base 99.767975	7,136,403.26	100.000000	7,153,000.00	16,596.74	0.45	
99S1E5VP5	BWS034520 IRS USD P F .75000 2 CCPVANILLA				0.750000	15 Feb 2027			
		-7,153,000.00	Local 100.000000	-7,153,000.00	102.066974	-7,300,850.65	-147,850.65	0.48	
			Base 100.000000	-7,153,000.00	102.066974	-7,300,850.65	-147,850.65	0.46	
99S1EDKL9	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.299000	17 Mar 2050			
		2,446,000.00	Local 101.679878	2,487,089.81	100.000000	2,446,000.00	-41,089.81	0.16	
			Base 101.679878	2,487,089.81	100.000000	2,446,000.00	-41,089.81	0.15	
99S1EDKM7	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050			

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-2,446,000.00	Local 100.000000	-2,446,000.00	99.460652	-2,432,807.55	13,192.45	0.16
			Base 100.000000	-2,446,000.00	99.460652	-2,432,807.55	13,192.45	0.15
99S1EEQU1	BWS034827 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.307880	18 Mar 2050		
		1,230,000.00	Local 100.000000	1,230,000.00	100.000000	1,230,000.00	0.00	0.08
			Base 100.000000	1,230,000.00	100.000000	1,230,000.00	0.00	0.08
99S1EEQV9	BWS034827 IRS USD P F .79177 2 CCPVANILLA				0.791770	18 Mar 2050		
		-1,230,000.00	Local 100.000000	-1,230,000.00	96.513302	-1,187,113.61	42,886.39	0.08
			Base 100.000000	-1,230,000.00	96.513302	-1,187,113.61	42,886.39	0.07
99S1EGFR5	BWS034843 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.316250	19 Mar 2050		
		1,245,000.00	Local 100.000000	1,245,000.00	100.000000	1,245,000.00	0.00	0.08
			Base 100.000000	1,245,000.00	100.000000	1,245,000.00	0.00	0.08
99S1EGFS3	BWS034843 IRS USD P F .81801 2 CCPVANILLA				0.818010	19 Mar 2050		
		-1,245,000.00	Local 100.000000	-1,245,000.00	97.225463	-1,210,457.01	34,542.99	0.08
			Base 100.000000	-1,245,000.00	97.225463	-1,210,457.01	34,542.99	0.08
99S1EIWO9	SWS034942 IRS USD R F .70000 2 CCPVANILLA				0.700000	23 Mar 2025		
		16,340,000.00	Local 99.923810	16,327,550.59	101.861094	16,644,102.76	316,552.17	1.09
			Base 99.923810	16,327,550.59	101.861094	16,644,102.76	316,552.17	1.04
99S1EIWP6	SWS034942 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.305130	23 Mar 2025		
		-16,340,000.00	Local 100.000000	-16,340,000.00	100.000000	-16,340,000.00	0.00	1.07
			Base 100.000000	-16,340,000.00	100.000000	-16,340,000.00	0.00	1.03
99S1EIZ32	SWS034967 IRS USD R F .60000 2 CCPVANILLA				0.600000	23 Mar 2022		
		28,043,000.00	Local 100.013432	28,046,766.67	100.639716	28,222,395.56	175,628.89	1.85
			Base 100.013432	28,046,766.67	100.639716	28,222,395.56	175,628.89	1.77
99S1EIZ40	SWS034967 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.305130	23 Mar 2022		
		-28,043,000.00	Local 100.000000	-28,043,000.00	100.000000	-28,043,000.00	0.00	1.84
			Base 100.000000	-28,043,000.00	100.000000	-28,043,000.00	0.00	1.76
99S1EK8U7	SWS035048 IRS USD R F .77000 2 CCPVANILLA				0.770000	24 Mar 2027		
		22,180,000.00	Local 100.710842	22,337,664.76	102.185392	22,664,719.95	327,055.19	1.49
			Base 100.710842	22,337,664.76	102.185392	22,664,719.95	327,055.19	1.42
99S1EK8V5	SWS035048 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.296880	24 Mar 2027		

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STATE STREET

As of: June 30, 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	
		-22,180,000.00	Local 100.000000	-22,180,000.00	100.000000	-22,180,000.00	0.00	1.46	
			Base 100.000000	-22,180,000.00	100.000000	-22,180,000.00	0.00	1.39	
99S1ENUX0	SWS035188 CDS USD R F	1.00000 2	CCPCDX		1.000000	20 Jun 2025			
		111,149,000.00	Local 99.484636	110,576,178.11	101.168800	112,448,109.51	1,871,931.40	7.38	
			Base 99.484636	110,576,178.11	101.168800	112,448,109.51	1,871,931.40	7.06	
99S1ENUY8	SWS035188 CDS USD P V	03MEVENT 1	CCPCDX		1.000000	20 Jun 2025			
		-111,149,000.00	Local 100.000000	-111,149,000.00	100.000000	-111,149,000.00	0.00	7.29	
			Base 100.000000	-111,149,000.00	100.000000	-111,149,000.00	0.00	6.98	
99S1ESUR2	SWS035220 CDS USD R F	5.00000 2	CCPCDX		5.000000	20 Jun 2025			
		12,065,000.00	Local 95.930079	11,573,964.02	99.310200	11,981,775.63	407,811.61	0.79	
			Base 95.930079	11,573,964.02	99.310200	11,981,775.63	407,811.61	0.75	
99S1ESUS0	SWS035220 CDS USD P V	03MEVENT 1	CCPCDX		1.000000	20 Jun 2025			
		-12,065,000.00	Local 100.000000	-12,065,000.00	100.000000	-12,065,000.00	0.00	0.79	
			Base 100.000000	-12,065,000.00	100.000000	-12,065,000.00	0.00	0.76	
99S1F6A91	SWS035428 IRS USD R F	.38000 2	CCPVANILLA		0.380000	31 Aug 2024			
		80,184,000.00	Local 100.028084	80,206,519.27	100.447361	80,542,711.94	336,192.67	5.29	
			Base 100.028084	80,206,519.27	100.447361	80,542,711.94	336,192.67	5.06	
99S1F6AA8	SWS035428 IRS USD P V	03MLIBOR 1	CCPVANILLA		1.000000	31 Aug 2024			
		-80,184,000.00	Local 100.000000	-80,184,000.00	100.000000	-80,184,000.00	0.00	5.26	
			Base 100.000000	-80,184,000.00	100.000000	-80,184,000.00	0.00	5.03	
99S1GD4O9	SWS035725 IRS USD R F	.10000 2	CCPOIS		0.100000	30 Nov 2024			
		20,203,000.00	Local 100.062530	20,215,632.92	100.205999	20,244,617.98	28,985.06	1.33	
			Base 100.062530	20,215,632.92	100.205999	20,244,617.98	28,985.06	1.27	
99S1GD4P6	SWS035725 IRS USD P V	00MFEDL 1	CCPOIS		1.000000	30 Nov 2024			
		-20,203,000.00	Local 100.000000	-20,203,000.00	100.000000	-20,203,000.00	0.00	1.33	
			Base 100.000000	-20,203,000.00	100.000000	-20,203,000.00	0.00	1.27	
99S1GG4I5	BWS035808 IRS USD R V	00MFEDL 1	CCPOIS		1.000000	15 May 2027			
		15,202,000.00	Local 99.664461	15,150,991.35	100.000000	15,202,000.00	51,008.65	1.00	
			Base 99.664461	15,150,991.35	100.000000	15,202,000.00	51,008.65	0.95	
99S1GG4J3	BWS035808 IRS USD P F	.26000 2	CCPOIS		0.260000	15 May 2027			

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-15,202,000.000	Local	100.000000	-15,202,000.00	100.223293	-15,235,945.00	-33,945.00	1.00
			Base	100.000000	-15,202,000.00	100.223293	-15,235,945.00	-33,945.00	0.96
US DOLLAR Total									
			Local		-768,511.62		-6,417,735.22	-5,649,223.60	54.75
			Base		-768,511.62		-6,417,735.22	-5,649,223.60	52.38
SWAPS FIXED INCOME Total									
		0.000	Base		-714,502.11		-5,751,241.31	-5,036,739.20	53.77

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-17,942,000.000	41,886,202,606.830	Base		709,339,287.86		727,898,349.87	18,559,062.01	99.95
Original Face:	571,186,493.400							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.890076

GERMANY

ADI1JYN76	EURO-BTP FUTURE	SEP20 XEUR 20200908					08 Sep 2020			
164.000	16,400,000.000	Local	23,596,320.00	23,079,206.80	143.880000	517,113.20		426,913.20	90,200.00	
		Base	26,510,455.29		161.649118	580,976.46		479,636.80	101,339.66	0.01

ADI1JZ888	EURO-OAT FUTURE	SEP20 XEUR 20200908					08 Sep 2020			
36.000	3,600,000.000	Local	6,035,400.00	5,970,303.20	167.650000	65,096.80		67,616.80	-2,520.00	
		Base	6,780,769.28		188.354702	73,136.23		75,967.45	-2,831.22	0.00

ADI1JZ8Z8	EURO-BOBL FUTURE	SEP20 XEUR 20200908					08 Sep 2020			
6.000	600,000.000	Local	809,880.00	805,807.20	134.980000	4,072.80		4,192.80	-120.00	
		Base	909,899.83		151.649971	4,575.79		4,710.61	-134.82	0.00

GERMANY Total										
206.000	20,600,000.000	Local	30,441,600.00	29,855,317.20		586,282.80		498,722.80	87,560.00	
		Base				658,688.48		560,314.86	98,373.62	0.01

EURO CURRENCY Total										
206.000	20,600,000.000	Local	30,441,600.00	29,855,317.20		586,282.80		498,722.80	87,560.00	
		Base				658,688.48		560,314.86	98,373.62	0.01

US DOLLAR

Exchange Rate: 1.000000

ADI0C2LM4	90DAY EUR FUTR	DEC20 XCME 20201214					14 Dec 2020			
225.000	56,250,000.000	Local	56,086,875.00	55,412,823.75	99.710000	674,051.25		671,238.75	2,812.50	
		Base	56,086,875.00		99.710000	674,051.25		671,238.75	2,812.50	0.00

ADI1FXV73	EURO FX CURR FUT	SEP20 XCME 20200914					14 Sep 2020			
5.000	625,000.000	Local	703,343.75	710,644.75	1.125350	-7,301.00		-7,269.75	-31.25	
		Base	703,343.75		1.125350	-7,301.00		-7,269.75	-31.25	0.00

ADI1HVBG7	US 2YR NOTE (CBT)	SEP20 XCBT 20200930					30 Sep 2020			
85.000	17,000,000.000	Local	18,770,390.71	18,767,911.30	110.414063	2,479.41		1,151.20	1,328.21	
		Base	18,770,390.71		110.414063	2,479.41		1,151.20	1,328.21	0.00

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WESTERN ASSET MANAGEMENT COMPANY

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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
Contracts										
ADI1HVCQ4	US 5YR NOTE (CBT) SEP20 XCBT 20200930						30 Sep 2020			
2,170.000	217,000,000.000	Local	272,860,547.96	272,166,208.75	125.742188	694,339.21	762,151.71	-67,812.50		
		Base	272,860,547.96		125.742188	694,339.21	762,151.71	-67,812.50		0.00
ADI1JY2Q7	BP CURRENCY FUT SEP20 XCME 20200914						14 Sep 2020			
85.000	5,312,500.000	Local	6,585,906.25	6,773,610.35	1.239700	-187,704.10	-244,547.85	56,843.75		
		Base	6,585,906.25		1.239700	-187,704.10	-244,547.85	56,843.75		0.00
ADI1JY3H6	AUDUSD CRNCY FUT SEP20 XCME 20200914						14 Sep 2020			
131.000	13,100,000.000	Local	9,039,000.00	9,116,403.27	0.690000	-77,403.27	-127,183.27	49,780.00		
		Base	9,039,000.00		0.690000	-77,403.27	-127,183.27	49,780.00		0.00
ADI1JZCF7	US ULTRA BOND CBT SEP20 XCBT 20200921						21 Sep 2020			
221.000	22,100,000.000	Local	48,212,531.25	47,649,477.73	218.156250	563,053.52	790,959.77	-227,906.25		
		Base	48,212,531.25		218.156250	563,053.52	790,959.77	-227,906.25		0.01
ADI1JZDD1	US LONG BOND(CBT) SEP20 XCBT 20200921						21 Sep 2020			
27.000	2,700,000.000	Local	4,821,187.50	4,804,452.96	178.562500	16,734.54	29,390.79	-12,656.25		
		Base	4,821,187.50		178.562500	16,734.54	29,390.79	-12,656.25		0.00
ADI1MJZN7	CAD CURRENCY FUT SEP20 XCME 20200915						15 Sep 2020			
86.000	8,600,000.000	Local	6,331,320.00	6,410,886.48	0.736200	-79,566.48	-126,866.48	47,300.00		
		Base	6,331,320.00		0.736200	-79,566.48	-126,866.48	47,300.00		0.00
ADI1MRXP6	CHF CURRENCY FUT SEP20 XCME 20200914						14 Sep 2020			
5.000	625,000.000	Local	661,250.00	663,168.75	1.058000	-1,918.75	-4,731.25	2,812.50		
		Base	661,250.00		1.058000	-1,918.75	-4,731.25	2,812.50		0.00
ADI1MZHK7	MEXICAN PESO FUT SEP20 XCME 20200914						14 Sep 2020			
185.000	92,500,000.000	Local	3,984,900.00	4,150,818.50	0.043080	-165,918.50	-185,343.50	19,425.00		
		Base	3,984,900.00		0.043080	-165,918.50	-185,343.50	19,425.00		0.00
ADI1N0Q98	RUSSIAN RUBLE FUT SEP20 XCME 20200915						15 Sep 2020			
19.000	47,500,000.000	Local	661,200.00	684,247.50	0.013920	-23,047.50	-12,835.00	-10,212.50		
		Base	661,200.00		0.013920	-23,047.50	-12,835.00	-10,212.50		0.00
US DOLLAR Total										
3,244.000	483,312,500.000	Local	428,718,452.42	427,310,654.09		1,407,798.33	1,546,115.12	-138,316.79		
		Base				1,407,798.33	1,546,115.12	-138,316.79		0.03

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES LONG Total									
3,450.000	503,912,500.000		Base			2,066,486.81	2,106,429.98	-39,943.17	0.04

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.449065

ADI1M7KR0	AUST 10Y BOND FUT SEP20 XSFE 20200915						15 Sep 2020			
-6.000	-600,000.000	Local	-892,730.22	-890,544.12	99.110000	-2,186.10		-1,462.38	-723.72	
		Base	-616,073.27		68.395828	-1,508.63		-1,009.19	-499.44	0.00

AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-892,730.22	-890,544.12		-2,186.10		-1,462.38	-723.72	
		Base				-1,508.63		-1,009.19	-499.44	0.00

EURO CURRENCY

Exchange Rate: 0.890076

GERMANY

ADI1HJM98	EURO-BUXL 30Y BND SEP20 XEUR 20200908						08 Sep 2020			
-10.000	-1,000,000.000	Local	-2,199,600.00	-2,156,688.00	219.960000	-42,912.00		-50,512.00	7,600.00	
		Base	-2,471,249.65		247.124965	-48,211.61		-56,750.21	8,538.60	0.00

ADI1HJMC1	EURO-BUND FUTURE SEP20 XEUR 20200908						08 Sep 2020			
-289.000	-28,900,000.000	Local	-51,014,280.00	-50,659,153.20	176.520000	-355,126.80		-395,586.80	40,460.00	
		Base	-57,314,521.46		198.320143	-398,984.81		-444,441.60	45,456.79	0.00

GERMANY Total

-299.000	-29,900,000.000	Local	-53,213,880.00	-52,815,841.20		-398,038.80		-446,098.80	48,060.00	
		Base				-447,196.42		-501,191.81	53,995.39	0.00

EURO CURRENCY Total

-299.000	-29,900,000.000	Local	-53,213,880.00	-52,815,841.20		-398,038.80		-446,098.80	48,060.00	
		Base				-447,196.42		-501,191.81	53,995.39	0.00

JAPANESE YEN

Exchange Rate: 107.975000

ADI1HQPP3	JPN 10Y BOND(OSE) SEP20 XOSE 20200914						14 Sep 2020			
-7.000	-700,000,000.000	Local	-1,063,650,000.00	-1,062,874,400.00	151.950000	-775,600.00		-2,105,600.00	1,330,000.00	
		Base	-9,850,891.41		1.407270	-7,183.14		-19,500.81	12,317.67	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

JAPANESE YEN Total

-7.000	-700,000,000.000	Local	-1,063,650,000.00	-1,062,874,400.00		-775,600.00		-2,105,600.00	1,330,000.00	
		Base				-7,183.14		-19,500.81	12,317.67	0.00

POUND STERLING

Exchange Rate: 0.807037

ADI1J2188	LONG GILT FUTURE SEP20 IFLL 20200928						28 Sep 2020			
-106.000	-10,600,000.000	Local	-14,589,840.00	-14,572,153.72	137.640000	-17,686.28		-34,646.28	16,960.00	
		Base	-18,078,278.94		170.549801	-21,915.08		-42,930.23	21,015.15	0.00

POUND STERLING Total

-106.000	-10,600,000.000	Local	-14,589,840.00	-14,572,153.72		-17,686.28		-34,646.28	16,960.00	
		Base				-21,915.08		-42,930.23	21,015.15	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
-360.000	-90,000,000.000	Local	-89,820,000.00	-89,684,581.50	99.800000	-135,418.50		-130,918.50	-4,500.00	
		Base	-89,820,000.00		99.800000	-135,418.50		-130,918.50	-4,500.00	0.00

ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021			
-369.000	-92,250,000.000	Local	-92,065,500.00	-91,466,262.60	99.800000	-599,237.40		-599,237.40	0.00	
		Base	-92,065,500.00		99.800000	-599,237.40		-599,237.40	0.00	0.00

ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021			
-315.000	-78,750,000.000	Local	-78,608,250.00	-77,626,651.00	99.820000	-981,599.00		-977,661.50	-3,937.50	
		Base	-78,608,250.00		99.820000	-981,599.00		-977,661.50	-3,937.50	0.00

ADI1JZD58	US 10YR ULTRA FUT SEP20 XCBT 20200921						21 Sep 2020			
-17.000	-1,700,000.000	Local	-2,677,234.38	-2,668,837.79	157.484375	-8,396.59		-12,646.59	4,250.00	
		Base	-2,677,234.38		157.484375	-8,396.59		-12,646.59	4,250.00	0.00

ADI1JZD82	US 10YR NOTE (CBT)SEP20 XCBT 20200921						21 Sep 2020			
-687.000	-68,700,000.000	Local	-95,611,078.13	-95,002,415.54	139.171875	-608,662.59		-716,006.34	107,343.75	
		Base	-95,611,078.13		139.171875	-608,662.59		-716,006.34	107,343.75	0.01

ADI1K8RY8	JPN YEN CURR FUT SEP20 XCME 20200914						14 Sep 2020			
-22.000	-27,500.000	Local	-2,549,525.00	-2,568,022.68	92.710000	18,497.68		12,035.18	6,462.50	

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
			Base -2,549,525.00		92.710000	18,497.68		12,035.18	6,462.50	0.00
US DOLLAR Total										
-1,770.000	-331,427,500.000		Local -361,331,587.51	-359,016,771.11		-2,314,816.40		-2,424,435.15	109,618.75	
			Base			-2,314,816.40		-2,424,435.15	109,618.75	0.01
FUTURES SHORT Total										
-2,188.000	-1,072,527,500.000		Base			-2,792,619.67		-2,989,067.19	196,447.52	0.01

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
1,262.000	-568,615,000.000		Base			-726,132.86	-882,637.21	156,504.35	0.05



As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO Exchange Rate: 70.457600

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		11.720	Local	1.000000	11.72	1.000000	11.72	0.00
			Base	0.015358	0.18	0.014193	0.17	-0.01
								0.00

ARGENTINE PESO Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		11.720	Local	11.72		11.72	0.00	0.00
			Base	0.18		0.17	-0.01	0.00

AUSTRALIAN DOLLAR Exchange Rate: 1.449065

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		233,836.270	Local	1.000000	233,836.27	1.000000	233,836.27	0.00
			Base	0.668265	156,264.48	0.690100	161,370.45	5,105.97
								99.13

AUSTRALIAN DOLLAR Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		233,836.270	Local	233,836.27		233,836.27	0.00	99.13
			Base	156,264.48		161,370.45	5,105.97	0.04

BRAZILIAN REAL Exchange Rate: 5.438100

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,637,585.670	Local	1.000000	1,637,585.67	1.000000	1,637,585.67	0.00
			Base	0.190286	311,609.96	0.183888	301,131.95	-10,478.01
								2.74

BRAZILIAN REAL Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,637,585.670	Local	1,637,585.67		1,637,585.67	0.00	2.74
			Base	311,609.96		301,131.95	-10,478.01	0.07

CANADIAN DOLLAR Exchange Rate: 1.357600

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		135,407.290	Local	1.000000	135,407.29	1.000000	135,407.29	0.00
			Base	0.746665	101,103.92	0.736594	99,740.20	-1,363.72
								3.16

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		135,407.290	Local	135,407.29		135,407.29	0.00	3.16
			Base	101,103.92		99,740.20	-1,363.72	0.02
EURO CURRENCY							Exchange Rate:	0.890076
INTERNATIONAL								
EUR	EURO CURRENCY							
		217,533.080	Local	217,533.08	1.000000	217,533.08	0.00	2.74
			Base	242,537.52	1.123500	244,398.32	1,860.80	0.06
INTERNATIONAL Total								
		217,533.080	Local	217,533.08		217,533.08	0.00	2.74
			Base	242,537.52		244,398.32	1,860.80	0.06
EURO CURRENCY Total								
		217,533.080	Local	217,533.08		217,533.08	0.00	2.74
			Base	242,537.52		244,398.32	1,860.80	0.06
INDONESIAN RUPIAH							Exchange Rate:	14,285.000000
IDR	INDONESIAN RUPIAH							
		2,510,367,077.000	Local	2,510,367,077.00	1.000000	2,510,367,077.00	0.00	2.43
			Base	179,826.40	0.000070	175,734.48	-4,091.92	0.04
INDONESIAN RUPIAH Total								
		2,510,367,077.000	Local	2,510,367,077.00		2,510,367,077.00	0.00	2.43
			Base	179,826.40		175,734.48	-4,091.92	0.04
JAPANESE YEN							Exchange Rate:	107.975000
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	19,407.24	0.009261	19,678.68	271.44	0.00
JAPANESE YEN Total								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		19,407.24		19,678.68	271.44	0.00	
MEXICAN PESO							Exchange Rate:	22.984500	
MXN	MEXICAN PESO (NEW)								
		-18,349,547.670	Local	1.000000	-18,349,547.67	1.000000	-18,349,547.67	0.00	3.10
			Base	0.042074	-772,034.66	0.043508	-798,344.44	-26,309.78	0.20
MEXICAN PESO Total									
		-18,349,547.670	Local		-18,349,547.67		-18,349,547.67	0.00	3.10
			Base		-772,034.66		-798,344.44	-26,309.78	0.20
NEW ZEALAND DOLLAR							Exchange Rate:	1.549667	
NZD	NEW ZEALAND DOLLAR								
		798.940	Local	1.000000	798.94	1.000000	798.94	0.00	100.00
			Base	0.671915	536.82	0.645300	515.56	-21.26	0.00
NEW ZEALAND DOLLAR Total									
		798.940	Local		798.94		798.94	0.00	100.00
			Base		536.82		515.56	-21.26	0.00
POUND STERLING							Exchange Rate:	0.807037	
GBP	POUND STERLING								
		337,407.610	Local	1.000000	337,407.61	1.000000	337,407.61	0.00	28.98
			Base	1.250596	421,960.67	1.239101	418,081.96	-3,878.71	0.10
POUND STERLING Total									
		337,407.610	Local		337,407.61		337,407.61	0.00	28.98
			Base		421,960.67		418,081.96	-3,878.71	0.10
RUSSIAN RUBLE							Exchange Rate:	71.167500	
RUB	RUSSIAN RUBLE								
		15,084,161.600	Local	1.000000	15,084,161.60	1.000000	15,084,161.60	0.00	3.01
			Base	0.014045	211,863.52	0.014051	211,952.95	89.43	0.05

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUSSIAN RUBLE Total								
		15,084,161.600	Local	15,084,161.60		15,084,161.60	0.00	3.01
			Base	211,863.52		211,952.95	89.43	0.05
SWEDISH KRONA							Exchange Rate:	9.318200
SEK	SWEDISH KRONA							
		97,265.460	Local	97,265.46	1.000000	97,265.46	0.00	100.00
			Base	10,160.68	0.107317	10,438.22	277.54	0.00
SWEDISH KRONA Total								
		97,265.460	Local	97,265.46		97,265.46	0.00	100.00
			Base	10,160.68		10,438.22	277.54	0.00
TURKISH LIRA							Exchange Rate:	6.853500
TRY	TURKISH LIRA							
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	12,528.59	0.145911	11,599.91	-928.68	0.00
TURKISH LIRA Total								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	12,528.59		11,599.91	-928.68	0.00
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
		3,999,271.070	Local	3,999,271.07	1.000000	3,999,271.07	0.00	1.18
			Base	3,999,271.07	1.000000	3,999,271.07	0.00	0.99
US DOLLAR Total								
		3,999,271.070	Local	3,999,271.07		3,999,271.07	0.00	1.18
			Base	3,999,271.07		3,999,271.07	0.00	0.99
CASH Total								
		2,515,965,114.040	Base	4,895,036.39		4,855,569.48	-39,466.91	1.60

& 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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.115839	31 Dec 2030		
	2,210,495.080	Local	100.000000	2,210,495.08	100.000000	2,210,495.08	0.00	0.65
		Base	100.000000	2,210,495.08	100.000000	2,210,495.08	0.00	0.55
912828Z52	US TREASURY N/B 01/25 1.375				1.375000	31 Jan 2025		
	155,000.000	Local	99.963710	154,943.75	105.066406	162,852.93	7,909.18	0.05
		Base	99.963710	154,943.75	105.066406	162,852.93	7,909.18	0.04

US DOLLAR Total								
	2,365,495.080	Local		2,365,438.83		2,373,348.01	7,909.18	0.70
		Base		2,365,438.83		2,373,348.01	7,909.18	0.59

CASH EQUIVALENT Total								
	2,365,495.080	Base		2,365,438.83		2,373,348.01	7,909.18	0.59

EQUITY

EURO CURRENCY Exchange Rate: 0.890076

UNITED KINGDOM								
977LXC902	SWAP CITIBANK COC EUR FORWARDS CASH COLLATERAL							
	44,600.540	Local	1.000000	44,600.54	1.000000	44,600.54	0.00	0.56
		Base	1.127975	50,308.29	1.123500	50,108.69	-199.60	0.01

UNITED KINGDOM Total								
	44,600.540	Local		44,600.54		44,600.54	0.00	0.56
		Base		50,308.29		50,108.69	-199.60	0.01

EURO CURRENCY Total								
	44,600.540	Local		44,600.54		44,600.54	0.00	0.56
		Base		50,308.29		50,108.69	-199.60	0.01

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
POUND STERLING							Exchange Rate:	0.807037
924NFA906	SWAP COC CITIBANK GBP SWAP COC CITIBANK GBP							
		60,000.000	Local 1.000000	60,000.00	1.000000	60,000.00	0.00	5.15
			Base 1.231550	73,892.99	1.239101	74,346.03	453.04	0.02
POUND STERLING Total		60,000.000	Local	60,000.00		60,000.00	0.00	5.15
			Base	73,892.99		74,346.03	453.04	0.02
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	22.920000	73,344.00	-6,656.00	0.02
			Base 25.000000	80,000.00	22.920000	73,344.00	-6,656.00	0.02
05580M801	B RILEY FINANCIAL INC PREFERRED STOCK 09/26 6.5							
		11,500.000	Local 25.000000	287,500.00	21.050000	242,075.00	-45,425.00	0.07
			Base 25.000000	287,500.00	21.050000	242,075.00	-45,425.00	0.06
08579X101	BERRY CORP COMMON STOCK USD.001							
		8,521.000	Local 12.252206	104,401.05	4.830000	41,156.43	-63,244.62	0.01
			Base 12.252206	104,401.05	4.830000	41,156.43	-63,244.62	0.01
61179L100	MONTAGE RESOURCES CORP COMMON STOCK USD.01							
		13,981.000	Local 16.436747	229,802.16	3.950000	55,224.95	-174,577.21	0.02
			Base 16.436747	229,802.16	3.950000	55,224.95	-174,577.21	0.01
69331C140	PG+E CORP PREFERRED STOCK 08/23 5.5							
		500.000	Local 100.000000	50,000.00	96.000000	48,000.00	-2,000.00	0.01
			Base 100.000000	50,000.00	96.000000	48,000.00	-2,000.00	0.01
854502853	STANLEY BLACK + DECKER I PREFERRED STOCK VAR							
		310.000	Local 1,012.307677	313,815.38	1,139.009700	353,093.01	39,277.63	0.10
			Base 1,012.307677	313,815.38	1,139.009700	353,093.01	39,277.63	0.09
US DOLLAR Total		38,012.000	Local	1,065,518.59		812,893.39	-252,625.20	0.24

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		1,065,518.59		812,893.39	-252,625.20	0.20

EQUITY Total

142,612.540	Base		1,189,719.87		937,348.11	-252,371.76	0.23
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FIXED INCOME

ARGENTINE PESO

Exchange Rate: 70.457600

ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4				4.000000	06 Mar 2020		
		0.000	Local	0.000000		0.00	21,315.00	0.00
			Base	0.000000		0.00	341.44	0.00

ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021		
		17,855,540.000	Local	93.153361		19,623,238.46	2,990,202.76	100.00
Original Face:		17,855,540.000	Base	2.689298		278,511.31	-201,677.45	0.07

ARGENTINE PESO Total

17,855,540.000	Local		16,611,720.70		19,623,238.46	3,011,517.76	100.00	
Original Face:		17,855,540.000	Base	479,847.32		278,511.31	-201,336.01	0.07

BRAZILIAN REAL

Exchange Rate: 5.438100

ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
		4,295,000.000	Local	96.120077		5,088,633.71	960,276.39	8.52
			Base	27.229061		935,737.43	-233,750.75	0.23

ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10				10.000000	01 Jan 2029		
		1,500,000.000	Local	124.487648		1,799,201.67	-68,113.05	3.01
			Base	30.916127		330,851.16	-132,890.75	0.08

BRAZILIAN REAL Total

5,795,000.000	Local		5,995,672.04		6,887,835.38	892,163.34	11.53	
			Base	1,633,230.09		1,266,588.59	-366,641.50	0.31

CANADIAN DOLLAR

Exchange Rate: 1.357600

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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
135087E59	CANADIAN GOVERNMENT BONDS 09/20 0.75				0.750000	01 Sep 2020		
		4,150,000.000	Local 99.852144	4,143,863.98	100.094000	4,153,901.00	10,037.02	96.84
			Base 75.276569	3,123,977.60	73.728639	3,059,738.51	-64,239.09	0.76
135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.750000	01 May 2020		
		0.000	Local 0.000000	980.00	0.000000	0.00	-980.00	0.00
			Base 0.000000	-477.97	0.000000	0.00	477.97	0.00
CANADIAN DOLLAR Total		4,150,000.000	Local	4,144,843.98		4,153,901.00	9,057.02	96.84
			Base	3,123,499.63		3,059,738.51	-63,761.12	0.76
EURO CURRENCY							Exchange Rate:	0.890076
INTERNATIONAL								
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				6.375000	31 Dec 2049		
		800,000.000	Local 100.000000	800,000.00	96.875000	775,000.00	-25,000.00	9.77
			Base 115.540696	924,325.57	108.839020	870,712.16	-53,613.41	0.22
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR				6.500000	29 Apr 2049		
		400,000.000	Local 102.202385	408,809.54	101.671800	406,687.20	-2,122.34	5.13
			Base 116.789013	467,156.05	114.228223	456,912.89	-10,243.16	0.11
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
		550,000.000	Local 101.236384	556,800.11	99.250000	545,875.00	-10,925.11	6.88
			Base 116.990467	643,447.57	111.507332	613,290.33	-30,157.24	0.15
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		
		640,000.000	Local 99.386264	636,072.09	97.944000	626,841.60	-9,230.49	7.90
			Base 109.032116	697,805.54	110.040042	704,256.27	6,450.73	0.17
ACI1J42G7	CYRUSONE LP/CYRUSONE FIN COMPANY GUAR 01/27 1.45				1.450000	22 Jan 2027		
		300,000.000	Local 100.897663	302,692.99	95.855933	287,567.80	-15,125.19	3.63
			Base 112.375537	337,126.61	107.694099	323,082.30	-14,044.31	0.08
INTERNATIONAL Total		2,690,000.000	Local	2,704,374.73		2,641,971.60	-62,403.13	33.31
			Base	3,069,861.34		2,968,253.95	-101,607.39	0.74

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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SPAIN								
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099		
		600,000.000	Local 94.128833	564,773.00	97.007600	582,045.60	17,272.60	7.34
			Base 108.233813	649,402.88	108.987997	653,927.98	4,525.10	0.16
SPAIN Total								
		600,000.000	Local	564,773.00		582,045.60	17,272.60	7.34
			Base	649,402.88		653,927.98	4,525.10	0.16
UNITED KINGDOM								
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN					29 Jan 2027		
		260,000.000	Local 100.000000	260,000.00	96.111100	249,888.86	-10,111.14	3.15
			Base 110.329977	286,857.94	107.980779	280,750.03	-6,107.91	0.07
UNITED KINGDOM Total								
		260,000.000	Local	260,000.00		249,888.86	-10,111.14	3.15
			Base	286,857.94		280,750.03	-6,107.91	0.07
EURO CURRENCY Total								
		3,550,000.000	Local	3,529,147.73		3,473,906.06	-55,241.67	43.80
			Base	4,006,122.16		3,902,931.96	-103,190.20	0.97
INDONESIAN RUPIAH							Exchange Rate:	14,285.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
		87,823,000,000.000	Local 96.824989	85,034,609,966.09	100.000000	87,823,000,000.00	2,788,390,033.91	84.84
			Base 0.006819	5,988,627.76	0.007000	6,147,917.40	159,289.64	1.53
ACI014D27	INDONESIA GOVERNMENT BONDS 05/22 7				7.000000	15 May 2022		
		1,000,000,000.000	Local 101.331945	1,013,319,449.57	103.000000	1,030,000,000.00	16,680,550.43	1.00
			Base 0.007381	73,805.23	0.007210	72,103.61	-1,701.62	0.02
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375				8.375000	15 Mar 2034		
		342,000,000.000	Local 107.298093	366,959,479.26	105.110000	359,476,200.00	-7,483,279.26	0.35
			Base 0.008251	28,218.47	0.007358	25,164.59	-3,053.88	0.01
B4NPD2I4	INDONESIA GOVERNMENT BONDS 09/26 8.375				8.375000	15 Sep 2026		
		10,940,000,000.000	Local 107.981305	11,813,154,807.18	107.750000	11,787,850,000.00	-25,304,807.18	11.39
			Base 0.008224	899,724.86	0.007543	825,190.76	-74,534.10	0.20

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INDONESIAN RUPIAH Total

100,105,000,000.000	Local			98,228,043,702.10		101,000,326,200.00	2,772,282,497.90	97.57
	Base			6,990,376.32		7,070,376.36	80,000.04	1.75

POUND STERLING

Exchange Rate: 0.807037

ACIOCTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049		
200,000.000	Local		100.686825	201,373.65	101.750000	203,500.00	2,126.35	17.48
	Base		153.801860	307,603.72	126.078482	252,156.96	-55,446.76	0.06

ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
402,000.000	Local		103.451199	415,873.82	100.193000	402,775.86	-13,097.96	34.60
	Base		135.120925	543,186.12	124.149203	499,079.79	-44,106.33	0.12

B3XR42I11	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
140,000.000	Local		105.022086	147,030.92	113.976505	159,567.11	12,536.19	13.71
	Base		162.312436	227,237.41	141.228351	197,719.70	-29,517.71	0.05

POUND STERLING Total

742,000.000	Local			764,278.39		765,842.97	1,564.58	65.78
	Base			1,078,027.25		948,956.45	-129,070.80	0.24

RUSSIAN RUBLE

Exchange Rate: 71.167500

ACIO4RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
445,588,000.000	Local		95.841074	427,056,323.30	109.077000	486,034,022.76	58,977,699.46	96.99
	Base		1.491386	6,645,437.06	1.532680	6,829,437.91	184,000.85	1.69

RUSSIAN RUBLE Total

445,588,000.000	Local			427,056,323.30		486,034,022.76	58,977,699.46	96.99
	Base			6,645,437.06		6,829,437.91	184,000.85	1.69

US DOLLAR

Exchange Rate: 1.000000

00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
223,726.320	Local		99.974710	223,669.74	95.937500	214,637.44	-9,032.30	0.06
	Base		99.974710	223,669.74	95.937500	214,637.44	-9,032.30	0.05

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WESTERN ASSET MANAGEMENT COMPANY
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00186XAB9	API GROUP DE INC TERM LOAN B	676,600.000	Local 100.000278	676,601.88	96.500000	01 Oct 2026 652,919.00	-23,682.88	0.19
			Base 100.000278	676,601.88	96.500000	652,919.00	-23,682.88	0.16
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5	480,000.000	Local 100.000000	480,000.00	98.937500	30 Jun 2027 474,900.00	-5,100.00	0.14
			Base 100.000000	480,000.00	98.937500	474,900.00	-5,100.00	0.12
00215JAA7	AIR METHODS CORP SR UNSECURED 144A 05/25 8	475,000.000	Local 89.123968	423,338.85	70.500000	15 May 2025 334,875.00	-88,463.85	0.10
			Base 89.123968	423,338.85	70.500000	334,875.00	-88,463.85	0.08
00215NAJ9	VERRA MOBILITY CORPORATION 2020 TERM LOAN B	219,854.100	Local 100.935943	221,911.81	95.375000	28 Feb 2025 209,685.85	-12,225.96	0.06
			Base 100.935943	221,911.81	95.375000	209,685.85	-12,225.96	0.05
00252GAD1	AAMES MORTGAGE INVESTMENT TRUS AMIT 2006 1 A4	1,470,078.380	Local 96.058673	1,412,137.79	0.744500	25 Apr 2036 1,447,405.95	35,268.16	0.43
		Original Face: 1,991,000.000	Base 96.058673	1,412,137.79	98.457740	1,447,405.95	35,268.16	0.36
00287YBR9	ABBVIE INC SR UNSECURED 144A 11/39 4.05	700,000.000	Local 103.840946	726,886.62	4.050000	21 Nov 2039 818,621.92	91,735.30	0.24
			Base 103.840946	726,886.62	116.945989	818,621.92	91,735.30	0.20
00400YAH4	ACADEMY LTD 2015 TERM LOAN B	206,802.950	Local 94.403566	195,229.36	0.744500	01 Jul 2022 165,011.59	-30,217.77	0.05
			Base 94.403566	195,229.36	79.791700	165,011.59	-30,217.77	0.04
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B	299,250.000	Local 99.760829	298,534.28	4.050000	15 Feb 2027 281,669.06	-16,865.22	0.08
			Base 99.760829	298,534.28	94.125000	281,669.06	-16,865.22	0.07
00489DAH4	ACPRODUCTS, INC. 2020 TERM LOAN B	407,437.500	Local 94.981157	386,988.85	0.614500	18 Aug 2025 394,450.43	7,461.58	0.12
			Base 94.981157	386,988.85	96.812500	394,450.43	7,461.58	0.10
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1	500,000.000	Local 97.971624	489,858.12	0.614500	25 Dec 2035 456,570.65	-33,287.47	0.14
		Original Face: 500,000.000	Base 97.971624	489,858.12	91.314130	456,570.65	-33,287.47	0.11

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00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B					23 Jul 2021		
		736,757.050	Local 89.818037	661,740.72	90.937500	669,988.44	8,247.72	0.20
			Base 89.818037	661,740.72	90.937500	669,988.44	8,247.72	0.17
00772BAR2	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/22 3.95				3.950000	01 Feb 2022		
		180,000.000	Local 91.646456	164,963.62	100.030525	180,054.95	15,091.33	0.05
			Base 91.646456	164,963.62	100.030525	180,054.95	15,091.33	0.04
00774MAA3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/22 3.5				3.500000	26 May 2022		
		180,000.000	Local 86.938178	156,488.72	98.995176	178,191.32	21,702.60	0.05
			Base 86.938178	156,488.72	98.995176	178,191.32	21,702.60	0.04
00774MAN5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/25 6.5				6.500000	15 Jul 2025		
		210,000.000	Local 98.934390	207,762.22	104.850490	220,186.03	12,423.81	0.07
			Base 98.934390	207,762.22	104.850490	220,186.03	12,423.81	0.05
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5				4.500000	15 Sep 2023		
		320,000.000	Local 99.365000	317,968.00	100.011719	320,037.50	2,069.50	0.09
			Base 99.365000	317,968.00	100.011719	320,037.50	2,069.50	0.08
007903AX5	ADVANCED MICRO DEVICES SR UNSECURED 08/22 7.5				7.500000	15 Aug 2022		
		250,000.000	Local 108.147964	270,369.91	110.500000	276,250.00	5,880.09	0.08
			Base 108.147964	270,369.91	110.500000	276,250.00	5,880.09	0.07
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75				7.750000	15 Apr 2021		
		190,000.000	Local 97.187279	184,655.83	100.000000	190,000.00	5,344.17	0.06
			Base 97.187279	184,655.83	100.000000	190,000.00	5,344.17	0.05
00912YAL6	AIR METHODS CORP TERM LOAN B					22 Apr 2024		
		136,114.070	Local 100.336262	136,571.77	81.500000	110,932.97	-25,638.80	0.03
			Base 100.336262	136,571.77	81.500000	110,932.97	-25,638.80	0.03
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.750000	30 Sep 2024		
		200,000.000	Local 100.222395	200,444.79	102.125000	204,250.00	3,805.21	0.06
			Base 100.222395	200,444.79	102.125000	204,250.00	3,805.21	0.05
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125				6.125000	15 May 2028		
		200,000.000	Local 98.496735	196,993.47	102.438000	204,876.00	7,882.53	0.06
			Base 98.496735	196,993.47	102.438000	204,876.00	7,882.53	0.05

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01771JAE3	ALLEN MEDIA LLC 2020 TERM LOAN B					10 Feb 2027		
		418,883.780	Local 99.520390	416,874.77	94.750000	396,892.38	-19,982.39	0.12
			Base 99.520390	416,874.77	94.750000	396,892.38	-19,982.39	0.10
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5				10.500000	15 Feb 2028		
		620,000.000	Local 99.054871	614,140.20	91.565000	567,703.00	-46,437.20	0.17
			Base 99.054871	614,140.20	91.565000	567,703.00	-46,437.20	0.14
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625				6.625000	15 Jul 2026		
		450,000.000	Local 100.385356	451,734.10	105.000000	472,500.00	20,765.90	0.14
			Base 100.385356	451,734.10	105.000000	472,500.00	20,765.90	0.12
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B					10 Jul 2026		
		1,049,389.520	Local 99.652507	1,045,742.97	96.666700	1,014,410.22	-31,332.75	0.30
			Base 99.652507	1,045,742.97	96.666700	1,014,410.22	-31,332.75	0.25
01957TAD9	ALLIED UNIVERSAL HOLDCO LLC 2019 DELAYED DRAW TERM LOAN					10 Jul 2026		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
02034DAC1	FINASTRA USA, INC., TERM LOAN B					13 Jun 2024		
		19,946.010	Local 91.992434	18,348.82	87.250000	17,402.89	-945.93	0.01
			Base 91.992434	18,348.82	87.250000	17,402.89	-945.93	0.00
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5				10.500000	15 May 2027		
		720,000.000	Local 113.399056	816,473.20	110.155000	793,116.00	-23,357.20	0.23
			Base 113.399056	816,473.20	110.155000	793,116.00	-23,357.20	0.20
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
		190,000.000	Local 127.385121	242,031.73	131.159245	249,202.57	7,170.84	0.07
			Base 127.385121	242,031.73	131.159245	249,202.57	7,170.84	0.06
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS					14 Dec 2023		
		203,700.000	Local 100.000000	203,700.00	80.142900	163,251.09	-40,448.91	0.05
			Base 100.000000	203,700.00	80.142900	163,251.09	-40,448.91	0.04
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024		
		327,408.280	Local 99.781530	326,692.99	94.750000	310,219.35	-16,473.64	0.09
			Base 99.781530	326,692.99	94.750000	310,219.35	-16,473.64	0.08

