



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
92,299.503	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	731,935.06	692,532.70	2	0.00
14,963.064	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	369,886.94	352,172.72	1	0.00
25,921.749	CUSIP # 256210105 DODGE & COX INCOME FUND	371,458.66	372,892.19	1	16,251.04
91,127.685	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,101,733.71	1,082,156.64	3	0.00
27,376.923	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	366,850.77	364,386.84	1	0.00
		2,941,865.14	2,864,141.09	8	16,251.04
MUTUAL FUNDS - EQUITY					
97,702.11	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,937,902.45	2,358,848.98	8	0.00
138,499.737	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,866,816.96	5,836,237.75	18	0.00
19,973.974	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,987,906.77	2,187,529.46	8	0.00
25,090.474	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,904,116.07	1,574,543.99	5	0.00
59,478.742	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,860,495.05	1,374,485.91	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
135,846.079	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,858,374.36	1,455,016.67	5	0.00
50,723.835	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,911,274.10	1,422,610.85	5	0.00
12,625.865	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,201,698.34	1,831,076.12	6	0.00
50,207.21	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,423,127.58	2,407,091.32	9	0.00
17,527.266	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,441,968.17	889,632.86	4	0.00
7,804.559	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,125,651.54	912,449.73	3	0.00
7,748.16	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,581,864.35	968,002.58	4	0.00
17,132.552	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,849,287.66	1,297,605.97	5	0.00
		31,950,483.40	24,515,132.19	85	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,349,980.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,349,980.38	1,349,980.38	4	0.00
		1,349,980.38	1,349,980.38	4	0.00
	COMMON TRUST FUNDS - EQUITY				

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51,005.665	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,477,634.12	1,108,050.03	4	0.00
		1,477,634.12	1,108,050.03	4	0.00



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ABG BALANCED CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
239,189.206	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,896,770.40	1,842,793.25	4	1.11
37,851.474	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	935,688.44	886,316.71	2	0.00
162,831.699	CUSIP # 256210105 DODGE & COX INCOME FUND	2,333,378.25	2,332,296.02	5	102,083.56
442,976.038	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,860,499.36	1,836,941.33	4	0.00
310,281.909	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,751,308.28	3,671,883.14	8	1.47
139,408.848	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,868,078.56	1,855,531.77	4	0.00
38,338.141	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	467,341.94	469,063.88	1	0.00
		13,113,065.23	12,894,826.10	27	102,086.14
MUTUAL FUNDS - EQUITY					
124,307.019	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,737,912.06	3,137,075.89	8	0.00
122,321.868	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	6,064,718.22	4,988,636.59	13	0.00
19,173.718	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,868,196.48	2,057,743.47	6	0.00

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ABG BALANCED CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,915.171	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,435,472.33	1,133,519.19	3	0.00
60,814.672	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,902,282.94	1,338,800.29	4	0.00
68,021.103	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	930,528.69	700,137.32	2	0.00
36,881.997	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,389,713.65	964,244.40	3	0.00
13,634.206	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,377,532.84	1,933,051.78	5	0.00
42,399.226	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,890,779.23	1,943,020.73	6	0.00
11,177.539	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	919,576.13	472,525.85	2	0.00
3,336.778	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	481,263.49	375,941.47	1	0.00
2,423.685	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	494,819.53	298,606.72	1	0.00
9,195.673	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	992,580.94	657,547.58	2	0.00
		26,485,376.53	20,000,851.28	55	0.00

COMMON TRUST FUNDS - FIXED INCOME

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,837,046.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,837,046.22	1,837,046.22	4	0.00
		1,837,046.22	1,837,046.22	4	0.00
COMMON TRUST FUNDS - EQUITY					
66,218.419	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,918,347.60	1,419,805.79	4	0.00
		1,918,347.60	1,419,805.79	4	0.00
COMMON TRUST FUNDS - OTHER					
441,761.1369	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,563,392.54	4,458,634.22	10	0.00
		4,563,392.54	4,458,634.22	10	0.00



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ABG GROWTH CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
212,310.904	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,683,625.47	1,631,169.64	3	0.00
22,304.333	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	551,363.11	523,373.11	1	0.00
77,502.595	CUSIP # 256210105 DODGE & COX INCOME FUND	1,110,612.19	1,111,569.69	2	48,588.45
526,929.334	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,213,103.20	2,195,034.88	4	0.00
276,071.1	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,337,699.60	3,270,464.54	6	1.24
82,975.737	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,111,874.88	1,104,407.06	2	0.00
45,656.303	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	556,550.33	559,854.87	1	0.00
		10,564,828.78	10,395,873.79	19	48,589.69
MUTUAL FUNDS - EQUITY					
166,474.295	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	5,005,882.05	4,278,375.56	9	0.00
177,554.993	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	8,803,176.55	7,447,782.10	16	0.00
26,500.586	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,964,222.66	2,942,804.78	7	0.00

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ABG GROWTH CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,020.347	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	2,278,244.13	1,868,308.50	4	0.00
71,871.191	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,248,130.85	1,646,893.15	4	0.00
164,365.51	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	2,248,520.18	1,773,038.58	4	0.00
61,351.043	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	2,311,707.30	1,727,407.86	4	0.00
16,071.363	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,802,524.28	2,328,670.34	5	0.00
59,190.528	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	4,035,610.20	2,816,137.85	7	0.00
19,853.94	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,633,383.64	975,511.68	3	0.00
8,000.493	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,153,911.11	938,795.70	2	0.00
5,781.44	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,180,338.79	779,427.47	2	0.00
15,699.711	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,694,626.81	1,212,445.01	3	0.00
		39,360,278.55	30,735,598.58	70	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,511,943.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,511,943.42	1,511,943.42	3	0.00
		1,511,943.42	1,511,943.42	3	0.00
COMMON TRUST FUNDS - EQUITY					
96,599.269	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,798,480.82	2,094,501.69	5	0.00
		2,798,480.82	2,094,501.69	5	0.00
COMMON TRUST FUNDS - OTHER					
212,740.5491	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,197,609.87	2,148,374.03	4	0.00
		2,197,609.87	2,148,374.03	4	0.00



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ABG INCOME CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
214,301.774	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,699,413.07	1,640,955.74	6	0.00
45,136.174	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	1,115,766.22	1,062,042.15	4	0.00
136,298.559	CUSIP # 256210105 DODGE & COX INCOME FUND	1,953,158.35	1,947,716.53	7	85,449.22
198,517.8	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	833,774.76	812,640.06	3	0.00
208,020.437	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,514,967.08	2,461,249.83	9	0.00
145,874.94	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,954,724.20	1,941,595.45	7	0.00
45,861.729	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	559,054.48	561,252.20	2	0.00
		10,630,858.16	10,427,451.96	38	85,449.22
MUTUAL FUNDS - EQUITY					
65,046.941	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,955,961.52	1,597,642.11	7	0.00
44,386.944	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	2,200,704.68	1,771,590.60	8	0.00
7,606.204	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,137,812.06	823,426.02	4	0.00

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11,386.131	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	864,093.48	718,880.19	3	0.00
18,115.001	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	566,637.23	391,099.16	2	0.00
20,697.926	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	283,147.63	219,665.78	1	0.00
15,406.207	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	580,505.88	394,103.57	2	0.00
4,842.979	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	844,518.68	664,960.48	3	0.00
21,230.883	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,447,521.60	975,825.40	5	0.00
6,647.256	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	546,869.75	275,221.63	2	0.00
1,449.037	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	295,835.39	189,618.43	1	0.00
2,628.21	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	283,688.99	184,755.22	1	0.00
		11,007,296.89	8,206,788.59	39	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
611,163.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	611,163.81	611,163.81	2	0.00

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		611,163.81	611,163.81	2	0.00
	COMMON TRUST FUNDS - EQUITY				
9,702.815	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	281,090.55	198,347.82	1	0.00
		281,090.55	198,347.82	1	0.00
	COMMON TRUST FUNDS - OTHER				
538,061.6079	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	5,558,176.41	5,442,002.56	20	0.00
		5,558,176.41	5,442,002.56	20	0.00
	TOTAL INVESTMENTS	28,088,585.82			
	CASH	27,448.83			
	DUE FROM BROKER	0.00			
	DUE TO BROKER	35,513.35			
	NET ASSETS	28,080,521.30			
	ACCRUED INCOME	85,449.22			
	TOTAL MARKET VALUE	28,165,970.52			



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
100,693.295	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	798,497.83	749,744.47	8	0.00
24,035.071	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	594,146.96	571,677.96	6	0.00
62,236.637	CUSIP # 256210105 DODGE & COX INCOME FUND	891,851.01	901,230.89	9	39,017.82
47,146.093	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	198,013.59	195,065.12	2	0.00
81,840.073	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	989,446.48	949,051.70	10	0.00
73,837.245	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	989,419.08	982,773.73	10	0.00
24,328.247	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	296,561.33	298,690.52	3	0.00
		4,757,936.28	4,648,234.39	46	39,017.82
MUTUAL FUNDS - EQUITY					
13,165.351	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	395,882.10	339,041.27	4	0.00
9,729.31	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	482,379.19	389,566.37	5	0.00
1,343.129	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	200,918.67	155,867.87	2	0.00

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2,624.107	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	199,143.48	179,455.17	2	0.00
7,227.902	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	98,877.70	75,750.80	1	0.00
2,683.348	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	101,108.55	74,097.58	1	0.00
571.129	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	99,593.48	78,014.02	1	0.00
3,000.109	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	204,547.43	162,051.21	2	0.00
1,179.85	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	97,066.26	53,112.84	1	0.00
		1,879,516.86	1,506,957.13	18	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
439,507.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	439,507.35	439,507.35	4	0.00
		439,507.35	439,507.35	4	0.00
	COMMON TRUST FUNDS - EQUITY				
3,416.123	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	98,965.08	66,310.69	1	0.00
		98,965.08	66,310.69	1	0.00
	COMMON TRUST FUNDS - OTHER				

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294,659.9028	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	3,043,836.80	2,981,892.60	30	0.00
		3,043,836.80	2,981,892.60	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
	CASH		2.12	0.00	2.12	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-9,494.22	0.00	-9,494.22	-0.01	0.00
SUBTOTAL U.S. DOLLAR			-21,820.90	0.00	-21,820.90	-0.02	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-21,820.90	0.00	-21,820.90	-0.02	0.00
TOTAL CASH & CASH EQUIVALENTS			-21,820.90	0.00	-21,820.90	-0.02	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
75,820.870 99VVBHSM3	AFL CIO HSG INVT TR	1,157.3428	86,762,543.89	186,338.63	87,750,738.29	60.71	988,194.40
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
7,473,296.150 99VVBJNY8	BLACKROCK FEDERAL FUND 30 0.110%	100.0000	7,473,296.15	159.38	7,473,296.15	5.17	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
3,827,966.348 09257F750	BLACKROCK INSTL TR CO N A INVT FOR EMPLOYEE BENEFIT TRS	12.8920	45,313,531.21	0.00	49,350,100.05	34.14	4,036,568.84
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,381.26	0.00	-8,381.26	-0.01	0.00
TOTAL ASSETS - BASE:			139,519,169.09	186,498.01	144,543,932.33	99.99	5,024,763.24
NET ASSETS - BASE:					144,730,430.34		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
391,224.75	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	391,224.75	391,224.75	9	0.00
		391,224.75	391,224.75	9	0.00
U S TREASURY BILLS					
400,000	CUSIP # 912796L56 U S TREASURY BILL 09/28/2021	399,956.00	399,961.66	9	0.00
		399,956.00	399,961.66	9	0.00
CORPORATE BONDS					
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	51,098.50	49,628.00	1	517.36
		51,098.50	49,628.00	1	517.36
COMMON STOCK					
50	CUSIP # 023135106 AMAZON.COM INC	172,008.00	93,612.43	4	0.00
1,300	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	214,799.00	104,367.69	5	0.00
1,280	CUSIP # 037833100 APPLE INC	175,308.80	14,655.89	4	0.00
870	CUSIP # 053015103 AUTO DATA PROCESSING INC.	172,799.40	72,172.76	4	809.10
455	CUSIP # 22160K105 COSTCO WHOLESALE CORP	180,029.85	143,938.47	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
980	CUSIP # 254687106 DISNEY WALT	172,254.60	31,849.69	4	0.00
555	CUSIP # 437076102 HOME DEPOT INC	176,983.95	54,520.22	4	0.00
795	CUSIP # 438516106 HONEYWELL INTERNATIONAL	174,383.25	78,155.22	4	0.00
1,290	CUSIP # 46625H100 JP MORGAN CHASE & CO	200,646.60	144,647.11	5	0.00
1,075	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	177,095.50	63,231.50	4	0.00
1,710	CUSIP # 579780206 MCCORMICK & CO	151,027.20	62,055.59	4	0.00
695	CUSIP # 594918104 MICROSOFT CORPORATION	188,275.50	74,754.15	4	0.00
1,070	CUSIP # 742718109 PROCTER & GAMBLE CO	144,375.10	132,899.35	3	0.00
450	CUSIP # 78409V104 S&P GLOBAL INC	184,702.50	39,617.90	4	0.00
415	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	173,814.45	20,680.93	4	0.00
990	CUSIP # 882508104 TEXAS INSTRUMENTS INC	190,377.00	50,805.01	5	0.00
730	CUSIP # 92826C839 VISA INC CL A	170,688.60	127,117.82	4	0.00
1,010	CUSIP # 98978V103 ZOETIS INC	188,223.60	132,165.06	4	0.00
		3,207,792.90	1,441,246.79	76	809.10
	FOREIGN STOCK				

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,400	CUSIP # G5960L103 MEDTRONIC PLC	173,782.00	143,781.37	4	882.00
		173,782.00	143,781.37	4	882.00

Holdings

As of: June 30, 2021



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

View Date: July 1, 2021



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: 0.843348

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-9.790	Local	1.000000	-9.79	1.000000	-9.79	0.00	100.00	
	Base	1.179775	-11.55	1.185750	-11.61	-0.06	0.00	

INTERNATIONAL Total

-9.790	Local		-9.79		-9.79	0.00	100.00
	Base		-11.55		-11.61	-0.06	0.00

EURO CURRENCY Total

-9.790	Local		-9.79		-9.79	0.00	100.00
	Base		-11.55		-11.61	-0.06	0.00

MALAYSIAN RINGGIT

Exchange Rate: 4.151500

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	0.240877	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

SOUTH KOREAN WON

Exchange Rate: 1,126.150000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1,846.000	Local	1.000000	1,846.00	1.000000	1,846.00	0.00	100.00	
	Base	0.000899	1.66	0.000888	1.64	-0.02	0.00	

SOUTH KOREAN WON Total

1,846.000	Local		1,846.00		1,846.00	0.00	100.00
	Base		1.66		1.64	-0.02	0.00

Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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
USD	US DOLLAR							
	1,306,248.540	Local	1.000000	1,306,248.54	1.000000	1,306,248.54	0.00	0.73
		Base	1.000000	1,306,248.54	1.000000	1,306,248.54	0.00	0.57
US DOLLAR Total								
	1,306,248.540	Local		1,306,248.54		1,306,248.54	0.00	0.73
		Base		1,306,248.54		1,306,248.54	0.00	0.57
CASH Total								
	1,308,084.760	Base		1,306,238.65		1,306,238.57	-0.08	0.57

CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030		
	7,511,808.640	Local	100.000000	7,511,808.64	100.000000	7,511,808.64	0.00	4.18
		Base	100.000000	7,511,808.64	100.000000	7,511,808.64	0.00	3.26
9128287G9	US TREASURY FRN 07/21 VAR				0.270006	31 Jul 2021		
	8,690,000.000	Local	99.999644	8,689,969.10	100.019274	8,691,674.91	1,705.81	4.84
		Base	99.999644	8,689,969.10	100.019274	8,691,674.91	1,705.81	3.78
912828YN4	US TREASURY FRN 10/21 VAR				0.350006	31 Oct 2021		
	8,670,000.000	Local	100.037415	8,673,243.91	100.103009	8,678,930.88	5,686.97	4.83
		Base	100.037415	8,673,243.91	100.103009	8,678,930.88	5,686.97	3.77
912828Z45	US TREASURY FRN 01/22 VAR				0.204006	31 Jan 2022		
	14,685,000.000	Local	100.029795	14,689,375.38	100.090339	14,698,266.29	8,890.91	8.18
		Base	100.029795	14,689,375.38	100.090339	14,698,266.29	8,890.91	6.38
912828ZK9	US TREASURY FRN 04/22 VAR				0.164006	30 Apr 2022		
	10,240,000.000	Local	100.022973	10,242,352.46	100.092561	10,249,478.24	7,125.78	5.71
		Base	100.022973	10,242,352.46	100.092561	10,249,478.24	7,125.78	4.45
91282CAA9	US TREASURY FRN 07/22 VAR				0.105006	31 Jul 2022		

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		27,230,000.000	Local 100.010824	27,232,947.47	100.055578	27,245,133.90	12,186.43	15.17
			Base 100.010824	27,232,947.47	100.055578	27,245,133.90	12,186.43	11.83
91282CAS0	US TREASURY FRN 10/22 VAR				0.105006	31 Oct 2022		
		13,555,000.000	Local 100.007211	13,555,977.49	100.054959	13,562,449.68	6,472.19	7.55
			Base 100.007211	13,555,977.49	100.054959	13,562,449.68	6,472.19	5.89
91282CBK6	US TREASURY FRN 01/23 VAR				0.099006	31 Jan 2023		
		43,760,000.000	Local 100.022473	43,769,834.16	100.035123	43,775,369.84	5,535.68	24.37
			Base 100.022473	43,769,834.16	100.035123	43,775,369.84	5,535.68	19.01
US DOLLAR Total								
		134,341,808.640	Local	134,365,508.61		134,413,112.38	47,603.77	74.83
			Base	134,365,508.61		134,413,112.38	47,603.77	58.38
CASH EQUIVALENT Total								
		134,341,808.640	Base	134,365,508.61		134,413,112.38	47,603.77	58.38

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.333422

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
ACI02GUD6	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/23 4				4.250000	21 Jul 2023		
		2,645,000.000	Local 108.328670	2,865,293.32	108.329849	2,865,324.51	31.19	22.25
			Base 84.028787	2,222,561.41	81.241984	2,148,850.48	-73,710.93	0.93
ACI05YGQ1	NEW S WALES TREASURY CRP LOCAL GOVT G 04/23 4				4.000000	20 Apr 2023		
		1,325,000.000	Local 106.932526	1,416,855.97	107.003976	1,417,802.68	946.71	11.01
			Base 81.513764	1,080,057.37	80.247646	1,063,281.30	-16,776.07	0.46
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021		
		0.000	Local 0.000000	1,025.60	0.000000	0.00	-1,025.60	0.00
			Base 0.000000	784.53	0.000000	0.00	-784.53	0.00
B1Y98KII0	WESTERN AUST TREAS CORP LOCAL GOVT G 10/23 6				6.000000	16 Oct 2023		

& 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, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,790,000.000	Local		113.585068	3,169,023.40	113.293832	3,160,897.91	-8,125.49	24.54
		Base		87.245011	2,434,135.82	84.964724	2,370,515.79	-63,620.03	1.03
B5SRJWII0	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75					5.750000	15 Jul 2022		
	5,130,000.000	Local		105.369347	5,405,447.48	105.963201	5,435,912.21	30,464.73	42.20
		Base		71.253244	3,655,291.42	79.467116	4,076,663.06	421,371.64	1.77
AUSTRALIAN DOLLAR Total									
	11,890,000.000	Local			12,955,775.07		12,879,937.31	-75,837.76	100.00
		Base			9,461,128.53		9,659,310.63	198,182.10	4.20
BRAZILIAN REAL								Exchange Rate:	4.973800
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.000000	01 Jan 2023		
	11,540,000.000	Local		96.781701	11,168,608.28	103.711659	11,968,325.45	799,717.17	100.00
		Base		40.785865	4,706,688.81	20.851594	2,406,273.97	-2,300,414.84	1.05
BRAZILIAN REAL Total									
	11,540,000.000	Local			11,168,608.28		11,968,325.45	799,717.17	100.00
		Base			4,706,688.81		2,406,273.97	-2,300,414.84	1.05
EURO CURRENCY								Exchange Rate:	0.843348
SPAIN									
BLH919II7	BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/50 1					1.000000	31 Oct 2050		
	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
SPAIN Total									
		Base			-0.03		0.00	0.03	0.00
EURO CURRENCY Total									
		Local			-0.03		0.00	0.03	0.00
		Base			-0.03		0.00	0.03	0.00
MALAYSIAN RINGGIT								Exchange Rate:	4.151500
ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48					3.480000	15 Mar 2023		

Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	8,015,000.000	Local	99.167197	7,948,250.87	102.566706	8,220,721.49	272,470.62	23.42	
		Base	26.905075	2,156,441.79	24.705939	1,980,181.02	-176,260.77	0.86	
ACI084S32	MALAYSIA GOVERNMENT BONDS 09/21 4.048					4.048000	30 Sep 2021		
	9,090,000.000	Local	100.197562	9,107,958.37	100.551789	9,140,157.62	32,199.25	26.04	
		Base	26.784734	2,434,732.28	24.220592	2,201,651.84	-233,080.44	0.96	
ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955					3.955000	15 Sep 2025		
	4,335,000.000	Local	100.893523	4,373,734.21	105.547000	4,575,462.45	201,728.24	13.04	
		Base	23.587706	1,022,527.04	25.423823	1,102,122.71	79,595.67	0.48	
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882					3.882000	10 Mar 2022		
	6,530,000.000	Local	100.376950	6,554,614.84	101.423206	6,622,935.35	68,320.51	18.87	
		Base	24.138076	1,576,216.36	24.430496	1,595,311.42	19,095.06	0.69	
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899					3.899000	16 Nov 2027		
	6,205,000.000	Local	100.066303	6,209,114.10	105.354619	6,537,254.11	328,140.01	18.63	
		Base	23.227817	1,441,286.03	25.377483	1,574,672.80	133,386.77	0.68	
MALAYSIAN RINGGIT Total									
	34,175,000.000	Local		34,193,672.39		35,096,531.02	902,858.63	100.00	
		Base		8,631,203.50		8,453,939.79	-177,263.71	3.67	
MEXICAN PESO							Exchange Rate:	19.934000	
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
	89,200,000.000	Local	110.322458	98,407,632.89	110.010000	98,128,920.00	-278,712.89	23.76	
		Base	7.780077	6,939,829.00	5.518712	4,922,690.88	-2,017,138.12	2.14	
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
	139,900,000.000	Local	108.843277	152,271,744.98	102.669000	143,633,931.00	-8,637,813.98	34.78	
		Base	6.946760	9,718,517.31	5.150446	7,205,474.62	-2,513,042.69	3.13	
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
	43,200,000.000	Local	105.535926	45,591,520.17	105.336000	45,505,152.00	-86,368.17	11.02	
		Base	5.657033	2,443,838.07	5.284238	2,282,790.81	-161,047.26	0.99	
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
	92,500,000.000	Local	117.020049	108,243,545.32	110.279000	102,008,075.00	-6,235,470.32	24.70	

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

Books Open

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	7.513389	6,949,884.68	5.532206	5,117,290.81	-1,832,593.87	2.22
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	14,900,000.000	Local	115.429587	17,199,008.47	110.279000	16,431,571.00	-767,437.47	3.98
		Base	5.576548	830,905.65	5.532206	824,298.74	-6,606.91	0.36
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	6,600,000.000	Local	112.568832	7,429,542.90	110.010000	7,260,660.00	-168,882.90	1.76
		Base	5.665627	373,931.37	5.518712	364,234.98	-9,696.39	0.16
MEXICAN PESO Total								
	386,300,000.000	Local		429,142,994.73		412,968,309.00	-16,174,685.73	100.00
		Base		27,256,906.08		20,716,780.84	-6,540,125.24	9.00
POLISH ZLOTY							Exchange Rate:	3.813000
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.000000	25 Oct 2023		
	7,040,000.000	Local	108.976341	7,671,934.44	108.250000	7,620,800.00	-51,134.44	100.00
		Base	28.870001	2,032,448.08	28.389719	1,998,636.24	-33,811.84	0.87
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		
	0.000	Local	0.000000	-28,296.00	0.000000	0.00	28,296.00	0.00
		Base	0.000000	-7,516.44	0.000000	0.00	7,516.44	0.00
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
POLISH ZLOTY Total								
	7,040,000.000	Local		7,644,070.48		7,620,800.00	-23,270.48	100.00
		Base		2,025,034.57		1,998,636.24	-26,398.33	0.87
SOUTH AFRICAN RAND							Exchange Rate:	14.280000

& Issue has redenominated but Local is not converted
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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
989RJQI1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041			
		64,200,000.000	Local	78.243274	50,232,181.72	67.160000	43,116,720.00	-7,115,461.72	40.99
			Base	7.137068	4,581,997.43	4.703081	3,019,378.15	-1,562,619.28	1.31
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048			
		66,275,000.000	Local	93.714023	62,108,968.85	84.640000	56,095,160.00	-6,013,808.85	53.33
			Base	6.969332	4,618,924.83	5.927171	3,928,232.49	-690,692.34	1.71
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041			
		5,200,000.000	Local	69.833260	3,631,329.51	67.160000	3,492,320.00	-139,009.51	3.32
			Base	4.843566	251,865.43	4.703081	244,560.22	-7,305.21	0.11
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048			
		2,925,000.000	Local	86.947879	2,543,225.47	84.640000	2,475,720.00	-67,505.47	2.35
			Base	6.034756	176,516.62	5.927171	173,369.75	-3,146.87	0.08
SOUTH AFRICAN RAND Total									
	138,600,000.000	Local		118,515,705.55		105,179,920.00	-13,335,785.55	100.00	
		Base		9,629,304.31		7,365,540.61	-2,263,763.70	3.20	
US DOLLAR							Exchange Rate:	1.000000	
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.776380	05 Nov 2021			
		1,600,000.000	Local	100.000000	1,600,000.00	100.151716	1,602,427.46	2,427.46	0.89
			Base	100.000000	1,600,000.00	100.151716	1,602,427.46	2,427.46	0.70
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 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
04685A2X8	ATHENE GLOBAL FUNDING SR SECURED 144A 05/24 VAR				0.723334	24 May 2024			
		3,660,000.000	Local	100.138630	3,665,073.87	100.807000	3,689,536.20	24,462.33	2.05
			Base	100.138630	3,665,073.87	100.807000	3,689,536.20	24,462.33	1.60
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A				0.993000	15 Oct 2036			
		416,422.190	Local	97.507114	406,041.26	100.130630	416,966.16	10,924.90	0.23
		Original Face: 460,000.000	Base	97.507114	406,041.26	100.130630	416,966.16	10,924.90	0.18
06367WYH0	BANK OF MONTREAL SR UNSECURED 03/23 VAR				0.712860	10 Mar 2023			

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,485,000.000	Local 100.000000	3,485,000.00	100.988000	3,519,431.80	34,431.80	1.96	
			Base 100.000000	3,485,000.00	100.988000	3,519,431.80	34,431.80	1.53	
064159YN0	BANK OF NOVA SCOTIA SR UNSECURED 09/23 VAR				0.586667	15 Sep 2023			
		4,425,000.000	Local 100.000000	4,425,000.00	100.735850	4,457,561.36	32,561.36	2.48	
			Base 100.000000	4,425,000.00	100.735850	4,457,561.36	32,561.36	1.94	
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2				2.210800	15 Mar 2053			
		495,000.000	Local 101.362640	501,745.07	103.476750	512,209.91	10,464.84	0.29	
Original Face:		495,000.000	Base 101.362640	501,745.07	103.476750	512,209.91	10,464.84	0.22	
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059			
		820,000.000	Local 92.278938	756,687.29	104.321840	855,439.09	98,751.80	0.48	
			Base 92.278938	756,687.29	104.321840	855,439.09	98,751.80	0.37	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		475,000.000	Local 100.000000	475,000.00	128.891531	612,234.77	137,234.77	0.34	
			Base 100.000000	475,000.00	128.891531	612,234.77	137,234.77	0.27	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		1,405,000.000	Local 112.756411	1,584,227.57	134.756472	1,893,328.43	309,100.86	1.05	
			Base 112.756411	1,584,227.57	134.756472	1,893,328.43	309,100.86	0.82	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		810,000.000	Local 106.861014	865,574.21	138.195673	1,119,384.95	253,810.74	0.62	
			Base 106.861014	865,574.21	138.195673	1,119,384.95	253,810.74	0.49	
12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7				4.700000	01 Sep 2045			
		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	
12592TAA3	COMM MORTGAGE TRUST COMM 2015 3BP A 144A				3.178000	10 Feb 2035			
		255,000.000	Local 102.257110	260,755.63	106.714540	272,122.08	11,366.45	0.15	
Original Face:		255,000.000	Base 102.257110	260,755.63	106.714540	272,122.08	11,366.45	0.12	
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.053000	15 May 2036			
		240,000.000	Local 97.512183	234,029.24	100.267290	240,641.50	6,612.26	0.13	
Original Face:		240,000.000	Base 97.512183	234,029.24	100.267290	240,641.50	6,612.26	0.10	
13607GKW3	CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR				0.850000	17 Mar 2023			

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,820,000.000	Local	100.000000	2,820,000.00	100.990004	2,847,918.11	27,918.11	1.59	
		Base	100.000000	2,820,000.00	100.990004	2,847,918.11	27,918.11	1.24	
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR					0.446500	15 Mar 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	
14913R2N6	CATERPILLAR FINL SERVICE SR UNSECURED 11/22 VAR					0.170213	17 Nov 2022		
	2,795,000.000	Local	100.000000	2,795,000.00	100.014058	2,795,392.92	392.92	1.56	
		Base	100.000000	2,795,000.00	100.014058	2,795,392.92	392.92	1.21	
191216CQ1	COCA COLA CO/THE SR UNSECURED 03/50 4.2					4.200000	25 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	
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	1,305,000.000	Local	100.651263	1,313,498.98	108.926259	1,421,487.68	107,988.70	0.79	
		Base	100.651263	1,313,498.98	108.926259	1,421,487.68	107,988.70	0.62	
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 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	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	1,020,000.000	Local	114.344345	1,166,312.32	138.171910	1,409,353.48	243,041.16	0.78	
		Base	114.344345	1,166,312.32	138.171910	1,409,353.48	243,041.16	0.61	
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
37045XDC7	GENERAL MOTORS FINL CO SR UNSECURED 11/23 VAR					1.220210	17 Nov 2023		
	3,115,000.000	Local	100.000000	3,115,000.00	101.627000	3,165,681.05	50,681.05	1.76	
		Base	100.000000	3,115,000.00	101.627000	3,165,681.05	50,681.05	1.38	
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR					0.900130	23 Feb 2023		
	5,030,000.000	Local	100.033507	5,031,685.38	100.886360	5,074,583.91	42,898.53	2.83	
		Base	100.033507	5,031,685.38	100.886360	5,074,583.91	42,898.53	2.20	
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6					5.600000	15 Feb 2041		

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		650,000.000	Local 109.131251	709,353.13	124.931649	812,055.72	102,702.59	0.45
			Base 109.131251	709,353.13	124.931649	812,055.72	102,702.59	0.35
42809HAH0	HESS CORP SR UNSECURED 04/47 5.8				5.800000	01 Apr 2047		
		780,000.000	Local 110.967376	865,545.53	130.387052	1,017,019.01	151,473.48	0.57
			Base 110.967376	865,545.53	130.387052	1,017,019.01	151,473.48	0.44
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				0.585930	13 Jan 2023		
		1,965,000.000	Local 100.000000	1,965,000.00	100.590042	1,976,594.33	11,594.33	1.10
			Base 100.000000	1,965,000.00	100.590042	1,976,594.33	11,594.33	0.86
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75				3.750000	15 May 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
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 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
71654QCC4	PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75				6.750000	21 Sep 2047		
		510,000.000	Local 96.356735	491,419.35	88.500000	451,350.00	-40,069.35	0.25
			Base 96.356735	491,419.35	88.500000	451,350.00	-40,069.35	0.20
71654QDD1	PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69				7.690000	23 Jan 2050		
		3,305,000.000	Local 102.004744	3,371,256.80	96.250000	3,181,062.50	-190,194.30	1.77
			Base 102.004744	3,371,256.80	96.250000	3,181,062.50	-190,194.30	1.38
80414L2L8	SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/50 3.25				3.250000	24 Nov 2050		
		290,000.000	Local 99.482859	288,500.29	97.000000	281,300.00	-7,200.29	0.16
			Base 99.482859	288,500.29	97.000000	281,300.00	-7,200.29	0.12
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A				3.000000	25 Oct 2057		
		230,000.000	Local 97.098430	223,326.39	105.247250	242,068.68	18,742.29	0.13
Original Face:		230,000.000	Base 97.098430	223,326.39	105.247250	242,068.68	18,742.29	0.11

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Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

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View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		41,901,422.190	Local	42,415,032.26		43,867,151.10	1,452,118.84	24.42
Original Face:		1,680,000.000	Base	42,415,032.26		43,867,151.10	1,452,118.84	19.05
FIXED INCOME Total								
		631,446,422.190	Base	104,125,298.03		94,467,633.18	-9,657,664.85	41.03
Original Face:		1,680,000.000						

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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								
		767,096,315.590	Base	239,797,045.29		230,186,984.13	-9,610,061.16	99.98
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, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI1WFH61	US ULTRA BOND CBT SEP21 XCBT 20210921	21 Sep 2021							
-39.000	-3,900,000.000	Local	-7,514,812.50	-7,246,734.97	192.687500	-268,077.53	-224,202.53	-43,875.00	
		Base	-7,514,812.50		192.687500	-268,077.53	-224,202.53	-43,875.00	0.02

US DOLLAR Total									
-39.000	-3,900,000.000	Local	-7,514,812.50	-7,246,734.97		-268,077.53	-224,202.53	-43,875.00	
		Base				-268,077.53	-224,202.53	-43,875.00	0.02

FUTURES SHORT Total									
-39.000	-3,900,000.000	Base				-268,077.53	-224,202.53	-43,875.00	0.02

Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Margin Variation	% Fund				
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total								
-39.000	-3,900,000.000	Base			-268,077.53	-224,202.53	-43,875.00	0.02

Holdings



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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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				0.005073	31 Dec 2030		
		2,316,408.790	Local	100.000000				0.88
			Base	100.000000				0.88
				2,316,408.79	100.000000	2,316,408.79	0.00	
				2,316,408.79	100.000000	2,316,408.79	0.00	0.88

US DOLLAR Total								
		2,316,408.790	Local			2,316,408.79	0.00	0.88
			Base			2,316,408.79	0.00	0.88

CASH EQUIVALENT Total								
		2,316,408.790	Base			2,316,408.79	0.00	0.88

EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		15,730.000	Local	211.268650		9,212,117.20	5,888,861.33	3.50
			Base	211.268650		9,212,117.20	5,888,861.33	3.50

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		20,530.000	Local	153.121327		4,211,524.20	1,067,943.35	1.60
			Base	153.121327		4,211,524.20	1,067,943.35	1.60

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		31,801.000	Local	71.274081		3,707,996.60	1,441,409.55	1.41
			Base	71.274081		3,707,996.60	1,441,409.55	1.41

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		20,960.000	Local	186.452935		4,753,308.80	845,255.29	1.81
			Base	186.452935		4,753,308.80	845,255.29	1.81

023135106	AMAZON.COM INC COMMON STOCK USD.01							
		6,787.000	Local	1,528.797472		23,348,365.92	12,972,417.48	8.88
			Base	1,528.797472		23,348,365.92	12,972,417.48	8.88

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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
031162100	AMGEN INC COMMON STOCK USD.0001							
		15,640.000	Local 214.040324	3,347,590.66	243.750000	3,812,250.00	464,659.34	1.45
			Base 214.040324	3,347,590.66	243.750000	3,812,250.00	464,659.34	1.45
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR							
		33,490.000	Local 94.678981	3,170,799.09	72.010000	2,411,614.90	-759,184.19	0.92
			Base 94.678981	3,170,799.09	72.010000	2,411,614.90	-759,184.19	0.92
037833100	APPLE INC COMMON STOCK USD.00001							
		88,050.000	Local 53.030819	4,669,363.65	136.960000	12,059,328.00	7,389,964.35	4.59
			Base 53.030819	4,669,363.65	136.960000	12,059,328.00	7,389,964.35	4.59
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
		24,880.000	Local 87.766303	2,183,625.61	83.440000	2,075,987.20	-107,638.41	0.79
			Base 87.766303	2,183,625.61	83.440000	2,075,987.20	-107,638.41	0.79
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		1,467.000	Local 1,871.544526	2,745,555.82	2,188.090000	3,209,928.03	464,372.21	1.22
			Base 1,871.544526	2,745,555.82	2,188.090000	3,209,928.03	464,372.21	1.22
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		26,150.000	Local 113.920365	2,979,017.55	175.770000	4,596,385.50	1,617,367.95	1.75
			Base 113.920365	2,979,017.55	175.770000	4,596,385.50	1,617,367.95	1.75
278865100	ECOLAB INC COMMON STOCK USD1.0							
		15,390.000	Local 151.597372	2,333,083.56	205.970000	3,169,878.30	836,794.74	1.21
			Base 151.597372	2,333,083.56	205.970000	3,169,878.30	836,794.74	1.21
29444U700	EQUINIX INC REIT USD.001							
		5,110.000	Local 449.520951	2,297,052.06	802.600000	4,101,286.00	1,804,233.94	1.56
			Base 449.520951	2,297,052.06	802.600000	4,101,286.00	1,804,233.94	1.56
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		49,420.000	Local 171.812142	8,490,956.08	347.710000	17,183,828.20	8,692,872.12	6.54
			Base 171.812142	8,490,956.08	347.710000	17,183,828.20	8,692,872.12	6.54
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		27,730.000	Local 133.969992	3,714,987.89	141.670000	3,928,509.10	213,521.21	1.49
			Base 133.969992	3,714,987.89	141.670000	3,928,509.10	213,521.21	1.49

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		10,440.000	Local 272.374517	2,843,589.96	438.000000	4,572,720.00	1,729,130.04		1.74
			Base 272.374517	2,843,589.96	438.000000	4,572,720.00	1,729,130.04		1.74
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		19,320.000	Local 203.616522	3,933,871.20	318.890000	6,160,954.80	2,227,083.60		2.34
			Base 203.616522	3,933,871.20	318.890000	6,160,954.80	2,227,083.60		2.34
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		2,750.000	Local 846.111651	2,326,807.04	919.640000	2,529,010.00	202,202.96		0.96
			Base 846.111651	2,326,807.04	919.640000	2,529,010.00	202,202.96		0.96
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		49,900.000	Local 99.585059	4,969,294.44	270.900000	13,517,910.00	8,548,615.56		5.14
			Base 99.585059	4,969,294.44	270.900000	13,517,910.00	8,548,615.56		5.14
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		43,560.000	Local 66.004516	2,875,156.70	91.350000	3,979,206.00	1,104,049.30		1.51
			Base 66.004516	2,875,156.70	91.350000	3,979,206.00	1,104,049.30		1.51
67059N108	NUTANIX INC A COMMON STOCK USD.000025								
		47,350.000	Local 36.286196	1,718,151.38	38.220000	1,809,717.00	91,565.62		0.69
			Base 36.286196	1,718,151.38	38.220000	1,809,717.00	91,565.62		0.69
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		11,800.000	Local 183.521053	2,165,548.42	800.100000	9,441,180.00	7,275,631.58		3.59
			Base 183.521053	2,165,548.42	800.100000	9,441,180.00	7,275,631.58		3.59
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		15,120.000	Local 199.527768	3,016,859.85	371.050000	5,610,276.00	2,593,416.15		2.13
			Base 199.527768	3,016,859.85	371.050000	5,610,276.00	2,593,416.15		2.13
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		44,760.000	Local 65.619405	2,937,124.59	142.930000	6,397,546.80	3,460,422.21		2.43
			Base 65.619405	2,937,124.59	142.930000	6,397,546.80	3,460,422.21		2.43
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0								
		47,190.000	Local 68.092994	3,213,308.39	85.310000	4,025,778.90	812,470.51		1.53
			Base 68.092994	3,213,308.39	85.310000	4,025,778.90	812,470.51		1.53