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02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5				8.500000	01 Sep 2026		
		1,522,141.000	Local 84.464424	1,285,667.63	110.000000	1,674,355.10	388,687.47	0.50
			Base 84.464424	1,285,667.63	110.000000	1,674,355.10	388,687.47	0.42
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A				3.070000	15 Mar 2048		
		850,000.000	Local 97.574531	829,383.51	102.308730	869,624.21	40,240.70	0.26
Original Face:		850,000.000	Base 97.574531	829,383.51	102.308730	869,624.21	40,240.70	0.22
03078CAC8	AMERILIFE HOLDINGS LLC 2020 TERM LOAN					18 Mar 2027		
		115,227.270	Local 99.756412	114,946.59	94.500000	108,889.77	-6,056.82	0.03
			Base 99.756412	114,946.59	94.500000	108,889.77	-6,056.82	0.03
03078CAE4	AMERILIFE HOLDINGS LLC 2020 DDTL					18 Mar 2027		
		14,772.730	Local 100.000000	14,772.73	94.500000	13,960.23	-812.50	0.00
			Base 100.000000	14,772.73	94.500000	13,960.23	-812.50	0.00
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049		
		190,000.000	Local 99.673526	189,379.70	133.318929	253,305.97	63,926.27	0.07
			Base 99.673526	189,379.70	133.318929	253,305.97	63,926.27	0.06
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8				5.800000	23 Jan 2059		
		90,000.000	Local 99.648422	89,683.58	142.308124	128,077.31	38,393.73	0.04
			Base 99.648422	89,683.58	142.308124	128,077.31	38,393.73	0.03
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044		
		80,000.000	Local 88.086888	70,469.51	76.032572	60,826.06	-9,643.45	0.02
			Base 88.086888	70,469.51	76.032572	60,826.06	-9,643.45	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375				4.375000	15 Oct 2028		
		310,000.000	Local 94.038229	291,518.51	88.306063	273,748.80	-17,769.71	0.08
			Base 94.038229	291,518.51	88.306063	273,748.80	-17,769.71	0.07
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1					23 Sep 2026		
		1,134,470.940	Local 98.937447	1,122,416.58	95.916700	1,088,147.09	-34,269.49	0.32
			Base 98.937447	1,122,416.58	95.916700	1,088,147.09	-34,269.49	0.27
03835EAC8	APPLOVIN CORP TERM LOAN B					15 Aug 2025		
		414,736.850	Local 100.534823	416,954.96	96.750000	401,257.90	-15,697.06	0.12
			Base 100.534823	416,954.96	96.750000	401,257.90	-15,697.06	0.10

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03835EAE4	APPROVIN CORPORATION 2020 INCREMENTAL TERM LOAN B					15 Aug 2025		
		209,475.000	Local 98.625001	206,594.72	97.750000	204,761.81	-1,832.91	0.06
			Base 98.625001	206,594.72	97.750000	204,761.81	-1,832.91	0.05
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	101.750000	417,175.00	7,175.00	0.12
			Base 100.000000	410,000.00	101.750000	417,175.00	7,175.00	0.10
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1					11 Mar 2025		
		165,185.750	Local 100.565999	166,120.70	94.150000	155,522.38	-10,598.32	0.05
			Base 100.565999	166,120.70	94.150000	155,522.38	-10,598.32	0.04
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125				6.125000	01 Jun 2025		
		150,000.000	Local 110.515453	165,773.18	108.523691	162,785.54	-2,987.64	0.05
			Base 110.515453	165,773.18	108.523691	162,785.54	-2,987.64	0.04
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6				3.600000	16 Jul 2024		
		10,000.000	Local 102.365800	10,236.58	99.106804	9,910.68	-325.90	0.00
			Base 102.365800	10,236.58	99.106804	9,910.68	-325.90	0.00
03967YAB6	GANNETT HOLDINGS LLC FIXED TERM LOAN					19 Nov 2024		
		688,272.970	Local 95.465750	657,064.95	95.000000	653,859.32	-3,205.63	0.19
			Base 95.465750	657,064.95	95.000000	653,859.32	-3,205.63	0.16
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				1.044500	25 Jan 2034		
		293,836.280	Local 87.502877	257,115.20	91.006120	267,409.00	10,293.80	0.08
Original Face:		22,150,000.000	Base 87.502877	257,115.20	91.006120	267,409.00	10,293.80	0.07
040114GW4	REPUBLIC OF ARGENTINA SR UNSECURED 04/21 6.875					22 Apr 2021		
		250,000.000	Local 91.175092	227,937.73	41.500000	103,750.00	-124,187.73	0.03
			Base 91.175092	227,937.73	41.500000	103,750.00	-124,187.73	0.03
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625					11 Jan 2023		
		360,000.000	Local 87.931750	316,554.30	41.501000	149,403.60	-167,150.70	0.04
			Base 87.931750	316,554.30	41.501000	149,403.60	-167,150.70	0.04
04021LAA8	PETSMART INC COMPANY GUAR 144A 03/23 7.125				7.125000	15 Mar 2023		
		750,000.000	Local 94.234279	706,757.09	98.588000	739,410.00	32,652.91	0.22
			Base 94.234279	706,757.09	98.588000	739,410.00	32,652.91	0.18

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04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	190,124.650	Local	100.299703	190,694.46	94.750000	180,143.11	-10,551.35	0.05	
		Base	100.299703	190,694.46	94.750000	180,143.11	-10,551.35	0.04	
04044PAH7	ARISTOCRAT LEISURE LIMITED 2020 INCREMENTAL TERM LOAN B						19 Oct 2024		
	260,000.000	Local	99.050388	257,531.01	99.125000	257,725.00	193.99	0.08	
		Base	99.050388	257,531.01	99.125000	257,725.00	193.99	0.06	
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
	259,491.070	Local	100.000000	259,491.07	97.187500	252,192.88	-7,298.19	0.07	
		Base	100.000000	259,491.07	97.187500	252,192.88	-7,298.19	0.06	
04649VAU4	ASURION LLC SECOND LIEN						04 Aug 2025		
	420,000.000	Local	101.697164	427,128.09	99.166700	416,500.14	-10,627.95	0.12	
		Base	101.697164	427,128.09	99.166700	416,500.14	-10,627.95	0.10	
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	669,748.760	Local	99.607687	667,121.25	96.375000	645,470.37	-21,650.88	0.19	
		Base	99.607687	667,121.25	96.375000	645,470.37	-21,650.88	0.16	
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
	750,896.970	Local	99.168170	744,650.78	96.333300	723,363.83	-21,286.95	0.21	
		Base	99.168170	744,650.78	96.333300	723,363.83	-21,286.95	0.18	
05367AAJ2	AVIATION CAPITAL GROUP SR UNSECURED 144A 01/22 2.875					2.875000	20 Jan 2022		
	310,000.000	Local	83.010319	257,331.99	95.570302	296,267.94	38,935.95	0.09	
		Base	83.010319	257,331.99	95.570302	296,267.94	38,935.95	0.07	
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		
	500,000.000	Local	99.994738	499,973.69	86.909630	434,548.15	-65,425.54	0.13	
Original Face:	500,000.000	Base	99.994738	499,973.69	86.909630	434,548.15	-65,425.54	0.11	
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	220,000.000	Local	98.599000	216,917.80	92.485746	203,468.64	-13,449.16	0.06	
		Base	98.599000	216,917.80	92.485746	203,468.64	-13,449.16	0.05	
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
	710,000.000	Local	102.942945	730,894.91	110.812610	786,769.53	55,874.62	0.23	
Original Face:	710,000.000	Base	102.942945	730,894.91	110.812610	786,769.53	55,874.62	0.20	

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	Units								
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A					3.275000	05 Jun 2036		
	880,000.000	Local	103.470316	910,538.78	97.087820	854,372.82		-56,165.96	0.25
Original Face:	880,000.000	Base	103.470316	910,538.78	97.087820	854,372.82		-56,165.96	0.21
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A					4.075460	09 Dec 2041		
	1,250,000.000	Local	96.964842	1,212,060.53	88.604570	1,107,557.13		-104,503.40	0.33
Original Face:	1,250,000.000	Base	96.964842	1,212,060.53	88.604570	1,107,557.13		-104,503.40	0.27
05608BAQ3	BX TRUST BX 2019 IMC F 144A					3.084750	15 Apr 2034		
	1,370,000.000	Local	100.000000	1,370,000.00	82.970130	1,136,690.78		-233,309.22	0.34
Original Face:	1,370,000.000	Base	100.000000	1,370,000.00	82.970130	1,136,690.78		-233,309.22	0.28
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	470,000.000	Local	94.901128	446,035.30	95.342000	448,107.40		2,072.10	0.13
		Base	94.901128	446,035.30	95.342000	448,107.40		2,072.10	0.11
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	200,000.000	Local	100.000000	200,000.00	101.625000	203,250.00		3,250.00	0.06
		Base	100.000000	200,000.00	101.625000	203,250.00		3,250.00	0.05
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	580,000.000	Local	100.000000	580,000.00	103.625000	601,025.00		21,025.00	0.18
		Base	100.000000	580,000.00	103.625000	601,025.00		21,025.00	0.15
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625000	21 Nov 2022		
	200,000.000	Local	102.454760	204,909.52	108.877149	217,754.30		12,844.78	0.06
		Base	102.454760	204,909.52	108.877149	217,754.30		12,844.78	0.05
07014QAK7	BASS PRO GROUP LLC TERM LOAN B						25 Sep 2024		
	229,303.800	Local	98.963794	226,927.74	96.000000	220,131.65		-6,796.09	0.07
		Base	98.963794	226,927.74	96.000000	220,131.65		-6,796.09	0.05
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625					10.625000	15 Jul 2027		
	390,000.000	Local	99.876910	389,519.95	103.000000	401,700.00		12,180.05	0.12
		Base	99.876910	389,519.95	103.000000	401,700.00		12,180.05	0.10
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					0.824500	25 Dec 2034		
	372,520.720	Local	95.804472	356,891.51	97.888080	364,653.38		7,761.87	0.11
Original Face:	10,280,000.000	Base	95.804472	356,891.51	97.888080	364,653.38		7,761.87	0.09

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075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	40,000.000	Local	108.803775	43,521.51	123.653848	49,461.54	5,940.03	0.01	
		Base	108.803775	43,521.51	123.653848	49,461.54	5,940.03	0.01	
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA					1.199080	15 May 2052		
	8,602,761.610	Local	6.888185	592,574.16	6.901730	593,739.38	1,165.22	0.18	
Original Face:	8,620,000.000	Base	6.888185	592,574.16	6.901730	593,739.38	1,165.22	0.15	
08579JBD3	BERRY GLOBAL INC TERM LOAN W						01 Oct 2022		
	593,327.900	Local	99.835029	592,349.08	97.156200	576,454.84	-15,894.24	0.17	
		Base	99.835029	592,349.08	97.156200	576,454.84	-15,894.24	0.14	
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	750,000.000	Local	97.087109	728,153.32	81.000000	607,500.00	-120,653.32	0.18	
		Base	97.087109	728,153.32	81.000000	607,500.00	-120,653.32	0.15	
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
	766,150.000	Local	99.087051	759,155.44	97.000000	743,165.50	-15,989.94	0.22	
		Base	99.087051	759,155.44	97.000000	743,165.50	-15,989.94	0.18	
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022		
	430,000.000	Local	93.544258	402,240.31	93.751100	403,129.73	889.42	0.12	
		Base	93.544258	402,240.31	93.751100	403,129.73	889.42	0.10	
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125					6.125000	15 Nov 2022		
	0.000	Local	0.000000	40.50	0.000000	0.00	-40.50	0.00	
		Base	0.000000	40.50	0.000000	0.00	-40.50	0.00	
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A					1.426630	20 Nov 2028		
	280,000.000	Local	99.868536	279,631.90	98.431100	275,607.08	-4,024.82	0.08	
Original Face:	280,000.000	Base	99.868536	279,631.90	98.431100	275,607.08	-4,024.82	0.07	
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A					3.185250	18 Jul 2027		
	700,000.000	Local	99.784071	698,488.50	94.614400	662,300.80	-36,187.70	0.20	
Original Face:	700,000.000	Base	99.784071	698,488.50	94.614400	662,300.80	-36,187.70	0.16	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	870,000.000	Local	100.000000	870,000.00	118.589166	1,031,725.74	161,725.74	0.31	
		Base	100.000000	870,000.00	118.589166	1,031,725.74	161,725.74	0.26	

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10330JAU2	BOYD GAMING CORP TERM LOAN B					15 Sep 2023		
		416,274.870	Local 96.523434	401,802.80	94.071400	391,595.60	-10,207.20	0.12
			Base 96.523434	401,802.80	94.071400	391,595.60	-10,207.20	0.10
103557AA2	BOYNE USA INC SECURED 144A 05/25 7.25				7.250000	01 May 2025		
		350,000.000	Local 101.446520	355,062.82	104.750000	366,625.00	11,562.18	0.11
			Base 101.446520	355,062.82	104.750000	366,625.00	11,562.18	0.09
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5				4.500000	10 Jan 2028		
		570,000.000	Local 95.754207	545,798.98	93.595000	533,491.50	-12,307.48	0.16
			Base 95.754207	545,798.98	93.595000	533,491.50	-12,307.48	0.13
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
		1,070,000.000	Local 84.805849	907,422.58	96.000000	1,027,200.00	119,777.42	0.30
			Base 84.805849	907,422.58	96.000000	1,027,200.00	119,777.42	0.25
11135FAP6	BROADCOM INC COMPANY GUAR 144A 11/30 4.15				4.150000	15 Nov 2030		
		210,000.000	Local 99.890252	209,769.53	108.668174	228,203.17	18,433.64	0.07
			Base 99.890252	209,769.53	108.668174	228,203.17	18,433.64	0.06
11284EAL7	BROOKFIELD WEC HOLDINGS INC 2020 TERM LOAN					01 Aug 2025		
		922,821.930	Local 100.176718	924,452.72	96.354200	889,177.69	-35,275.03	0.26
			Base 100.176718	924,452.72	96.354200	889,177.69	-35,275.03	0.22
12008RAM9	BUILDERS FIRSTSOURCE INC SR SECURED 144A 06/27 6.75				6.750000	01 Jun 2027		
		700,000.000	Local 98.775890	691,431.23	102.375000	716,625.00	25,193.77	0.21
			Base 98.775890	691,431.23	102.375000	716,625.00	25,193.77	0.18
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A				1.093880	16 Feb 2037		
		1,070,000.000	Local 100.000000	1,070,000.00	97.347100	1,041,613.97	-28,386.03	0.31
Original Face:		1,070,000.000	Base 100.000000	1,070,000.00	97.347100	1,041,613.97	-28,386.03	0.26
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028		
		600,000.000	Local 103.124777	618,748.66	103.250000	619,500.00	751.34	0.18
			Base 103.124777	618,748.66	103.250000	619,500.00	751.34	0.15
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5				4.500000	01 May 2032		
		320,000.000	Local 100.000000	320,000.00	101.250000	324,000.00	4,000.00	0.10
			Base 100.000000	320,000.00	101.250000	324,000.00	4,000.00	0.08

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12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
		110,565.040	Local 100.290101	110,885.79	93.187500	103,032.80	-7,852.99	0.03
			Base 100.290101	110,885.79	93.187500	103,032.80	-7,852.99	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	103.842000	415,368.00	15,368.00	0.12
			Base 100.000000	400,000.00	103.842000	415,368.00	15,368.00	0.10
12510CAA9	CD+R SMOKEY BUYER INC SR SECURED 144A 07/25 6.75				6.750000	15 Jul 2025		
		130,000.000	Local 100.000000	130,000.00	103.970000	135,161.00	5,161.00	0.04
			Base 100.000000	130,000.00	103.970000	135,161.00	5,161.00	0.03
12513GBE8	CDW LLC/CDW FINANCE COMPANY GUAR 05/25 4.125				4.125000	01 May 2025		
		420,000.000	Local 100.218871	420,919.26	100.125000	420,525.00	-394.26	0.12
			Base 100.218871	420,919.26	100.125000	420,525.00	-394.26	0.10
12513VAF3	CEC ENTERTAINMENT INC 2019 TERM LOAN B					30 Aug 2026		
		224,946.450	Local 95.755230	215,397.99	56.500000	127,094.74	-88,303.25	0.04
			Base 95.755230	215,397.99	56.500000	127,094.74	-88,303.25	0.03
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
		200,000.000	Local 123.389625	246,779.25	126.710671	253,421.34	6,642.09	0.07
			Base 123.389625	246,779.25	126.710671	253,421.34	6,642.09	0.06
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.594864	10 Dec 2047		
		280,000.000	Local 98.066814	274,587.08	85.451660	239,264.65	-35,322.43	0.07
Original Face:		280,000.000	Base 98.066814	274,587.08	85.451660	239,264.65	-35,322.43	0.06
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.700000	01 May 2034		
		950,000.000	Local 99.581722	946,026.36	102.770000	976,315.00	30,288.64	0.29
			Base 99.581722	946,026.36	102.770000	976,315.00	30,288.64	0.24
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5				6.500000	01 Feb 2029		
		1,160,000.000	Local 100.259177	1,163,006.45	109.375000	1,268,750.00	105,743.55	0.38
			Base 100.259177	1,163,006.45	109.375000	1,268,750.00	105,743.55	0.31
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.731697	15 Nov 2048		
		1,000,000.000	Local 99.974494	999,744.94	91.321750	913,217.50	-86,527.44	0.27
Original Face:		1,000,000.000	Base 99.974494	999,744.94	91.321750	913,217.50	-86,527.44	0.23

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12653BAL4	CREDIT SUISSE COMMERCIAL MORTG CSWF 2018 TOP D 144A				1.984750	15 Aug 2035			
		1,104,000.000	Local	100.324924	1,107,587.16	90.988380	1,004,511.72	-103,075.44	0.30
Original Face:		1,380,000.000	Base	100.324924	1,107,587.16	90.988380	1,004,511.72	-103,075.44	0.25
12655UAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 4R 1A1 144A				3.173630	25 Jun 2047			
		811,941.810	Local	100.000000	811,941.81	100.687800	817,526.35	5,584.54	0.24
Original Face:		880,000.000	Base	100.000000	811,941.81	100.687800	817,526.35	5,584.54	0.20
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045			
		40,000.000	Local	102.009075	40,803.63	128.849925	51,539.97	10,736.34	0.02
			Base	102.009075	40,803.63	128.849925	51,539.97	10,736.34	0.01
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038			
		440,000.000	Local	105.119670	462,526.55	124.260194	546,744.85	84,218.30	0.16
			Base	105.119670	462,526.55	124.260194	546,744.85	84,218.30	0.14
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				0.304750	15 Apr 2037			
		119,194.950	Local	90.061223	107,348.43	93.442790	111,379.09	4,030.66	0.03
Original Face:		2,630,000.000	Base	90.061223	107,348.43	93.442790	111,379.09	4,030.66	0.03
12670UAB3	CWGS GROUP LLC TERM LOAN					08 Nov 2023			
		454,996.730	Local	90.227224	410,530.92	90.875000	413,478.28	2,947.36	0.12
			Base	90.227224	410,530.92	90.875000	413,478.28	2,947.36	0.10
12768PAB7	CAESARS ENTMT OPERATING CO LLC TERM LOAN B					07 Oct 2024			
		693,564.850	Local	100.150998	694,612.12	99.525000	690,270.42	-4,341.70	0.20
			Base	100.150998	694,612.12	99.525000	690,270.42	-4,341.70	0.17
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024			
		885,788.660	Local	96.795320	857,401.97	89.027800	788,598.16	-68,803.81	0.23
			Base	96.795320	857,401.97	89.027800	788,598.16	-68,803.81	0.20
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN					19 Jun 2025			
		710,000.000	Local	97.000000	688,700.00	93.750000	665,625.00	-23,075.00	0.20
			Base	97.000000	688,700.00	93.750000	665,625.00	-23,075.00	0.17
12770RAA1	COLT MERGER SUB INC SR SECURED 144A 07/25 5.75				5.750000	01 Jul 2025			
		220,000.000	Local	100.000000	220,000.00	100.570000	221,254.00	1,254.00	0.07
			Base	100.000000	220,000.00	100.570000	221,254.00	1,254.00	0.05

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128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
	100,000.000	Local		96.974050	96,974.05	84.500000	84,500.00	-12,474.05	0.03
		Base		96.974050	96,974.05	84.500000	84,500.00	-12,474.05	0.02
13079WAQ1	SYMPHONY CLO LTD SYMP 2012 9A AR2 144A					3.162630	16 Jul 2032		
	250,000.000	Local		100.000000	250,000.00	97.450000	243,625.00	-6,375.00	0.07
Original Face:	250,000.000	Base		100.000000	250,000.00	97.450000	243,625.00	-6,375.00	0.06
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A					1.442380	15 May 2031		
	660,375.830	Local		99.171964	654,907.68	97.285200	642,447.95	-12,459.73	0.19
Original Face:	670,000.000	Base		99.171964	654,907.68	97.285200	642,447.95	-12,459.73	0.16
14315JAE9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017 2A A2A 144A					3.519130	20 Jul 2031		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B						29 Jan 2027		
	299,375.000	Local		100.000000	299,375.00	91.500000	273,928.13	-25,446.87	0.08
		Base		100.000000	299,375.00	91.500000	273,928.13	-25,446.87	0.07
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A					2.835250	20 Apr 2029		
	950,000.000	Local		99.955631	949,578.49	97.731500	928,449.25	-21,129.24	0.27
Original Face:	950,000.000	Base		99.955631	949,578.49	97.731500	928,449.25	-21,129.24	0.23
15135BAM3	CENTENE CORP SR UNSECURED 144A 08/26 5.375					5.375000	15 Aug 2026		
	270,000.000	Local		105.670933	285,311.52	104.021000	280,856.70	-4,454.82	0.08
		Base		105.670933	285,311.52	104.021000	280,856.70	-4,454.82	0.07
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
	120,000.000	Local		100.000000	120,000.00	100.971000	121,165.20	1,165.20	0.04
		Base		100.000000	120,000.00	100.971000	121,165.20	1,165.20	0.03
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
	300,000.000	Local		102.094723	306,284.17	103.666000	310,998.00	4,713.83	0.09
		Base		102.094723	306,284.17	103.666000	310,998.00	4,713.83	0.08
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	670,940.170	Local		99.720555	669,065.26	95.812500	642,844.55	-26,220.71	0.19
		Base		99.720555	669,065.26	95.812500	642,844.55	-26,220.71	0.16

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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 98.921420	49,460.71	120.432718	60,216.36	10,755.65	0.02
			Base 98.921420	49,460.71	120.432718	60,216.36	10,755.65	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
		180,000.000	Local 96.044028	172,879.25	124.484851	224,072.73	51,193.48	0.07
			Base 96.044028	172,879.25	124.484851	224,072.73	51,193.48	0.06
16117LXB6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2					01 Feb 2027		
		516,100.000	Local 100.346673	517,889.18	95.930600	495,097.83	-22,791.35	0.15
			Base 100.346673	517,889.18	95.930600	495,097.83	-22,791.35	0.12
16411RAF6	CHENIERE ENERGY INC SR UNSECURED 144A 05/21 4.875				4.875000	28 May 2021		
		370,000.000	Local 100.000000	370,000.00	100.970002	373,589.01	3,589.01	0.11
			Base 100.000000	370,000.00	100.970002	373,589.01	3,589.01	0.09
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25				4.250000	15 Mar 2045		
		550,000.000	Local 79.560087	437,580.48	63.233605	347,784.83	-89,795.65	0.10
			Base 79.560087	437,580.48	63.233605	347,784.83	-89,795.65	0.09
16516FAH2	CHESAPEAKE ENERGY CORPORATION 2019 LAST OUT TERM LOAN					24 Jun 2024		
		1,030,000.000	Local 84.444972	869,783.21	57.250000	589,675.00	-280,108.21	0.17
			Base 84.444972	869,783.21	57.250000	589,675.00	-280,108.21	0.15
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		310,000.000	Local 94.122348	291,779.28	101.176631	313,647.56	21,868.28	0.09
			Base 94.122348	291,779.28	101.176631	313,647.56	21,868.28	0.08
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		201,000.000	Local 147.299542	296,072.08	173.181727	348,095.27	52,023.19	0.10
			Base 147.299542	296,072.08	173.181727	348,095.27	52,023.19	0.09
185401AG1	CLEAVER BROOKS INC SR SECURED 144A 03/23 7.875				7.875000	01 Mar 2023		
		290,000.000	Local 98.456490	285,523.82	84.750000	245,775.00	-39,748.82	0.07
			Base 98.456490	285,523.82	84.750000	245,775.00	-39,748.82	0.06
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375				5.375000	01 Mar 2022		
		910,000.000	Local 101.809611	926,467.46	102.875000	936,162.50	9,695.04	0.28
			Base 101.809611	926,467.46	102.875000	936,162.50	9,695.04	0.23

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20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
	774,150.000	Local	99.171493	767,736.11	94.437500	731,087.91	-36,648.20	0.22	
		Base	99.171493	767,736.11	94.437500	731,087.91	-36,648.20	0.18	
20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5					5.000000	15 Mar 2027		
	140,000.000	Local	93.862393	131,407.35	90.070000	126,098.00	-5,309.35	0.04	
		Base	93.862393	131,407.35	90.070000	126,098.00	-5,309.35	0.03	
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25					8.250000	01 Mar 2027		
	250,000.000	Local	94.455144	236,137.86	102.770000	256,925.00	20,787.14	0.08	
		Base	94.455144	236,137.86	102.770000	256,925.00	20,787.14	0.06	
205677AB3	COMSTOCK RESOURCES INC COMPANY GUAR 08/26 9.75					9.750000	15 Aug 2026		
	270,000.000	Local	93.557904	252,606.34	93.500000	252,450.00	-156.34	0.07	
		Base	93.557904	252,606.34	93.500000	252,450.00	-156.34	0.06	
205768AR5	COMSTOCK RESOURCES INC COMPANY GUAR 08/26 9.75					9.750000	15 Aug 2026		
	370,000.000	Local	90.025103	333,092.88	93.250000	345,025.00	11,932.12	0.10	
		Base	90.025103	333,092.88	93.250000	345,025.00	11,932.12	0.09	
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A					2.584500	25 Apr 2031		
	374,522.450	Local	100.000000	374,522.45	98.872570	370,299.97	-4,222.48	0.11	
	Original Face: 570,000.000	Base	100.000000	374,522.45	98.872570	370,299.97	-4,222.48	0.09	
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	400,000.000	Local	94.788375	379,153.50	88.022000	352,088.00	-27,065.50	0.10	
		Base	94.788375	379,153.50	88.022000	352,088.00	-27,065.50	0.09	
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
	302,250.000	Local	95.427050	288,428.26	97.500000	294,693.75	6,265.49	0.09	
		Base	95.427050	288,428.26	97.500000	294,693.75	6,265.49	0.07	
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625000	01 May 2023		
	800,000.000	Local	95.642381	765,139.05	96.000000	768,000.00	2,860.95	0.23	
		Base	95.642381	765,139.05	96.000000	768,000.00	2,860.95	0.19	
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	240,000.000	Local	106.966496	256,719.59	114.125000	273,900.00	17,180.41	0.08	
		Base	106.966496	256,719.59	114.125000	273,900.00	17,180.41	0.07	

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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	103.891000	218,171.10	8,171.10	0.06
		Base		100.000000	210,000.00	103.891000	218,171.10	8,171.10	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	102.750000	205,500.00	5,500.00	0.06
		Base		100.000000	200,000.00	102.750000	205,500.00	5,500.00	0.05
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A					3.835250	20 Jul 2028		
	750,000.000	Local		99.237065	744,277.99	94.884600	711,634.50	-32,643.49	0.21
	Original Face: 750,000.000	Base		99.237065	744,277.99	94.884600	711,634.50	-32,643.49	0.18
23311VAD9	DCP MIDSTREAM OPERATING COMPANY GUAR 03/23 3.875					3.875000	15 Mar 2023		
	200,000.000	Local		101.190365	202,380.73	97.000000	194,000.00	-8,380.73	0.06
		Base		101.190365	202,380.73	97.000000	194,000.00	-8,380.73	0.05
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	950,000.000	Local		97.468083	925,946.79	109.000000	1,035,500.00	109,553.21	0.31
		Base		97.468083	925,946.79	109.000000	1,035,500.00	109,553.21	0.26
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
	1,210,000.000	Local		99.446513	1,203,302.81	95.250000	1,152,525.00	-50,777.81	0.34
		Base		99.446513	1,203,302.81	95.250000	1,152,525.00	-50,777.81	0.29
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	937,650.000	Local		99.334230	931,407.41	96.458300	904,441.25	-26,966.16	0.27
		Base		99.334230	931,407.41	96.458300	904,441.25	-26,966.16	0.22
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
	200,000.000	Local		99.023680	198,047.36	96.875000	193,750.00	-4,297.36	0.06
		Base		99.023680	198,047.36	96.875000	193,750.00	-4,297.36	0.05
24440EAF4	DUFF + PHELPS CORPORATION 2020 2ND LIEN TERM LOAN						07 Apr 2028		
	660,000.000	Local		98.529811	650,296.75	94.750000	625,350.00	-24,946.75	0.19
		Base		98.529811	650,296.75	94.750000	625,350.00	-24,946.75	0.16
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B						19 Sep 2025		
	197,006.250	Local		100.110321	197,223.59	97.272700	191,633.30	-5,590.29	0.06
		Base		100.110321	197,223.59	97.272700	191,633.30	-5,590.29	0.05

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247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4				3.400000	19 Apr 2021			
		700,000.000	Local	92.809869	649,669.08	97.248993	680,742.95	31,073.87	0.20
			Base	92.809869	649,669.08	97.248993	680,742.95	31,073.87	0.17
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8				3.800000	19 Apr 2023			
		40,000.000	Local	91.553000	36,621.20	89.324987	35,729.99	-891.21	0.01
			Base	91.553000	36,621.20	89.324987	35,729.99	-891.21	0.01
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9				2.900000	28 Oct 2024			
		950,000.000	Local	77.443468	735,712.95	81.101537	770,464.60	34,751.65	0.23
			Base	77.443468	735,712.95	81.101537	770,464.60	34,751.65	0.19
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025			
		400,000.000	Local	100.000000	400,000.00	103.226808	412,907.23	12,907.23	0.12
			Base	100.000000	400,000.00	103.226808	412,907.23	12,907.23	0.10
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026			
		510,000.000	Local	99.986102	509,929.12	96.739814	493,373.05	-16,556.07	0.15
			Base	99.986102	509,929.12	96.739814	493,373.05	-16,556.07	0.12
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821				6.821000	10 Feb 2024			
		138,759.810	Local	92.889476	128,893.26	98.035870	136,034.39	7,141.13	0.04
			Base	92.889476	128,893.26	98.035870	136,034.39	7,141.13	0.03
24736CBM5	DELTA AIR LINES INC 2020 TERM LOAN B					29 Apr 2023			
		590,000.000	Local	97.126951	573,049.01	97.900000	577,610.00	4,560.99	0.17
			Base	97.126951	573,049.01	97.900000	577,610.00	4,560.99	0.14
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041			
		10,000.000	Local	101.151400	10,115.14	97.623599	9,762.36	-352.78	0.00
			Base	101.151400	10,115.14	97.623599	9,762.36	-352.78	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045			
		130,000.000	Local	99.118669	128,854.27	88.922437	115,599.17	-13,255.10	0.03
			Base	99.118669	128,854.27	88.922437	115,599.17	-13,255.10	0.03
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375000	31 May 2025			
		420,000.000	Local	100.789793	423,317.13	102.937297	432,336.65	9,019.52	0.13
			Base	100.789793	423,317.13	102.937297	432,336.65	9,019.52	0.11

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25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375				3.375000	15 Aug 2026			
		390,000.000	Local	88.980859	347,025.35	91.861466	358,259.72	11,234.37	0.11
			Base	88.980859	347,025.35	91.861466	358,259.72	11,234.37	0.09
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026			
		1,665,000.000	Local	90.846729	1,512,598.04	106.000000	1,764,900.00	252,301.96	0.52
			Base	90.846729	1,512,598.04	106.000000	1,764,900.00	252,301.96	0.44
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75				9.750000	15 Jun 2025			
		660,000.000	Local	100.000000	660,000.00	107.375000	708,675.00	48,675.00	0.21
			Base	100.000000	660,000.00	107.375000	708,675.00	48,675.00	0.18
257867BE0	RR DONNELLEY + SONS CO SR UNSECURED 07/27 8.25				8.250000	01 Jul 2027			
		465,000.000	Local	102.270002	475,555.51	99.000000	460,350.00	-15,205.51	0.14
			Base	102.270002	475,555.51	99.000000	460,350.00	-15,205.51	0.11
25960EAK0	DOUGLAS DYNAMICS HOLDINGS INC 2020 ADD TERM LOAN B					05 Jun 2026			
		110,000.000	Local	99.750000	109,725.00	97.750000	107,525.00	-2,200.00	0.03
			Base	99.750000	109,725.00	97.750000	107,525.00	-2,200.00	0.03
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 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
26884LAH2	EQT CORP SR UNSECURED 02/25 6.125				6.125000	01 Feb 2025			
		300,000.000	Local	102.398110	307,194.33	99.652000	298,956.00	-8,238.33	0.09
			Base	102.398110	307,194.33	99.652000	298,956.00	-8,238.33	0.07
26885BAF7	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6				6.000000	01 Jul 2025			
		190,000.000	Local	100.000000	190,000.00	101.292000	192,454.80	2,454.80	0.06
			Base	100.000000	190,000.00	101.292000	192,454.80	2,454.80	0.05
26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5				6.500000	01 Jul 2027			
		170,000.000	Local	100.000000	170,000.00	102.422000	174,117.40	4,117.40	0.05
			Base	100.000000	170,000.00	102.422000	174,117.40	4,117.40	0.04
26907YAB0	ESH HOSPITALITY INC COMPANY GUAR 144A 10/27 4.625				4.625000	01 Oct 2027			
		340,000.000	Local	100.000000	340,000.00	93.625000	318,325.00	-21,675.00	0.09
			Base	100.000000	340,000.00	93.625000	318,325.00	-21,675.00	0.08

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27890GAB6	MONTAGE RESOURCES CORP COMPANY GUAR 07/23 8.875				8.875000	15 Jul 2023		
		1,320,000.000	Local 94.815930	1,251,570.28	79.000000	1,042,800.00	-208,770.28	0.31
			Base 94.815930	1,251,570.28	79.000000	1,042,800.00	-208,770.28	0.26
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN					01 Oct 2026		
		150,000.000	Local 98.500000	147,750.00	94.625000	141,937.50	-5,812.50	0.04
			Base 98.500000	147,750.00	94.625000	141,937.50	-5,812.50	0.04
28414BAF3	ELANCO ANIMAL HEALTH INCORPORA TERM LOAN B					04 Feb 2027		
		310,000.000	Local 100.000000	310,000.00	95.250000	295,275.00	-14,725.00	0.09
			Base 100.000000	310,000.00	95.250000	295,275.00	-14,725.00	0.07
28470RAH5	COLT MERGER SUB INC SR SECURED 144A 07/25 6.25				6.250000	01 Jul 2025		
		450,000.000	Local 100.000000	450,000.00	99.375000	447,187.50	-2,812.50	0.13
			Base 100.000000	450,000.00	99.375000	447,187.50	-2,812.50	0.11
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A				1.284500	25 May 2037		
		268,562.140	Local 100.479226	269,849.16	99.248920	266,545.02	-3,304.14	0.08
Original Face:		410,000.000	Base 100.479226	269,849.16	99.248920	266,545.02	-3,304.14	0.07
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047		
		960,000.000	Local 94.946684	911,488.17	121.810000	1,169,376.00	257,887.83	0.35
			Base 94.946684	911,488.17	121.810000	1,169,376.00	257,887.83	0.29
29135LAD2	ABU DHABI GOVT INT L SR UNSECURED 144A 09/24 2.125				2.125000	30 Sep 2024		
		1,370,000.000	Local 99.653759	1,365,256.50	103.135000	1,412,949.50	47,693.00	0.42
			Base 99.653759	1,365,256.50	103.135000	1,412,949.50	47,693.00	0.35
29260FAD2	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/26 5.5				5.500000	30 Jan 2026		
		480,000.000	Local 91.106831	437,312.79	95.750000	459,600.00	22,287.21	0.14
			Base 91.106831	437,312.79	95.750000	459,600.00	22,287.21	0.11
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75				5.750000	30 Jan 2028		
		220,000.000	Local 101.156336	222,543.94	96.000000	211,200.00	-11,343.94	0.06
			Base 101.156336	222,543.94	96.000000	211,200.00	-11,343.94	0.05
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625				6.625000	15 Jul 2025		
		180,000.000	Local 100.000000	180,000.00	100.782000	181,407.60	1,407.60	0.05
			Base 100.000000	180,000.00	100.782000	181,407.60	1,407.60	0.05

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29272WAA7	ENERGIZER HOLDINGS INC COMPANY GUAR 144A 07/26 6.375					6.375000	15 Jul 2026		
	110,000.000	Local		102.158282	112,374.11	103.396000	113,735.60	1,361.49	0.03
		Base		102.158282	112,374.11	103.396000	113,735.60	1,361.49	0.03
29362UAC8	ENTEGRIS INC COMPANY GUAR 144A 04/28 4.375					4.375000	15 Apr 2028		
	410,000.000	Local		100.000000	410,000.00	101.750000	417,175.00	7,175.00	0.12
		Base		100.000000	410,000.00	101.750000	417,175.00	7,175.00	0.10
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	150,000.000	Local		94.489313	141,733.97	103.050259	154,575.39	12,841.42	0.05
		Base		94.489313	141,733.97	103.050259	154,575.39	12,841.42	0.04
29446CAP9	EQUINOX HLDGS INC TERM LOAN B 1						08 Mar 2024		
	308,418.360	Local		100.112428	308,765.11	75.562500	233,048.62	-75,716.49	0.07
		Base		100.112428	308,765.11	75.562500	233,048.62	-75,716.49	0.06
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2						08 Mar 2024		
	220,000.000	Local		97.016518	213,436.34	99.500000	218,900.00	5,463.66	0.06
		Base		97.016518	213,436.34	99.500000	218,900.00	5,463.66	0.05
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	210,000.000	Local		100.000000	210,000.00	124.725012	261,922.53	51,922.53	0.08
		Base		100.000000	210,000.00	124.725012	261,922.53	51,922.53	0.06
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						05 Feb 2027		
	494,594.590	Local		99.879673	493,999.46	89.708300	443,692.40	-50,307.06	0.13
		Base		99.879673	493,999.46	89.708300	443,692.40	-50,307.06	0.11
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN						18 Feb 2027		
	115,405.410	Local		99.880474	115,267.47	89.708300	103,528.23	-11,739.24	0.03
		Base		99.880474	115,267.47	89.708300	103,528.23	-11,739.24	0.03
30233PAF7	EYECARE PARTNERS LLC 2020 2ND LIEN TERM LOAN						18 Feb 2028		
	440,000.000	Local		99.024264	435,706.76	85.000000	374,000.00	-61,706.76	0.11
		Base		99.024264	435,706.76	85.000000	374,000.00	-61,706.76	0.09
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2					2.184500	25 Mar 2031		
	911,687.710	Local		100.000000	911,687.71	95.988650	875,116.73	-36,570.98	0.26
Original Face:	1,310,000.000	Base		100.000000	911,687.71	95.988650	875,116.73	-36,570.98	0.22

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30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				4.584500	25 Jan 2024			
		310,496.790	Local	109.060348	338,628.88	88.040930	273,364.26	-65,264.62	0.08
Original Face:		360,000.000	Base	109.060348	338,628.88	88.040930	273,364.26	-65,264.62	0.07
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				3.184500	25 Jul 2024			
		486,076.780	Local	104.838390	509,595.07	87.564490	425,630.65	-83,964.42	0.13
Original Face:		710,000.000	Base	104.838390	509,595.07	87.564490	425,630.65	-83,964.42	0.11
30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2				4.484500	25 Feb 2025			
		770,630.850	Local	94.298491	726,693.26	100.806910	776,849.15	50,155.89	0.23
Original Face:		1,780,000.000	Base	94.298491	726,693.26	100.806910	776,849.15	50,155.89	0.19
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2				6.184500	25 Sep 2028			
		545,384.930	Local	109.700068	598,287.64	103.696650	565,545.90	-32,741.74	0.17
Original Face:		820,000.000	Base	109.700068	598,287.64	103.696650	565,545.90	-32,741.74	0.14
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				4.434500	25 Jan 2029			
		1,145,926.050	Local	109.622418	1,256,191.85	103.487010	1,185,884.61	-70,307.24	0.35
Original Face:		1,390,000.000	Base	109.622418	1,256,191.85	103.487010	1,185,884.61	-70,307.24	0.29
30711XEP5	FANNIE MAE CAS CAS 2017 C01 1M2				3.734500	25 Jul 2029			
		675,625.890	Local	102.603768	693,217.62	101.667030	686,888.78	-6,328.84	0.20
Original Face:		770,000.000	Base	102.603768	693,217.62	101.667030	686,888.78	-6,328.84	0.17
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				3.934500	25 Oct 2030			
		1,250,000.000	Local	100.000000	1,250,000.00	92.061960	1,150,774.50	-99,225.50	0.34
Original Face:		1,250,000.000	Base	100.000000	1,250,000.00	92.061960	1,150,774.50	-99,225.50	0.29
30711XJ70	FANNIE MAE CAS CAS 2018 C03 1M2				2.334500	25 Oct 2030			
		1,440,000.000	Local	98.402075	1,416,989.88	98.273420	1,415,137.25	-1,852.63	0.42
Original Face:		1,440,000.000	Base	98.402075	1,416,989.88	98.273420	1,415,137.25	-1,852.63	0.35
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2				2.834500	25 Feb 2030			
		332,110.820	Local	103.905904	345,082.75	99.134600	329,236.73	-15,846.02	0.10
Original Face:		390,000.000	Base	103.905904	345,082.75	99.134600	329,236.73	-15,846.02	0.08
3137BF4Y4	FREDDIE MAC FHR 4415 IO				3.370570	15 Apr 2041			
		43,041.450	Local	11.389440	4,902.18	6.067040	2,611.34	-2,290.84	0.00
Original Face:		200,000.000	Base	11.389440	4,902.18	6.067040	2,611.34	-2,290.84	0.00

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3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					4.934500	25 Oct 2024		
	285,264.230	Local		101.379773	289,200.23	102.419370	292,165.83	2,965.60	0.09
Original Face:	600,000.000	Base		101.379773	289,200.23	102.419370	292,165.83	2,965.60	0.07
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					7.734500	25 Dec 2027		
	326,971.930	Local		99.996605	326,960.83	92.381870	302,062.78	-24,898.05	0.09
Original Face:	330,000.000	Base		99.996605	326,960.83	92.381870	302,062.78	-24,898.05	0.07
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2					3.034500	25 Apr 2028		
	38,817.350	Local		101.849740	39,535.37	100.145300	38,873.75	-661.62	0.01
Original Face:	570,000.000	Base		101.849740	39,535.37	100.145300	38,873.75	-661.62	0.01
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					4.834500	25 Oct 2028		
	431,596.780	Local		102.251043	441,312.21	104.091310	449,254.74	7,942.53	0.13
Original Face:	570,000.000	Base		102.251043	441,312.21	104.091310	449,254.74	7,942.53	0.11
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2					3.634500	25 Oct 2029		
	380,000.000	Local		108.006221	410,423.64	101.345980	385,114.72	-25,308.92	0.11
Original Face:	380,000.000	Base		108.006221	410,423.64	101.345980	385,114.72	-25,308.92	0.10
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					2.684500	25 Mar 2030		
	730,000.000	Local		102.553799	748,642.73	100.492130	733,592.55	-15,050.18	0.22
Original Face:	730,000.000	Base		102.553799	748,642.73	100.492130	733,592.55	-15,050.18	0.18
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2					1.984500	25 Jul 2030		
	527,217.050	Local		100.000000	527,217.05	97.796040	515,597.40	-11,619.65	0.15
Original Face:	600,000.000	Base		100.000000	527,217.05	97.796040	515,597.40	-11,619.65	0.13
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					3.334500	25 Jul 2030		
	600,000.000	Local		100.000000	600,000.00	91.191070	547,146.42	-52,853.58	0.16
Original Face:	600,000.000	Base		100.000000	600,000.00	91.191070	547,146.42	-52,853.58	0.14
31394UEC2	FANNIE MAE FNR 2005 88 IP					3.164798	25 Oct 2035		
	57,569.110	Local		15.586084	8,972.77	5.571690	3,207.57	-5,765.20	0.00
Original Face:	1,400,000.000	Base		15.586084	8,972.77	5.571690	3,207.57	-5,765.20	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					3.379443	25 Mar 2036		
	42,488.330	Local		11.955824	5,079.83	6.512520	2,767.06	-2,312.77	0.00
Original Face:	2,700,000.000	Base		11.953965	5,079.04	6.512520	2,767.06	-2,311.98	0.00

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31395NQ59	FANNIE MAE FNR 2006 59 IP				3.974043	25 Jul 2036			
		61,568.120	Local	18.994116	11,694.32	9.041400	5,566.62	-6,127.70	0.00
Original Face:		1,400,000.000	Base	18.994116	11,694.32	9.041400	5,566.62	-6,127.70	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1				0.235860	25 Dec 2036			
		51,319.990	Local	28.145797	14,444.42	8.285450	4,252.09	-10,192.33	0.00
Original Face:		1,700,000.000	Base	28.145797	14,444.42	8.285450	4,252.09	-10,192.33	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2				0.235860	25 Dec 2036			
		55,651.500	Local	0.000090	0.05	6.374340	3,547.42	3,547.37	0.00
Original Face:		1,600,000.000	Base	0.000090	0.05	6.374340	3,547.42	3,547.37	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI				0.250000	15 Jan 2038			
		16,904.590	Local	1.194054	201.85	0.650370	109.94	-91.91	0.00
Original Face:		425,601.240	Base	1.194054	201.85	0.650370	109.94	-91.91	0.00
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68				2.680000	01 Jan 2035			
		100,000.000	Local	101.572070	101,572.07	111.774652	111,774.65	10,202.58	0.03
Original Face:		100,000.000	Base	101.572070	101,572.07	111.774652	111,774.65	10,202.58	0.03
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE				2.790000	01 Jan 2035			
		239,547.120	Local	102.855555	246,387.52	112.041618	268,392.47	22,004.95	0.08
Original Face:		240,000.000	Base	102.855555	246,387.52	112.041618	268,392.47	22,004.95	0.07
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1				1.054500	25 Sep 2034			
		274,957.570	Local	98.766592	271,566.22	100.439340	276,165.57	4,599.35	0.08
Original Face:		1,029,400.000	Base	98.766592	271,566.22	100.439340	276,165.57	4,599.35	0.07
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25				7.250000	01 Apr 2023			
		1,840,000.000	Local	89.876483	1,653,727.29	95.500000	1,757,200.00	103,472.71	0.52
			Base	89.876483	1,653,727.29	95.500000	1,757,200.00	103,472.71	0.44
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5				7.500000	01 Apr 2025			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031			
		250,000.000	Local	121.169480	302,923.70	146.046316	365,115.79	62,192.09	0.11
			Base	121.169480	302,923.70	146.046316	365,115.79	62,192.09	0.09

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33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025		
	760,000.000	Local		97.515637	741,118.84	94.500000	718,200.00	-22,918.84	0.21
		Base		97.515637	741,118.84	94.500000	718,200.00	-22,918.84	0.18
33882GAA6	FLATIRON CLO LTD FLAT 2017 1A A 144A					1.642380	15 May 2030		
	410,000.000	Local		99.910700	409,633.87	98.346700	403,221.47	-6,412.40	0.12
	Original Face: 410,000.000	Base		99.910700	409,633.87	98.346700	403,221.47	-6,412.40	0.10
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
	754,924.260	Local		99.690623	752,588.70	95.500000	720,952.67	-31,636.03	0.21
		Base		99.690623	752,588.70	95.500000	720,952.67	-31,636.03	0.18
345370CV0	FORD MOTOR COMPANY SR UNSECURED 04/23 8.5					8.500000	21 Apr 2023		
	530,000.000	Local		100.000000	530,000.00	105.750000	560,475.00	30,475.00	0.17
		Base		100.000000	530,000.00	105.750000	560,475.00	30,475.00	0.14
345370CW8	FORD MOTOR COMPANY SR UNSECURED 04/25 9					9.000000	22 Apr 2025		
	710,000.000	Local		99.897645	709,273.28	108.220000	768,362.00	59,088.72	0.23
		Base		99.897645	709,273.28	108.220000	768,362.00	59,088.72	0.19
345397A29	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/23 3.087					3.087000	09 Jan 2023		
	520,000.000	Local		88.474452	460,067.15	95.250000	495,300.00	35,232.85	0.15
		Base		88.474452	460,067.15	95.250000	495,300.00	35,232.85	0.12
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
	360,000.000	Local		100.000000	360,000.00	100.040000	360,144.00	144.00	0.11
		Base		100.000000	360,000.00	100.040000	360,144.00	144.00	0.09
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2					3.200000	15 Jan 2021		
	220,000.000	Local		93.874986	206,524.97	98.500000	216,700.00	10,175.03	0.06
		Base		93.874986	206,524.97	98.500000	216,700.00	10,175.03	0.05
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
	0.000	Local		0.000000	-99.76	0.000000	0.00	99.76	0.00
		Base		0.000000	-99.76	0.000000	0.00	99.76	0.00
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	90,000.000	Local		127.845411	115,060.87	133.702925	120,332.63	5,271.76	0.04
		Base		127.845411	115,060.87	133.702925	120,332.63	5,271.76	0.03

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35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A				4.500000	25 Feb 2059		
		1,220,000.000	Local 100.366735	1,224,474.17	91.396090	1,115,032.30	-109,441.87	0.33
Original Face:		1,220,000.000	Base 100.366735	1,224,474.17	91.396090	1,115,032.30	-109,441.87	0.28
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		1,290,000.000	Local 88.819076	1,145,766.08	98.000000	1,264,200.00	118,433.92	0.37
			Base 88.819076	1,145,766.08	98.000000	1,264,200.00	118,433.92	0.31
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875				5.875000	15 Jan 2022		
		360,000.000	Local 98.776853	355,596.67	93.500000	336,600.00	-18,996.67	0.10
			Base 98.776853	355,596.67	93.500000	336,600.00	-18,996.67	0.08
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875				5.875000	15 Oct 2024		
		110,000.000	Local 92.287000	101,515.70	78.570000	86,427.00	-15,088.70	0.03
			Base 92.287000	101,515.70	78.570000	86,427.00	-15,088.70	0.02
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6				6.000000	15 Apr 2026		
		540,000.000	Local 94.045735	507,846.97	76.869000	415,092.60	-92,754.37	0.12
			Base 94.045735	507,846.97	76.869000	415,092.60	-92,754.37	0.10
36168QAE4	GFL ENVIRONMENTAL INC SR UNSECURED 144A 05/27 8.5				8.500000	01 May 2027		
		414,000.000	Local 105.000130	434,700.54	108.750000	450,225.00	15,524.46	0.13
			Base 105.000130	434,700.54	108.750000	450,225.00	15,524.46	0.11
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125				5.125000	15 Dec 2026		
		280,000.000	Local 101.440725	284,034.03	103.500000	289,800.00	5,765.97	0.09
			Base 101.440725	284,034.03	103.500000	289,800.00	5,765.97	0.07
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25				4.250000	01 Jun 2025		
		320,000.000	Local 100.000000	320,000.00	100.875000	322,800.00	2,800.00	0.10
			Base 100.000000	320,000.00	100.875000	322,800.00	2,800.00	0.08
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C				1.224500	25 Aug 2033		
		321,366.990	Local 96.670993	310,668.66	95.603870	307,239.28	-3,429.38	0.09
Original Face:		3,970,000.000	Base 96.670993	310,668.66	95.603870	307,239.28	-3,429.38	0.08
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2				0.724500	25 Dec 2035		
		734,941.970	Local 95.169687	699,441.97	89.131680	655,066.12	-44,375.85	0.19
Original Face:		2,210,000.000	Base 95.169687	699,441.97	89.131680	655,066.12	-44,375.85	0.16

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36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				4.117409	10 Oct 2049		
		430,000.000	Local 99.215923	426,628.47	88.709550	381,451.07	-45,177.40	0.11
Original Face:		430,000.000	Base 99.215923	426,628.47	88.709550	381,451.07	-45,177.40	0.09
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A				0.322630	26 Sep 2037		
		962,700.780	Local 97.990590	943,356.17	97.840840	941,914.53	-1,441.64	0.28
Original Face:		2,660,000.000	Base 97.990590	943,356.17	97.840840	941,914.53	-1,441.64	0.23
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A				1.284750	15 Dec 2036		
		1,470,000.000	Local 100.000000	1,470,000.00	93.160410	1,369,458.03	-100,541.97	0.41
Original Face:		1,470,000.000	Base 100.000000	1,470,000.00	93.160410	1,369,458.03	-100,541.97	0.34
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25				4.250000	01 May 2040		
		20,000.000	Local 99.719700	19,943.94	99.507796	19,901.56	-42.38	0.01
			Base 99.719700	19,943.94	99.507796	19,901.56	-42.38	0.00
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 2050		
		20,000.000	Local 99.651050	19,930.21	98.900447	19,780.09	-150.12	0.01
			Base 99.651050	19,930.21	98.900447	19,780.09	-150.12	0.00
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
		1,200,000.000	Local 113.765620	1,365,187.44	122.847736	1,474,172.83	108,985.39	0.44
			Base 113.765620	1,365,187.44	122.847736	1,474,172.83	108,985.39	0.37
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125				6.125000	01 Oct 2025		
		340,000.000	Local 99.901197	339,664.07	112.368468	382,052.79	42,388.72	0.11
			Base 99.901197	339,664.07	112.368468	382,052.79	42,388.72	0.09
374422AG8	REPUBLIC OF GHANA SR UNSECURED 144A 05/29 7.625				7.625000	16 May 2029		
		500,000.000	Local 97.220764	486,103.82	94.140000	470,700.00	-15,403.82	0.14
Original Face:		500,000.000	Base 97.220764	486,103.82	94.140000	470,700.00	-15,403.82	0.12
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125				8.125000	26 Mar 2032		
		300,000.000	Local 99.986820	299,960.46	93.850000	281,550.00	-18,410.46	0.08
			Base 99.986820	299,960.46	93.850000	281,550.00	-18,410.46	0.07
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
		50,000.000	Local 92.560140	46,280.07	107.178221	53,589.11	7,309.04	0.02
			Base 92.560140	46,280.07	107.178221	53,589.11	7,309.04	0.01

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378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	250,000.000	Local		94.921500	237,303.75	106.291973	265,729.93	28,426.18	0.08
		Base		94.921500	237,303.75	106.291973	265,729.93	28,426.18	0.07
37959BAC2	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN						15 May 2026		
	432,807.690	Local		98.251646	425,240.68	77.000000	333,261.92	-91,978.76	0.10
		Base		98.251646	425,240.68	77.000000	333,261.92	-91,978.76	0.08
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025		
	474,227.290	Local		98.222127	465,796.13	85.906200	407,390.64	-58,405.49	0.12
		Base		98.222127	465,796.13	85.906200	407,390.64	-58,405.49	0.10
37959JAE1	GLOBAL TEL LINK CORP IDAHO 2ND LIEN TERM LOAN						29 Nov 2026		
	120,000.000	Local		82.602008	99,122.41	74.500000	89,400.00	-9,722.41	0.03
		Base		82.602008	99,122.41	74.500000	89,400.00	-9,722.41	0.02
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	1,140,000.000	Local		98.922761	1,127,719.48	67.000000	763,800.00	-363,919.48	0.23
		Base		98.922761	1,127,719.48	67.000000	763,800.00	-363,919.48	0.19
38113YAE9	GOLDEN NUGGET INC SR UNSECURED 144A 10/24 6.75					6.750000	15 Oct 2024		
	490,000.000	Local		80.107345	392,525.99	71.875000	352,187.50	-40,338.49	0.10
		Base		80.107345	392,525.99	71.875000	352,187.50	-40,338.49	0.09
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	100,000.000	Local		126.111060	126,111.06	145.586277	145,586.28	19,475.22	0.04
		Base		126.111060	126,111.06	145.586277	145,586.28	19,475.22	0.04
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	130,000.000	Local		96.637800	125,629.14	131.651176	171,146.53	45,517.39	0.05
		Base		96.637800	125,629.14	131.651176	171,146.53	45,517.39	0.04
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					2.565510	20 Nov 2042		
	52,791.080	Local		0.000152	0.08	4.096740	2,162.71	2,162.63	0.00
Original Face:	300,000.000	Base		0.000152	0.08	4.096740	2,162.71	2,162.63	0.00
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	378,100.000	Local		100.439095	379,760.22	96.083300	363,290.96	-16,469.26	0.11
		Base		100.439095	379,760.22	96.083300	363,290.96	-16,469.26	0.09

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404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	400,000.000	Local	98.379505	393,518.02	121.779195	487,116.78	93,598.76	0.14	
		Base	98.379505	393,518.02	121.779195	487,116.78	93,598.76	0.12	
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
	900,000.000	Local	99.964496	899,680.46	111.625000	1,004,625.00	104,944.54	0.30	
		Base	99.964496	899,680.46	111.625000	1,004,625.00	104,944.54	0.25	
410345AN2	HANESBRANDS INC COMPANY GUAR 144A 05/25 5.375					5.375000	15 May 2025		
	390,000.000	Local	100.339913	391,325.66	101.125000	394,387.50	3,061.84	0.12	
		Base	100.339913	391,325.66	101.125000	394,387.50	3,061.84	0.10	
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A					3.290000	25 Feb 2024		
	531,840.690	Local	97.882885	520,581.01	99.077050	526,932.07	6,351.06	0.16	
	Original Face: 660,000.000	Base	97.882885	520,581.01	99.077050	526,932.07	6,351.06	0.13	
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
	680,000.000	Local	100.354943	682,413.61	100.000000	680,000.00	-2,413.61	0.20	
		Base	100.354943	682,413.61	100.000000	680,000.00	-2,413.61	0.17	
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
	190,000.000	Local	100.127084	190,241.46	101.000000	191,900.00	1,658.54	0.06	
		Base	100.127084	190,241.46	101.000000	191,900.00	1,658.54	0.05	
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
	330,000.000	Local	100.628506	332,074.07	92.958300	306,762.39	-25,311.68	0.09	
		Base	100.628506	332,074.07	92.958300	306,762.39	-25,311.68	0.08	
44055EAB7	HORNBLLOWER SUB LLC TERM LOAN B						27 Apr 2025		
	330,000.000	Local	100.227233	330,749.87	79.000000	260,700.00	-70,049.87	0.08	
		Base	100.227233	330,749.87	79.000000	260,700.00	-70,049.87	0.06	
443628AG7	HUDBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625					7.625000	15 Jan 2025		
	350,000.000	Local	100.151757	350,531.15	95.000000	332,500.00	-18,031.15	0.10	
		Base	100.151757	350,531.15	95.000000	332,500.00	-18,031.15	0.08	
44988LAF4	IRB HOLDING CORP. 2020 TERM LOAN B						05 Feb 2025		
	99,744.900	Local	88.751996	88,525.59	92.250000	92,014.67	3,489.08	0.03	
		Base	88.751996	88,525.59	92.250000	92,014.67	3,489.08	0.02	

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44988MAC9	IRB HOLDING CORP SR SECURED 144A 06/25 7					7.000000	15 Jun 2025		
	200,000.000	Local		100.000000	200,000.00	103.070000	206,140.00	6,140.00	0.06
		Base		100.000000	200,000.00	103.070000	206,140.00	6,140.00	0.05
45174HBE6	IHEARTCOMMUNICATIONS INC SR SECURED 144A 08/27 5.25					5.250000	15 Aug 2027		
	220,000.000	Local		92.398236	203,276.12	95.750000	210,650.00	7,373.88	0.06
		Base		92.398236	203,276.12	95.750000	210,650.00	7,373.88	0.05
45174HBG1	IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75					4.750000	15 Jan 2028		
	340,000.000	Local		100.036141	340,122.88	92.250000	313,650.00	-26,472.88	0.09
		Base		100.036141	340,122.88	92.250000	313,650.00	-26,472.88	0.08
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
	239,915.350	Local		100.000000	239,915.35	91.916700	220,522.27	-19,393.08	0.07
		Base		100.000000	239,915.35	91.916700	220,522.27	-19,393.08	0.05
452526AB2	IMMUCOR INC COMPANY GUAR 144A 02/22 11.125					11.125000	15 Feb 2022		
	630,000.000	Local		100.159302	631,003.60	89.250000	562,275.00	-68,728.60	0.17
		Base		100.159302	631,003.60	89.250000	562,275.00	-68,728.60	0.14
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	930,000.000	Local		103.812708	965,458.18	106.303078	988,618.63	23,160.45	0.29
		Base		103.812708	965,458.18	106.303078	988,618.63	23,160.45	0.25
459745GF6	INTL LEASE FINANCE CORP SR UNSECURED 12/20 8.25					8.250000	15 Dec 2020		
	250,000.000	Local		99.856428	249,641.07	102.346061	255,865.15	6,224.08	0.08
		Base		99.856428	249,641.07	102.346061	255,865.15	6,224.08	0.06
459745GQ2	INTL LEASE FINANCE CORP SR UNSECURED 04/21 4.625					4.625000	15 Apr 2021		
	130,000.000	Local		98.405300	127,926.89	101.071930	131,393.51	3,466.62	0.04
		Base		98.405300	127,926.89	101.071930	131,393.51	3,466.62	0.03
460599AE3	INTERNATIONAL GAME TECH SR SECURED 144A 01/29 5.25					5.250000	15 Jan 2029		
	330,000.000	Local		100.000000	330,000.00	97.670000	322,311.00	-7,689.00	0.10
		Base		100.000000	330,000.00	97.670000	322,311.00	-7,689.00	0.08
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	800,000.000	Local		94.264985	754,119.88	102.466218	819,729.74	65,609.86	0.24
		Base		94.264985	754,119.88	102.466218	819,729.74	65,609.86	0.20

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46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	600,000.000	Local		94.137607	564,825.64	105.375641	632,253.85	67,428.21	0.19
		Base		94.137607	564,825.64	105.375641	632,253.85	67,428.21	0.16
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	677,477.280	Local		99.263438	672,487.24	93.812500	635,558.37	-36,928.87	0.19
		Base		99.263438	672,487.24	93.812500	635,558.37	-36,928.87	0.16
46124CAG2	ALTERRA MOUNTAIN COMPANY 2020 TERM LOAN B						01 Aug 2026		
	488,775.000	Local		98.453112	481,214.20	98.000000	478,999.50	-2,214.70	0.14
		Base		98.453112	481,214.20	98.000000	478,999.50	-2,214.70	0.12
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B						02 Jan 2026		
	224,825.000	Local		99.814531	224,408.02	95.000000	213,583.75	-10,824.27	0.06
		Base		99.814531	224,408.02	95.000000	213,583.75	-10,824.27	0.05
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
	370,000.000	Local		100.000000	370,000.00	110.024000	407,088.80	37,088.80	0.12
		Base		100.000000	370,000.00	110.024000	407,088.80	37,088.80	0.10
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
	230,000.000	Local		100.000000	230,000.00	118.636000	272,862.80	42,862.80	0.08
		Base		100.000000	230,000.00	118.636000	272,862.80	42,862.80	0.07
468367AQ0	JACKSON MILL CLO LTD JAXM 2015 1A DR 144A					4.018880	15 Apr 2027		
	500,000.000	Local		99.268096	496,340.48	88.388100	441,940.50	-54,399.98	0.13
Original Face:	500,000.000	Base		99.268096	496,340.48	88.388100	441,940.50	-54,399.98	0.11
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
	391,450.630	Local		100.227004	392,339.24	98.160700	384,250.68	-8,088.56	0.11
		Base		100.227004	392,339.24	98.160700	384,250.68	-8,088.56	0.10
47077DAC4	JANE STR GROUP LLC TERM LOAN B						25 Aug 2022		
	0.000	Local		0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN						31 Jan 2025		
	612,249.990	Local		99.782948	610,921.09	96.916700	593,372.49	-17,548.60	0.18
		Base		99.782948	610,921.09	96.916700	593,372.49	-17,548.60	0.15

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47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				3.785250	20 Oct 2027			
		250,000.000	Local	99.262300	248,155.75	91.721900	229,304.75	-18,851.00	0.07
Original Face:		250,000.000	Base	99.262300	248,155.75	91.721900	229,304.75	-18,851.00	0.06
472145AE1	JAZZ INVESTMENTS I LTD COMPANY GUAR 144A 06/26 2				2.000000	15 Jun 2026			
		200,000.000	Local	100.000000	200,000.00	100.789600	201,579.20	1,579.20	0.06
			Base	100.000000	200,000.00	100.789600	201,579.20	1,579.20	0.05
47714FAL8	JETBLUE AIRWAYS CORPORATION TERM LOAN					12 Jun 2024			
		830,000.000	Local	99.748494	827,912.50	97.833300	812,016.39	-15,896.11	0.24
			Base	99.748494	827,912.50	97.833300	812,016.39	-15,896.11	0.20
48250MAK3	KKR FINANCIAL CLO LTD KKR 11 AR 144A				3.011250	15 Jan 2031			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A				4.318880	15 Oct 2030			
		750,000.000	Local	100.000000	750,000.00	91.057200	682,929.00	-67,071.00	0.20
Original Face:		750,000.000	Base	100.000000	750,000.00	91.057200	682,929.00	-67,071.00	0.17
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A				2.385250	20 Jan 2029			
		530,000.000	Local	100.000000	530,000.00	98.485700	521,974.21	-8,025.79	0.15
Original Face:		530,000.000	Base	100.000000	530,000.00	98.485700	521,974.21	-8,025.79	0.13
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A				2.935250	20 Jan 2029			
		250,000.000	Local	100.000000	250,000.00	96.999800	242,499.50	-7,500.50	0.07
Original Face:		250,000.000	Base	100.000000	250,000.00	96.999800	242,499.50	-7,500.50	0.06
48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A				4.635250	20 Jan 2029			
		750,000.000	Local	100.000000	750,000.00	92.595900	694,469.25	-55,530.75	0.21
Original Face:		750,000.000	Base	100.000000	750,000.00	92.595900	694,469.25	-55,530.75	0.17
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027			
		950,000.000	Local	97.872261	929,786.48	108.250000	1,028,375.00	98,588.52	0.30
			Base	97.872261	929,786.48	108.250000	1,028,375.00	98,588.52	0.26
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027			
		750,000.000	Local	95.483405	716,125.54	107.030000	802,725.00	86,599.46	0.24
			Base	95.483405	716,125.54	107.030000	802,725.00	86,599.46	0.20

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50077LAY2	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/49 4.875				4.875000	01 Oct 2049		
		70,000.000	Local 95.507314	66,855.12	101.831545	71,282.08	4,426.96	0.02
			Base 95.507314	66,855.12	101.831545	71,282.08	4,426.96	0.02
50077LBA3	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 05/27 3.875				3.875000	15 May 2027		
		20,000.000	Local 100.000000	20,000.00	104.498842	20,899.77	899.77	0.01
			Base 100.000000	20,000.00	104.498842	20,899.77	899.77	0.01
50077LBD7	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 03/31 4.25				4.250000	01 Mar 2031		
		80,000.000	Local 100.000000	80,000.00	106.029327	84,823.46	4,823.46	0.03
			Base 100.000000	80,000.00	106.029327	84,823.46	4,823.46	0.02
50077LBG0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/50 5.5				5.500000	01 Jun 2050		
		420,000.000	Local 101.188429	424,991.40	106.595931	447,702.91	22,711.51	0.13
			Base 101.188429	424,991.40	106.595931	447,702.91	22,711.51	0.11
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027		
		920,000.000	Local 99.217276	912,798.94	111.516000	1,025,947.20	113,148.26	0.30
			Base 99.217276	912,798.94	111.516000	1,025,947.20	113,148.26	0.25
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25				5.250000	01 Feb 2028		
		710,000.000	Local 90.412662	641,929.90	79.116667	561,728.34	-80,201.56	0.17
			Base 90.412662	641,929.90	79.116667	561,728.34	-80,201.56	0.14
501797AQ7	L BRANDS INC COMPANY GUAR 01/27 6.694				6.694000	15 Jan 2027		
		460,000.000	Local 105.645857	485,970.94	84.500000	388,700.00	-97,270.94	0.12
			Base 105.645857	485,970.94	84.500000	388,700.00	-97,270.94	0.10
501797AS3	L BRANDS INC SR SECURED 144A 07/25 6.875				6.875000	01 Jul 2025		
		200,000.000	Local 100.000000	200,000.00	103.250000	206,500.00	6,500.00	0.06
			Base 100.000000	200,000.00	103.250000	206,500.00	6,500.00	0.05
501797AU8	L BRANDS INC COMPANY GUAR 144A 07/25 9.375				9.375000	01 Jul 2025		
		220,000.000	Local 100.000000	220,000.00	100.120000	220,264.00	264.00	0.07
			Base 100.000000	220,000.00	100.120000	220,264.00	264.00	0.05
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A				1.872630	01 Mar 2024		
		380,151.540	Local 100.000000	380,151.54	99.598180	378,624.02	-1,527.52	0.11
Original Face:		670,000.000	Base 100.000000	380,151.54	99.598180	378,624.02	-1,527.52	0.09

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505742AD8	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 08/21 5.875					5.875000	01 Aug 2021		
	310,000.000	Local		99.253703	307,686.48	99.000000	306,900.00	-786.48	0.09
		Base		99.253703	307,686.48	99.000000	306,900.00	-786.48	0.08
505742AF3	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 03/22 5.25					5.250000	15 Mar 2022		
	130,000.000	Local		97.328131	126,526.57	95.000000	123,500.00	-3,026.57	0.04
		Base		97.328131	126,526.57	95.000000	123,500.00	-3,026.57	0.03
513272AC8	LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875					4.875000	15 May 2028		
	130,000.000	Local		100.000000	130,000.00	105.951000	137,736.30	7,736.30	0.04
		Base		100.000000	130,000.00	105.951000	137,736.30	7,736.30	0.03
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	56,055.190	Local		101.271604	56,767.99	81.800000	45,853.15	-10,914.84	0.01
		Base		101.271604	56,767.99	81.800000	45,853.15	-10,914.84	0.01
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	290,000.000	Local		99.934510	289,810.08	99.654934	288,999.31	-810.77	0.09
		Base		99.934510	289,810.08	99.654934	288,999.31	-810.77	0.07
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	30,000.000	Local		97.987167	29,396.15	97.129634	29,138.89	-257.26	0.01
		Base		97.987167	29,396.15	97.129634	29,138.89	-257.26	0.01
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.000000	25 Apr 2058		
	1,430,183.090	Local		99.801693	1,427,346.93	99.520850	1,423,330.37	-4,016.56	0.42
Original Face:	1,690,000.000	Base		99.801693	1,427,346.93	99.520850	1,423,330.37	-4,016.56	0.35
52474WAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS3 A1 144A					3.750000	25 Apr 2059		
	2,100,949.670	Local		99.190014	2,083,932.27	101.519660	2,132,876.96	48,944.69	0.63
Original Face:	2,400,000.000	Base		99.190014	2,083,932.27	101.519660	2,132,876.96	48,944.69	0.53
52475BAA0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS2 A1 144A					3.750000	25 Jan 2059		
	1,646,674.870	Local		95.272818	1,568,833.56	99.583100	1,639,809.88	70,976.32	0.49
Original Face:	1,990,000.000	Base		95.272818	1,568,833.56	99.583100	1,639,809.88	70,976.32	0.41
52706YAH6	LESLIES POOLMART INC TERM LOAN						16 Aug 2023		
	75,620.990	Local		100.393621	75,918.65	95.375000	72,123.52	-3,795.13	0.02
		Base		100.393621	75,918.65	95.375000	72,123.52	-3,795.13	0.02

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52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027			
		344,074.400	Local 99.633332	342,812.79	94.250000	324,290.12	-18,522.67		0.10
			Base 99.633332	342,812.79	94.250000	324,290.12	-18,522.67		0.08
53219LAS8	LIFEPOINT HEALTH INC SR SECURED 144A 02/27 4.375				4.375000	15 Feb 2027			
		360,000.000	Local 100.000000	360,000.00	94.500000	340,200.00	-19,800.00		0.10
			Base 100.000000	360,000.00	94.500000	340,200.00	-19,800.00		0.08
53627NAA9	LIONS GATE CAPITAL HOLD COMPANY GUAR 144A 11/24 5.875				5.875000	01 Nov 2024			
		320,000.000	Local 84.710131	271,072.42	95.500000	305,600.00	34,527.58		0.09
			Base 84.710131	271,072.42	95.500000	305,600.00	34,527.58		0.08
538034AT6	LIVE NATION ENTERTAINMEN SR UNSECURED 144A 02/25 2				2.000000	15 Feb 2025			
		330,000.000	Local 94.668706	312,406.73	85.062500	280,706.25	-31,700.48		0.08
			Base 94.668706	312,406.73	85.062500	280,706.25	-31,700.48		0.07
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049			
		200,000.000	Local 101.823825	203,647.65	103.730000	207,460.00	3,812.35		0.06
			Base 101.823825	203,647.65	103.730000	207,460.00	3,812.35		0.05
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1				1.084500	25 Oct 2034			
		611,439.110	Local 99.820136	610,339.35	96.909520	592,542.71	-17,796.64		0.18
Original Face:		1,270,000.000	Base 99.820136	610,339.35	96.909520	592,542.71	-17,796.64		0.15
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7				7.000000	31 Mar 2024			
		398,000.000	Local 96.501729	384,076.88	85.750000	341,285.00	-42,791.88		0.10
			Base 96.501729	384,076.88	85.750000	341,285.00	-42,791.88		0.08
552704AE8	MEG ENERGY CORP SR UNSECURED 144A 02/27 7.125				7.125000	01 Feb 2027			
		500,000.000	Local 100.129970	500,649.85	83.125000	415,625.00	-85,024.85		0.12
			Base 100.129970	500,649.85	83.125000	415,625.00	-85,024.85		0.10
55280FAG6	MA FINANCECO LLC TERM LOAN B					21 Jun 2024			
		11,098.850	Local 99.848993	11,082.09	92.875000	10,308.06	-774.03		0.00
			Base 99.848993	11,082.09	92.875000	10,308.06	-774.03		0.00
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN					30 Dec 2026			
		538,650.000	Local 100.724454	542,552.27	96.200000	518,181.30	-24,370.97		0.15
			Base 100.724454	542,552.27	96.200000	518,181.30	-24,370.97		0.13

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55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	606,527.030	Local	98.920401	599,978.97	94.625000	573,926.20	-26,052.77	0.17	
		Base	98.920401	599,978.97	94.625000	573,926.20	-26,052.77	0.14	
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	365,000.000	Local	96.697797	352,946.96	102.750000	375,037.50	22,090.54	0.11	
		Base	96.697797	352,946.96	102.750000	375,037.50	22,090.54	0.09	
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	186,000.000	Local	103.980903	193,404.48	100.500000	186,930.00	-6,474.48	0.06	
		Base	103.980903	193,404.48	100.500000	186,930.00	-6,474.48	0.05	
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A					2.918880	15 Apr 2029		
	400,000.000	Local	98.357260	393,429.04	95.628300	382,513.20	-10,915.84	0.11	
Original Face:	400,000.000	Base	98.357260	393,429.04	95.628300	382,513.20	-10,915.84	0.09	
55821TAG2	MADISON PARK FUNDING LTD MDPK 2018 30A D 144A					3.718880	15 Apr 2029		
	700,000.000	Local	98.612936	690,290.55	89.604900	627,234.30	-63,056.25	0.19	
Original Face:	700,000.000	Base	98.612936	690,290.55	89.604900	627,234.30	-63,056.25	0.16	
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A					5.202500	20 Jan 2033		
	270,000.000	Local	98.561178	266,115.18	95.816800	258,705.36	-7,409.82	0.08	
Original Face:	270,000.000	Base	98.561178	266,115.18	95.816800	258,705.36	-7,409.82	0.06	
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
	260,000.000	Local	100.899988	262,339.97	111.066494	288,772.88	26,432.91	0.09	
		Base	100.899988	262,339.97	111.066494	288,772.88	26,432.91	0.07	
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
	80,000.000	Local	99.589663	79,671.73	102.806763	82,245.41	2,573.68	0.02	
		Base	99.589663	79,671.73	102.806763	82,245.41	2,573.68	0.02	
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	120,000.000	Local	99.578000	119,493.60	124.399326	149,279.19	29,785.59	0.04	
		Base	99.578000	119,493.60	124.399326	149,279.19	29,785.59	0.04	
57665RAG1	MATCH GROUP INC SR UNSECURED 144A 12/27 5					5.000000	15 Dec 2027		
	270,000.000	Local	94.582193	255,371.92	104.055000	280,948.50	25,576.58	0.08	
		Base	94.582193	255,371.92	104.055000	280,948.50	25,576.58	0.07	

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57665RAN6	MATCH GROUP INC SR UNSECURED 144A 06/28 4.625					4.625000	01 Jun 2028		
	380,000.000	Local		100.000000	380,000.00	100.875000	383,325.00	3,325.00	0.11
		Base		100.000000	380,000.00	100.875000	383,325.00	3,325.00	0.10
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B						01 Feb 2027		
	440,000.000	Local		99.522439	437,898.73	98.250000	432,300.00	-5,598.73	0.13
		Base		99.522439	437,898.73	98.250000	432,300.00	-5,598.73	0.11
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	698,459.800	Local		100.138035	699,423.92	96.900000	676,807.55	-22,616.37	0.20
		Base		100.138035	699,423.92	96.900000	676,807.55	-22,616.37	0.17
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
	750,000.000	Local		100.000000	750,000.00	99.814964	748,612.23	-1,387.77	0.22
		Base		100.000000	750,000.00	99.814964	748,612.23	-1,387.77	0.19
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					0.704500	25 Jun 2035		
	121,299.180	Local		99.729075	120,970.55	97.989260	118,860.17	-2,110.38	0.04
Original Face:	8,410,000.000	Base		99.729075	120,970.55	97.989260	118,860.17	-2,110.38	0.03
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.753250	25 Aug 2036		
	880,000.000	Local		94.906291	835,175.36	98.364060	865,603.73	30,428.37	0.26
Original Face:	880,000.000	Base		94.906291	835,175.36	98.364060	865,603.73	30,428.37	0.21
594087AU2	MICHAELS STORES INC COMPANY GUAR 144A 07/27 8					8.000000	15 Jul 2027		
	380,000.000	Local		92.129271	350,091.23	87.000000	330,600.00	-19,491.23	0.10
		Base		92.129271	350,091.23	87.000000	330,600.00	-19,491.23	0.08
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	964,719.450	Local		97.841987	943,900.68	91.250000	880,306.50	-63,594.18	0.26
		Base		97.841987	943,900.68	91.250000	880,306.50	-63,594.18	0.22
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					5.098880	15 Jul 2029		
	750,000.000	Local		99.889467	749,171.00	88.426700	663,200.25	-85,970.75	0.20
Original Face:	750,000.000	Base		99.889467	749,171.00	88.426700	663,200.25	-85,970.75	0.16
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	686,789.540	Local		99.963485	686,538.76	104.200040	715,634.98	29,096.22	0.21
Original Face:	880,000.000	Base		99.963485	686,538.76	104.200040	715,634.98	29,096.22	0.18

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600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	800,000.000	Local		100.000000	800,000.00	106.750000	854,000.00	54,000.00	0.25
		Base		100.000000	800,000.00	106.750000	854,000.00	54,000.00	0.21
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875					7.875000	15 Oct 2024		
	800,000.000	Local		100.466066	803,728.53	83.000000	664,000.00	-139,728.53	0.20
		Base		100.466066	803,728.53	83.000000	664,000.00	-139,728.53	0.16
608330AQ9	MOHEGAN TRIBAL GAMING AUTH TERM LOAN B						13 Oct 2023		
	963,632.290	Local		97.700755	941,476.02	81.593800	786,264.20	-155,211.82	0.23
		Base		97.700755	941,476.02	81.593800	786,264.20	-155,211.82	0.20
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	550,000.000	Local		98.958584	544,272.21	111.876000	615,318.00	71,045.79	0.18
		Base		98.958584	544,272.21	111.876000	615,318.00	71,045.79	0.15
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625					3.625000	15 Dec 2024		
	480,000.000	Local		97.733556	469,121.07	61.125000	293,400.00	-175,721.07	0.09
		Base		97.733556	469,121.07	61.125000	293,400.00	-175,721.07	0.07
62886HAR2	NCL CORPORATION LTD SR SECURED 144A 05/24 12.25					12.250000	15 May 2024		
	500,000.000	Local		99.026076	495,130.38	104.595000	522,975.00	27,844.62	0.15
		Base		99.026076	495,130.38	104.595000	522,975.00	27,844.62	0.13
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
	1,060,000.000	Local		119.447616	1,266,144.73	122.049704	1,293,726.86	27,582.13	0.38
		Base		119.447616	1,266,144.73	122.049704	1,293,726.86	27,582.13	0.32
629209AA5	NMI HOLDINGS SR SECURED 144A 06/25 7.375					7.375000	01 Jun 2025		
	500,000.000	Local		100.000000	500,000.00	104.638000	523,190.00	23,190.00	0.15
		Base		100.000000	500,000.00	104.638000	523,190.00	23,190.00	0.13
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
	300,000.000	Local		104.840907	314,522.72	105.500000	316,500.00	1,977.28	0.09
		Base		104.840907	314,522.72	105.500000	316,500.00	1,977.28	0.08
64072TAA3	CSC HOLDINGS LLC SR UNSECURED 144A 10/25 10.875					10.875000	15 Oct 2025		
	425,000.000	Local		106.821713	453,992.28	107.500000	456,875.00	2,882.72	0.14
		Base		106.821713	453,992.28	107.500000	456,875.00	2,882.72	0.11

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64110LAT3	NETFLIX INC SR UNSECURED 11/28 5.875				5.875000	15 Nov 2028			
		520,000.000	Local	100.663056	523,447.89	113.875000	592,150.00	68,702.11	0.18
			Base	100.663056	523,447.89	113.875000	592,150.00	68,702.11	0.15
64110LAX4	NETFLIX INC SR UNSECURED 05/29 6.375				6.375000	15 May 2029			
		560,000.000	Local	106.306620	595,317.07	116.000000	649,600.00	54,282.93	0.19
			Base	106.306620	595,317.07	116.000000	649,600.00	54,282.93	0.16
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				0.814500	25 Sep 2035			
		750,000.000	Local	73.295648	549,717.36	93.267080	699,503.10	149,785.74	0.21
		Original Face: 750,000.000	Base	73.295648	549,717.36	93.267080	699,503.10	149,785.74	0.17
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059			
		626,008.420	Local	102.263302	640,176.88	104.905870	656,719.58	16,542.70	0.19
		Original Face: 690,000.000	Base	102.263302	640,176.88	104.905870	656,719.58	16,542.70	0.16
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057			
		488,185.600	Local	102.526658	500,520.38	106.952320	522,125.83	21,605.45	0.15
		Original Face: 970,000.000	Base	102.526658	500,520.38	106.952320	522,125.83	21,605.45	0.13
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052			
		258,230.800	Local	100.117608	258,534.50	106.736140	275,625.59	17,091.09	0.08
		Original Face: 1,050,000.000	Base	100.117608	258,534.50	106.736140	275,625.59	17,091.09	0.07
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.7				4.700000	01 Apr 2026			
		650,000.000	Local	101.007932	656,551.56	104.941000	682,116.50	25,564.94	0.20
			Base	101.007932	656,551.56	104.941000	682,116.50	25,564.94	0.17
651229BB1	NEWELL BRANDS INC SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025			
		280,000.000	Local	99.754332	279,312.13	104.729000	293,241.20	13,929.07	0.09
			Base	99.754332	279,312.13	104.729000	293,241.20	13,929.07	0.07
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026			
		1,182,043.810	Local	98.190337	1,160,652.80	94.812500	1,120,725.29	-39,927.51	0.33
			Base	98.190337	1,160,652.80	94.812500	1,120,725.29	-39,927.51	0.28
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047			
		328,271.370	Local	100.705834	330,588.42	101.367010	332,758.87	2,170.45	0.10
		Original Face: 1,280,000.000	Base	100.705834	330,588.42	101.367010	332,758.87	2,170.45	0.08

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66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125000	01 Nov 2022		
	780,000.000	Local		79.731903	621,908.84	1.025000	7,995.00	-613,913.84	0.00
		Base		79.731903	621,908.84	1.025000	7,995.00	-613,913.84	0.00
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375000	01 May 2026		
	1,695,000.000	Local		98.256152	1,665,441.78	104.280000	1,767,546.00	102,104.22	0.52
		Base		98.256152	1,665,441.78	104.280000	1,767,546.00	102,104.22	0.44
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	280,000.000	Local		99.743236	279,281.06	114.255502	319,915.41	40,634.35	0.09
		Base		99.743236	279,281.06	114.255502	319,915.41	40,634.35	0.08
67108WBG3	OZLM LTD OZLM 2014 7RA A2R 144A					3.436130	17 Jul 2029		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
67109BCW2	OHA LOAN FUNDING LTD OHALF 2015 1A DR2 144A					4.392380	15 Nov 2032		
	250,000.000	Local		100.000000	250,000.00	97.476400	243,691.00	-6,309.00	0.07
	Original Face: 250,000.000	Base		100.000000	250,000.00	97.476400	243,691.00	-6,309.00	0.06
67111KAG5	OZLM LTD OZLM 2017 16A C 144A					3.935630	16 May 2030		
	350,000.000	Local		99.662949	348,820.32	91.316100	319,606.35	-29,213.97	0.09
	Original Face: 350,000.000	Base		99.662949	348,820.32	91.316100	319,606.35	-29,213.97	0.08
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A					4.897630	22 Apr 2030		
	600,000.000	Local		100.000000	600,000.00	89.270400	535,622.40	-64,377.60	0.16
	Original Face: 600,000.000	Base		100.000000	600,000.00	89.270400	535,622.40	-64,377.60	0.13
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875					6.875000	15 Jan 2023		
	370,000.000	Local		77.346954	286,183.73	16.687500	61,743.75	-224,439.98	0.02
		Base		77.346954	286,183.73	16.687500	61,743.75	-224,439.98	0.02
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875					6.875000	15 Mar 2022		
	800,000.000	Local		95.944325	767,554.60	16.500000	132,000.00	-635,554.60	0.04
		Base		95.944325	767,554.60	16.500000	132,000.00	-635,554.60	0.03
674599CT0	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 VAR					1.397630	08 Feb 2021		
	130,000.000	Local		73.562908	95,631.78	98.519500	128,075.35	32,443.57	0.04
		Base		73.562908	95,631.78	98.519500	128,075.35	32,443.57	0.03

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674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6					2.600000	13 Aug 2021		
	390,000.000	Local	97.159715	378,922.89	97.729000	381,143.10	2,220.21	0.11	
		Base	97.159715	378,922.89	97.729000	381,143.10	2,220.21	0.09	
674599DR3	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/28 7.15					7.150000	15 May 2028		
	650,000.000	Local	83.811849	544,777.02	89.000000	578,500.00	33,722.98	0.17	
		Base	83.811849	544,777.02	89.000000	578,500.00	33,722.98	0.14	
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					3.735250	20 Jan 2031		
	1,600,000.000	Local	96.560463	1,544,967.40	88.795400	1,420,726.40	-124,241.00	0.42	
	Original Face: 1,600,000.000	Base	96.560463	1,544,967.40	88.795400	1,420,726.40	-124,241.00	0.35	
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875					3.875000	15 Jan 2028		
	500,000.000	Local	100.000000	500,000.00	97.017000	485,085.00	-14,915.00	0.14	
		Base	100.000000	500,000.00	97.017000	485,085.00	-14,915.00	0.12	
683715AC0	OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875					3.875000	15 Feb 2028		
	160,000.000	Local	100.000000	160,000.00	96.281000	154,049.60	-5,950.40	0.05	
		Base	100.000000	160,000.00	96.281000	154,049.60	-5,950.40	0.04	
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125					4.125000	15 Feb 2030		
	340,000.000	Local	98.915162	336,311.55	98.250000	334,050.00	-2,261.55	0.10	
		Base	98.915162	336,311.55	98.250000	334,050.00	-2,261.55	0.08	
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.250000	19 Jun 2024		
	810,000.000	Local	100.516653	814,184.89	108.104989	875,650.41	61,465.52	0.26	
		Base	100.516653	814,184.89	108.104989	875,650.41	61,465.52	0.22	
69121KAB0	OWL ROCK CAPITAL CORP SR UNSECURED 03/25 4					4.000000	30 Mar 2025		
	740,000.000	Local	99.539468	736,592.06	98.764230	730,855.30	-5,736.76	0.22	
		Base	99.539468	736,592.06	98.764230	730,855.30	-5,736.76	0.18	
69327RAD3	PDC ENERGY INC COMPANY GUAR 09/21 1.125					1.125000	15 Sep 2021		
	400,000.000	Local	90.258153	361,032.61	91.598186	366,392.74	5,360.13	0.11	
		Base	90.258153	361,032.61	91.598186	366,392.74	5,360.13	0.09	
69355EAA3	PPM CLO 3 LTD. PPMC 2019 3A A 144A					2.534880	17 Jul 2030		
	300,000.000	Local	100.000000	300,000.00	97.688200	293,064.60	-6,935.40	0.09	
	Original Face: 300,000.000	Base	100.000000	300,000.00	97.688200	293,064.60	-6,935.40	0.07	

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	Units								
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		
	500,000.000	Local	102.075250	510,376.25	122.351000	611,755.00		101,378.75	0.18
Original Face:	200,000.000	Base	102.075250	510,376.25	122.351000	611,755.00		101,378.75	0.15
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625000	15 Apr 2027		
	110,000.000	Local	92.495364	101,744.90	82.000000	90,200.00		-11,544.90	0.03
		Base	92.495364	101,744.90	82.000000	90,200.00		-11,544.90	0.02
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	574,908.540	Local	99.835132	573,960.70	47.125000	270,925.65		-303,035.05	0.08
		Base	99.835132	573,960.70	47.125000	270,925.65		-303,035.05	0.07
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	660,000.000	Local	100.363579	662,399.62	106.650000	703,890.00		41,490.38	0.21
		Base	100.363579	662,399.62	106.650000	703,890.00		41,490.38	0.17
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
	558,163.740	Local	84.949137	474,155.28	81.000000	452,112.63		-22,042.65	0.13
		Base	84.949137	474,155.28	81.000000	452,112.63		-22,042.65	0.11
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
	90,000.000	Local	79.712700	71,741.43	99.240000	89,316.00		17,574.57	0.03
		Base	79.712700	71,741.43	99.240000	89,316.00		17,574.57	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	1,500,000.000	Local	95.541758	1,433,126.37	103.901000	1,558,515.00		125,388.63	0.46
		Base	95.541758	1,433,126.37	103.901000	1,558,515.00		125,388.63	0.39
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	340,000.000	Local	92.719006	315,244.62	102.651000	349,013.40		33,768.78	0.10
		Base	92.719006	315,244.62	102.651000	349,013.40		33,768.78	0.09
716768AD8	PETSMART INC COMPANY GUAR 144A 06/25 8.875					8.875000	01 Jun 2025		
	320,000.000	Local	92.666153	296,531.69	100.246000	320,787.20		24,255.51	0.09
		Base	92.666153	296,531.69	100.246000	320,787.20		24,255.51	0.08
71677HAG0	PETSMART INC CONSENTING TERM LOAN						11 Mar 2022		
	378,773.950	Local	94.902870	359,467.35	98.645800	373,644.59		14,177.24	0.11
		Base	94.902870	359,467.35	98.645800	373,644.59		14,177.24	0.09