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001	33,410.000	Local 180.163977	6,019,278.47	244.270000	8,161,060.70	2,141,782.23	3.10	
			Base 180.163977	6,019,278.47	244.270000	8,161,060.70	2,141,782.23	3.10	
81141R100	SEA LTD ADR ADR	11,350.000	Local 221.840530	2,517,890.01	274.600000	3,116,710.00	598,819.99	1.19	
			Base 221.840530	2,517,890.01	274.600000	3,116,710.00	598,819.99	1.19	
848637104	SPLUNK INC COMMON STOCK USD.001	26,985.000	Local 111.855008	3,018,407.40	144.580000	3,901,491.30	883,083.90	1.48	
			Base 111.855008	3,018,407.40	144.580000	3,901,491.30	883,083.90	1.48	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	13,400.000	Local 226.833740	3,039,572.11	504.470000	6,759,898.00	3,720,325.89	2.57	
			Base 226.833740	3,039,572.11	504.470000	6,759,898.00	3,720,325.89	2.57	
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	17,900.000	Local 162.184834	2,903,108.52	186.060000	3,330,474.00	427,365.48	1.27	
			Base 162.184834	2,903,108.52	186.060000	3,330,474.00	427,365.48	1.27	
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001	95,860.000	Local 38.993591	3,737,925.63	50.120000	4,804,503.20	1,066,577.57	1.83	
			Base 38.993591	3,737,925.63	50.120000	4,804,503.20	1,066,577.57	1.83	
90364P105	UIPATH INC CLASS A COMMON STOCK USD.00001	23,845.000	Local 69.217292	1,650,486.32	67.930000	1,619,790.85	-30,695.47	0.62	
			Base 69.217292	1,650,486.32	67.930000	1,619,790.85	-30,695.47	0.62	
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01	13,127.000	Local 220.191602	2,890,455.16	345.770000	4,538,922.79	1,648,467.63	1.73	
			Base 220.191602	2,890,455.16	345.770000	4,538,922.79	1,648,467.63	1.73	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	32,310.000	Local 111.267047	3,595,038.30	207.970000	6,719,510.70	3,124,472.40	2.56	
			Base 111.267047	3,595,038.30	207.970000	6,719,510.70	3,124,472.40	2.56	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	20,240.000	Local 232.766110	4,711,186.07	400.440000	8,104,905.60	3,393,719.53	3.08	
			Base 232.766110	4,711,186.07	400.440000	8,104,905.60	3,393,719.53	3.08	

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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
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		51,710.000	Local 141.089759	7,295,751.46	233.820000	12,090,832.20	4,795,080.74	4.60
			Base 141.089759	7,295,751.46	233.820000	12,090,832.20	4,795,080.74	4.60
928563402	VMWARE INC CLASS A COMMON STOCK USD.01							
		19,010.000	Local 133.237354	2,532,842.10	159.970000	3,041,029.70	508,187.60	1.16
			Base 133.237354	2,532,842.10	159.970000	3,041,029.70	508,187.60	1.16
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001							
		13,050.000	Local 227.198723	2,964,943.34	238.740000	3,115,557.00	150,613.66	1.19
			Base 227.198723	2,964,943.34	238.740000	3,115,557.00	150,613.66	1.19
98978V103	ZOETIS INC COMMON STOCK USD.01							
		34,210.000	Local 84.316167	2,884,456.07	186.360000	6,375,375.60	3,490,919.53	2.42
			Base 84.316167	2,884,456.07	186.360000	6,375,375.60	3,490,919.53	2.42
G06242104	ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1							
		15,750.000	Local 209.920425	3,306,246.69	256.860000	4,045,545.00	739,298.31	1.54
			Base 209.920425	3,306,246.69	256.860000	4,045,545.00	739,298.31	1.54
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		5,410.000	Local 146.406956	792,061.63	148.180000	801,653.80	9,592.17	0.30
			Base 146.406956	792,061.63	148.180000	801,653.80	9,592.17	0.30
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
		45,379.000	Local 58.001869	2,632,066.81	112.660000	5,112,398.14	2,480,331.33	1.94
			Base 58.001869	2,632,066.81	112.660000	5,112,398.14	2,480,331.33	1.94
G6095L109	APTIV PLC COMMON STOCK USD.01							
		28,141.000	Local 76.986596	2,166,479.79	157.330000	4,427,423.53	2,260,943.74	1.68
			Base 76.986596	2,166,479.79	157.330000	4,427,423.53	2,260,943.74	1.68
H01301128	ALCON INC COMMON STOCK CHF.04							
		49,000.000	Local 54.429528	2,667,046.89	70.260000	3,442,740.00	775,693.11	1.31
			Base 54.429528	2,667,046.89	70.260000	3,442,740.00	775,693.11	1.31
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09							
		5,200.000	Local 372.649906	1,937,779.51	690.840000	3,592,368.00	1,654,588.49	1.37
			Base 372.649906	1,937,779.51	690.840000	3,592,368.00	1,654,588.49	1.37

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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	
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
		17,800.000	Local	118.827449	2,115,128.60	205.720000	3,661,816.00	1,546,687.40	1.39
			Base	118.827449	2,115,128.60	205.720000	3,661,816.00	1,546,687.40	1.39
US DOLLAR Total									
		1,248,412.000	Local		154,327,320.54		260,590,613.56	106,263,293.02	99.12
			Base		154,327,320.54		260,590,613.56	106,263,293.02	99.12
EQUITY Total									
		1,248,412.000	Base		154,327,320.54		260,590,613.56	106,263,293.02	99.12

Holdings

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



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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		3,564,820.790	Base	156,643,729.33		262,907,022.35	106,263,293.02	100.00

Holdings

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CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

View Date: July 1, 2021



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		930,481.010	Local	1.000000	930,481.01	1.000000	930,481.01	0.00	1.51
			Base	1.000000	930,481.01	1.000000	930,481.01	0.00	1.49

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	930,481.010	Local	930,481.01		930,481.01	0.00	1.51
		Base	930,481.01		930,481.01	0.00	1.49

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	930,481.010	Base	930,481.01		930,481.01	0.00	1.49

EQUITY

CANADIAN DOLLAR Exchange Rate: 1.239600

75601Y951	REAL MATTERS INC COMMON STOCK	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		33,230.000	Local	18.820540	625,406.54	17.880000	594,152.40	-31,254.14	100.00
			Base	14.790953	491,503.37	14.424008	479,309.78	-12,193.59	0.77

CANADIAN DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	33,230.000	Local	625,406.54		594,152.40	-31,254.14	100.00
		Base	491,503.37		479,309.78	-12,193.59	0.77

US DOLLAR Exchange Rate: 1.000000

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		13,596.000	Local	28.920540	393,203.66	62.750000	853,149.00	459,945.34	1.38
			Base	28.920540	393,203.66	62.750000	853,149.00	459,945.34	1.37

00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		33,229.000	Local	20.349758	676,202.12	16.010000	531,996.29	-144,205.83	0.86
			Base	20.349758	676,202.12	16.010000	531,996.29	-144,205.83	0.85

00791N102	ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund

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
		1,260.000	Local 12.488103	15,735.01	10.790000	13,595.40	-2,139.61	0.02
			Base 12.488103	15,735.01	10.790000	13,595.40	-2,139.61	0.02
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	6,474.000	Local 61.449413	397,823.50	112.710000	729,684.54	331,861.04	1.18
			Base 61.449413	397,823.50	112.710000	729,684.54	331,861.04	1.17
023111206	AMARIN CORP PLC ADR ADR GBP.1	152,592.000	Local 7.263553	1,108,360.15	4.380000	668,352.96	-440,007.19	1.08
			Base 7.263553	1,108,360.15	4.380000	668,352.96	-440,007.19	1.07
03676C100	ANTERIX INC COMMON STOCK USD.0001	10,330.000	Local 39.197967	404,915.00	59.990000	619,696.70	214,781.70	1.00
			Base 39.197967	404,915.00	59.990000	619,696.70	214,781.70	1.00
05368V106	AVIENT CORP COMMON STOCK USD.01	14,300.000	Local 32.698542	467,589.15	49.160000	702,988.00	235,398.85	1.14
			Base 32.698542	467,589.15	49.160000	702,988.00	235,398.85	1.13
05589G102	BRP GROUP INC A COMMON STOCK USD.01	20,060.000	Local 13.878733	278,407.38	26.650000	534,599.00	256,191.62	0.87
			Base 13.878733	278,407.38	26.650000	534,599.00	256,191.62	0.86
06417N103	BANK OZK COMMON STOCK	18,614.000	Local 27.278036	507,753.37	42.160000	784,766.24	277,012.87	1.27
			Base 27.278036	507,753.37	42.160000	784,766.24	277,012.87	1.26
092113109	BLACK HILLS CORP COMMON STOCK USD1.0	17,163.000	Local 59.691926	1,024,492.53	65.630000	1,126,407.69	101,915.16	1.82
			Base 59.691926	1,024,492.53	65.630000	1,126,407.69	101,915.16	1.81
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01	25,080.000	Local 22.249149	558,008.66	27.140000	680,671.20	122,662.54	1.10
			Base 22.249149	558,008.66	27.140000	680,671.20	122,662.54	1.09
10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01	31,150.000	Local 16.007406	498,630.69	21.290000	663,183.50	164,552.81	1.07
			Base 16.007406	498,630.69	21.290000	663,183.50	164,552.81	1.06
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		11,620.000	Local 41.776011	485,437.25	47.180000	548,231.60	62,794.35	0.89
			Base 41.776011	485,437.25	47.180000	548,231.60	62,794.35	0.88
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		31,530.000	Local 10.803620	340,638.15	13.660000	430,699.80	90,061.65	0.70
			Base 10.803620	340,638.15	13.660000	430,699.80	90,061.65	0.69
12739A100	CADENCE BANCORP COMMON STOCK							
		27,490.000	Local 21.185113	582,378.76	20.880000	573,991.20	-8,387.56	0.93
			Base 21.185113	582,378.76	20.880000	573,991.20	-8,387.56	0.92
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		13,780.000	Local 46.371843	639,004.00	66.540000	916,921.20	277,917.20	1.48
			Base 46.371843	639,004.00	66.540000	916,921.20	277,917.20	1.47
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		24,467.000	Local 17.330828	424,033.38	30.720000	751,626.24	327,592.86	1.22
			Base 17.330828	424,033.38	30.720000	751,626.24	327,592.86	1.21
204166102	COMMVault SYSTEMS INC COMMON STOCK USD.01							
		13,780.000	Local 47.312417	651,965.11	78.170000	1,077,182.60	425,217.49	1.74
			Base 47.312417	651,965.11	78.170000	1,077,182.60	425,217.49	1.73
212873202	CONX CORP UNIT USD.0001							
		33,820.000	Local 10.009470	338,520.26	10.190000	344,625.80	6,105.54	0.56
			Base 10.009470	338,520.26	10.190000	344,625.80	6,105.54	0.55
22304C100	COVETRUS INC COMMON STOCK							
		19,790.000	Local 16.638625	329,278.39	27.000000	534,330.00	205,051.61	0.86
			Base 16.638625	329,278.39	27.000000	534,330.00	205,051.61	0.86
274681204	EAST RESOURCES ACQUISITION C UNIT USD.0001							
		31,280.000	Local 10.000748	312,823.39	10.290000	321,871.20	9,047.81	0.52
			Base 10.000748	312,823.39	10.290000	321,871.20	9,047.81	0.52
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		15,977.000	Local 39.548342	631,863.86	47.390000	757,150.03	125,286.17	1.23
			Base 39.548342	631,863.86	47.390000	757,150.03	125,286.17	1.22
29275Y102	ENERSYS COMMON STOCK USD.01							

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		6,300.000	Local 74.340360	468,344.27	97.730000	615,699.00	147,354.73	1.00
			Base 74.340360	468,344.27	97.730000	615,699.00	147,354.73	0.99
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01	6,687.000	Local 73.001626	488,161.87	97.150000	649,642.05	161,480.18	1.05
			Base 73.001626	488,161.87	97.150000	649,642.05	161,480.18	1.04
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001	31,829.000	Local 9.701220	308,780.13	24.940000	793,815.26	485,035.13	1.28
			Base 9.701220	308,780.13	24.940000	793,815.26	485,035.13	1.27
30057T105	EVOQUA WATER TECHNOLOGIES CO COMMON STOCK USD.01	17,780.000	Local 18.284082	325,090.97	33.780000	600,608.40	275,517.43	0.97
			Base 18.284082	325,090.97	33.780000	600,608.40	275,517.43	0.96
320551104	1STDIBS.COM INC COMMON STOCK USD.0001	17,740.000	Local 20.478890	363,295.51	34.810000	617,529.40	254,233.89	1.00
			Base 20.478890	363,295.51	34.810000	617,529.40	254,233.89	0.99
32055Y201	FIRST INTERSTATE BANCYSYS A COMMON STOCK	12,350.000	Local 40.270874	497,345.29	41.830000	516,600.50	19,255.21	0.84
			Base 40.270874	497,345.29	41.830000	516,600.50	19,255.21	0.83
35905A109	FRONTDOOR INC COMMON STOCK USD.01	9,420.000	Local 44.418338	418,420.74	49.820000	469,304.40	50,883.66	0.76
			Base 44.418338	418,420.74	49.820000	469,304.40	50,883.66	0.75
361448103	GATX CORP COMMON STOCK USD.625	6,251.000	Local 66.431088	415,260.73	88.470000	553,025.97	137,765.24	0.89
			Base 66.431088	415,260.73	88.470000	553,025.97	137,765.24	0.89
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	33,180.000	Local 15.635307	518,779.48	17.150000	569,037.00	50,257.52	0.92
			Base 15.635307	518,779.48	17.150000	569,037.00	50,257.52	0.91
389375106	GRAY TELEVISION INC COMMON STOCK	49,845.000	Local 13.349964	665,428.97	23.400000	1,166,373.00	500,944.03	1.89
			Base 13.349964	665,428.97	23.400000	1,166,373.00	500,944.03	1.87
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001							

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		9,496.000	Local 31.333349	297,541.48	55.510000	527,122.96	229,581.48	0.85
			Base 31.333349	297,541.48	55.510000	527,122.96	229,581.48	0.85
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001	10,299.000	Local 55.168046	568,175.71	80.480000	828,863.52	260,687.81	1.34
			Base 55.168046	568,175.71	80.480000	828,863.52	260,687.81	1.33
423452101	HELMERICH + PAYNE COMMON STOCK USD.1	14,570.000	Local 19.023997	277,179.64	32.630000	475,419.10	198,239.46	0.77
			Base 19.023997	277,179.64	32.630000	475,419.10	198,239.46	0.76
438333106	HONEST CO INC/THE COMMON STOCK USD.001	27,030.000	Local 15.853522	428,520.71	16.190000	437,615.70	9,094.99	0.71
			Base 15.853522	428,520.71	16.190000	437,615.70	9,094.99	0.70
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001	7,335.000	Local 59.250645	434,603.48	87.860000	644,453.10	209,849.62	1.04
			Base 59.250645	434,603.48	87.860000	644,453.10	209,849.62	1.03
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	16,481.000	Local 18.271559	301,133.57	40.820000	672,754.42	371,620.85	1.09
			Base 18.271559	301,133.57	40.820000	672,754.42	371,620.85	1.08
49803T300	KITE REALTY GROUP TRUST REIT USD.01	31,655.000	Local 15.616723	494,347.37	22.010000	696,726.55	202,379.18	1.13
			Base 15.616723	494,347.37	22.010000	696,726.55	202,379.18	1.12
500643200	KORN FERRY COMMON STOCK USD.01	9,620.000	Local 41.942983	403,491.50	72.550000	697,931.00	294,439.50	1.13
			Base 41.942983	403,491.50	72.550000	697,931.00	294,439.50	1.12
51476H100	LANDCADIA HOLDINGS III INC A COMMON STOCK USD.0001	61,790.000	Local 10.909094	674,072.93	12.400000	766,196.00	92,123.07	1.24
			Base 10.909094	674,072.93	12.400000	766,196.00	92,123.07	1.23
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	29,130.000	Local 13.635111	397,190.79	27.640000	805,153.20	407,962.41	1.30
			Base 13.635111	397,190.79	27.640000	805,153.20	407,962.41	1.29
529043101	LEXINGTON REALTY TRUST REIT USD.0001							

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		60,230.000	Local 9.668673	582,344.16	11.950000	719,748.50	137,404.34	1.16
			Base 9.668673	582,344.16	11.950000	719,748.50	137,404.34	1.16
553368101	MP MATERIALS CORP COMMON STOCK USD.0001							
		15,300.000	Local 17.525463	268,139.58	36.860000	563,958.00	295,818.42	0.91
			Base 17.525463	268,139.58	36.860000	563,958.00	295,818.42	0.91
55616P104	MACY S INC COMMON STOCK USD.01							
		27,190.000	Local 17.877324	486,084.44	18.960000	515,522.40	29,437.96	0.83
			Base 17.877324	486,084.44	18.960000	515,522.40	29,437.96	0.83
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		26,280.000	Local 12.090971	317,750.71	16.490000	433,357.20	115,606.49	0.70
			Base 12.090971	317,750.71	16.490000	433,357.20	115,606.49	0.70
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK							
		6,320.000	Local 103.192824	652,178.65	111.790000	706,512.80	54,334.15	1.14
			Base 103.192824	652,178.65	111.790000	706,512.80	54,334.15	1.13
626755102	MURPHY USA INC COMMON STOCK							
		6,331.000	Local 79.306991	502,092.56	133.370000	844,365.47	342,272.91	1.37
			Base 79.306991	502,092.56	133.370000	844,365.47	342,272.91	1.36
62886E108	NCR CORPORATION COMMON STOCK USD.01							
		18,540.000	Local 31.940157	592,170.52	45.610000	845,609.40	253,438.88	1.37
			Base 31.940157	592,170.52	45.610000	845,609.40	253,438.88	1.36
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		21,390.000	Local 24.273072	519,201.01	22.480000	480,847.20	-38,353.81	0.78
			Base 24.273072	519,201.01	22.480000	480,847.20	-38,353.81	0.77
65487K100	NLIGHT INC COMMON STOCK							
		13,454.000	Local 23.851613	320,899.60	36.280000	488,111.12	167,211.52	0.79
			Base 23.851613	320,899.60	36.280000	488,111.12	167,211.52	0.78
680665205	OLIN CORP COMMON STOCK USD1.0							
		22,430.000	Local 28.799397	645,970.48	46.260000	1,037,611.80	391,641.32	1.68
			Base 28.799397	645,970.48	46.260000	1,037,611.80	391,641.32	1.67
68213N109	OMNICELL INC COMMON STOCK USD.001							

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		4,800.000	Local 70.688533	339,304.96	151.450000	726,960.00	387,655.04	1.18
			Base 70.688533	339,304.96	151.450000	726,960.00	387,655.04	1.17
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001	21,239.000	Local 15.114867	321,024.65	20.030000	425,417.17	104,392.52	0.69
			Base 15.114867	321,024.65	20.030000	425,417.17	104,392.52	0.68
71601V105	PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001	22,890.000	Local 21.221789	485,766.75	22.410000	512,964.90	27,198.15	0.83
			Base 21.221789	485,766.75	22.410000	512,964.90	27,198.15	0.82
71943U104	PHYSICIANS REALTY TRUST REIT USD.01	35,927.000	Local 18.938086	680,388.63	18.470000	663,571.69	-16,816.94	1.07
			Base 18.938086	680,388.63	18.470000	663,571.69	-16,816.94	1.07
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	10,980.000	Local 46.635722	512,060.23	46.080000	505,958.40	-6,101.83	0.82
			Base 46.635722	512,060.23	46.080000	505,958.40	-6,101.83	0.81
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	22,500.000	Local 34.014709	765,330.96	29.430000	662,175.00	-103,155.96	1.07
			Base 34.014709	765,330.96	29.430000	662,175.00	-103,155.96	1.06
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5	10,902.000	Local 33.282131	362,841.79	48.130000	524,713.26	161,871.47	0.85
			Base 33.282131	362,841.79	48.130000	524,713.26	161,871.47	0.84
74874Q100	QUINSTREET INC COMMON STOCK USD.001	22,635.000	Local 13.696805	310,027.18	18.580000	420,558.30	110,531.12	0.68
			Base 13.696805	310,027.18	18.580000	420,558.30	110,531.12	0.68
749397105	R1 RCM INC COMMON STOCK USD.01	42,589.000	Local 12.527168	533,519.56	22.240000	947,179.36	413,659.80	1.53
			Base 12.527168	533,519.56	22.240000	947,179.36	413,659.80	1.52
74965L101	RLJ LODGING TRUST REIT	36,000.000	Local 9.351912	336,668.84	15.230000	548,280.00	211,611.16	0.89
			Base 9.351912	336,668.84	15.230000	548,280.00	211,611.16	0.88
753422104	RAPID7 INC COMMON STOCK USD.01							

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	6,162.000	Local		29.914602	184,333.78	94.630000	583,110.06	398,776.28	0.94
		Base		29.914602	184,333.78	94.630000	583,110.06	398,776.28	0.94
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
	12,285.000	Local		27.409549	336,726.31	43.240000	531,203.40	194,477.09	0.86
		Base		27.409549	336,726.31	43.240000	531,203.40	194,477.09	0.85
78472F101	SOC TELEMED INC COMMON STOCK USD.0001								
	59,920.000	Local		9.196089	551,029.66	5.690000	340,944.80	-210,084.86	0.55
		Base		9.196089	551,029.66	5.690000	340,944.80	-210,084.86	0.55
816850101	SEMTECH CORP COMMON STOCK USD.01								
	8,677.000	Local		45.567510	395,389.28	68.800000	596,977.60	201,588.32	0.97
		Base		45.567510	395,389.28	68.800000	596,977.60	201,588.32	0.96
82489W107	SHOALS TECHNOLOGIES GROUP A COMMON STOCK USD.00001								
	17,500.000	Local		25.175679	440,574.38	35.500000	621,250.00	180,675.62	1.01
		Base		25.175679	440,574.38	35.500000	621,250.00	180,675.62	1.00
830879102	SKYWEST INC COMMON STOCK								
	13,500.000	Local		48.273097	651,686.81	43.070000	581,445.00	-70,241.81	0.94
		Base		48.273097	651,686.81	43.070000	581,445.00	-70,241.81	0.93
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	31,723.000	Local		20.890712	662,716.05	24.850000	788,316.55	125,600.50	1.28
		Base		20.890712	662,716.05	24.850000	788,316.55	125,600.50	1.27
86333M108	STRIDE INC COMMON STOCK USD.0001								
	22,322.000	Local		24.909287	556,025.10	32.130000	717,205.86	161,180.76	1.16
		Base		24.909287	556,025.10	32.130000	717,205.86	161,180.76	1.15
87105L104	SWITCH INC A COMMON STOCK USD.001								
	33,090.000	Local		15.159413	501,624.98	21.110000	698,529.90	196,904.92	1.13
		Base		15.159413	501,624.98	21.110000	698,529.90	196,904.92	1.12
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	9,413.000	Local		47.555125	447,636.39	89.490000	842,369.37	394,732.98	1.36
		Base		47.555125	447,636.39	89.490000	842,369.37	394,732.98	1.35
87652V109	TASKUS INC A COMMON STOCK USD.01								

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	16,080.000	Local	23.000000	369,840.00	34.240000	550,579.20	180,739.20	0.89	
		Base	23.000000	369,840.00	34.240000	550,579.20	180,739.20	0.88	
88556E102	THREDUP INC CLASS A COMMON STOCK USD.0001								
	17,104.000	Local	16.151147	276,249.22	29.080000	497,384.32	221,135.10	0.80	
		Base	16.151147	276,249.22	29.080000	497,384.32	221,135.10	0.80	
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	28,680.000	Local	23.640315	678,004.24	20.390000	584,785.20	-93,219.04	0.95	
		Base	23.640315	678,004.24	20.390000	584,785.20	-93,219.04	0.94	
90214J101	2U INC COMMON STOCK USD.001								
	19,033.000	Local	41.035195	781,022.86	41.670000	793,105.11	12,082.25	1.28	
		Base	41.035195	781,022.86	41.670000	793,105.11	12,082.25	1.27	
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
	15,970.000	Local	29.435413	470,083.55	41.220000	658,283.40	188,199.85	1.07	
		Base	29.435413	470,083.55	41.220000	658,283.40	188,199.85	1.06	
918090101	UTZ BRANDS INC COMMON STOCK USD.0001								
	32,270.000	Local	16.578218	534,979.10	21.790000	703,163.30	168,184.20	1.14	
		Base	16.578218	534,979.10	21.790000	703,163.30	168,184.20	1.13	
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
	19,650.000	Local	30.286181	595,123.45	46.280000	909,402.00	314,278.55	1.47	
		Base	30.286181	595,123.45	46.280000	909,402.00	314,278.55	1.46	
92839U206	VISTEON CORP COMMON STOCK								
	5,440.000	Local	71.248382	387,591.20	120.940000	657,913.60	270,322.40	1.06	
		Base	71.248382	387,591.20	120.940000	657,913.60	270,322.40	1.06	
935MKS900	CONYERS PARK II ACQUISITIO								
	57,323.000	Local	10.000000	573,230.00	10.790000	618,515.17	45,285.17	1.00	
		Base	10.000000	573,230.00	10.790000	618,515.17	45,285.17	0.99	
935MTD904	INAQPRIVT INSU ACQUISITION CORP CL A II								
	49,500.000	Local	10.000000	495,000.00	9.150000	452,925.00	-42,075.00	0.73	
		Base	10.000000	495,000.00	9.150000	452,925.00	-42,075.00	0.73	
935WXX903	NESCOHOLDINGSINCPRIATEPLACEME								

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		63,543.000	Local Base	5.000000 5.000000	317,715.00 317,715.00	9.520000 9.520000	604,929.36 604,929.36	287,214.36 287,214.36	0.98 0.97
937QMK904	ACIES ACQUISITION CORPPRIVATE	51,200.000	Local Base	10.000000 10.000000	512,000.00 512,000.00	7.420000 7.420000	379,904.00 379,904.00	-132,096.00 -132,096.00	0.61 0.61
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	31,241.000	Local Base	31.341197 31.341197	979,130.33 979,130.33	31.780000 31.780000	992,838.98 992,838.98	13,708.65 13,708.65	1.61 1.59
942CTP009	DEERFIELD HEALTHCARE	33,940.000	Local Base	10.000000 10.000000	339,400.00 339,400.00	12.900000 12.900000	437,826.00 437,826.00	98,426.00 98,426.00	0.71 0.70
950810101	WESBANCO INC COMMON STOCK USD2.0833	19,341.000	Local Base	35.736909 35.736909	691,187.55 691,187.55	35.630000 35.630000	689,119.83 689,119.83	-2,067.72 -2,067.72	1.12 1.11
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK	14,337.000	Local Base	61.104952 61.104952	876,061.69 876,061.69	75.630000 75.630000	1,084,307.31 1,084,307.31	208,245.62 208,245.62	1.75 1.74
F21107101	CONSTELLIUM SE COMMON STOCK EUR.02	27,540.000	Local Base	17.029334 17.029334	468,987.87 468,987.87	18.950000 18.950000	521,883.00 521,883.00	52,895.13 52,895.13	0.84 0.84
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01	15,302.000	Local Base	39.121747 39.121747	598,640.98 598,640.98	47.480000 47.480000	726,538.96 726,538.96	127,897.98 127,897.98	1.18 1.17
G73268107	QUOTIENT LTD COMMON STOCK	131,171.000	Local Base	5.731633 5.731633	751,824.07 751,824.07	3.640000 3.640000	477,462.44 477,462.44	-274,361.63 -274,361.63	0.77 0.77
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01	6,690.000	Local Base	45.874903 45.874903	306,903.10 306,903.10	47.680000 47.680000	318,979.20 318,979.20	12,076.10 12,076.10	0.52 0.51
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								

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

Books Open

Prepared by State Street

Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		27,556.000	Local 16.269835	448,331.56	33.770000	930,566.12	482,234.56	1.51
			Base 16.269835	448,331.56	33.770000	930,566.12	482,234.56	1.49
M97628107	WALKME LTD COMMON STOCK							
		15,200.000	Local 31.012067	471,383.42	29.260000	444,752.00	-26,631.42	0.72
			Base 31.012067	471,383.42	29.260000	444,752.00	-26,631.42	0.71
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK							
		36,019.000	Local 20.301798	731,250.46	19.180000	690,844.42	-40,406.04	1.12
			Base 20.301798	731,250.46	19.180000	690,844.42	-40,406.04	1.11
US DOLLAR Total								
		2,372,819.000	Local	46,727,676.56		60,870,373.15	14,142,696.59	98.49
			Base	46,727,676.56		60,870,373.15	14,142,696.59	97.74
EQUITY Total								
		2,406,049.000	Base	47,219,179.93		61,349,682.93	14,130,503.00	98.51

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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		3,336,530.010	Base	48,149,660.94		62,280,163.94	14,130,503.00	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
24,505.46	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	24,505.46	24,505.46	1	0.00
		24,505.46	24,505.46	1	0.00
COMMON STOCK					
535	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	82,502.35	83,423.85	2	0.00
1,286	CUSIP # 011659109 ALASKA AIR GROUP INC	77,558.66	90,587.06	2	0.00
4,581	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	95,513.85	100,722.30	3	0.00
2,214	CUSIP # 03852U106 ARAMARK	82,471.50	84,015.65	2	0.00
2,068	CUSIP # 05368V106 AVIENT CORP	101,662.88	99,849.48	3	439.45
1,073	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	91,398.14	89,868.25	3	0.00
1,302	CUSIP # 109641100 BRINKER INTERNATIONAL INC	80,528.70	87,067.02	2	0.00
1,236	CUSIP # 109696104 BRINKS CO	94,974.24	97,442.86	3	0.00
849	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	88,083.75	81,080.15	2	0.00
220	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	81,382.40	66,795.48	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,427	CUSIP # 171779309 CIENA CORP	81,182.03	79,390.00	2	0.00
1,986	CUSIP # 194014106 COLFAX CORP	90,978.66	85,513.19	3	0.00
527	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	51,835.72	56,165.08	1	0.00
793	CUSIP # 237266101 DARLING INTERNATIONAL INC	53,527.50	56,009.52	2	0.00
1,253	CUSIP # 24906P109 DENTSPLY SIRONA INC	79,264.78	79,662.30	2	137.83
882	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	82,810.98	73,531.34	2	0.00
634	CUSIP # 298736109 EURONET WORLDWIDE INC	85,811.90	91,470.53	2	0.00
611	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	82,876.04	81,859.83	2	0.00
185	CUSIP # 431475102 HILL ROM HOLDINGS INC	20,875.40	20,965.69	1	0.00
1,001	CUSIP # 45073V108 ITT INC	91,681.59	89,527.16	3	220.22
209	CUSIP # 536797103 LITHIA MOTORS INC	71,820.76	80,417.47	2	0.00
972	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	79,733.16	86,554.53	2	0.00
450	CUSIP # 55306N104 MKS INSTRUMENTS INC	80,077.50	84,034.27	2	0.00
258	CUSIP # 55825T103 MADISON SQUARE GARDEN CORP	44,523.06	47,466.90	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
827	CUSIP # 55826T102 MADISON SQUARE GARDEN ENTERT CO	69,443.19	74,435.32	2	0.00
78	CUSIP # 570535104 MARKEL CORP	92,563.38	90,858.87	3	0.00
2,247	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	95,475.03	79,419.81	3	0.00
4,318	CUSIP # 62955J103 NOV INC	66,151.76	70,900.68	2	0.00
511	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	75,566.68	74,469.49	2	0.00
1,859	CUSIP # 682189105 ON SEMICONDUCTOR CORP	71,162.52	76,968.59	2	0.00
790	CUSIP # 693656100 PVH CORP	84,996.10	84,868.10	2	0.00
1,079	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	95,264.91	96,118.89	3	0.00
2,104	CUSIP # 76169B102 REXNORD CORP	105,284.16	99,419.74	3	0.00
1,071	CUSIP # 78469X107 SPX FLOW INC	69,872.04	68,055.05	2	96.39
1,023	CUSIP # 840441109 SOUTH STATE CORP	83,640.48	91,975.04	2	0.00
1,122	CUSIP # 860630102 STIFEL FINANCIAL CORP	72,772.92	74,799.02	2	0.00
2,050	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	89,954.00	94,059.68	3	676.50
397	CUSIP # 87166B102 SYNEOS HEALTH INC	16,277.00	35,515.95	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,012	CUSIP # 887389104 TIMKEN COMPANY	81,557.08	91,240.79	2	0.00
1,851	CUSIP # 89469A104 TREEHOUSE FOODS INC	82,406.52	94,015.49	2	0.00
1,815	CUSIP # 929566107 WABASH NATIONAL CORP	29,040.00	33,845.65	1	0.00
954	CUSIP # 929740108 WABTEC CORP	78,514.20	74,308.64	2	0.00
696	CUSIP # 983793100 XPO LOGISTICS INC	97,363.44	89,135.52	3	0.00
2,434	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	71,583.94	74,286.00	2	0.00
		3,401,964.90	3,462,116.23	96	1,570.39
	FOREIGN STOCK				
3,332	CUSIP # G491BT108 INVESCO LIMITED	89,064.36	87,447.04	3	0.00
		89,064.36	87,447.04	3	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		8.59	0.00	8.59		0.00
			1.69	0.00	1.71	0.00	0.02
HONG KONG DOLLAR							
HONG KONG							
	NON-BASE CURRENCY		1,658,420.60	0.00	1,658,420.60		0.00
			213,553.01	0.00	213,553.00	0.12	-0.01
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,057,123.15	0.00	-2,057,123.15		0.00
			-264,883.86	0.00	-264,895.38	-0.15	-11.52
SUBTOTAL HONG KONG DOLLAR			-398,702.55	0.00	-398,702.55		0.00
			-51,330.85	0.00	-51,342.38	-0.03	-11.53
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR			-398,702.55	0.00	-398,702.55		0.00
			-51,330.85	0.00	-51,342.38	-0.03	-11.53
HUNGARIAN FORINT							
HUNGARY							
	NON-BASE CURRENCY		2.94	0.00	2.94		0.00
			0.01	0.00	0.01	0.00	0.00
INDIAN RUPEE							
INDIA							
	NON-BASE CURRENCY		671,890.00	0.00	671,890.00		0.00
			9,138.70	0.00	9,039.28	0.00	-99.42
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		1,282,987.98	0.00	1,282,987.98		0.00
			45,868.92	0.00	46,047.12	0.03	178.20
POLISH ZLOTY							
POLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	38,350.13	0.00		0.00
			0.00	10,073.59	0.00	0.00	0.00
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		515.90	0.00	515.90		0.00
			37.07	0.00	36.13	0.00	-0.94

HB6F3000002 - CLARIVEST EMERG MKT

6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SOUTH KOREAN WON							
SOUTH KOREA							
	NON-BASE CURRENCY		18,750.00	0.00	18,750.00		0.00
			16.59	0.00	16.65	0.00	0.06
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR INVESTMENT ADVISORY FEES		-67,002.93	0.00	-67,002.93		0.00
			-67,002.93	0.00	-67,002.93	-0.04	0.00
	CASH		1.42	0.00	1.42		0.00
			1.42	0.00	1.42	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-8,380.67	0.00	-8,380.67		0.00
			-8,380.67	0.00	-8,380.67	0.00	0.00
	FFX CONTRACTS RECEIVABLE		264,883.86	0.00	264,883.86		0.00
			264,883.86	0.00	264,883.86	0.15	0.00
	PAYABLE FOR TRUSTEE FEES		-8,421.65	0.00	-8,421.65		0.00
			-8,421.65	0.00	-8,421.65	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,990.80	0.00	-4,990.80		0.00
			-4,990.80	0.00	-4,990.80	0.00	0.00
5,824,318.700	BLACKROCK FEDERAL FUND 30	100.0000	5,824,318.70	100.49	5,824,318.70		0.00
99VVBJNY8	0.110%	100.0000	5,824,318.70	100.49	5,824,318.70	3.20	0.00
SUBTOTAL UNITED STATES			6,000,407.93	100.49	6,000,407.93		0.00
			6,000,407.93	100.49	6,000,407.93	3.31	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			6,000,407.93	100.49	6,000,407.93		0.00
			6,000,407.93	100.49	6,000,407.93	3.31	0.00
TOTAL CASH & CASH EQUIVALENTS			6,004,140.06	10,174.08	6,004,206.45	3.31	66.39
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							
107,400.000	GERDAU SA	29.5400	2,311,091.78	0.00	3,172,596.00		861,504.22
LB2645516		5.8870	429,860.44	0.00	632,262.02	0.35	202,401.58
0.000	TELEFONICA BRASIL SA	0.0000	0.00	23,578.71	0.00		0.00
LBB3ZCNF3		0.0000	0.00	4,693.63	0.00	0.00	0.00
SUBTOTAL BRAZIL			2,311,091.78	23,578.71	3,172,596.00		861,504.22
			429,860.44	4,693.63	632,262.02	0.35	202,401.58
TOTAL PREFERRED SECURITIES BRAZIL REAL			2,311,091.78	23,578.71	3,172,596.00		861,504.22
			429,860.44	4,693.63	632,262.02	0.35	202,401.58

HB6F30000002 - CLARIVEST EMERG MKT

6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL PREFERRED SECURITIES			429,860.44	4,693.63	632,262.02	0.35	202,401.58
EQUITY							
BRAZIL REAL							
BRAZIL							
97,800.000 LB2189853	CYRELA BRAZIL REALTY SA EMPREE	23.6600 4.7152	2,357,743.59 447,899.61	0.00 0.00	2,313,948.00 461,143.32		-43,795.59 13,243.71
151,200.000 LBB019KX7	CIA SIDERURGICA NACIONAL SA	43.7600 8.7209	2,433,619.79 431,327.69	98,725.95 19,189.35	6,616,512.00 1,318,595.02		4,182,892.21 887,267.33
51,800.000 LBB02GKC6	SUZANO SA	59.9000 11.9374	2,634,260.85 489,912.61	0.00 0.00	3,102,820.00 618,356.47		468,559.15 128,443.86
34,900.000 LBB08K3S5	LOCALIZA RENT A CAR SA	64.0000 12.7545	2,291,250.61 426,270.21	2,853.63 565.56	2,233,600.00 445,130.88		-57,650.61 18,860.67
325,400.000 LBB1YWHR5	MARFRIG GLOBAL FOODS SA	19.1600 3.8184	5,158,021.78 904,442.99	0.00 0.00	6,234,664.00 1,242,497.09		1,076,642.22 338,054.10
66,700.000 LBB4V5RY5	BANCO SANTANDER BRASIL SA	40.6300 8.0971	3,129,526.91 815,339.36	0.00 0.00	2,710,021.00 540,076.13		-419,505.91 -275,263.23
130,800.000 LBBG36ZK8	B3 SA - BRASIL BOLSA BALCAO	16.7500 3.3381	1,936,012.88 479,804.60	54,324.45 10,820.54	2,190,900.00 436,621.26		254,887.12 -43,183.34
24,100.000 LBBZBZVC5	BANCO BTG PACTUAL SA	121.7900 24.2714	1,997,831.58 353,442.54	0.00 0.00	2,935,139.00 584,939.57		937,307.42 231,497.03
SUBTOTAL BRAZIL			21,938,267.99	155,904.03	28,337,604.00		6,399,336.01
			4,348,439.61	30,575.45	5,647,359.74	3.10	1,298,920.13
TOTAL EQUITY BRAZIL REAL			21,938,267.99	155,904.03	28,337,604.00		6,399,336.01
			4,348,439.61	30,575.45	5,647,359.74	3.10	1,298,920.13
CHINESE YUAN RENMINBI							
CHINA							
470,600.000 FC6289977	ZOOMLION HEAVY INDUSTRY SCIENC CN/000157	9.2400 1.4300	3,672,844.57 559,048.39	0.00 0.00	4,348,344.00 672,967.22		675,499.43 113,918.83
35,200.000 FC6314932	WANHUA CHEMICAL GROUP CO LTD CN/600309	108.8200 16.8414	3,993,171.03 616,496.21	0.00 0.00	3,830,464.00 592,818.02		-162,707.03 -23,678.19
189,400.000 FC6648826	SANY HEAVY INDUSTRY CO LTD CN/600031	29.0700 4.4990	4,741,375.09 695,568.66	0.00 0.00	5,505,858.00 852,108.74		764,482.91 156,540.08
592,700.000 FCB1YQ5Q8	COSCO SHIPPING HOLDINGS CO LTD CN/601919	30.5400 4.7265	3,493,365.16 512,694.94	0.00 0.00	18,101,058.00 2,801,392.57		14,607,692.84 2,288,697.63
71,820.000 FCB759P59	LONGI GREEN ENERGY TECHNOLOGY CN/601012	88.8400 13.7492	3,394,148.12 516,606.23	0.00 0.00	6,380,488.80 987,470.12		2,986,340.68 470,863.89