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71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
	583,909.480	Local	100.068045	584,306.80	96.000000	560,553.10	-23,753.70	0.17	
		Base	100.068045	584,306.80	96.000000	560,553.10	-23,753.70	0.14	
72431HAB6	PISCES MIDCO INC TERM LOAN B						12 Apr 2025		
	225,400.000	Local	100.692862	226,961.71	94.833300	213,754.26	-13,207.45	0.06	
		Base	100.692862	226,961.71	94.833300	213,754.26	-13,207.45	0.05	
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					2.183630	27 Mar 2024		
	687,826.490	Local	100.000000	687,826.49	98.431910	677,040.75	-10,785.74	0.20	
Original Face:	870,000.000	Base	100.000000	687,826.49	98.431910	677,040.75	-10,785.74	0.17	
73107GAA1	POLARIS INTERMEDIATE SR UNSECURED 144A 12/22 8.5					8.500000	01 Dec 2022		
	370,000.000	Local	98.952208	366,123.17	88.000000	325,600.00	-40,523.17	0.10	
		Base	98.952208	366,123.17	88.000000	325,600.00	-40,523.17	0.08	
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	102.250000	112,475.00	2,475.00	0.03	
		Base	100.000000	110,000.00	102.250000	112,475.00	2,475.00	0.03	
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	250,000.000	Local	100.874512	252,186.28	103.700000	259,250.00	7,063.72	0.08	
		Base	100.874512	252,186.28	103.700000	259,250.00	7,063.72	0.06	
74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25					6.250000	15 Jan 2028		
	260,000.000	Local	100.000000	260,000.00	94.250000	245,050.00	-14,950.00	0.07	
		Base	100.000000	260,000.00	94.250000	245,050.00	-14,950.00	0.06	
74339DAD0	PROJECT ALPHA INTERMEDIATE HL TERM LOAN B 1						26 Apr 2024		
	198,496.250	Local	100.000000	198,496.25	96.000000	190,556.40	-7,939.85	0.06	
		Base	100.000000	198,496.25	96.000000	190,556.40	-7,939.85	0.05	
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875						15 Jun 2027		
	150,000.000	Local	79.895493	119,843.24	41.001000	61,501.50	-58,341.74	0.02	
Original Face:	150,000.000	Base	79.895493	119,843.24	41.001000	61,501.50	-58,341.74	0.02	
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
	450,000.000	Local	87.058576	391,763.59	41.251000	185,629.50	-206,134.09	0.05	
Original Face:	450,000.000	Base	87.058576	391,763.59	41.251000	185,629.50	-206,134.09	0.05	

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74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
	840,000.000	Local		104.791057	880,244.88	135.908200	1,141,628.88	261,384.00	0.34
		Base		104.791057	880,244.88	135.908200	1,141,628.88	261,384.00	0.28
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	380,000.000	Local		100.000000	380,000.00	131.423000	499,407.40	119,407.40	0.15
		Base		100.000000	380,000.00	131.423000	499,407.40	119,407.40	0.12
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75					5.750000	01 May 2025		
	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
74952PAJ6	RETL RETL 2019 RVP C 144A					2.284750	15 Mar 2036		
	1,340,000.000	Local		100.000000	1,340,000.00	87.913380	1,178,039.29	-161,960.71	0.35
Original Face:	1,340,000.000	Base		100.000000	1,340,000.00	87.913380	1,178,039.29	-161,960.71	0.29
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B						09 Jul 2025		
	130,000.000	Local		93.080777	121,005.01	92.416700	120,141.71	-863.30	0.04
		Base		93.080777	121,005.01	92.416700	120,141.71	-863.30	0.03
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25					9.250000	01 Feb 2028		
	500,000.000	Local		100.000000	500,000.00	94.250000	471,250.00	-28,750.00	0.14
		Base		100.000000	500,000.00	94.250000	471,250.00	-28,750.00	0.12
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
	719,295.310	Local		99.877390	718,413.38	95.062500	683,780.10	-34,633.28	0.20
		Base		99.877390	718,413.38	95.062500	683,780.10	-34,633.28	0.17
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 Jul 2022		
	157,000.000	Local		87.667586	137,638.11	92.000000	144,440.00	6,801.89	0.04
		Base		87.667586	137,638.11	92.000000	144,440.00	6,801.89	0.04
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75					5.750000	01 Jun 2021		
	250,000.000	Local		96.863804	242,159.51	96.000000	240,000.00	-2,159.51	0.07
		Base		96.863804	242,159.51	96.000000	240,000.00	-2,159.51	0.06
75281AA5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
	240,000.000	Local		70.373408	168,896.18	91.000000	218,400.00	49,503.82	0.06
		Base		70.373408	168,896.18	91.000000	218,400.00	49,503.82	0.05

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75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	40,000.000	Local		93.136225	37,254.49	86.000000	34,400.00	-2,854.49	0.01
		Base		93.136225	37,254.49	86.000000	34,400.00	-2,854.49	0.01
75281ABC2	RANGE RESOURCES CORP COMPANY GUAR 144A 02/26 9.25					9.250000	01 Feb 2026		
	1,090,000.000	Local		94.700001	1,032,230.01	89.906000	979,975.40	-52,254.61	0.29
		Base		94.700001	1,032,230.01	89.906000	979,975.40	-52,254.61	0.24
754730AG4	RAYMOND JAMES FINANCIAL SR UNSECURED 04/30 4.65					4.650000	01 Apr 2030		
	100,000.000	Local		99.674630	99,674.63	119.170778	119,170.78	19,496.15	0.04
		Base		99.674630	99,674.63	119.170778	119,170.78	19,496.15	0.03
75606DAJ0	REALOGY GROUP/CO ISSUER SECURED 144A 06/25 7.625					7.625000	15 Jun 2025		
	270,000.000	Local		100.000000	270,000.00	100.020000	270,054.00	54.00	0.08
		Base		100.000000	270,000.00	100.020000	270,054.00	54.00	0.07
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						17 Nov 2025		
	969,911.980	Local		100.433915	974,120.57	93.187500	903,836.73	-70,283.84	0.27
		Base		100.433915	974,120.57	93.187500	903,836.73	-70,283.84	0.22
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059		
	584,259.640	Local		100.261411	585,786.96	101.570250	593,433.98	7,647.02	0.18
Original Face:	840,000.000	Base		100.261411	585,786.96	101.570250	593,433.98	7,647.02	0.15
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
	204,141.500	Local		100.216183	204,582.82	95.958300	195,890.71	-8,692.11	0.06
		Base		100.216183	204,582.82	95.958300	195,890.71	-8,692.11	0.05
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	580,486.670	Local		99.729856	578,918.52	95.200000	552,623.31	-26,295.21	0.16
		Base		99.729856	578,918.52	95.200000	552,623.31	-26,295.21	0.14
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B						31 Oct 2024		
	223,831.650	Local		100.260026	224,413.67	94.500000	211,520.91	-12,892.76	0.06
		Base		100.260026	224,413.67	94.500000	211,520.91	-12,892.76	0.05
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A					1.939000	15 Jun 2033		
	1,010,000.000	Local		99.664746	1,006,613.93	98.000020	989,800.20	-16,813.73	0.29
Original Face:	1,010,000.000	Base		99.664746	1,006,613.93	98.000020	989,800.20	-16,813.73	0.25

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780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625000	29 Dec 2049		
		200,000.000	Local 99.902330	199,804.66	103.975000	207,950.00	8,145.34	0.06
			Base 99.902330	199,804.66	103.975000	207,950.00	8,145.34	0.05
780153AX0	ROYAL CARIBBEAN CRUISES SR UNSECURED 11/20 2.65				2.650000	28 Nov 2020		
		270,000.000	Local 95.778337	258,601.51	97.019213	261,951.88	3,350.37	0.08
			Base 95.778337	258,601.51	97.019213	261,951.88	3,350.37	0.07
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625				5.625000	01 Dec 2025		
		400,000.000	Local 84.423035	337,692.14	97.164000	388,656.00	50,963.86	0.11
			Base 84.423035	337,692.14	97.164000	388,656.00	50,963.86	0.10
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		300,000.000	Local 99.933597	299,800.79	108.331000	324,993.00	25,192.21	0.10
			Base 99.933597	299,800.79	108.331000	324,993.00	25,192.21	0.08
80007RAJ4	SANDS CHINA LTD SR UNSECURED 144A 01/26 3.8				3.800000	08 Jan 2026		
		200,000.000	Local 99.902190	199,804.38	102.670000	205,340.00	5,535.62	0.06
			Base 99.902190	199,804.38	102.670000	205,340.00	5,535.62	0.05
80862QAG6	SCIENCE APP INTERNATL CORP 2020 INCREMENTAL TL B					12 Mar 2027		
		221,666.670	Local 99.035944	219,529.68	97.250000	215,570.84	-3,958.84	0.06
			Base 99.035944	219,529.68	97.250000	215,570.84	-3,958.84	0.05
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
		626,747.710	Local 99.117615	621,217.38	87.900000	550,911.24	-70,306.14	0.16
			Base 99.117615	621,217.38	87.900000	550,911.24	-70,306.14	0.14
81271EAB7	SEATTLE SPINCO INC TERM LOAN B					21 Jun 2024		
		74,953.280	Local 99.849213	74,840.26	92.875000	69,612.86	-5,227.40	0.02
			Base 99.849213	74,840.26	92.875000	69,612.86	-5,227.40	0.02
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B					31 Dec 2025		
		704,634.770	Local 97.603117	687,745.50	94.208300	663,824.44	-23,921.06	0.20
			Base 97.603117	687,745.50	94.208300	663,824.44	-23,921.06	0.16
81527CAN7	SEDGWICK CLAIM MGMT SERV INC 2020 TERM LOAN B3					03 Sep 2026		
		310,000.000	Local 96.039368	297,722.04	96.750000	299,925.00	2,202.96	0.09
			Base 96.039368	297,722.04	96.750000	299,925.00	2,202.96	0.07

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81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
	240,000.000	Local		86.260325	207,024.78	96.475000	231,540.00	24,515.22	0.07
Original Face:	240,000.000	Base		86.260325	207,024.78	96.475000	231,540.00	24,515.22	0.06
81728UAA2	SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375					4.375000	15 Feb 2030		
	190,000.000	Local		100.000000	190,000.00	99.000000	188,100.00	-1,900.00	0.06
		Base		100.000000	190,000.00	99.000000	188,100.00	-1,900.00	0.05
82088KAE8	SHEA HOMES LP/FNDG CP SR UNSECURED 144A 02/28 4.75					4.750000	15 Feb 2028		
	400,000.000	Local		100.000000	400,000.00	95.000000	380,000.00	-20,000.00	0.11
		Base		100.000000	400,000.00	95.000000	380,000.00	-20,000.00	0.09
822538AE4	SHELF DRILL HOLD LTD COMPANY GUAR 144A 02/25 8.25					8.250000	15 Feb 2025		
	380,000.000	Local		96.255879	365,772.34	45.000000	171,000.00	-194,772.34	0.05
		Base		96.255879	365,772.34	45.000000	171,000.00	-194,772.34	0.04
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25					7.250000	01 Feb 2025		
	670,000.000	Local		101.835763	682,299.61	94.250000	631,475.00	-50,824.61	0.19
		Base		101.835763	682,299.61	94.250000	631,475.00	-50,824.61	0.16
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	115,765.720	Local		100.000000	115,765.72	104.502300	120,977.84	5,212.12	0.04
Original Face:	150,000.000	Base		100.000000	115,765.72	104.502300	120,977.84	5,212.12	0.03
83578BAJ2	SOPHIA L P TERM LOAN B						30 Sep 2022		
	570,323.110	Local		99.348001	566,604.61	97.250000	554,639.22	-11,965.39	0.16
		Base		99.348001	566,604.61	97.250000	554,639.22	-11,965.39	0.14
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN						11 Dec 2026		
	408,975.000	Local		99.008353	404,919.41	97.593800	399,134.24	-5,785.17	0.12
		Base		99.008353	404,919.41	97.593800	399,134.24	-5,785.17	0.10
83614BAA7	SOUND POINT CLO LTD SNDPT 2019 2A A1 144A					2.618880	15 Apr 2032		
	580,000.000	Local		100.000000	580,000.00	97.087400	563,106.92	-16,893.08	0.17
Original Face:	580,000.000	Base		100.000000	580,000.00	97.087400	563,106.92	-16,893.08	0.14
84779MAA2	SPEEDWAY MOT/SPEEDWAY FD SR UNSECURED 144A 11/27 4.875					4.875000	01 Nov 2027		
	130,000.000	Local		100.000000	130,000.00	91.000000	118,300.00	-11,700.00	0.04
		Base		100.000000	130,000.00	91.000000	118,300.00	-11,700.00	0.03

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852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		
	200,000.000	Local		102.944150	205,888.30	121.750000	243,500.00	37,611.70	0.07
		Base		102.944150	205,888.30	121.750000	243,500.00	37,611.70	0.06
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
	1,190,000.000	Local		111.241662	1,323,775.78	143.125000	1,703,187.50	379,411.72	0.50
		Base		111.241662	1,323,775.78	143.125000	1,703,187.50	379,411.72	0.42
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.904500	25 Sep 2035		
	333,059.400	Local		94.302455	314,083.19	98.533860	328,176.28	14,093.09	0.10
Original Face:	620,000.000	Base		94.302455	314,083.19	98.533860	328,176.28	14,093.09	0.08
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
	850,949.870	Local		100.625888	856,275.86	99.455960	846,320.36	-9,955.50	0.25
Original Face:	900,000.000	Base		100.625888	856,275.86	99.455960	846,320.36	-9,955.50	0.21
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
	504,173.620	Local		99.952596	503,934.62	98.767090	497,957.61	-5,977.01	0.15
Original Face:	510,000.000	Base		99.952596	503,934.62	98.767090	497,957.61	-5,977.01	0.12
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN						05 Mar 2027		
	380,000.000	Local		100.723663	382,749.92	95.666700	363,533.46	-19,216.46	0.11
		Base		100.723663	382,749.92	95.666700	363,533.46	-19,216.46	0.09
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	890,000.000	Local		100.908449	898,085.20	107.876000	960,096.40	62,011.20	0.28
		Base		100.908449	898,085.20	107.876000	960,096.40	62,011.20	0.24
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					2.136130	16 Apr 2031		
	500,000.000	Local		99.050904	495,254.52	97.325900	486,629.50	-8,625.02	0.14
Original Face:	500,000.000	Base		99.050904	495,254.52	97.325900	486,629.50	-8,625.02	0.12
87229WAL5	TCI SYMPHONY CLO TSYPMP 2016 1A DR 144A					4.311380	13 Oct 2029		
	250,000.000	Local		99.556148	248,890.37	90.565300	226,413.25	-22,477.12	0.07
Original Face:	250,000.000	Base		99.556148	248,890.37	90.565300	226,413.25	-22,477.12	0.06
87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
	565,113.050	Local		99.322997	561,287.22	93.425000	527,956.87	-33,330.35	0.16
		Base		99.322997	561,287.22	93.425000	527,956.87	-33,330.35	0.13

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87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5				6.500000	15 Jan 2026			
		500,000.000	Local	103.082238	515,411.19	104.511000	522,555.00	7,143.81	0.15
			Base	103.082238	515,411.19	104.511000	522,555.00	7,143.81	0.13
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	105.640000	147,896.00	7,896.00	0.04
			Base	100.000000	140,000.00	105.640000	147,896.00	7,896.00	0.04
87265VAF5	T MOBILE USA INC 2020 TERM LOAN					01 Apr 2027			
		180,000.000	Local	98.239767	176,831.58	99.850000	179,730.00	2,898.42	0.05
			Base	98.239767	176,831.58	99.850000	179,730.00	2,898.42	0.04
87422VAE8	TALLEN ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5				10.500000	15 Jan 2026			
		450,000.000	Local	103.619280	466,286.76	79.000000	355,500.00	-110,786.76	0.11
			Base	103.619280	466,286.76	79.000000	355,500.00	-110,786.76	0.09
87724RAE2	TAYLOR MORRISON COMM COMPANY GUAR 144A 01/25 5.875				5.875000	31 Jan 2025			
		350,000.000	Local	102.322789	358,129.76	101.500000	355,250.00	-2,879.76	0.11
			Base	102.322789	358,129.76	101.500000	355,250.00	-2,879.76	0.09
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6				6.000000	15 Aug 2040			
		150,000.000	Local	102.872013	154,308.02	105.895360	158,843.04	4,535.02	0.05
			Base	102.872013	154,308.02	105.895360	158,843.04	4,535.02	0.04
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4				5.400000	01 Feb 2043			
		390,000.000	Local	96.477503	376,262.26	98.343036	383,537.84	7,275.58	0.11
			Base	96.477503	376,262.26	98.343036	383,537.84	7,275.58	0.10
88033GDA5	TENET HEALTHCARE CORP SR SECURED 144A 11/27 5.125				5.125000	01 Nov 2027			
		120,000.000	Local	101.921158	122,305.39	98.670000	118,404.00	-3,901.39	0.04
			Base	101.921158	122,305.39	98.670000	118,404.00	-3,901.39	0.03
88033GDE7	TENET HEALTHCARE CORP SR SECURED 144A 04/25 7.5				7.500000	01 Apr 2025			
		430,000.000	Local	100.090993	430,391.27	106.375000	457,412.50	27,021.23	0.14
			Base	100.090993	430,391.27	106.375000	457,412.50	27,021.23	0.11
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625				4.625000	15 Jun 2028			
		200,000.000	Local	100.130275	200,260.55	97.420000	194,840.00	-5,420.55	0.06
			Base	100.130275	200,260.55	97.420000	194,840.00	-5,420.55	0.05

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88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
	756,175.060	Local	99.528989	752,613.39	95.166700	719,626.85	-32,986.54	0.21	
		Base	99.528989	752,613.39	95.166700	719,626.85	-32,986.54	0.18	
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25					0.250000	01 Feb 2026		
	1,930,000.000	Local	94.505384	1,823,953.91	96.840602	1,869,023.62	45,069.71	0.55	
		Base	94.505384	1,823,953.91	96.840602	1,869,023.62	45,069.71	0.46	
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					2.175250	11 Nov 2034		
	850,584.270	Local	100.662708	856,221.16	85.371250	726,154.42	-130,066.74	0.21	
Original Face:	1,050,000.000	Base	100.662708	856,221.16	85.371250	726,154.42	-130,066.74	0.18	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	60,000.000	Local	96.541817	57,925.09	123.397623	74,038.57	16,113.48	0.02	
		Base	96.541817	57,925.09	123.397623	74,038.57	16,113.48	0.02	
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
	300,894.870	Local	100.024108	300,967.41	95.583300	287,605.25	-13,362.16	0.09	
		Base	100.024108	300,967.41	95.583300	287,605.25	-13,362.16	0.07	
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026		
	1,120,000.000	Local	102.162474	1,144,219.71	99.752000	1,117,222.40	-26,997.31	0.33	
		Base	102.162474	1,144,219.71	99.752000	1,117,222.40	-26,997.31	0.28	
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8					8.000000	15 Dec 2025		
	730,000.000	Local	101.251260	739,134.20	105.099000	767,222.70	28,088.50	0.23	
		Base	101.251260	739,134.20	105.099000	767,222.70	28,088.50	0.19	
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
	1,090,000.000	Local	93.357925	1,017,601.38	86.000000	937,400.00	-80,201.38	0.28	
		Base	93.357925	1,017,601.38	86.000000	937,400.00	-80,201.38	0.23	
89473LAP9	TREMAM PARK CLO LTD TRMPK 2015 1A DRR 144A					3.785250	20 Oct 2028		
	250,000.000	Local	99.014404	247,536.01	93.791800	234,479.50	-13,056.51	0.07	
Original Face:	250,000.000	Base	99.014404	247,536.01	93.791800	234,479.50	-13,056.51	0.06	
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875					3.875000	15 Dec 2027		
	530,000.000	Local	100.000000	530,000.00	100.010000	530,053.00	53.00	0.16	
		Base	100.000000	530,000.00	100.010000	530,053.00	53.00	0.13	

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90266UAF0	UFC HOLDINGS, LLC TERM LOAN		497,266.450	Local	100.140566	497,965.44	94.916700	471,988.90	-25,976.54	0.14
				Base	100.140566	497,965.44	94.916700	471,988.90	-25,976.54	0.12
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B		424,829.900	Local	97.533869	414,353.04	95.875000	407,305.67	-7,047.37	0.12
				Base	97.533869	414,353.04	95.875000	407,305.67	-7,047.37	0.10
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR		560,000.000	Local	100.000000	560,000.00	103.875000	581,700.00	21,700.00	0.17
				Base	100.000000	560,000.00	103.875000	581,700.00	21,700.00	0.14
90385KAB7	ULTIMATE SOFTWARE GROUP INC TERM LOAN B		347,375.000	Local	100.522908	349,191.45	96.589300	335,527.08	-13,664.37	0.10
				Base	100.522908	349,191.45	96.589300	335,527.08	-13,664.37	0.08
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR		540,000.000	Local	100.000000	540,000.00	113.570042	613,278.23	73,278.23	0.18
				Base	100.000000	540,000.00	113.570042	613,278.23	73,278.23	0.15
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR		580,000.000	Local	100.000000	580,000.00	100.813053	584,715.71	4,715.71	0.17
				Base	100.000000	580,000.00	100.813053	584,715.71	4,715.71	0.15
90932LAB3	UNITED AIR 2015 1 A PTT PASS THRU CE 06/24 3.7		220,000.000	Local	92.322355	203,109.18	93.000090	204,600.20	1,491.02	0.06
				Base	92.322355	203,109.18	93.000090	204,600.20	1,491.02	0.05
910047AG4	UNITED AIRLINES HOLDINGS COMPANY GUAR 12/20 6		40,000.000	Local	95.142425	38,056.97	99.250000	39,700.00	1,643.03	0.01
				Base	95.142425	38,056.97	99.250000	39,700.00	1,643.03	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75		1,090,000.000	Local	92.866733	1,012,247.39	106.000000	1,155,400.00	143,152.61	0.34
				Base	92.866733	1,012,247.39	106.000000	1,155,400.00	143,152.61	0.29
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6		240,000.000	Local	100.994263	242,386.23	106.044000	254,505.60	12,119.37	0.08
				Base	100.994263	242,386.23	106.044000	254,505.60	12,119.37	0.06

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911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	1,845,000.000	Local		93.482049	1,724,743.81	102.500000	1,891,125.00	166,381.19	0.56
		Base		93.482049	1,724,743.81	102.500000	1,891,125.00	166,381.19	0.47
912828YS3	US TREASURY N/B 11/29 1.75					1.750000	15 Nov 2029		
	13,300.000	Local		99.693308	13,259.21	110.406250	14,684.03	1,424.82	0.00
		Base		99.693308	13,259.21	110.406250	14,684.03	1,424.82	0.00
914906AT9	UNIVISION COMMUNICATIONS SR SECURED 144A 05/25 9.5					9.500000	01 May 2025		
	510,000.000	Local		99.053069	505,170.65	106.000000	540,600.00	35,429.35	0.16
		Base		99.053069	505,170.65	106.000000	540,600.00	35,429.35	0.13
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	819,219.100	Local		97.807583	801,258.40	92.416700	757,095.26	-44,163.14	0.22
		Base		97.807583	801,258.40	92.416700	757,095.26	-44,163.14	0.19
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
	224,578.010	Local		100.048010	224,685.83	97.291700	218,495.76	-6,190.07	0.06
		Base		100.048010	224,685.83	97.291700	218,495.76	-6,190.07	0.05
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	880,000.000	Local		89.476126	787,389.91	74.250000	653,400.00	-133,989.91	0.19
		Base		89.476126	787,389.91	74.250000	653,400.00	-133,989.91	0.16
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	370,000.000	Local		101.465478	375,422.27	130.501000	482,853.70	107,431.43	0.14
		Base		101.465478	375,422.27	130.501000	482,853.70	107,431.43	0.12
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	440,000.000	Local		105.594232	464,614.62	117.625000	517,550.00	52,935.38	0.15
		Base		105.594232	464,614.62	117.625000	517,550.00	52,935.38	0.13
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	830,000.000	Local		102.195408	848,221.89	106.125000	880,837.50	32,615.61	0.26
		Base		102.195408	848,221.89	106.125000	880,837.50	32,615.61	0.22
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					2.165250	20 Apr 2031		
	560,000.000	Local		98.846332	553,539.46	95.803400	536,499.04	-17,040.42	0.16
Original Face:	560,000.000	Base		98.846332	553,539.46	95.803400	536,499.04	-17,040.42	0.13

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92531HAB3	VERSCEND HLDG CORP TERM LOAN B					27 Aug 2025			
		178,635.510	Local 100.113734	178,838.68	96.875000	173,053.15	-5,785.53	0.05	
			Base 100.113734	178,838.68	96.875000	173,053.15	-5,785.53	0.04	
92564RAB1	VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/29 4.625				4.625000	01 Dec 2029			
		1,090,000.000	Local 91.868047	1,001,361.71	97.500000	1,062,750.00	61,388.29	0.31	
			Base 91.868047	1,001,361.71	97.500000	1,062,750.00	61,388.29	0.26	
92564RAE5	VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125				4.125000	15 Aug 2030			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00	
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00	
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024			
		495,000.000	Local 96.376147	477,061.93	93.000000	460,350.00	-16,711.93	0.14	
			Base 96.376147	477,061.93	93.000000	460,350.00	-16,711.93	0.11	
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875				5.875000	15 Sep 2027			
		530,000.000	Local 98.636368	522,772.75	59.537000	315,546.10	-207,226.65	0.09	
			Base 98.636368	522,772.75	59.537000	315,546.10	-207,226.65	0.08	
92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375				5.375000	01 Nov 2027			
		170,000.000	Local 100.000000	170,000.00	98.092000	166,756.40	-3,243.60	0.05	
			Base 100.000000	170,000.00	98.092000	166,756.40	-3,243.60	0.04	
928298AP3	VISHAY INTERTECHNOLOGY SR UNSECURED 06/25 2.25				2.250000	15 Jun 2025			
		520,000.000	Local 94.656538	492,214.00	93.258631	484,944.88	-7,269.12	0.14	
			Base 94.656538	492,214.00	93.258631	484,944.88	-7,269.12	0.12	
92886TAJ1	VONAGE HOLDINGS CORP SR UNSECURED 06/24 1.75				1.750000	01 Jun 2024			
		100,000.000	Local 97.353390	97,353.39	93.273963	93,273.96	-4,079.43	0.03	
			Base 97.353390	97,353.39	93.273963	93,273.96	-4,079.43	0.02	
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513000	15 May 2047			
		400,000.000	Local 99.986195	399,944.78	92.293810	369,175.24	-30,769.54	0.11	
Original Face:		400,000.000	Base 99.986195	399,944.78	92.293810	369,175.24	-30,769.54	0.09	
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C				3.908938	15 Sep 2057			
		900,000.000	Local 96.535080	868,815.72	90.161340	811,452.06	-57,363.66	0.24	
Original Face:		900,000.000	Base 96.535080	868,815.72	90.161340	811,452.06	-57,363.66	0.20	

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92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A					4.684880	17 Apr 2030		
	600,000.000	Local		100.000000	600,000.00	90.523200	543,139.20	-56,860.80	0.16
Original Face:	600,000.000	Base		100.000000	600,000.00	90.523200	543,139.20	-56,860.80	0.13
92915UAC8	VOYA CLO LTD VOYA 2017 2A A2A 144A					2.928880	07 Jun 2030		
	650,000.000	Local		100.026842	650,174.47	95.414600	620,194.90	-29,979.57	0.18
Original Face:	650,000.000	Base		100.026842	650,174.47	95.414600	620,194.90	-29,979.57	0.15
92940KAG0	WP CITYMD BIDCO LLC 2019 TERM LOAN B						13 Aug 2026		
	708,225.000	Local		98.838814	700,001.19	98.200000	695,476.95	-4,524.24	0.21
		Base		98.838814	700,001.19	98.200000	695,476.95	-4,524.24	0.17
938TTTII2	NIELSEN FINANCE LLC 2020 USD TERM LOAN B5						04 Jun 2025		
	90,000.000	Local		98.750000	88,875.00	98.916700	89,025.03	150.03	0.03
		Base		98.750000	88,875.00	98.916700	89,025.03	150.03	0.02
938URBII0	UNITED AIRLINES INC 2020 TERM LOAN B						25 Jun 2027		
	1,290,000.000	Local		98.000000	1,264,200.00	99.178600	1,279,403.94	15,203.94	0.38
		Base		98.000000	1,264,200.00	99.178600	1,279,403.94	15,203.94	0.32
948626AA4	WW INTERNATIONAL INC COMPANY GUAR 144A 12/25 8.625					8.625000	01 Dec 2025		
	470,000.000	Local		101.304849	476,132.79	103.000000	484,100.00	7,967.21	0.14
		Base		101.304849	476,132.79	103.000000	484,100.00	7,967.21	0.12
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
	1,900,000.000	Local		99.234400	1,885,453.60	92.940770	1,765,874.63	-119,578.97	0.52
Original Face:	1,900,000.000	Base		99.234400	1,885,453.60	92.940770	1,765,874.63	-119,578.97	0.44
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	420,000.000	Local		115.104524	483,439.00	138.798224	582,952.54	99,513.54	0.17
		Base		115.104524	483,439.00	138.798224	582,952.54	99,513.54	0.14
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7					7.000000	15 Dec 2025		
	1,120,000.000	Local		102.565044	1,148,728.49	103.250000	1,156,400.00	7,671.51	0.34
		Base		102.565044	1,148,728.49	103.250000	1,156,400.00	7,671.51	0.29
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	120,032.370	Local		100.209177	120,283.45	97.125000	116,581.44	-3,702.01	0.03
		Base		100.209177	120,283.45	97.125000	116,581.44	-3,702.01	0.03

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958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022		
	450,000.000	Local		90.328504	406,478.27	99.680000	448,560.00	42,081.73	0.13
		Base		90.328504	406,478.27	99.680000	448,560.00	42,081.73	0.11
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	1,140,000.000	Local		91.897873	1,047,635.75	83.280000	949,392.00	-98,243.75	0.28
		Base		91.897873	1,047,635.75	83.280000	949,392.00	-98,243.75	0.24
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	830,000.000	Local		78.408273	650,788.67	81.125000	673,337.50	22,548.83	0.20
		Base		78.408273	650,788.67	81.125000	673,337.50	22,548.83	0.17
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B						31 Jul 2026		
	139,649.120	Local		95.111398	132,822.23	95.062500	132,753.94	-68.29	0.04
		Base		95.111398	132,822.23	95.062500	132,753.94	-68.29	0.03
966NSNII4	PARTICLE INVESTMENTS SARL TERM LOAN						11 May 2027		
	360,000.000	Local		94.000000	338,400.00	94.500000	340,200.00	1,800.00	0.10
		Base		94.000000	338,400.00	94.500000	340,200.00	1,800.00	0.08
96926JAE7	WILLIAM CARTER COMPANY GUAR 144A 05/25 5.5					5.500000	15 May 2025		
	120,000.000	Local		100.000000	120,000.00	103.125000	123,750.00	3,750.00	0.04
		Base		100.000000	120,000.00	103.125000	123,750.00	3,750.00	0.03
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	160,000.000	Local		125.121088	200,193.74	148.284827	237,255.72	37,061.98	0.07
		Base		125.121088	200,193.74	148.284827	237,255.72	37,061.98	0.06
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	250,000.000	Local		106.656232	266,640.58	111.000000	277,500.00	10,859.42	0.08
		Base		106.656232	266,640.58	111.000000	277,500.00	10,859.42	0.07
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	580,000.000	Local		69.323529	402,076.47	93.418750	541,828.75	139,752.28	0.16
		Base		69.323529	402,076.47	93.418750	541,828.75	139,752.28	0.13
98212BAM5	WPX ENERGY INC SR UNSECURED 06/28 5.875					5.875000	15 Jun 2028		
	240,000.000	Local		100.000000	240,000.00	96.095000	230,628.00	-9,372.00	0.07
		Base		100.000000	240,000.00	96.095000	230,628.00	-9,372.00	0.06

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ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025		
		410,000.000	Local 99.784395	409,116.02	115.878600	475,102.26	65,986.24	0.14
			Base 99.784395	409,116.02	115.878600	475,102.26	65,986.24	0.12
BYZ39BII9	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/21 9.95					09 Jun 2021		
		1,870,000.000	Local 61.571719	1,151,391.14	41.251000	771,393.70	-379,997.44	0.23
Original Face:		1,870,000.000	Base 61.571719	1,151,391.14	41.251000	771,393.70	-379,997.44	0.19
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026		
		968,762.170	Local 98.145994	950,801.26	98.000000	949,386.93	-1,414.33	0.28
			Base 98.145994	950,801.26	98.000000	949,386.93	-1,414.33	0.24
C4R803AF3	HUDBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625				7.625000	15 Jan 2025		
		320,000.000	Local 104.156741	333,301.57	95.000000	304,000.00	-29,301.57	0.09
			Base 104.156741	333,301.57	95.000000	304,000.00	-29,301.57	0.08
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN					30 May 2025		
		524,126.450	Local 99.372066	520,835.28	96.916700	507,966.06	-12,869.22	0.15
			Base 99.372066	520,835.28	96.916700	507,966.06	-12,869.22	0.13
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B					30 Apr 2026		
		704,675.000	Local 99.303685	699,768.24	95.083300	670,028.24	-29,740.00	0.20
			Base 99.303685	699,768.24	95.083300	670,028.24	-29,740.00	0.17
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM					02 Jun 2025		
		132,538.400	Local 100.519887	133,227.45	96.796900	128,293.06	-4,934.39	0.04
			Base 100.519887	133,227.45	96.796900	128,293.06	-4,934.39	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	107.721000	754,047.00	54,047.00	0.22
			Base 100.000000	700,000.00	107.721000	754,047.00	54,047.00	0.19
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375				7.375000	01 May 2026		
		250,000.000	Local 101.496748	253,741.87	104.280000	260,700.00	6,958.13	0.08
			Base 101.496748	253,741.87	104.280000	260,700.00	6,958.13	0.06
G24524AH6	COUNTRY GARDEN HLDGS SR SECURED REGS 04/21 7.25				7.250000	04 Apr 2021		
		250,000.000	Local 100.000000	250,000.00	100.500326	251,250.82	1,250.82	0.07
			Base 100.000000	250,000.00	100.500326	251,250.82	1,250.82	0.06

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G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						29 Jan 2027		
	380,000.000	Local	99.761076	379,092.09	93.916700	356,883.46	-22,208.63	0.11	
		Base	99.761076	379,092.09	93.916700	356,883.46	-22,208.63	0.09	
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.500000	15 Feb 2024		
	210,000.000	Local	102.747967	215,770.73	91.483911	192,116.21	-23,654.52	0.06	
		Base	102.747967	215,770.73	91.483911	192,116.21	-23,654.52	0.05	
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375000	17 Oct 2023		
	350,000.000	Local	101.180466	354,131.63	109.375273	382,813.46	28,681.83	0.11	
		Base	101.180466	354,131.63	109.375273	382,813.46	28,681.83	0.10	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	565,495.000	Local	100.198401	566,616.95	95.450000	539,764.98	-26,851.97	0.16	
		Base	100.198401	566,616.95	95.450000	539,764.98	-26,851.97	0.13	
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B						29 Apr 2024		
	218,871.800	Local	97.916442	214,311.48	93.750000	205,192.31	-9,119.17	0.06	
		Base	97.916442	214,311.48	93.750000	205,192.31	-9,119.17	0.05	
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7					7.000000	30 Sep 2026		
	220,000.000	Local	105.210727	231,463.60	102.500000	225,500.00	-5,963.60	0.07	
		Base	105.210727	231,463.60	102.500000	225,500.00	-5,963.60	0.06	
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
	230,000.000	Local	100.148391	230,341.30	111.000000	255,300.00	24,958.70	0.08	
		Base	100.148391	230,341.30	111.000000	255,300.00	24,958.70	0.06	
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
	316,979.510	Local	99.341667	314,892.73	99.312500	314,800.28	-92.45	0.09	
		Base	99.341667	314,892.73	99.312500	314,800.28	-92.45	0.08	
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5						15 Feb 2023		
	2,430,000.000	Local	88.838579	2,158,777.46	41.501000	1,008,474.30	-1,150,303.16	0.30	
Original Face:	2,430,000.000	Base	88.838579	2,158,777.46	41.501000	1,008,474.30	-1,150,303.16	0.25	
P19110AC2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 01/21 10.875						26 Jan 2021		
	66,673.330	Local	68.228781	45,490.40	47.001000	31,337.13	-14,153.27	0.01	
Original Face:	200,000.000	Base	68.228781	45,490.40	47.001000	31,337.13	-14,153.27	0.01	

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P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95					09 Jun 2021		
		500,000.000	Local 82.223208	411,116.04	41.251000	206,255.00	-204,861.04	0.06
Original Face:		500,000.000	Base 82.223208	411,116.04	41.251000	206,255.00	-204,861.04	0.05
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5				8.500000	23 Mar 2021		
		740,000.000	Local 99.864989	739,000.92	84.525000	625,485.00	-113,515.92	0.19
			Base 99.864989	739,000.92	84.525000	625,485.00	-113,515.92	0.16
U2201LAA1	COMSTOCK RESOURCES INC COMPANY GUAR REGS 05/25 7.5				7.500000	15 May 2025		
		250,000.000	Local 101.186276	252,965.69	90.625000	226,562.50	-26,403.19	0.07
			Base 101.186276	252,965.69	90.625000	226,562.50	-26,403.19	0.06
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875				4.875000	15 May 2026		
		550,000.000	Local 99.302160	546,161.88	100.750000	554,125.00	7,963.12	0.16
			Base 99.302160	546,161.88	100.750000	554,125.00	7,963.12	0.14
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625				6.625000	15 Oct 2025		
		200,000.000	Local 103.813350	207,626.70	103.875000	207,750.00	123.30	0.06
			Base 103.813350	207,626.70	103.875000	207,750.00	123.30	0.05
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75				5.750000	01 May 2025		
		400,000.000	Local 97.837188	391,348.75	102.229000	408,916.00	17,567.25	0.12
			Base 97.837188	391,348.75	102.229000	408,916.00	17,567.25	0.10
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026		
		340,000.000	Local 99.548950	338,466.43	101.260000	344,284.00	5,817.57	0.10
Original Face:		340,000.000	Base 99.548950	338,466.43	101.260000	344,284.00	5,817.57	0.09
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025		
		300,000.000	Local 97.333850	292,001.55	104.058800	312,176.40	20,174.85	0.09
			Base 97.333850	292,001.55	104.058800	312,176.40	20,174.85	0.08
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.250000	17 Jan 2042		
		1,340,000.000	Local 102.304005	1,370,873.67	123.777904	1,658,623.91	287,750.24	0.49
			Base 102.304005	1,370,873.67	123.777904	1,658,623.91	287,750.24	0.41
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125000	15 Nov 2021		
		500,000.000	Local 96.889882	484,449.41	56.500000	282,500.00	-201,949.41	0.08
			Base 96.889882	484,449.41	56.500000	282,500.00	-201,949.41	0.07

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Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025			
		360,000.000	Local	104.841525	377,429.49	115.878600	417,162.96	39,733.47	0.12
			Base	104.841525	377,429.49	115.878600	417,162.96	39,733.47	0.10
US DOLLAR Total									
		278,443,535.090	Local		264,418,934.85		259,490,995.93	-4,927,938.92	76.78
Original Face:		151,796,001.240	Base		264,418,934.06		259,490,995.93	-4,927,938.13	64.40
FIXED INCOME Total									
		100,861,124,075.090	Base		288,375,473.89		282,847,537.02	-5,527,936.87	70.19
Original Face:		169,651,541.240							

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

								Exchange Rate:	1.000000
US DOLLAR									
ADI1MCRB7	S+P EMINI 3RD WK JUL20P 2700 JUL20 2700 PUT					17 Jul 2020			
850.000	17.000	Local	68.512588	58,235.70	6.250000	5,312.50	-52,923.20	0.00	
		Base	68.512588	58,235.70	6.250000	5,312.50	-52,923.20	0.00	
ADI1MCRH4	S+P EMINI 3RD WK AUG20P 2700 AUG20 2700 PUT					21 Aug 2020			
700.000	14.000	Local	99.042000	69,329.40	31.500000	22,050.00	-47,279.40	0.01	
		Base	99.042000	69,329.40	31.500000	22,050.00	-47,279.40	0.01	
ADI1MMMS3	S+P EMINI 3RD WK JUL20P 2600 JUL20 2600 PUT					17 Jul 2020			
700.000	14.000	Local	38.792000	27,154.40	4.000000	2,800.00	-24,354.40	0.00	
		Base	38.792000	27,154.40	4.000000	2,800.00	-24,354.40	0.00	
ADI1MRVT0	S+P EMINI 3RD WK AUG20P 2800 AUG20 2800 PUT					21 Aug 2020			
1,300.000	26.000	Local	77.849692	101,204.60	45.000000	58,500.00	-42,704.60	0.02	
		Base	77.849692	101,204.60	45.000000	58,500.00	-42,704.60	0.01	
ADI1MWPQ2	S+P EMINI 3RD WK JUL20P 2850 JUL20 2850 PUT					17 Jul 2020			
850.000	17.000	Local	35.042000	29,785.70	15.250000	12,962.50	-16,823.20	0.00	
		Base	35.042000	29,785.70	15.250000	12,962.50	-16,823.20	0.00	
ADI1MZNV6	S+P500 EMINI OPTN SEP20P 2800 SEP20 2800 PUT					18 Sep 2020			
600.000	12.000	Local	93.792000	56,275.20	69.000000	41,400.00	-14,875.20	0.01	
		Base	93.792000	56,275.20	69.000000	41,400.00	-14,875.20	0.01	
AEI992446	USEUP0179 USD PUT EUR CALL SEP20 1.1385 PUT					11 Sep 2020			
3,250,000.000	3,250,000.000	Local	0.014520	47,190.00	0.007670	24,927.50	-22,262.50	0.01	
		Base	0.014520	47,190.00	0.007670	24,927.50	-22,262.50	0.01	
AEIA03010	USEUP0181 USD PUT EUR CALL SEP20 1.155 PUT					25 Sep 2020			
4,410,000.000	4,410,000.000	Local	0.005510	24,299.10	0.004919	21,692.79	-2,606.31	0.01	
		Base	0.005510	24,299.10	0.004919	21,692.79	-2,606.31	0.01	
US DOLLAR Total									
7,665,000.000	7,660,100.000	Local		413,474.10		189,645.29	-223,828.81	0.06	
		Base		413,474.10		189,645.29	-223,828.81	0.05	

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Books Open

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

7,665,000.000	7,660,100.000	Base		413,474.10		189,645.29	-223,828.81	0.05
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Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY
 FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR							Exchange Rate:	1.000000
ADI1MG0J0	US 10YR FUT OPTN AUG20C 140 JUL20 140 CALL					24 Jul 2020		
-22,000.000	-22.000	Local	0.310060	-6,821.32	0.203125	-4,468.75	2,352.57	0.00
		Base	0.310060	-6,821.32	0.203125	-4,468.75	2,352.57	0.00
AEIA03028	USEUC9820 USD CALL EUR PUT SEP20 1.096 CALL					25 Sep 2020		
-4,410,000.000	-4,410,000.000	Local	0.005905	-26,041.05	0.004826	-21,282.66	4,758.39	0.01
		Base	0.005905	-26,041.05	0.004826	-21,282.66	4,758.39	0.01
US DOLLAR Total								
-4,432,000.000	-4,410,022.000	Local		-32,862.37		-25,751.41	7,110.96	0.01
		Base		-32,862.37		-25,751.41	7,110.96	0.01
OPTIONS WRITTEN - CALLS Total								
-4,432,000.000	-4,410,022.000	Base		-32,862.37		-25,751.41	7,110.96	0.01

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1JFKV7	S+P500 EMINI OPTN SEP20P 2500 SEP20 2500 PUT					18 Sep 2020			
-600.000		-12.000	Local 43.458000	-26,074.80	28.500000	-17,100.00	8,974.80		0.01
			Base 43.458000	-26,074.80	28.500000	-17,100.00	8,974.80		0.00

ADI1MCRJ0	S+P EMINI 3RD WK AUG20P 2500 AUG20 2500 PUT					21 Aug 2020			
-900.000		-18.000	Local 29.958000	-26,962.20	15.500000	-13,950.00	13,012.20		0.00
			Base 29.958000	-26,962.20	15.500000	-13,950.00	13,012.20		0.00

ADI1MCRQ4	S+P EMINI 3RD WK JUL20P 2500 JUL20 2500 PUT					17 Jul 2020			
-400.000		-8.000	Local 36.693300	-14,677.32	2.850000	-1,140.00	13,537.32		0.00
			Base 36.693300	-14,677.32	2.850000	-1,140.00	13,537.32		0.00

US DOLLAR Total									
-1,900.000		-38.000	Local	-67,714.32		-32,190.00	35,524.32		0.01
			Base	-67,714.32		-32,190.00	35,524.32		0.01

OPTIONS WRITTEN - PUTS Total

-1,900.000		-38.000	Base	-67,714.32		-32,190.00	35,524.32		0.01
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 5.438100

99S19OPI3	OWP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	3,000,000.000	Local	100.000000	3,000,000.00	104.254798	3,127,643.94	127,643.94		5.24
		Base	26.592916	797,787.48	19.171181	575,135.42	-222,652.06		0.14

99S19OPJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
	-3,000,000.000	Local	100.000000	-3,000,000.00	100.000000	-3,000,000.00	0.00		5.02
		Base	26.592916	-797,787.48	18.388775	-551,663.26	246,124.22		0.14

99S19OYU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027			
	2,400,000.000	Local	100.000000	2,400,000.00	104.347485	2,504,339.64	104,339.64		4.19
		Base	26.592916	638,229.99	19.188225	460,517.39	-177,712.60		0.11