HB6F30000002 - CLARIVEST EMERG MKT

6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,200.000 FCBGHD9P1	SHENZHEN MINDRAY BIO-MEDICAL E CN/300760	480.0500 74.2945	4,375,518.37 632,813.70	0.00 0.00	6,816,710.00 1,054,981.47		2,441,191.63 422,167.77
82,180.000 FCBJ0JR21	MUYUAN FOODS CO LTD CN/002714	60.8200 9.4127	4,272,015.48 626,746.22	0.00 0.00	4,998,187.60 773,539.63	0.58 0.43	726,172.12 146,793.41
SUBTOTAL CHINA			27,942,437.82	0.00	49,981,110.40		22,038,672.58
			4,159,974.35	0.00	7,735,277.77	4.26	3,575,303.42
TOTAL EQUITY CHINESE YUAN RENMINBI			27,942,437.82	0.00	49,981,110.40		22,038,672.58
			4,159,974.35	0.00	7,735,277.77	4.26	3,575,303.42
HONG KONG DOLLAR							
CHINA							
267,500.000 FH6080391	ANHUI CONCH CEMENT CO LTD HK/00914	41.2000 5.3053	12,951,110.65 1,658,598.15	0.00 0.00	11,021,000.00 1,419,162.10		-1,930,110.65 -239,436.05
469,440.000 FH6191990	CSPC PHARMACEUTICAL GROUP LTD HK/01093	11.2400 1.4474	4,098,491.94 522,974.93	0.00 0.00	5,276,505.60 679,449.85	0.37	1,178,013.66 156,474.92
930,000.000 FH6196155	CITIC LTD HK/00267	8.3700 1.0778	8,102,455.75 1,043,277.19	360,840.00 46,468.05	7,784,100.00 1,002,350.03	0.55	-318,355.75 -40,927.16
638,000.000 FH6218082	LENOVO GROUP LTD HK/00992	8.9300 1.1499	6,192,724.57 797,601.53	0.00 0.00	5,697,340.00 733,640.23	0.40	-495,384.57 -63,961.30
5,984,000.000 FH6226572	PETROCHINA CO LTD HK/00857	3.7800 0.4867	20,049,473.28 2,576,918.34	571,250.59 73,563.60	22,619,520.00 2,912,690.82	1.60	2,570,046.72 335,772.48
1,314,000.000 FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	3.9300 0.5061	5,397,739.19 695,016.23	0.00 0.00	5,164,020.00 664,965.20	0.37	-233,719.19 -30,051.03
18,500.000 FH6536657	BYD CO LTD HK/01211	232.2000 29.9001	3,238,899.70 417,777.00	2,961.65 379.87	4,295,700.00 553,152.59	0.30	1,056,800.30 135,375.59
419,000.000 FH6718974	CHINA LIFE INSURANCE CO LTD HK/02628	15.4000 1.9830	7,263,917.41 937,244.45	0.00 0.00	6,452,600.00 830,894.24	0.46	-811,317.41 -106,350.21
332,000.000 FH6742347	SHANDONG WEIGAO GROUP MEDICAL HK/01066	18.1200 2.3333	2,515,733.82 321,192.70	24,501.60 3,155.07	6,015,840.00 774,653.13	0.43	3,500,106.18 453,460.43
119,000.000 FH6743956	WEICHAH POWER CO LTD HK/02338	17.2600 2.2226	1,639,956.90 211,521.75	0.00 0.00	2,053,940.00 264,483.60	0.15	413,983.10 52,961.85
73,000.000 FHB01JCK6	LI NING CO LTD HK/02331	94.8000 12.2073	4,728,721.17 608,873.05	0.00 0.00	6,920,400.00 891,132.33	0.49	2,191,678.83 282,259.28
465,000.000 FHB09N7M1	CHINA SHENHUA ENERGY CO LTD HK/01088	15.2200 1.9599	8,145,542.17 1,040,645.83	910,401.67 116,805.76	7,077,300.00 911,336.17	0.50	-1,068,242.17 -129,309.66
1,178,000.000 FHB08Z24	BANK OF COMMUNICATIONS CO LTD HK/03328	5.2200 0.6722	5,276,502.25 679,595.30	0.00 0.00	6,149,160.00 791,820.60	0.44	872,657.75 112,225.30

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
2,405,000.000	CHINA CONSTRUCTION BANK CORP	6.1100	16,454,082.57	0.00	14,694,550.00		-1,759,532.57
FHB0LMTQ6	HK/00939	0.7868	2,098,607.04	0.00	1,892,201.11	1.04	-206,405.93
782,000.000	CHINA NATIONAL BUILDING MATERI	9.1200	5,844,970.42	397,563.15	7,131,840.00		1,286,869.58
FHB0Y91C2	HK/03323	1.1744	749,096.35	51,193.77	918,359.23	0.51	169,262.88
7,754,000.000	BANK OF CHINA LTD	2.7900	23,930,775.96	0.07	21,633,660.00		-2,297,115.96
FHB154562	HK/03988	0.3593	3,072,773.49	0.01	2,785,742.71	1.53	-287,030.78
1,253,000.000	INDUSTRIAL & COMMERCIAL BANK O	4.5600	7,228,210.08	360,764.08	5,713,680.00		-1,514,530.08
FHB1G1QD8	HK/01398	0.5872	922,051.18	46,457.62	735,744.32	0.40	-186,306.86
972,000.000	CHINA CITIC BANK CORP LTD	3.6800	4,084,749.79	320,992.28	3,576,960.00		-507,789.79
FHB1W0JF5	HK/00998	0.4739	525,954.89	41,274.52	460,601.22	0.25	-65,353.67
404,000.000	KWG GROUP HOLDINGS LTD	10.4000	3,531,266.34	260,546.87	4,201,600.00		670,333.66
FHB1YBF06	HK/01813	1.3392	450,357.36	33,552.76	541,035.43	0.30	90,678.07
72,000.000	ANTA SPORTS PRODUCTS LTD	182.8000	3,994,278.98	0.00	13,161,600.00		9,167,321.02
FHB1YVKN6	HK/02020	23.5390	510,264.42	0.00	1,694,804.82	0.93	1,184,540.40
2,844,300.000	CHINA RAILWAY GROUP LTD	4.0500	14,231,105.63	0.00	11,519,415.00		-2,711,690.63
FHB297KM7	HK/00390	0.5215	1,828,229.33	0.00	1,483,342.46	0.82	-344,886.87
208,400.000	SINOPHARM GROUP CO LTD	23.1000	5,986,248.41	155,542.23	4,814,040.00		-1,172,208.41
FHB3ZVDV1	HK/01099	2.9746	764,416.85	19,981.62	619,898.66	0.34	-144,518.19
643,500.000	CHINA HONGQIAO GROUP LTD	10.5200	4,655,033.00	0.00	6,769,620.00		2,114,587.00
FHB44ZV93	HK/01378	1.3546	600,487.12	0.00	871,716.55	0.48	271,229.43
118,000.000	SUNAC CHINA HOLDINGS LTD	26.6500	4,480,461.99	0.00	3,144,700.00		-1,335,761.99
FHB4XRPN5	HK/01918	3.4317	573,337.95	0.00	404,939.58	0.22	-168,398.37
2,417,000.000	AGRICULTURAL BANK OF CHINA LTD	2.7000	8,134,209.68	488,170.60	6,525,900.00		-1,608,309.68
FHB60LZR9	HK/01288	0.3477	1,040,772.55	62,862.03	840,333.00	0.46	-200,439.55
92,500.000	ZHONGSHENG GROUP HOLDINGS LTD	64.6000	4,448,632.09	53,650.00	5,975,500.00		1,526,867.91
FHB633D90	HK/00881	8.3185	573,985.99	6,908.60	769,458.59	0.42	195,472.60
70,800.000	MEITUAN	320.4000	17,029,765.98	0.00	22,684,320.00		5,654,554.02
FHBGJW372	HK/03690	41.2576	2,197,283.34	0.00	2,921,035.05	1.61	723,751.71
53,000.000	INNOVENT BIOLOGICS INC	90.5500	3,154,271.34	0.00	4,799,150.00		1,644,878.66
FHBGR6KX4	HK/01801	11.6600	406,980.68	0.00	617,981.29	0.34	211,000.61
339,000.000	CHINA CONCH VENTURE HOLDINGS L	32.7000	9,872,597.49	237,300.00	11,085,300.00		1,212,702.51
FHBH7HM00	HK/00586	4.2107	1,265,286.83	30,557.71	1,427,441.94	0.79	162,155.11
101,962.000	WUXI BIOLOGICS CAYMAN INC	142.3000	8,082,827.73	0.00	14,509,192.60		6,426,364.87
FHBL6B9P5	HK/02269	18.3238	1,042,606.68	0.00	1,868,332.84	1.03	825,726.16
132,700.000	TENCENT HOLDINGS LTD	584.0000	49,768,196.84	0.00	77,496,800.00		27,728,603.16
FHBMMV2K9	HK/00700	75.2010	6,373,628.58	0.00	9,979,178.08	5.49	3,605,549.50

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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
579,200.000	HUATAI SECURITIES CO LTD	11.4000	7,411,353.24	0.00	6,602,880.00		-808,473.24
FHBWVFT07	HK/06886	1.4680	956,269.90	0.00	850,245.63	0.47	-106,024.27
SUBTOTAL CHINA			291,924,306.36	4,144,484.79	342,568,133.20		50,643,826.84
			37,463,626.98	533,160.99	44,112,123.40	24.27	6,648,496.42
HONG KONG							
740,000.000	BRILLIANCE CHINA AUTOMOTIVE HO	7.3000	5,171,815.29	0.00	5,402,000.00		230,184.71
FH6181488	HK/01114	0.9400	667,283.67	0.00	695,609.62	0.38	28,325.95
134,000.000	CHINA MENGNIU DAIRY CO LTD	46.9500	3,515,367.38	0.00	6,291,300.00		2,775,932.62
FHB01B1L3	HK/02319	6.0457	448,503.14	0.00	810,123.81	0.45	361,620.67
401,000.000	NINE DRAGONS PAPER HOLDINGS LT	9.9600	4,931,187.62	48,195.15	3,993,960.00		-937,227.62
FHB0WC2B8	HK/02689	1.2825	635,119.63	6,207.53	514,297.86	0.28	-120,821.77
SUBTOTAL HONG KONG			13,618,370.29	48,195.15	15,687,260.00		2,068,889.71
			1,750,906.44	6,207.53	2,020,031.29	1.11	269,124.85
TOTAL EQUITY HONG KONG DOLLAR			305,542,676.65	4,192,679.94	358,255,393.20		52,712,716.55
			39,214,533.42	539,368.52	46,132,154.69	25.38	6,917,621.27
HUNGARIAN FORINT							
HUNGARY							
35,307.000	OTP BANK NYRT	15,955.0000	473,648,861.64	0.00	563,323,185.00		89,674,323.36
EM7320150		53.9015	1,586,032.61	0.00	1,903,099.50	1.05	317,066.89
51,206.000	MOL HUNGARIAN OIL & GAS PLC	2,358.0000	153,897,126.35	0.00	120,743,748.00		-33,153,378.35
EMBD5ZXH2		7.9661	548,756.60	0.00	407,913.92	0.22	-140,842.68
SUBTOTAL HUNGARY			627,545,987.99	0.00	684,066,933.00		56,520,945.01
			2,134,789.21	0.00	2,311,013.42	1.27	176,224.21
TOTAL EQUITY HUNGARIAN FORINT			627,545,987.99	0.00	684,066,933.00		56,520,945.01
			2,134,789.21	0.00	2,311,013.42	1.27	176,224.21
INDIAN RUPEE							
INDIA							
192,794.000	HINDUSTAN PETROLEUM CORP LTD	293.2000	44,691,311.55	0.00	56,527,200.80		11,835,889.25
F16100478		3.9446	607,424.23	0.00	760,489.71	0.42	153,065.48
91,047.000	TATA STEEL LTD	1,166.6000	58,552,498.67	1,731,713.94	106,215,430.20		47,662,931.53
F16101153		15.6949	795,828.88	23,219.53	1,428,971.20	0.79	633,142.32
71,368.000	HCL TECHNOLOGIES LTD	983.5000	49,986,668.55	0.00	70,190,428.00		20,203,759.45
F16294891		13.2315	690,926.77	0.00	944,308.19	0.52	253,381.42
17,533.000	BALKRISHNA INDUSTRIES LTD	2,239.2000	24,299,321.23	66,695.53	39,259,893.60		14,960,572.37
F16388784		30.1251	323,989.16	894.28	528,183.69	0.29	204,194.53

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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
12,193.000	DIVI'S LABORATORIES LTD	4,408.2500	42,237,105.64	0.00	53,749,792.25		11,512,686.61
	F16602515	59.3065	569,718.66	0.00	723,123.80	0.40	153,405.14
150,292.000	CIPLA LTD/INDIA	971.9000	118,248,466.60	0.00	146,068,794.80		27,820,328.20
	FIB011109	13.0755	1,599,239.56	0.00	1,965,139.16	1.08	365,899.60
6,808.000	ULTRATECH CEMENT LTD	6,776.0000	28,648,984.34	0.00	46,131,008.00		17,482,023.66
	FIB01GZF6	91.1610	382,038.71	0.00	620,624.35	0.34	238,585.64
43,114.000	TATA CONSULTANCY SERVICES LTD	3,345.7500	121,864,494.11	0.00	144,248,665.50		22,384,171.39
	FIB01NPJ4	45.0121	1,661,028.85	0.00	1,940,652.02	1.07	279,623.17
336,280.000	HINDALCO INDUSTRIES LTD	372.0500	62,614,521.80	0.00	125,112,974.00		62,498,452.20
	FIB0GWF42	5.0054	840,842.24	0.00	1,683,209.65	0.93	842,367.41
209,721.000	POWER FINANCE CORP LTD	128.8000	27,241,944.95	0.00	27,012,064.80		-229,880.15
	FIB1S7220	1.7328	381,672.33	0.00	363,407.30	0.20	-18,265.03
203,109.000	STATE BANK OF INDIA	419.2000	71,604,289.15	0.00	85,143,292.80		13,539,003.65
	FIBSQCB22	5.6397	1,033,166.37	0.00	1,145,476.82	0.63	112,310.45
SUBTOTAL INDIA			649,989,606.59	1,798,409.47	899,659,544.75		249,669,938.16
			8,885,875.76	24,113.81	12,103,585.89	6.67	3,217,710.13
TOTAL EQUITY INDIAN RUPEE			649,989,606.59	1,798,409.47	899,659,544.75		249,669,938.16
			8,885,875.76	24,113.81	12,103,585.89	6.67	3,217,710.13
MALAYSIAN RINGGIT							
MALAYSIA							
653,400.000	MALAYAN BANKING BHD	8.1100	5,840,665.71	251,559.00	5,299,074.00		-541,591.71
	FN6556322	1.9535	1,441,342.52	60,594.72	1,276,423.95	0.70	-164,918.57
577,500.000	TELEKOM MALAYSIA BHD	6.0700	3,512,279.42	0.00	3,505,425.00		-6,854.42
	FN6868396	1.4621	862,000.82	0.00	844,375.53	0.46	-17,625.29
372,600.000	HARTALEGA HOLDINGS BHD	7.3500	3,602,552.97	0.00	2,738,610.00		-863,942.97
	FNB2QPJK1	1.7704	872,130.48	0.00	659,667.59	0.36	-212,462.89
SUBTOTAL MALAYSIA			12,955,498.10	251,559.00	11,543,109.00		-1,412,389.10
			3,175,473.82	60,594.72	2,780,467.07	1.52	-395,006.75
TOTAL EQUITY MALAYSIAN RINGGIT			12,955,498.10	251,559.00	11,543,109.00		-1,412,389.10
			3,175,473.82	60,594.72	2,780,467.07	1.52	-395,006.75
MEXICAN PESO							
MEXICO							
315,900.000	GRUPO MEXICO SAB DE CV	93.9600	18,206,455.88	0.00	29,681,964.00		11,475,508.12
	LM2643673	4.7191	923,941.01	0.00	1,490,769.40	0.82	566,828.39
NEW TAIWAN DOLLAR							
TAIWAN							

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51,000.000 FA6051041	ASUSTEK COMPUTER INC	371.5000 13.3333	12,788,598.13 435,501.79	0.00 0.00	18,946,500.00 680,000.00	0.37	6,157,901.87 244,498.21
56,000.000 FA6051421	REALTEK SEMICONDUCTOR CORP	505.0000 18.1247	13,204,563.70 425,677.16	0.00 0.00	28,280,000.00 1,014,984.30	0.56	15,075,436.30 589,307.14
348,000.000 FA6129185	GIGABYTE TECHNOLOGY CO LTD	107.5000 3.8582	29,551,495.22 1,011,873.30	0.00 0.00	37,410,000.00 1,342,664.88	0.74	7,858,504.78 330,791.58
244,000.000 FA6141016	QUANTA COMPUTER INC	87.5000 3.1404	18,384,573.50 634,160.57	0.00 0.00	21,350,000.00 766,262.90	0.42	2,965,426.50 132,102.33
1,289,000.000 FA6288197	AU OPTRONICS CORP	22.6500 0.8129	14,508,354.45 500,514.62	305,493.00 10,968.10	29,195,850.00 1,047,854.65	0.58	14,687,495.55 547,340.03
95,000.000 FA6346334	NOVATEK MICROELECTRONICS CORP	499.0000 17.9094	28,522,074.91 1,000,340.19	0.00 0.00	47,405,000.00 1,701,390.76	0.94	18,882,925.09 701,050.57
28,000.000 FA6372488	MEDIATEK INC	962.0000 34.5267	25,062,038.00 894,721.29	0.00 0.00	26,936,000.00 966,747.42	0.53	1,873,962.00 72,026.13
839,000.000 FA6381232	GRAND PACIFIC PETROCHEMICAL	29.9500 1.0749	20,236,076.87 709,698.16	0.00 0.00	25,128,050.00 901,859.13	0.50	4,891,973.13 192,160.97
1,036,000.000 FA6411674	FUBON FINANCIAL HOLDING CO LTD	73.9000 2.6523	45,316,610.55 1,569,998.33	0.00 0.00	76,560,400.00 2,747,793.64	1.51	31,243,789.45 1,177,795.31
1,172,160.000 FA6424115	YUANTA FINANCIAL HOLDING CO LT	26.8500 0.9637	18,782,297.47 609,175.33	0.00 0.00	31,472,496.00 1,129,564.69	0.62	12,690,198.53 520,389.36
475,000.000 FA6432803	CHIPBOND TECHNOLOGY CORP	72.0000 2.5841	35,150,338.00 1,260,112.94	0.00 0.00	34,200,000.00 1,227,456.26	0.68	-950,338.00 -32,656.68
400,000.000 FA6438560	HON HAI PRECISION INDUSTRY CO	112.0000 4.0197	32,790,803.29 1,059,360.93	0.00 0.00	44,800,000.00 1,607,895.92	0.88	12,009,196.71 548,534.99
1,285,000.000 FA6527669	CTBC FINANCIAL HOLDING CO LTD	22.7000 0.8147	26,952,054.37 874,612.35	0.00 0.00	29,169,500.00 1,046,908.93	0.58	2,217,445.63 172,296.58
905,000.000 FA6916623	UNITED MICROELECTRONICS CORP	53.1000 1.9058	14,959,160.57 491,930.56	0.00 0.00	48,055,500.00 1,724,737.56	0.95	33,096,339.43 1,232,807.00
75,000.000 FAB118752	NAN YA PRINTED CIRCUIT BOARD C	389.5000 13.9794	9,378,756.34 323,654.79	0.00 0.00	29,212,500.00 1,048,452.22	0.58	19,833,743.66 724,797.43
334,000.000 FABFXZDY6	ASE TECHNOLOGY HOLDING CO LTD	112.0000 4.0197	24,584,463.47 862,230.98	0.00 0.00	37,408,000.00 1,342,593.10	0.74	12,823,536.53 480,362.12
SUBTOTAL TAIWAN			370,172,258.84	305,493.00	565,529,796.00		195,357,537.16
			12,663,563.29	10,968.10	20,297,166.36	11.18	7,633,603.07
TOTAL EQUITY NEW TAIWAN DOLLAR			370,172,258.84	305,493.00	565,529,796.00		195,357,537.16
			12,663,563.29	10,968.10	20,297,166.36	11.18	7,633,603.07
POLISH ZLOTY							
POLAND							

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23,909.000	KGHM POLSKA MIEDZ SA	187.6500	3,744,791.11	0.00	4,486,523.85		741,732.74
EG5263256		49.2908	991,063.94	0.00	1,178,493.26	0.65	187,429.32
68,663.000	POWSZECHNA KASA OSZCZEDNOSCI B	37.8300	2,887,635.61	0.00	2,597,521.29		-290,114.32
EGB03NGS7		9.9370	765,942.90	0.00	682,301.36	0.38	-83,641.54
SUBTOTAL POLAND			6,632,426.72	0.00	7,084,045.14		451,618.42
			1,757,006.84	0.00	1,860,794.62	1.03	103,787.78
TOTAL EQUITY POLISH ZLOTY			6,632,426.72	0.00	7,084,045.14		451,618.42
			1,757,006.84	0.00	1,860,794.62	1.03	103,787.78
SOUTH AFRICAN RAND							
SOUTH AFRICA							
5,332.000	NASPERS LTD	2,998.1900	12,705,841.65	0.00	15,986,349.08		3,280,507.43
KS6622697		209.9757	855,628.24	0.00	1,119,590.24	0.62	263,962.00
58,089.000	STANDARD BANK GROUP LTD	127.6100	7,465,866.74	0.00	7,412,737.29		-53,129.45
KSB030GJ4		8.9371	487,291.17	0.00	519,144.70	0.29	31,853.53
28,921.000	IMPALA PLATINUM HOLDINGS LTD	235.4900	3,784,266.24	0.00	6,810,606.29		3,026,340.05
KSB1FFT78		16.4923	225,081.95	0.00	476,974.97	0.26	251,893.02
268,656.000	OLD MUTUAL LTD	13.5000	6,059,613.31	0.00	3,626,856.00		-2,432,757.31
KSBDVPYN1		0.9455	425,658.59	0.00	254,003.75	0.14	-171,654.84
69,816.000	ABSA GROUP LTD	135.7200	11,451,241.78	0.00	9,475,427.52		-1,975,814.26
KSBFX05H4		9.5050	813,997.11	0.00	663,603.44	0.37	-150,393.67
121,036.000	SIBANYE STILLWATER LTD	59.6600	4,993,039.77	0.00	7,221,007.76		2,227,967.99
KSBL0L912		4.1782	335,718.04	0.00	505,717.08	0.28	169,999.04
SUBTOTAL SOUTH AFRICA			46,459,869.49	0.00	50,532,983.94		4,073,114.45
			3,143,375.10	0.00	3,539,034.18	1.96	395,659.08
TOTAL EQUITY SOUTH AFRICAN RAND			46,459,869.49	0.00	50,532,983.94		4,073,114.45
			3,143,375.10	0.00	3,539,034.18	1.96	395,659.08
SOUTH KOREAN WON							
SOUTH KOREA							
3,176.000	SK TELECOM CO LTD	320,000.0000	814,564,699.42	2,477,280.00	1,016,320,000.00		201,755,300.58
FK6224877		284.1539	712,829.97	2,192.02	902,472.85	0.50	189,642.88
5,327.000	HYUNDAI MOBIS CO LTD	292,000.0000	1,370,591,583.55	0.00	1,555,484,000.00		184,892,416.45
FK6449540		259.2905	1,161,939.45	0.00	1,381,240.24	0.76	219,300.79
27,383.000	SK HYNIX INC	127,500.0000	3,408,406,667.19	0.00	3,491,332,500.00		82,925,832.81
FK6450266		113.2176	3,030,981.64	0.00	3,100,236.92	1.71	69,255.28
7,151.000	HYUNDAI MOTOR CO	239,500.0000	882,563,932.14	0.00	1,712,664,500.00		830,100,567.86
FK6451058		212.6715	742,334.05	0.00	1,520,813.54	0.84	778,479.49

HB6F30000002 - CLARIVEST EMERG MKT

6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,230.000	KIA CORP	89,600.0000	1,457,040,758.11	0.00	2,977,408,000.00		1,520,367,241.89
FK6490924		79.5631	1,233,110.37	0.00	2,643,881.73	1.45	1,410,771.36
4,501.000	KUMHO PETROCHEMICAL CO LTD	219,000.0000	475,242,875.38	0.00	985,719,000.00		510,476,124.62
FK6499321		194.4678	400,838.97	0.00	875,299.74	0.48	474,460.77
9,733.000	LG ELECTRONICS INC	163,500.0000	1,104,789,635.15	0.00	1,591,345,500.00		486,555,864.85
FK6520738		145.1849	961,170.75	0.00	1,413,084.57	0.78	451,913.82
2,611.000	NAVER CORP	417,500.0000	712,752,591.07	0.00	1,090,092,500.00		377,339,908.93
FK6560395		370.7321	592,929.68	0.00	967,981.43	0.53	375,051.75
107,383.000	SAMSUNG ELECTRONICS CO LTD	80,700.0000	5,089,935,715.83	30,236,905.14	8,665,808,100.00		3,575,872,384.17
FK6771729		71.6601	4,496,073.55	26,755.12	7,695,072.94	4.23	3,198,999.39
76,790.000	HANA FINANCIAL GROUP INC	46,050.0000	2,852,490,255.95	29,948,100.00	3,536,179,500.00		683,689,244.05
FKB0RNRF7		40.8915	2,517,152.27	26,500.20	3,140,060.21	1.73	622,907.94
36,707.000	KB FINANCIAL GROUP INC	55,800.0000	1,899,017,101.43	0.00	2,048,250,600.00		149,233,498.57
FKB3DF0Y1		49.5493	1,704,135.07	0.00	1,818,807.62	1.00	114,672.55
835.000	HYOSUNG TNC CORP	900,000.0000	592,284,890.00	0.00	751,500,000.00		159,215,110.00
FKBD83162		799.1829	524,772.70	0.00	667,317.72	0.37	142,545.02
7,011.000	CELLTRION HEALTHCARE CO LTD	115,700.0000	655,057,511.04	0.00	811,172,700.00		156,115,188.96
FKBYZ6DH2		102.7394	546,013.20	0.00	720,305.95	0.40	174,292.75
SUBTOTAL SOUTH KOREA			21,314,738,216.26	62,662,285.14	30,233,276,900.00		8,918,538,683.74
			18,624,281.67	55,447.34	26,846,575.46	14.78	8,222,293.79
TOTAL EQUITY SOUTH KOREAN WON			21,314,738,216.26	62,662,285.14	30,233,276,900.00		8,918,538,683.74
			18,624,281.67	55,447.34	26,846,575.46	14.78	8,222,293.79
THAILAND BAHT							
THAILAND							
58,600.000	SIAM CEMENT PCL/THE	436.0000	27,075,138.28	0.00	25,549,600.00		-1,525,538.28
FB6609903		13.6037	863,021.39	0.00	797,179.41	0.44	-65,841.98
250,900.000	KASIKORNBANK PCL	118.5000	25,257,131.58	0.00	29,731,650.00		4,474,518.42
FB6888796		3.6973	832,537.31	0.00	927,664.59	0.51	95,127.28
107,200.000	PTT EXPLORATION & PRODUCTION P	117.5000	14,157,840.24	0.00	12,596,000.00		-1,561,840.24
FBB1359J2		3.6661	444,302.63	0.00	393,010.92	0.22	-51,291.71
1,441,800.000	THAI UNION GROUP PCL	19.8000	20,660,565.99	0.00	28,547,640.00		7,887,074.01
FBBYTBHT8		0.6178	677,378.91	0.00	890,722.00	0.49	213,343.09
SUBTOTAL THAILAND			87,150,676.09	0.00	96,424,890.00		9,274,213.91
			2,817,240.24	0.00	3,008,576.92	1.66	191,336.68
TOTAL EQUITY THAILAND BAHT			87,150,676.09	0.00	96,424,890.00		9,274,213.91
			2,817,240.24	0.00	3,008,576.92	1.66	191,336.68
TURKISH LIRA							
TURKEY							

HB6F30000002 - CLARIVEST EMERG MKT

6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,000.000 ETB0D0006	BIM BIRLESIK MAGAZALAR AS	62.1500 7.1540	3,795,965.30 497,925.47	0.00 0.00	3,356,100.00 386,313.67		-439,865.30 -111,611.80
U.S. DOLLAR							
BRAZIL							
131,500.000 465562106	ITAU UNIBANCO HOLDING SA ADR	6.0100 6.0100	704,995.32 704,995.32	4,107.54 4,107.54	790,315.00 790,315.00		85,319.68 85,319.68
83,600.000 71654V101	PETROLEO BRASILEIRO SA ADR	11.8100 11.8100	820,176.45 820,176.45	0.00 0.00	987,316.00 987,316.00		167,139.55 167,139.55
147,600.000 91912E105	VALE SA ADR	22.8100 22.8100	1,974,277.58 1,974,277.58	64,352.71 64,352.71	3,366,756.00 3,366,756.00		1,392,478.42 1,392,478.42
SUBTOTAL BRAZIL			3,499,449.35	68,460.25	5,144,387.00	2.82	1,644,937.65
			3,499,449.35	68,460.25	5,144,387.00	2.82	1,644,937.65
CAYMAN ISLANDS							
33,600.000 01609W102	ALIBABA GROUP HOLDING LTD ADR	226.7800 226.7800	6,860,299.92 6,860,299.92	0.00 0.00	7,619,808.00 7,619,808.00		759,508.08 759,508.08
8,300.000 056752108	BAIDU INC ADR	203.9000 203.9000	1,434,002.81 1,434,002.81	0.00 0.00	1,692,370.00 1,692,370.00		258,367.19 258,367.19
79,800.000 43289P106	HIMAX TECHNOLOGIES INC ADR	16.6600 16.6600	886,646.04 886,646.04	21,705.60 21,705.60	1,329,468.00 1,329,468.00		442,821.96 442,821.96
9,400.000 62914V106	NIO INC ADR	53.2000 53.2000	454,730.25 454,730.25	0.00 0.00	500,080.00 500,080.00		45,349.75 45,349.75
3,800.000 722304102	PINDUODUO INC ADR	127.0200 127.0200	561,577.89 561,577.89	0.00 0.00	482,676.00 482,676.00		-78,901.89 -78,901.89
21,200.000 92763W103	VIPSHOP HOLDINGS LTD ADR	20.0800 20.0800	845,710.34 845,710.34	0.00 0.00	425,696.00 425,696.00		-420,014.34 -420,014.34
SUBTOTAL CAYMAN ISLANDS			11,042,967.25	21,705.60	12,050,098.00	6.63	1,007,130.75
			11,042,967.25	21,705.60	12,050,098.00	6.63	1,007,130.75
COLOMBIA							
32,800.000 279158109	ECOPETROL SA ADR	14.6200 14.6200	596,093.54 596,093.54	0.00 0.00	479,536.00 479,536.00		-116,557.54 -116,557.54
EMERGING MARKET GEOGRAPHIC FOCUS							
57,200.000 464287234	ISHARES MSCI EMERGING MARKET	55.1500 55.1500	3,110,832.24 3,110,832.24	0.00 0.00	3,154,580.00 3,154,580.00		43,747.76 43,747.76
INDIA							
106,250.000 45104G104	ICICI BANK LTD ADR	17.1000 17.1000	1,248,007.37 1,248,007.37	0.00 0.00	1,816,875.00 1,816,875.00		568,867.63 568,867.63

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
90,400.000	INFOSYS LTD	21.1900	1,273,460.53	0.00	1,915,576.00		642,115.47
456788108	ADR	21.1900	1,273,460.53	0.00	1,915,576.00	1.05	642,115.47
SUBTOTAL INDIA			2,521,467.90	0.00	3,732,451.00		1,210,983.10
			2,521,467.90	0.00	3,732,451.00	2.05	1,210,983.10
MEXICO							
97,300.000	AMERICA MOVIL SAB DE CV	15.0000	1,301,113.28	0.00	1,459,500.00		158,386.72
02364W105	ADR	15.0000	1,301,113.28	0.00	1,459,500.00	0.80	158,386.72
109,600.000	CEMEX SAB DE CV	8.4000	383,344.66	0.00	920,640.00		537,295.34
151290889	ADR	8.4000	383,344.66	0.00	920,640.00	0.51	537,295.34
SUBTOTAL MEXICO			1,684,457.94	0.00	2,380,140.00		695,682.06
			1,684,457.94	0.00	2,380,140.00	1.31	695,682.06
RUSSIA							
177,214.000	GAZPROM PJSC	7.6220	866,139.19	0.00	1,350,725.11		484,585.92
EX5140986	ADR	7.6220	866,139.19	0.00	1,350,725.11	0.74	484,585.92
14,489.000	LUKOIL PJSC	92.6200	1,177,977.13	0.00	1,341,971.18		163,994.05
EXBYZDW22	ADR	92.6200	1,177,977.13	0.00	1,341,971.18	0.74	163,994.05
49,960.000	GAZPROM PJSC	7.6400	241,584.04	0.00	381,694.40		140,110.36
NA2016627	ADR	7.6400	241,584.04	0.00	381,694.40	0.21	140,110.36
166.000	LUKOIL PJSC	92.0000	14,153.59	0.00	15,272.00		1,118.41
NABYZF386	ADR	92.0000	14,153.59	0.00	15,272.00	0.01	1,118.41
SUBTOTAL RUSSIA			2,299,853.95	0.00	3,089,662.69		789,808.74
			2,299,853.95	0.00	3,089,662.69	1.70	789,808.74
SOUTH AFRICA							
37,500.000	ANGLOGOLD ASHANTI LTD	18.5800	684,463.37	0.00	696,750.00		12,286.63
035128206	ADR	18.5800	684,463.37	0.00	696,750.00	0.38	12,286.63
TAIWAN							
85,400.000	TAIWAN SEMICONDUCTOR MANUFACTU	120.1600	3,710,936.70	38,537.86	10,261,664.00		6,550,727.30
874039100	ADR	120.1600	3,710,936.70	38,537.86	10,261,664.00	5.65	6,550,727.30
TOTAL EQUITY U.S. DOLLAR			29,150,522.24	128,703.71	40,989,268.69		11,838,746.45
			29,150,522.24	128,703.71	40,989,268.69	22.54	11,838,746.45
TOTAL EQUITY			131,496,942.03	849,771.65	175,128,357.88	96.38	43,631,415.85
TOTAL ASSETS - BASE:			137,930,942.53	864,639.36	181,764,826.35	100.04	43,833,883.82
NET ASSETS - BASE:					182,629,465.71		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
941.83	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	941.83	941.83	1	0.00
		941.83	941.83	1	0.00
COMMON STOCK					
2	CUSIP # 02079K305 ALPHABET INC	4,883.58	4,813.35	4	0.00
58	CUSIP # 126650100 CVS HEALTH CORP	4,839.52	4,975.66	4	0.00
58	CUSIP # 171340102 CHURCH & DWIGHT CO INC	4,942.76	4,966.22	4	0.00
70	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	4,848.20	5,006.83	4	0.00
18	CUSIP # 235851102 DANAHER CORP	4,830.48	4,328.58	4	4.20
28	CUSIP # 254687106 DISNEY WALT	4,921.56	4,933.85	4	0.00
24	CUSIP # 278865100 ECOLAB INC	4,943.28	5,093.71	4	10.56
39	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,937.40	4,848.13	4	0.00
95	CUSIP # 311900104 FASTENAL COMPANY	4,940.00	5,021.21	4	0.00
16	CUSIP # 31428X106 FEDEX CORPORATION	4,773.28	4,840.53	4	12.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	4,918.32	5,127.67	4	23.94
42	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	4,985.40	4,662.74	4	0.00
30	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	4,942.20	4,885.66	4	0.00
18	CUSIP # 594918104 MICROSOFT CORPORATION	4,876.20	4,553.69	4	0.00
36	CUSIP # 742718109 PROCTER & GAMBLE CO	4,857.48	4,879.47	4	0.00
35	CUSIP # 747525103 QUALCOMM INC	5,002.55	4,688.64	4	0.00
11	CUSIP # 776696106 ROPER INDUSTRIES INC	5,172.20	4,947.43	4	0.00
18	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	4,904.10	5,044.74	4	0.00
19	CUSIP # 863667101 STRYKER CORP	4,934.87	4,721.33	4	11.97
10	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	5,044.70	4,405.25	4	2.86
21	CUSIP # 92826C839 VISA INC CL A	4,910.22	4,876.21	4	0.00
35	CUSIP # 931142103 WAL-MART STORES INC	4,935.70	4,918.54	4	0.00
		108,344.00	106,539.44	86	65.53
FOREIGN STOCK					
17	CUSIP # G1151C101 ACCENTURE PLC	5,011.43	4,797.50	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
40	CUSIP # G5960L103 MEDTRONIC PLC	4,965.20	4,876.91	4	25.20
42	CUSIP # M22465104 CHECK POINT SOFTWARE TECH LTD	4,877.46	4,974.00	4	0.00
		14,854.09	14,648.41	12	25.20
COMMON TRUST FUNDS - FIXED INCOME					
3,058.51	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,058.51	3,058.51	2	0.00
		3,058.51	3,058.51	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
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-7,204.46	0.00	-7,204.46		0.00
			-7,204.46	0.00	-7,204.46	-0.01	0.00
	CASH		2.12	0.00	2.12		0.00
			2.12	0.00	2.12	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,182.42	0.00	-4,182.42		0.00
			-4,182.42	0.00	-4,182.42	0.00	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-22,701.74	0.00	-22,701.74		0.00
			-22,701.74	0.00	-22,701.74	-0.02	0.00
	REBATE RECEIVABLE		16,611.22	0.00	16,611.22		0.00
			16,611.22	0.00	16,611.22	0.02	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
1,836,434.410	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,836,434.41	5.11	1,836,434.41		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,836,434.41	5.11	1,836,434.41	2.00	0.00
SUBTOTAL UNITED STATES			1,806,459.03	5.11	1,806,459.03		0.00
			1,806,459.03	5.11	1,806,459.03	1.98	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,806,459.03	5.11	1,806,459.03		0.00
			1,806,459.03	5.11	1,806,459.03	1.98	0.00
TOTAL CASH & CASH EQUIVALENTS			1,806,459.03	5.11	1,806,459.03	1.98	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
AUSTRALIA							
20,000.000	TRANSURBAN FINANCE CO PTY 144A	111.2600	19,911.55	341.46	22,252.00		2,340.45
89400PAE3	4.125% 02/02/2026 DD 11/02/15	111.2600	19,911.55	341.46	22,252.00	0.02	2,340.45
55,000.000	WOODSIDE FINANCE LTD 144A	106.7990	54,991.20	648.00	58,739.42		3,748.22
980236AM5	3.650% 03/05/2025 DD 03/05/15	106.7990	54,991.20	648.00	58,739.42	0.06	3,748.22
145,000.000	WOODSIDE FINANCE LTD 144A	112.1289	144,785.65	2,122.66	162,586.92		17,801.27
980236AQ6	4.500% 03/04/2029 DD 03/04/19	112.1289	144,785.65	2,122.66	162,586.92	0.18	17,801.27
SUBTOTAL AUSTRALIA			219,688.40	3,112.12	243,578.34		23,889.94
			219,688.40	3,112.12	243,578.34	0.26	23,889.94
BERMUDA							

HB7F1000002 - GOODWIN CORE PLUS BD

6/30/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
300,000.000	AIRCATTLE LTD 144A	100.5762	295,872.36	3,700.24	301,728.62		5,856.26
00928QAU5	2.850% 01/26/2028 DD 01/26/21	100.5762	295,872.36	3,700.24	301,728.62	0.33	5,856.26
190,000.000	ATHENE HOLDING LTD	111.7052	189,796.02	3,687.18	212,239.84		22,443.82
04686JAA9	4.125% 01/12/2028 DD 01/12/18	111.7052	189,796.02	3,687.18	212,239.84	0.23	22,443.82
45,000.000	ATHENE HOLDING LTD	107.0716	44,710.57	181.66	48,182.22		3,471.65
04686JAD3	3.950% 05/25/2051 DD 05/25/21	107.0716	44,710.57	181.66	48,182.22	0.05	3,471.65
200,000.000	BERMUDA GOVERNMENT INTERN 144A	99.7500	199,788.90	1,710.40	199,500.00		-288.90
085209AG9	2.375% 08/20/2030 DD 08/20/20	99.7500	199,788.90	1,710.40	199,500.00	0.22	-288.90
100,000.000	IHS MARKIT LTD	115.7200	99,532.44	708.32	115,720.00		16,187.56
44962LAJ6	4.250% 05/01/2029 DD 04/08/19	115.7200	99,532.44	708.32	115,720.00	0.13	16,187.56
SUBTOTAL BERMUDA			829,700.29	9,987.80	877,370.68		47,670.39
			829,700.29	9,987.80	877,370.68	0.96	47,670.39
CANADA							
16,057.306	AIR CANADA 2013-1 CLASS A 144A	102.9973	16,057.31	85.46	16,538.59		481.28
009089AA1	4.125% 11/15/2026 DD 05/09/13	102.9973	16,057.31	85.46	16,538.59	0.02	481.28
22,293.657	AIR CANADA 2015-1 CLASS A 144A	101.7058	22,293.66	237.48	22,673.95		380.29
009090AA9	3.600% 09/15/2028 DD 03/25/15	101.7058	22,293.66	237.48	22,673.95	0.02	380.29
240,000.000	BROOKFIELD FINANCE INC	111.6826	237,415.43	4,076.12	268,038.32		30,622.89
11271LAC6	3.900% 01/25/2028 DD 01/17/18	111.6826	237,415.43	4,076.12	268,038.32	0.29	30,622.89
30,000.000	CANADIAN PACIFIC RAILWAY CO	123.4069	29,883.50	425.76	37,022.08		7,138.58
13645RAV6	4.800% 09/15/2035 DD 09/11/15	123.4069	29,883.50	425.76	37,022.08	0.04	7,138.58
325,000.000	ENBRIDGE INC	100.1485	323,648.87	67.71	325,482.75		1,833.88
29250NBF1	2.500% 08/01/2033 DD 06/28/21	100.1485	323,648.87	67.71	325,482.75	0.35	1,833.88
45,000.000	NUTRIEN LTD	115.1150	44,880.22	472.48	51,801.74		6,921.52
67077MAT5	4.200% 04/01/2029 DD 04/01/19	115.1150	44,880.22	472.48	51,801.74	0.06	6,921.52
105,000.000	ROYAL BANK OF CANADA	114.6157	104,883.26	2,100.15	120,346.46		15,463.20
780082AD5	4.650% 01/27/2026 DD 01/27/16	114.6157	104,883.26	2,100.15	120,346.46	0.13	15,463.20
50,000.000	GLENCORE FINANCE CANADA L 144A	101.6364	49,997.19	319.45	50,818.20		821.01
98417EAK6	4.950% 11/15/2021 DD 11/10/11	101.6364	49,997.19	319.45	50,818.20	0.06	821.01
SUBTOTAL CANADA			829,059.44	7,784.61	892,722.09		63,662.65
			829,059.44	7,784.61	892,722.09	0.97	63,662.65
CAYMAN ISLANDS							
104,000.000	SEAGATE HDD CAYMAN	110.2500	100,421.47	422.40	114,660.00		14,238.53
81180WAR2	4.875% 06/01/2027 DD 05/14/15	110.2500	100,421.47	422.40	114,660.00	0.12	14,238.53
110,000.000	SEAGATE HDD CAYMAN 144A	102.3800	107,176.45	375.00	112,618.00		5,441.55
81180WAZ4	4.091% 06/01/2029 DD 06/18/20	102.3800	107,176.45	375.00	112,618.00	0.12	5,441.55
SUBTOTAL CAYMAN ISLANDS			207,597.92	797.40	227,278.00		19,680.08
			207,597.92	797.40	227,278.00	0.24	19,680.08

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CHILE							
230,000.000	CORP NACIONAL DEL COBRE D 144A	108.9410	227,351.15	3,473.70	250,564.30		23,213.15
21987BAW8	3.625% 08/01/2027 DD 08/01/17	108.9410	227,351.15	3,473.70	250,564.30	0.27	23,213.15
200,000.000	EMPRESA NACIONAL DEL PETR 144A	98.5208	194,627.26	2,685.31	197,041.51		2,414.25
29245JAK8	4.500% 09/14/2047 DD 09/14/17	98.5208	194,627.26	2,685.31	197,041.51	0.21	2,414.25
50,000.000	ENEL CHILE SA	115.3295	49,565.27	128.63	57,664.75		8,099.48
29278DAA3	4.875% 06/12/2028 DD 06/12/18	115.3295	49,565.27	128.63	57,664.75	0.06	8,099.48
SUBTOTAL CHILE			471,543.68	6,287.64	505,270.56		33,726.88
			471,543.68	6,287.64	505,270.56	0.54	33,726.88
CURACAO							
50,000.000	TEVA PHARMACEUTICAL FINANCE IV	100.7550	49,983.95	260.12	50,377.50		393.55
88166JAA1	3.650% 11/10/2021 DD 11/10/11	100.7550	49,983.95	260.12	50,377.50	0.05	393.55
IRELAND							
180,000.000	AERCAP IRELAND CAPITAL DAC / A	106.8836	194,051.88	2,936.30	192,390.50		-1,661.38
00774MAB1	3.650% 07/21/2027 DD 07/21/17	106.8836	194,051.88	2,936.30	192,390.50	0.21	-1,661.38
150,000.000	AERCAP IRELAND CAPITAL DAC / A	101.5177	149,972.00	278.10	152,276.56		2,304.56
00774MAH8	4.450% 12/16/2021 DD 01/16/19	101.5177	149,972.00	278.10	152,276.56	0.17	2,304.56
10,000.000	JOHNSON CONTROLS INTERNATIONAL	110.6662	10,044.86	147.30	11,066.62		1,021.76
478375AR9	3.900% 02/14/2026 DD 08/14/16	110.6662	10,044.86	147.30	11,066.62	0.01	1,021.76
SUBTOTAL IRELAND			354,068.74	3,361.70	355,733.68		1,664.94
			354,068.74	3,361.70	355,733.68	0.39	1,664.94
MEXICO							
200,000.000	GRUPO BIMBO SAB DE CV 144A	106.5208	216,395.46	2,559.27	213,041.56		-3,353.90
40052VAG9	4.000% 09/06/2049 DD 09/06/19	106.5208	216,395.46	2,559.27	213,041.56	0.23	-3,353.90
180,000.000	PETROLEOS MEXICANOS	101.2400	170,780.39	3,570.75	182,232.00		11,451.61
71654QBW1	4.500% 01/23/2026 DD 01/23/16	101.2400	170,780.39	3,570.75	182,232.00	0.20	11,451.61
SUBTOTAL MEXICO			387,175.85	6,130.02	395,273.56		8,097.71
			387,175.85	6,130.02	395,273.56	0.43	8,097.71
NETHERLANDS							
200,000.000	ALCOA NEDERLAND HOLDING B 144A	108.4800	200,392.83	488.96	216,960.00		16,567.17
013822AE1	5.500% 12/15/2027 DD 07/13/20	108.4800	200,392.83	488.96	216,960.00	0.24	16,567.17
50,000.000	NXP BV / NXP FUNDING LLC 144A	105.4983	49,967.67	225.03	52,749.17		2,781.50
62954HAE8	2.700% 05/01/2025 DD 05/01/20	105.4983	49,967.67	225.03	52,749.17	0.06	2,781.50
80,000.000	TEVA PHARMACEUTICAL FINANCE NE	95.1250	76,950.36	629.87	76,100.00		-850.36
88167AAE1	3.150% 10/01/2026 DD 07/21/16	95.1250	76,950.36	629.87	76,100.00	0.08	-850.36
SUBTOTAL NETHERLANDS			327,310.86	1,343.86	345,809.17		18,498.31
			327,310.86	1,343.86	345,809.17	0.38	18,498.31

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PANAMA							
250,000.000	BANCO NACIONAL DE PANAMA 144A	96.8530	249,796.20	2,418.00	242,132.50		-7,663.70
059626AC5	2.500% 08/11/2030 DD 08/11/20	96.8530	249,796.20	2,418.00	242,132.50	0.26	-7,663.70
PERU							
180,000.000	PERUVIAN GOVERNMENT INTERNATIO	100.9460	173,440.98	1,836.41	181,702.80		8,261.82
715638DS8	3.300% 03/11/2041 DD 03/10/21	100.9460	173,440.98	1,836.41	181,702.80	0.20	8,261.82
UNITED KINGDOM							
134,000.000	BAE SYSTEMS PLC 144A	96.4872	133,041.60	954.40	129,292.78		-3,748.82
05523RAF4	1.900% 02/15/2031 DD 09/15/20	96.4872	133,041.60	954.40	129,292.78	0.14	-3,748.82
200,000.000	EXPERIAN FINANCE PLC 144A	113.5773	199,873.28	3,541.70	227,154.50		27,281.22
30217AAB9	4.250% 02/01/2029 DD 01/31/19	113.5773	199,873.28	3,541.70	227,154.50	0.25	27,281.22
25,000.000	VODAFONE GROUP PLC	138.4963	29,261.68	521.42	34,624.07		5,362.39
92857WAQ3	6.150% 02/27/2037 DD 02/27/07	138.4963	29,261.68	521.42	34,624.07	0.04	5,362.39
215,000.000	LLOYDS BANKING GROUP PLC	109.4375	215,000.00	1,156.70	235,290.59		20,290.59
539439AQ2	VAR RT 11/07/2028 DD 11/07/17	109.4375	215,000.00	1,156.70	235,290.59	0.26	20,290.59
SUBTOTAL UNITED KINGDOM			577,176.56	6,174.22	626,361.94		
			577,176.56	6,174.22	626,361.94	0.69	49,185.38
UNITED STATES							
95,000.000	AT&T INC	135.1311	94,797.39	2,012.84	128,374.54		33,577.15
00206RCU4	5.650% 02/15/2047 DD 02/09/16	135.1311	94,797.39	2,012.84	128,374.54	0.14	33,577.15
200,000.000	AT&T INC	98.2701	200,093.96	1,875.12	196,540.15		-3,553.81
00206RKH4	2.250% 02/01/2032 DD 08/04/20	98.2701	200,093.96	1,875.12	196,540.15	0.21	-3,553.81
25,000.000	CHUBB INA HOLDINGS INC	109.9233	24,964.59	135.15	27,480.84		2,516.25
00440EAV9	3.350% 05/03/2026 DD 11/03/15	109.9233	24,964.59	135.15	27,480.84	0.03	2,516.25
80,000.000	AGREE LP	104.4501	79,947.05	579.84	83,560.06		3,613.01
008513AA1	2.900% 10/01/2030 DD 08/17/20	104.4501	79,947.05	579.84	83,560.06	0.09	3,613.01
270,000.000	AIR LEASE CORP	101.6996	278,760.04	703.20	274,588.80		-4,171.24
00914AAK8	3.125% 12/01/2030 DD 11/24/20	101.6996	278,760.04	703.20	274,588.80	0.30	-4,171.24
190,000.000	ALEXANDRIA REAL ESTATE EQUITIE	109.0393	189,804.03	1,110.73	207,174.71		17,370.68
015271AL3	3.450% 04/30/2025 DD 11/20/17	109.0393	189,804.03	1,110.73	207,174.71	0.23	17,370.68
135,000.000	ALTRIA GROUP INC	113.1829	134,804.65	2,245.34	152,796.92		17,992.27
02209SBC6	4.400% 02/14/2026 DD 02/14/19	113.1829	134,804.65	2,245.34	152,796.92	0.17	17,992.27
54,992.980	AMERICAN AIRLINES 2016-1 CLASS	99.2747	54,992.98	1,042.22	54,594.10		-398.88
02376WAA9	4.100% 07/15/2029 DD 01/19/16	99.2747	54,992.98	1,042.22	54,594.10	0.06	-398.88
132,369.460	AMERICAN AIRLINES 2017-2 CLASS	96.9851	132,369.46	1,033.87	128,378.64		-3,990.82
02377DAA0	3.700% 04/15/2027 DD 10/05/17	96.9851	132,369.46	1,033.87	128,378.64	0.14	-3,990.82

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				Local/Base			Local/Base
100,943.750	AMERICAN AIRLINES 2017-1 CLASS	98.5010	101,985.98	1,873.64	99,430.63		-2,555.35
02378WAA7	4.950% 08/15/2026 DD 01/13/17	98.5010	101,985.98	1,873.64	99,430.63	0.11	-2,555.35
300,000.000	AMERICAN INTERNATIONAL GROUP I	109.7731	299,979.14	54.78	329,319.35		29,340.21
026874DR5	3.400% 06/30/2030 DD 05/11/20	109.7731	299,979.14	54.78	329,319.35	0.36	29,340.21
70,000.000	AMERIPRISE FINANCIAL INC	107.9675	69,897.56	591.31	75,577.25		5,679.69
03076CAF3	4.000% 10/15/2023 DD 09/06/13	107.9675	69,897.56	591.31	75,577.25	0.08	5,679.69
300,000.000	AMFAM HOLDINGS INC 144A	102.4910	300,536.74	2,579.04	307,473.12		6,936.38
03115AAA1	2.805% 03/11/2031 DD 03/11/21	102.4910	300,536.74	2,579.04	307,473.12	0.33	6,936.38
300,000.000	AMPHENOL CORP	105.6993	299,794.86	3,149.76	317,097.97		17,303.11
032095AJ0	2.800% 02/15/2030 DD 09/10/19	105.6993	299,794.86	3,149.76	317,097.97	0.34	17,303.11
150,000.000	ANHEUSER-BUSCH COS LLC / ANHEU	110.5900	144,764.78	2,281.36	165,885.00		21,120.22
03522AAG5	3.650% 02/01/2026 DD 02/01/19	110.5900	144,764.78	2,281.36	165,885.00	0.18	21,120.22
150,000.000	ANHEUSER-BUSCH COS LLC / ANHEU	122.9123	186,461.36	2,937.14	184,368.39		-2,092.97
03522AAH3	4.700% 02/01/2036 DD 02/01/19	122.9123	186,461.36	2,937.14	184,368.39	0.20	-2,092.97
75,000.000	ANTHEM INC	107.9000	74,989.18	209.40	80,925.01		5,935.83
036752AC7	3.350% 12/01/2024 DD 11/21/17	107.9000	74,989.18	209.40	80,925.01	0.09	5,935.83
190,000.000	ARES CAPITAL CORP	107.8345	189,608.90	2,691.82	204,885.54		15,276.64
04010LAV5	4.250% 03/01/2025 DD 01/11/18	107.8345	189,608.90	2,691.82	204,885.54	0.22	15,276.64
85,000.000	ARROW ELECTRONICS INC	108.5035	84,748.62	849.74	92,228.00		7,479.38
042735BE9	4.000% 04/01/2025 DD 03/02/15	108.5035	84,748.62	849.74	92,228.00	0.10	7,479.38
85,000.000	ASSURED GUARANTY US HOLDINGS I	111.6059	85,972.37	2,124.86	94,865.04		8,892.67
04621WAC4	5.000% 07/01/2024 DD 06/20/14	111.6059	85,972.37	2,124.86	94,865.04	0.10	8,892.67
225,000.000	AUSTIN TX ELEC UTILITY SYS REV	110.2103	225,000.00	867.29	247,973.09		22,973.09
052414RV3	2.987% 11/15/2029 DD 06/13/19	110.2103	225,000.00	867.29	247,973.09	0.27	22,973.09
190,000.000	AVIS BUDGET RENTAL C 2A A 144A	108.0174	189,971.26	232.21	205,233.04		15,261.78
05377RDC5	4.000% 03/20/2025 DD 10/25/18	108.0174	189,971.26	232.21	205,233.04	0.22	15,261.78
300,000.000	BAT CAPITAL CORP	107.1399	301,889.20	4,001.82	321,419.67		19,530.47
05526DBB0	3.557% 08/15/2027 DD 08/15/18	107.1399	301,889.20	4,001.82	321,419.67	0.35	19,530.47
210,000.000	TRUIST FINANCIAL CORP	102.4772	209,996.42	195.69	215,202.17		5,205.75
05531FBG7	3.050% 06/20/2022 DD 03/18/19	102.4772	209,996.42	195.69	215,202.17	0.23	5,205.75
100,000.000	BANK OF AMERICA CORP	109.7703	99,747.80	1,773.80	109,770.29		10,022.49
06051GFM6	4.000% 01/22/2025 DD 01/22/15	109.7703	99,747.80	1,773.80	109,770.29	0.12	10,022.49
95,000.000	BANK OF AMERICA CORP	113.3283	94,946.61	1,386.00	107,661.89		12,715.28
06051GFU8	4.450% 03/03/2026 DD 03/03/16	113.3283	94,946.61	1,386.00	107,661.89	0.12	12,715.28
50,000.000	BANC OF AMERICA COMMER UBS7 A4	109.0074	51,342.58	154.50	54,503.70		3,161.12
06054AAX7	3.705% 09/15/2048 DD 09/01/15	109.0074	51,342.58	154.50	54,503.70	0.06	3,161.12

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				Local/Base			Local/Base
75,000.000	BANK OF NEW YORK MELLON CORP/T	107.8263	75,249.59	1,116.07	80,869.74		5,620.15
06406HCS6	3.650% 02/04/2024 DD 02/04/14	107.8263	75,249.59	1,116.07	80,869.74	0.09	5,620.15
270,000.000	BANNER HEALTH	105.8364	270,000.00	4,294.65	285,758.21		15,758.21
06654DAC1	3.181% 01/01/2050 DD 05/14/20	105.8364	270,000.00	4,294.65	285,758.21	0.31	15,758.21
315,000.000	BAY AREA CA TOLL AUTH TOLL BRI	150.3226	452,166.14	5,447.78	473,516.28		21,350.14
072024NU2	6.918% 04/01/2040 DD 07/01/10	150.3226	452,166.14	5,447.78	473,516.28	0.51	21,350.14
215,000.000	BAYER US FINANCE II LLC 144A	111.4420	214,739.25	406.08	239,600.30		24,861.05
07274NAJ2	4.250% 12/15/2025 DD 06/25/18	111.4420	214,739.25	406.08	239,600.30	0.26	24,861.05
325,000.000	BENCHMARK 2019-B11 MORT B11 A4	109.4354	328,131.39	888.60	355,665.18		27,533.79
08162BBD3	3.281% 05/15/2052 DD 06/01/19	109.4354	328,131.39	888.60	355,665.18	0.39	27,533.79
50,000.000	BLACK HILLS CORP	110.0981	49,924.66	913.53	55,049.05		5,124.39
092113AL3	3.950% 01/15/2026 DD 01/13/16	110.0981	49,924.66	913.53	55,049.05	0.06	5,124.39
300,000.000	BLACK HILLS CORP	106.5438	299,127.25	1,931.92	319,631.37		20,504.12
092113ARO	3.050% 10/15/2029 DD 10/03/19	106.5438	299,127.25	1,931.92	319,631.37	0.35	20,504.12
160,000.000	BLOCK FINANCIAL LLC	100.4953	159,260.82	66.66	160,792.44		1,531.62
093662AJ3	2.500% 07/15/2028 DD 06/25/21	100.4953	159,260.82	66.66	160,792.44	0.17	1,531.62
140,000.000	BOARDWALK PIPELINES LP	113.2870	142,312.43	2,880.97	158,601.83		16,289.40
096630AF5	4.450% 07/15/2027 DD 01/12/17	113.2870	142,312.43	2,880.97	158,601.83	0.17	16,289.40
300,000.000	BOEING CO/THE	115.4382	300,000.00	2,520.15	346,314.72		46,314.72
097023CU7	5.040% 05/01/2027 DD 05/04/20	115.4382	300,000.00	2,520.15	346,314.72	0.38	46,314.72
150,000.000	BOSTON PROPERTIES LP	108.6382	149,772.54	141.70	162,957.24		13,184.70
10112RBB9	3.400% 06/21/2029 DD 06/21/19	108.6382	149,772.54	141.70	162,957.24	0.18	13,184.70
210,000.000	BOSTON SCIENTIFIC CORP	110.9229	209,598.55	2,625.34	232,938.07		23,339.52
101137AW7	3.750% 03/01/2026 DD 02/25/19	110.9229	209,598.55	2,625.34	232,938.07	0.25	23,339.52
150,000.000	BRIGHTHOUSE FINANCIAL INC	108.7859	149,923.35	138.78	163,178.89		13,255.54
10922NAC7	3.700% 06/22/2027 DD 12/22/17	108.7859	149,923.35	138.78	163,178.89	0.18	13,255.54
56,366.150	BRITISH AIRWAYS 2013-1 CL 144A	105.4356	56,366.15	79.64	59,430.01		3,063.86
11042AAA2	4.625% 12/20/2025 DD 07/03/13	105.4356	56,366.15	79.64	59,430.01	0.06	3,063.86
40,000.000	BROWN-FORMAN CORP	109.1125	39,897.20	295.50	43,645.01		3,747.81
115637AS9	3.500% 04/15/2025 DD 03/26/18	109.1125	39,897.20	295.50	43,645.01	0.05	3,747.81
100,000.000	BUCKEYE OH TOBACCO SETTLEMENT	102.2022	100,000.00	166.80	102,202.24		2,202.24
118217CG1	2.000% 06/01/2027 DD 03/04/20	102.2022	100,000.00	166.80	102,202.24	0.11	2,202.24
60,000.000	BURLINGTON NORTHERN SANTA FE L	106.7033	59,942.58	770.22	64,021.99		4,079.41
12189LAQ4	3.850% 09/01/2023 DD 08/22/13	106.7033	59,942.58	770.22	64,021.99	0.07	4,079.41
105,754.240	CARS-DB4 LP 1A A3 144A	106.4335	105,679.71	152.80	112,557.97		6,878.26
12510HAC4	3.250% 02/15/2050 DD 01/23/20	106.4335	105,679.71	152.80	112,557.97	0.12	6,878.26

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300,000.000	CD 2016-CD1 MORTGAGE TR CD1 A4	106.1476	308,105.27	681.00	318,442.65		10,337.38
12514MBC8	2.724% 08/10/2049 DD 08/01/16	106.1476	308,105.27	681.00	318,442.65	0.35	10,337.38
320,000.000	CD 2017-CD3 MORTGAGE TR CD3 A4	110.5913	328,449.58	968.40	353,892.06		25,442.48
12515GAD9	3.631% 02/10/2050 DD 02/01/17	110.5913	328,449.58	968.40	353,892.06	0.38	25,442.48
475,000.000	CIGNA CORP	116.4000	529,167.41	4,387.24	552,900.00		23,732.59
125523AH3	4.375% 10/15/2028 DD 04/15/19	116.4000	529,167.41	4,387.24	552,900.00	0.60	23,732.59
0.010	CLI FUNDING VI LLC 1A A 144A	100.0000	0.01	0.00	0.01		0.00
12563LAL1	3.710% 05/18/2044 DD 05/20/19	100.0000	0.01	0.00	0.01	0.00	0.00
260,537.500	CLI FUNDING VI LLC 3A A 144A	100.8259	260,484.10	194.74	262,689.33		2,205.23
12563LAS6	2.070% 10/18/2045 DD 10/19/20	100.8259	260,484.10	194.74	262,689.33	0.29	2,205.23
200,000.000	CVS HEALTH CORP	114.9797	201,226.71	2,311.96	229,959.48		28,732.77
126650CX6	4.300% 03/25/2028 DD 03/09/18	114.9797	201,226.71	2,311.96	229,959.48	0.25	28,732.77
70,000.000	CVS HEALTH CORP	108.6065	69,472.16	853.42	76,024.54		6,552.38
126650DG2	3.250% 08/15/2029 DD 08/15/19	108.6065	69,472.16	853.42	76,024.54	0.08	6,552.38
300,000.000	CAMPBELL SOUP CO	110.2628	318,765.61	3,504.00	330,788.29		12,022.68
134429BF5	3.950% 03/15/2025 DD 03/16/18	110.2628	318,765.61	3,504.00	330,788.29	0.36	12,022.68
100,000.000	CAPITAL ONE FINANCIAL CORP	111.0535	99,867.80	510.21	111,053.54		11,185.74
14040HCE3	3.650% 05/11/2027 DD 05/11/20	111.0535	99,867.80	510.21	111,053.54	0.12	11,185.74
250,000.000	CAPITAL ONE NA	101.9042	249,954.72	1,719.45	254,760.42		4,805.70
14042RNW7	2.150% 09/06/2022 DD 09/06/19	101.9042	249,954.72	1,719.45	254,760.42	0.28	4,805.70
70,000.000	CARRIER GLOBAL CORP	103.7765	69,994.40	714.22	72,643.52		2,649.12
14448CAQ7	2.722% 02/15/2030 DD 08/15/20	103.7765	69,994.40	714.22	72,643.52	0.08	2,649.12
230,000.000	CHESAPEAKE FUNDING I 1A B 144A	100.2777	229,999.29	352.64	230,638.73		639.44
165183BK9	3.450% 04/15/2030 DD 04/17/18	100.2777	229,999.29	352.64	230,638.73	0.25	639.44
60,000.000	CITIGROUP INC	116.5338	61,822.03	993.70	69,920.29		8,098.26
172967HBO	5.500% 09/13/2025 DD 09/13/13	116.5338	61,822.03	993.70	69,920.29	0.08	8,098.26
185,000.000	CITIZENS FINANCIAL GROUP INC	100.3060	184,897.48	1,246.56	185,566.17		668.69
174610AW5	2.638% 09/30/2032 DD 03/30/21	100.3060	184,897.48	1,246.56	185,566.17	0.20	668.69
75,000.000	COLONIAL ENTERPRISES INC 144A	108.2038	74,965.89	314.45	81,152.86		6,186.97
19565CAA8	3.250% 05/15/2030 DD 05/13/20	108.2038	74,965.89	314.45	81,152.86	0.09	6,186.97
150,000.000	COMCAST CORP	94.7886	146,522.34	843.90	142,182.83		-4,339.51
20030NDN8	1.500% 02/15/2031 DD 08/25/20	94.7886	146,522.34	843.90	142,182.83	0.15	-4,339.51
24,949.270	COMMONBOND STUDENT L B A1 144A	101.4824	24,942.70	11.34	25,319.11		376.41
20267UAA7	2.730% 10/25/2040 DD 10/20/16	101.4824	24,942.70	11.34	25,319.11	0.03	376.41
41,713.210	COMMONBOND STUDENT BGS A1 144A	101.9399	41,704.63	18.66	42,522.41		817.78
20268KAA8	2.680% 09/25/2042 DD 10/26/17	101.9399	41,704.63	18.66	42,522.41	0.05	817.78

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				Local/Base			Local/Base
270,000.000	COMMONWEALTH EDISON CO	107.8105	299,198.80	2,986.56	291,088.35		-8,110.45
202795JK7	2.950% 08/15/2027 DD 08/23/17	107.8105	299,198.80	2,986.56	291,088.35	0.32	-8,110.45
50,000.000	COMMUNITY HEALTH NETWORK INC	111.8051	50,000.00	352.79	55,902.54		5,902.54
20369EAA0	4.237% 05/01/2025 DD 06/11/15	111.8051	50,000.00	352.79	55,902.54	0.06	5,902.54
150,000.000	COMMUNITY PRESERVATION CORP/TH	104.4951	150,000.00	1,792.12	156,742.68		6,742.68
20402CAA3	2.867% 02/01/2030 DD 02/03/20	104.4951	150,000.00	1,792.12	156,742.68	0.17	6,742.68
315,000.000	CONAGRA BRANDS INC	127.1881	335,042.40	2,782.38	400,642.40		65,600.00
205887CD2	5.300% 11/01/2038 DD 10/22/18	127.1881	335,042.40	2,782.38	400,642.40	0.44	65,600.00
55,000.000	CONSTELLATION BRANDS INC	104.9732	54,903.45	263.45	57,735.27		2,831.82
21036PBF4	2.875% 05/01/2030 DD 04/27/20	104.9732	54,903.45	263.45	57,735.27	0.06	2,831.82
65,000.000	COX COMMUNICATIONS INC 144A	104.2138	64,174.29	5.33	67,738.99		3,564.70
224044CA3	2.950% 06/30/2023 DD 05/01/13	104.2138	64,174.29	5.33	67,738.99	0.07	3,564.70
215,000.000	CUBESMART LP	97.2803	213,133.78	1,612.32	209,152.54		-3,981.24
22966RAG1	2.000% 02/15/2031 DD 10/06/20	97.2803	213,133.78	1,612.32	209,152.54	0.23	-3,981.24
315,000.000	DBJPM 16-C1 MORTGAGE TRU C1 A4	107.7204	338,234.00	860.10	339,319.20		1,085.20
23312LAS7	3.276% 05/10/2049 DD 04/01/16	107.7204	338,234.00	860.10	339,319.20	0.37	1,085.20
350,000.000	DALLAS-FORT WORTH TX INTERNATI	105.4208	350,000.00	1,834.08	368,972.70		18,972.70
2350364X5	3.144% 11/01/2045 DD 08/22/19	105.4208	350,000.00	1,834.08	368,972.70	0.40	18,972.70
315,000.000	DALLAS TX AREA RAPID TRANSIT S	151.8224	444,108.61	1,574.70	478,240.47		34,131.86
235241LS3	5.999% 12/01/2044 DD 06/25/09	151.8224	444,108.61	1,574.70	478,240.47	0.52	34,131.86
75,000.000	DALLAS TX WTRWKS & SWR SYS REV	102.8992	75,000.00	520.09	77,174.42		2,174.42
23542JRC1	2.772% 10/01/2040 DD 07/07/20	102.8992	75,000.00	520.09	77,174.42	0.08	2,174.42
180,000.000	DARDEN RESTAURANTS INC	117.4390	201,789.61	3,071.56	211,390.26		9,600.65
237194AM7	4.550% 02/15/2048 DD 02/22/18	117.4390	201,789.61	3,071.56	211,390.26	0.23	9,600.65
275,000.000	DELL INTERNATIONAL LLC / EMC C	120.7722	329,757.52	3,643.98	332,123.68		2,366.16
24703TAG1	5.300% 10/01/2029 DD 04/01/21	120.7722	329,757.52	3,643.98	332,123.68	0.36	2,366.16
0.017	DELTA AIR LINES 2007-1 CLASS A	106.0556	0.01	0.00	0.02		0.01
247367BH7	6.821% 02/10/2024 DD 02/10/08	106.0556	0.01	0.00	0.02	0.00	0.01
300,000.000	DIGITAL REALTY TRUST LP	111.1929	299,564.59	5,399.71	333,578.67		34,014.08
25389JAU0	3.600% 07/01/2029 DD 06/14/19	111.1929	299,564.59	5,399.71	333,578.67	0.36	34,014.08
75,000.000	DIGNITY HEALTH	108.7203	75,000.00	476.59	81,540.22		6,540.22
254010AD3	3.812% 11/01/2024 DD 10/15/14	108.7203	75,000.00	476.59	81,540.22	0.09	6,540.22
75,000.000	DISH DBS CORP	107.3750	75,000.00	568.48	80,531.25		5,531.25
25470XAW5	5.875% 11/15/2024 DD 11/20/14	107.3750	75,000.00	568.48	80,531.25	0.09	5,531.25
125,000.000	DIST OF COLUMBIA WTR & SWR AUT	104.4708	125,000.00	1,002.58	130,588.51		5,588.51
254845RM4	3.207% 10/01/2048 DD 11/06/19	104.4708	125,000.00	1,002.58	130,588.51	0.14	5,588.51

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65,000.000	DOW CHEMICAL CO/THE	119.9409	64,950.03	276.88	77,961.61		13,011.58
260543CY7	4.800% 11/30/2028 DD 05/30/19	119.9409	64,950.03	276.88	77,961.61	0.08	13,011.58
75,000.000	EI DU PONT DE NEMOURS AND CO	102.8009	74,756.59	797.60	77,100.67		2,344.08
263534CP2	2.300% 07/15/2030 DD 05/15/20	102.8009	74,756.59	797.60	77,100.67	0.08	2,344.08
290,000.000	DUKE ENERGY CORP	109.5031	289,638.59	438.24	317,558.90		27,920.31
26441CBE4	3.400% 06/15/2029 DD 06/07/19	109.5031	289,638.59	438.24	317,558.90	0.35	27,920.31
75,000.000	EDISON INTERNATIONAL	102.9956	74,979.35	302.40	77,246.67		2,267.32
281020AP2	3.125% 11/15/2022 DD 11/19/19	102.9956	74,979.35	302.40	77,246.67	0.08	2,267.32
50,000.000	EMPOWER FINANCE 2020 LP 144A	95.8814	50,000.00	258.14	47,940.71		-2,059.29
29248HAB9	1.776% 03/17/2031 DD 09/17/20	95.8814	50,000.00	258.14	47,940.71	0.05	-2,059.29
10,000.000	ENERGY N W WA ELEC REVENUE	103.2379	10,000.00	141.00	10,323.79		323.79
29270CL37	2.814% 07/01/2024 DD 05/06/15	103.2379	10,000.00	141.00	10,323.79	0.01	323.79
70,000.000	ENERGY TRANSFER LP	108.7255	71,470.61	1,429.32	76,107.83		4,637.22
29273RAY5	4.900% 02/01/2024 DD 09/19/13	108.7255	71,470.61	1,429.32	76,107.83	0.08	4,637.22
230,000.000	ENLINK MIDSTREAM LLC 144A	105.6390	236,502.54	6,988.27	242,969.70		6,467.16
29336TAC4	5.625% 01/15/2028 DD 12/17/20	105.6390	236,502.54	6,988.27	242,969.70	0.26	6,467.16
40,000.000	ENTERGY LOUISIANA LLC	114.6463	42,197.71	360.11	45,858.51		3,660.80
29364WAK4	5.400% 11/01/2024 DD 11/16/09	114.6463	42,197.71	360.11	45,858.51	0.05	3,660.80
50,000.000	ENTERPRISE PRODUCTS OPERATING	102.3298	50,109.79	759.50	51,164.91		1,055.12
29379VAU7	4.050% 02/15/2022 DD 08/24/11	102.3298	50,109.79	759.50	51,164.91	0.06	1,055.12
45,000.000	ENTERPRISE PRODUCTS OPERATING	109.1104	44,934.93	633.16	49,099.67		4,164.74
29379VBE2	3.750% 02/15/2025 DD 10/14/14	109.1104	44,934.93	633.16	49,099.67	0.05	4,164.74
26,351.269	ETHIOPIAN LEASING 2012 LLC	104.8858	26,351.27	95.60	27,638.73		1,287.46
29766DAF1	2.646% 05/12/2026 DD 06/20/14	104.8858	26,351.27	95.60	27,638.73	0.03	1,287.46
79,493.420	FHLMC POOL #G0-7032	105.9660	81,245.33	198.66	84,236.01		2,990.68
3128M9ED0	3.000% 06/01/2042 DD 06/01/12	105.9660	81,245.33	198.66	84,236.01	0.09	2,990.68
24,786.223	FHLMC POOL #G0-7195	111.1997	26,281.94	93.00	27,562.21		1,280.27
3128M9KG6	4.500% 03/01/2042 DD 11/01/12	111.1997	26,281.94	93.00	27,562.21	0.03	1,280.27
206,982.540	FHLMC POOL #G0-8775	107.2170	217,585.33	690.00	221,920.51		4,335.18
3128MJ2H2	4.000% 07/01/2047 DD 07/01/17	107.2170	217,585.33	690.00	221,920.51	0.24	4,335.18
36,091.296	FHLMC POOL #G0-8515	106.0158	37,316.56	90.30	38,262.48		945.92
3128MJSD3	3.000% 12/01/2042 DD 12/01/12	106.0158	37,316.56	90.30	38,262.48	0.04	945.92
38,403.050	FHLMC POOL #G0-8606	108.9214	40,547.67	128.04	41,829.13		1,281.46
3128MJU81	4.000% 09/01/2044 DD 09/01/14	108.9214	40,547.67	128.04	41,829.13	0.05	1,281.46
123,716.766	FHLMC POOL #G0-8641	107.0622	127,854.97	360.90	132,453.86		4,598.89
3128MJWB2	3.500% 05/01/2045 DD 05/01/15	107.0622	127,854.97	360.90	132,453.86	0.14	4,598.89