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S19OYV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
		-2,400,000.000	Local 100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00	4.02
			Base 26.592916	-638,229.99	18.388775	-441,330.61	196,899.38	0.11
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
		3,500,000.000	Local 100.172292	3,506,030.22	104.254798	3,648,917.93	142,887.71	6.11
			Base 26.867731	940,370.57	19.171181	670,991.33	-269,379.24	0.17
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
		-3,500,000.000	Local 100.000000	-3,500,000.00	100.000000	-3,500,000.00	0.00	5.86
			Base 26.820437	-938,715.30	18.388775	-643,607.14	295,108.16	0.16
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
		3,799,000.000	Local 100.200435	3,806,614.54	104.254798	3,960,639.78	154,025.24	6.63
			Base 26.742752	1,015,957.15	19.171181	728,313.16	-287,643.99	0.18
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
		-3,799,000.000	Local 100.000000	-3,799,000.00	100.000000	-3,799,000.00	0.00	6.36
			Base 26.688037	-1,013,878.53	18.388775	-698,589.58	315,288.95	0.17
99S19SWF2	OWP296890 IRS BRL R F 6.87000 IRS JPM 20270104 L				6.870000	04 Jan 2027		
		12,270,000.000	Local 100.000000	12,270,000.00	105.783511	12,979,636.80	709,636.80	21.74
			Base 26.538222	3,256,239.81	19.452292	2,386,796.27	-869,443.54	0.59
99S19SWG0	OWP296890 IRS BRL P V 00MCETIP IRS JPM 20270104 S				1.000000	04 Jan 2027		
		-12,270,000.000	Local 100.000000	-12,270,000.00	100.000000	-12,270,000.00	0.00	20.55
			Base 26.538222	-3,256,239.81	18.388775	-2,256,302.75	999,937.06	0.56
BRAZILIAN REAL Total								
			Local	13,644.76		1,252,178.09	1,238,533.33	85.72
			Base	3,733.89		230,260.23	226,526.34	2.34
EURO CURRENCY							Exchange Rate:	0.890076
GERMANY								
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY CCP				1.498000	23 Aug 2047		
		78,200.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.005409	4.23	0.000000	0.00	-4.23	0.00

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY CCP				0.356000	23 Aug 2047		
		-78,200.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.006496	5.08	0.000000	0.00	-5.08	0.00
GERMANY Total			Base	9.31		0.00	-9.31	0.00
UNITED STATES OF AMERICA (THE)								
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		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
99S1C6H30	OWP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
		1,050,000.000	Local 101.020089	1,060,710.93	99.217245	1,041,781.07	-18,929.86	13.14
			Base 111.126705	1,166,830.40	111.470532	1,170,440.58	3,610.18	0.29
99S1C6H48	OWP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
		-1,050,000.000	Local 100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	13.24
			Base 110.004951	-1,155,051.99	112.349957	-1,179,674.54	-24,622.55	0.29
99S1C6H63	OWP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024		
		1,050,000.000	Local 97.884177	1,027,783.86	99.800670	1,047,907.04	20,123.18	13.21
			Base 107.678247	1,130,621.59	112.126009	1,177,323.10	46,701.51	0.29
99S1C6H71	OWP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024		
		-1,050,000.000	Local 100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	13.24
			Base 110.004951	-1,155,051.99	112.349957	-1,179,674.54	-24,622.55	0.29
UNITED STATES OF AMERICA (THE) Total			Base	-12,652.01		-11,585.40	1,066.61	1.17
EURO CURRENCY Total			Local	-11,505.23		-10,311.89	1,193.34	52.83
			Base	-12,642.70		-11,585.40	1,057.30	1.17

MEXICAN PESO Exchange Rate: 22.984500

99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA				7.200000	17 Jul 2024		
		211,305,600.000	Local 100.000000	211,305,600.00	109.473795	231,324,259.37	20,018,659.37	39.11

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	5.213153	11,015,683.77	4.762940	10,064,359.00	-951,324.77	2.50
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				5.650500	17 Jul 2024		
		-211,305,600.000 Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00	35.73
		Base	5.213153	-11,015,683.77	4.350758	-9,193,395.55	1,822,288.22	2.28
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
		29,840,000.000 Local	100.749003	30,063,502.37	114.227890	34,085,602.38	4,022,100.01	5.76
		Base	5.201903	1,552,248.00	4.969779	1,482,982.11	-69,265.89	0.37
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				5.732500	18 Jul 2029		
		-29,840,000.000 Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.05
		Base	5.163436	-1,540,769.34	4.350758	-1,298,266.22	242,503.12	0.32
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
		31,050,000.000 Local	100.906201	31,331,375.53	114.151636	35,444,082.98	4,112,707.45	5.99
		Base	5.178048	1,607,783.76	4.966462	1,542,086.32	-65,697.44	0.38
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				5.722900	20 Jul 2029		
		-31,050,000.000 Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.25
		Base	5.131392	-1,593,297.36	4.350758	-1,350,910.40	242,386.96	0.34
MEXICAN PESO Total		Local		504,877.90		28,658,344.73	28,153,466.83	96.90
		Base		25,965.06		1,246,855.26	1,220,890.20	6.19
SWEDISH KRONA							Exchange Rate:	9.318200
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		
		0.000 Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
SWEDISH KRONA Total		Local		0.02		0.00	-0.02	0.00
		Base		0.00		0.00	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S11ATC0	OWP292139 CDS USD R V 03MEVENT OWP292139-OWR292137_PRO				1.000000	20 Jun 2023			
		0.000	Local	0.000000	-8.58	0.000000	0.00	8.58	0.00
			Base	0.000000	-8.58	0.000000	0.00	8.58	0.00
99S16CT07	BWS029702 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.392380	15 May 2044			
		3,404,000.000	Local	100.447262	3,419,224.80	100.000000	3,404,000.00	-15,224.80	1.01
			Base	100.447262	3,419,224.80	100.000000	3,404,000.00	-15,224.80	0.84
99S16CT15	BWS029702 IRS USD P F 2.87500 2 CCPVANILLA				2.875000	15 May 2044			
		-3,404,000.000	Local	100.000000	-3,404,000.00	144.019844	-4,902,435.49	-1,498,435.49	1.45
			Base	100.000000	-3,404,000.00	144.019844	-4,902,435.49	-1,498,435.49	1.22
99S1A3KF8	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.392380	15 Nov 2044			
		3,880,000.000	Local	100.191667	3,887,436.67	100.000000	3,880,000.00	-7,436.67	1.15
			Base	100.191667	3,887,436.67	100.000000	3,880,000.00	-7,436.67	0.96
99S1A3KG6	BWS032003 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	15 Nov 2044			
		-3,880,000.000	Local	100.000000	-3,880,000.00	121.436613	-4,711,740.58	-831,740.58	1.39
			Base	100.000000	-3,880,000.00	121.436613	-4,711,740.58	-831,740.58	1.17
99S1BLMU2	SWS032706 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Dec 2024			
		0.010	Local	100.000000	0.01	99.400880	0.01	0.00	0.00
			Base	100.000000	0.01	99.400880	0.01	0.00	0.00
99S1BLMV0	SWS032706 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024			
		-0.010	Local	100.000000	-0.01	100.000000	-0.01	0.00	0.00
			Base	100.000000	-0.01	100.000000	-0.01	0.00	0.00
99S1EK8U7	SWS035048 IRS USD R F .77000 2 CCPVANILLA				0.770000	24 Mar 2027			
		8,180,000.000	Local	100.803838	8,245,753.98	102.185392	8,358,765.07	113,011.09	2.47
			Base	100.803838	8,245,753.98	102.185392	8,358,765.07	113,011.09	2.07
99S1EK8V5	SWS035048 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.296880	24 Mar 2027			
		-8,180,000.000	Local	100.000000	-8,180,000.00	100.000000	-8,180,000.00	0.00	2.42
			Base	100.000000	-8,180,000.00	100.000000	-8,180,000.00	0.00	2.03
99S1ETMR9	BWS035220 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025			
		2,606,800.010	Local	105.472601	2,749,459.77	100.000000	2,606,800.01	-142,659.76	0.77
			Base	105.472601	2,749,459.77	100.000000	2,606,800.01	-142,659.76	0.65

& 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 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1ETMS7	BWS035220 CDS USD P F	5.00000 2 CCPCDX			5.000000	20 Jun 2025		
		-2,606,800.010 Local	100.000000	-2,606,800.01	99.310200	-2,588,818.30	17,981.71	0.77
		Base	100.000000	-2,606,800.01	99.310200	-2,588,818.30	17,981.71	0.64
99S1F6A91	SWS035428 IRS USD R F	.38000 2 CCPVANILLA			0.380000	31 Aug 2024		
		16,078,000.000 Local	100.058867	16,087,464.62	100.447361	16,149,926.70	62,462.08	4.78
		Base	100.058867	16,087,464.62	100.447361	16,149,926.70	62,462.08	4.01
99S1F6AA8	SWS035428 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	31 Aug 2024		
		-16,078,000.000 Local	100.000000	-16,078,000.00	100.000000	-16,078,000.00	0.00	4.76
		Base	100.000000	-16,078,000.00	100.000000	-16,078,000.00	0.00	3.99
US DOLLAR Total								
		Local		240,531.25		-2,061,502.59	-2,302,033.84	20.97
		Base		240,531.25		-2,061,502.59	-2,302,033.84	17.59
SWAPS FIXED INCOME Total								
		0.000 Base		257,587.50		-595,972.50	-853,560.00	27.28

Holdings

WESTERN ASSET INCOME CIF
 WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
3,231,100.000	103,382,847,336.750	Base		297,396,153.89		290,549,534.00	-6,846,619.89	99.95
Original Face:	169,651,541.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.449065

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
ADI1M7KR0	AUST 10Y BOND FUT SEP20 XSFE 20200915						15 Sep 2020			
17.000	1,700,000.000	Local	2,529,402.29	2,499,422.09	99.110000	29,980.20		27,929.66	2,050.54	
		Base	1,745,540.95		68.395828	20,689.34		19,274.26	1,415.08	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,529,402.29	2,499,422.09		29,980.20		27,929.66	2,050.54	
		Base				20,689.34		19,274.26	1,415.08	0.00

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1HVBG7	US 2YR NOTE (CBT) SEP20 XCBT 20200930						30 Sep 2020			
373.000	74,600,000.000	Local	82,368,891.00	82,338,671.96	110.414063	30,219.04		24,390.54	5,828.50	
		Base	82,368,891.00		110.414063	30,219.04		24,390.54	5,828.50	0.00

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1JZCF7	US ULTRA BOND CBT SEP20 XCBT 20200921						21 Sep 2020			
111.000	11,100,000.000	Local	24,215,343.75	24,123,087.70	218.156250	92,256.05		206,724.80	-114,468.75	
		Base	24,215,343.75		218.156250	92,256.05		206,724.80	-114,468.75	0.03

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
ADI1JZD58	US 10YR ULTRA FUT SEP20 XCBT 20200921						21 Sep 2020			
3.000	300,000.000	Local	472,453.13	470,630.19	157.484375	1,822.94		2,572.94	-750.00	
		Base	472,453.13		157.484375	1,822.94		2,572.94	-750.00	0.00

US DOLLAR Total

487.000	86,000,000.000	Local	107,056,687.88	106,932,389.85		124,298.03		233,688.28	-109,390.25	
		Base				124,298.03		233,688.28	-109,390.25	0.03

FUTURES LONG Total

504.000	87,700,000.000	Base				144,987.37		252,962.54	-107,975.17	0.03
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Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.890076

GERMANY

ADI1HJM98	EURO-BUXL 30Y BND SEP20 XEUR 20200908	08 Sep 2020							
-1.000	-100,000.000	Local	-219,960.00	-215,398.80	219.960000	-4,561.20	-5,321.20	760.00	
		Base	-247,124.96		247.124965	-5,124.51	-5,978.37	853.86	0.00

ADI1HJMC1	EURO-BUND FUTURE SEP20 XEUR 20200908	08 Sep 2020							
-33.000	-3,300,000.000	Local	-5,825,160.00	-5,784,260.40	176.520000	-40,899.60	-45,519.60	4,620.00	
		Base	-6,544,564.73		198.320143	-45,950.68	-51,141.25	5,190.57	0.00

GERMANY Total									
-34.000	-3,400,000.000	Local	-6,045,120.00	-5,999,659.20		-45,460.80	-50,840.80	5,380.00	
		Base				-51,075.19	-57,119.62	6,044.43	0.00

EURO CURRENCY Total									
-34.000	-3,400,000.000	Local	-6,045,120.00	-5,999,659.20		-45,460.80	-50,840.80	5,380.00	
		Base				-51,075.19	-57,119.62	6,044.43	0.00

POUND STERLING

Exchange Rate: 0.807037

ADI1J2188	LONG GILT FUTURE SEP20 IFLL 20200928	28 Sep 2020							
-6.000	-600,000.000	Local	-825,840.00	-824,881.72	137.640000	-958.28	-1,918.28	960.00	
		Base	-1,023,298.81		170.549801	-1,187.41	-2,376.94	1,189.53	0.00

POUND STERLING Total									
-6.000	-600,000.000	Local	-825,840.00	-824,881.72		-958.28	-1,918.28	960.00	
		Base				-1,187.41	-2,376.94	1,189.53	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021							
-166.000	-41,500,000.000	Local	-41,417,000.00	-41,362,126.40	99.800000	-54,873.60	-52,798.60	-2,075.00	
		Base	-41,417,000.00		99.800000	-54,873.60	-52,798.60	-2,075.00	0.00

ADI1HVCQ4	US 5YR NOTE (CBT) SEP20 XCBT 20200930	30 Sep 2020							
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Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
-215.000	-21,500,000.000	Local -27,034,570.42	-26,955,440.55	125.742188	-79,129.87		-85,848.62	6,718.75	
		Base -27,034,570.42		125.742188	-79,129.87		-85,848.62	6,718.75	0.00
ADI1JZD82	US 10YR NOTE (CBT)SEP20 XCBT 20200921					21 Sep 2020			
-139.000	-13,900,000.000	Local -19,344,890.63	-19,301,065.05	139.171875	-43,825.58		-65,544.33	21,718.75	
		Base -19,344,890.63		139.171875	-43,825.58		-65,544.33	21,718.75	0.01
ADI1JZDD1	US LONG BOND(CBT) SEP20 XCBT 20200921					21 Sep 2020			
-61.000	-6,100,000.000	Local -10,892,312.50	-10,873,141.32	178.562500	-19,171.18		-47,764.93	28,593.75	
		Base -10,892,312.50		178.562500	-19,171.18		-47,764.93	28,593.75	0.01
US DOLLAR Total									
-581.000	-83,000,000.000	Local -98,688,773.55	-98,491,773.32		-197,000.23		-251,956.48	54,956.25	
		Base			-197,000.23		-251,956.48	54,956.25	0.01
FUTURES SHORT Total									
-621.000	-87,000,000.000	Base			-249,262.83		-311,453.04	62,190.21	0.02

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
FUTURES Total										
-117.000		700,000.000	Base			-104,275.46		-58,490.50	-45,784.96	0.05

Holdings



WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 70.457600

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2.200	Local 1.000000	2.20	1.000000	2.20	0.00	0.00
			Base 0.013636	0.03	0.014193	0.03	0.00	0.00

ARGENTINE PESO Total

		2.200	Local	2.20		2.20	0.00	0.00
			Base	0.03		0.03	0.00	0.00

EURO CURRENCY

Exchange Rate: 0.890076

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		57,228.620	Local 1.000000	57,228.62	1.000000	57,228.62	0.00	15.56
			Base 1.102820	63,112.84	1.123500	64,296.33	1,183.49	0.02

INTERNATIONAL Total

		57,228.620	Local	57,228.62		57,228.62	0.00	15.56
			Base	63,112.84		64,296.33	1,183.49	0.02

EURO CURRENCY Total

		57,228.620	Local	57,228.62		57,228.62	0.00	15.56
			Base	63,112.84		64,296.33	1,183.49	0.02

POUND STERLING

Exchange Rate: 0.807037

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		60,835.690	Local 1.000000	60,835.69	1.000000	60,835.69	0.00	14.83
			Base 1.261038	76,716.14	1.239101	75,381.54	-1,334.60	0.02

POUND STERLING Total

		60,835.690	Local	60,835.69		60,835.69	0.00	14.83
			Base	76,716.14		75,381.54	-1,334.60	0.02

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
RUSSIAN RUBLE							Exchange Rate:	71.167500	
RUB	RUSSIAN RUBLE								
		2,712,884.400	Local	1.000000	2,712,884.40	1.000000	2,712,884.40	0.00	5.98
			Base	0.015073	40,890.54	0.014051	38,119.71	-2,770.83	0.01
RUSSIAN RUBLE Total									
		2,712,884.400	Local		2,712,884.40		2,712,884.40	0.00	5.98
			Base		40,890.54		38,119.71	-2,770.83	0.01
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		760,087.140	Local	1.000000	760,087.14	1.000000	760,087.14	0.00	0.19
			Base	1.000000	760,087.14	1.000000	760,087.14	0.00	0.19
US DOLLAR Total									
		760,087.140	Local		760,087.14		760,087.14	0.00	0.19
			Base		760,087.14		760,087.14	0.00	0.19
CASH Total									
		3,591,038.050	Base		940,806.69		937,884.75	-2,921.94	0.24
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				0.115839	31 Dec 2030			
		5,036,725.330	Local	100.000000	5,036,725.33	100.000000	5,036,725.33	0.00	1.28
			Base	100.000000	5,036,725.33	100.000000	5,036,725.33	0.00	1.28
US DOLLAR Total									
		5,036,725.330	Local		5,036,725.33		5,036,725.33	0.00	1.28
			Base		5,036,725.33		5,036,725.33	0.00	1.28

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

5,036,725.330	Base			5,036,725.33		5,036,725.33	0.00	1.28
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	22.000000	70,400.00	-9,568.00	0.02
			Base	24.990000	79,968.00	22.000000	70,400.00	-9,568.00	0.02

US DOLLAR Total

3,200.000	Local			79,968.00		70,400.00	-9,568.00	0.02
	Base			79,968.00		70,400.00	-9,568.00	0.02

EQUITY Total

3,200.000	Base			79,968.00		70,400.00	-9,568.00	0.02
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FIXED INCOME

ARGENTINE PESO							Exchange Rate:	70.457600
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ACI1JWNB3	BONCER BONDS 08/21 1				1.000000	05 Aug 2021			
		8,716,464.000	Local	97.635489	8,510,362.24	109.900000	9,579,393.94	1,069,031.70	100.00
Original Face:		8,716,464.000	Base	4.573848	398,677.85	1.559803	135,959.70	-262,718.15	0.03

ARGENTINE PESO Total

8,716,464.000	Local			8,510,362.24		9,579,393.94	1,069,031.70	100.00	
Original Face:		8,716,464.000	Base		398,677.85		135,959.70	-262,718.15	0.03

EURO CURRENCY

Exchange Rate: 0.890076

INTERNATIONAL

B2Q3BCII4	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025				6.025000	01 Mar 2038			
		240,000.000	Local	150.872100	362,093.04	129.265400	310,236.96	-51,856.08	84.33
			Base	168.062908	403,350.98	145.229621	348,551.09	-54,799.89	0.09

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
INTERNATIONAL Total									
		240,000.000	Local	362,093.04		310,236.96	-51,856.08	84.33	
			Base	403,350.98		348,551.09	-54,799.89	0.09	
EURO CURRENCY Total									
		240,000.000	Local	362,093.04		310,236.96	-51,856.08	84.33	
			Base	403,350.98		348,551.09	-54,799.89	0.09	
POUND STERLING							Exchange Rate:	0.807037	
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8				8.000000	14 Jan 2039			
		240,000.000	Local	157.659963	378,383.91	145.355000	348,852.00	-29,531.91	85.02
			Base	208.287267	499,889.44	180.109462	432,262.71	-67,626.73	0.11
POUND STERLING Total									
		240,000.000	Local		378,383.91		348,852.00	-29,531.91	85.02
			Base		499,889.44		432,262.71	-67,626.73	0.11
RUSSIAN RUBLE							Exchange Rate:	71.167500	
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029			
		39,420,000.000	Local	97.772033	38,541,735.32	108.164000	42,638,248.80	4,096,513.48	94.02
			Base	1.543229	608,341.00	1.519851	599,125.29	-9,215.71	0.15
RUSSIAN RUBLE Total									
		39,420,000.000	Local		38,541,735.32		42,638,248.80	4,096,513.48	94.02
			Base		608,341.00		599,125.29	-9,215.71	0.15
US DOLLAR							Exchange Rate:	1.000000	
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023			
		140,000.000	Local	105.288643	147,404.10	113.948065	159,527.29	12,123.19	0.04
			Base	105.288643	147,404.10	113.948065	159,527.29	12,123.19	0.04
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050			
		130,000.000	Local	99.964169	129,953.42	115.617196	150,302.35	20,348.93	0.04
			Base	99.964169	129,953.42	115.617196	150,302.35	20,348.93	0.04

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.550000	15 Aug 2041		
	210,000.000	Local		113.532319	238,417.87	129.021547	270,945.25	32,527.38	0.07
		Base		113.532319	238,417.87	129.021547	270,945.25	32,527.38	0.07
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	30,000.000	Local		92.277800	27,683.34	112.533819	33,760.15	6,076.81	0.01
		Base		92.277800	27,683.34	112.533819	33,760.15	6,076.81	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
	330,000.000	Local		98.895752	326,355.98	118.423998	390,799.19	64,443.21	0.10
		Base		98.895752	326,355.98	118.423998	390,799.19	64,443.21	0.10
00206RDE9	AT+T INC SR UNSECURED 03/40 6.35					6.350000	15 Mar 2040		
	70,000.000	Local		109.296500	76,507.55	139.109535	97,376.67	20,869.12	0.02
		Base		109.296500	76,507.55	139.109535	97,376.67	20,869.12	0.02
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15					5.150000	15 Mar 2042		
	20,000.000	Local		97.717050	19,543.41	124.820465	24,964.09	5,420.68	0.01
		Base		97.717050	19,543.41	124.820465	24,964.09	5,420.68	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
	3,840,000.000	Local		96.764148	3,715,743.30	118.207991	4,539,186.85	823,443.55	1.15
		Base		96.764148	3,715,743.30	118.207991	4,539,186.85	823,443.55	1.15
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	330,000.000	Local		104.682715	345,452.96	135.465157	447,035.02	101,582.06	0.11
		Base		104.682715	345,452.96	135.465157	447,035.02	101,582.06	0.11
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	490,000.000	Local		113.815947	557,698.14	143.566371	703,475.22	145,777.08	0.18
		Base		113.815947	557,698.14	143.566371	703,475.22	145,777.08	0.18
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
	250,000.000	Local		101.494712	253,736.78	125.700589	314,251.47	60,514.69	0.08
		Base		101.494712	253,736.78	125.700589	314,251.47	60,514.69	0.08
00287YBR9	ABBVIE INC SR UNSECURED 144A 11/39 4.05					4.050000	21 Nov 2039		
	1,760,000.000	Local		103.541544	1,822,331.17	116.945989	2,058,249.41	235,918.24	0.52
		Base		103.541544	1,822,331.17	116.945989	2,058,249.41	235,918.24	0.52

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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
00287YBS7	ABBVIE INC SR UNSECURED 144A 11/49 4.25					4.250000	21 Nov 2049		
	3,120,000.000	Local	102.091993	3,185,270.17	121.216919	3,781,967.87	596,697.70	0.96	
		Base	102.091993	3,185,270.17	121.216919	3,781,967.87	596,697.70	0.96	
00287YBW8	ABBVIE INC SR UNSECURED 144A 11/29 3.2					3.200000	21 Nov 2029		
	1,440,000.000	Local	99.976312	1,439,658.89	110.039122	1,584,563.36	144,904.47	0.40	
		Base	99.976312	1,439,658.89	110.039122	1,584,563.36	144,904.47	0.40	
00287YCK3	ABBVIE INC SR UNSECURED 144A 03/35 4.55					4.550000	15 Mar 2035		
	350,000.000	Local	116.275454	406,964.09	121.270484	424,446.69	17,482.60	0.11	
		Base	116.275454	406,964.09	121.270484	424,446.69	17,482.60	0.11	
00287YCN7	ABBVIE INC SR UNSECURED 144A 03/45 4.75					4.750000	15 Mar 2045		
	31,000.000	Local	113.833677	35,288.44	124.274983	38,525.24	3,236.80	0.01	
		Base	113.833677	35,288.44	124.274983	38,525.24	3,236.80	0.01	
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
	400,000.000	Local	99.961398	399,845.59	119.750000	479,000.00	79,154.41	0.12	
		Base	99.961398	399,845.59	119.750000	479,000.00	79,154.41	0.12	
00772BAF8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/21 4.5					4.500000	15 May 2021		
	530,000.000	Local	97.166500	514,982.45	100.626177	533,318.74	18,336.29	0.14	
		Base	97.166500	514,982.45	100.626177	533,318.74	18,336.29	0.14	
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5					5.000000	01 Oct 2021		
	540,000.000	Local	96.163526	519,283.04	101.128459	546,093.68	26,810.64	0.14	
		Base	96.163526	519,283.04	101.128459	546,093.68	26,810.64	0.14	
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
	300,000.000	Local	99.205533	297,616.60	93.925747	281,777.24	-15,839.36	0.07	
		Base	99.205533	297,616.60	93.925747	281,777.24	-15,839.36	0.07	
00774MAH8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 12/21 4.45					4.450000	16 Dec 2021		
	240,000.000	Local	94.107154	225,857.17	100.993351	242,384.04	16,526.87	0.06	
		Base	94.107154	225,857.17	100.993351	242,384.04	16,526.87	0.06	
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
	860,000.000	Local	99.365000	854,539.00	100.011719	860,100.78	5,561.78	0.22	
		Base	99.365000	854,539.00	100.011719	860,100.78	5,561.78	0.22	

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00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047		
		563,000.000	Local 101.587449	571,937.34	112.814461	635,145.42	63,208.08	0.16
			Base 101.587449	571,937.34	112.814461	635,145.42	63,208.08	0.16
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75				7.750000	15 Apr 2021		
		350,000.000	Local 96.793194	338,776.18	100.000000	350,000.00	11,223.82	0.09
			Base 96.793194	338,776.18	100.000000	350,000.00	11,223.82	0.09
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
		880,000.000	Local 98.978618	871,011.84	100.171000	881,504.80	10,492.96	0.22
			Base 98.978618	871,011.84	100.171000	881,504.80	10,492.96	0.22
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	119.505000	143,406.00	23,406.00	0.04
			Base 100.000000	120,000.00	119.505000	143,406.00	23,406.00	0.04
01400EAB9	ALCON FINANCE CORP COMPANY GUAR 144A 09/29 3				3.000000	23 Sep 2029		
		560,000.000	Local 99.656643	558,077.20	105.696493	591,900.36	33,823.16	0.15
			Base 99.656643	558,077.20	105.696493	591,900.36	33,823.16	0.15
01400EAC7	ALCON FINANCE CORP COMPANY GUAR 144A 09/49 3.8				3.800000	23 Sep 2049		
		200,000.000	Local 99.824510	199,649.02	110.426393	220,852.79	21,203.77	0.06
			Base 99.824510	199,649.02	110.426393	220,852.79	21,203.77	0.06
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.500000	15 May 2067		
		110,000.000	Local 90.365227	99,401.75	121.237000	133,360.70	33,958.95	0.03
			Base 90.365227	99,401.75	121.237000	133,360.70	33,958.95	0.03
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.250000	09 Aug 2042		
		150,000.000	Local 95.826327	143,739.49	105.830217	158,745.33	15,005.84	0.04
			Base 95.826327	143,739.49	105.830217	158,745.33	15,005.84	0.04
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046		
		450,000.000	Local 98.669040	444,010.68	99.872305	449,425.37	5,414.69	0.11
			Base 98.669040	444,010.68	99.872305	449,425.37	5,414.69	0.11
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039		
		1,130,000.000	Local 104.232144	1,177,823.23	123.666703	1,397,433.74	219,610.51	0.36
			Base 104.232144	1,177,823.23	123.666703	1,397,433.74	219,610.51	0.35

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02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		1,630,000.000	Local	113.449067	1,849,219.80	131.159245	2,137,895.69	288,675.89	0.54
			Base	113.449067	1,849,219.80	131.159245	2,137,895.69	288,675.89	0.54
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059			
		820,000.000	Local	102.708937	842,213.28	133.379207	1,093,709.50	251,496.22	0.28
			Base	102.708937	842,213.28	133.379207	1,093,709.50	251,496.22	0.28
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037			
		310,000.000	Local	101.784342	315,531.46	123.820590	383,843.83	68,312.37	0.10
			Base	101.784342	315,531.46	123.820590	383,843.83	68,312.37	0.10
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047			
		700,000.000	Local	111.444151	780,109.06	130.088777	910,621.44	130,512.38	0.23
			Base	111.444151	780,109.06	130.088777	910,621.44	130,512.38	0.23
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5				2.500000	03 Jun 2050			
		1,260,000.000	Local	98.978753	1,247,132.29	102.661979	1,293,540.94	46,408.65	0.33
			Base	98.978753	1,247,132.29	102.661979	1,293,540.94	46,408.65	0.33
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375000	01 Mar 2035			
		200,000.000	Local	125.302965	250,605.93	145.529000	291,058.00	40,452.07	0.07
			Base	125.302965	250,605.93	145.529000	291,058.00	40,452.07	0.07
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125000	15 Nov 2037			
		130,000.000	Local	96.109754	124,942.68	140.210039	182,273.05	57,330.37	0.05
			Base	96.109754	124,942.68	140.210039	182,273.05	57,330.37	0.05
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25				6.250000	15 Mar 2087			
		125,000.000	Local	82.653160	103,316.45	97.000000	121,250.00	17,933.55	0.03
			Base	82.653160	103,316.45	97.000000	121,250.00	17,933.55	0.03
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5				4.500000	16 Jul 2044			
		80,000.000	Local	103.118050	82,494.44	116.497710	93,198.17	10,703.73	0.02
			Base	103.118050	82,494.44	116.497710	93,198.17	10,703.73	0.02
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75				4.750000	01 Apr 2048			
		240,000.000	Local	99.704621	239,291.09	120.571732	289,372.16	50,081.07	0.07
			Base	99.704621	239,291.09	120.571732	289,372.16	50,081.07	0.07

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026874DR5	AMERICAN INTL GROUP SR UNSECURED 06/30 3.4					3.400000	30 Jun 2030		
	960,000.000	Local		100.092741	960,890.31	108.116260	1,037,916.10	77,025.79	0.26
		Base		100.092741	960,890.31	108.116260	1,037,916.10	77,025.79	0.26
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
	130,000.000	Local		97.963292	127,352.28	124.416671	161,741.67	34,389.39	0.04
		Base		97.963292	127,352.28	124.416671	161,741.67	34,389.39	0.04
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	237,000.000	Local		104.177705	246,901.16	133.315581	315,957.93	69,056.77	0.08
		Base		104.177705	246,901.16	133.315581	315,957.93	69,056.77	0.08
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	270,000.000	Local		101.289681	273,482.14	111.301409	300,513.80	27,031.66	0.08
		Base		101.289681	273,482.14	111.301409	300,513.80	27,031.66	0.08
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	400,000.000	Local		99.713670	398,854.68	106.912232	427,648.93	28,794.25	0.11
		Base		99.713670	398,854.68	106.912232	427,648.93	28,794.25	0.11
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
	140,000.000	Local		96.879129	135,630.78	117.807401	164,930.36	29,299.58	0.04
		Base		96.879129	135,630.78	117.807401	164,930.36	29,299.58	0.04
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	300,000.000	Local		95.746090	287,238.27	122.368534	367,105.60	79,867.33	0.09
		Base		95.746090	287,238.27	122.368534	367,105.60	79,867.33	0.09
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439					4.439000	06 Oct 2048		
	107,000.000	Local		105.188664	112,551.87	115.366468	123,442.12	10,890.25	0.03
		Base		105.188664	112,551.87	115.366468	123,442.12	10,890.25	0.03
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,680,000.000	Local		114.094415	1,916,786.18	133.318929	2,239,758.01	322,971.83	0.57
		Base		114.094415	1,916,786.18	133.318929	2,239,758.01	322,971.83	0.57
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	1,820,000.000	Local		103.831742	1,889,737.71	142.308124	2,590,007.86	700,270.15	0.66
		Base		103.831742	1,889,737.71	142.308124	2,590,007.86	700,270.15	0.66

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035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
	610,000.000	Local		102.521748	625,382.66	113.555573	692,689.00	67,306.34	0.18
		Base		102.521748	625,382.66	113.555573	692,689.00	67,306.34	0.18
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	250,000.000	Local		99.454700	248,636.75	117.061670	292,654.18	44,017.43	0.07
		Base		99.454700	248,636.75	117.061670	292,654.18	44,017.43	0.07
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375					4.375000	01 Dec 2047		
	130,000.000	Local		101.193638	131,551.73	124.428712	161,757.33	30,205.60	0.04
		Base		101.193638	131,551.73	124.428712	161,757.33	30,205.60	0.04
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
	270,000.000	Local		104.770544	282,880.47	127.170730	343,360.97	60,480.50	0.09
		Base		104.770544	282,880.47	127.170730	343,360.97	60,480.50	0.09
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
	28,000.000	Local		115.532393	32,349.07	89.874797	25,164.94	-7,184.13	0.01
		Base		115.532393	32,349.07	89.874797	25,164.94	-7,184.13	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	110,000.000	Local		100.814755	110,896.23	82.155163	90,370.68	-20,525.55	0.02
		Base		100.814755	110,896.23	82.155163	90,370.68	-20,525.55	0.02
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	590,000.000	Local		101.595286	599,412.19	81.611744	481,509.29	-117,902.90	0.12
		Base		101.595286	599,412.19	81.611744	481,509.29	-117,902.90	0.12
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	570,000.000	Local		95.627949	545,079.31	76.032572	433,385.66	-111,693.65	0.11
		Base		95.627949	545,079.31	76.032572	433,385.66	-111,693.65	0.11
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	240,000.000	Local		102.532796	246,078.71	79.793620	191,504.69	-54,574.02	0.05
		Base		102.532796	246,078.71	79.793620	191,504.69	-54,574.02	0.05
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
	370,000.000	Local		93.526757	346,049.00	116.708068	431,819.85	85,770.85	0.11
		Base		93.526757	346,049.00	116.708068	431,819.85	85,770.85	0.11

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037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.850000	04 Aug 2046		
		80,000.000	Local 100.901338	80,721.07	124.662984	99,730.39	19,009.32	0.03
			Base 100.901338	80,721.07	124.662984	99,730.39	19,009.32	0.03
037833DW7	APPLE INC SR UNSECURED 05/50 2.65				2.650000	11 May 2050		
		1,780,000.000	Local 99.744316	1,775,448.82	104.747269	1,864,501.39	89,052.57	0.47
			Base 99.744316	1,775,448.82	104.747269	1,864,501.39	89,052.57	0.47
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25				7.250000	15 Oct 2039		
		290,000.000	Local 115.443583	334,786.39	119.500000	346,550.00	11,763.61	0.09
			Base 115.443583	334,786.39	119.500000	346,550.00	11,763.61	0.09
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 7				7.000000	01 Mar 2041		
		200,000.000	Local 111.353880	222,707.76	116.955000	233,910.00	11,202.24	0.06
			Base 111.353880	222,707.76	116.955000	233,910.00	11,202.24	0.06
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					22 Apr 2046		
		940,000.000	Local 103.287250	970,900.15	38.701000	363,789.40	-607,110.75	0.09
			Base 103.287250	970,900.15	38.701000	363,789.40	-607,110.75	0.09
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875					26 Jan 2027		
		620,000.000	Local 84.805052	525,791.32	39.900000	247,380.00	-278,411.32	0.06
			Base 84.805052	525,791.32	39.900000	247,380.00	-278,411.32	0.06
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875					11 Jan 2028		
		2,310,000.000	Local 84.202424	1,945,075.99	39.700000	917,070.00	-1,028,005.99	0.23
			Base 84.202424	1,945,075.99	39.700000	917,070.00	-1,028,005.99	0.23
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					11 Jan 2048		
		50,000.000	Local 99.084360	49,542.18	38.701000	19,350.50	-30,191.68	0.00
			Base 99.084360	49,542.18	38.701000	19,350.50	-30,191.68	0.00
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35				5.350000	01 Sep 2040		
		3,000.000	Local 107.024667	3,210.74	125.720887	3,771.63	560.89	0.00
			Base 107.024667	3,210.74	125.720887	3,771.63	560.89	0.00
05367AAD5	AVIATION CAPITAL GROUP SR UNSECURED 144A 04/21 6.75				6.750000	06 Apr 2021		
		180,000.000	Local 91.496717	164,694.09	100.260945	180,469.70	15,775.61	0.05
			Base 91.496717	164,694.09	100.260945	180,469.70	15,775.61	0.05

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05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
	370,000.000	Local		100.025405	370,094.00	92.485746	342,197.26	-27,896.74	0.09
		Base		100.025405	370,094.00	92.485746	342,197.26	-27,896.74	0.09
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
	300,000.000	Local		99.981200	299,943.60	86.881792	260,645.38	-39,298.22	0.07
		Base		99.981200	299,943.60	86.881792	260,645.38	-39,298.22	0.07
05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375					4.375000	01 May 2026		
	150,000.000	Local		99.596433	149,394.65	84.086723	126,130.08	-23,264.57	0.03
		Base		99.596433	149,394.65	84.086723	126,130.08	-23,264.57	0.03
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	120,000.000	Local		101.692742	122,031.29	109.110786	130,932.94	8,901.65	0.03
		Base		101.692742	122,031.29	109.110786	130,932.94	8,901.65	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	480,000.000	Local		101.411342	486,774.44	108.578192	521,175.32	34,400.88	0.13
		Base		101.411342	486,774.44	108.578192	521,175.32	34,400.88	0.13
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.750000	19 Oct 2075		
	600,000.000	Local		105.209227	631,255.36	115.470000	692,820.00	61,564.64	0.18
		Base		105.209227	631,255.36	115.470000	692,820.00	61,564.64	0.18
05565AGF4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	350,000.000	Local		100.000000	350,000.00	108.562000	379,967.00	29,967.00	0.10
		Base		100.000000	350,000.00	108.562000	379,967.00	29,967.00	0.10
05875MAC6	BALLYROCK LTD BALLY 2019 2A A1B 144A					2.126630	20 Nov 2030		
	720,000.000	Local		100.000000	720,000.00	99.200300	714,242.16	-5,757.84	0.18
	Original Face:	720,000.000	Base	100.000000	720,000.00	99.200300	714,242.16	-5,757.84	0.18
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	300,000.000	Local		105.095200	315,285.60	95.342000	286,026.00	-29,259.60	0.07
		Base		105.095200	315,285.60	95.342000	286,026.00	-29,259.60	0.07
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306					3.306000	27 Jun 2029		
	200,000.000	Local		100.000000	200,000.00	107.935013	215,870.03	15,870.03	0.05
		Base		100.000000	200,000.00	107.935013	215,870.03	15,870.03	0.05

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05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	200,000.000	Local		100.000000	200,000.00	103.631505	207,263.01	7,263.01	0.05
		Base		100.000000	200,000.00	103.631505	207,263.01	7,263.01	0.05
05971KAF6	BANCO SANTANDER SA SR UNSECURED 05/30 3.49					3.490000	28 May 2030		
	400,000.000	Local		100.000000	400,000.00	107.380571	429,522.28	29,522.28	0.11
		Base		100.000000	400,000.00	107.380571	429,522.28	29,522.28	0.11
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	1,000,000.000	Local		112.089005	1,120,890.05	137.869600	1,378,696.00	257,805.95	0.35
		Base		112.089005	1,120,890.05	137.869600	1,378,696.00	257,805.95	0.35
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
	1,010,000.000	Local		107.816444	1,088,946.08	129.556071	1,308,516.32	219,570.24	0.33
		Base		107.816444	1,088,946.08	129.556071	1,308,516.32	219,570.24	0.33
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	230,000.000	Local		100.128178	230,294.81	117.946586	271,277.15	40,982.34	0.07
		Base		100.128178	230,294.81	117.946586	271,277.15	40,982.34	0.07
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	470,000.000	Local		108.400930	509,484.37	116.433350	547,236.75	37,752.38	0.14
		Base		108.400930	509,484.37	116.433350	547,236.75	37,752.38	0.14
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	470,000.000	Local		101.462257	476,872.61	129.230308	607,382.45	130,509.84	0.15
		Base		101.462257	476,872.61	129.230308	607,382.45	130,509.84	0.15
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	1,290,000.000	Local		108.648976	1,401,571.79	125.306142	1,616,449.23	214,877.44	0.41
		Base		108.648976	1,401,571.79	125.306142	1,616,449.23	214,877.44	0.41
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
	540,000.000	Local		100.000000	540,000.00	101.625000	548,775.00	8,775.00	0.14
		Base		100.000000	540,000.00	101.625000	548,775.00	8,775.00	0.14
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	490,000.000	Local		100.271155	491,328.66	103.625000	507,762.50	16,433.84	0.13
		Base		100.271155	491,328.66	103.625000	507,762.50	16,433.84	0.13

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06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		1,790,000.000	Local	103.608125	1,854,585.44	113.521418	2,032,033.38	177,447.94	0.52
			Base	103.608125	1,854,585.44	113.521418	2,032,033.38	177,447.94	0.51
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625				7.625000	21 Nov 2022			
		250,000.000	Local	106.830784	267,076.96	108.877149	272,192.87	5,115.91	0.07
			Base	106.830784	267,076.96	108.877149	272,192.87	5,115.91	0.07
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043			
		550,000.000	Local	118.409704	651,253.37	141.270846	776,989.65	125,736.28	0.20
			Base	118.409704	651,253.37	141.270846	776,989.65	125,736.28	0.20
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039			
		390,000.000	Local	113.976887	444,509.86	134.245446	523,557.24	79,047.38	0.13
			Base	113.976887	444,509.86	134.245446	523,557.24	79,047.38	0.13
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		508,000.000	Local	107.511409	546,157.96	123.141902	625,560.86	79,402.90	0.16
			Base	107.511409	546,157.96	123.141902	625,560.86	79,402.90	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875000	15 May 2044			
		21,000.000	Local	108.803857	22,848.81	123.653848	25,967.31	3,118.50	0.01
			Base	108.803857	22,848.81	123.653848	25,967.31	3,118.50	0.01
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669000	06 Jun 2047			
		510,000.000	Local	111.836982	570,368.61	122.618420	625,353.94	54,985.33	0.16
			Base	111.836982	570,368.61	122.618420	625,353.94	54,985.33	0.16
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2				4.200000	15 Aug 2048			
		1,040,000.000	Local	106.320157	1,105,729.63	127.822293	1,329,351.85	223,622.22	0.34
			Base	106.320157	1,105,729.63	127.822293	1,329,351.85	223,622.22	0.34
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.000000	15 Jun 2044			
		110,000.000	Local	98.717136	108,588.85	123.056906	135,362.60	26,773.75	0.03
			Base	98.717136	108,588.85	123.056906	135,362.60	26,773.75	0.03
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR				3.052000	13 Jan 2031			
		740,000.000	Local	99.917276	739,387.84	105.329311	779,436.90	40,049.06	0.20
			Base	99.917276	739,387.84	105.329311	779,436.90	40,049.06	0.20

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097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125000	15 Feb 2033			
		70,000.000	Local	103.086471	72,160.53	118.118766	82,683.14	10,522.61	0.02
			Base	103.086471	72,160.53	118.118766	82,683.14	10,522.61	0.02
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875000	15 Mar 2039			
		200,000.000	Local	143.691025	287,382.05	125.854682	251,709.36	-35,672.69	0.06
			Base	143.691025	287,382.05	125.854682	251,709.36	-35,672.69	0.06
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875000	15 Feb 2040			
		50,000.000	Local	120.981340	60,490.67	111.742878	55,871.44	-4,619.23	0.01
			Base	120.981340	60,490.67	111.742878	55,871.44	-4,619.23	0.01
097023CK9	BOEING CO SR UNSECURED 05/49 3.9				3.900000	01 May 2049			
		690,000.000	Local	98.399197	678,954.46	91.881018	633,979.02	-44,975.44	0.16
			Base	98.399197	678,954.46	91.881018	633,979.02	-44,975.44	0.16
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050			
		50,000.000	Local	99.168800	49,584.40	89.790559	44,895.28	-4,689.12	0.01
			Base	99.168800	49,584.40	89.790559	44,895.28	-4,689.12	0.01
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059			
		1,100,000.000	Local	101.608558	1,117,694.14	87.632027	963,952.30	-153,741.84	0.25
			Base	101.608558	1,117,694.14	87.632027	963,952.30	-153,741.84	0.24
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		320,000.000	Local	100.000000	320,000.00	113.841380	364,292.42	44,292.42	0.09
			Base	100.000000	320,000.00	113.841380	364,292.42	44,292.42	0.09
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		720,000.000	Local	99.817354	718,684.95	118.098565	850,309.67	131,624.72	0.22
			Base	99.817354	718,684.95	118.098565	850,309.67	131,624.72	0.22
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		320,000.000	Local	100.000000	320,000.00	118.589166	379,485.33	59,485.33	0.10
			Base	100.000000	320,000.00	118.589166	379,485.33	59,485.33	0.10
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050			
		2,870,000.000	Local	98.052751	2,814,113.95	98.266338	2,820,243.90	6,129.95	0.72
			Base	98.052751	2,814,113.95	98.266338	2,820,243.90	6,129.95	0.71