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				Local/Base			Local/Base
838,687.205	FHLMC POOL #G0-8715	105.3458	866,635.04	2,096.70	883,522.07		16,887.03
3128MJYM6	3.000% 08/01/2046 DD 07/01/16	105.3458	866,635.04	2,096.70	883,522.07	0.96	16,887.03
33,767.519	FHLMC POOL #C0-3814	109.0077	35,948.63	112.50	36,809.20		860.57
31292LGX7	4.000% 03/01/2042 DD 03/01/12	109.0077	35,948.63	112.50	36,809.20	0.04	860.57
90,087.322	FHLMC POOL #C0-9029	106.4185	90,779.08	225.30	95,869.53		5,090.45
31292SA67	3.000% 03/01/2043 DD 02/01/13	106.4185	90,779.08	225.30	95,869.53	0.10	5,090.45
237,832.155	FHLMC POOL #ZS-4703	105.9306	252,670.10	594.60	251,937.07		-733.03
3132A5GL3	3.000% 02/01/2047 DD 09/01/18	105.9306	252,670.10	594.60	251,937.07	0.27	-733.03
68,577.054	FHLMC POOL #ZT-1777	106.4647	70,836.49	228.60	73,010.37		2,173.88
3132AD6N3	4.000% 03/01/2049 DD 03/01/19	106.4647	70,836.49	228.60	73,010.37	0.08	2,173.88
61,756.745	FHLMC POOL #ZT-1864	106.4628	64,056.23	205.80	65,747.98		1,691.75
3132AEB96	4.000% 04/01/2049 DD 04/01/19	106.4628	64,056.23	205.80	65,747.98	0.07	1,691.75
37,632.210	FHLMC POOL #ZT-1951	105.2050	38,828.58	109.80	39,590.98		762.40
3132AEEY8	3.500% 05/01/2049 DD 05/01/19	105.2050	38,828.58	109.80	39,590.98	0.04	762.40
117,072.307	FHLMC POOL #ZT-2087	106.4391	121,452.04	390.30	124,610.71		3,158.67
3132AEJ80	4.000% 06/01/2049 DD 05/01/19	106.4391	121,452.04	390.30	124,610.71	0.14	3,158.67
55,550.830	FHLMC POOL #SD-0217	106.4239	58,111.74	185.10	59,119.37		1,007.63
3132DMG25	4.000% 01/01/2050 DD 01/01/20	106.4239	58,111.74	185.10	59,119.37	0.06	1,007.63
207,292.075	FHLMC POOL #SD-0210	105.4702	219,467.29	518.16	218,631.30		-835.99
3132DMGT6	3.000% 12/01/2049 DD 12/01/19	105.4702	219,467.29	518.16	218,631.30	0.24	-835.99
85,464.266	FHLMC POOL #SD-8001	105.2102	87,680.50	249.24	89,917.12		2,236.62
3132DV3J2	3.500% 07/01/2049 DD 06/01/19	105.2102	87,680.50	249.24	89,917.12	0.10	2,236.62
314,056.709	FHLMC POOL #SD-8090	101.1709	324,151.89	523.50	317,733.90		-6,417.99
3132DV7B5	2.000% 08/01/2050 DD 08/01/20	101.1709	324,151.89	523.50	317,733.90	0.35	-6,417.99
44,381.389	FHLMC POOL #Q0-5991	107.7936	45,670.67	129.30	47,840.31		2,169.64
3132GMKC5	3.500% 02/01/2042 DD 01/01/12	107.7936	45,670.67	129.30	47,840.31	0.05	2,169.64
58,299.699	FHLMC POOL #Q0-8998	107.8282	60,183.58	170.10	62,863.51		2,679.93
3132GUKK9	3.500% 06/01/2042 DD 06/01/12	107.8282	60,183.58	170.10	62,863.51	0.07	2,679.93
313,149.090	FHLMC POOL #QA-3869	105.1834	322,669.65	913.50	329,380.94		6,711.29
31339UJN1	3.500% 10/01/2049 DD 10/01/19	105.1834	322,669.65	913.50	329,380.94	0.36	6,711.29
435,000.000	FHLMC POOL #QC-2842	103.6004	450,855.70	906.28	450,661.85		-193.85
3133AMEP7	2.500% 06/01/2051 DD 06/01/21	103.6004	450,855.70	906.28	450,661.85	0.49	-193.85
326,571.684	FHLMC POOL #RA-3725	101.1712	338,198.19	544.20	330,396.49		-7,801.70
3133KKD63	2.000% 10/01/2050 DD 09/01/20	101.1712	338,198.19	544.20	330,396.49	0.36	-7,801.70
340,345.746	FHLMC POOL #RA-4349	103.5930	357,531.56	709.14	352,574.36		-4,957.20
3133KKZ2	2.500% 01/01/2051 DD 12/01/20	103.5930	357,531.56	709.14	352,574.36	0.38	-4,957.20

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				Local/Base			Local/Base
2,670.117	FNMA POOL #0190315	118.0543	2,891.38	13.44	3,152.19		260.81
31368HK44	6.000% 11/01/2031 DD 10/01/01	118.0543	2,891.38	13.44	3,152.19	0.00	260.81
219,137.290	FNMA GTD REMIC P/T 17-T1 A	108.8990	219,137.29	529.20	238,638.34		19,501.05
3136AV6R5	2.898% 06/25/2027 DD 04/01/17	108.8990	219,137.29	529.20	238,638.34	0.26	19,501.05
3,463.510	FNMA POOL #0252438	114.1206	3,721.16	17.40	3,952.58		231.42
31371HLT3	6.000% 05/01/2029 DD 04/01/99	114.1206	3,721.16	17.40	3,952.58	0.00	231.42
2,163.090	FNMA POOL #0254549	118.7293	2,349.38	10.80	2,568.22		218.84
31371KWJ6	6.000% 12/01/2032 DD 11/01/02	118.7293	2,349.38	10.80	2,568.22	0.00	218.84
3,353.808	FNMA POOL #0256799	116.3087	3,611.78	15.30	3,900.77		288.99
31371NGG4	5.500% 07/01/2037 DD 06/01/07	116.3087	3,611.78	15.30	3,900.77	0.00	288.99
963.850	FNMA POOL #0257123	116.3746	1,037.51	4.50	1,121.68		84.17
31371NSL0	5.500% 03/01/2038 DD 02/01/08	116.3746	1,037.51	4.50	1,121.68	0.00	84.17
240,000.000	FHLMC MULTICLASS MTG K064 A2	110.7880	244,424.48	644.70	265,891.30		21,466.82
3137BXQY1	3.224% 03/25/2027 DD 05/01/17	110.7880	244,424.48	644.70	265,891.30	0.29	21,466.82
135,000.000	FREDDIE MAC STRUCTURED SR01 A3	105.1536	135,907.85	347.40	141,957.32		6,049.47
3137FCJG0	3.089% 11/25/2027 DD 12/01/17	105.1536	135,907.85	347.40	141,957.32	0.15	6,049.47
81,567.940	FHLMC MULTICLASS MTG K154 A1	109.7931	82,733.06	215.77	89,555.96		6,822.90
3137FDER9	3.176% 11/25/2028 DD 01/01/18	109.7931	82,733.06	215.77	89,555.96	0.10	6,822.90
300,000.000	FHLMC MULTICLASS MTG K087 A2	115.9633	324,048.01	942.90	347,889.96		23,841.95
3137FKUP9	3.771% 12/25/2028 DD 01/01/19	115.9633	324,048.01	942.90	347,889.96	0.38	23,841.95
300,000.000	FHLMC MULTICLASS MTG K089 A2	115.0627	320,337.59	890.70	345,188.22		24,850.63
3137FL6P4	3.563% 01/25/2029 DD 03/01/19	115.0627	320,337.59	890.70	345,188.22	0.38	24,850.63
300,000.000	FHLMC MULTICLASS MTG K090 A2	114.0614	317,771.61	855.60	342,184.32		24,412.71
3137FLMV3	3.422% 02/25/2029 DD 04/01/19	114.0614	317,771.61	855.60	342,184.32	0.37	24,412.71
29,657.710	FNMA POOL #0AH1566	112.7045	31,731.14	123.60	33,425.58		1,694.44
3138A2W47	5.000% 12/01/2040 DD 12/01/10	112.7045	31,731.14	123.60	33,425.58	0.04	1,694.44
4,631.780	FNMA POOL #0AH6893	107.9450	4,888.35	17.40	4,999.77		111.42
3138A8UT1	4.500% 03/01/2041 DD 03/01/11	107.9450	4,888.35	17.40	4,999.77	0.01	111.42
7,160.865	FNMA POOL #0AI4891	111.2457	7,568.75	27.00	7,966.15		397.40
3138AJNH1	4.500% 06/01/2041 DD 06/01/11	111.2457	7,568.75	27.00	7,966.15	0.01	397.40
16,562.113	FNMA POOL #0AJ4576	107.7456	16,892.33	48.30	17,844.95		952.62
3138AWCN1	3.500% 11/01/2041 DD 10/01/11	107.7456	16,892.33	48.30	17,844.95	0.02	952.62
46,355.570	FNMA POOL #0AJ7547	108.9205	48,856.11	154.50	50,490.72		1,634.61
3138E0L56	4.000% 01/01/2042 DD 12/01/11	108.9205	48,856.11	154.50	50,490.72	0.05	1,634.61
58,675.240	FNMA POOL #0AK9393	107.7859	60,715.25	171.06	63,243.61		2,528.36
3138EENK1	3.500% 04/01/2042 DD 03/01/12	107.7859	60,715.25	171.06	63,243.61	0.07	2,528.36

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				Local/Base			Local/Base
85,711.157	FNMA POOL #0AL1895	108.7313	90,407.61	249.96	93,194.82		2,787.21
3138EJC97	3.500% 06/01/2042 DD 06/01/12	108.7313	90,407.61	249.96	93,194.82	0.10	2,787.21
27,175.020	FNMA POOL #0AL3319	107.7515	28,424.05	79.20	29,281.49		857.44
3138EKVM4	3.500% 03/01/2043 DD 03/01/13	107.7515	28,424.05	79.20	29,281.49	0.03	857.44
45,787.502	FNMA POOL #0AL3423	113.8748	49,948.86	190.80	52,140.43		2,191.57
3138EKYV1	5.000% 05/01/2040 DD 03/01/13	113.8748	49,948.86	190.80	52,140.43	0.06	2,191.57
90,080.940	FNMA POOL #0AL5779	106.3294	90,944.13	225.30	95,782.54		4,838.41
3138ENM55	3.000% 09/01/2043 DD 09/01/14	106.3294	90,944.13	225.30	95,782.54	0.10	4,838.41
62,438.020	FNMA POOL #0AL7769	106.2752	63,776.69	156.00	66,356.16		2,579.47
3138EQT36	3.000% 12/01/2043 DD 11/01/15	106.2752	63,776.69	156.00	66,356.16	0.07	2,579.47
55,097.440	FNMA POOL #0AL7855	105.8761	56,897.85	137.70	58,335.02		1,437.17
3138EQWR9	3.000% 10/01/2043 DD 12/01/15	105.8761	56,897.85	137.70	58,335.02	0.06	1,437.17
153,008.980	FNMA POOL #0AL9106	110.0939	163,928.23	573.84	168,453.61		4,525.38
3138ERDL1	4.500% 02/01/2046 DD 09/01/16	110.0939	163,928.23	573.84	168,453.61	0.18	4,525.38
266,608.970	FNMA POOL #0AL9107	110.9664	285,195.01	999.90	295,846.37		10,651.36
3138ERDM9	4.500% 03/01/2046 DD 09/01/16	110.9664	285,195.01	999.90	295,846.37	0.32	10,651.36
79,251.811	FNMA POOL #0AR1183	106.6020	81,405.45	198.00	84,484.02		3,078.57
3138NXJ57	3.000% 01/01/2043 DD 12/01/12	106.6020	81,405.45	198.00	84,484.02	0.09	3,078.57
102,662.290	FNMA POOL #0AR6379	106.8723	105,751.18	256.74	109,717.59		3,966.41
3138W4CR0	3.000% 02/01/2043 DD 02/01/13	106.8723	105,751.18	256.74	109,717.59	0.12	3,966.41
224,401.030	FNMA POOL #0AS0024	107.7408	232,322.66	654.54	241,771.41		9,448.75
3138W9A26	3.500% 07/01/2043 DD 06/01/13	107.7408	232,322.66	654.54	241,771.41	0.26	9,448.75
353,118.518	FNMA POOL #0AS6075	108.3616	376,207.98	1,177.20	382,644.85		6,436.87
3138WFXD3	4.000% 10/01/2045 DD 09/01/15	108.3616	376,207.98	1,177.20	382,644.85	0.42	6,436.87
656,355.200	FNMA POOL #0AS6520	106.8004	688,542.47	1,914.30	700,990.12		12,447.65
3138WGG65	3.500% 01/01/2046 DD 12/01/15	106.8004	688,542.47	1,914.30	700,990.12	0.76	12,447.65
92,432.006	FNMA POOL #0AT0175	109.4150	93,754.79	269.64	101,134.46		7,379.67
3138WMFR7	3.500% 03/01/2043 DD 03/01/13	109.4150	93,754.79	269.64	101,134.46	0.11	7,379.67
98,587.400	FNMA POOL #0AT0942	106.6048	101,778.24	246.60	105,098.90		3,320.66
3138WNBL2	3.000% 04/01/2043 DD 04/01/13	106.6048	101,778.24	246.60	105,098.90	0.11	3,320.66
70,308.830	FNMA POOL #0AT3868	107.6923	72,350.45	205.14	75,717.23		3,366.78
3138WRJN1	3.500% 06/01/2043 DD 06/01/13	107.6923	72,350.45	205.14	75,717.23	0.08	3,366.78
171,751.792	FNMA POOL #0AY5580	107.5822	177,903.24	501.00	184,774.43		6,871.19
3138YKFW8	3.500% 06/01/2045 DD 06/01/15	107.5822	177,903.24	501.00	184,774.43	0.20	6,871.19
167,889.330	FNMA POOL #0AZ0846	108.9108	177,605.63	559.50	182,849.65		5,244.02
3138YR5G9	4.000% 07/01/2045 DD 07/01/15	108.9108	177,605.63	559.50	182,849.65	0.20	5,244.02

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				Local/Base			Local/Base
6,496.854	FNMA POOL #0694448	115.3765	6,976.01	29.70	7,495.84		519.83
31400QP98	5.500% 04/01/2033 DD 03/01/03	115.3765	6,976.01	29.70	7,495.84	0.01	519.83
7,876.257	FNMA POOL #0694655	115.3828	8,457.41	36.00	9,087.85		630.44
31400QWQ2	5.500% 04/01/2033 DD 03/01/03	115.3828	8,457.41	36.00	9,087.85	0.01	630.44
4,080.150	FNMA POOL #0702690	111.3838	4,340.55	17.10	4,544.63		204.08
31401AUP0	5.000% 07/01/2033 DD 07/01/03	111.3838	4,340.55	17.10	4,544.63	0.00	204.08
11,555.165	FNMA POOL #0725236	110.0880	12,143.87	43.20	12,720.85		576.98
31402CV58	4.500% 03/01/2034 DD 02/01/04	110.0880	12,143.87	43.20	12,720.85	0.01	576.98
31,911.419	FNMA POOL #0745870	114.5811	33,890.23	132.96	36,564.46		2,674.23
31403DT33	5.000% 10/01/2036 DD 09/01/06	114.5811	33,890.23	132.96	36,564.46	0.04	2,674.23
3,988.340	FNMA POOL #0829186	114.6007	4,251.94	16.56	4,570.67		318.73
31407FF39	5.000% 07/01/2035 DD 07/01/05	114.6007	4,251.94	16.56	4,570.67	0.00	318.73
3,468.690	FNMA POOL #0850278	112.6569	3,734.28	15.90	3,907.72		173.44
31408FUB3	5.500% 12/01/2035 DD 12/01/05	112.6569	3,734.28	15.90	3,907.72	0.00	173.44
112,369.670	FNMA POOL #0BE2335	106.7885	114,581.06	327.66	119,997.94		5,416.88
3140FMSZ0	3.500% 02/01/2047 DD 02/01/17	106.7885	114,581.06	327.66	119,997.94	0.13	5,416.88
177,407.614	FNMA POOL #0BE5041	107.8361	181,755.12	517.50	191,309.42		9,554.30
3140FQS73	3.500% 11/01/2046 DD 12/01/16	107.8361	181,755.12	517.50	191,309.42	0.21	9,554.30
251,820.965	FNMA POOL #0BM4676	109.1583	259,246.20	839.40	274,883.47		15,637.27
3140J9FS5	4.000% 10/01/2048 DD 10/01/18	109.1583	259,246.20	839.40	274,883.47	0.30	15,637.27
82,145.250	FNMA POOL #0BN0334	106.6037	85,424.69	273.90	87,569.85		2,145.16
3140JGLQ6	4.000% 12/01/2048 DD 12/01/18	106.6037	85,424.69	273.90	87,569.85	0.10	2,145.16
102,172.226	FNMA POOL #0BN6595	105.2618	104,460.88	297.96	107,548.35		3,087.47
3140JPKH7	3.500% 05/01/2049 DD 05/01/19	105.2618	104,460.88	297.96	107,548.35	0.12	3,087.47
155,901.100	FNMA POOL #0BO2200	105.2841	160,994.83	454.80	164,139.08		3,144.25
3140JWNS5	3.500% 09/01/2049 DD 09/01/19	105.2841	160,994.83	454.80	164,139.08	0.18	3,144.25
271,135.786	FNMA POOL #0BO2263	105.2755	279,461.18	790.86	285,439.55		5,978.37
3140JWQR4	3.500% 10/01/2049 DD 10/01/19	105.2755	279,461.18	790.86	285,439.55	0.31	5,978.37
291,810.179	FNMA POOL #0BO3192	104.4284	299,466.14	729.60	304,732.73		5,266.59
3140JXRN0	3.000% 10/01/2049 DD 10/01/19	104.4284	299,466.14	729.60	304,732.73	0.33	5,266.59
500,053.420	FNMA POOL #0BQ3000	101.1712	517,605.42	833.40	505,910.11		-11,695.31
3140KNKN7	2.000% 10/01/2050 DD 10/01/20	101.1712	517,605.42	833.40	505,910.11	0.55	-11,695.31
415,949.802	FNMA POOL #0BQ5112	101.1722	428,860.24	693.24	420,825.68		-8,034.56
3140KQVE8	2.000% 11/01/2050 DD 11/01/20	101.1722	428,860.24	693.24	420,825.68	0.46	-8,034.56
323,260.650	FNMA POOL #0BQ5487	103.6228	339,377.34	673.50	334,971.84		-4,405.50
3140KRCZ0	2.500% 11/01/2050 DD 11/01/20	103.6228	339,377.34	673.50	334,971.84	0.36	-4,405.50

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				Local/Base			Local/Base
419,148.572	FNMA POOL #0BQ8722	101.9765	432,158.40	698.70	427,433.10		-4,725.30
3140KUVQ2	2.000% 11/01/2050 DD 11/01/20	101.9765	432,158.40	698.70	427,433.10	0.46	-4,725.30
91,964.000	FNMA POOL #0CA2474	106.6623	95,174.16	306.54	98,090.91		2,916.75
3140Q9XC2	4.000% 07/01/2048 DD 09/01/18	106.6623	95,174.16	306.54	98,090.91	0.11	2,916.75
86,439.470	FNMA POOL #0CA2963	107.7911	91,179.73	324.00	93,174.03		1,994.30
3140QAJH4	4.500% 01/01/2049 DD 12/01/18	107.7911	91,179.73	324.00	93,174.03	0.10	1,994.30
324,523.566	FNMA POOL #0CA4976	104.8835	344,659.32	811.26	340,371.76		-4,287.56
3140QCQ66	3.000% 01/01/2050 DD 12/01/19	104.8835	344,659.32	811.26	340,371.76	0.37	-4,287.56
399,374.354	FNMA POOL #0CA6427	104.8569	424,105.84	998.40	418,771.56		-5,334.28
3140QED90	3.000% 07/01/2050 DD 06/01/20	104.8569	424,105.84	998.40	418,771.56	0.46	-5,334.28
433,134.827	FNMA POOL #0CA6801	103.5930	447,004.73	902.40	448,697.34		1,692.61
3140QERX2	2.500% 08/01/2050 DD 08/01/20	103.5930	447,004.73	902.40	448,697.34	0.49	1,692.61
334,436.983	FNMA POOL #0CA7224	101.2525	346,702.33	557.40	338,625.80		-8,076.53
3140QFA25	2.000% 10/01/2050 DD 09/01/20	101.2525	346,702.33	557.40	338,625.80	0.37	-8,076.53
964,499.749	FNMA POOL #0CA7587	98.2043	974,119.91	1,205.64	947,180.30		-26,939.61
3140QFND7	1.500% 11/01/2050 DD 10/01/20	98.2043	974,119.91	1,205.64	947,180.30	1.03	-26,939.61
337,717.637	FNMA POOL #0CA7738	103.5930	355,187.85	703.56	349,851.82		-5,336.03
3140QFS42	2.500% 11/01/2050 DD 10/01/20	103.5930	355,187.85	703.56	349,851.82	0.38	-5,336.03
588,375.328	FNMA POOL #0CA9230	103.5930	607,122.28	1,225.80	609,515.63		2,393.35
3140QHHG3	2.500% 02/01/2051 DD 02/01/21	103.5930	607,122.28	1,225.80	609,515.63	0.66	2,393.35
438,452.051	FNMA POOL #0CB0512	103.5930	457,370.12	913.44	454,205.62		-3,164.50
3140QKSA7	2.500% 05/01/2051 DD 04/01/21	103.5930	457,370.12	913.44	454,205.62	0.49	-3,164.50
66,621.033	FNMA POOL #0FM1028	105.1265	68,374.10	194.34	70,036.39		1,662.29
3140X4EA0	3.500% 06/01/2049 DD 06/01/19	105.1265	68,374.10	194.34	70,036.39	0.08	1,662.29
434,907.704	FNMA POOL #0FM2629	103.6743	450,758.99	906.03	450,887.62		128.63
3140X54P5	2.500% 03/01/2050 DD 03/01/20	103.6743	450,758.99	906.03	450,887.62	0.49	128.63
394,720.500	FNMA POOL #0FM3480	103.6225	410,960.28	822.30	409,019.28		-1,941.00
3140X62N0	2.500% 06/01/2050 DD 06/01/20	103.6225	410,960.28	822.30	409,019.28	0.44	-1,941.00
213,221.314	FNMA POOL #0FM2714	105.1826	226,278.08	533.10	224,271.79		-2,006.29
3140X6AQ4	3.000% 03/01/2050 DD 03/01/20	105.1826	226,278.08	533.10	224,271.79	0.24	-2,006.29
206,253.030	FNMA POOL #0FM3241	105.3353	218,745.58	515.70	217,257.26		-1,488.32
3140X6S77	3.000% 07/01/2050 DD 06/01/20	105.3353	218,745.58	515.70	217,257.26	0.24	-1,488.32
325,695.388	FNMA POOL #0FM4374	101.2257	336,890.35	542.70	329,687.33		-7,203.02
3140X72G3	2.000% 09/01/2050 DD 09/01/20	101.2257	336,890.35	542.70	329,687.33	0.36	-7,203.02
245,095.010	FNMA POOL #0FM3727	104.5152	259,172.30	612.66	256,161.54		-3,010.76
3140X7D97	3.000% 07/01/2050 DD 07/01/20	104.5152	259,172.30	612.66	256,161.54	0.28	-3,010.76

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500,833.160	FNMA POOL #0FM4635	101.1877	519,875.05	834.60	506,781.44		-13,093.61
3140X8EH6	2.000% 11/01/2050 DD 10/01/20	101.1877	519,875.05	834.60	506,781.44	0.55	-13,093.61
432,696.370	FNMA POOL #0FM4639	103.5930	451,027.95	601.00	448,243.13		-2,784.82
3140X8EM5	2.500% 11/01/2050 DD 10/01/20	103.5930	451,027.95	601.00	448,243.13	0.49	-2,784.82
585,991.875	FNMA POOL #0FM6642	103.5930	604,663.25	1,220.76	607,046.54		2,383.29
3140XALY6	2.500% 03/01/2051 DD 03/01/21	103.5930	604,663.25	1,220.76	607,046.54	0.66	2,383.29
585,633.475	FNMA POOL #0FM6672	103.6764	604,316.24	1,220.04	607,163.55		2,847.31
3140XAMW9	2.500% 03/01/2051 DD 03/01/21	103.6764	604,316.24	1,220.04	607,163.55	0.66	2,847.31
1,085.657	FNMA POOL #0895203	112.0579	1,189.72	6.00	1,216.56		26.84
31410RRY7	6.500% 08/01/2036 DD 08/01/06	112.0579	1,189.72	6.00	1,216.56	0.00	26.84
1,356.345	FNMA POOL #0899147	116.1899	1,458.66	6.30	1,575.94		117.28
31410V5G1	5.500% 04/01/2037 DD 04/01/07	116.1899	1,458.66	6.30	1,575.94	0.00	117.28
2,311.486	FNMA POOL #0914724	115.8362	2,488.50	10.50	2,677.54		189.04
31411UG96	5.500% 04/01/2037 DD 03/01/07	115.8362	2,488.50	10.50	2,677.54	0.00	189.04
4,539.334	FNMA POOL #0929637	116.1760	4,888.41	20.76	5,273.62		385.21
31412MZA9	5.500% 06/01/2038 DD 06/01/08	116.1760	4,888.41	20.76	5,273.62	0.01	385.21
3,491.265	FNMA POOL #0933511	118.2770	3,795.81	17.40	4,129.36		333.55
31412SR80	6.000% 02/01/2038 DD 02/01/08	118.2770	3,795.81	17.40	4,129.36	0.00	333.55
8,311.480	FNMA POOL #0942165	118.4536	9,022.06	41.64	9,845.25		823.19
31413DFE2	6.000% 07/01/2037 DD 07/01/07	118.4536	9,022.06	41.64	9,845.25	0.01	823.19
683.535	FNMA POOL #0946019	112.0579	751.62	3.60	765.96		14.34
31413HPC6	6.500% 09/01/2037 DD 09/01/07	112.0579	751.62	3.60	765.96	0.00	14.34
1,112.310	FNMA POOL #0946594	118.2822	1,205.35	5.70	1,315.66		110.31
31413JC77	6.000% 09/01/2037 DD 08/01/07	118.2822	1,205.35	5.70	1,315.66	0.00	110.31
1,310.430	FNMA POOL #0949301	114.4766	1,421.17	6.60	1,500.14		78.97
31413MDE4	6.000% 10/01/2037 DD 10/01/07	114.4766	1,421.17	6.60	1,500.14	0.00	78.97
3,352.260	FNMA POOL #0972960	109.7767	3,582.75	14.10	3,680.00		97.25
31414QMH7	5.000% 03/01/2038 DD 02/01/08	109.7767	3,582.75	14.10	3,680.00	0.00	97.25
3,685.119	FNMA POOL #0974151	118.1315	4,001.17	18.36	4,353.29		352.12
31414RWL5	6.000% 02/01/2038 DD 02/01/08	118.1315	4,001.17	18.36	4,353.29	0.00	352.12
2,802.042	FNMA POOL #0992032	116.3579	3,019.68	12.90	3,260.40		240.72
31415XA92	5.500% 10/01/2038 DD 10/01/08	116.3579	3,019.68	12.90	3,260.40	0.00	240.72
2,478.550	FNMA POOL #0992293	113.9702	2,647.38	10.26	2,824.81		177.43
31415XKE0	5.000% 01/01/2039 DD 01/01/09	113.9702	2,647.38	10.26	2,824.81	0.00	177.43
57,001.910	FNMA POOL #0AB3026	109.4300	59,621.55	189.96	62,377.17		2,755.62
31416YLG1	4.000% 05/01/2041 DD 04/01/11	109.4300	59,621.55	189.96	62,377.17	0.07	2,755.62

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				Local/Base			Local/Base
30,478.570	FNMA POOL #0AB5388	108.9419	32,299.25	101.64	33,203.93		904.68
31417B7A9	4.000% 06/01/2042 DD 05/01/12	108.9419	32,299.25	101.64	33,203.93	0.04	904.68
59,514.940	FNMA POOL #0AB6633	108.0939	62,223.07	173.64	64,332.05		2,108.98
31417DLP6	3.500% 10/01/2042 DD 10/01/12	108.0939	62,223.07	173.64	64,332.05	0.07	2,108.98
28,958.561	FNMA POOL #0AB9549	105.8353	29,011.12	72.36	30,648.39		1,637.27
31417GTF3	3.000% 06/01/2043 DD 05/01/13	105.8353	29,011.12	72.36	30,648.39	0.03	1,637.27
95,405.681	FNMA POOL #0AB9659	107.0967	95,786.23	238.50	102,176.36		6,390.13
31417GWV4	3.000% 06/01/2043 DD 05/01/13	107.0967	95,786.23	238.50	102,176.36	0.11	6,390.13
3,341.250	FNMA POOL #0AC3299	111.6135	3,523.38	12.60	3,729.29		205.91
31417MUZ4	4.500% 10/01/2039 DD 09/01/09	111.6135	3,523.38	12.60	3,729.29	0.00	205.91
26,405.890	FNMA POOL #0MA0170	114.2722	28,210.86	110.10	30,174.59		1,963.73
31417YFL6	5.000% 09/01/2039 DD 08/01/09	114.2722	28,210.86	110.10	30,174.59	0.03	1,963.73
34,126.330	FNMA POOL #0MA0907	109.4740	35,878.85	113.76	37,359.47		1,480.62
31418AAH1	4.000% 11/01/2041 DD 10/01/11	109.4740	35,878.85	113.76	37,359.47	0.04	1,480.62
82,088.060	FNMA POOL #0MA2671	106.7164	86,370.98	239.40	87,601.44		1,230.46
31418B6H4	3.500% 07/01/2046 DD 06/01/16	106.7164	86,370.98	239.40	87,601.44	0.10	1,230.46
97,153.650	FNMA POOL #0MA1926	111.3123	104,345.74	364.20	108,144.01		3,798.27
31418BD86	4.500% 06/01/2044 DD 05/01/14	111.3123	104,345.74	364.20	108,144.01	0.12	3,798.27
176,161.260	FNMA POOL #0MA2549	106.9555	184,619.86	513.90	188,414.23		3,794.37
31418BZP4	3.500% 03/01/2046 DD 02/01/16	106.9555	184,619.86	513.90	188,414.23	0.20	3,794.37
538,960.136	FNMA POOL #0MA3495	106.5409	553,992.31	1,796.46	574,213.22		20,220.91
31418C3D4	4.000% 09/01/2048 DD 09/01/18	106.5409	553,992.31	1,796.46	574,213.22	0.62	20,220.91
82,633.679	FNMA POOL #0MA3521	106.5084	85,944.58	275.40	88,011.84		2,067.26
31418C4F8	4.000% 11/01/2048 DD 10/01/18	106.5084	85,944.58	275.40	88,011.84	0.10	2,067.26
74,366.987	FNMA POOL #0MA3537	107.7334	78,195.74	279.00	80,118.08		1,922.34
31418C4X9	4.500% 12/01/2048 DD 11/01/18	107.7334	78,195.74	279.00	80,118.08	0.09	1,922.34
60,519.385	FNMA POOL #0MA3467	106.5560	62,829.64	201.60	64,487.03		1,657.39
31418CZ98	4.000% 05/01/2048 DD 08/01/18	106.5560	62,829.64	201.60	64,487.03	0.07	1,657.39
105,334.590	FNMA POOL #0MA3444	107.6408	111,104.66	395.04	113,382.99		2,278.33
31418CZJ6	4.500% 08/01/2048 DD 07/01/18	107.6408	111,104.66	395.04	113,382.99	0.12	2,278.33
78,107.945	FNMA POOL #0MA3614	105.2826	80,189.93	227.70	82,234.06		2,044.13
31418DAQ5	3.500% 02/01/2049 DD 02/01/19	105.2826	80,189.93	227.70	82,234.06	0.09	2,044.13
109,213.824	FNMA POOL #0MA3616	107.7447	114,256.34	409.50	117,672.13		3,415.79
31418DAS1	4.500% 03/01/2049 DD 02/01/19	107.7447	114,256.34	409.50	117,672.13	0.13	3,415.79
96,839.441	FNMA POOL #0MA3637	105.2769	99,435.16	282.30	101,949.54		2,514.38
31418DBF8	3.500% 03/01/2049 DD 03/01/19	105.2769	99,435.16	282.30	101,949.54	0.11	2,514.38

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				Local/Base			Local/Base
115,567.292	FNMA POOL #0MA3692	105.2660	118,345.62	337.20	121,653.07		3,307.45
31418DC67	3.500% 07/01/2049 DD 06/01/19	105.2660	118,345.62	337.20	121,653.07	0.13	3,307.45
614,027.170	FNMA POOL #0MA3686	105.2645	623,498.24	1,791.00	646,352.62		22,854.38
31418DCY6	3.500% 05/01/2049 DD 05/01/19	105.2645	623,498.24	1,791.00	646,352.62	0.70	22,854.38
105,905.650	FNMA POOL #0MA3744	104.2888	106,492.36	264.90	110,447.78		3,955.42
31418DES7	3.000% 07/01/2049 DD 07/01/19	104.2888	106,492.36	264.90	110,447.78	0.12	3,955.42
76,824.185	FNMA POOL #0MA3775	105.2612	78,841.76	224.10	80,866.08		2,024.32
31418DFR8	3.500% 09/01/2049 DD 08/01/19	105.2612	78,841.76	224.10	80,866.08	0.09	2,024.32
135,107.611	FNMA POOL #0MA3834	104.2738	136,923.97	337.80	140,881.85		3,957.88
31418DHL9	3.000% 10/01/2049 DD 10/01/19	104.2738	136,923.97	337.80	140,881.85	0.15	3,957.88
148,572.320	FNMA POOL #0MA3905	104.3074	150,699.20	371.40	154,971.92		4,272.72
31418DKT8	3.000% 01/01/2050 DD 12/01/19	104.3074	150,699.20	371.40	154,971.92	0.17	4,272.72
316,511.365	FNMA POOL #0MA4119	101.1703	326,819.28	527.40	320,215.61		-6,603.67
31418DSH6	2.000% 09/01/2050 DD 08/01/20	101.1703	326,819.28	527.40	320,215.61	0.35	-6,603.67
328,578.730	FNMA POOL #0MA4158	101.1702	339,355.84	547.50	332,423.91		-6,931.93
31418DTQ5	2.000% 10/01/2050 DD 09/01/20	101.1702	339,355.84	547.50	332,423.91	0.36	-6,931.93
327,530.474	FNMA POOL #0MA4256	103.5930	338,959.33	682.50	339,298.63		339.30
31418DWS7	2.500% 01/01/2050 DD 01/01/21	103.5930	338,959.33	682.50	339,298.63	0.37	339.30
331,030.600	FNMA POOL #0MA4306	103.5930	342,792.15	689.70	342,924.52		132.37
31418DYC0	2.500% 04/01/2051 DD 03/01/21	103.5930	342,792.15	689.70	342,924.52	0.37	132.37
442,528.200	FNMA POOL #0MA4326	103.5930	456,321.94	921.90	458,428.22		2,106.28
31418DYY2	2.500% 05/01/2051 DD 04/01/21	103.5930	456,321.94	921.90	458,428.22	0.50	2,106.28
19,040.001	FNMA POOL #0AD3243	111.6042	20,080.55	71.40	21,249.44		1,168.89
31418QS95	4.500% 04/01/2040 DD 04/01/10	111.6042	20,080.55	71.40	21,249.44	0.02	1,168.89
40,862.854	FNMA POOL #0AD4223	110.4069	43,104.54	153.30	45,115.43		2,010.89
31418RVR9	4.500% 08/01/2040 DD 08/01/10	110.4069	43,104.54	153.30	45,115.43	0.05	2,010.89
19,695.850	FNMA POOL #0AE4446	109.9705	20,483.79	65.70	21,659.63		1,175.84
31419E5G0	4.000% 12/01/2040 DD 01/01/11	109.9705	20,483.79	65.70	21,659.63	0.02	1,175.84
41,954.683	FNMA POOL #0AE8306	109.4318	43,629.54	139.80	45,911.76		2,282.22
31419KGQ2	4.000% 11/01/2040 DD 10/01/10	109.4318	43,629.54	139.80	45,911.76	0.05	2,282.22
21,417.119	FNMA POOL #0AE8754	109.4207	22,271.14	71.40	23,434.76		1,163.62
31419KWQ4	4.000% 10/01/2040 DD 12/01/10	109.4207	22,271.14	71.40	23,434.76	0.03	1,163.62
270,000.000	FEDEX CORP	108.5067	297,470.93	3,387.84	292,968.22		-4,502.71
31428XBV7	3.100% 08/05/2029 DD 07/24/19	108.5067	297,470.93	3,387.84	292,968.22	0.32	-4,502.71
300,000.000	FISERV INC	110.1359	299,584.56	5,250.59	330,407.56		30,823.00
337738AU2	3.500% 07/01/2029 DD 06/24/19	110.1359	299,584.56	5,250.59	330,407.56	0.36	30,823.00

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225,000.000	FLORIDA ST BRD OF ADMIN FIN CO	101.9523	225,000.00	2,423.15	229,392.77		4,392.77
341271AF1	2.154% 07/01/2030 DD 09/16/20	101.9523	225,000.00	2,423.15	229,392.77	0.25	4,392.77
80,000.000	FORD MOTOR CO	107.1250	80,000.00	222.18	85,700.00		5,700.00
345370CR9	4.346% 12/08/2026 DD 12/08/16	107.1250	80,000.00	222.18	85,700.00	0.09	5,700.00
350,000.000	FRANCISCAN MISSIONARIES OF OUR	115.0101	350,000.00	6,849.75	402,535.35		52,535.35
351837AA7	3.914% 07/01/2049 DD 10/29/19	115.0101	350,000.00	6,849.75	402,535.35	0.44	52,535.35
175,000.000	FRESENIUS MEDICAL CARE US 144A	97.6741	174,507.63	1,546.35	170,929.62		-3,578.01
35805BAB4	2.375% 02/16/2031 DD 09/16/20	97.6741	174,507.63	1,546.35	170,929.62	0.19	-3,578.01
28,451.871	GNMA POOL #0AB9206	105.4456	28,165.50	71.10	30,001.24		1,835.74
36178WGP8	3.000% 11/15/2042 DD 11/01/12	105.4456	28,165.50	71.10	30,001.24	0.03	1,835.74
28,155.978	GNMA II POOL #0MA0784	109.5686	29,448.10	93.90	30,850.10		1,402.00
36179M2R0	4.000% 02/20/2043 DD 02/01/13	109.5686	29,448.10	93.90	30,850.10	0.03	1,402.00
31,157.810	GNMA II POOL #0MA0935	109.5714	32,310.58	103.80	34,140.06		1,829.48
36179NBC1	4.000% 04/20/2043 DD 04/01/13	109.5714	32,310.58	103.80	34,140.06	0.04	1,829.48
24,881.307	GNMA II POOL #0MA1092	110.5892	26,297.26	93.30	27,516.05		1,218.79
36179NF94	4.500% 06/20/2043 DD 06/01/13	110.5892	26,297.26	93.30	27,516.05	0.03	1,218.79
18,251.930	GNMA II POOL #0MA1226	110.5888	19,518.24	68.40	20,184.59		666.35
36179NLF3	4.500% 08/20/2043 DD 08/01/13	110.5888	19,518.24	68.40	20,184.59	0.02	666.35
9,313.010	GNMA II POOL #0MA1523	110.5944	9,892.80	34.80	10,299.66		406.86
36179NVQ8	4.500% 12/20/2043 DD 12/01/13	110.5944	9,892.80	34.80	10,299.66	0.01	406.86
35,390.090	GNMA II POOL #0MA2075	110.5926	38,321.56	132.60	39,138.81		817.25
36179QJU6	4.500% 07/20/2044 DD 07/01/14	110.5926	38,321.56	132.60	39,138.81	0.04	817.25
34,136.730	GNMA II POOL #0MA2147	106.3481	34,314.96	85.26	36,303.76		1,988.80
36179QL41	3.000% 08/20/2044 DD 08/01/14	106.3481	34,314.96	85.26	36,303.76	0.04	1,988.80
89,215.266	GNMA POOL #0AE7016	107.5273	92,009.16	260.16	95,930.74		3,921.58
36181AYM8	3.500% 06/15/2043 DD 06/01/13	107.5273	92,009.16	260.16	95,930.74	0.10	3,921.58
24,716.922	GNMA POOL #0AE7500	106.6113	25,477.85	72.00	26,351.03		873.18
36181BKM1	3.500% 06/15/2043 DD 06/01/13	106.6113	25,477.85	72.00	26,351.03	0.03	873.18
270,000.000	GLP CAPITAL LP / GLP FINANCING	107.7480	294,287.90	5,005.90	290,919.60		-3,368.30
361841AQ2	4.000% 01/15/2031 DD 06/25/20	107.7480	294,287.90	5,005.90	290,919.60	0.32	-3,368.30
38,818.500	GNMA POOL #0758269	110.9976	41,269.55	129.36	43,087.58		1,818.03
36230TFJ6	4.000% 04/15/2041 DD 04/01/11	110.9976	41,269.55	129.36	43,087.58	0.05	1,818.03
120,000.000	GTP ACQUISITION PARTNERS 144A	106.2492	120,000.00	185.76	127,499.02		7,499.02
36246MAU3	3.482% 06/15/2050 DD 05/29/15	106.2492	120,000.00	185.76	127,499.02	0.14	7,499.02
275,000.000	GS MORTGAGE SECURITIES GC34 A4	108.9176	282,379.61	803.40	299,523.40		17,143.79
36250VAD4	3.506% 10/10/2048 DD 10/01/15	108.9176	282,379.61	803.40	299,523.40	0.33	17,143.79

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300,000.000	GS MORTGAGE SECURITIES GS1 A3	109.9719	308,934.33	933.60	329,915.79		20,981.46
36252AAC0	3.734% 11/10/2048 DD 11/01/15	109.9719	308,934.33	933.60	329,915.79	0.36	20,981.46
300,000.000	GS MORTGAGE SECURITIES GC40 A3	106.7558	302,883.41	726.00	320,267.49		17,384.08
36257HBN5	2.904% 07/10/2052 DD 07/01/19	106.7558	302,883.41	726.00	320,267.49	0.35	17,384.08
350,000.000	GAINESVILLE FL UTILITIES SYS R	126.4612	405,812.87	4,374.84	442,614.06		36,801.19
362848UP6	5.000% 10/01/2044 DD 04/12/19	126.4612	405,812.87	4,374.84	442,614.06	0.48	36,801.19
115,000.000	GENERAL DYNAMICS CORP	109.6504	114,178.16	519.34	126,097.91		11,919.75
369550BG2	3.500% 05/15/2025 DD 05/11/18	109.6504	114,178.16	519.34	126,097.91	0.14	11,919.75
75,000.000	GENERAL ELECTRIC CO	118.5378	78,499.94	2,036.43	88,903.33		10,403.39
36962GT95	5.550% 01/05/2026 DD 01/05/06	118.5378	78,499.94	2,036.43	88,903.33	0.10	10,403.39
50,000.000	GENERAL MOTORS CO	137.4412	49,966.63	825.17	68,720.62		18,753.99
37045VAK6	6.600% 04/01/2036 DD 02/23/16	137.4412	49,966.63	825.17	68,720.62	0.07	18,753.99
40,000.000	GENERAL MOTORS FINANCIAL CO IN	104.9737	39,972.36	214.84	41,989.49		2,017.13
37045XBK1	3.700% 05/09/2023 DD 05/09/16	104.9737	39,972.36	214.84	41,989.49	0.05	2,017.13
100,000.000	GENERAL MOTORS FINANCIAL CO IN	112.4807	100,932.16	1,987.53	112,480.75		11,548.59
37045XBT2	4.350% 01/17/2027 DD 01/17/17	112.4807	100,932.16	1,987.53	112,480.75	0.12	11,548.59
200,000.000	GENERAL MOTORS FINANCIAL CO IN	121.7610	204,174.03	5,164.30	243,521.94		39,347.91
37045XCS3	5.650% 01/17/2029 DD 01/17/19	121.7610	204,174.03	5,164.30	243,521.94	0.26	39,347.91
280,000.000	GILROY CA UNIF SCH DIST	103.1960	280,000.00	3,924.28	288,948.86		8,948.86
376087GM8	3.364% 08/01/2047 DD 10/31/19	103.1960	280,000.00	3,924.28	288,948.86	0.31	8,948.86
300,000.000	GLENCORE FUNDING LLC 144A	101.8083	299,669.20	1,519.88	305,424.77		5,755.57
378272BE7	2.850% 04/27/2031 DD 04/27/21	101.8083	299,669.20	1,519.88	305,424.77	0.33	5,755.57
115,000.000	GOLDMAN SACHS GROUP INC/THE	110.6727	115,050.51	1,488.70	127,273.55		12,223.04
38143U8H7	3.750% 02/25/2026 DD 02/25/16	110.6727	115,050.51	1,488.70	127,273.55	0.14	12,223.04
80,000.000	HP INC	107.2129	81,015.93	105.84	85,770.31		4,754.38
40434LAC9	3.400% 06/17/2030 DD 06/17/20	107.2129	81,015.93	105.84	85,770.31	0.09	4,754.38
150,000.000	HACKENSACK MERIDIAN HEALTH INC	98.6385	150,000.00	1,437.38	147,957.77		-2,042.23
404530AD9	2.875% 09/01/2050 DD 08/26/20	98.6385	150,000.00	1,437.38	147,957.77	0.16	-2,042.23
150,000.000	HEALTHCARE TRUST OF AMERICA HO	106.3137	149,562.44	1,743.96	159,470.61		9,908.17
42225UAG9	3.100% 02/15/2030 DD 09/16/19	106.3137	149,562.44	1,743.96	159,470.61	0.17	9,908.17
220,000.000	HILTON DOMESTIC OPERATING 144A	98.7500	220,729.14	3,299.26	217,250.00		-3,479.14
432833AN1	3.625% 02/15/2032 DD 02/02/21	98.7500	220,729.14	3,299.26	217,250.00	0.24	-3,479.14
90,000.000	HUDSON PACIFIC PROPERTIES LP	109.5832	89,893.97	592.46	98,624.87		8,730.90
44409MAA4	3.950% 11/01/2027 DD 10/02/17	109.5832	89,893.97	592.46	98,624.87	0.11	8,730.90
230,000.000	ISTAR INC	104.7500	235,806.88	4,744.12	240,925.00		5,118.12
45031UCJ8	5.500% 02/15/2026 DD 09/01/20	104.7500	235,806.88	4,744.12	240,925.00	0.26	5,118.12

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				Local/Base			Local/Base
185,000.000	ICAHN ENTERPRISES LP / ICAHN E	106.1000	187,224.26	1,491.96	196,285.00		9,060.74
451102BT3	6.250% 05/15/2026 DD 05/10/19	106.1000	187,224.26	1,491.96	196,285.00	0.21	9,060.74
195,000.000	INDIANAPOLIS IN LOCAL PUBLIC I	140.8252	242,296.65	5,412.85	274,609.16		32,312.51
45528S4Z6	6.004% 01/15/2040 DD 02/17/10	140.8252	242,296.65	5,412.85	274,609.16	0.30	32,312.51
25,000.000	INTERCONTINENTAL EXCHANGE INC	107.7512	24,938.20	211.27	26,937.80		1,999.60
45866FAA2	4.000% 10/15/2023 DD 10/08/13	107.7512	24,938.20	211.27	26,937.80	0.03	1,999.60
275,000.000	INTERNATIONAL BUSINESS MACHINE	111.9891	310,843.35	1,241.99	307,970.11		-2,873.24
459200KA8	3.500% 05/15/2029 DD 05/15/19	111.9891	310,843.35	1,241.99	307,970.11	0.33	-2,873.24
300,000.000	IRON MOUNTAIN INC 144A	103.2200	308,293.81	4,324.68	309,660.00		1,366.19
46284VAF8	4.875% 09/15/2029 DD 09/09/19	103.2200	308,293.81	4,324.68	309,660.00	0.34	1,366.19
275,000.000	JPMBB COMMERCIAL MORTGA C32 A5	107.9564	282,408.03	824.70	296,880.07		14,472.04
46590JAW7	3.598% 11/15/2048 DD 10/01/15	107.9564	282,408.03	824.70	296,880.07	0.32	14,472.04
205,000.000	JPMORGAN CHASE & CO	105.2646	204,461.47	1,153.20	215,792.36		11,330.89
46625HJJ0	3.375% 05/01/2023 DD 05/01/13	105.2646	204,461.47	1,153.20	215,792.36	0.23	11,330.89
98,238.030	JP MORGAN CHASE COMMERC C10 A5	103.3750	102,200.87	257.40	101,553.57		-647.30
46639JAE0	3.143% 12/15/2047 DD 03/01/13	103.3750	102,200.87	257.40	101,553.57	0.11	-647.30
300,000.000	JPMBB COMMERCIAL MORTGA C31 A3	109.0732	330,129.57	950.40	327,219.63		-2,909.94
46644YAU4	3.801% 08/15/2048 DD 08/01/15	109.0732	330,129.57	950.40	327,219.63	0.36	-2,909.94
110,000.000	JOBSOHIO BEVERAGE SYS STWD LIQ	113.8383	110,000.00	2,191.74	125,222.12		15,222.12
47770VAY6	3.985% 01/01/2029 DD 02/01/13	113.8383	110,000.00	2,191.74	125,222.12	0.14	15,222.12
180,000.000	KELLOGG CO	115.9381	179,534.83	998.77	208,688.66		29,153.83
487836BW7	4.300% 05/15/2028 DD 05/14/18	115.9381	179,534.83	998.77	208,688.66	0.23	29,153.83
115,000.000	KEURIG DR PEPPER INC	100.6879	114,652.07	765.48	115,791.06		1,138.99
49271VAN0	2.250% 03/15/2031 DD 03/15/21	100.6879	114,652.07	765.48	115,791.06	0.13	1,138.99
180,000.000	KEYCORP	104.7463	179,880.53	1,147.54	188,543.42		8,662.89
49326EEJ8	2.550% 10/01/2029 DD 09/11/19	104.7463	179,880.53	1,147.54	188,543.42	0.21	8,662.89
100,000.000	KEYSIGHT TECHNOLOGIES INC	116.2812	99,919.41	1,086.37	116,281.18		16,361.77
49338LAE3	4.600% 04/06/2027 DD 04/06/17	116.2812	99,919.41	1,086.37	116,281.18	0.13	16,361.77
40,000.000	KILROY REALTY LP	110.8646	39,893.39	437.30	44,345.85		4,452.46
49427RAL6	4.375% 10/01/2025 DD 09/16/15	110.8646	39,893.39	437.30	44,345.85	0.05	4,452.46
260,000.000	KILROY REALTY LP	104.2589	259,725.34	2,974.04	271,073.06		11,347.72
49427RAP7	3.050% 02/15/2030 DD 09/17/19	104.2589	259,725.34	2,974.04	271,073.06	0.29	11,347.72
300,000.000	KROGER CO/THE	130.8977	369,024.82	7,490.33	392,693.20		23,668.38
501044CN9	5.400% 07/15/2040 DD 07/13/10	130.8977	369,024.82	7,490.33	392,693.20	0.43	23,668.38
15,000.000	LABORATORY CORP OF AMERICA HOL	106.8946	14,939.22	100.01	16,034.19		1,094.97
50540RAN2	4.000% 11/01/2023 DD 11/01/13	106.8946	14,939.22	100.01	16,034.19	0.02	1,094.97

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
230,000.000	LADDER CAPITAL FINANCE HO 144A	100.1250	230,823.00	242.80	230,287.50		-535.50
505742AP1	4.750% 06/15/2029 DD 06/23/21	100.1250	230,823.00	242.80	230,287.50	0.25	-535.50
170,000.000	LAZARD GROUP LLC	115.3202	168,802.11	2,179.64	196,044.26		27,242.15
52107QAJ4	4.500% 09/19/2028 DD 09/19/18	115.3202	168,802.11	2,179.64	196,044.26	0.21	27,242.15
90,000.000	LEXINGTON REALTY TRUST	108.5713	90,281.08	176.00	97,714.13		7,433.05
529043AD3	4.400% 06/15/2024 DD 05/20/14	108.5713	90,281.08	176.00	97,714.13	0.11	7,433.05
115,000.000	LIFE STORAGE LP	111.5873	114,622.90	198.08	128,325.40		13,702.50
53227JAA2	3.875% 12/15/2027 DD 12/07/17	111.5873	114,622.90	198.08	128,325.40	0.14	13,702.50
75,000.000	LIFE STORAGE LP	98.8711	74,668.29	348.32	74,153.32		-514.97
53227JAC8	2.200% 10/15/2030 DD 09/23/20	98.8711	74,668.29	348.32	74,153.32	0.08	-514.97
200,000.000	LINCOLN NATIONAL CORP	106.8385	199,821.63	2,820.20	213,676.95		13,855.32
534187BJ7	3.050% 01/15/2030 DD 08/19/19	106.8385	199,821.63	2,820.20	213,676.95	0.23	13,855.32
315,000.000	LOS ANGELES CA CMNTY CLG DIST	158.1475	466,060.67	8,662.54	498,164.56		32,103.89
54438CNZ1	6.600% 08/01/2042 DD 07/22/10	158.1475	466,060.67	8,662.54	498,164.56	0.54	32,103.89
55,000.000	LOS ANGELES CA DEPT WTR & PWR	144.1877	66,433.72	1,571.73	79,303.26		12,869.54
544495UG7	5.716% 07/01/2039 DD 06/02/10	144.1877	66,433.72	1,571.73	79,303.26	0.09	12,869.54
275,000.000	LOWE'S COS INC	97.3779	273,768.65	754.69	267,789.20		-5,979.45
548661DX2	1.300% 04/15/2028 DD 10/22/20	97.3779	273,768.65	754.69	267,789.20	0.29	-5,979.45
95,000.000	MPLX LP	113.3900	95,356.93	336.60	107,720.48		12,363.55
55336VBN9	4.250% 12/01/2027 DD 12/01/19	113.3900	95,356.93	336.60	107,720.48	0.12	12,363.55
175,000.000	MARATHON PETROLEUM CORP	111.4572	172,000.98	1,662.48	195,050.16		23,049.18
56585ABD3	3.800% 04/01/2028 DD 04/01/19	111.4572	172,000.98	1,662.48	195,050.16	0.21	23,049.18
90,000.000	MASCO CORP	133.1720	92,741.51	2,194.00	119,854.82		27,113.31
574599AY2	6.500% 08/15/2032 DD 08/20/02	133.1720	92,741.51	2,194.00	119,854.82	0.13	27,113.31
75,000.000	MASSACHUSETTS ST WTR RESOURCES	105.5874	75,000.00	970.36	79,190.53		4,190.53
576051WJ1	3.104% 08/01/2039 DD 11/01/19	105.5874	75,000.00	970.36	79,190.53	0.09	4,190.53
175,000.000	MERCY HEALTH/OH	109.2300	175,000.00	986.41	191,152.51		16,152.51
58942HAA9	3.382% 11/01/2025 DD 04/29/15	109.2300	175,000.00	986.41	191,152.51	0.21	16,152.51
125,000.000	MERCY HEALTH/OH	108.9877	125,000.00	1,851.74	136,234.57		11,234.57
58942HAB7	3.555% 08/01/2027 DD 12/21/17	108.9877	125,000.00	1,851.74	136,234.57	0.15	11,234.57
85,000.000	MET TRANSPRTN AUTH NY REVENUE	145.5393	109,886.38	731.28	123,708.43		13,822.05
59259YBY4	6.668% 11/15/2039 DD 01/13/10	145.5393	109,886.38	731.28	123,708.43	0.13	13,822.05
125,000.000	MIAMI-DADE CNTY FL WTR & SWR R	107.7114	125,000.00	1,090.83	134,639.29		9,639.29
59334DLS1	3.490% 10/01/2042 DD 11/06/19	107.7114	125,000.00	1,090.83	134,639.29	0.15	9,639.29
230,000.000	MICROCHIP TECHNOLOGY INC	106.6291	230,000.00	830.40	245,246.82		15,246.82
595017AP9	4.333% 06/01/2023 DD 05/29/18	106.6291	230,000.00	830.40	245,246.82	0.27	15,246.82

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Shares/Par Security ID	Description Link Ref	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 60636AVL4	MISSOURI ST HLTH & EDUCTNL FAC 3.229% 05/15/2050 DD 04/03/20	110.1128 110.1128	145,000.00 145,000.00	604.33 604.33	159,663.50 159,663.50	0.17	14,663.50 14,663.50
100,000.000 6174467Y9	MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14	113.2876 113.2876	100,237.53 100,237.53	1,367.75 1,367.75	113,287.61 113,287.61	0.12	13,050.08 13,050.08
65,000.000 623115AC6	MOUNT SINAI HOSPITALS GROUP IN 3.831% 07/01/2035 DD 12/21/17	110.4141 110.4141	65,000.00 65,000.00	1,244.85 1,244.85	71,769.14 71,769.14	0.08	6,769.14 6,769.14
155,000.000 62954JAB0	NP SPE II LLC 1A A2 144A 3.241% 09/20/2049 DD 08/29/19	100.1692 100.1692	154,999.56 154,999.56	153.45 153.45	155,262.28 155,262.28	0.17	262.72 262.72
125,000.000 637071AM3	NOV INC 3.600% 12/01/2029 DD 11/14/19	104.5471 104.5471	124,210.32 124,210.32	375.00 375.00	130,683.83 130,683.83	0.14	6,473.51 6,473.51
45,000.000 63938CAB4	NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14	107.8750 107.8750	44,826.88 44,826.88	484.65 484.65	48,543.75 48,543.75	0.05	3,716.87 3,716.87
75,000.000 64110LAY2	NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20	107.3840 107.3840	75,000.00 75,000.00	120.80 120.80	80,538.00 80,538.00	0.09	5,538.00 5,538.00
200,000.000 6461366S5	NEW JERSEY ST TRANSPRTN TRUST 4.131% 06/15/2042 DD 12/18/19	113.8519 113.8519	200,000.00 200,000.00	367.20 367.20	227,703.88 227,703.88	0.25	27,703.88 27,703.88
195,000.000 64966HTX8	NEW YORK NY 5.985% 12/01/2036 DD 12/17/09	135.6471 135.6471	234,929.85 234,929.85	972.60 972.60	264,511.86 264,511.86	0.29	29,582.01 29,582.01
100,000.000 650009S61	NEW YORK ST THRUWAY AUTH 3.500% 01/01/2042 DD 10/30/19	105.6351 105.6351	100,000.00 100,000.00	1,750.09 1,750.09	105,635.13 105,635.13	0.11	5,635.13 5,635.13
310,000.000 650117AA2	NEW YORK TRANSPRTN DEV CORP LE 4.248% 09/01/2035 DD 04/15/20	110.7837 110.7837	310,000.00 310,000.00	4,389.60 4,389.60	343,429.59 343,429.59	0.37	33,429.59 33,429.59
315,000.000 66285WFB7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	165.1406 165.1406	481,623.24 481,623.24	10,581.01 10,581.01	520,192.98 520,192.98	0.57	38,569.74 38,569.74
200,000.000 67103HAG2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/2028 DD 05/17/18	115.7849 115.7849	199,651.94 199,651.94	725.10 725.10	231,569.90 231,569.90	0.25	31,917.96 31,917.96
50,000.000 672319CE8	OAKLAND CA PENSN OBLG 4.350% 12/15/2023 DD 07/30/12	108.6385 108.6385	49,740.81 49,740.81	96.64 96.64	54,319.26 54,319.26	0.06	4,578.45 4,578.45
110,000.000 674599CS2	OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19	100.0000 100.0000	109,546.69 109,546.69	1,443.54 1,443.54	110,000.00 110,000.00	0.12	453.31 453.31
275,000.000 67765QHN9	OHIO ST WTR DEV AUTH REVENUE 5.000% 06/01/2044 DD 11/19/19	128.8742 128.8742	328,113.47 328,113.47	1,145.70 1,145.70	354,403.97 354,403.97	0.39	26,290.50 26,290.50
200,000.000 678858BU4	OKLAHOMA GAS AND ELECTRIC CO 3.300% 03/15/2030 DD 06/07/19	108.8627 108.8627	199,505.15 199,505.15	1,951.32 1,951.32	217,725.39 217,725.39	0.24	18,220.24 18,220.24
80,000.000 681936BB5	OMEGA HEALTHCARE INVESTORS INC 4.950% 04/01/2024 DD 10/01/14	108.7932 108.7932	80,245.73 80,245.73	990.15 990.15	87,034.59 87,034.59	0.09	6,788.86 6,788.86

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				Local/Base			Local/Base
210,000.000	ONEOK INC	112.9816	209,471.74	2,701.08	237,261.36		27,789.62
682680AW3	4.350% 03/15/2029 DD 03/13/19	112.9816	209,471.74	2,701.08	237,261.36	0.26	27,789.62
300,000.000	ONEMAIN FINANCIAL IS 2A A 144A	107.4967	299,884.90	444.89	322,490.04		22,605.14
68269BAA6	3.140% 10/14/2036 DD 09/20/19	107.4967	299,884.90	444.89	322,490.04	0.35	22,605.14
320,000.000	ORACLE CORP	111.5493	381,993.96	1,610.45	356,957.83		-25,036.13
68389XBE4	3.900% 05/15/2035 DD 05/05/15	111.5493	381,993.96	1,610.45	356,957.83	0.39	-25,036.13
315,000.000	OSCEOLA CNTY FL TOURIST DEV TA	108.7631	325,609.16	3,364.07	342,603.73		16,994.57
68803PDH0	4.272% 10/01/2040 DD 06/08/16	108.7631	325,609.16	3,364.07	342,603.73	0.37	16,994.57
215,000.000	OWL ROCK TECHNOLOGY FINAN 144A	105.1954	213,694.60	313.60	226,170.03		12,475.43
691205AE8	3.750% 06/17/2026 DD 12/17/20	105.1954	213,694.60	313.60	226,170.03	0.25	12,475.43
275,000.000	PNC FINANCIAL SERVICES GROUP I	105.2971	294,177.42	3,112.88	289,567.10		-4,610.32
693475AZ8	2.550% 01/22/2030 DD 01/22/20	105.2971	294,177.42	3,112.88	289,567.10	0.31	-4,610.32
275,000.000	PACIFIC GAS AND ELECTRIC CO	107.0582	314,195.25	6,284.76	294,409.99		-19,785.26
694308JM0	4.550% 07/01/2030 DD 07/02/20	107.0582	314,195.25	6,284.76	294,409.99	0.32	-19,785.26
130,000.000	PAR PHARMACEUTICAL INC 144A	102.2500	139,834.69	2,437.31	132,925.00		-6,909.69
69888XAA7	7.500% 04/01/2027 DD 03/28/19	102.2500	139,834.69	2,437.31	132,925.00	0.14	-6,909.69
175,000.000	PENSKE TRUCK LEASING CO L 144A	112.3976	174,677.63	3,307.29	196,695.78		22,018.15
709599BE3	4.450% 01/29/2026 DD 01/29/19	112.3976	174,677.63	3,307.29	196,695.78	0.21	22,018.15
180,000.000	PORT OF MORROW OR TRANSMISSION	113.0405	180,000.00	2,113.08	203,472.97		23,472.97
73474TAD2	3.521% 09/01/2027 DD 12/18/14	113.0405	180,000.00	2,113.08	203,472.97	0.22	23,472.97
75,000.000	PROVIDENCE HEALTH & SERVICES O	107.6475	75,000.00	820.93	80,735.63		5,735.63
743755AJ9	4.379% 10/01/2023 DD 09/18/13	107.6475	75,000.00	820.93	80,735.63	0.09	5,735.63
275,000.000	RAYTHEON TECHNOLOGIES CORP	101.7298	287,389.00	3,108.25	279,756.97		-7,632.03
75513EAD3	2.250% 07/01/2030 DD 05/18/20	101.7298	287,389.00	3,108.25	279,756.97	0.30	-7,632.03
50,000.000	RETAIL PROPERTIES OF AMERICA I	106.5856	49,902.11	591.84	53,292.80		3,390.69
76131VAA1	4.000% 03/15/2025 DD 03/12/15	106.5856	49,902.11	591.84	53,292.80	0.06	3,390.69
250,000.000	ROPER TECHNOLOGIES INC	106.6921	250,984.81	2,181.24	266,730.28		15,745.47
776743AG1	2.950% 09/15/2029 DD 08/26/19	106.6921	250,984.81	2,181.24	266,730.28	0.29	15,745.47
50,000.000	RYDER SYSTEM INC	100.8741	50,000.73	222.58	50,437.07		436.34
78355HKB4	3.450% 11/15/2021 DD 02/24/16	100.8741	50,000.73	222.58	50,437.07	0.05	436.34
200,000.000	SBL HOLDINGS INC 144A	107.8214	199,161.90	3,720.24	215,642.72		16,480.82
78397DAB4	5.000% 02/18/2031 DD 02/16/21	107.8214	199,161.90	3,720.24	215,642.72	0.23	16,480.82
125,000.000	SBA TOWER TRUST 144A	100.0403	125,000.00	90.56	125,050.35		50.35
78403DAT7	1.631% 11/15/2026 DD 05/14/21	100.0403	125,000.00	90.56	125,050.35	0.14	50.35
125,000.000	SSM HEALTH CARE CORP	104.9027	124,650.45	384.30	131,128.37		6,477.92
784710AB1	3.688% 06/01/2023 DD 05/08/18	104.9027	124,650.45	384.30	131,128.37	0.14	6,477.92

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				Local/Base			Local/Base
40,659.190	SOFI PROFESSIONAL D A2FX 144A	102.1529	40,649.13	17.94	41,534.56		885.43
78471CAB5	2.650% 09/25/2040 DD 07/25/17	102.1529	40,649.13	17.94	41,534.56	0.05	885.43
315,000.000	SAN FRANCISCO CITY & CNTY CA P	139.3424	411,073.40	3,150.11	438,928.50		27,855.10
79765RTK5	6.000% 11/01/2040 DD 08/04/10	139.3424	411,073.40	3,150.11	438,928.50	0.48	27,855.10
75,000.000	SANTA MONICA-MALIBU CA UNIF SC	105.8297	75,000.00	973.36	79,372.24		4,372.24
802498UX1	3.114% 08/01/2043 DD 11/06/19	105.8297	75,000.00	973.36	79,372.24	0.09	4,372.24
90,000.000	SANTANDER HOLDINGS USA INC	112.4366	89,896.35	1,852.77	101,192.91		11,296.56
80282KAP1	4.400% 07/13/2027 DD 01/13/18	112.4366	89,896.35	1,852.77	101,192.91	0.11	11,296.56
60,000.000	7-ELEVEN INC 144A	93.1963	59,356.47	584.80	55,917.78		-3,438.69
817826AF7	2.500% 02/10/2041 DD 02/10/21	93.1963	59,356.47	584.80	55,917.78	0.06	-3,438.69
90,000.000	SOUTHWEST AIRLINES CO	117.8160	105,625.37	204.96	106,034.40		409.03
844741BK3	5.125% 06/15/2027 DD 06/08/20	117.8160	105,625.37	204.96	106,034.40	0.12	409.03
250,000.000	SPECTRUM HEALTH SYSTEM OBLIGAT	110.3828	250,000.00	4,030.49	275,957.02		25,957.02
84765EAA6	3.487% 07/15/2049 DD 10/29/19	110.3828	250,000.00	4,030.49	275,957.02	0.30	25,957.02
82,073.750	SPIRIT AIRLINES PASS THROUGH T	104.5264	82,073.75	841.55	85,788.71		3,714.96
84858DAA6	4.100% 10/01/2029 DD 08/11/15	104.5264	82,073.75	841.55	85,788.71	0.09	3,714.96
125,000.000	ONEMAIN FINANCE CORP	112.8600	125,000.00	2,541.00	141,075.00		16,075.00
85172FAM1	6.875% 03/15/2025 DD 03/12/18	112.8600	125,000.00	2,541.00	141,075.00	0.15	16,075.00
75,000.000	ONEMAIN FINANCE CORP	108.7740	75,470.24	520.28	81,580.50		6,110.26
85172FAR0	5.375% 11/15/2029 DD 11/07/19	108.7740	75,470.24	520.28	81,580.50	0.09	6,110.26
205,000.000	STARBUCKS CORP	102.7688	204,307.27	1,245.42	210,676.05		6,368.78
855244AV1	2.000% 03/12/2027 DD 03/12/20	102.7688	204,307.27	1,245.42	210,676.05	0.23	6,368.78
90,000.000	STARBUCKS CORP	103.7290	95,790.37	295.99	93,356.14		-2,434.23
855244AZ2	2.550% 11/15/2030 DD 05/07/20	103.7290	95,790.37	295.99	93,356.14	0.10	-2,434.23
210,000.000	STORE CAPITAL CORP	113.8374	208,749.04	2,872.08	239,058.48		30,309.44
862121AB6	4.625% 03/15/2029 DD 02/28/19	113.8374	208,749.04	2,872.08	239,058.48	0.26	30,309.44
210,000.000	TRUIST BANK	107.0060	209,962.31	1,680.06	224,712.60		14,750.29
86787EBC0	3.200% 04/01/2024 DD 03/18/19	107.0060	209,962.31	1,680.06	224,712.60	0.24	14,750.29
270,000.000	SYSCO CORP	128.3764	347,655.55	4,016.69	346,616.26		-1,039.29
871829BL0	5.950% 04/01/2030 DD 04/02/20	128.3764	347,655.55	4,016.69	346,616.26	0.38	-1,039.29
50,000.000	NUVEEN FINANCE LLC 144A	110.2844	49,988.50	343.64	55,142.18		5,153.68
87246YAC0	4.125% 11/01/2024 DD 10/30/14	110.2844	49,988.50	343.64	55,142.18	0.06	5,153.68
300,000.000	3M CO	104.7276	297,294.07	2,438.33	314,182.68		16,888.61
88579YBJ9	2.375% 08/26/2029 DD 08/26/19	104.7276	297,294.07	2,438.33	314,182.68	0.34	16,888.61
220,000.000	TOLEDO HOSPITAL/THE	118.1388	220,000.00	1,511.53	259,905.47		39,905.47
889184AC1	5.325% 11/15/2028 DD 10/25/18	118.1388	220,000.00	1,511.53	259,905.47	0.28	39,905.47

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				Local/Base			Local/Base
80,000.000	TOYOTA MOTOR CREDIT CORP	102.6492	79,967.89	1,047.58	82,119.38		2,151.49
89236TCQ6	2.800% 07/13/2022 DD 07/13/15	102.6492	79,967.89	1,047.58	82,119.38	0.09	2,151.49
245,000.000	TRI-STATE GENERATION AND TRANS	115.1489	283,000.08	1,919.15	282,114.73		-885.35
89566EAH1	4.700% 11/01/2044 DD 05/01/15	115.1489	283,000.08	1,919.15	282,114.73	0.31	-885.35
55,000.000	TRI-STATE GENERATION AND TRANS	107.5959	60,057.94	194.70	59,177.74		-880.20
89566EAK4	4.250% 06/01/2046 DD 05/23/16	107.5959	60,057.94	194.70	59,177.74	0.06	-880.20
140,000.000	TRINITY RAIL LEASING 1A A 144A	100.2894	139,989.38	8.79	140,405.15		415.77
89656GAA2	2.260% 07/19/2051 DD 06/30/21	100.2894	139,989.38	8.79	140,405.15	0.15	415.77
105,000.000	UDR INC	108.2015	104,703.50	1,553.17	113,611.60		8,908.10
90265EAQ3	3.200% 01/15/2030 DD 07/02/19	108.2015	104,703.50	1,553.17	113,611.60	0.12	8,908.10
14,093.750	US AIRWAYS 2011-1 CLASS A PASS	105.5407	13,755.61	192.51	14,874.64		1,119.03
903436AA1	7.125% 04/22/2025 DD 06/28/11	105.5407	13,755.61	192.51	14,874.64	0.02	1,119.03
98,289.540	ITE RAIL FUND LEVERE 1A A 144A	100.5502	98,281.85	12.28	98,830.32		548.47
90352WAD6	2.250% 02/28/2051 DD 02/25/21	100.5502	98,281.85	12.28	98,830.32	0.11	548.47
75,000.000	UNITED RENTALS NORTH AMERICA I	101.7500	75,000.00	1,089.52	76,312.50		1,312.50
911363AM1	3.875% 02/15/2031 DD 08/10/20	101.7500	75,000.00	1,089.52	76,312.50	0.08	1,312.50
380,000.000	U S TREASURY BOND	108.4023	370,772.13	1,213.32	411,928.91		41,156.78
912810RS9	2.500% 05/15/2046 DD 05/15/16	108.4023	370,772.13	1,213.32	411,928.91	0.45	41,156.78
540,000.000	U S TREASURY BOND	118.9609	554,649.67	2,069.02	642,389.07		87,739.40
912810RX8	3.000% 05/15/2047 DD 05/15/17	118.9609	554,649.67	2,069.02	642,389.07	0.70	87,739.40
3,150,000.000	U S TREASURY NOTE	97.1719	3,020,926.88	13,313.54	3,060,914.06		39,987.18
91282CBL4	1.125% 02/15/2031 DD 02/15/21	97.1719	3,020,926.88	13,313.54	3,060,914.06	3.33	39,987.18
315,000.000	UNIV OF CALIFORNIA CA REVENUES	140.8811	412,796.27	2,345.32	443,775.53		30,979.26
91412F7Y7	5.770% 05/15/2043 DD 08/27/09	140.8811	412,796.27	2,345.32	443,775.53	0.48	30,979.26
53,601.940	VSE 2016-A VOI MORTGA A A 144A	100.2490	53,596.42	113.40	53,735.41		138.99
918290AA5	2.540% 07/20/2033 DD 09/20/16	100.2490	53,596.42	113.40	53,735.41	0.06	138.99
210,000.000	VALERO ENERGY CORP	111.7691	208,699.67	2,099.78	234,715.10		26,015.43
91913YAW0	4.000% 04/01/2029 DD 03/25/19	111.7691	208,699.67	2,099.78	234,715.10	0.26	26,015.43
25,000.000	VENTAS REALTY LP	111.7928	24,907.66	476.39	27,948.19		3,040.53
92277GAG2	4.125% 01/15/2026 DD 07/16/15	111.7928	24,907.66	476.39	27,948.19	0.03	3,040.53
170,000.000	VERIZON COMMUNICATIONS INC	119.4464	206,000.66	3,361.28	203,058.81		-2,941.85
92343VCV4	4.272% 01/15/2036 DD 07/15/15	119.4464	206,000.66	3,361.28	203,058.81	0.22	-2,941.85
125,000.000	VERIZON COMMUNICATIONS INC	119.6237	124,713.06	2,193.30	149,529.67		24,816.61
92343VEA8	4.500% 08/10/2033 DD 08/10/17	119.6237	124,713.06	2,193.30	149,529.67	0.16	24,816.61
185,000.000	VISA INC	123.1213	184,800.07	362.61	227,774.37		42,974.30
92826CAE2	4.150% 12/14/2035 DD 12/14/15	123.1213	184,800.07	362.61	227,774.37	0.25	42,974.30

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				Local/Base			Local/Base
50,000.000	WP CAREY INC	112.3777	49,911.12	531.01	56,188.87		6,277.75
92936UAE9	4.250% 10/01/2026 DD 09/12/16	112.3777	49,911.12	531.01	56,188.87	0.06	6,277.75
35,000.000	WRKCO INC	115.7871	34,989.15	122.40	40,525.49		5,536.34
92940PAF1	4.200% 06/01/2032 DD 05/20/19	115.7871	34,989.15	122.40	40,525.49	0.04	5,536.34
95,000.000	WELLS FARGO & CO	107.5375	94,828.77	1,469.50	102,160.59		7,331.82
94974BFN5	4.125% 08/15/2023 DD 08/15/13	107.5375	94,828.77	1,469.50	102,160.59	0.11	7,331.82
150,000.000	WELLS FARGO COMMERCIAL C30 A4	109.4709	154,020.82	458.10	164,206.35		10,185.53
94989NBE6	3.664% 09/15/2058 DD 08/01/15	109.4709	154,020.82	458.10	164,206.35	0.18	10,185.53
175,000.000	WELLS FARGO COMMERCIAL LC22 A4	110.2745	179,920.12	559.80	192,980.43		13,060.31
94989TAZ7	3.839% 09/15/2058 DD 09/01/15	110.2745	179,920.12	559.80	192,980.43	0.21	13,060.31
280,000.000	WELLS FARGO COMMERCIAL C51 A4	102.8881	288,086.74	772.50	288,086.74		0.00
95001VAU4	3.311% 06/15/2052 DD 07/01/19	102.8881	288,086.74	772.50	288,086.74	0.31	0.00
100,000.000	WELLTOWER INC	114.7216	99,970.78	897.28	114,721.60		14,750.82
95040QAD6	4.250% 04/15/2028 DD 04/10/18	114.7216	99,970.78	897.28	114,721.60	0.12	14,750.82
205,000.000	WESTERN MIDSTREAM OPERATING LP	106.7180	205,407.88	4,766.75	218,771.90		13,364.02
958254AF1	4.650% 07/01/2026 DD 07/12/16	106.7180	205,407.88	4,766.75	218,771.90	0.24	13,364.02
125,000.000	WHIRLPOOL CORP	118.5250	123,800.58	2,031.93	148,156.25		24,355.67
963320AW6	4.750% 02/26/2029 DD 02/26/19	118.5250	123,800.58	2,031.93	148,156.25	0.16	24,355.67
85,000.000	WILLIAMS COS INC/THE	109.3768	84,237.51	1,532.85	92,970.25		8,732.74
96950FAQ7	3.900% 01/15/2025 DD 06/27/14	109.3768	84,237.51	1,532.85	92,970.25	0.10	8,732.74
140,000.000	WYNN LAS VEGAS LLC / WYNN 144A	107.6860	144,655.26	2,566.80	150,760.40		6,105.14
983130AV7	5.500% 03/01/2025 DD 02/18/15	107.6860	144,655.26	2,566.80	150,760.40	0.16	6,105.14
34,891.234	ANGEL OAK MORTGAGE T 2 A1 144A	100.7153	35,188.68	106.80	35,140.79		-47.89
03463VAA3	VAR RT 07/27/2048 DD 06/01/18	100.7153	35,188.68	106.80	35,140.79	0.04	-47.89
13,058.580	ANGEL OAK MORTGAGE T 2 A1 144A	101.1693	13,058.51	39.60	13,211.27		152.76
03463WAA1	VAR RT 03/25/2049 DD 03/01/19	101.1693	13,058.51	39.60	13,211.27	0.01	152.76
118,999.990	BX COMMERCIAL MORTG IND B 144A	100.0326	118,999.99	51.46	119,038.83		38.84
056059AG3	VAR RT 11/15/2035 DD 10/31/18	100.0326	118,999.99	51.46	119,038.83	0.13	38.84
250,000.000	BANK OF AMERICA CORP	110.1526	279,809.29	4,008.39	275,381.38		-4,427.91
06051GGR4	VAR RT 07/21/2028 DD 07/21/17	110.1526	279,809.29	4,008.39	275,381.38	0.30	-4,427.91
76,313.670	BRAVO RESIDENTIAL NQM1 A1 144A	100.8845	76,313.63	169.50	76,988.69		675.06
10568HAA3	VAR RT 07/25/2059 DD 07/01/19	100.8845	76,313.63	169.50	76,988.69	0.08	675.06
69,963.050	COLT 2020-1 MORTGAGE 1 A1 144A	100.6240	69,962.38	145.20	70,399.62		437.24
12597KAA7	VAR RT 02/25/2050 DD 01/01/20	100.6240	69,962.38	145.20	70,399.62	0.08	437.24
70,000.000	COMM 2013-CCRE9 MORTGAG CR9 A4	106.2793	71,858.22	253.20	74,395.53		2,537.31
12625UBF9	VAR RT 07/10/2045 DD 07/01/13	106.2793	71,858.22	253.20	74,395.53	0.08	2,537.31