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110122BT4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/44 4.625					4.625000	15 May 2044		
	90,000.000	Local		119.862744	107,876.47	133.001545	119,701.39	11,824.92	0.03
		Base		119.862744	107,876.47	133.001545	119,701.39	11,824.92	0.03
110122BU1	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 08/45 5					5.000000	15 Aug 2045		
	260,000.000	Local		127.140135	330,564.35	139.590944	362,936.45	32,372.10	0.09
		Base		127.140135	330,564.35	139.590944	362,936.45	32,372.10	0.09
110122BV9	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local		117.618243	82,332.77	132.056446	92,439.51	10,106.74	0.02
		Base		117.618243	82,332.77	132.056446	92,439.51	10,106.74	0.02
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4					3.400000	26 Jul 2029		
	200,000.000	Local		99.252655	198,505.31	116.500543	233,001.09	34,495.78	0.06
		Base		99.252655	198,505.31	116.500543	233,001.09	34,495.78	0.06
110122CD8	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 10/49 4.25					4.250000	26 Oct 2049		
	1,270,000.000	Local		112.047779	1,423,006.79	131.919483	1,675,377.43	252,370.64	0.43
		Base		112.047779	1,423,006.79	131.919483	1,675,377.43	252,370.64	0.42
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	260,000.000	Local		139.268742	362,098.73	163.144852	424,176.62	62,077.89	0.11
		Base		139.268742	362,098.73	163.144852	424,176.62	62,077.89	0.11
11135FAP6	BROADCOM INC COMPANY GUAR 144A 11/30 4.15					4.150000	15 Nov 2030		
	550,000.000	Local		99.890253	549,396.39	108.668174	597,674.96	48,278.57	0.15
		Base		99.890253	549,396.39	108.668174	597,674.96	48,278.57	0.15
11135FAR2	BROADCOM INC COMPANY GUAR 144A 11/32 4.3					4.300000	15 Nov 2032		
	960,000.000	Local		99.875131	958,801.26	109.717852	1,053,291.38	94,490.12	0.27
		Base		99.875131	958,801.26	109.717852	1,053,291.38	94,490.12	0.27
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
	280,000.000	Local		103.176732	288,894.85	130.785779	366,200.18	77,305.33	0.09
		Base		103.176732	288,894.85	130.785779	366,200.18	77,305.33	0.09
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
	30,000.000	Local		99.525167	29,857.55	130.668861	39,200.66	9,343.11	0.01
		Base		99.525167	29,857.55	130.668861	39,200.66	9,343.11	0.01

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4				7.400000	01 Dec 2031		
		40,000.000	Local 133.598750	53,439.50	147.567201	59,026.88	5,587.38	0.02
			Base 133.598750	53,439.50	147.567201	59,026.88	5,587.38	0.01
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5				4.500000	01 May 2032		
		1,300,000.000	Local 100.000000	1,300,000.00	101.250000	1,316,250.00	16,250.00	0.33
			Base 100.000000	1,300,000.00	101.250000	1,316,250.00	16,250.00	0.33
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
		1,410,000.000	Local 107.085170	1,509,900.89	126.710671	1,786,620.46	276,719.57	0.45
			Base 107.085170	1,509,900.89	126.710671	1,786,620.46	276,719.57	0.45
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048		
		1,550,000.000	Local 109.381146	1,695,407.76	131.811371	2,043,076.25	347,668.49	0.52
			Base 109.381146	1,695,407.76	131.811371	2,043,076.25	347,668.49	0.52
125523BJ8	CIGNA CORP COMPANY GUAR 144A 10/47 3.875				3.875000	15 Oct 2047		
		100,000.000	Local 95.772010	95,772.01	114.331549	114,331.55	18,559.54	0.03
			Base 95.772010	95,772.01	114.331549	114,331.55	18,559.54	0.03
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2				3.200000	15 Mar 2040		
		140,000.000	Local 99.854543	139,796.36	105.932103	148,304.94	8,508.58	0.04
			Base 99.854543	139,796.36	105.932103	148,304.94	8,508.58	0.04
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050		
		420,000.000	Local 99.814055	419,219.03	107.614298	451,980.05	32,761.02	0.11
			Base 99.814055	419,219.03	107.614298	451,980.05	32,761.02	0.11
12572QAH8	CME GROUP INC SR UNSECURED 06/48 4.15				4.150000	15 Jun 2048		
		220,000.000	Local 99.557359	219,026.19	134.067242	294,947.93	75,921.74	0.08
			Base 99.557359	219,026.19	134.067242	294,947.93	75,921.74	0.07
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.300000	05 Dec 2043		
		210,000.000	Local 103.798133	217,976.08	130.777142	274,632.00	56,655.92	0.07
			Base 103.798133	217,976.08	130.777142	274,632.00	56,655.92	0.07
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		520,000.000	Local 107.933077	561,252.00	128.849925	670,019.61	108,767.61	0.17
			Base 107.933077	561,252.00	128.849925	670,019.61	108,767.61	0.17

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126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038			
		2,000,000.000	Local	106.543846	2,130,876.91	124.260194	2,485,203.88	354,326.97	0.63
			Base	106.543846	2,130,876.91	124.260194	2,485,203.88	354,326.97	0.63
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048			
		2,260,000.000	Local	103.747544	2,344,694.50	130.989263	2,960,357.34	615,662.84	0.75
			Base	103.747544	2,344,694.50	130.989263	2,960,357.34	615,662.84	0.75
126650DF4	CVS HEALTH CORP SR UNSECURED 08/26 3				3.000000	15 Aug 2026			
		180,000.000	Local	99.899889	179,819.80	109.444325	196,999.79	17,179.99	0.05
			Base	99.899889	179,819.80	109.444325	196,999.79	17,179.99	0.05
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25				3.250000	15 Aug 2029			
		360,000.000	Local	99.164736	356,993.05	110.487870	397,756.33	40,763.28	0.10
			Base	99.164736	356,993.05	110.487870	397,756.33	40,763.28	0.10
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.700000	01 Nov 2111			
		150,000.000	Local	99.087820	148,631.73	142.047027	213,070.54	64,438.81	0.05
			Base	99.087820	148,631.73	142.047027	213,070.54	64,438.81	0.05
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65				3.650000	01 Sep 2119			
		490,000.000	Local	99.747153	488,761.05	110.457142	541,240.00	52,478.95	0.14
			Base	99.747153	488,761.05	110.457142	541,240.00	52,478.95	0.14
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5				7.500000	01 Apr 2034			
		390,000.000	Local	143.327223	558,976.17	163.074000	635,988.60	77,012.43	0.16
			Base	143.327223	558,976.17	163.074000	635,988.60	77,012.43	0.16
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.550000	01 Apr 2039			
		1,295,000.000	Local	145.633714	1,885,956.60	178.069000	2,305,993.55	420,036.95	0.59
			Base	145.633714	1,885,956.60	178.069000	2,305,993.55	420,036.95	0.58
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.300000	01 Oct 2039			
		220,000.000	Local	108.194018	238,026.84	167.184000	367,804.80	129,777.96	0.09
			Base	108.194018	238,026.84	167.184000	367,804.80	129,777.96	0.09
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035			
		200,000.000	Local	102.948535	205,897.07	110.253535	220,507.07	14,610.00	0.06
			Base	102.948535	205,897.07	110.253535	220,507.07	14,610.00	0.06

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133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701					3.701000	15 Jan 2039		
	200,000.000	Local		100.000000	200,000.00	107.342445	214,684.89	14,684.89	0.05
		Base		100.000000	200,000.00	107.342445	214,684.89	14,684.89	0.05
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
	500,000.000	Local		110.995612	554,978.06	119.757765	598,788.83	43,810.77	0.15
		Base		110.995612	554,978.06	119.757765	598,788.83	43,810.77	0.15
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.650000	15 Sep 2048		
	180,000.000	Local		99.916100	179,848.98	120.816656	217,469.98	37,621.00	0.06
		Base		99.916100	179,848.98	120.816656	217,469.98	37,621.00	0.06
14314DAA1	CARLYLE FINANCE SUB LLC COMPANY GUAR 144A 09/29 3.5					3.500000	19 Sep 2029		
	160,000.000	Local		99.851556	159,762.49	103.666899	165,867.04	6,104.55	0.04
		Base		99.851556	159,762.49	103.666899	165,867.04	6,104.55	0.04
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
	160,000.000	Local		106.992394	171,187.83	120.391481	192,626.37	21,438.54	0.05
		Base		106.992394	171,187.83	120.391481	192,626.37	21,438.54	0.05
14448CAA2	CARRIER GLOBAL CORP SR UNSECURED 144A 02/30 2.722					2.722000	15 Feb 2030		
	430,000.000	Local		99.992242	429,966.64	100.434250	431,867.28	1,900.64	0.11
		Base		99.992242	429,966.64	100.434250	431,867.28	1,900.64	0.11
14448CAB0	CARRIER GLOBAL CORP SR UNSECURED 144A 04/40 3.377					3.377000	05 Apr 2040		
	870,000.000	Local		96.468780	839,278.39	97.640245	849,470.13	10,191.74	0.22
		Base		96.468780	839,278.39	97.640245	849,470.13	10,191.74	0.22
14448CAC8	CARRIER GLOBAL CORP SR UNSECURED 144A 04/50 3.577					3.577000	05 Apr 2050		
	990,000.000	Local		100.277969	992,751.89	98.431164	974,468.52	-18,283.37	0.25
		Base		100.277969	992,751.89	98.431164	974,468.52	-18,283.37	0.25
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
	440,000.000	Local		96.969123	426,664.14	104.001489	457,606.55	30,942.41	0.12
		Base		96.969123	426,664.14	104.001489	457,606.55	30,942.41	0.12
15135BAP6	CENTENE CORP SR UNSECURED 01/25 4.75					4.750000	15 Jan 2025		
	470,000.000	Local		102.370043	481,139.20	102.377000	481,171.90	32.70	0.12
		Base		102.370043	481,139.20	102.377000	481,171.90	32.70	0.12

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15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	200,000.000	Local		99.210585	198,421.17	103.191000	206,382.00	7,960.83	0.05
		Base		99.210585	198,421.17	103.191000	206,382.00	7,960.83	0.05
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	740,000.000	Local		101.707201	752,633.29	105.500000	780,700.00	28,066.71	0.20
		Base		101.707201	752,633.29	105.500000	780,700.00	28,066.71	0.20
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
	1,090,000.000	Local		100.098074	1,091,069.01	100.971000	1,100,583.90	9,514.89	0.28
		Base		100.098074	1,091,069.01	100.971000	1,100,583.90	9,514.89	0.28
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
	240,000.000	Local		103.720892	248,930.14	127.104648	305,051.16	56,121.02	0.08
		Base		103.720892	248,930.14	127.104648	305,051.16	56,121.02	0.08
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
	250,000.000	Local		100.016484	250,041.21	126.960704	317,401.76	67,360.55	0.08
		Base		100.016484	250,041.21	126.960704	317,401.76	67,360.55	0.08
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	1,640,000.000	Local		103.652824	1,699,906.31	118.091729	1,936,704.36	236,798.05	0.49
		Base		103.652824	1,699,906.31	118.091729	1,936,704.36	236,798.05	0.49
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	2,380,000.000	Local		109.897116	2,615,551.36	124.484851	2,962,739.45	347,188.09	0.75
		Base		109.897116	2,615,551.36	124.484851	2,962,739.45	347,188.09	0.75
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	220,000.000	Local		100.165414	220,363.91	101.176631	222,588.59	2,224.68	0.06
		Base		100.165414	220,363.91	101.176631	222,588.59	2,224.68	0.06
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	120,000.000	Local		106.003483	127,204.18	102.781174	123,337.41	-3,866.77	0.03
		Base		106.003483	127,204.18	102.781174	123,337.41	-3,866.77	0.03
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	670,000.000	Local		123.614746	828,218.80	137.113372	918,659.59	90,440.79	0.23
		Base		123.614746	828,218.80	137.113372	918,659.59	90,440.79	0.23

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172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125000	25 Aug 2036			
		212,000.000	Local	93.684693	198,611.55	133.036466	282,037.31	83,425.76	0.07
			Base	93.684693	198,611.55	133.036466	282,037.31	83,425.76	0.07
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039			
		1,670,000.000	Local	155.258129	2,592,810.76	173.181727	2,892,134.84	299,324.08	0.74
			Base	155.258129	2,592,810.76	173.181727	2,892,134.84	299,324.08	0.73
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025			
		140,000.000	Local	103.630157	145,082.22	118.581869	166,014.62	20,932.40	0.04
			Base	103.630157	145,082.22	118.581869	166,014.62	20,932.40	0.04
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048			
		900,000.000	Local	115.161428	1,036,452.85	130.889831	1,178,008.48	141,555.63	0.30
			Base	115.161428	1,036,452.85	130.889831	1,178,008.48	141,555.63	0.30
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625000	01 Dec 2036			
		450,000.000	Local	117.392298	528,265.34	136.990947	616,459.26	88,193.92	0.16
			Base	117.392298	528,265.34	136.990947	616,459.26	88,193.92	0.16
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623000	15 Nov 2043			
		390,000.000	Local	115.018267	448,571.24	145.328308	566,780.40	118,209.16	0.14
			Base	115.018267	448,571.24	145.328308	566,780.40	118,209.16	0.14
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858000	01 Jan 2114			
		30,000.000	Local	100.000000	30,000.00	141.929951	42,578.99	12,578.99	0.01
			Base	100.000000	30,000.00	141.929951	42,578.99	12,578.99	0.01
191216CP3	COCA COLA CO/THE SR UNSECURED 03/40 4.125				4.125000	25 Mar 2040			
		150,000.000	Local	99.825520	149,738.28	126.967748	190,451.62	40,713.34	0.05
			Base	99.825520	149,738.28	126.967748	190,451.62	40,713.34	0.05
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2				4.200000	25 Mar 2050			
		350,000.000	Local	99.360874	347,763.06	130.587881	457,057.58	109,294.52	0.12
			Base	99.360874	347,763.06	130.587881	457,057.58	109,294.52	0.12
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040			
		80,000.000	Local	101.259100	81,007.28	103.405161	82,724.13	1,716.85	0.02
			Base	101.259100	81,007.28	103.405161	82,724.13	1,716.85	0.02

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191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050			
		320,000.000	Local	97.207709	311,064.67	100.914226	322,925.52	11,860.85	0.08
			Base	97.207709	311,064.67	100.914226	322,925.52	11,860.85	0.08
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125000	18 Jan 2041			
		590,000.000	Local	118.087822	696,718.15	124.850000	736,615.00	39,896.85	0.19
			Base	118.087822	696,718.15	124.850000	736,615.00	39,896.85	0.19
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033			
		110,000.000	Local	129.231355	142,154.49	152.493831	167,743.21	25,588.72	0.04
			Base	129.231355	142,154.49	152.493831	167,743.21	25,588.72	0.04
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.400000	15 May 2038			
		389,000.000	Local	127.908866	497,565.49	149.009672	579,647.62	82,082.13	0.15
			Base	127.908866	497,565.49	149.009672	579,647.62	82,082.13	0.15
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.650000	15 Jul 2042			
		250,000.000	Local	107.838056	269,595.14	128.809260	322,023.15	52,428.01	0.08
			Base	107.838056	269,595.14	128.809260	322,023.15	52,428.01	0.08
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969000	01 Nov 2047			
		300,000.000	Local	87.447110	262,341.33	118.567367	355,702.10	93,360.77	0.09
			Base	87.447110	262,341.33	118.567367	355,702.10	93,360.77	0.09
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999000	01 Nov 2049			
		1,003,000.000	Local	108.539300	1,088,649.18	120.763816	1,211,261.07	122,611.89	0.31
			Base	108.539300	1,088,649.18	120.763816	1,211,261.07	122,611.89	0.31
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049				4.049000	01 Nov 2052			
		686,000.000	Local	99.466069	682,337.23	122.696778	841,699.90	159,362.67	0.21
			Base	99.466069	682,337.23	122.696778	841,699.90	159,362.67	0.21
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6				4.600000	15 Oct 2038			
		2,180,000.000	Local	106.494973	2,321,590.41	127.164567	2,772,187.56	450,597.15	0.71
			Base	106.494973	2,321,590.41	127.164567	2,772,187.56	450,597.15	0.70
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048			
		200,000.000	Local	106.246830	212,493.66	134.492188	268,984.38	56,490.72	0.07
			Base	106.246830	212,493.66	134.492188	268,984.38	56,490.72	0.07

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 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	
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95				4.950000	15 Oct 2058			
		950,000.000	Local	101.440420	963,683.99	142.227757	1,351,163.69	387,479.70	0.34
			Base	101.440420	963,683.99	142.227757	1,351,163.69	387,479.70	0.34
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		150,000.000	Local	100.631660	150,947.49	122.540267	183,810.40	32,862.91	0.05
			Base	100.631660	150,947.49	122.540267	183,810.40	32,862.91	0.05
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030			
		70,000.000	Local	99.826929	69,878.85	114.200521	79,940.36	10,061.51	0.02
			Base	99.826929	69,878.85	114.200521	79,940.36	10,061.51	0.02
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040			
		200,000.000	Local	99.460830	198,921.66	117.088990	234,177.98	35,256.32	0.06
			Base	99.460830	198,921.66	117.088990	234,177.98	35,256.32	0.06
202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743				3.743000	12 Sep 2039			
		420,000.000	Local	100.000000	420,000.00	107.419537	451,162.06	31,162.06	0.11
			Base	100.000000	420,000.00	107.419537	451,162.06	31,162.06	0.11
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4				4.000000	01 Mar 2048			
		340,000.000	Local	101.694426	345,761.05	121.653495	413,621.88	67,860.83	0.11
			Base	101.694426	345,761.05	121.653495	413,621.88	67,860.83	0.10
20605PAJ0	CONCHO RESOURCES INC COMPANY GUAR 10/47 4.875				4.875000	01 Oct 2047			
		120,000.000	Local	108.337858	130,005.43	112.163143	134,595.77	4,590.34	0.03
			Base	108.337858	130,005.43	112.163143	134,595.77	4,590.34	0.03
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85				4.850000	15 Aug 2048			
		150,000.000	Local	111.197280	166,795.92	112.876756	169,315.13	2,519.21	0.04
			Base	111.197280	166,795.92	112.876756	169,315.13	2,519.21	0.04
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3				4.300000	15 Apr 2044			
		40,000.000	Local	100.000000	40,000.00	128.025745	51,210.30	11,210.30	0.01
			Base	100.000000	40,000.00	128.025745	51,210.30	11,210.30	0.01
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029			
		160,000.000	Local	110.747656	177,196.25	139.365674	222,985.08	45,788.83	0.06
			Base	110.747656	177,196.25	139.365674	222,985.08	45,788.83	0.06

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210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
	360,000.000	Local	97.904303	352,455.49	96.198751	346,315.50	-6,139.99	0.09	
		Base	97.904303	352,455.49	96.198751	346,315.50	-6,139.99	0.09	
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	510,000.000	Local	101.377671	517,026.12	79.625000	406,087.50	-110,938.62	0.10	
		Base	101.377671	517,026.12	79.625000	406,087.50	-110,938.62	0.10	
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	150,000.000	Local	100.000000	150,000.00	88.022000	132,033.00	-17,967.00	0.03	
		Base	100.000000	150,000.00	88.022000	132,033.00	-17,967.00	0.03	
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045		
	730,000.000	Local	111.620789	814,831.76	136.901415	999,380.33	184,548.57	0.25	
		Base	111.620789	814,831.76	136.901415	999,380.33	184,548.57	0.25	
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
	429,000.000	Local	97.000000	416,130.00	97.500000	418,275.00	2,145.00	0.11	
		Base	97.000000	416,130.00	97.500000	418,275.00	2,145.00	0.11	
219350BP9	CORNING INC SR UNSECURED 11/49 3.9					3.900000	15 Nov 2049		
	260,000.000	Local	99.723088	259,280.03	108.579760	282,307.38	23,027.35	0.07	
		Base	99.723088	259,280.03	108.579760	282,307.38	23,027.35	0.07	
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	210,000.000	Local	99.857171	209,700.06	100.982525	212,063.30	2,363.24	0.05	
		Base	99.857171	209,700.06	100.982525	212,063.30	2,363.24	0.05	
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	300,000.000	Local	99.798030	299,394.09	101.326368	303,979.10	4,585.01	0.08	
		Base	99.798030	299,394.09	101.326368	303,979.10	4,585.01	0.08	
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	290,000.000	Local	109.689731	318,100.22	114.125000	330,962.50	12,862.28	0.08	
		Base	109.689731	318,100.22	114.125000	330,962.50	12,862.28	0.08	
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	1,400,000.000	Local	101.825531	1,425,557.43	101.550000	1,421,700.00	-3,857.43	0.36	
		Base	101.825531	1,425,557.43	101.550000	1,421,700.00	-3,857.43	0.36	

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225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	810,000.000	Local	102.542891	830,597.42	113.985477	923,282.36	92,684.94	0.23	
		Base	102.542891	830,597.42	113.985477	923,282.36	92,684.94	0.23	
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
	120,000.000	Local	122.831433	147,397.72	151.037392	181,244.87	33,847.15	0.05	
		Base	122.831433	147,397.72	151.037392	181,244.87	33,847.15	0.05	
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
	180,000.000	Local	99.813461	179,664.23	110.469916	198,845.85	19,181.62	0.05	
		Base	99.813461	179,664.23	110.469916	198,845.85	19,181.62	0.05	
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
	10,000.000	Local	99.759000	9,975.90	112.663934	11,266.39	1,290.49	0.00	
		Base	99.759000	9,975.90	112.663934	11,266.39	1,290.49	0.00	
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	170,000.000	Local	94.750482	161,075.82	69.414065	118,003.91	-43,071.91	0.03	
		Base	94.750482	161,075.82	69.414065	118,003.91	-43,071.91	0.03	
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local	99.948943	229,882.57	118.012255	271,428.19	41,545.62	0.07	
		Base	99.948943	229,882.57	118.012255	271,428.19	41,545.62	0.07	
23338VAM8	DTE ELECTRIC CO 1ST MORTGAGE 03/31 2.625					2.625000	01 Mar 2031		
	10,000.000	Local	99.835000	9,983.50	108.277734	10,827.77	844.27	0.00	
		Base	99.835000	9,983.50	108.277734	10,827.77	844.27	0.00	
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6					2.600000	04 Dec 2020		
	490,000.000	Local	96.799076	474,315.47	98.358802	481,958.13	7,642.66	0.12	
		Base	96.799076	474,315.47	98.358802	481,958.13	7,642.66	0.12	
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 Apr 2021		
	550,000.000	Local	94.296142	518,628.78	97.248993	534,869.46	16,240.68	0.14	
		Base	94.296142	518,628.78	97.248993	534,869.46	16,240.68	0.14	
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
	160,000.000	Local	88.762944	142,020.71	89.324987	142,919.98	899.27	0.04	
		Base	88.762944	142,020.71	89.324987	142,919.98	899.27	0.04	

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247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
	280,000.000	Local		99.617836	278,929.94	80.017228	224,048.24	-54,881.70	0.06
		Base		99.617836	278,929.94	80.017228	224,048.24	-54,881.70	0.06
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	610,000.000	Local		100.005969	610,036.41	103.226808	629,683.53	19,647.12	0.16
		Base		100.005969	610,036.41	103.226808	629,683.53	19,647.12	0.16
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	790,000.000	Local		99.986103	789,890.21	96.739814	764,244.53	-25,645.68	0.19
		Base		99.986103	789,890.21	96.739814	764,244.53	-25,645.68	0.19
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821000	10 Feb 2024		
	190,299.170	Local		92.889486	176,767.92	98.035870	186,561.45	9,793.53	0.05
		Base		92.889486	176,767.92	98.035870	186,561.45	9,793.53	0.05
24736CBM5	DELTA AIR LINES INC 2020 TERM LOAN B						29 Apr 2023		
	280,000.000	Local		97.126950	271,955.46	97.900000	274,120.00	2,164.54	0.07
		Base		97.126950	271,955.46	97.900000	274,120.00	2,164.54	0.07
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		
	350,000.000	Local		141.504766	495,266.68	156.435750	547,525.13	52,258.45	0.14
		Base		141.504766	495,266.68	156.435750	547,525.13	52,258.45	0.14
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	740,000.000	Local		111.841543	827,627.42	97.623599	722,414.63	-105,212.79	0.18
		Base		111.841543	827,627.42	97.623599	722,414.63	-105,212.79	0.18
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	90,000.000	Local		81.342522	73,208.27	87.685848	78,917.26	5,708.99	0.02
		Base		81.342522	73,208.27	87.685848	78,917.26	5,708.99	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	910,000.000	Local		108.788992	989,979.83	88.922437	809,194.18	-180,785.65	0.21
		Base		108.788992	989,979.83	88.922437	809,194.18	-180,785.65	0.20
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2					6.200000	15 Dec 2034		
	10,000.000	Local		125.365700	12,536.57	144.498307	14,449.83	1,913.26	0.00
		Base		125.365700	12,536.57	144.498307	14,449.83	1,913.26	0.00

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254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
	54,000.000	Local		127.006241	68,583.37	150.124733	81,067.36	12,483.99	0.02
		Base		127.006241	68,583.37	150.124733	81,067.36	12,483.99	0.02
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	370,000.000	Local		132.370057	489,769.21	149.825898	554,355.82	64,586.61	0.14
		Base		132.370057	489,769.21	149.825898	554,355.82	64,586.61	0.14
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	280,000.000	Local		118.889064	332,889.38	135.785353	380,198.99	47,309.61	0.10
		Base		118.889064	332,889.38	135.785353	380,198.99	47,309.61	0.10
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	100,000.000	Local		112.903670	112,903.67	131.717380	131,717.38	18,813.71	0.03
		Base		112.903670	112,903.67	131.717380	131,717.38	18,813.71	0.03
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	290,000.000	Local		109.549017	317,692.15	125.021333	362,561.87	44,869.72	0.09
		Base		109.549017	317,692.15	125.021333	362,561.87	44,869.72	0.09
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
	300,000.000	Local		99.015640	297,046.92	110.383048	331,149.14	34,102.22	0.08
		Base		99.015640	297,046.92	110.383048	331,149.14	34,102.22	0.08
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
	150,000.000	Local		99.836173	149,754.26	117.850152	176,775.23	27,020.97	0.04
		Base		99.836173	149,754.26	117.850152	176,775.23	27,020.97	0.04
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	100,000.000	Local		104.902810	104,902.81	90.000000	90,000.00	-14,902.81	0.02
		Base		104.902810	104,902.81	90.000000	90,000.00	-14,902.81	0.02
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
	540,000.000	Local		124.284167	671,134.50	142.676454	770,452.85	99,318.35	0.20
		Base		124.284167	671,134.50	142.676454	770,452.85	99,318.35	0.20
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042		
	10,000.000	Local		99.297800	9,929.78	120.363506	12,036.35	2,106.57	0.00
		Base		99.297800	9,929.78	120.363506	12,036.35	2,106.57	0.00

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26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3				4.300000	01 Feb 2049			
		570,000.000	Local	107.840663	614,691.78	126.561057	721,398.02	106,706.24	0.18
			Base	107.840663	614,691.78	126.561057	721,398.02	106,706.24	0.18
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375				4.375000	30 Mar 2044			
		190,000.000	Local	100.310453	190,589.86	125.629368	238,695.80	48,105.94	0.06
			Base	100.310453	190,589.86	125.629368	238,695.80	48,105.94	0.06
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25				3.250000	01 Oct 2049			
		220,000.000	Local	97.796368	215,152.01	110.496893	243,093.16	27,941.15	0.06
			Base	97.796368	215,152.01	110.496893	243,093.16	27,941.15	0.06
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050			
		390,000.000	Local	99.413846	387,714.00	127.557102	497,472.70	109,758.70	0.13
			Base	99.413846	387,714.00	127.557102	497,472.70	109,758.70	0.13
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030			
		140,000.000	Local	99.960686	139,944.96	119.303868	167,025.42	27,080.46	0.04
			Base	99.960686	139,944.96	119.303868	167,025.42	27,080.46	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042			
		230,000.000	Local	100.521170	231,198.69	118.209372	271,881.56	40,682.87	0.07
			Base	100.521170	231,198.69	118.209372	271,881.56	40,682.87	0.07
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045			
		498,000.000	Local	100.365424	499,819.81	105.100000	523,398.00	23,578.19	0.13
			Base	100.365424	499,819.81	105.100000	523,398.00	23,578.19	0.13
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8				7.800000	01 Aug 2031			
		60,000.000	Local	140.653533	84,392.12	135.720525	81,432.32	-2,959.80	0.02
			Base	140.653533	84,392.12	135.720525	81,432.32	-2,959.80	0.02
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047			
		470,000.000	Local	102.125047	479,987.72	121.810000	572,507.00	92,519.28	0.15
			Base	102.125047	479,987.72	121.810000	572,507.00	92,519.28	0.14
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049			
		740,000.000	Local	97.725541	723,169.00	104.125000	770,525.00	47,356.00	0.20
			Base	97.725541	723,169.00	104.125000	770,525.00	47,356.00	0.20

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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
29135LAJ9	ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875					3.875000	16 Apr 2050		
	350,000.000	Local		96.149829	336,524.40	118.075000	413,262.50	76,738.10	0.11
		Base		96.149829	336,524.40	118.075000	413,262.50	76,738.10	0.10
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625					6.625000	15 Oct 2036		
	120,000.000	Local		111.315183	133,578.22	108.611604	130,333.92	-3,244.30	0.03
		Base		111.315183	133,578.22	108.611604	130,333.92	-3,244.30	0.03
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5					7.500000	01 Jul 2038		
	30,000.000	Local		112.356200	33,706.86	117.615106	35,284.53	1,577.67	0.01
		Base		112.356200	33,706.86	117.615106	35,284.53	1,577.67	0.01
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9					4.900000	15 Mar 2035		
	120,000.000	Local		93.636167	112,363.40	100.495225	120,594.27	8,230.87	0.03
		Base		93.636167	112,363.40	100.495225	120,594.27	8,230.87	0.03
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8					5.800000	15 Jun 2038		
	210,000.000	Local		103.017910	216,337.61	101.909918	214,010.83	-2,326.78	0.05
		Base		103.017910	216,337.61	101.909918	214,010.83	-2,326.78	0.05
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6					6.000000	15 Jun 2048		
	400,000.000	Local		98.928765	395,715.06	103.717759	414,871.04	19,155.98	0.11
		Base		98.928765	395,715.06	103.717759	414,871.04	19,155.98	0.11
29278NAR4	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/50 5					5.000000	15 May 2050		
	1,000,000.000	Local		100.925354	1,009,253.54	94.976355	949,763.55	-59,489.99	0.24
		Base		100.925354	1,009,253.54	94.976355	949,763.55	-59,489.99	0.24
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	700,000.000	Local		100.291826	702,042.78	83.924000	587,468.00	-114,574.78	0.15
		Base		100.291826	702,042.78	83.924000	587,468.00	-114,574.78	0.15
29278NAT0	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	1,130,000.000	Local		100.276366	1,133,122.94	85.500000	966,150.00	-166,972.94	0.25
		Base		100.276366	1,133,122.94	85.500000	966,150.00	-166,972.94	0.24
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
	360,000.000	Local		115.970642	417,494.31	106.011216	381,640.38	-35,853.93	0.10
		Base		115.970642	417,494.31	106.011216	381,640.38	-35,853.93	0.10

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29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
	390,000.000	Local	109.885915	428,555.07	127.134592	495,824.91	67,269.84	0.13	
		Base	109.885915	428,555.07	127.134592	495,824.91	67,269.84	0.13	
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	128,000.000	Local	133.255734	170,567.34	138.655166	177,478.61	6,911.27	0.05	
		Base	133.255734	170,567.34	138.655166	177,478.61	6,911.27	0.04	
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
	40,000.000	Local	99.386750	39,754.70	128.092817	51,237.13	11,482.43	0.01	
		Base	99.386750	39,754.70	128.092817	51,237.13	11,482.43	0.01	
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9					4.900000	15 May 2046		
	210,000.000	Local	101.451300	213,047.73	116.980162	245,658.34	32,610.61	0.06	
		Base	101.451300	213,047.73	116.980162	245,658.34	32,610.61	0.06	
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
	570,000.000	Local	100.969479	575,526.03	110.289407	628,649.62	53,123.59	0.16	
		Base	100.969479	575,526.03	110.289407	628,649.62	53,123.59	0.16	
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	140,000.000	Local	82.564386	115,590.14	89.500000	125,300.00	9,709.86	0.03	
		Base	82.564386	115,590.14	89.500000	125,300.00	9,709.86	0.03	
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	1,590,000.000	Local	106.665957	1,695,988.71	119.278914	1,896,534.73	200,546.02	0.48	
		Base	106.665957	1,695,988.71	119.278914	1,896,534.73	200,546.02	0.48	
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	170,000.000	Local	95.484053	162,322.89	104.736456	178,051.98	15,729.09	0.05	
		Base	95.484053	162,322.89	104.736456	178,051.98	15,729.09	0.05	
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	360,000.000	Local	102.761681	369,942.05	103.050259	370,980.93	1,038.88	0.09	
		Base	102.761681	369,942.05	103.050259	370,980.93	1,038.88	0.09	
29736RAM2	ESTEE LAUDER CO INC SR UNSECURED 12/49 3.125					3.125000	01 Dec 2049		
	280,000.000	Local	98.784129	276,595.56	109.883350	307,673.38	31,077.82	0.08	
		Base	98.784129	276,595.56	109.883350	307,673.38	31,077.82	0.08	

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29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375					2.375000	01 Dec 2029		
	160,000.000	Local		99.097525	158,556.04	107.080125	171,328.20	12,772.16	0.04
		Base		99.097525	158,556.04	107.080125	171,328.20	12,772.16	0.04
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
	680,000.000	Local		106.306913	722,887.01	131.382794	893,403.00	170,515.99	0.23
		Base		106.306913	722,887.01	131.382794	893,403.00	170,515.99	0.23
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
	260,000.000	Local		103.771123	269,804.92	121.584929	316,120.82	46,315.90	0.08
		Base		103.771123	269,804.92	121.584929	316,120.82	46,315.90	0.08
30161NAX9	EXELON CORP SR UNSECURED 04/30 4.05					4.050000	15 Apr 2030		
	170,000.000	Local		99.798182	169,656.91	115.470065	196,299.11	26,642.20	0.05
		Base		99.798182	169,656.91	115.470065	196,299.11	26,642.20	0.05
30161NAY7	EXELON CORP SR UNSECURED 04/50 4.7					4.700000	15 Apr 2050		
	110,000.000	Local		99.886436	109,875.08	127.233357	139,956.69	30,081.61	0.04
		Base		99.886436	109,875.08	127.233357	139,956.69	30,081.61	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	140,000.000	Local		104.435329	146,209.46	120.315786	168,442.10	22,232.64	0.04
		Base		104.435329	146,209.46	120.315786	168,442.10	22,232.64	0.04
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
	200,000.000	Local		100.000000	200,000.00	105.144390	210,288.78	10,288.78	0.05
		Base		100.000000	200,000.00	105.144390	210,288.78	10,288.78	0.05
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
	140,000.000	Local		100.000000	140,000.00	104.029166	145,640.83	5,640.83	0.04
		Base		100.000000	140,000.00	104.029166	145,640.83	5,640.83	0.04
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227					4.227000	19 Mar 2040		
	410,000.000	Local		100.000000	410,000.00	120.105971	492,434.48	82,434.48	0.13
		Base		100.000000	410,000.00	120.105971	492,434.48	82,434.48	0.12
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	340,000.000	Local		100.000000	340,000.00	124.725012	424,065.04	84,065.04	0.11
		Base		100.000000	340,000.00	124.725012	424,065.04	84,065.04	0.11

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30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	940,000.000	Local		104.301554	980,434.61	110.743041	1,040,984.59	60,549.98	0.26
		Base		104.301554	980,434.61	110.743041	1,040,984.59	60,549.98	0.26
315786AC7	FIDELITY + GUARANTY LIFE COMPANY GUAR 144A 05/25 5.5					5.500000	01 May 2025		
	400,000.000	Local		99.482115	397,928.46	108.000000	432,000.00	34,071.54	0.11
		Base		99.482115	397,928.46	108.000000	432,000.00	34,071.54	0.11
335934AH8	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 05/22 7.25					7.250000	15 May 2022		
	620,000.000	Local		98.493090	610,657.16	97.900000	606,980.00	-3,677.16	0.15
		Base		98.493090	610,657.16	97.900000	606,980.00	-3,677.16	0.15
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
	710,000.000	Local		100.721611	715,123.44	95.500000	678,050.00	-37,073.44	0.17
		Base		100.721611	715,123.44	95.500000	678,050.00	-37,073.44	0.17
335934AR6	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/26 6.875					6.875000	01 Mar 2026		
	220,000.000	Local		94.591368	208,101.01	94.750000	208,450.00	348.99	0.05
		Base		94.591368	208,101.01	94.750000	208,450.00	348.99	0.05
337358BD6	WELLS FARGO + COMPANY SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
	750,000.000	Local		125.065292	937,989.69	134.975694	1,012,317.71	74,328.02	0.26
		Base		125.065292	937,989.69	134.975694	1,012,317.71	74,328.02	0.26
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	2,262,000.000	Local		127.951527	2,894,263.53	146.046316	3,303,567.67	409,304.14	0.84
		Base		127.951527	2,894,263.53	146.046316	3,303,567.67	409,304.14	0.84
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	1,000,000.000	Local		113.897202	1,138,972.02	126.725406	1,267,254.06	128,282.04	0.32
		Base		113.897202	1,138,972.02	126.725406	1,267,254.06	128,282.04	0.32
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
	250,000.000	Local		99.373284	248,433.21	113.690434	284,226.09	35,792.88	0.07
		Base		99.373284	248,433.21	113.690434	284,226.09	35,792.88	0.07
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5					3.500000	16 Jan 2050		
	330,000.000	Local		98.047945	323,558.22	103.216039	340,612.93	17,054.71	0.09
		Base		98.047945	323,558.22	103.216039	340,612.93	17,054.71	0.09

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345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.450000	16 Jul 2031		
	270,000.000	Local	121.458500	327,937.95	105.250000	284,175.00	-43,762.95	0.07	
		Base	121.458500	327,937.95	105.250000	284,175.00	-43,762.95	0.07	
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	1,450,000.000	Local	109.610711	1,589,355.31	133.702925	1,938,692.41	349,337.10	0.49	
		Base	109.610711	1,589,355.31	133.702925	1,938,692.41	349,337.10	0.49	
35137LAK1	FOX CORP SR UNSECURED 01/49 5.576					5.576000	25 Jan 2049		
	710,000.000	Local	114.783015	814,959.41	139.146763	987,942.02	172,982.61	0.25	
		Base	114.783015	814,959.41	139.146763	987,942.02	172,982.61	0.25	
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
	40,000.000	Local	85.790800	34,316.32	98.000000	39,200.00	4,883.68	0.01	
		Base	85.790800	34,316.32	98.000000	39,200.00	4,883.68	0.01	
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	690,000.000	Local	109.096957	752,769.00	124.589563	859,667.98	106,898.98	0.22	
		Base	109.096957	752,769.00	124.589563	859,667.98	106,898.98	0.22	
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	200,000.000	Local	98.536505	197,073.01	129.418158	258,836.32	61,763.31	0.07	
		Base	98.536505	197,073.01	129.418158	258,836.32	61,763.31	0.07	
369550BM9	GENERAL DYNAMICS CORP COMPANY GUAR 04/30 3.625					3.625000	01 Apr 2030		
	510,000.000	Local	98.970457	504,749.33	116.992057	596,659.49	91,910.16	0.15	
		Base	98.970457	504,749.33	116.992057	596,659.49	91,910.16	0.15	
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
	360,000.000	Local	100.175869	360,633.13	98.900447	356,041.61	-4,591.52	0.09	
		Base	100.175869	360,633.13	98.900447	356,041.61	-4,591.52	0.09	
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
	497,000.000	Local	115.451940	573,796.14	116.547959	579,243.36	5,447.22	0.15	
		Base	115.451940	573,796.14	116.547959	579,243.36	5,447.22	0.15	
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
	840,000.000	Local	121.340733	1,019,262.16	112.868868	948,098.49	-71,163.67	0.24	
		Base	121.340733	1,019,262.16	112.868868	948,098.49	-71,163.67	0.24	

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36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
	4,501,000.000	Local	132.455611	5,961,827.07	122.847736	5,529,376.60	-432,450.47	1.41	
		Base	132.455611	5,961,827.07	122.847736	5,529,376.60	-432,450.47	1.40	
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	150,000.000	Local	106.162707	159,244.06	121.655422	182,483.13	23,239.07	0.05	
		Base	106.162707	159,244.06	121.655422	182,483.13	23,239.07	0.05	
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	350,000.000	Local	112.429171	393,502.10	108.101124	378,353.93	-15,148.17	0.10	
		Base	112.429171	393,502.10	108.101124	378,353.93	-15,148.17	0.10	
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
	490,000.000	Local	118.216127	579,259.02	108.925437	533,734.64	-45,524.38	0.14	
		Base	118.216127	579,259.02	108.925437	533,734.64	-45,524.38	0.14	
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local	96.766893	135,473.65	105.125707	147,175.99	11,702.34	0.04	
		Base	96.766893	135,473.65	105.125707	147,175.99	11,702.34	0.04	
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
	80,000.000	Local	99.901188	79,920.95	112.368468	89,894.77	9,973.82	0.02	
		Base	99.901188	79,920.95	112.368468	89,894.77	9,973.82	0.02	
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		
	290,000.000	Local	99.899869	289,709.62	108.125393	313,563.64	23,854.02	0.08	
		Base	99.899869	289,709.62	108.125393	313,563.64	23,854.02	0.08	
374422AH6	REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627					8.627000	16 Jun 2049		
	630,000.000	Local	97.948365	617,074.70	90.220400	568,388.52	-48,686.18	0.14	
	Original Face:	630,000.000	Base	97.948365	617,074.70	90.220400	568,388.52	-48,686.18	0.14
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875					7.875000	26 Mar 2027		
	400,000.000	Local	102.080668	408,322.67	98.839000	395,356.00	-12,966.67	0.10	
	Original Face:	200,000.000	Base	102.080668	408,322.67	98.839000	395,356.00	-12,966.67	0.10
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95					8.950000	26 Mar 2051		
	400,000.000	Local	100.043170	400,172.68	91.325000	365,300.00	-34,872.68	0.09	
	Original Face:	200,000.000	Base	100.043170	400,172.68	91.325000	365,300.00	-34,872.68	0.09

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.650000	01 Dec 2041			
		130,000.000	Local	106.308169	138,200.62	145.683590	189,388.67	51,188.05	0.05
			Base	106.308169	138,200.62	145.683590	189,388.67	51,188.05	0.05
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.800000	01 Apr 2044			
		100,000.000	Local	99.824740	99,824.74	135.235164	135,235.16	35,410.42	0.03
			Base	99.824740	99,824.74	135.235164	135,235.16	35,410.42	0.03
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.500000	01 Feb 2045			
		330,000.000	Local	105.735261	348,926.36	130.032944	429,108.72	80,182.36	0.11
			Base	105.735261	348,926.36	130.032944	429,108.72	80,182.36	0.11
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046			
		300,000.000	Local	131.473013	394,419.04	135.149515	405,448.55	11,029.51	0.10
			Base	131.473013	394,419.04	135.149515	405,448.55	11,029.51	0.10
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.000000	01 Sep 2036			
		410,000.000	Local	102.408137	419,873.36	124.859704	511,924.79	92,051.43	0.13
			Base	102.408137	419,873.36	124.859704	511,924.79	92,051.43	0.13
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027			
		220,000.000	Local	100.514968	221,132.93	106.291973	233,842.34	12,709.41	0.06
			Base	100.514968	221,132.93	106.291973	233,842.34	12,709.41	0.06
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024			
		940,000.000	Local	100.050609	940,475.72	67.000000	629,800.00	-310,675.72	0.16
			Base	100.050609	940,475.72	67.000000	629,800.00	-310,675.72	0.16
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8				4.800000	08 Jul 2044			
		550,000.000	Local	110.461596	607,538.78	130.915393	720,034.66	112,495.88	0.18
			Base	110.461596	607,538.78	130.915393	720,034.66	112,495.88	0.18
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037			
		1,400,000.000	Local	116.906176	1,636,686.47	145.586277	2,038,207.88	401,521.41	0.52
			Base	116.906176	1,636,686.47	145.586277	2,038,207.88	401,521.41	0.52
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041			
		370,000.000	Local	99.410332	367,818.23	149.931416	554,746.24	186,928.01	0.14
			Base	99.410332	367,818.23	149.931416	554,746.24	186,928.01	0.14

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	750,000.000	Local	111.735888	838,019.16	130.614439	979,608.29	141,589.13	0.25	
		Base	111.735888	838,019.16	130.614439	979,608.29	141,589.13	0.25	
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8					3.800000	15 Mar 2030		
	440,000.000	Local	99.222636	436,579.60	113.515078	499,466.34	62,886.74	0.13	
		Base	99.222636	436,579.60	113.515078	499,466.34	62,886.74	0.13	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	1,560,000.000	Local	109.361812	1,706,044.27	131.651176	2,053,758.35	347,714.08	0.52	
		Base	109.361812	1,706,044.27	131.651176	2,053,758.35	347,714.08	0.52	
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	142.875000	85,725.00	25,725.00	0.02	
		Base	100.000000	60,000.00	142.875000	85,725.00	25,725.00	0.02	
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
	260,000.000	Local	101.264985	263,288.96	121.779195	316,625.91	53,336.95	0.08	
		Base	101.264985	263,288.96	121.779195	316,625.91	53,336.95	0.08	
404119BY4	HCA INC SR SECURED 06/39 5.125					5.125000	15 Jun 2039		
	240,000.000	Local	102.246492	245,391.58	116.562297	279,749.51	34,357.93	0.07	
		Base	102.246492	245,391.58	116.562297	279,749.51	34,357.93	0.07	
404119BZ1	HCA INC SR SECURED 06/49 5.25					5.250000	15 Jun 2049		
	150,000.000	Local	101.492940	152,239.41	119.806511	179,709.77	27,470.36	0.05	
		Base	101.492940	152,239.41	119.806511	179,709.77	27,470.36	0.05	
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
	150,000.000	Local	139.800227	209,700.34	140.839932	211,259.90	1,559.56	0.05	
		Base	139.800227	209,700.34	140.839932	211,259.90	1,559.56	0.05	
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
	600,000.000	Local	126.749537	760,497.22	136.213838	817,283.03	56,785.81	0.21	
		Base	126.749537	760,497.22	136.213838	817,283.03	56,785.81	0.21	
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	940,000.000	Local	102.465900	963,179.46	111.009392	1,043,488.28	80,308.82	0.27	
		Base	102.465900	963,179.46	111.009392	1,043,488.28	80,308.82	0.26	