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				Local/Base			Local/Base
300,000.000	CITIGROUP INC	111.3482	298,939.13	5,548.68	334,044.59		35,105.46
172967LD1	VAR RT 01/10/2028 DD 01/10/17	111.3482	298,939.13	5,548.68	334,044.59	0.36	35,105.46
140,000.000	CITIGROUP INC	106.0242	151,098.38	649.50	148,433.85		-2,664.53
17308CC53	VAR RT 11/05/2030 DD 11/05/19	106.0242	151,098.38	649.50	148,433.85	0.16	-2,664.53
54,749.218	COLT 2019-4 MORTGAGE 4 A1 144A	100.3773	54,748.82	117.82	54,955.80		206.98
196860AA8	VAR RT 11/25/2049 DD 09/01/19	100.3773	54,748.82	117.82	54,955.80	0.06	206.98
86,000.000	FREMF 2014-K40 MORT K40 B 144A	109.3362	90,851.10	293.82	94,029.11		3,178.01
30285FAE9	VAR RT 11/25/2047 DD 11/01/14	109.3362	90,851.10	293.82	94,029.11	0.10	3,178.01
295,000.000	FHLMC MULTICLASS MTG K063 A2	111.6334	300,327.24	843.30	329,318.59		28,991.35
3137BVZ82	VAR RT 01/25/2027 DD 03/01/17	111.6334	300,327.24	843.30	329,318.59	0.36	28,991.35
250,000.000	FHLMC MULTICLASS MTG KW02 A2	110.8411	254,476.13	699.90	277,102.83		22,626.70
3137BWF9	VAR RT 12/25/2026 DD 03/01/17	110.8411	254,476.13	699.90	277,102.83	0.30	22,626.70
143,987.670	GCAT 2019-NQM3 TR NQM3 A1 144A	102.3866	143,984.46	322.20	147,424.05		3,439.59
36167VAA2	VAR RT 11/25/2059 DD 11/01/19	102.3866	143,984.46	322.20	147,424.05	0.16	3,439.59
117,968.050	GS MORTGAGE-BACKED PJ4 A2 144A	101.7235	121,505.69	294.90	120,001.23		-1,504.46
36259VAB9	VAR RT 01/25/2051 DD 09/01/20	101.7235	121,505.69	294.90	120,001.23	0.13	-1,504.46
186,193.460	GS MORTGAGE-BACKED SECU PJ5 A2	102.2045	191,873.17	465.60	190,298.09		-1,575.08
36260DAB6	VAR RT 03/27/2051 DD 10/01/20	102.2045	191,873.17	465.60	190,298.09	0.21	-1,575.08
300,000.000	GOLDMAN SACHS GROUP INC/THE	114.1422	301,071.32	2,111.56	342,426.71		41,355.39
38141GWZ3	VAR RT 05/01/2029 DD 04/23/18	114.1422	301,071.32	2,111.56	342,426.71	0.37	41,355.39
350,000.000	JP MORGAN MORTGAGE 2 A5A 144A	101.7118	359,864.32	875.10	355,991.37		-3,872.95
46591TAJ3	VAR RT 07/25/2050 DD 02/01/20	101.7118	359,864.32	875.10	355,991.37	0.39	-3,872.95
263,608.720	JP MORGAN MORTGAGE T 1 A3 144A	101.9063	274,215.11	549.30	268,633.89		-5,581.22
46592EAC0	VAR RT 06/25/2051 DD 01/01/21	101.9063	274,215.11	549.30	268,633.89	0.29	-5,581.22
291,794.300	JP MORGAN MORTGAGE T 3 A3 144A	101.7838	301,203.00	608.01	296,999.33		-4,203.67
46592KAC6	VAR RT 07/01/2051 DD 02/01/21	101.7838	301,203.00	608.01	296,999.33	0.32	-4,203.67
303,715.840	JP MORGAN MORTGAGE T 7 A3 144A	101.7838	308,783.13	632.70	309,133.52		350.39
46592NAC0	VAR RT 11/25/2051 DD 05/01/21	101.7838	308,783.13	632.70	309,133.52	0.34	350.39
41,054.440	JP MORGAN CHASE COMMERC C13 A4	105.8187	41,420.81	136.50	43,443.25		2,022.44
46640JAR8	VAR RT 01/15/2046 DD 07/01/13	105.8187	41,420.81	136.50	43,443.25	0.05	2,022.44
280,000.000	JPMORGAN CHASE & CO	110.1799	274,302.40	4,331.23	308,503.74		34,201.34
46647PAM8	VAR RT 01/23/2029 DD 01/23/18	110.1799	274,302.40	4,331.23	308,503.74	0.34	34,201.34
225,000.000	JP MORGAN MORTGAGE 1 A5A 144A	102.0939	229,851.65	562.50	229,711.19		-140.46
46651XAK8	VAR RT 06/25/2050 DD 01/01/20	102.0939	229,851.65	562.50	229,711.19	0.25	-140.46
300,000.000	MORGAN STANLEY	117.2513	309,509.68	5,859.71	351,753.82		42,244.14
6174468G7	VAR RT 01/23/2030 DD 01/23/19	117.2513	309,509.68	5,859.71	351,753.82	0.38	42,244.14

HB7F1000002 - GOODWIN CORE PLUS BD

6/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,329.600	NEW RESIDENTIAL M NQM4 A1 144A	100.9841	70,329.65	146.10	71,021.69		692.04
64828EAA3	VAR RT 09/25/2059 DD 09/01/19	100.9841	70,329.65	146.10	71,021.69	0.08	692.04
282,364.990	NEW RESIDENTIAL MOR 4A B1 144A	109.7840	293,927.49	941.10	309,991.69		16,064.20
64830WAQ4	VAR RT 12/25/2058 DD 07/01/19	109.7840	293,927.49	941.10	309,991.69	0.34	16,064.20
260,000.000	PROVIDENT FUNDING MO 1 A4 144A	101.0489	265,365.53	650.10	262,727.24		-2,638.29
743874AG4	VAR RT 02/25/2050 DD 02/01/20	101.0489	265,365.53	650.10	262,727.24	0.29	-2,638.29
42,230.490	SG RESIDENTIAL MORTG 3 A1 144A	100.4366	42,229.83	95.10	42,414.87		185.04
78432BAA7	VAR RT 09/25/2059 DD 10/01/19	100.4366	42,229.83	95.10	42,414.87	0.05	185.04
140,000.000	SOFI PROFESSIONAL LOA E B 144A	102.9965	137,835.58	80.28	144,195.14		6,359.56
78470RAD9	VAR RT 07/25/2040 DD 11/22/16	102.9965	137,835.58	80.28	144,195.14	0.16	6,359.56
6,235.023	TOWD POINT MORTGAGE 4 A1 144A	103.4123	6,295.16	15.21	6,447.78		152.62
89178BAA2	VAR RT 10/25/2059 DD 10/01/19	103.4123	6,295.16	15.21	6,447.78	0.01	152.62
50,781.480	VERUS SECURITIZATION 1 A1 144A	101.2965	50,781.10	102.10	51,439.87		658.77
92536PAA2	VAR RT 01/25/2060 DD 01/01/20	101.2965	50,781.10	102.10	51,439.87	0.06	658.77
92,684.620	VERUS SECURITIZATION 4 A1 144A	101.6717	92,684.62	204.00	94,234.05		1,549.43
92537KAA2	VAR RT 11/25/2059 DD 10/01/19	101.6717	92,684.62	204.00	94,234.05	0.10	1,549.43
425.120	WFRBS COMMERCIAL MO C4 A4 144A	99.9599	456.91	1.80	424.95		-31.96
92936CAJ8	VAR RT 06/15/2044 DD 08/01/11	99.9599	456.91	1.80	424.95	0.00	-31.96
270,000.000	WELLS FARGO & CO	106.0030	289,753.33	1,317.19	286,208.10		-3,545.23
95000U2G7	VAR RT 10/30/2030 DD 10/31/19	106.0030	289,753.33	1,317.19	286,208.10	0.31	-3,545.23
400,000.000	WELLS FARGO MORTGAGE 1 A5 144A	102.5202	410,629.02	999.90	410,080.92		-548.10
95002KAE3	VAR RT 12/25/2049 DD 02/01/20	102.5202	410,629.02	999.90	410,080.92	0.45	-548.10
210,000.000	WESTINGHOUSE AIR BRAKE TECHNOL	116.0924	209,820.84	3,073.92	243,794.13		33,973.29
960386AM2	VAR RT 09/15/2028 DD 09/14/18	116.0924	209,820.84	3,073.92	243,794.13	0.27	33,973.29
25,000.000	TRAVEL + LEISURE CO	112.7400	24,993.49	412.44	28,185.00		3,191.51
98310WAM0	VAR RT 10/01/2025 DD 09/15/15	112.7400	24,993.49	412.44	28,185.00	0.03	3,191.51
3,075,000.000	U S TREASURY BD PRIN STRIP	58.2571	2,007,849.50	0.00	1,791,406.04		-216,443.46
912803EV1	0.000% 11/15/2046 DD 11/15/16	58.2571	2,007,849.50	0.00	1,791,406.04	1.95	-216,443.46
9,325.000	ISHARES IBOXX HIGH YLD CORP	88.0400	799,684.03	0.00	820,973.00		21,288.97
464288513		88.0400	799,684.03	0.00	820,973.00	0.89	21,288.97
78,584.000	VANECK FALLEN ANGEL HIGH YLD	32.9000	2,220,135.84	0.00	2,585,413.60		365,277.76
92189F437		32.9000	2,220,135.84	0.00	2,585,413.60	2.81	365,277.76
SUBTOTAL UNITED STATES			81,561,089.83	489,932.42	84,978,902.18		3,417,812.35
			81,561,089.83	489,932.42	84,978,902.18	92.32	3,417,812.35
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			86,237,632.70	539,426.32	89,922,513.00		3,684,880.30
			86,237,632.70	539,426.32	89,922,513.00	97.69	3,684,880.30
TOTAL FIXED INCOME SECURITIES			86,237,632.70	539,426.32	89,922,513.00	97.69	3,684,880.30
PREFERRED SECURITIES							

HB7F10000002 - GOODWIN CORE PLUS BD
6/30/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
U.S. DOLLAR							
UNITED STATES							
245,000.000	HSB GROUP INC	91.1017	218,116.24	573.16	223,199.17		5,082.93
40428NAC3	VAR RT 07/15/2027 DD 10/15/97	91.1017	218,116.24	573.16	223,199.17	0.24	5,082.93
TOTAL ASSETS - BASE:		<u><u>88,262,207.97</u></u>	<u><u>540,004.59</u></u>	<u><u>91,952,171.20</u></u>	<u><u>99.91</u></u>	<u><u>3,689,963.23</u></u>	
NET ASSETS - BASE:				<u><u>92,492,175.79</u></u>			



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DECATUR U.S. ESG ENHANCED EQUITY
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11,555.65	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	11,555.65	11,555.65	2	0.00
		11,555.65	11,555.65	2	0.00
COMMON STOCK					
16	CUSIP # 001055102 AFLAC INC	858.56	816.39	0	0.00
37	CUSIP # 002824100 ABBOTT LABORATORIES	4,289.41	3,450.17	1	0.00
34	CUSIP # 00287Y109 ABBVIE INC	3,829.76	3,290.55	1	0.00
16	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	1,527.04	957.77	0	0.00
9	CUSIP # 00724F101 ADOBE SYSTEMS INC	5,270.76	2,821.52	1	0.00
25	CUSIP # 007903107 ADVANCED MICRO DEVICES	2,348.25	1,115.03	0	0.00
5	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	739.05	446.43	0	0.00
3	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	863.04	685.43	0	4.50
3	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	551.13	378.09	0	0.00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	611.00	275.18	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 020002101 ALLSTATE CORPORATION	782.64	705.12	0	4.86
6	CUSIP # 02079K107 ALPHABET INC CL C	15,037.92	8,253.02	2	0.00
6	CUSIP # 02079K305 ALPHABET INC	14,650.74	8,267.30	2	0.00
30	CUSIP # 02209S103 ALTRIA GROUP INC	1,430.40	1,554.45	0	25.80
7	CUSIP # 023135106 AMAZON.COM INC	24,081.12	13,932.60	4	0.00
9	CUSIP # 025537101 AMERICAN ELECTRIC POWER	761.31	757.94	0	0.00
11	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	1,817.53	1,284.05	0	0.00
15	CUSIP # 026874784 AMERICAN INTERNATIONAL GROUP INC	714.00	703.65	0	0.00
7	CUSIP # 03027X100 AMERICAN TOWER CORP	1,890.98	1,472.50	0	8.89
3	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	462.39	342.36	0	0.00
2	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	497.76	250.58	0	0.00
5	CUSIP # 031100100 AMETEK INC	667.50	419.03	0	0.00
11	CUSIP # 031162100 AMGEN INC	2,681.25	2,260.68	0	0.00
10	CUSIP # 032095101 AMPHENOL CORP CL A	684.10	511.32	0	1.45

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 032654105 ANALOG DEVICES INC	1,032.96	751.04	0	0.00
2	CUSIP # 03662Q105 ANSYS INC	694.12	511.70	0	0.00
5	CUSIP # 036752103 ANTHEM INC	1,909.00	1,441.68	0	0.00
272	CUSIP # 037833100 APPLE INC	37,253.12	14,896.79	6	0.00
16	CUSIP # 038222105 APPLIED MATERIALS INC	2,278.40	1,001.29	0	0.00
9	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	545.40	389.22	0	0.00
4	CUSIP # 052769106 AUTODESK INC	1,167.60	744.83	0	0.00
8	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,588.96	1,320.03	0	7.44
4	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	834.76	772.56	0	6.36
12	CUSIP # 058498106 BALL CORPORATION	972.24	908.56	0	0.00
139	CUSIP # 060505104 BANK OF AMERICA CORP	5,730.97	3,849.40	1	0.00
14	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	717.22	680.05	0	0.00
9	CUSIP # 071813109 BAXTER INTERNATIONAL INC	724.50	732.69	0	2.52
7	CUSIP # 075887109 BECTON DICKINSON AND CO	1,702.33	1,716.18	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	9,449.28	6,798.64	2	0.00
4	CUSIP # 086516101 BEST BUY INC	459.92	325.01	0	2.80
3	CUSIP # 09062X103 BIOGEN IDEC INC	1,038.81	712.32	0	0.00
3	CUSIP # 09247X101 BLACKROCK INC	2,624.91	1,599.89	0	0.00
1	CUSIP # 09857L108 BOOKING HOLDINGS INC	2,188.09	2,344.92	0	0.00
32	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	1,368.32	1,237.19	0	0.00
38	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	2,539.16	2,377.82	0	0.00
7	CUSIP # 11135F101 BROADCOM INC	3,337.88	3,202.85	1	0.00
6	CUSIP # 12504L109 CBRE GROUP INC	514.38	331.99	0	0.00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	349.30	193.54	0	0.00
6	CUSIP # 125523100 CIGNA CORP	1,422.42	1,474.68	0	0.00
6	CUSIP # 12572Q105 CME GROUP INC	1,276.08	982.93	0	0.00
75	CUSIP # 126408103 CSX CORP	2,406.00	2,124.16	0	0.00
28	CUSIP # 126650100 CVS HEALTH CORP	2,336.32	1,795.30	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	684 . 10	453 . 79	0	0 . 00
3	CUSIP # 143130102 CARMAX INC	387 . 45	285 . 23	0	0 . 00
16	CUSIP # 14448C104 CARRIER GLOBAL CORP	777 . 60	676 . 16	0	1 . 92
9	CUSIP # 149123101 CATERPILLAR INC	1,958 . 67	1,172 . 65	0	0 . 00
11	CUSIP # 15135B101 CENTENE CORPORATION	802 . 23	667 . 82	0	0 . 00
7	CUSIP # 156782104 CERNER CORP	547 . 12	457 . 36	0	1 . 54
3	CUSIP # 16119P108 CHARTER COMMUNICATIONS INC	2,164 . 35	1,905 . 00	0	0 . 00
30	CUSIP # 166764100 CHEVRON CORP	3,142 . 20	2,664 . 60	1	0 . 00
1	CUSIP # 169656105 CHIPOTLE MEXICAN GRILL CL A	1,550 . 34	1,405 . 80	0	0 . 00
75	CUSIP # 17275R102 CISCO SYSTEMS INC	3,975 . 00	4,009 . 75	1	0 . 00
1	CUSIP # 172908105 CINTAS CORP	382 . 00	234 . 98	0	0 . 00
42	CUSIP # 172967424 CITIGROUP INC NEW	2,971 . 50	2,630 . 40	0	0 . 00
2	CUSIP # 189054109 CLOROX COMPANY	359 . 82	319 . 52	0	0 . 00
64	CUSIP # 191216100 COCA-COLA CO	3,463 . 04	3,073 . 45	1	26 . 88

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	692.60	568.10	0	0.00
15	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	1,220.25	1,064.04	0	0.00
77	CUSIP # 20030N101 COMCAST CORP	4,390.54	3,140.18	1	0.00
23	CUSIP # 20825C104 CONOCO/PHILLIPS	1,400.70	1,455.55	0	0.00
6	CUSIP # 209115104 CONSOLIDATED EDISON INC	430.32	507.28	0	0.00
4	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	935.56	807.64	0	0.00
4	CUSIP # 217204106 COPART INC	527.32	331.16	0	0.00
13	CUSIP # 219350105 CORNING INC	531.70	484.09	0	0.00
16	CUSIP # 22052L104 CORTEVA INC	709.60	757.76	0	0.00
7	CUSIP # 22160K105 COSTCO WHOLESALE CORP	2,769.69	1,807.50	0	0.00
7	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	1,365.70	958.80	0	0.00
2	CUSIP # 231021106 CUMMINS INC	487.62	314.90	0	0.00
8	CUSIP # 23331A109 D R HORTON INC	722.96	408.33	0	0.00
4	CUSIP # 233331107 DTE ENERGY CO	518.40	492.13	0	4.34

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 235851102 DANAHER CORP	3,488.68	2,038.77	1	2.73
5	CUSIP # 244199105 DEERE & CO	1,763.55	788.91	0	4.50
12	CUSIP # 247361702 DELTA AIR LINES INC	519.12	605.33	0	0.00
2	CUSIP # 252131107 DEXCOM INC	854.00	468.36	0	0.00
6	CUSIP # 253868103 DIGITAL REALTY TRUST INC	902.76	778.06	0	0.00
33	CUSIP # 254687106 DISNEY WALT	5,800.41	3,704.78	1	0.00
5	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	591.45	361.42	0	0.00
5	CUSIP # 256677105 DOLLAR GENERAL CORP	1,081.95	959.78	0	0.00
4	CUSIP # 256746108 DOLLAR TREE INC	398.00	398.68	0	0.00
16	CUSIP # 25746U109 DOMINION RESOURCES INC	1,177.12	1,246.25	0	0.00
16	CUSIP # 260557103 DOW INC	1,012.48	1,030.40	0	0.00
17	CUSIP # 26441C204 DUKE ENERGY CORPORATION	1,678.24	1,586.54	0	0.00
13	CUSIP # 26614N102 DUPONT DE NEMOURS INC	1,006.33	1,023.36	0	0.00
15	CUSIP # 26875P101 EOG RESOURCES INC	1,251.60	1,266.08	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 278642103 EBAY INC	912.73	771.55	0	0.00
6	CUSIP # 278865100 ECOLAB INC	1,235.82	1,121.20	0	2.88
9	CUSIP # 281020107 EDISON INTERNATIONAL	520.38	568.53	0	0.00
12	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	1,242.84	798.40	0	0.00
5	CUSIP # 285512109 ELECTRONIC ARTS INC	719.15	655.95	0	0.00
10	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	962.40	681.80	0	0.00
2	CUSIP # 29444U700 EQUINIX INC	1,605.20	1,129.72	0	0.00
11	CUSIP # 29476L107 EQUITY RESIDENTIAL	847.00	794.55	0	6.63
2	CUSIP # 29786A106 ETSY INC	411.68	213.87	0	0.00
6	CUSIP # 30040W108 EVERSOURCE ENERGY	481.44	464.14	0	0.00
18	CUSIP # 30161N101 EXELON CORPORATION	797.58	851.33	0	0.00
4	CUSIP # 30212P303 EXPEDIA INC	654.84	559.03	0	0.00
79	CUSIP # 30231G102 EXXON MOBIL CORPORATION	4,983.32	3,626.68	1	0.00
27	CUSIP # 30303M102 FACEBOOK INC	9,388.17	5,906.36	2	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 311900104 FASTENAL COMPANY	468.00	285.48	0	0.00
5	CUSIP # 31428X106 FEDEX CORPORATION	1,491.65	949.95	0	3.75
11	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	1,558.37	1,464.37	0	0.00
11	CUSIP # 316773100 FIFTH THIRD BANCORP	420.53	273.58	0	2.97
3	CUSIP # 33616C100 FIRST REPUBLIC BANK	561.51	301.21	0	0.00
11	CUSIP # 337738108 FISERV INC	1,175.79	1,087.81	0	0.00
1	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	256.06	279.69	0	0.00
58	CUSIP # 345370860 FORD MOTOR COMPANY	861.88	486.30	0	0.00
2	CUSIP # 34959E109 FORTINET INC	476.38	170.98	0	0.00
6	CUSIP # 34959J108 FORTIVE CORP	418.44	138.54	0	0.00
24	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	890.64	291.98	0	0.00
3	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	420.24	254.97	0	0.00
1	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	46.33	37.42	0	0.00
6	CUSIP # 369550108 GENERAL DYNAMICS CORP	1,129.56	986.55	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
163	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	2,193.98	1,559.16	0	1.63
12	CUSIP # 370334104 GENERAL MILLS INC	731.16	644.69	0	0.00
19	CUSIP # 37045V100 GENERAL MOTORS CO	1,124.23	675.07	0	0.00
32	CUSIP # 375558103 GILEAD SCIENCES, INC	2,203.52	2,093.47	0	0.00
6	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,125.24	990.15	0	0.00
6	CUSIP # 40412C101 HCA HOLDINGS INC	1,240.44	960.42	0	0.00
25	CUSIP # 40434L105 HP INC	754.75	537.21	0	4.85
6	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	371.82	271.94	0	2.10
3	CUSIP # 427866108 HERSHEY CO	522.54	387.21	0	0.00
4	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	482.48	347.79	0	0.00
19	CUSIP # 437076102 HOME DEPOT INC	6,058.91	4,066.48	1	0.00
12	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2,632.20	1,881.26	0	0.00
2	CUSIP # 444859102 HUMANA INC	885.44	536.06	0	1.40
2	CUSIP # 45168D104 IDEXX LABORATORIES INC	1,263.10	689.65	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	1,117.80	751.08	0	5.70
3	CUSIP # 452327109 ILLUMINA INC	1,419.63	1,168.50	0	0.00
76	CUSIP # 458140100 INTEL CORPORATION	4,266.64	4,235.41	1	0.00
11	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	1,305.70	920.43	0	0.00
15	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	2,198.85	2,115.25	0	0.00
5	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	747.00	675.38	0	3.85
7	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	429.17	304.49	0	0.00
4	CUSIP # 461202103 INTUIT INC	1,960.68	1,062.93	0	0.00
2	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,839.28	1,183.63	0	0.00
3	CUSIP # 46266C105 IQVIA HOLDINGS INC	726.96	476.80	0	0.00
59	CUSIP # 46625H100 JP MORGAN CHASE & CO	9,176.86	6,261.85	1	0.00
15	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,471.10	2,078.89	0	0.00
3	CUSIP # 482480100 KLA-TENCOR CORP	972.63	556.54	0	0.00
3	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	850.11	633.18	0	1.62

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4	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	617.64	413.11	0	0.00
4	CUSIP # 494368103 KIMBERLY-CLARK CORP	535.12	532.93	0	4.56
16	CUSIP # 500754106 THE KRAFT HEINZ CO	652.48	548.83	0	0.00
12	CUSIP # 501044101 KROGER COMPANY	459.72	291.29	0	0.00
3	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	648.45	608.34	0	0.00
3	CUSIP # 50540R409 LABORATORY CORP AMERICA	827.55	654.70	0	0.00
3	CUSIP # 512807108 LAM RESEARCH CORPORATION	1,952.10	932.87	0	3.90
4	CUSIP # 518439104 LAUDER ESTEE COMPANIES	1,272.32	750.32	0	0.00
7	CUSIP # 526057104 LENNAR CORPORATION	695.45	457.04	0	0.00
19	CUSIP # 532457108 LILLY ELI & COMPANY	4,360.88	2,953.15	1	0.00
6	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	2,270.10	2,051.42	0	0.00
14	CUSIP # 548661107 LOWES COS INC	2,715.58	1,810.90	0	0.00
1	CUSIP # 55354G100 MSCI INC A	533.08	191.79	0	0.00
10	CUSIP # 56585A102 MARATHON PETROLEUM CORP	604.20	558.36	0	0.00

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9	CUSIP # 571748102 MARSH & MCLENNAN COS INC	1,266.12	895.97	0	0.00
5	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	682.60	556.36	0	0.00
16	CUSIP # 57636Q104 MASTERCARD INC	5,841.44	4,117.77	1	0.00
5	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	526.80	343.37	0	0.00
5	CUSIP # 579780206 MCCORMICK & CO	441.60	413.20	0	0.00
14	CUSIP # 580135101 MCDONALDS CORPORATION	3,233.86	2,633.16	1	0.00
4	CUSIP # 58155Q103 MCKESSON CORPORATION	764.96	580.24	0	1.68
59	CUSIP # 58933Y105 MERCK & CO INC	4,588.43	4,720.29	1	38.35
11	CUSIP # 59156R108 METLIFE INC	658.35	457.68	0	0.00
125	CUSIP # 594918104 MICROSOFT CORPORATION	33,862.50	15,773.01	5	0.00
4	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	598.96	404.12	0	0.00
19	CUSIP # 595112103 MICRON TECHNOLOGY INC	1,614.62	864.69	0	0.00
32	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,998.08	1,670.20	0	10.08
7	CUSIP # 61174X109 MONSTER BEVERAGE CORP	639.45	454.78	0	0.00

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3	CUSIP # 615369105 MOODYS CORP	1,087.11	656.24	0	0.00
33	CUSIP # 617446448 MORGAN STANLEY	3,025.77	1,807.68	0	0.00
3	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	650.55	443.43	0	2.13
8	CUSIP # 64110L106 NETFLIX INC	4,225.68	4,087.28	1	0.00
13	CUSIP # 651639106 NEWMONT MINING CORP	823.94	522.66	0	0.00
37	CUSIP # 65339F101 NEXTERA ENERGY INC	2,711.36	2,174.69	0	0.00
26	CUSIP # 654106103 NIKE INC CLASS B	4,016.74	3,422.90	1	7.15
8	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	2,123.28	1,927.21	0	0.00
4	CUSIP # 665859104 NORTHERN TRUST CORPORATION	462.48	405.92	0	2.80
4	CUSIP # 666807102 NORTHROP GRUMMAN CORP	1,453.72	1,189.98	0	0.00
5	CUSIP # 670346105 NUCOR CORPORATION	479.65	286.35	0	2.03
9	CUSIP # 67066G104 NVIDIA CORP	7,200.90	1,778.86	1	1.44
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	566.21	385.50	0	0.00
21	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	656.67	954.41	0	0.21

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4	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	1,015.20	803.56	0	0.00
8	CUSIP # 682680103 ONEOK INC	445.12	465.57	0	0.00
43	CUSIP # 68389X105 ORACLE CORP	3,347.12	2,500.94	1	0.00
5	CUSIP # 68622V106 ORGANON AND CO	151.30	38.32	0	0.00
12	CUSIP # 68902V107 OTIS WORLDWIDE CORP	981.24	808.41	0	0.00
7	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	1,335.32	852.11	0	0.00
3	CUSIP # 693506107 PPG INDUSTRIES INC	509.31	318.84	0	0.00
17	CUSIP # 69351T106 PPL CORPORATION	475.49	529.49	0	7.06
6	CUSIP # 693718108 PACCAR INC	535.50	437.35	0	0.00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	614.22	330.24	0	0.00
6	CUSIP # 704326107 PAYCHEX INC	643.80	516.80	0	0.00
24	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	6,995.52	3,362.87	1	0.00
23	CUSIP # 713448108 PEPSICO INC	3,407.91	2,893.24	1	0.00
131	CUSIP # 717081103 PFIZER INC	5,129.96	4,633.35	1	0.00

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26	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	2,576.86	1,952.72	0	31.20
9	CUSIP # 718546104 PHILLIPS 66	772.38	815.28	0	0.00
4	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	650.08	542.84	0	2.24
4	CUSIP # 74144T108 T ROWE PRICE GROUP INC	791.88	419.52	0	12.00
43	CUSIP # 742718109 PROCTER & GAMBLE CO	5,801.99	4,774.17	1	0.00
13	CUSIP # 743315103 PROGRESSIVE CORP	1,276.73	1,025.42	0	0.00
16	CUSIP # 74340W103 PROLOGIS INC	1,912.48	1,353.67	0	0.00
11	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	1,127.17	1,009.32	0	0.00
9	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	537.66	539.17	0	0.00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	902.07	662.17	0	0.00
22	CUSIP # 747525103 QUALCOMM INC	3,144.46	2,152.52	1	0.00
34	CUSIP # 75513E101 RAYTHEON TECHNOLOGIES CORP	2,900.54	2,643.50	0	0.00
7	CUSIP # 756109104 REALTY INCOME CORP	467.18	494.55	0	1.65
2	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	1,117.08	873.90	0	0.00

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3	CUSIP # 761152107 RESMED INC	739 . 56	572 . 70	0	0 . 00
2	CUSIP # 773903109 ROCKWELL AUTOMATION	572 . 04	333 . 42	0	0 . 00
3	CUSIP # 776696106 ROPER INDUSTRIES INC	1 , 410 . 60	1 , 128 . 02	0	0 . 00
6	CUSIP # 778296103 ROSS STORES INC	744 . 00	552 . 52	0	0 . 00
4	CUSIP # 78409V104 S&P GLOBAL INC	1 , 641 . 80	822 . 12	0	0 . 00
2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	637 . 40	505 . 84	0	0 . 00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	556 . 43	216 . 97	0	0 . 00
18	CUSIP # 79466L302 SALESFORCE.COM INC	4 , 396 . 86	2 , 998 . 39	1	0 . 00
35	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	2 , 548 . 35	1 , 711 . 29	0	0 . 00
7	CUSIP # 816851109 SEMPRA ENERGY	927 . 36	896 . 75	0	0 . 00
4	CUSIP # 81762P102 SERVICENOW INC	2 , 198 . 20	1 , 285 . 50	0	0 . 00
3	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	817 . 35	573 . 88	0	0 . 00
8	CUSIP # 828806109 SIMON PROPERTY GROUP INC	1 , 043 . 84	1 , 221 . 12	0	0 . 00
3	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	575 . 25	385 . 20	0	0 . 00

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21	CUSIP # 842587107 SOUTHERN COMPANY	1,270.71	1,187.02	0	0.00
12	CUSIP # 844741108 SOUTHWEST AIRLINES	637.08	412.56	0	0.00
4	CUSIP # 854502101 STANLEY BLACK & DECKER INC	819.96	604.28	0	0.00
20	CUSIP # 855244109 STARBUCKS CORP	2,236.20	1,491.08	0	0.00
6	CUSIP # 857477103 STATE STREET CORP	493.68	407.85	0	3.12
6	CUSIP # 863667101 STRYKER CORP	1,558.38	1,197.75	0	3.78
3	CUSIP # 871607107 SYNOPSIS INC	827.37	459.85	0	0.00
9	CUSIP # 87165B103 SYNCHRONY FINANCIAL	436.68	286.13	0	0.00
10	CUSIP # 871829107 SYSCO CORPORATION	777.50	720.76	0	0.00
20	CUSIP # 872540109 TJX COMPANIES INC	1,348.40	1,104.63	0	0.00
14	CUSIP # 872590104 T-MOBILE US INC	2,027.62	1,725.36	0	0.00
9	CUSIP # 87612E106 TARGET CORPORATION	2,175.66	913.47	0	0.00
13	CUSIP # 88160R101 TESLA MOTORS INC	8,836.10	2,329.07	1	0.00
16	CUSIP # 882508104 TEXAS INSTRUMENTS INC	3,076.80	2,014.62	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	3,026.82	1,800.65	0	1.56
12	CUSIP # 88579Y101 3M COMPANY	2,383.56	2,351.52	0	0.00
2	CUSIP # 893641100 TRANSDIGM GROUP INC	1,294.58	1,030.75	0	0.00
5	CUSIP # 89417E109 TRAVELERS COS INC	748.55	654.34	0	0.00
29	CUSIP # 89832Q109 TRUIST FINANCIAL CORP	1,609.50	1,684.47	0	0.00
5	CUSIP # 902494103 TYSON FOODS INC CL A	368.80	350.56	0	0.00
27	CUSIP # 902973304 US BANCORP	1,538.19	1,368.31	0	11.34
13	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,703.61	1,422.09	0	0.00
1	CUSIP # 911363109 UNITED RENTALS, INC	319.01	131.35	0	0.00
16	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	6,407.04	4,019.12	1	0.00
5	CUSIP # 918204108 VF CORP	410.20	429.91	0	0.00
7	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	546.56	550.17	0	0.00
1	CUSIP # 92339V308 VEREIT INC	45.93	45.97	0	0.46
125	CUSIP # 92343V104 VERIZON COMMUNICATIONS	7,003.75	7,340.71	1	0.00

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3	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	524.16	430.93	0	0.00
5	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	1,008.15	1,036.94	0	0.00
1	CUSIP # 92556V106 VIATRIS INC	14.29	39.05	0	0.00
25	CUSIP # 92826C839 VISA INC CL A	5,845.50	4,091.13	1	0.00
6	CUSIP # 929160109 VULCAN MATERIALS CO	1,044.42	806.88	0	0.00
6	CUSIP # 92939U106 WEC ENERGY GROUP INC	533.70	500.19	0	0.00
23	CUSIP # 931142103 WAL-MART STORES INC	3,243.46	2,481.26	1	0.00
13	CUSIP # 94106L109 WASTE MANAGEMENT INC	1,821.43	1,525.10	0	0.00
86	CUSIP # 949746101 WELLS FARGO & COMPANY	3,894.94	3,326.05	1	0.00
16	CUSIP # 95040Q104 WELLTOWER INC	1,329.60	1,191.13	0	0.00
12	CUSIP # 962166104 WEYERHAUSER CO	413.04	303.21	0	0.00
42	CUSIP # 969457100 WILLIAMS COS INC	1,115.10	1,002.91	0	0.00
10	CUSIP # 98389B100 XCEL ENERGY INC	658.80	604.35	0	4.58
4	CUSIP # 983919101 XILINX INC	578.56	473.15	0	0.00

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5	CUSIP # 988498101 YUM BRANDS INC	575 . 15	482 . 34	0	0 . 00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	529 . 49	207 . 68	0	0 . 00
4	CUSIP # 98956P102 ZIMMER HOLDINGS INC	643 . 28	493 . 62	0	0 . 96
8	CUSIP # 98978V103 ZOETIS INC	1 , 490 . 88	987 . 24	0	0 . 00
4	CUSIP # G0403H108 AON PLC	955 . 04	935 . 76	0	0 . 00
16	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	1 , 098 . 08	683 . 06	0	4 . 32
		577 , 880 . 73	399 , 968 . 86	94	302 . 51
	FOREIGN STOCK				
44	CUSIP # 806857108 SCHLUMBERGER LTD	1 , 408 . 44	1 , 433 . 96	0	5 . 50
5	CUSIP # G29183103 EATON CORP PLC	740 . 90	410 . 23	0	0 . 00
26	CUSIP # G5960L103 MEDTRONIC PLC	3 , 227 . 38	2 , 543 . 77	1	16 . 38
4	CUSIP # G8994E103 TRANE TECHNOLOGIES PLC	736 . 56	665 . 76	0	0 . 00
6	CUSIP # H84989104 TE CONNECTIVITY LTD	811 . 26	767 . 10	0	0 . 00
		6 , 924 . 54	5 , 820 . 82	1	21 . 88
	MUTUAL FUNDS - EQUITY				

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42	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	17,978.52	17,605.98	3	57.79
		17,978.52	17,605.98	3	57.79
COMMON TRUST FUNDS - FIXED INCOME					
1,414.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,414.55	1,414.55	0	0.00
		1,414.55	1,414.55	0	0.00
RIGHTS AND WARRANTS					
1	CUSIP # 674599162 OCCIDENTAL PETROLEUM CORPORATION WARRANTS	13.91	0.00	0	0.00
		13.91	0.00	0	0.00



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THE DGI GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
383,223.72	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	383,223.72	383,223.72	1	0.00
		383,223.72	383,223.72	1	0.00
COMMON STOCK					
18,661	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	2,175,872.60	1,465,275.22	5	0.00
11,978	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,014,536.60	679,988.41	2	0.00
3,646	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,227,706.00	658,363.83	5	0.00
2,330	CUSIP # 040413106 ARISTA NETWORKS INC	844,182.30	601,116.49	2	0.00
6,020	CUSIP # 052769106 AUTODESK INC	1,757,238.00	513,253.16	4	0.00
57,057	CUSIP # 127097103 CABOT OIL & GAS CORP	996,215.22	956,003.26	2	0.00
13,125	CUSIP # 192422103 COGNEX CORPORATION	1,103,156.25	634,736.67	2	0.00
1,310	CUSIP # 229899109 CULLEN FROST BANKERS INC	146,720.00	82,367.82	0	0.00
7,747	CUSIP # 248019101 DELUXE CORP	370,074.19	340,493.04	1	0.00
17,404	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,710,639.16	1,119,243.79	4	0.00