Holdings

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404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031		
		1,070,000.000	Local 100.000000	1,070,000.00	102.118555	1,092,668.54	22,668.54	0.28
			Base 100.000000	1,070,000.00	102.118555	1,092,668.54	22,668.54	0.28
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.750000	01 Aug 2043		
		320,000.000	Local 99.555797	318,578.55	98.670914	315,746.92	-2,831.63	0.08
			Base 99.555797	318,578.55	98.670914	315,746.92	-2,831.63	0.08
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035		
		240,000.000	Local 106.041963	254,500.71	105.205801	252,493.92	-2,006.79	0.06
			Base 106.041963	254,500.71	105.205801	252,493.92	-2,006.79	0.06
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.000000	15 Nov 2045		
		50,000.000	Local 106.895540	53,447.77	102.652208	51,326.10	-2,121.67	0.01
			Base 106.895540	53,447.77	102.652208	51,326.10	-2,121.67	0.01
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92				2.920000	01 Mar 2030		
		260,000.000	Local 99.974731	259,934.30	94.850019	246,610.05	-13,324.25	0.06
			Base 99.974731	259,934.30	94.850019	246,610.05	-13,324.25	0.06
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035		
		780,000.000	Local 108.731865	848,108.55	127.496778	994,474.87	146,366.32	0.25
			Base 108.731865	848,108.55	127.496778	994,474.87	146,366.32	0.25
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
		260,000.000	Local 107.542300	279,609.98	131.380219	341,588.57	61,978.59	0.09
			Base 107.542300	279,609.98	131.380219	341,588.57	61,978.59	0.09
42218SAF5	HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/30 2.2				2.200000	01 Jun 2030		
		390,000.000	Local 99.601951	388,447.61	100.115780	390,451.54	2,003.93	0.10
			Base 99.601951	388,447.61	100.115780	390,451.54	2,003.93	0.10
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65				2.650000	01 Jun 2050		
		240,000.000	Local 99.671592	239,211.82	101.501362	243,603.27	4,391.45	0.06
			Base 99.671592	239,211.82	101.501362	243,603.27	4,391.45	0.06
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375				5.375000	01 May 2025		
		130,000.000	Local 100.772069	131,003.69	100.000000	130,000.00	-1,003.69	0.03
			Base 100.772069	131,003.69	100.000000	130,000.00	-1,003.69	0.03

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432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
	50,000.000	Local		100.000000	50,000.00	101.000000	50,500.00	500.00	0.01
		Base		100.000000	50,000.00	101.000000	50,500.00	500.00	0.01
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
	120,000.000	Local		101.441750	121,730.10	127.338001	152,805.60	31,075.50	0.04
		Base		101.441750	121,730.10	127.338001	152,805.60	31,075.50	0.04
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
	200,000.000	Local		109.029960	218,059.92	126.970936	253,941.87	35,881.95	0.06
		Base		109.029960	218,059.92	126.970936	253,941.87	35,881.95	0.06
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
	740,000.000	Local		115.678143	856,018.26	134.165707	992,826.23	136,807.97	0.25
		Base		115.678143	856,018.26	134.165707	992,826.23	136,807.97	0.25
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	140,000.000	Local		99.121971	138,770.76	112.258744	157,162.24	18,391.48	0.04
		Base		99.121971	138,770.76	112.258744	157,162.24	18,391.48	0.04
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	100,000.000	Local		98.863630	98,863.63	114.253682	114,253.68	15,390.05	0.03
		Base		98.863630	98,863.63	114.253682	114,253.68	15,390.05	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	150,000.000	Local		101.161887	151,742.83	121.256104	181,884.16	30,141.33	0.05
		Base		101.161887	151,742.83	121.256104	181,884.16	30,141.33	0.05
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	890,000.000	Local		110.028845	979,256.72	131.340908	1,168,934.08	189,677.36	0.30
		Base		110.028845	979,256.72	131.340908	1,168,934.08	189,677.36	0.30
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
	620,000.000	Local		106.607581	660,967.00	130.350207	808,171.28	147,204.28	0.21
		Base		106.607581	660,967.00	130.350207	808,171.28	147,204.28	0.20
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483					3.483000	01 Dec 2027		
	250,000.000	Local		100.000000	250,000.00	107.723174	269,307.94	19,307.94	0.07
		Base		100.000000	250,000.00	107.723174	269,307.94	19,307.94	0.07

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44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				3.020000	21 Dec 2065			
		240,000.000	Local	78.665088	188,796.21	49.151000	117,962.40	-70,833.81	0.03
			Base	78.665088	188,796.21	49.151000	117,962.40	-70,833.81	0.03
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				3.270000	21 Dec 2065			
		110,000.000	Local	97.738945	107,512.84	52.500000	57,750.00	-49,762.84	0.01
			Base	97.738945	107,512.84	52.500000	57,750.00	-49,762.84	0.01
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.100000	01 Jun 2033			
		20,000.000	Local	97.002550	19,400.51	101.445000	20,289.00	888.49	0.01
			Base	97.002550	19,400.51	101.445000	20,289.00	888.49	0.01
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.630000	01 Feb 2035			
		305,000.000	Local	102.538121	312,741.27	110.259000	336,289.95	23,548.68	0.09
			Base	102.538121	312,741.27	110.259000	336,289.95	23,548.68	0.09
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.650000	01 Dec 2038			
		90,000.000	Local	103.349033	93,014.13	102.880000	92,592.00	-422.13	0.02
			Base	103.349033	93,014.13	102.880000	92,592.00	-422.13	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048			
		640,000.000	Local	102.682081	657,165.32	112.513563	720,086.80	62,921.48	0.18
			Base	102.682081	657,165.32	112.513563	720,086.80	62,921.48	0.18
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7				3.700000	30 Oct 2049			
		230,000.000	Local	99.115030	227,964.57	103.912449	238,998.63	11,034.06	0.06
			Base	99.115030	227,964.57	103.912449	238,998.63	11,034.06	0.06
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7				5.700000	15 Jul 2043			
		40,000.000	Local	110.128800	44,051.52	129.913440	51,965.38	7,913.86	0.01
			Base	110.128800	44,051.52	129.913440	51,965.38	7,913.86	0.01
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734				3.734000	08 Dec 2047			
		174,000.000	Local	100.469943	174,817.70	118.650458	206,451.80	31,634.10	0.05
			Base	100.469943	174,817.70	118.650458	206,451.80	31,634.10	0.05
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75				4.750000	25 Mar 2050			
		90,000.000	Local	99.889456	89,900.51	140.975989	126,878.39	36,977.88	0.03
			Base	99.889456	89,900.51	140.975989	126,878.39	36,977.88	0.03

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458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
	630,000.000	Local		116.071565	731,250.86	146.890816	925,412.14	194,161.28	0.24
		Base		116.071565	731,250.86	146.890816	925,412.14	194,161.28	0.23
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	210,000.000	Local		106.669714	224,006.40	107.431677	225,606.52	1,600.12	0.06
		Base		106.669714	224,006.40	107.431677	225,606.52	1,600.12	0.06
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	240,000.000	Local		98.599538	236,638.89	102.815079	246,756.19	10,117.30	0.06
		Base		98.599538	236,638.89	102.815079	246,756.19	10,117.30	0.06
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	200,000.000	Local		100.449865	200,899.73	102.466218	204,932.44	4,032.71	0.05
		Base		100.449865	200,899.73	102.466218	204,932.44	4,032.71	0.05
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
	290,000.000	Local		96.951941	281,160.63	103.130832	299,079.41	17,918.78	0.08
		Base		96.951941	281,160.63	103.130832	299,079.41	17,918.78	0.08
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
	1,360,000.000	Local		89.075617	1,211,428.39	103.680448	1,410,054.09	198,625.70	0.36
		Base		89.075617	1,211,428.39	103.680448	1,410,054.09	198,625.70	0.36
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
	670,000.000	Local		101.251421	678,384.52	109.386273	732,888.03	54,503.51	0.19
		Base		101.251421	678,384.52	109.386273	732,888.03	54,503.51	0.19
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
	290,000.000	Local		100.000000	290,000.00	118.636000	344,044.40	54,044.40	0.09
		Base		100.000000	290,000.00	118.636000	344,044.40	54,044.40	0.09
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
	340,000.000	Local		99.137244	337,066.63	123.954400	421,444.96	84,378.33	0.11
		Base		99.137244	337,066.63	123.954400	421,444.96	84,378.33	0.11
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	1,360,000.000	Local		110.223038	1,499,033.32	134.531422	1,829,627.34	330,594.02	0.47
		Base		110.223038	1,499,033.32	134.531422	1,829,627.34	330,594.02	0.46

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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	
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D				4.270940	15 Aug 2048			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.260000	22 Feb 2048			
		840,000.000	Local	106.350644	893,345.41	125.990754	1,058,322.33	164,976.92	0.27
			Base	106.350644	893,345.41	125.990754	1,058,322.33	164,976.92	0.27
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR				3.964000	15 Nov 2048			
		250,000.000	Local	98.189740	245,474.35	122.297906	305,744.77	60,270.42	0.08
			Base	98.189740	245,474.35	122.297906	305,744.77	60,270.42	0.08
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR				3.897000	23 Jan 2049			
		200,000.000	Local	96.983475	193,966.95	120.866686	241,733.37	47,766.42	0.06
			Base	96.983475	193,966.95	120.866686	241,733.37	47,766.42	0.06
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051			
		500,000.000	Local	101.305814	506,529.07	107.673447	538,367.24	31,838.17	0.14
			Base	101.305814	506,529.07	107.673447	538,367.24	31,838.17	0.14
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR				2.956000	13 May 2031			
		960,000.000	Local	100.512199	964,917.11	106.058351	1,018,160.17	53,243.06	0.26
			Base	100.512199	964,917.11	106.058351	1,018,160.17	53,243.06	0.26
47770VAZ3	JOB SOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532000	01 Jan 2035			
		190,000.000	Local	109.269453	207,611.96	124.782000	237,085.80	29,473.84	0.06
			Base	109.269453	207,611.96	124.782000	237,085.80	29,473.84	0.06
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.950000	15 Aug 2037			
		20,000.000	Local	104.561000	20,912.20	154.097125	30,819.43	9,907.23	0.01
			Base	104.561000	20,912.20	154.097125	30,819.43	9,907.23	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.500000	01 Sep 2040			
		20,000.000	Local	105.059050	21,011.81	137.659004	27,531.80	6,519.99	0.01
			Base	105.059050	21,011.81	137.659004	27,531.80	6,519.99	0.01
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4				3.400000	15 Jan 2038			
		210,000.000	Local	99.731333	209,435.80	118.540723	248,935.52	39,499.72	0.06
			Base	99.731333	209,435.80	118.540723	248,935.52	39,499.72	0.06

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48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4				5.400000	06 Jan 2042		
		330,000.000	Local 121.121358	399,700.48	140.878981	464,900.64	65,200.16	0.12
			Base 121.121358	399,700.48	140.878981	464,900.64	65,200.16	0.12
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
		570,000.000	Local 113.344681	646,064.68	123.013636	701,177.73	55,113.05	0.18
			Base 113.344681	646,064.68	123.013636	701,177.73	55,113.05	0.18
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125				5.125000	01 Jun 2044		
		90,000.000	Local 111.643156	100,478.84	120.267134	108,240.42	7,761.58	0.03
			Base 111.643156	100,478.84	120.267134	108,240.42	7,761.58	0.03
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625				3.625000	25 Feb 2050		
		110,000.000	Local 98.763027	108,639.33	99.052544	108,957.80	318.47	0.03
			Base 98.763027	108,639.33	99.052544	108,957.80	318.47	0.03
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.150000	01 May 2047		
		300,000.000	Local 102.593233	307,779.70	129.746847	389,240.54	81,460.84	0.10
			Base 102.593233	307,779.70	129.746847	389,240.54	81,460.84	0.10
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266				3.266000	01 Nov 2049		
		310,000.000	Local 100.137129	310,425.10	111.709463	346,299.34	35,874.24	0.09
			Base 100.137129	310,425.10	111.709463	346,299.34	35,874.24	0.09
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3				3.300000	01 Jun 2050		
		710,000.000	Local 99.509739	706,519.15	106.492867	756,099.36	49,580.21	0.19
			Base 99.509739	706,519.15	106.492867	756,099.36	49,580.21	0.19
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3				7.300000	15 Aug 2033		
		100,000.000	Local 117.635900	117,635.90	131.923616	131,923.62	14,287.72	0.03
			Base 117.635900	117,635.90	131.923616	131,923.62	14,287.72	0.03
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95				6.950000	15 Jan 2038		
		450,000.000	Local 119.244282	536,599.27	134.016111	603,072.50	66,473.23	0.15
			Base 119.244282	536,599.27	134.016111	603,072.50	66,473.23	0.15
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625				5.625000	01 Sep 2041		
		410,000.000	Local 111.575546	457,459.74	116.707101	478,499.11	21,039.37	0.12
			Base 111.575546	457,459.74	116.707101	478,499.11	21,039.37	0.12

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49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
	105,000.000	Local		116.530771	122,357.31	116.333899	122,150.59	-206.72	0.03
		Base		116.530771	122,357.31	116.333899	122,150.59	-206.72	0.03
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	260,000.000	Local		123.386696	320,805.41	122.069695	317,381.21	-3,424.20	0.08
		Base		123.386696	320,805.41	122.069695	317,381.21	-3,424.20	0.08
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
	640,000.000	Local		114.511306	732,872.36	120.451075	770,886.88	38,014.52	0.20
		Base		114.511306	732,872.36	120.451075	770,886.88	38,014.52	0.20
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875					2.875000	15 Jun 2050		
	220,000.000	Local		99.737864	219,423.30	103.019412	226,642.71	7,219.41	0.06
		Base		99.737864	219,423.30	103.019412	226,642.71	7,219.41	0.06
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125					3.125000	15 Jun 2060		
	380,000.000	Local		99.880192	379,544.73	104.872567	398,515.75	18,971.02	0.10
		Base		99.880192	379,544.73	104.872567	398,515.75	18,971.02	0.10
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
	1,110,000.000	Local		100.105089	1,111,166.49	99.716687	1,106,855.23	-4,311.26	0.28
		Base		100.105089	1,111,166.49	99.716687	1,106,855.23	-4,311.26	0.28
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	120,000.000	Local		97.581608	117,097.93	97.129634	116,555.56	-542.37	0.03
		Base		97.581608	117,097.93	97.129634	116,555.56	-542.37	0.03
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
	350,000.000	Local		106.576106	373,016.37	103.730000	363,055.00	-9,961.37	0.09
		Base		106.576106	373,016.37	103.730000	363,055.00	-9,961.37	0.09
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
	570,000.000	Local		100.000000	570,000.00	103.770000	591,489.00	21,489.00	0.15
		Base		100.000000	570,000.00	103.770000	591,489.00	21,489.00	0.15
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	260,000.000	Local		100.000000	260,000.00	102.000000	265,200.00	5,200.00	0.07
		Base		100.000000	260,000.00	102.000000	265,200.00	5,200.00	0.07

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539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042		
		20,000.000	Local 98.069750	19,613.95	126.839667	25,367.93	5,753.98	0.01
			Base 98.069750	19,613.95	126.839667	25,367.93	5,753.98	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		50,000.000	Local 98.407220	49,203.61	129.864459	64,932.23	15,728.62	0.02
			Base 98.407220	49,203.61	129.864459	64,932.23	15,728.62	0.02
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09				4.090000	15 Sep 2052		
		131,000.000	Local 101.691351	133,215.67	130.578108	171,057.32	37,841.65	0.04
			Base 101.691351	133,215.67	130.578108	171,057.32	37,841.65	0.04
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8				2.800000	15 Jun 2050		
		220,000.000	Local 99.135118	218,097.26	105.233904	231,514.59	13,417.33	0.06
			Base 99.135118	218,097.26	105.233904	231,514.59	13,417.33	0.06
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	172.128000	34,425.60	14,425.60	0.01
			Base 100.000000	20,000.00	172.128000	34,425.60	14,425.60	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030		
		90,000.000	Local 99.528167	89,575.35	122.679308	110,411.38	20,836.03	0.03
			Base 99.528167	89,575.35	122.679308	110,411.38	20,836.03	0.03
548661DV6	LOWE S COS INC SR UNSECURED 04/40 5				5.000000	15 Apr 2040		
		160,000.000	Local 99.536650	159,258.64	130.385948	208,617.52	49,358.88	0.05
			Base 99.536650	159,258.64	130.385948	208,617.52	49,358.88	0.05
548661DW4	LOWE S COS INC SR UNSECURED 04/50 5.125				5.125000	15 Apr 2050		
		330,000.000	Local 115.884812	382,419.88	136.475878	450,370.40	67,950.52	0.11
			Base 115.884812	382,419.88	136.475878	450,370.40	67,950.52	0.11
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
		400,000.000	Local 100.581448	402,325.79	105.250000	421,000.00	18,674.21	0.11
			Base 100.581448	402,325.79	105.250000	421,000.00	18,674.21	0.11
552704AE8	MEG ENERGY CORP SR UNSECURED 144A 02/27 7.125				7.125000	01 Feb 2027		
		480,000.000	Local 100.135385	480,649.85	83.125000	399,000.00	-81,649.85	0.10
			Base 100.135385	480,649.85	83.125000	399,000.00	-81,649.85	0.10

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55276VAK8	MDGH GMTN BV COMPANY GUAR 144A 11/49 3.7				3.700000	07 Nov 2049			
		430,000.000	Local	100.000000	430,000.00	105.682000	454,432.60	24,432.60	0.12
			Base	100.000000	430,000.00	105.682000	454,432.60	24,432.60	0.12
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047			
		160,000.000	Local	101.922075	163,075.32	105.157998	168,252.80	5,177.48	0.04
			Base	101.922075	163,075.32	105.157998	168,252.80	5,177.48	0.04
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038			
		920,000.000	Local	98.670049	907,764.45	100.018842	920,173.35	12,408.90	0.23
			Base	98.670049	907,764.45	100.018842	920,173.35	12,408.90	0.23
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049			
		530,000.000	Local	107.258623	568,470.70	110.822600	587,359.78	18,889.08	0.15
			Base	107.258623	568,470.70	110.822600	587,359.78	18,889.08	0.15
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027			
		290,000.000	Local	100.056362	290,163.45	102.750000	297,975.00	7,811.55	0.08
			Base	100.056362	290,163.45	102.750000	297,975.00	7,811.55	0.08
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029			
		300,000.000	Local	99.537373	298,612.12	100.500000	301,500.00	2,887.88	0.08
			Base	99.537373	298,612.12	100.500000	301,500.00	2,887.88	0.08
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9				4.900000	22 Sep 2024			
		1,050,000.000	Local	98.612263	1,035,428.76	101.200000	1,062,600.00	27,171.24	0.27
			Base	98.612263	1,035,428.76	101.200000	1,062,600.00	27,171.24	0.27
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25				4.250000	15 Sep 2046			
		322,000.000	Local	99.862286	321,556.56	104.509130	336,519.40	14,962.84	0.09
			Base	99.862286	321,556.56	104.509130	336,519.40	14,962.84	0.09
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6				3.600000	01 Apr 2034			
		80,000.000	Local	99.655788	79,724.63	118.853417	95,082.73	15,358.10	0.02
			Base	99.655788	79,724.63	118.853417	95,082.73	15,358.10	0.02
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875				3.875000	01 Apr 2039			
		290,000.000	Local	104.683617	303,582.49	120.360542	349,045.57	45,463.08	0.09
			Base	104.683617	303,582.49	120.360542	349,045.57	45,463.08	0.09

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571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2				4.200000	01 Apr 2059		
		510,000.000	Local 109.282851	557,342.54	128.279547	654,225.69	96,883.15	0.17
			Base 109.282851	557,342.54	128.279547	654,225.69	96,883.15	0.17
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6				5.600000	31 Dec 2099		
		255,000.000	Local 135.851604	346,421.59	175.775315	448,227.05	101,805.46	0.11
			Base 135.851604	346,421.59	175.775315	448,227.05	101,805.46	0.11
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077		
		350,000.000	Local 103.355820	361,745.37	129.237616	452,331.66	90,586.29	0.12
			Base 103.355820	361,745.37	129.237616	452,331.66	90,586.29	0.11
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729				3.729000	15 Oct 2070		
		420,000.000	Local 99.211612	416,688.77	102.771730	431,641.27	14,952.50	0.11
			Base 99.211612	416,688.77	102.771730	431,641.27	14,952.50	0.11
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375				3.375000	15 Apr 2050		
		480,000.000	Local 99.379694	477,022.53	102.806763	493,472.46	16,449.93	0.13
			Base 99.379694	477,022.53	102.806763	493,472.46	16,449.93	0.12
57636QAP9	MASTERCARD INC SR UNSECURED 03/30 3.35				3.350000	26 Mar 2030		
		230,000.000	Local 99.810343	229,563.79	115.599489	265,878.82	36,315.03	0.07
			Base 99.810343	229,563.79	115.599489	265,878.82	36,315.03	0.07
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
		1,500,000.000	Local 115.857514	1,737,862.71	124.399326	1,865,989.89	128,127.18	0.47
			Base 115.857514	1,737,862.71	124.399326	1,865,989.89	128,127.18	0.47
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047		
		40,000.000	Local 100.000000	40,000.00	124.891256	49,956.50	9,956.50	0.01
			Base 100.000000	40,000.00	124.891256	49,956.50	9,956.50	0.01
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.700000	09 Dec 2035		
		160,000.000	Local 103.568650	165,709.84	125.515740	200,825.18	35,115.34	0.05
			Base 103.568650	165,709.84	125.515740	200,825.18	35,115.34	0.05
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045		
		280,000.000	Local 107.739596	301,670.87	127.967930	358,310.20	56,639.33	0.09
			Base 107.739596	301,670.87	127.967930	358,310.20	56,639.33	0.09

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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
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.450000	01 Mar 2047		
	190,000.000	Local		99.842737	189,701.20	121.685018	231,201.53	41,500.33	0.06
		Base		99.842737	189,701.20	121.685018	231,201.53	41,500.33	0.06
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.450000	01 Sep 2048		
	1,650,000.000	Local		105.728533	1,744,520.79	123.546350	2,038,514.78	293,993.99	0.52
		Base		105.728533	1,744,520.79	123.546350	2,038,514.78	293,993.99	0.52
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	19,000.000	Local		109.108526	20,730.62	134.678767	25,588.97	4,858.35	0.01
		Base		109.108526	20,730.62	134.678767	25,588.97	4,858.35	0.01
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
	760,000.000	Local		100.000000	760,000.00	99.814964	758,593.73	-1,406.27	0.19
		Base		100.000000	760,000.00	99.814964	758,593.73	-1,406.27	0.19
58933YBA2	MERCK + CO INC SR UNSECURED 06/40 2.35					2.350000	24 Jun 2040		
	420,000.000	Local		99.005745	415,824.13	101.757196	427,380.22	11,556.09	0.11
		Base		99.005745	415,824.13	101.757196	427,380.22	11,556.09	0.11
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45					2.450000	24 Jun 2050		
	460,000.000	Local		97.646007	449,171.63	100.509973	462,345.88	13,174.25	0.12
		Base		97.646007	449,171.63	100.509973	462,345.88	13,174.25	0.12
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	155,000.000	Local		86.421813	133,953.81	118.033000	182,951.15	48,997.34	0.05
		Base		86.421813	133,953.81	118.033000	182,951.15	48,997.34	0.05
59156RBZ0	METLIFE INC SR UNSECURED 03/30 4.55					4.550000	23 Mar 2030		
	0.000	Local		0.000000	-1.69	0.000000	0.00	1.69	0.00
		Base		0.000000	-1.69	0.000000	0.00	1.69	0.00
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
	190,000.000	Local		103.769400	197,161.86	124.528508	236,604.17	39,442.31	0.06
		Base		103.769400	197,161.86	124.528508	236,604.17	39,442.31	0.06
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
	207,000.000	Local		95.846560	198,402.38	128.527403	266,051.72	67,649.34	0.07
		Base		95.846560	198,402.38	128.527403	266,051.72	67,649.34	0.07

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594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
	421,000.000	Local	105.097069	442,458.66	128.943334	542,851.44	100,392.78	0.14	
		Base	105.097069	442,458.66	128.943334	542,851.44	100,392.78	0.14	
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
	849,000.000	Local	98.021815	832,205.21	104.300729	885,513.19	53,307.98	0.23	
		Base	98.021815	832,205.21	104.300729	885,513.19	53,307.98	0.22	
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
	43,000.000	Local	95.847186	41,214.29	104.033098	44,734.23	3,519.94	0.01	
		Base	95.847186	41,214.29	104.033098	44,734.23	3,519.94	0.01	
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	340,000.000	Local	111.998782	380,795.86	128.996440	438,587.90	57,792.04	0.11	
		Base	111.998782	380,795.86	128.996440	438,587.90	57,792.04	0.11	
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
	270,000.000	Local	99.443915	268,498.57	113.484812	306,408.99	37,910.42	0.08	
		Base	99.443915	268,498.57	113.484812	306,408.99	37,910.42	0.08	
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	875,000.000	Local	114.828850	1,004,752.44	144.481569	1,264,213.73	259,461.29	0.32	
		Base	114.828850	1,004,752.44	144.481569	1,264,213.73	259,461.29	0.32	
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	750,000.000	Local	98.750000	740,625.00	100.250000	751,875.00	11,250.00	0.19	
		Base	98.750000	740,625.00	100.250000	751,875.00	11,250.00	0.19	
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875					7.875000	15 Oct 2024		
	80,000.000	Local	101.709388	81,367.51	83.000000	66,400.00	-14,967.51	0.02	
		Base	101.709388	81,367.51	83.000000	66,400.00	-14,967.51	0.02	
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
	230,000.000	Local	99.835322	229,621.24	139.638254	321,167.98	91,546.74	0.08	
		Base	99.835322	229,621.24	139.638254	321,167.98	91,546.74	0.08	
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	1,560,000.000	Local	100.000000	1,560,000.00	105.928598	1,652,486.13	92,486.13	0.42	
		Base	100.000000	1,560,000.00	105.928598	1,652,486.13	92,486.13	0.42	

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6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
	840,000.000	Local		114.762796	964,007.49	152.137579	1,277,955.66	313,948.17	0.33
		Base		114.762796	964,007.49	152.137579	1,277,955.66	313,948.17	0.32
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375					4.375000	22 Jan 2047		
	200,000.000	Local		101.246065	202,492.13	128.835677	257,671.35	55,179.22	0.07
		Base		101.246065	202,492.13	128.835677	257,671.35	55,179.22	0.07
62954HAD0	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/30 3.4					3.400000	01 May 2030		
	240,000.000	Local		99.751538	239,403.69	107.594834	258,227.60	18,823.91	0.07
		Base		99.751538	239,403.69	107.594834	258,227.60	18,823.91	0.07
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
	20,000.000	Local		146.947000	29,389.40	160.899471	32,179.89	2,790.49	0.01
		Base		146.947000	29,389.40	160.899471	32,179.89	2,790.49	0.01
6461366R7	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/39 FIXED 4.081					4.081000	15 Jun 2039		
	220,000.000	Local		100.000000	220,000.00	93.926000	206,637.20	-13,362.80	0.05
		Base		100.000000	220,000.00	93.926000	206,637.20	-13,362.80	0.05
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
	130,000.000	Local		99.442277	129,274.96	122.184275	158,839.56	29,564.60	0.04
		Base		99.442277	129,274.96	122.184275	158,839.56	29,564.60	0.04
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
	740,000.000	Local		102.829459	760,938.00	112.933166	835,705.43	74,767.43	0.21
		Base		102.829459	760,938.00	112.933166	835,705.43	74,767.43	0.21
654106AD5	NIKE INC SR UNSECURED 05/43 3.625					3.625000	01 May 2043		
	240,000.000	Local		115.966542	278,319.70	115.671448	277,611.48	-708.22	0.07
		Base		115.966542	278,319.70	115.671448	277,611.48	-708.22	0.07
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696					7.696000	23 Feb 2038		
	340,000.000	Local		100.000000	340,000.00	91.000000	309,400.00	-30,600.00	0.08
		Base		100.000000	340,000.00	91.000000	309,400.00	-30,600.00	0.08
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR					3.400000	23 Jan 2050		
	200,000.000	Local		100.000000	200,000.00	103.500000	207,000.00	7,000.00	0.05
		Base		100.000000	200,000.00	103.500000	207,000.00	7,000.00	0.05

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655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.250000	15 Nov 2043		
	250,000.000	Local		99.599092	248,997.73	93.140054	232,850.14	-16,147.59	0.06
		Base		99.599092	248,997.73	93.140054	232,850.14	-16,147.59	0.06
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05					5.050000	15 Nov 2044		
	500,000.000	Local		104.761136	523,805.68	91.043708	455,218.54	-68,587.14	0.12
		Base		104.761136	523,805.68	91.043708	455,218.54	-68,587.14	0.12
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	120,000.000	Local		107.429308	128,915.17	89.243602	107,092.32	-21,822.85	0.03
		Base		107.429308	128,915.17	89.243602	107,092.32	-21,822.85	0.03
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
	140,000.000	Local		98.219493	137,507.29	122.110252	170,954.35	33,447.06	0.04
		Base		98.219493	137,507.29	122.110252	170,954.35	33,447.06	0.04
655844CG1	NORFOLK SOUTHERN CORP SR UNSECURED 144A 05/55 3.155					3.155000	15 May 2055		
	509,000.000	Local		99.937261	508,680.66	102.236913	520,385.89	11,705.23	0.13
		Base		99.937261	508,680.66	102.236913	520,385.89	11,705.23	0.13
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	340,000.000	Local		115.267126	391,908.23	129.484343	440,246.77	48,338.54	0.11
		Base		115.267126	391,908.23	129.484343	440,246.77	48,338.54	0.11
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	740,000.000	Local		100.859974	746,363.81	121.217082	897,006.41	150,642.60	0.23
		Base		100.859974	746,363.81	121.217082	897,006.41	150,642.60	0.23
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	570,000.000	Local		138.066700	786,980.19	143.446041	817,642.43	30,662.24	0.21
		Base		138.066700	786,980.19	143.446041	817,642.43	30,662.24	0.21
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	1,390,000.000	Local		100.734442	1,400,208.75	114.346137	1,589,411.30	189,202.55	0.40
		Base		100.734442	1,400,208.75	114.346137	1,589,411.30	189,202.55	0.40
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625					3.625000	30 Sep 2059		
	380,000.000	Local		100.517637	381,967.02	110.627458	420,384.34	38,417.32	0.11
		Base		100.517637	381,967.02	110.627458	420,384.34	38,417.32	0.11

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66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2					2.200000	14 Aug 2030		
	300,000.000	Local		99.873223	299,619.67	105.633326	316,899.98	17,280.31	0.08
		Base		99.873223	299,619.67	105.633326	316,899.98	17,280.31	0.08
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	140,000.000	Local		99.801757	139,722.46	116.638285	163,293.60	23,571.14	0.04
		Base		99.801757	139,722.46	116.638285	163,293.60	23,571.14	0.04
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	480,000.000	Local		100.273179	481,311.26	114.255502	548,426.41	67,115.15	0.14
		Base		100.273179	481,311.26	114.255502	548,426.41	67,115.15	0.14
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	520,000.000	Local		109.977215	571,881.52	118.734144	617,417.55	45,536.03	0.16
		Base		109.977215	571,881.52	118.734144	617,417.55	45,536.03	0.16
674599BY0	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1					4.100000	01 Feb 2021		
	150,000.000	Local		98.509607	147,764.41	100.400000	150,600.00	2,835.59	0.04
		Base		98.509607	147,764.41	100.400000	150,600.00	2,835.59	0.04
674599CE3	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7					2.700000	15 Feb 2023		
	380,000.000	Local		82.930487	315,135.85	91.125000	346,275.00	31,139.15	0.09
		Base		82.930487	315,135.85	91.125000	346,275.00	31,139.15	0.09
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	110,000.000	Local		99.359400	109,295.34	70.000000	77,000.00	-32,295.34	0.02
		Base		99.359400	109,295.34	70.000000	77,000.00	-32,295.34	0.02
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	80,000.000	Local		101.128313	80,902.65	69.752000	55,801.60	-25,101.05	0.01
		Base		101.128313	80,902.65	69.752000	55,801.60	-25,101.05	0.01
674599CK9	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/22 2.6					2.600000	15 Apr 2022		
	170,000.000	Local		93.098782	158,267.93	95.280000	161,976.00	3,708.07	0.04
		Base		93.098782	158,267.93	95.280000	161,976.00	3,708.07	0.04
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	400,000.000	Local		100.916833	403,667.33	67.375000	269,500.00	-134,167.33	0.07
		Base		100.916833	403,667.33	67.375000	269,500.00	-134,167.33	0.07

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674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
	440,000.000	Local		90.709927	399,123.68	93.095000	409,618.00	10,494.32	0.10
		Base		90.709927	399,123.68	93.095000	409,618.00	10,494.32	0.10
674599CQ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 VAR					1.842380	15 Aug 2022		
	210,000.000	Local		86.173762	180,964.90	92.019357	193,240.65	12,275.75	0.05
		Base		86.173762	180,964.90	92.019357	193,240.65	12,275.75	0.05
674599CT0	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 VAR					1.397630	08 Feb 2021		
	870,000.000	Local		87.869860	764,467.78	98.519500	857,119.65	92,651.87	0.22
		Base		87.869860	764,467.78	98.519500	857,119.65	92,651.87	0.22
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6					2.600000	13 Aug 2021		
	750,000.000	Local		95.591401	716,935.51	97.729000	732,967.50	16,031.99	0.19
		Base		95.591401	716,935.51	97.729000	732,967.50	16,031.99	0.19
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
	830,000.000	Local		102.428770	850,158.79	68.971000	572,459.30	-277,699.49	0.15
		Base		102.428770	850,158.79	68.971000	572,459.30	-277,699.49	0.14
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4					4.400000	15 Aug 2049		
	440,000.000	Local		100.605916	442,666.03	69.000000	303,600.00	-139,066.03	0.08
		Base		100.605916	442,666.03	69.000000	303,600.00	-139,066.03	0.08
674599CZ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/21 4.85					4.850000	15 Mar 2021		
	100,000.000	Local		98.939020	98,939.02	99.250000	99,250.00	310.98	0.03
		Base		98.939020	98,939.02	99.250000	99,250.00	310.98	0.03
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	60,000.000	Local		135.012183	81,007.31	94.688000	56,812.80	-24,194.51	0.01
		Base		135.012183	81,007.31	94.688000	56,812.80	-24,194.51	0.01
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		122.181247	390,979.99	84.500000	270,400.00	-120,579.99	0.07
		Base		122.181247	390,979.99	84.500000	270,400.00	-120,579.99	0.07
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
	460,000.000	Local		134.764528	619,916.83	90.000000	414,000.00	-205,916.83	0.11
		Base		134.764528	619,916.83	90.000000	414,000.00	-205,916.83	0.10

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
	40,000.000	Local	120.501375	48,200.55	83.750000	33,500.00	-14,700.55	0.01	
		Base	120.501375	48,200.55	83.750000	33,500.00	-14,700.55	0.01	
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	410,000.000	Local	100.607515	412,490.81	69.000000	282,900.00	-129,590.81	0.07	
		Base	100.607515	412,490.81	69.000000	282,900.00	-129,590.81	0.07	
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	1,180,000.000	Local	127.543910	1,505,018.14	87.047000	1,027,154.60	-477,863.54	0.26	
		Base	127.543910	1,505,018.14	87.047000	1,027,154.60	-477,863.54	0.26	
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
	80,000.000	Local	144.615213	115,692.17	160.303047	128,242.44	12,550.27	0.03	
		Base	144.615213	115,692.17	160.303047	128,242.44	12,550.27	0.03	
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
	70,000.000	Local	98.995957	69,297.17	152.294000	106,605.80	37,308.63	0.03	
		Base	98.995957	69,297.17	152.294000	106,605.80	37,308.63	0.03	
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
	90,000.000	Local	99.504278	89,553.85	110.246445	99,221.80	9,667.95	0.03	
		Base	99.504278	89,553.85	110.246445	99,221.80	9,667.95	0.03	
68233JBT0	ONCOR ELECTRIC DELIVERY SR SECURED 144A 05/50 3.7					3.700000	15 May 2050		
	320,000.000	Local	99.706519	319,060.86	120.443768	385,420.06	66,359.20	0.10	
		Base	99.706519	319,060.86	120.443768	385,420.06	66,359.20	0.10	
68902VAA5	OTIS WORLDWIDE CORP SR UNSECURED 144A 02/40 3.112					3.112000	15 Feb 2040		
	80,000.000	Local	99.986163	79,988.93	101.902880	81,522.30	1,533.37	0.02	
		Base	99.986163	79,988.93	101.902880	81,522.30	1,533.37	0.02	
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	400,000.000	Local	99.896285	399,585.14	97.833000	391,332.00	-8,253.14	0.10	
		Base	99.896285	399,585.14	97.833000	391,332.00	-8,253.14	0.10	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	170,000.000	Local	99.501582	169,152.69	97.466000	165,692.20	-3,460.49	0.04	
		Base	99.501582	169,152.69	97.466000	165,692.20	-3,460.49	0.04	

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694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050			
		370,000.000	Local	99.369392	367,666.75	96.648000	357,597.60	-10,069.15	0.09
			Base	99.369392	367,666.75	96.648000	357,597.60	-10,069.15	0.09
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022			
		110,000.000	Local	100.856100	110,941.71	93.867302	103,254.03	-7,687.68	0.03
			Base	100.856100	110,941.71	93.867302	103,254.03	-7,687.68	0.03
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027			
		240,000.000	Local	106.094388	254,626.53	98.500000	236,400.00	-18,226.53	0.06
			Base	106.094388	254,626.53	98.500000	236,400.00	-18,226.53	0.06
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125				4.125000	15 Feb 2028			
		440,000.000	Local	100.000000	440,000.00	90.500000	398,200.00	-41,800.00	0.10
			Base	100.000000	440,000.00	90.500000	398,200.00	-41,800.00	0.10
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3				2.300000	01 Jun 2030			
		160,000.000	Local	99.894144	159,830.63	104.443619	167,109.79	7,279.16	0.04
			Base	99.894144	159,830.63	104.443619	167,109.79	7,279.16	0.04
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25				3.250000	01 Jun 2050			
		550,000.000	Local	101.217893	556,698.41	108.289050	595,589.78	38,891.37	0.15
			Base	101.217893	556,698.41	108.289050	595,589.78	38,891.37	0.15
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.150000	15 Apr 2025			
		130,000.000	Local	99.877254	129,840.43	111.185705	144,541.42	14,700.99	0.04
			Base	99.877254	129,840.43	111.185705	144,541.42	14,700.99	0.04
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375				3.375000	29 Jul 2049			
		330,000.000	Local	99.284148	327,637.69	114.699648	378,508.84	50,871.15	0.10
			Base	99.284148	327,637.69	114.699648	378,508.84	50,871.15	0.10
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031			
		300,000.000	Local	100.001970	300,005.91	106.650000	319,950.00	19,944.09	0.08
			Base	100.001970	300,005.91	106.650000	319,950.00	19,944.09	0.08
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875000	20 Jan 2040			
		26,000.000	Local	98.727846	25,669.24	105.300000	27,378.00	1,708.76	0.01
			Base	98.727846	25,669.24	105.300000	27,378.00	1,708.76	0.01

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71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
		570,000.000	Local 105.687572	602,419.16	111.378000	634,854.60	32,435.44	0.16
			Base 105.687572	602,419.16	111.378000	634,854.60	32,435.44	0.16
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9				6.900000	19 Mar 2049		
		580,000.000	Local 101.744326	590,117.09	105.250000	610,450.00	20,332.91	0.16
			Base 101.744326	590,117.09	105.250000	610,450.00	20,332.91	0.15
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4				4.400000	15 May 2044		
		30,000.000	Local 99.739800	29,921.94	129.997840	38,999.35	9,077.41	0.01
			Base 99.739800	29,921.94	129.997840	38,999.35	9,077.41	0.01
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55				2.550000	28 May 2040		
		90,000.000	Local 99.381211	89,443.09	103.459184	93,113.27	3,670.18	0.02
			Base 99.381211	89,443.09	103.459184	93,113.27	3,670.18	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7				2.700000	28 May 2050		
		260,000.000	Local 99.186635	257,885.25	103.556092	269,245.84	11,360.59	0.07
			Base 99.186635	257,885.25	103.556092	269,245.84	11,360.59	0.07
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375				6.375000	16 May 2038		
		290,000.000	Local 121.260403	351,655.17	150.700946	437,032.74	85,377.57	0.11
			Base 121.260403	351,655.17	150.700946	437,032.74	85,377.57	0.11
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875				3.875000	21 Aug 2042		
		90,000.000	Local 99.225489	89,302.94	114.307795	102,877.02	13,574.08	0.03
			Base 99.225489	89,302.94	114.307795	102,877.02	13,574.08	0.03
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25				4.250000	10 Nov 2044		
		40,000.000	Local 108.937225	43,574.89	120.941273	48,376.51	4,801.62	0.01
			Base 108.937225	43,574.89	120.941273	48,376.51	4,801.62	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35				3.350000	01 Jun 2050		
		380,000.000	Local 99.288553	377,296.50	109.648016	416,662.46	39,365.96	0.11
			Base 99.288553	377,296.50	109.648016	416,662.46	39,365.96	0.11
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458				4.458000	01 Oct 2062		
		770,000.000	Local 108.360327	834,374.52	132.753000	1,022,198.10	187,823.58	0.26
			Base 108.360327	834,374.52	132.753000	1,022,198.10	187,823.58	0.26

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742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55				5.550000	05 Mar 2037		
		15,000.000	Local 97.292333	14,593.85	153.496170	23,024.43	8,430.58	0.01
			Base 97.292333	14,593.85	153.496170	23,024.43	8,430.58	0.01
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5				3.500000	25 Oct 2047		
		210,000.000	Local 98.767543	207,411.84	122.774135	257,825.68	50,413.84	0.07
			Base 98.767543	207,411.84	122.774135	257,825.68	50,413.84	0.07
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3				3.000000	25 Mar 2030		
		150,000.000	Local 99.765520	149,648.28	114.488175	171,732.26	22,083.98	0.04
			Base 99.765520	149,648.28	114.488175	171,732.26	22,083.98	0.04
742718FJ3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/40 3.55				3.550000	25 Mar 2040		
		130,000.000	Local 99.507585	129,359.86	120.229086	156,297.81	26,937.95	0.04
			Base 99.507585	129,359.86	120.229086	156,297.81	26,937.95	0.04
742718FK0	PROCTER + GAMBLE CO/THE SR UNSECURED 03/50 3.6				3.600000	25 Mar 2050		
		330,000.000	Local 112.132836	370,038.36	125.656899	414,667.77	44,629.41	0.11
			Base 112.132836	370,038.36	125.656899	414,667.77	44,629.41	0.11
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75				7.750000	01 Mar 2031		
		200,000.000	Local 134.476785	268,953.57	144.137796	288,275.59	19,322.02	0.07
			Base 134.476785	268,953.57	144.137796	288,275.59	19,322.02	0.07
743863AA0	PROVIDENT FINANCING TR I LIMITD GUARA 03/38 7.405				7.405000	15 Mar 2038		
		170,000.000	Local 98.014041	166,623.87	111.542737	189,622.65	22,998.78	0.05
			Base 98.014041	166,623.87	111.542737	189,622.65	22,998.78	0.05
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					16 Mar 2024		
		420,000.000	Local 94.630862	397,449.62	41.251000	173,254.20	-224,195.42	0.04
Original Face:		420,000.000	Base 94.630862	397,449.62	41.251000	173,254.20	-224,195.42	0.04
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125				7.125000	10 Jun 2021		
		230,000.000	Local 93.473617	214,989.32	61.501000	141,452.30	-73,537.02	0.04
			Base 93.473617	214,989.32	61.501000	141,452.30	-73,537.02	0.04
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7				5.700000	14 Dec 2036		
		50,000.000	Local 108.842680	54,421.34	134.811837	67,405.92	12,984.58	0.02
			Base 108.842680	54,421.34	134.811837	67,405.92	12,984.58	0.02

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74432QCF0	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7					3.700000	13 Mar 2051		
	710,000.000	Local	100.993211	717,051.80	109.655615	778,554.87	61,503.07	0.20	
		Base	100.993211	717,051.80	109.655615	778,554.87	61,503.07	0.20	
74432QCJ2	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/40 3					3.000000	10 Mar 2040		
	1,260,000.000	Local	99.748869	1,256,835.75	101.862286	1,283,464.80	26,629.05	0.33	
		Base	99.748869	1,256,835.75	101.862286	1,283,464.80	26,629.05	0.33	
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	131.423000	551,976.60	131,976.60	0.14	
		Base	100.000000	420,000.00	131.423000	551,976.60	131,976.60	0.14	
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
	460,000.000	Local	100.000000	460,000.00	123.770000	569,342.00	109,342.00	0.14	
		Base	100.000000	460,000.00	123.770000	569,342.00	109,342.00	0.14	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
	290,000.000	Local	89.539224	259,663.75	75.500000	218,950.00	-40,713.75	0.06	
		Base	89.539224	259,663.75	75.500000	218,950.00	-40,713.75	0.06	
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75					5.750000	01 Jun 2021		
	350,000.000	Local	96.863806	339,023.32	96.000000	336,000.00	-3,023.32	0.09	
		Base	96.863806	339,023.32	96.000000	336,000.00	-3,023.32	0.09	
75281AA5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
	180,000.000	Local	94.090850	169,363.53	91.000000	163,800.00	-5,563.53	0.04	
		Base	94.090850	169,363.53	91.000000	163,800.00	-5,563.53	0.04	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	90,000.000	Local	93.822644	84,440.38	86.000000	77,400.00	-7,040.38	0.02	
		Base	93.822644	84,440.38	86.000000	77,400.00	-7,040.38	0.02	
75281ABC2	RANGE RESOURCES CORP COMPANY GUAR 144A 02/26 9.25					9.250000	01 Feb 2026		
	610,000.000	Local	100.000000	610,000.00	89.906000	548,426.60	-61,573.40	0.14	
		Base	100.000000	610,000.00	89.906000	548,426.60	-61,573.40	0.14	
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	510,000.000	Local	112.508059	573,791.10	120.968980	616,941.80	43,150.70	0.16	
		Base	112.508059	573,791.10	120.968980	616,941.80	43,150.70	0.16	

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754730AG4	RAYMOND JAMES FINANCIAL SR UNSECURED 04/30 4.65				4.650000	01 Apr 2030		
		160,000.000	Local 99.674638	159,479.42	119.170778	190,673.24	31,193.82	0.05
			Base 99.674638	159,479.42	119.170778	190,673.24	31,193.82	0.05
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		300,000.000	Local 107.042210	321,126.63	129.001000	387,003.00	65,876.37	0.10
Original Face:		300,000.000	Base 107.042210	321,126.63	129.001000	387,003.00	65,876.37	0.10
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		440,000.000	Local 113.114609	497,704.28	122.915601	540,828.64	43,124.36	0.14
			Base 113.114609	497,704.28	122.915601	540,828.64	43,124.36	0.14
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125000	01 May 2040		
		50,000.000	Local 124.861000	62,430.50	128.501704	64,250.85	1,820.35	0.02
			Base 124.861000	62,430.50	128.501704	64,250.85	1,820.35	0.02
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.200000	02 Nov 2040		
		160,000.000	Local 118.632969	189,812.75	140.022013	224,035.22	34,222.47	0.06
			Base 118.632969	189,812.75	140.022013	224,035.22	34,222.47	0.06
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625000	29 Dec 2049		
		1,870,000.000	Local 99.612245	1,862,748.98	103.975000	1,944,332.50	81,583.52	0.49
			Base 99.612245	1,862,748.98	103.975000	1,944,332.50	81,583.52	0.49
780097BM2	ROYAL BK SCOTLND GRP PLC SUBORDINATED 11/29 VAR				3.754000	01 Nov 2029		
		530,000.000	Local 100.000000	530,000.00	103.526106	548,688.36	18,688.36	0.14
			Base 100.000000	530,000.00	103.526106	548,688.36	18,688.36	0.14
78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5				2.500000	01 Dec 2029		
		60,000.000	Local 99.841817	59,905.09	108.104105	64,862.46	4,957.37	0.02
			Base 99.841817	59,905.09	108.104105	64,862.46	4,957.37	0.02
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25				3.250000	01 Dec 2049		
		340,000.000	Local 99.248979	337,446.53	109.938886	373,792.21	36,345.68	0.10
			Base 99.248979	337,446.53	109.938886	373,792.21	36,345.68	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 127.077811	228,740.06	155.075000	279,135.00	50,394.94	0.07
			Base 127.077811	228,740.06	155.075000	279,135.00	50,394.94	0.07

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042			
		360,000.000	Local	102.156817	367,764.54	117.492542	422,973.15	55,208.61	0.11
			Base	102.156817	367,764.54	117.492542	422,973.15	55,208.61	0.11
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047			
		250,000.000	Local	101.854216	254,635.54	115.376516	288,441.29	33,805.75	0.07
			Base	101.854216	254,635.54	115.376516	288,441.29	33,805.75	0.07
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32				3.320000	15 Apr 2050			
		140,000.000	Local	99.867607	139,814.65	108.674221	152,143.91	12,329.26	0.04
			Base	99.867607	139,814.65	108.674221	152,143.91	12,329.26	0.04
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/39 FIXED 3.303				3.303000	01 Nov 2039			
		170,000.000	Local	100.000000	170,000.00	106.513000	181,072.10	11,072.10	0.05
			Base	100.000000	170,000.00	106.513000	181,072.10	11,072.10	0.05
80007RAB1	SANDS CHINA LTD SR UNSECURED 08/23 4.6				4.600000	08 Aug 2023			
		260,000.000	Local	99.985762	259,962.98	105.280000	273,728.00	13,765.02	0.07
			Base	99.985762	259,962.98	105.280000	273,728.00	13,765.02	0.07
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028			
		890,000.000	Local	105.705967	940,783.11	110.378000	982,364.20	41,581.09	0.25
			Base	105.705967	940,783.11	110.378000	982,364.20	41,581.09	0.25
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025			
		670,000.000	Local	100.719030	674,817.50	108.331000	725,817.70	51,000.20	0.18
			Base	100.719030	674,817.50	108.331000	725,817.70	51,000.20	0.18
80007RAG0	SANDS CHINA LTD SR UNSECURED 144A 06/30 4.375				4.375000	18 Jun 2030			
		360,000.000	Local	99.582486	358,496.95	104.145000	374,922.00	16,425.05	0.10
			Base	99.582486	358,496.95	104.145000	374,922.00	16,425.05	0.09
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.750000	15 Sep 2025			
		250,000.000	Local	100.733152	251,832.88	108.354000	270,885.00	19,052.12	0.07
			Base	100.733152	251,832.88	108.354000	270,885.00	19,052.12	0.07
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045			
		950,000.000	Local	107.894044	1,024,993.42	122.676946	1,165,430.99	140,437.57	0.30
			Base	107.894044	1,024,993.42	122.676946	1,165,430.99	140,437.57	0.30

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81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.700000	15 Jun 2028			
		140,000.000	Local	121.300821	169,821.15	121.591910	170,228.67	407.52	0.04
			Base	121.300821	169,821.15	121.591910	170,228.67	407.52	0.04
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045			
		20,000.000	Local	102.404450	20,480.89	123.032902	24,606.58	4,125.69	0.01
			Base	102.404450	20,480.89	123.032902	24,606.58	4,125.69	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046			
		980,000.000	Local	102.031128	999,905.05	116.911369	1,145,731.42	145,826.37	0.29
			Base	102.031128	999,905.05	116.911369	1,145,731.42	145,826.37	0.29
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050			
		1,020,000.000	Local	99.387410	1,013,751.58	106.328410	1,084,549.78	70,798.20	0.28
			Base	99.387410	1,013,751.58	106.328410	1,084,549.78	70,798.20	0.27
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040			
		170,000.000	Local	106.617888	181,250.41	117.610640	199,938.09	18,687.68	0.05
			Base	106.617888	181,250.41	117.610640	199,938.09	18,687.68	0.05
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.050000	15 Mar 2042			
		370,000.000	Local	103.196362	381,826.54	113.212548	418,886.43	37,059.89	0.11
			Base	103.196362	381,826.54	113.212548	418,886.43	37,059.89	0.11
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.650000	01 Oct 2043			
		430,000.000	Local	110.204305	473,878.51	122.439161	526,488.39	52,609.88	0.13
			Base	110.204305	473,878.51	122.439161	526,488.39	52,609.88	0.13
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.000000	01 Apr 2047			
		30,000.000	Local	94.769400	28,430.82	113.954320	34,186.30	5,755.48	0.01
			Base	94.769400	28,430.82	113.954320	34,186.30	5,755.48	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125000	01 Mar 2048			
		10,000.000	Local	95.519200	9,551.92	116.298857	11,629.89	2,077.97	0.00
			Base	95.519200	9,551.92	116.298857	11,629.89	2,077.97	0.00
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65				3.650000	01 Feb 2050			
		470,000.000	Local	106.713585	501,553.85	109.745202	515,802.45	14,248.60	0.13
			Base	106.713585	501,553.85	109.745202	515,802.45	14,248.60	0.13

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84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
	150,000.000	Local		100.806840	151,210.26	135.433385	203,150.08	51,939.82	0.05
		Base		100.806840	151,210.26	135.433385	203,150.08	51,939.82	0.05
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	540,000.000	Local		102.013202	550,871.29	118.408360	639,405.14	88,533.85	0.16
		Base		102.013202	550,871.29	118.408360	639,405.14	88,533.85	0.16
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
	370,000.000	Local		105.169054	389,125.50	145.017913	536,566.28	147,440.78	0.14
		Base		105.169054	389,125.50	145.017913	536,566.28	147,440.78	0.14
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
	300,000.000	Local		115.158073	345,474.22	110.478424	331,435.27	-14,038.95	0.08
		Base		115.158073	345,474.22	110.478424	331,435.27	-14,038.95	0.08
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172					4.172000	01 Oct 2047		
	140,000.000	Local		100.000000	140,000.00	112.035000	156,849.00	16,849.00	0.04
		Base		100.000000	140,000.00	112.035000	156,849.00	16,849.00	0.04
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	180,000.000	Local		99.120117	178,416.21	97.944798	176,300.64	-2,115.57	0.04
		Base		99.120117	178,416.21	97.944798	176,300.64	-2,115.57	0.04
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.000000	16 Mar 2047		
	200,000.000	Local		109.663355	219,326.71	109.876000	219,752.00	425.29	0.06
		Base		109.663355	219,326.71	109.876000	219,752.00	425.29	0.06
87264AAW5	T MOBILE USA INC SR SECURED 144A 04/40 4.375					4.375000	15 Apr 2040		
	140,000.000	Local		101.146457	141,605.04	115.672000	161,940.80	20,335.76	0.04
		Base		101.146457	141,605.04	115.672000	161,940.80	20,335.76	0.04
87264AAAY1	T MOBILE USA INC SR SECURED 144A 04/50 4.5					4.500000	15 Apr 2050		
	170,000.000	Local		99.576535	169,280.11	119.023000	202,339.10	33,058.99	0.05
		Base		99.576535	169,280.11	119.023000	202,339.10	33,058.99	0.05
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.000000	01 Jul 2042		
	60,000.000	Local		98.112483	58,867.49	124.489847	74,693.91	15,826.42	0.02
		Base		98.112483	58,867.49	124.489847	74,693.91	15,826.42	0.02

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87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9				3.900000	15 Nov 2047		
		220,000.000	Local 108.388573	238,454.86	127.208162	279,857.96	41,403.10	0.07
			Base 108.388573	238,454.86	127.208162	279,857.96	41,403.10	0.07
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
		580,000.000	Local 107.327705	622,500.69	128.483418	745,203.82	122,703.13	0.19
			Base 107.327705	622,500.69	128.483418	745,203.82	122,703.13	0.19
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.270000	15 May 2047		
		300,000.000	Local 102.807703	308,423.11	118.690576	356,071.73	47,648.62	0.09
			Base 102.807703	308,423.11	118.690576	356,071.73	47,648.62	0.09
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3				3.300000	15 May 2050		
		480,000.000	Local 99.867394	479,363.49	103.063330	494,703.98	15,340.49	0.13
			Base 99.867394	479,363.49	103.063330	494,703.98	15,340.49	0.13
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25				6.250000	15 Jul 2041		
		90,000.000	Local 108.001900	97,201.71	109.338142	98,404.33	1,202.62	0.03
			Base 108.001900	97,201.71	109.338142	98,404.33	1,202.62	0.02
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2				7.200000	18 Jul 2036		
		190,000.000	Local 103.863342	197,340.35	119.000000	226,100.00	28,759.65	0.06
			Base 103.863342	197,340.35	119.000000	226,100.00	28,759.65	0.06
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721				7.721000	04 Jun 2038		
		120,000.000	Local 108.053767	129,664.52	125.824000	150,988.80	21,324.28	0.04
			Base 108.053767	129,664.52	125.824000	150,988.80	21,324.28	0.04
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036		
		220,000.000	Local 121.907805	268,197.17	145.151846	319,334.06	51,136.89	0.08
			Base 121.907805	268,197.17	145.151846	319,334.06	51,136.89	0.08
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		300,000.000	Local 104.439213	313,317.64	124.552749	373,658.25	60,340.61	0.10
			Base 104.439213	313,317.64	124.552749	373,658.25	60,340.61	0.09
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038		
		570,000.000	Local 101.735102	579,890.08	119.679688	682,174.22	102,284.14	0.17
			Base 101.735102	579,890.08	119.679688	682,174.22	102,284.14	0.17

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87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
	150,000.000	Local		96.235953	144,353.93	120.619147	180,928.72	36,574.79	0.05
		Base		96.235953	144,353.93	120.619147	180,928.72	36,574.79	0.05
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25					0.250000	01 Feb 2026		
	280,000.000	Local		96.569918	270,395.77	96.840602	271,153.69	757.92	0.07
		Base		96.569918	270,395.77	96.840602	271,153.69	757.92	0.07
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
	630,000.000	Local		98.821321	622,574.32	99.320000	625,716.00	3,141.68	0.16
		Base		98.821321	622,574.32	99.320000	625,716.00	3,141.68	0.16
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
	40,000.000	Local		92.694150	37,077.66	96.500000	38,600.00	1,522.34	0.01
		Base		92.694150	37,077.66	96.500000	38,600.00	1,522.34	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
	740,000.000	Local		97.570254	722,019.88	97.964000	724,933.60	2,913.72	0.18
		Base		97.570254	722,019.88	97.964000	724,933.60	2,913.72	0.18
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
	110,000.000	Local		92.368309	101,605.14	94.468750	103,915.63	2,310.49	0.03
		Base		92.368309	101,605.14	94.468750	103,915.63	2,310.49	0.03
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
	610,000.000	Local		72.131859	440,004.34	84.000000	512,400.00	72,395.66	0.13
		Base		72.131859	440,004.34	84.000000	512,400.00	72,395.66	0.13
88167AAM3	TEVA PHARMACEUTICALS NE COMPANY GUAR 144A 01/25 7.125					7.125000	31 Jan 2025		
	290,000.000	Local		100.000000	290,000.00	106.449000	308,702.10	18,702.10	0.08
		Base		100.000000	290,000.00	106.449000	308,702.10	18,702.10	0.08
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875					3.875000	15 Mar 2039		
	1,050,000.000	Local		105.124885	1,103,811.29	123.972048	1,301,706.50	197,895.21	0.33
		Base		105.124885	1,103,811.29	123.972048	1,301,706.50	197,895.21	0.33
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049		
	150,000.000	Local		100.000000	150,000.00	102.942000	154,413.00	4,413.00	0.04
		Base		100.000000	150,000.00	102.942000	154,413.00	4,413.00	0.04

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88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
		1,110,000.000	Local 130.713930	1,450,924.62	150.597207	1,671,629.00	220,704.38	0.43
			Base 130.713930	1,450,924.62	150.597207	1,671,629.00	220,704.38	0.42
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
		60,000.000	Local 110.637883	66,382.73	131.553986	78,932.39	12,549.66	0.02
			Base 110.637883	66,382.73	131.553986	78,932.39	12,549.66	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
		1,440,000.000	Local 118.894894	1,712,086.47	137.644350	1,982,078.64	269,992.17	0.50
			Base 118.894894	1,712,086.47	137.644350	1,982,078.64	269,992.17	0.50
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
		570,000.000	Local 118.413986	674,959.72	132.880460	757,418.62	82,458.90	0.19
			Base 118.413986	674,959.72	132.880460	757,418.62	82,458.90	0.19
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
		80,000.000	Local 108.278325	86,622.66	123.397623	98,718.10	12,095.44	0.03
			Base 108.278325	86,622.66	123.397623	98,718.10	12,095.44	0.03
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5				4.500000	15 Sep 2042		
		410,000.000	Local 93.939010	385,149.94	106.470215	436,527.88	51,377.94	0.11
			Base 93.939010	385,149.94	106.470215	436,527.88	51,377.94	0.11
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4				5.400000	15 Aug 2041		
		140,000.000	Local 99.407886	139,171.04	119.163674	166,829.14	27,658.10	0.04
			Base 99.407886	139,171.04	119.163674	166,829.14	27,658.10	0.04
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042		
		80,000.000	Local 103.009100	82,407.28	109.847803	87,878.24	5,470.96	0.02
			Base 103.009100	82,407.28	109.847803	87,878.24	5,470.96	0.02
893574AN3	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 05/30 3.25				3.250000	15 May 2030		
		150,000.000	Local 99.789667	149,684.50	106.792671	160,189.01	10,504.51	0.04
			Base 99.789667	149,684.50	106.792671	160,189.01	10,504.51	0.04
893574AQ6	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 05/50 3.95				3.950000	15 May 2050		
		370,000.000	Local 100.649292	372,402.38	106.550597	394,237.21	21,834.83	0.10
			Base 100.649292	372,402.38	106.550597	394,237.21	21,834.83	0.10

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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
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75				7.750000	15 Apr 2026		
		60,000.000	Local 122.203917	73,322.35	134.279864	80,567.92	7,245.57	0.02
			Base 122.203917	73,322.35	134.279864	80,567.92	7,245.57	0.02
89417EAQ2	TRAVELERS COS INC SR UNSECURED 04/50 2.55				2.550000	27 Apr 2050		
		350,000.000	Local 99.234040	347,319.14	99.475117	348,162.91	843.77	0.09
			Base 99.234040	347,319.14	99.475117	348,162.91	843.77	0.09
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5				4.500000	26 Jun 2048		
		600,000.000	Local 130.267733	781,606.40	139.386089	836,316.53	54,710.13	0.21
			Base 130.267733	781,606.40	139.386089	836,316.53	54,710.13	0.21
90345WAE4	US AIRWAYS 2012 2B PTT PASS THRU CE 12/22 6.75				6.750000	03 Dec 2022		
		351,012.600	Local 101.343778	355,729.43	80.768550	283,507.79	-72,221.64	0.07
			Base 101.343778	355,729.43	80.768550	283,507.79	-72,221.64	0.07
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
		1,340,000.000	Local 101.920547	1,365,735.33	103.875000	1,391,925.00	26,189.67	0.35
			Base 101.920547	1,365,735.33	103.875000	1,391,925.00	26,189.67	0.35
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022		
		550,000.000	Local 100.000000	550,000.00	105.656526	581,110.89	31,110.89	0.15
			Base 100.000000	550,000.00	105.656526	581,110.89	31,110.89	0.15
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034		
		2,690,000.000	Local 105.061450	2,826,153.01	113.570042	3,055,034.13	228,881.12	0.78
			Base 105.061450	2,826,153.01	113.570042	3,055,034.13	228,881.12	0.77
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR				5.459000	30 Jun 2035		
		520,000.000	Local 100.000000	520,000.00	100.813053	524,227.88	4,227.88	0.13
			Base 100.000000	520,000.00	100.813053	524,227.88	4,227.88	0.13
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375				4.375000	15 Nov 2065		
		460,000.000	Local 102.746352	472,633.22	124.537936	572,874.51	100,241.29	0.15
			Base 102.746352	472,633.22	124.537936	572,874.51	100,241.29	0.15
907818EV6	UNION PACIFIC CORP SR UNSECURED 09/38 4.375				4.375000	10 Sep 2038		
		170,000.000	Local 99.859041	169,760.37	123.198006	209,436.61	39,676.24	0.05
			Base 99.859041	169,760.37	123.198006	209,436.61	39,676.24	0.05

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907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	720,000.000	Local	102.192171	735,783.63	115.563096	832,054.29	96,270.66	0.21	
		Base	102.192171	735,783.63	115.563096	832,054.29	96,270.66	0.21	
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25					3.250000	05 Feb 2050		
	440,000.000	Local	99.961305	439,829.74	109.559907	482,063.59	42,233.85	0.12	
		Base	99.961305	439,829.74	109.559907	482,063.59	42,233.85	0.12	
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	290,000.000	Local	100.941055	292,729.06	111.390817	323,033.37	30,304.31	0.08	
		Base	100.941055	292,729.06	111.390817	323,033.37	30,304.31	0.08	
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625000	03 Mar 2024		
	58,087.670	Local	100.000000	58,087.67	88.149850	51,204.19	-6,883.48	0.01	
		Base	100.000000	58,087.67	88.149850	51,204.19	-6,883.48	0.01	
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.050000	11 Jan 2040		
	122,000.000	Local	115.846074	141,332.21	121.931000	148,755.82	7,423.61	0.04	
		Base	115.846074	141,332.21	121.931000	148,755.82	7,423.61	0.04	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,716,000.000	Local	99.920781	1,714,640.60	106.000000	1,818,960.00	104,319.40	0.46	
		Base	99.920781	1,714,640.60	106.000000	1,818,960.00	104,319.40	0.46	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	340,000.000	Local	98.545188	335,053.64	100.018000	340,061.20	5,007.56	0.09	
		Base	98.545188	335,053.64	100.018000	340,061.20	5,007.56	0.09	
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
	2,130,000.000	Local	108.242761	2,305,570.81	114.523438	2,439,349.23	133,778.42	0.62	
		Base	108.242761	2,305,570.81	114.523438	2,439,349.23	133,778.42	0.62	
912828ZQ6	US TREASURY N/B 05/30 0.625					0.625000	15 May 2030		
	370,000.000	Local	99.003770	366,313.95	99.722656	368,973.83	2,659.88	0.09	
		Base	99.003770	366,313.95	99.722656	368,973.83	2,659.88	0.09	
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	210,000.000	Local	102.753848	215,783.08	124.631216	261,725.55	45,942.47	0.07	
		Base	102.753848	215,783.08	124.631216	261,725.55	45,942.47	0.07	

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913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
	590,000.000	Local		113.718980	670,941.98	119.503544	705,070.91	34,128.93	0.18
		Base		113.718980	670,941.98	119.503544	705,070.91	34,128.93	0.18
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
	380,000.000	Local		99.989642	379,960.64	122.311053	464,782.00	84,821.36	0.12
		Base		99.989642	379,960.64	122.311053	464,782.00	84,821.36	0.12
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
	150,000.000	Local		108.662193	162,993.29	129.827165	194,740.75	31,747.46	0.05
		Base		108.662193	162,993.29	129.827165	194,740.75	31,747.46	0.05
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
	130,000.000	Local		93.903046	122,073.96	152.275030	197,957.54	75,883.58	0.05
		Base		93.903046	122,073.96	152.275030	197,957.54	75,883.58	0.05
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
	40,000.000	Local		104.890700	41,956.28	155.739847	62,295.94	20,339.66	0.02
		Base		104.890700	41,956.28	155.739847	62,295.94	20,339.66	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	80,000.000	Local		98.894613	79,115.69	131.186902	104,949.52	25,833.83	0.03
		Base		98.894613	79,115.69	131.186902	104,949.52	25,833.83	0.03
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
	150,000.000	Local		110.768800	166,153.20	130.831870	196,247.81	30,094.61	0.05
		Base		110.768800	166,153.20	130.831870	196,247.81	30,094.61	0.05
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	440,000.000	Local		99.336114	437,078.90	127.825543	562,432.39	125,353.49	0.14
		Base		99.336114	437,078.90	127.825543	562,432.39	125,353.49	0.14
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	540,000.000	Local		115.514309	623,777.27	130.929716	707,020.47	83,243.20	0.18
		Base		115.514309	623,777.27	130.929716	707,020.47	83,243.20	0.18
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		
	400,000.000	Local		100.205030	400,820.12	111.641050	446,564.20	45,744.08	0.11
		Base		100.205030	400,820.12	111.641050	446,564.20	45,744.08	0.11

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	Units								
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	640,000.000	Local	100.599725	643,838.24	116.283144	744,212.12		100,373.88	0.19
		Base	100.599725	643,838.24	116.283144	744,212.12		100,373.88	0.19
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	950,000.000	Local	101.300658	962,356.25	122.509827	1,163,843.36		201,487.11	0.30
		Base	101.300658	962,356.25	122.509827	1,163,843.36		201,487.11	0.29
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local	97.096933	58,258.16	107.053488	64,232.09		5,973.93	0.02
		Base	97.096933	58,258.16	107.053488	64,232.09		5,973.93	0.02
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	230,000.000	Local	97.187957	223,532.30	105.602357	242,885.42		19,353.12	0.06
		Base	97.187957	223,532.30	105.602357	242,885.42		19,353.12	0.06
913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006					3.006000	15 May 2050		
	180,000.000	Local	100.000000	180,000.00	101.255000	182,259.00		2,259.00	0.05
		Base	100.000000	180,000.00	101.255000	182,259.00		2,259.00	0.05
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
	370,000.000	Local	100.000000	370,000.00	103.955000	384,633.50		14,633.50	0.10
		Base	100.000000	370,000.00	103.955000	384,633.50		14,633.50	0.10
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706					3.706000	15 May 2120		
	40,000.000	Local	100.000000	40,000.00	103.643000	41,457.20		1,457.20	0.01
		Base	100.000000	40,000.00	103.643000	41,457.20		1,457.20	0.01
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767000	15 May 2115		
	430,000.000	Local	101.517044	436,523.29	135.148000	581,136.40		144,613.11	0.15
		Base	101.517044	436,523.29	135.148000	581,136.40		144,613.11	0.15
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	280,000.000	Local	102.108257	285,903.12	138.605000	388,094.00		102,190.88	0.10
		Base	102.108257	285,903.12	138.605000	388,094.00		102,190.88	0.10
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	121.462000	85,023.40		15,023.40	0.02
Original Face:	70,000.000	Base	100.000000	70,000.00	121.462000	85,023.40		15,023.40	0.02

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92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
	300,000.000	Local		95.513483	286,540.45	132.213190	396,639.57	110,099.12	0.10
		Base		95.513483	286,540.45	132.213190	396,639.57	110,099.12	0.10
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	120,000.000	Local		87.964917	105,557.90	121.936449	146,323.74	40,765.84	0.04
		Base		87.964917	105,557.90	121.936449	146,323.74	40,765.84	0.04
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043		
	90,000.000	Local		134.598089	121,138.28	159.011567	143,110.41	21,972.13	0.04
		Base		134.598089	121,138.28	159.011567	143,110.41	21,972.13	0.04
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	260,000.000	Local		99.373304	258,370.59	124.511827	323,730.75	65,360.16	0.08
		Base		99.373304	258,370.59	124.511827	323,730.75	65,360.16	0.08
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	4,275,000.000	Local		106.892223	4,569,642.52	132.281038	5,655,014.37	1,085,371.85	1.44
		Base		106.892223	4,569,642.52	132.281038	5,655,014.37	1,085,371.85	1.43
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672000	15 Mar 2055		
	37,000.000	Local		94.857541	35,097.29	135.938043	50,297.08	15,199.79	0.01
		Base		94.857541	35,097.29	135.938043	50,297.08	15,199.79	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	530,000.000	Local		88.368753	468,354.39	124.981559	662,402.26	194,047.87	0.17
		Base		88.368753	468,354.39	124.981559	662,402.26	194,047.87	0.17
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	690,000.000	Local		104.720559	722,571.86	133.876142	923,745.38	201,173.52	0.23
		Base		104.720559	722,571.86	133.876142	923,745.38	201,173.52	0.23
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		110.812450	22,162.49	148.113490	29,622.70	7,460.21	0.01
		Base		110.812450	22,162.49	148.113490	29,622.70	7,460.21	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	570,000.000	Local		104.365296	594,882.19	127.905833	729,063.25	134,181.06	0.19
		Base		104.365296	594,882.19	127.905833	729,063.25	134,181.06	0.18

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92564RAD7	VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 3.75					3.750000	15 Feb 2027		
	60,000.000	Local		100.000000	60,000.00	94.000000	56,400.00	-3,600.00	0.01
		Base		100.000000	60,000.00	94.000000	56,400.00	-3,600.00	0.01
92564RAE5	VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125					4.125000	15 Aug 2030		
	190,000.000	Local		100.000000	190,000.00	95.375000	181,212.50	-8,787.50	0.05
		Base		100.000000	190,000.00	95.375000	181,212.50	-8,787.50	0.05
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
	236,000.000	Local		120.453780	284,270.92	179.722139	424,144.25	139,873.33	0.11
		Base		120.453780	284,270.92	179.722139	424,144.25	139,873.33	0.11
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	640,000.000	Local		108.388373	693,685.59	132.042312	845,070.80	151,385.21	0.21
		Base		108.388373	693,685.59	132.042312	845,070.80	151,385.21	0.21
92826CAK8	VISA INC SR UNSECURED 04/40 2.7					2.700000	15 Apr 2040		
	690,000.000	Local		102.602962	707,960.44	107.003234	738,322.31	30,361.87	0.19
		Base		102.602962	707,960.44	107.003234	738,322.31	30,361.87	0.19
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	250,000.000	Local		99.858216	249,645.54	104.785373	261,963.43	12,317.89	0.07
		Base		99.858216	249,645.54	104.785373	261,963.43	12,317.89	0.07
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	160,000.000	Local		112.458188	179,933.10	140.001323	224,002.12	44,069.02	0.06
		Base		112.458188	179,933.10	140.001323	224,002.12	44,069.02	0.06
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	620,000.000	Local		99.519844	617,023.03	130.594070	809,683.23	192,660.20	0.21
		Base		99.519844	617,023.03	130.594070	809,683.23	192,660.20	0.21
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.000000	11 Apr 2043		
	320,000.000	Local		104.937366	335,799.57	125.963575	403,083.44	67,283.87	0.10
		Base		104.937366	335,799.57	125.963575	403,083.44	67,283.87	0.10
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.300000	22 Apr 2044		
	46,000.000	Local		100.083826	46,038.56	132.758575	61,068.94	15,030.38	0.02
		Base		100.083826	46,038.56	132.758575	61,068.94	15,030.38	0.02

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.050000	29 Jun 2048		
	990,000.000	Local		110.810820	1,097,027.12	131.584699	1,302,688.52	205,661.40	0.33
		Base		110.810820	1,097,027.12	131.584699	1,302,688.52	205,661.40	0.33
94106BAB7	WASTE CONNECTIONS INC SR UNSECURED 04/50 3.05					3.050000	01 Apr 2050		
	790,000.000	Local		99.302348	784,488.55	100.694073	795,483.18	10,994.63	0.20
		Base		99.302348	784,488.55	100.694073	795,483.18	10,994.63	0.20
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45					3.450000	15 Jun 2029		
	40,000.000	Local		99.822425	39,928.97	103.007309	41,202.92	1,273.95	0.01
		Base		99.822425	39,928.97	103.007309	41,202.92	1,273.95	0.01
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4					4.000000	15 Jul 2039		
	130,000.000	Local		105.897515	137,666.77	102.869519	133,730.37	-3,936.40	0.03
		Base		105.897515	137,666.77	102.869519	133,730.37	-3,936.40	0.03
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	340,000.000	Local		100.430603	341,464.05	125.388375	426,320.48	84,856.43	0.11
		Base		100.430603	341,464.05	125.388375	426,320.48	84,856.43	0.11
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
	180,000.000	Local		94.394083	169,909.35	137.898401	248,217.12	78,307.77	0.06
		Base		94.394083	169,909.35	137.898401	248,217.12	78,307.77	0.06
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
	100,000.000	Local		107.558590	107,558.59	124.461474	124,461.47	16,902.88	0.03
		Base		107.558590	107,558.59	124.461474	124,461.47	16,902.88	0.03
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
	638,000.000	Local		106.097339	676,901.02	137.928301	879,982.56	203,081.54	0.22
		Base		106.097339	676,901.02	137.928301	879,982.56	203,081.54	0.22
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
	540,000.000	Local		114.978819	620,885.62	135.501859	731,710.04	110,824.42	0.19
		Base		114.978819	620,885.62	135.501859	731,710.04	110,824.42	0.19
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
	280,000.000	Local		97.581039	273,226.91	123.656132	346,237.17	73,010.26	0.09
		Base		97.581039	273,226.91	123.656132	346,237.17	73,010.26	0.09

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	800,000.000	Local	104.322636	834,581.09	119.239404	953,915.23	119,334.14	0.24	
		Base	104.322636	834,581.09	119.239404	953,915.23	119,334.14	0.24	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	1,170,000.000	Local	110.938209	1,297,977.05	128.161635	1,499,491.13	201,514.08	0.38	
		Base	110.938209	1,297,977.05	128.161635	1,499,491.13	201,514.08	0.38	
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.612741	15 Sep 2048		
	100,000.000	Local	87.249730	87,249.73	49.563060	49,563.06	-37,686.67	0.01	
	Original Face: 100,000.000	Base	87.249730	87,249.73	49.563060	49,563.06	-37,686.67	0.01	
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	460,000.000	Local	100.000000	460,000.00	120.882614	556,060.02	96,060.02	0.14	
		Base	100.000000	460,000.00	120.882614	556,060.02	96,060.02	0.14	
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	1,740,000.000	Local	114.780938	1,997,188.32	138.798224	2,415,089.10	417,900.78	0.61	
		Base	114.780938	1,997,188.32	138.798224	2,415,089.10	417,900.78	0.61	
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
	560,000.000	Local	100.000000	560,000.00	104.308592	584,128.12	24,128.12	0.15	
		Base	100.000000	560,000.00	104.308592	584,128.12	24,128.12	0.15	
95040QAL8	WELLTOWER INC SR UNSECURED 01/31 2.75					2.750000	15 Jan 2031		
	200,000.000	Local	99.491115	198,982.23	99.884112	199,768.22	785.99	0.05	
		Base	99.491115	198,982.23	99.884112	199,768.22	785.99	0.05	
958254AA2	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/21 5.375					5.375000	01 Jun 2021		
	280,000.000	Local	97.721043	273,618.92	99.750000	279,300.00	5,681.08	0.07	
		Base	97.721043	273,618.92	99.750000	279,300.00	5,681.08	0.07	
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022		
	40,000.000	Local	82.299550	32,919.82	99.680000	39,872.00	6,952.18	0.01	
		Base	82.299550	32,919.82	99.680000	39,872.00	6,952.18	0.01	
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	690,000.000	Local	96.029680	662,604.79	83.280000	574,632.00	-87,972.79	0.15	
		Base	96.029680	662,604.79	83.280000	574,632.00	-87,972.79	0.15	

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STATE STREET

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958254AE4	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/25 3.95					3.950000	01 Jun 2025		
	140,000.000	Local		99.152121	138,812.97	93.672000	131,140.80	-7,672.17	0.03
		Base		99.152121	138,812.97	93.672000	131,140.80	-7,672.17	0.03
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	190,000.000	Local		103.502937	196,655.58	95.780000	181,982.00	-14,673.58	0.05
		Base		103.502937	196,655.58	95.780000	181,982.00	-14,673.58	0.05
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	840,000.000	Local		93.287946	783,618.75	81.125000	681,450.00	-102,168.75	0.17
		Base		93.287946	783,618.75	81.125000	681,450.00	-102,168.75	0.17
958254AK0	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/28 4.75					4.750000	15 Aug 2028		
	430,000.000	Local		99.965784	429,852.87	95.750000	411,725.00	-18,127.87	0.10
		Base		99.965784	429,852.87	95.750000	411,725.00	-18,127.87	0.10
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	510,000.000	Local		96.702271	493,181.58	81.000000	413,100.00	-80,081.58	0.11
		Base		96.702271	493,181.58	81.000000	413,100.00	-80,081.58	0.10
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25					5.250000	01 Feb 2050		
	840,000.000	Local		100.165737	841,392.19	86.530000	726,852.00	-114,540.19	0.18
		Base		100.165737	841,392.19	86.530000	726,852.00	-114,540.19	0.18
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05					4.050000	01 Feb 2030		
	420,000.000	Local		99.858605	419,406.14	96.259000	404,287.80	-15,118.34	0.10
		Base		99.858605	419,406.14	96.259000	404,287.80	-15,118.34	0.10
961214EG4	WESTPAC BANKING CORP SUBORDINATED 07/39 4.421					4.421000	24 Jul 2039		
	190,000.000	Local		100.000000	190,000.00	117.896507	224,003.36	34,003.36	0.06
		Base		100.000000	190,000.00	117.896507	224,003.36	34,003.36	0.06
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	1,040,000.000	Local		121.182980	1,260,302.99	128.056721	1,331,789.90	71,486.91	0.34
		Base		121.182980	1,260,302.99	128.056721	1,331,789.90	71,486.91	0.34
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local		114.862286	80,403.60	129.204962	90,443.47	10,039.87	0.02
		Base		114.862286	80,403.60	129.204962	90,443.47	10,039.87	0.02

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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
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	940,000.000	Local	129.136663	1,213,884.63	148.284827	1,393,877.37	179,992.74	0.35	
		Base	129.136663	1,213,884.63	148.284827	1,393,877.37	179,992.74	0.35	
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	580,000.000	Local	105.982953	614,701.13	105.764863	613,436.21	-1,264.92	0.16	
		Base	105.982953	614,701.13	105.764863	613,436.21	-1,264.92	0.16	
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
	120,000.000	Local	99.873583	119,848.30	117.846836	141,416.20	21,567.90	0.04	
		Base	99.873583	119,848.30	117.846836	141,416.20	21,567.90	0.04	
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	40,000.000	Local	49.185775	19,674.31	93.418750	37,367.50	17,693.19	0.01	
		Base	49.185775	19,674.31	93.418750	37,367.50	17,693.19	0.01	
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	190,000.000	Local	100.000000	190,000.00	88.000000	167,200.00	-22,800.00	0.04	
		Base	100.000000	190,000.00	88.000000	167,200.00	-22,800.00	0.04	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	370,000.000	Local	124.755086	461,593.82	145.996186	540,185.89	78,592.07	0.14	
		Base	124.755086	461,593.82	145.996186	540,185.89	78,592.07	0.14	
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		
	550,000.000	Local	100.000000	550,000.00	100.720000	553,960.00	3,960.00	0.14	
		Base	100.000000	550,000.00	100.720000	553,960.00	3,960.00	0.14	
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
	310,000.000	Local	100.000000	310,000.00	97.000000	300,700.00	-9,300.00	0.08	
		Base	100.000000	310,000.00	97.000000	300,700.00	-9,300.00	0.08	
98417EAC4	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
	70,000.000	Local	114.926586	80,448.61	126.000000	88,200.00	7,751.39	0.02	
		Base	114.926586	80,448.61	126.000000	88,200.00	7,751.39	0.02	
98417EAN0	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	740,000.000	Local	104.452430	772,947.98	112.100000	829,540.00	56,592.02	0.21	
		Base	104.452430	772,947.98	112.100000	829,540.00	56,592.02	0.21	

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98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3				5.550000	25 Oct 2042		
		630,000.000	Local 105.598329	665,269.47	107.693000	678,465.90	13,196.43	0.17
			Base 105.598329	665,269.47	107.693000	678,465.90	13,196.43	0.17
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
		1,210,000.000	Local 100.700150	1,218,471.82	105.337409	1,274,582.65	56,110.83	0.32
			Base 100.700150	1,218,471.82	105.337409	1,274,582.65	56,110.83	0.32
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7				4.700000	01 Feb 2043		
		30,000.000	Local 99.344900	29,803.47	131.835690	39,550.71	9,747.24	0.01
			Base 99.344900	29,803.47	131.835690	39,550.71	9,747.24	0.01
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					16 Mar 2024		
		860,000.000	Local 102.735331	883,523.85	41.251000	354,758.60	-528,765.25	0.09
Original Face:		860,000.000	Base 102.735331	883,523.85	41.251000	354,758.60	-528,765.25	0.09
ACI0PG9W3	BARCLAYS PLC JR SUBORDINA REGS 12/49 VAR				7.875000	29 Dec 2049		
		310,000.000	Local 104.971000	325,410.10	101.500000	314,650.00	-10,760.10	0.08
			Base 104.971000	325,410.10	101.500000	314,650.00	-10,760.10	0.08
ACI0S3RH2	CREDIT SUISSE GROUP AG JR SUBORDINA REGS 12/99 VAR				7.125000	31 Dec 2099		
		220,000.000	Local 96.750168	212,850.37	103.045000	226,699.00	13,848.63	0.06
			Base 96.750168	212,850.37	103.045000	226,699.00	13,848.63	0.06
US DOLLAR Total								
		317,297,399.440	Local	334,257,838.99		364,301,866.70	30,044,027.71	92.66
Original Face:		3,500,000.000	Base	334,257,838.99		364,301,866.70	30,044,027.71	92.27
FIXED INCOME Total								
		365,913,863.440	Base	336,168,098.26		365,817,765.49	29,649,667.23	92.65
Original Face:		12,216,464.000						

SWAPS FIXED INCOME

US DOLLAR						Exchange Rate:	1.000000
99S1ENUX0	SWS035188 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2025	
		11,340,000.000	Local 101.258388	11,482,701.22	101.168800	11,472,541.92	-10,159.30
							2.92

Holdings

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		Base	101.258388	11,482,701.22	101.168800	11,472,541.92	-10,159.30	2.91
99S1ENUY8	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2025		
		-11,340,000.000 Local	100.000000	-11,340,000.00	100.000000	-11,340,000.00	0.00	2.88
		Base	100.000000	-11,340,000.00	100.000000	-11,340,000.00	0.00	2.87
US DOLLAR Total								
		Local		142,701.22		132,541.92	-10,159.30	5.80
		Base		142,701.22		132,541.92	-10,159.30	5.78
SWAPS FIXED INCOME Total								
		0.000 Base		142,701.22		132,541.92	-10,159.30	5.78

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FUND Total								
		374,544,826.820	Base	342,368,299.50		371,995,317.49	29,627,017.99	99.96
Original Face:		12,216,464.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2020

View Date: July 1, 2020

Base Currency: USD - US DOLLAR

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

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI1HVBG7	US 2YR NOTE (CBT) SEP20 XCBT 20200930						30 Sep 2020			
9.000	1,800,000.000	Local	1,987,453.13	1,986,695.26	110.414063	757.87		617.24	140.63	
		Base	1,987,453.13		110.414063	757.87		617.24	140.63	0.00

ADI1HVCQ4	US 5YR NOTE (CBT) SEP20 XCBT 20200930						30 Sep 2020			
297.000	29,700,000.000	Local	37,345,429.84	37,245,083.29	125.742188	100,346.55		109,627.80	-9,281.25	
		Base	37,345,429.84		125.742188	100,346.55		109,627.80	-9,281.25	0.00

ADI1JZDD1	US LONG BOND(CBT) SEP20 XCBT 20200921						21 Sep 2020			
246.000	24,600,000.000	Local	43,926,375.00	43,395,828.64	178.562500	530,546.36		645,858.86	-115,312.50	
		Base	43,926,375.00		178.562500	530,546.36		645,858.86	-115,312.50	0.03

US DOLLAR Total										
552.000	56,100,000.000	Local	83,259,257.97	82,627,607.19		631,650.78		756,103.90	-124,453.12	
		Base				631,650.78		756,103.90	-124,453.12	0.03

FUTURES LONG Total										
552.000	56,100,000.000	Base				631,650.78		756,103.90	-124,453.12	0.03

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FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.890076

GERMANY

ADI1HJMC1	EURO-BUND FUTURE SEP20 XEUR 20200908						08 Sep 2020			
-3.000	-300,000.000	Local	-529,560.00	-526,116.40	176.520000	-3,443.60		-3,863.60	420.00	
		Base	-594,960.43		198.320143	-3,868.88		-4,340.75	471.87	0.00

GERMANY Total										
-3.000	-300,000.000	Local	-529,560.00	-526,116.40		-3,443.60		-3,863.60	420.00	
		Base				-3,868.88		-4,340.75	471.87	0.00

EURO CURRENCY Total

-3.000	-300,000.000	Local	-529,560.00	-526,116.40		-3,443.60		-3,863.60	420.00	
		Base				-3,868.88		-4,340.75	471.87	0.00

POUND STERLING

Exchange Rate: 0.807037

ADI1J2188	LONG GILT FUTURE SEP20 IFLL 20200928						28 Sep 2020			
-4.000	-400,000.000	Local	-550,560.00	-549,934.48	137.640000	-625.52		-1,265.52	640.00	
		Base	-682,199.21		170.549801	-775.08		-1,568.11	793.03	0.00

POUND STERLING Total										
-4.000	-400,000.000	Local	-550,560.00	-549,934.48		-625.52		-1,265.52	640.00	
		Base				-775.08		-1,568.11	793.03	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI1JZCF7	US ULTRA BOND CBT SEP20 XCBT 20200921						21 Sep 2020			
-23.000	-2,300,000.000	Local	-5,017,593.75	-5,061,066.86	218.156250	43,473.11		19,754.36	23,718.75	
		Base	-5,017,593.75		218.156250	43,473.11		19,754.36	23,718.75	0.01

ADI1JZD82	US 10YR NOTE (CBT)SEP20 XCBT 20200921						21 Sep 2020			
-107.000	-10,700,000.000	Local	-14,891,390.63	-14,844,732.46	139.171875	-46,658.17		-63,376.92	16,718.75	
		Base	-14,891,390.63		139.171875	-46,658.17		-63,376.92	16,718.75	0.00

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FUND: HBCX



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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
US DOLLAR Total									
-130.000	-13,000,000.000	Local	-19,908,984.38		-3,185.06		-43,622.56	40,437.50	
		Base			-3,185.06		-43,622.56	40,437.50	0.01
FUTURES SHORT Total									
-137.000	-13,700,000.000	Base			-7,829.02		-49,531.42	41,702.40	0.01

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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									
415.000	42,400,000.000	Base			623,821.76		706,572.48	-82,750.72	0.04