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THE DGI GROWTH FUND

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56,437	CUSIP # 371901109 GENTEX CORP	1,867,500.33	1,471,972.67	4	0.00
6,878	CUSIP # 37253A103 GENTHERM INC	488,681.90	244,528.04	1	0.00
8,114	CUSIP # 384109104 GRACO INC	614,229.80	222,541.44	1	0.00
2,351	CUSIP # 44980X109 IPG PHOTONICS INC	495,520.27	313,141.51	1	0.00
6,929	CUSIP # 45867G101 INTERDIGITAL INC	506,024.87	448,649.29	1	0.00
3,623	CUSIP # 461202103 INTUIT INC	1,775,885.91	452,471.76	4	0.00
1,401	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,288,415.64	343,047.92	3	0.00
33,688	CUSIP # 477143101 JETBLUE AIRWAYS CORP	565,284.64	386,037.40	1	0.00
3,179	CUSIP # 50187T106 LGI HOMES INC	514,807.26	498,098.26	1	0.00
5,913	CUSIP # 515098101 LANDSTAR SYSTEMS INC	934,372.26	451,368.76	2	0.00
3,766	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	337,923.18	313,104.48	1	0.00
6,055	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	906,675.70	354,609.09	2	0.00
3,811	CUSIP # 596278101 MIDDLEBY CORP	660,293.86	528,912.62	1	0.00
18,347	CUSIP # 62855J104 MYRIAD GENETICS INC	561,051.26	610,809.26	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,250	CUSIP # 655664100 NORDSTROM INC	447,982.50	457,271.17	1	0.00
7,886	CUSIP # 704326107 PAYCHEX INC	846,167.80	577,729.48	2	0.00
21,315	CUSIP # 727493108 PLANTRONICS INC	889,474.95	627,826.49	2	0.00
21,399	CUSIP # 729132100 PLEXUS CORP	1,956,082.59	1,205,900.00	4	0.00
17,182	CUSIP # 739276103 POWER INTEGRATIONS INC	1,409,954.92	533,944.31	3	0.00
9,795	CUSIP # 743713109 PROTO LABS INC	899,181.00	760,846.90	2	0.00
42,036	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	820,963.08	684,720.12	2	0.00
15,109	CUSIP # 83125X103 SLEEP NUMBER CORP	1,661,234.55	409,746.25	4	0.00
2,291	CUSIP # 833034101 SNAP-ON INC	511,878.13	343,424.59	1	0.00
167,999	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	952,554.33	683,186.82	2	0.00
7,032	CUSIP # 852857200 STAMPS.COM INC	1,408,439.28	533,823.27	3	0.00
18,537	CUSIP # 860897107 STITCH FIX INC CL A	1,117,781.10	554,870.49	2	0.00
6,649	CUSIP # 86272C103 STRATEGIC EDUCATION INC	505,722.94	694,235.81	1	0.00
39,502	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,389,680.36	1,111,810.89	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,671	CUSIP # 872540109 TJX COMPANIES INC	1,393,638.82	806,899.72	3	0.00
45,500	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	962,325.00	750,135.46	2	0.00
20,873	CUSIP # 92552V100 VIASAT INC	1,040,310.32	883,296.66	2	0.00
10,239	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	873,181.92	812,849.65	2	0.00
		42,949,560.79	26,122,652.27	91	0.00
FOREIGN STOCK					
17,273	CUSIP # 683715106 OPEN TEXT CORP	877,468.40	580,797.71	2	520.26
5,263	CUSIP # G47567105 IHS MARKIT LTD	592,929.58	191,407.44	1	0.00
13,560	CUSIP # H2906T109 GARMIN LTD	1,961,318.40	903,203.17	4	0.00
4,947	CUSIP # N22717107 CORE LABORATORIES NV	192,685.65	240,890.26	0	0.00
		3,624,402.03	1,916,298.58	8	520.26
COMMON TRUST FUNDS - FIXED INCOME					
182,422.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	182,422.40	182,422.40	0	0.00
		182,422.40	182,422.40	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
94,654.53	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	94,654.53	94,654.53	0	0.00
		94,654.53	94,654.53	0	0.00
COMMON STOCK					
16,500	CUSIP # 00724F101 ADOBE SYSTEMS INC	9,663,060.00	2,369,298.48	8	0.00
5,025	CUSIP # 02079K305 ALPHABET INC	12,269,994.75	5,132,253.01	10	0.00
2,885	CUSIP # 023135106 AMAZON.COM INC	9,924,861.60	5,976,814.43	8	0.00
12,025	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,388,405.50	1,844,610.73	2	11,183.25
50,800	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	2,172,208.00	1,904,612.09	2	0.00
4,375	CUSIP # 29414B104 EPAM SYSTEMS INC	2,235,450.00	891,787.97	2	0.00
28,825	CUSIP # 30303M102 FACEBOOK INC	10,022,740.75	4,658,021.40	8	0.00
10,225	CUSIP # 34959E109 FORTINET INC	2,435,492.75	1,222,470.33	2	0.00
11,100	CUSIP # 37940X102 GLOBAL PAYMENTS INC	2,081,694.00	1,814,200.06	2	0.00
10,600	CUSIP # 461202103 INTUIT INC	5,195,802.00	2,273,273.30	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,400	CUSIP # 57636Q104 MASTERCARD INC	1,971,486.00	1,866,286.16	2	0.00
46,875	CUSIP # 594918104 MICROSOFT CORPORATION	12,698,437.50	3,945,161.28	10	0.00
26,550	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,425,342.50	1,875,861.28	2	0.00
21,540	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	2,096,272.80	1,985,978.79	2	0.00
5,125	CUSIP # 67066G104 NVIDIA CORP	4,100,512.50	2,791,678.19	3	820.00
32,925	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	9,596,979.00	2,802,871.46	8	0.00
374,975	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	2,452,336.50	2,361,496.42	2	0.00
9,575	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,991,312.75	1,975,092.03	2	0.00
6,175	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,472,717.00	1,916,936.85	2	0.00
24,000	CUSIP # 92826C839 VISA INC CL A	5,611,680.00	2,264,535.63	5	0.00
13,575	CUSIP # 98978V103 ZOETIS INC	2,529,837.00	933,742.23	2	0.00
10,225	CUSIP # G0403H108 AON PLC	2,441,321.00	1,928,611.91	2	0.00
		108,777,943.90	54,735,594.03	88	12,003.25
	FOREIGN STOCK				
31,000	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	7,030,180.00	3,504,832.82	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
98,500	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	7,417,050.00	3,150,011.44	6	0.00
		14,447,230.00	6,654,844.26	12	0.00
COMMON TRUST FUNDS - FIXED INCOME					
12,293.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	12,293.87	12,293.87	0	0.00
		12,293.87	12,293.87	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
808.959	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	116,676.16	92,019.42	6	0.00
		116,676.16	92,019.42	6	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,224.726	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	114,203.69	98,932.40	6	0.00
68,903.071	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	888,297.63	802,221.58	44	0.00
72,540.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	72,540.14	72,540.14	4	0.00
		1,075,041.46	973,694.12	54	0.00
COMMON TRUST FUNDS - EQUITY					
648.11	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	42,993.61	24,192.65	2	0.00
1,445.116	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	106,519.21	60,629.03	5	0.00
1,888.491	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	343,183.38	163,655.73	17	0.00
8,770.133	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	239,043.13	178,720.38	12	0.00
4,599.139	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	75,125.56	61,206.10	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		806,864.89	488,403.89	40	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
7,518.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,518.58	7,518.58	109	0.00
		7,518.58	7,518.58	109	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
16.384	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,363.06	2,021.33	5	0.00
		2,363.06	2,021.33	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
562.861	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	7,256.40	6,886.34	15	0.00
1,755.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,755.95	1,755.95	4	0.00
		9,012.35	8,642.29	19	0.00
COMMON TRUST FUNDS - EQUITY					
35.286	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,340.76	1,555.37	5	0.00
58.29	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	4,296.54	3,050.77	9	0.00
86.633	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	15,743.26	11,137.18	33	0.00
397.427	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	10,832.47	8,735.58	22	0.00
237.253	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	3,875.46	3,364.83	8	0.00
		37,088.49	27,843.73	77	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
20.573	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,967.24	2,522.45	5	0.00
		2,967.24	2,522.45	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
424.212	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	5,468.94	5,286.60	9	0.00
2,567.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,567.11	2,567.11	4	0.00
		8,036.05	7,853.71	13	0.00
COMMON TRUST FUNDS - EQUITY					
45.44	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	3,014.35	2,133.38	5	0.00
81.262	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	5,989.81	4,419.53	10	0.00
119.005	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	21,626.02	15,774.76	36	0.00
542.672	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	14,791.34	12,198.26	24	0.00
297.982	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	4,867.45	4,237.29	8	0.00
		50,288.97	38,763.22	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
631.817	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	91,126.97	72,258.89	5	0.00
		91,126.97	72,258.89	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
17,144.628	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	221,028.36	200,969.26	12	0.00
59,532.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,532.96	59,532.96	3	0.00
		280,561.32	260,502.22	15	0.00
COMMON TRUST FUNDS - EQUITY					
1,396.542	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	92,642.27	52,598.30	5	0.00
2,517.2	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	185,542.31	111,828.26	10	0.00
3,073.082	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	558,451.52	261,369.36	30	0.00
17,376.175	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	473,613.71	372,218.95	26	0.00
10,377.805	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	169,518.33	148,286.36	9	0.00
		1,479,768.14	946,301.23	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,531.188	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	220,843.25	176,826.09	6	0.00
		220,843.25	176,826.09	6	0.00
COMMON TRUST FUNDS - FIXED INCOME					
12,001.405	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	148,579.45	126,206.02	4	0.00
155,598.22	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,005,970.54	1,805,923.62	52	0.00
143,075.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	143,075.60	143,075.60	4	0.00
		2,297,625.59	2,075,205.24	60	0.00
COMMON TRUST FUNDS - EQUITY					
1,225.305	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	81,282.94	46,668.68	2	0.00
1,654.465	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	121,950.28	74,451.79	3	0.00
2,954.119	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	536,833.14	268,380.06	14	0.00
15,662.137	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	426,895.04	303,777.04	11	0.00
8,874.371	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	144,960.19	120,334.65	4	0.00
		1,311,921.59	813,612.22	34	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,408.486	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	203,145.94	162,944.59	5	0.00
		203,145.94	162,944.59	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
10,142.064	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	125,560.49	106,816.05	3	0.00
108,296.792	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,396,161.05	1,265,378.26	34	0.00
126,563.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	126,563.35	126,563.35	3	0.00
		1,648,284.89	1,498,757.66	40	0.00
COMMON TRUST FUNDS - EQUITY					
1,867.163	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	123,861.81	71,668.75	3	0.00
3,366.431	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	248,138.96	151,141.67	6	0.00
4,795.385	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	871,434.63	457,126.68	21	0.00
28,313.002	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	771,713.34	596,235.83	19	0.00
15,260.274	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	249,272.00	209,786.79	6	0.00
		2,264,420.74	1,485,959.72	55	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
4,841.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,841.67	4,841.67	100	0.00
		4,841.67	4,841.67	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,299.16	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	5,299.16	5,299.16	2	0.00
		5,299.16	5,299.16	2	0.00
MUTUAL FUNDS - FIXED INCOME					
412	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	11,379.44	10,952.77	4	0.00
558	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	12,359.70	12,407.13	5	0.00
79	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	10,112.79	9,964.54	4	0.00
123	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	16,526.28	16,579.00	6	0.00
360	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	41,576.40	42,772.30	16	0.00
85	CUSIP # 464288513 ISHARES IBOX\$ HI YLD CORPORATE BOND	7,483.40	7,122.83	3	0.00
320	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	34,633.60	35,375.86	13	0.00
542	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	32,801.84	33,249.01	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
246	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	12,340.59	12,331.19	5	0.00
380	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	11,153.00	11,288.98	4	0.00
		190,367.04	192,043.61	74	0.00
MUTUAL FUNDS - EQUITY					
84	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	5,489.40	4,438.43	2	0.00
51	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	5,160.69	4,580.25	2	0.00
230	CUSIP # 46429B366 ISHARES CMBS ETF	12,507.40	12,387.10	5	0.00
31	CUSIP # 78463V107 SPDR GOLD TRUST	5,134.53	5,179.65	2	0.00
48	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,606.88	1,996.80	1	0.00
36	CUSIP # 922908512 VANGUARD MID CAP VALUE INDEX	5,058.00	4,299.90	2	0.00
17	CUSIP # 922908538 VANGUARD MID CAP GROWTH INDEX FUND	4,017.95	3,535.93	2	0.00
9	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	2,608.11	2,358.17	1	0.00
15	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	2,604.90	2,092.72	1	0.00

ACCOUNT STATEMENT

Statement Period
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28	CUSIP # 922908736 VANGUARD GROWTH ETF	8,030.68	6,943.04	3	0.00
65	CUSIP # 922908744 VANGUARD VALUE ETF	8,934.90	7,582.18	3	0.00
		62,153.44	55,394.17	24	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
87,872.5	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	87,872.50	87,872.50	3	0.00
		87,872.50	87,872.50	3	0.00
COMMON STOCK					
37	CUSIP # 000360206 AAON INC	2,315.83	2,398.38	0	7.03
127	CUSIP # 001055102 AFLAC INC	6,814.82	5,516.71	0	0.00
69	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	6,585.36	6,273.42	0	0.00
9	CUSIP # 00724F101 ADOBE SYSTEMS INC	5,270.76	4,313.81	0	0.00
35	CUSIP # 011642105 ALARM.COM HOLDINGS INC	2,964.50	3,408.99	0	0.00
8	CUSIP # 016255101 ALIGN TECHNOLOGY INC	4,888.00	4,235.06	0	0.00
32	CUSIP # 018522300 ALLETE INC	2,239.36	1,970.69	0	0.00
56	CUSIP # 020002101 ALLSTATE CORPORATION	7,304.64	6,076.98	0	45.36
3	CUSIP # 02079K107 ALPHABET INC CL C	7,518.96	5,139.07	0	0.00
1	CUSIP # 023135106 AMAZON.COM INC	3,440.16	3,161.64	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 023586100 AMERCO	2,947.00	2,209.50	0	2.50
20	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	2,971.00	1,446.40	0	0.00
19	CUSIP # 036752103 ANTHEM INC	7,254.20	5,217.14	0	0.00
31	CUSIP # 038222105 APPLIED MATERIALS INC	4,414.40	2,700.61	0	0.00
114	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	6,908.40	5,700.10	0	0.00
13	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	2,227.81	863.91	0	0.00
31	CUSIP # 049560105 ATMOS ENERGY CORP	2,979.41	2,922.63	0	0.00
23	CUSIP # 053015103 AUTO DATA PROCESSING INC.	4,568.26	3,166.70	0	21.39
3	CUSIP # 053332102 AUTOZONE INC	4,476.66	2,772.42	0	0.00
61	CUSIP # 05351W103 AVANGRID INC	3,137.23	2,752.75	0	26.84
16	CUSIP # 053611109 AVERY DENNISON CORP	3,363.84	2,433.34	0	0.00
27	CUSIP # 056525108 BADGER METER	2,649.24	2,417.17	0	0.00
51	CUSIP # 058498106 BALL CORPORATION	4,132.02	4,555.83	0	0.00
138	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	7,069.74	5,766.85	0	0.00

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25	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,948.00	5,064.20	0	0.00
5	CUSIP # 090572207 BIO-RAD LABORATORIES INC	3,221.45	2,839.50	0	0.00
39	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	3,254.16	3,354.49	0	0.00
24	CUSIP # 09062X103 BIOGEN IDEC INC	8,310.48	5,796.56	0	0.00
31	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	2,726.76	3,186.24	0	0.00
3	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	3,062.40	2,855.24	0	0.00
48	CUSIP # 104674106 BRADY CORP CL A	2,689.92	2,164.63	0	0.00
27	CUSIP # 125523100 CIGNA CORP	6,400.89	5,086.14	0	0.00
160	CUSIP # 127097103 CABOT OIL & GAS CORP	2,793.60	2,666.32	0	0.00
12	CUSIP # 127190304 CACI INTERNATIONAL INC	3,061.44	2,917.80	0	0.00
31	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	4,241.42	4,196.16	0	0.00
47	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	2,610.38	2,499.41	0	0.00
55	CUSIP # 13765N107 CANNAE HOLDINGS INC	1,865.05	2,337.92	0	0.00
37	CUSIP # 14167L103 CAREDX INC	3,386.24	2,645.22	0	0.00

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104	CUSIP # 15135B101 CENTENE CORPORATION	7,584.72	6,409.60	0	0.00
7	CUSIP # 16359R103 CHEMED CORP	3,321.50	3,599.38	0	0.00
30	CUSIP # 172755100 CIRRUS LOGIC INC	2,553.60	2,501.25	0	0.00
23	CUSIP # 189054109 CLOROX COMPANY	4,137.93	4,603.45	0	0.00
71	CUSIP # 201723103 COMMERCIAL METALS COMPANY	2,181.12	1,462.95	0	8.52
107	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	2,354.00	2,761.66	0	0.00
12	CUSIP # 22160K105 COSTCO WHOLESALE CORP	4,748.04	3,656.63	0	0.00
33	CUSIP # 227046109 CROCS INC	3,845.16	2,036.76	0	0.00
72	CUSIP # 23331A109 D R HORTON INC	6,506.64	4,290.73	0	0.00
42	CUSIP # 237266101 DARLING INTERNATIONAL INC	2,835.00	2,384.76	0	0.00
9	CUSIP # 243537107 DECKERS OUTDOOR CORP	3,456.63	2,538.58	0	0.00
30	CUSIP # 25659T107 DOLBY LABORATORIES INC	2,948.70	2,812.46	0	0.00
22	CUSIP # 256677105 DOLLAR GENERAL CORP	4,760.58	3,196.81	0	0.00
87	CUSIP # 26875P101 EOG RESOURCES INC	7,259.28	3,123.19	0	0.00

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19	CUSIP # 29355A107 ENPHASE ENERGY INC	3,488.97	1,242.56	0	0.00
28	CUSIP # 29358P101 ENSIGN GROUP	2,426.76	2,120.25	0	1.47
77	CUSIP # 294628102 EQUITY COMMONWEALTH	2,017.40	2,348.97	0	0.00
14	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	2,706.90	2,642.81	0	0.00
51	CUSIP # 30034W106 EVERGY INC	3,081.93	2,767.31	0	0.00
149	CUSIP # 30161N101 EXELON CORPORATION	6,602.19	6,170.00	0	0.00
28	CUSIP # 302130109 EXPEDITORS INTL WASH INC	3,544.80	2,133.36	0	0.00
15	CUSIP # 30303M102 FACEBOOK INC	5,215.65	4,000.00	0	0.00
85	CUSIP # 311900104 FASTENAL COMPANY	4,420.00	4,033.77	0	0.00
53	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,304.55	2,692.43	0	0.00
4	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	3,330.96	1,298.03	0	0.00
39	CUSIP # 344849104 FOOT LOCKER INC	2,403.57	1,543.43	0	0.00
23	CUSIP # 34959E109 FORTINET INC	5,478.37	3,003.59	0	0.00
33	CUSIP # 353514102 FRANKLIN ELECTRIC CO	2,660.46	2,244.66	0	0.00

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36	CUSIP # 369550108 GENERAL DYNAMICS CORP	6,777.36	5,245.48	0	0.00
4	CUSIP # 384637104 GRAHAM HOLDINGS CO	2,535.60	1,476.95	0	0.00
27	CUSIP # 405024100 HAEMONETICS CORP	1,799.28	3,164.10	0	0.00
45	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	2,788.65	2,171.91	0	15.75
40	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	5,839.20	4,332.98	0	0.00
28	CUSIP # 427866108 HERSHEY CO	4,877.04	4,095.51	0	0.00
14	CUSIP # 437076102 HOME DEPOT INC	4,464.46	3,667.82	0	0.00
138	CUSIP # 440452100 HORMEL FOODS CORP	6,589.50	6,196.75	0	0.00
38	CUSIP # 441593100 HOULIHAN LOKEY INC	3,108.02	1,959.13	0	0.00
31	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	4,117.11	4,316.09	0	0.00
32	CUSIP # 443320106 HUB GROUP INC CL A	2,111.36	1,458.27	0	0.00
16	CUSIP # 444859102 HUMANA INC	7,083.52	5,897.76	0	11.20
13	CUSIP # 44930G107 ICU MEDICAL INC	2,675.40	2,730.25	0	0.00
31	CUSIP # 451107106 IDACORP INC	3,022.50	2,881.04	0	0.00

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9	CUSIP # 45168D104 IDEXX LABORATORIES INC	5,683.95	4,408.51	0	0.00
102	CUSIP # 458140100 INTEL CORPORATION	5,726.28	5,269.36	0	0.00
101	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	3,454.20	2,485.29	0	0.00
38	CUSIP # 488401100 KEMPER CORPORATION	2,808.20	2,855.42	0	0.00
63	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	2,863.98	2,211.99	0	0.00
182	CUSIP # 501044101 KROGER COMPANY	6,972.42	5,861.42	0	0.00
16	CUSIP # 50187A107 LHC GROUP LLC	3,204.16	2,390.74	0	0.00
17	CUSIP # 50187T106 LGI HOMES INC	2,752.98	1,750.60	0	0.00
32	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	6,916.80	6,196.12	0	0.00
7	CUSIP # 512807108 LAM RESEARCH CORPORATION	4,554.90	3,349.19	0	9.10
17	CUSIP # 513847103 LANCASTER COLONY CORP	3,289.67	2,616.38	0	0.00
18	CUSIP # 515098101 LANDSTAR SYSTEMS INC	2,844.36	1,943.69	0	0.00
63	CUSIP # 526057104 LENNAR CORPORATION	6,259.05	4,131.96	0	0.00
12	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	4,540.20	4,707.58	0	0.00

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36	CUSIP # 552676108 MDC HOLDINGS INC	1,821.60	865.27	0	0.00
96	CUSIP # 552690109 MDU RESOURCES GROUP INC	3,008.64	2,463.36	0	20.40
159	CUSIP # 552848103 MGIC INVESTMENT CORP	2,162.40	1,904.02	0	0.00
25	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	2,163.50	1,740.06	0	0.00
32	CUSIP # 576323109 MASTEC INC	3,395.20	2,167.32	0	0.00
29	CUSIP # 577933104 MAXIMUS INC	2,551.13	1,891.33	0	0.00
18	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	3,179.34	2,428.91	0	0.00
57	CUSIP # 58933Y105 MERCK & CO INC	4,432.89	4,532.60	0	37.05
35	CUSIP # 589400100 MERCURY GENERAL CORPORATION	2,273.25	1,784.62	0	0.00
23	CUSIP # 59001A102 MERITAGE HOMES CORP	2,163.84	1,876.91	0	0.00
71	CUSIP # 595112103 MICRON TECHNOLOGY INC	6,033.58	3,110.03	0	0.00
8	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	2,987.60	2,915.34	0	4.80
48	CUSIP # 61174X109 MONSTER BEVERAGE CORP	4,384.80	3,297.69	0	0.00
18	CUSIP # 626755102 MURPHY USA INC	2,400.66	2,310.57	0	0.00

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82	CUSIP # 629377508 NRG ENERGY INC	3,304.60	2,643.60	0	0.00
1	CUSIP # 62944T105 NVR INC	4,973.30	2,348.90	0	0.00
55	CUSIP # 635017106 NATIONAL BEVERAGE	2,597.65	1,355.71	0	0.00
76	CUSIP # 64115T104 NETSCOUT SYSTEMS	2,169.04	2,042.77	0	0.00
61	CUSIP # 650111107 NEW YORK TIMES CO CL A	2,656.55	3,075.59	0	0.00
106	CUSIP # 651639106 NEWMONT MINING CORP	6,718.28	5,307.31	0	0.00
50	CUSIP # 67018T105 NU SKIN ENTERPRISES	2,832.50	2,722.21	0	0.00
9	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	5,095.89	4,056.20	0	0.00
28	CUSIP # 68235P108 ONE GAS INC	2,075.36	2,114.56	0	0.00
16	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	2,369.28	2,084.55	0	0.00
78	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	2,727.66	2,031.42	0	0.00
50	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	4,955.50	4,019.34	0	60.00
37	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	3,032.89	2,941.03	0	0.00
9	CUSIP # 73278L105 POOL CORPORATION	4,127.94	3,202.22	0	0.00

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36	CUSIP # 739276103 POWER INTEGRATIONS INC	2,954.16	2,925.28	0	0.00
38	CUSIP # 74144T108 T ROWE PRICE GROUP INC	7,522.86	4,591.27	0	114.00
33	CUSIP # 742718109 PROCTER & GAMBLE CO	4,452.69	4,509.90	0	0.00
69	CUSIP # 743315103 PROGRESSIVE CORP	6,776.49	6,646.27	0	0.00
40	CUSIP # 743606105 PROSPERITY BANCSHARES INC	2,872.00	2,732.30	0	19.60
110	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	6,571.40	6,238.60	0	0.00
57	CUSIP # 745867101 PULTEGROUP INC	3,110.49	1,668.93	0	7.98
25	CUSIP # 74758T303 QUALYS INC	2,517.25	2,851.30	0	0.00
34	CUSIP # 74762E102 QUANTA SERVICES INC	3,079.38	2,349.74	0	2.04
23	CUSIP # 74838J101 QUIDEL CORP	2,946.76	3,197.84	0	0.00
14	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	7,819.56	5,920.30	0	0.00
20	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	3,018.00	1,843.33	0	0.00
32	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	1,994.88	2,237.04	0	0.00
22	CUSIP # 761152107 RESMED INC	5,423.44	4,607.62	0	0.00

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44	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	1,902.56	1,001.71	0	0.00
26	CUSIP # 78463M107 SPS COMMERCE INC	2,596.10	2,865.61	0	0.00
11	CUSIP # 78709Y105 SAIA INC	2,304.39	964.16	0	0.00
52	CUSIP # 801056102 SANMINA CORPORATION	2,025.92	1,639.09	0	0.00
45	CUSIP # 806407102 HENRY SCHEIN INC	3,338.55	2,740.14	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	3,868.73	3,027.00	0	0.00
76	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	3,211.76	2,082.15	0	0.00
50	CUSIP # 816851109 SEMPRA ENERGY	6,624.00	6,294.51	0	0.00
17	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	4,631.65	4,079.04	0	0.00
29	CUSIP # 825690100 SHUTTERSTOCK INC	2,846.93	2,000.27	0	0.00
73	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	2,141.82	1,566.01	0	13.14
25	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	2,761.00	1,937.56	0	6.25
24	CUSIP # 832696405 JM SMUCKER CO	3,109.68	2,771.88	0	0.00
13	CUSIP # 833034101 SNAP-ON INC	2,904.59	1,471.17	0	0.00

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32	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	2,118.08	1,904.55	0	0.00
13	CUSIP # 852857200 STAMPS.COM INC	2,603.77	2,639.41	0	0.00
20	CUSIP # 858586100 STEPAN CO	2,405.40	2,074.90	0	0.00
24	CUSIP # 86272C103 STRATEGIC EDUCATION INC	1,825.44	2,226.50	0	0.00
19	CUSIP # 87162W100 SYNNEX CORPORATION	2,313.44	1,582.89	0	0.00
103	CUSIP # 87265H109 TRI POINTE HOMES INC	2,207.29	1,104.46	0	0.00
17	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	3,009.34	2,287.54	0	0.00
94	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	2,130.04	1,670.91	0	0.00
24	CUSIP # 880770102 TERADYNE INC	3,215.04	2,860.68	0	0.00
22	CUSIP # 88162G103 TETRA TECH INC	2,684.88	1,841.14	0	0.00
14	CUSIP # 89055F103 TOPBUILD CORP	2,768.92	2,528.57	0	0.00
29	CUSIP # 891092108 TORO COMPANY	3,186.52	2,701.60	0	7.61
17	CUSIP # 892356106 TRACTOR SUPPLY	3,163.02	2,371.16	0	0.00
39	CUSIP # 896288107 TRINET GROUP INC	2,826.72	3,085.53	0	0.00

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26	CUSIP # 89854H102 TTEC HOLDINGS INC	2,680.34	1,850.42	0	0.00
41	CUSIP # 902494103 TYSON FOODS INC CL A	3,024.16	2,409.87	0	0.00
10	CUSIP # 904708104 UNIFIRST CORP	2,346.40	1,534.24	0	0.00
26	CUSIP # 911312106 UNITED PARCEL SERVICE INC	5,407.22	4,229.42	0	0.00
59	CUSIP # 911684108 US CELLULAR	2,142.29	1,915.73	0	0.00
16	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	2,870.56	2,438.62	0	0.00
23	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	3,367.89	3,090.23	0	0.00
21	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	4,234.23	4,952.39	0	0.00
48	CUSIP # 931142103 WAL-MART STORES INC	6,768.96	6,058.94	0	0.00
34	CUSIP # 94106L109 WASTE MANAGEMENT INC	4,763.74	3,905.94	0	0.00
11	CUSIP # 942622200 WATSCO INC CL A	3,153.04	2,106.21	0	0.00
22	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	3,210.02	2,632.44	0	0.00
46	CUSIP # 950755108 WERNER ENTERPRISES INC	2,047.92	1,780.42	0	0.00
17	CUSIP # 969904101 WILLIAMS-SONOMA INC	2,714.05	946.82	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
60	CUSIP # 981475106 WORLD FUEL SERVICES CORP	1,903.80	1,909.23	0	7.20
32	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	1,957.76	1,653.24	0	0.00
98	CUSIP # 98389B100 XCEL ENERGY INC	6,456.24	6,481.20	0	44.84
28	CUSIP # 98978V103 ZOETIS INC	5,218.08	4,546.68	0	0.00
		690,495.86	563,736.94	25	494.07
FOREIGN STOCK					
63	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	4,588.29	4,249.94	0	0.00
114	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	4,481.34	4,200.21	0	0.00
122	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	4,858.04	4,566.17	0	63.38
145	CUSIP # 438128308 HONDA MOTORS LTD ADR	4,666.10	3,570.15	0	0.00
74	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	3,615.27	3,053.39	0	0.00
288	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	4,484.16	4,394.52	0	0.00
59	CUSIP # 492089107 KERING-UNSPONSORED ADR	5,171.70	4,183.27	0	0.00
56	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	5,005.98	2,955.46	0	0.00

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189	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	3,613.68	4,295.86	0	0.00
36	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	4,490.64	4,252.88	0	0.00
53	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	3,844.09	2,686.10	0	0.00
166	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	4,347.96	3,715.77	0	0.00
51	CUSIP # 66987V109 NOVARTIS AF ADR	4,653.24	4,757.28	0	0.00
65	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	5,445.05	3,615.02	0	0.00
56	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	4,697.84	2,881.74	0	0.00
98	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	4,605.02	4,070.85	0	0.00
89	CUSIP # 80105N105 SANOFI-AVENTIS ADR	4,686.74	4,315.28	0	0.00
148	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	4,675.32	3,207.49	0	0.00
97	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	4,064.30	2,767.14	0	0.00
41	CUSIP # 835699307 SONY GROUP CORP-SP ADR	3,986.02	2,895.56	0	0.00
39	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	4,219.80	3,610.37	0	0.00

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28	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	4,895.52	4,278.68	0	0.00
123	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	4,044.24	1,792.64	0	0.00
101	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	4,065.25	4,286.43	0	0.00
16	CUSIP # G1151C101 ACCENTURE PLC	4,716.64	3,122.53	0	0.00
16	CUSIP # G5494J103 LINDE PLC	4,625.60	3,291.85	0	0.00
27	CUSIP # H1467J104 CHUBB LIMITED	4,291.38	4,024.89	0	21.60
7	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	4,835.88	3,466.29	0	0.00
		125,675.09	102,507.76	5	84.98
MUTUAL FUNDS - FIXED INCOME					
2,428	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	67,061.36	70,178.22	2	0.00
4,733	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	104,835.95	105,250.47	4	0.00
626	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	80,134.26	76,384.32	3	0.00
1,405	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	188,775.80	190,191.48	7	0.00
2,891	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	333,881.59	330,415.05	12	0.00

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1,205	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	106,088.20	96,863.30	4	0.00
2,423	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	262,241.29	264,534.39	9	0.00
4,645	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	281,115.40	284,118.87	10	0.00
1,830	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	91,801.95	91,859.49	3	0.00
2,686	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	78,834.10	76,156.07	3	0.00
		1,594,769.90	1,585,951.66	58	0.00
	MUTUAL FUNDS - EQUITY				
462	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	46,320.12	46,097.25	2	0.00
1,464	CUSIP # 46429B366 ISHARES CMBS ETF	79,612.32	78,836.58	3	0.00
324	CUSIP # 78463V107 SPDR GOLD TRUST	53,664.12	49,156.38	2	0.00
1,498	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	81,356.38	58,360.63	3	0.00
		260,952.94	232,450.84	9	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
115,766.59	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	115,766.59	115,766.59	3	0.00
		115,766.59	115,766.59	3	0.00
COMMON STOCK					
103	CUSIP # 000360206 AAON INC	6,446.77	6,735.18	0	19.57
340	CUSIP # 001055102 AFLAC INC	18,244.40	14,791.62	0	0.00
183	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	17,465.52	16,623.06	0	0.00
29	CUSIP # 00724F101 ADOBE SYSTEMS INC	16,983.56	13,967.15	0	0.00
91	CUSIP # 011642105 ALARM.COM HOLDINGS INC	7,707.70	8,817.91	0	0.00
25	CUSIP # 016255101 ALIGN TECHNOLOGY INC	15,275.00	13,353.82	0	0.00
97	CUSIP # 018522300 ALLETE INC	6,788.06	6,080.15	0	0.00
151	CUSIP # 020002101 ALLSTATE CORPORATION	19,696.44	16,386.66	0	122.31
8	CUSIP # 02079K107 ALPHABET INC CL C	20,050.56	13,736.92	0	0.00
4	CUSIP # 023135106 AMAZON.COM INC	13,760.64	12,724.23	0	0.00

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13	CUSIP # 023586100 AMERCO	7,662.20	5,783.83	0	6.50
60	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	8,913.00	5,180.04	0	0.00
49	CUSIP # 036752103 ANTHEM INC	18,708.20	14,225.04	0	0.00
98	CUSIP # 038222105 APPLIED MATERIALS INC	13,955.20	8,649.48	0	0.00
303	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	18,361.80	15,129.26	0	0.00
37	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	6,340.69	2,031.22	0	0.00
82	CUSIP # 049560105 ATMOS ENERGY CORP	7,881.02	7,752.51	0	0.00
73	CUSIP # 053015103 AUTO DATA PROCESSING INC.	14,499.26	10,578.52	0	67.89
10	CUSIP # 053332102 AUTOZONE INC	14,922.20	8,910.13	0	0.00
159	CUSIP # 05351W103 AVANGRID INC	8,177.37	7,189.58	0	69.96
43	CUSIP # 053611109 AVERY DENNISON CORP	9,040.32	6,574.55	0	0.00
76	CUSIP # 056525108 BADGER METER	7,457.12	6,855.05	0	0.00
160	CUSIP # 058498106 BALL CORPORATION	12,963.20	14,274.13	0	0.00
368	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	18,852.64	15,286.05	0	0.00

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68	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	18,898.56	14,038.32	0	0.00
14	CUSIP # 090572207 BIO-RAD LABORATORIES INC	9,020.06	8,001.09	0	0.00
103	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	8,594.32	8,797.21	0	0.00
63	CUSIP # 09062X103 BIOGEN IDEC INC	21,815.01	15,223.99	0	0.00
82	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	7,212.72	8,391.29	0	0.00
7	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	7,145.60	6,676.56	0	0.00
132	CUSIP # 104674106 BRADY CORP CL A	7,397.28	5,715.04	0	0.00
72	CUSIP # 125523100 CIGNA CORP	17,069.04	13,391.54	0	0.00
420	CUSIP # 127097103 CABOT OIL & GAS CORP	7,333.20	7,041.63	0	0.00
32	CUSIP # 127190304 CACI INTERNATIONAL INC	8,163.84	7,814.30	0	0.00
98	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	13,408.36	13,294.81	0	0.00
130	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	7,220.20	6,954.53	0	0.00
165	CUSIP # 13765N107 CANNAE HOLDINGS INC	5,595.15	6,960.50	0	0.00
103	CUSIP # 14167L103 CAREDX INC	9,426.56	7,462.08	0	0.00

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276	CUSIP # 15135B101 CENTENE CORPORATION	20,128.68	16,993.25	0	0.00
17	CUSIP # 16359R103 CHEMED CORP	8,066.50	8,684.96	0	0.00
83	CUSIP # 172755100 CIRRUS LOGIC INC	7,064.96	6,945.42	0	0.00
72	CUSIP # 189054109 CLOROX COMPANY	12,953.52	14,366.67	0	0.00
213	CUSIP # 201723103 COMMERCIAL METALS COMPANY	6,543.36	4,405.11	0	25.56
298	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	6,556.00	7,783.03	0	0.00
39	CUSIP # 22160K105 COSTCO WHOLESALE CORP	15,431.13	11,096.85	0	0.00
92	CUSIP # 227046109 CROCS INC	10,719.84	5,751.06	0	0.00
192	CUSIP # 23331A109 D R HORTON INC	17,351.04	12,335.59	0	0.00
109	CUSIP # 237266101 DARLING INTERNATIONAL INC	7,357.50	6,260.28	0	0.00
24	CUSIP # 243537107 DECKERS OUTDOOR CORP	9,217.68	6,812.39	0	0.00
79	CUSIP # 25659T107 DOLBY LABORATORIES INC	7,764.91	7,417.04	0	0.00
68	CUSIP # 256677105 DOLLAR GENERAL CORP	14,714.52	9,807.81	0	0.00
232	CUSIP # 26875P101 EOG RESOURCES INC	19,358.08	8,492.68	0	0.00

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49	CUSIP # 29355A107 ENPHASE ENERGY INC	8,997.87	2,842.93	0	0.00
78	CUSIP # 29358P101 ENSIGN GROUP	6,760.26	5,939.01	0	4.10
232	CUSIP # 294628102 EQUITY COMMONWEALTH	6,078.40	6,881.79	0	0.00
36	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,960.60	6,413.12	0	0.00
134	CUSIP # 30034W106 EVERGY INC	8,097.62	7,276.06	0	0.00
398	CUSIP # 30161N101 EXELON CORPORATION	17,635.38	16,467.59	0	0.00
74	CUSIP # 302130109 EXPEDITORS INTL WASH INC	9,368.40	5,537.05	0	0.00
46	CUSIP # 30303M102 FACEBOOK INC	15,994.66	12,303.40	0	0.00
271	CUSIP # 311900104 FASTENAL COMPANY	14,092.00	12,869.33	0	0.00
139	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	8,666.65	7,161.86	0	0.00
10	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	8,327.40	3,575.01	0	0.00
115	CUSIP # 344849104 FOOT LOCKER INC	7,087.45	4,611.22	0	0.00
74	CUSIP # 34959E109 FORTINET INC	17,626.06	9,336.45	0	0.00
91	CUSIP # 353514102 FRANKLIN ELECTRIC CO	7,336.42	6,221.07	0	0.00

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97	CUSIP # 369550108 GENERAL DYNAMICS CORP	18,261.22	14,226.04	0	0.00
11	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,972.90	4,236.43	0	0.00
71	CUSIP # 405024100 HAEMONETICS CORP	4,731.44	8,363.58	0	0.00
117	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	7,250.49	5,675.87	0	40.95
135	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	19,707.30	14,691.62	0	0.00
87	CUSIP # 427866108 HERSHEY CO	15,153.66	12,076.60	0	0.00
45	CUSIP # 437076102 HOME DEPOT INC	14,350.05	11,850.65	0	0.00
367	CUSIP # 440452100 HORMEL FOODS CORP	17,524.25	16,849.65	0	0.00
106	CUSIP # 441593100 HOULIHAN LOKEY INC	8,669.74	5,525.04	0	0.00
123	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	16,335.63	16,728.55	0	0.00
97	CUSIP # 443320106 HUB GROUP INC CL A	6,400.06	4,260.72	0	0.00
42	CUSIP # 444859102 HUMANA INC	18,594.24	16,050.08	0	29.40
35	CUSIP # 44930G107 ICU MEDICAL INC	7,203.00	7,389.72	0	0.00
80	CUSIP # 451107106 IDACORP INC	7,800.00	7,429.05	0	0.00

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28	CUSIP # 45168D104 IDEXX LABORATORIES INC	17,683.40	13,713.68	0	0.00
271	CUSIP # 458140100 INTEL CORPORATION	15,213.94	14,109.67	0	0.00
264	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	9,028.80	6,527.35	0	0.00
99	CUSIP # 488401100 KEMPER CORPORATION	7,316.10	7,453.84	0	0.00
164	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	7,455.44	5,750.15	0	0.00
486	CUSIP # 501044101 KROGER COMPANY	18,618.66	15,605.14	0	0.00
42	CUSIP # 50187A107 LHC GROUP LLC	8,410.92	6,127.12	0	0.00
48	CUSIP # 50187T106 LGI HOMES INC	7,773.12	4,995.22	0	0.00
86	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	18,588.90	15,881.82	0	0.00
22	CUSIP # 512807108 LAM RESEARCH CORPORATION	14,315.40	10,615.14	0	28.60
45	CUSIP # 513847103 LANCASTER COLONY CORP	8,707.95	7,087.42	0	0.00
48	CUSIP # 515098101 LANDSTAR SYSTEMS INC	7,584.96	5,243.68	0	0.00
169	CUSIP # 526057104 LENNAR CORPORATION	16,790.15	12,082.22	0	0.00
37	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	13,998.95	14,039.59	0	0.00

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108	CUSIP # 552676108 MDC HOLDINGS INC	5,464.80	2,943.25	0	0.00
252	CUSIP # 552690109 MDU RESOURCES GROUP INC	7,897.68	6,501.82	0	53.55
477	CUSIP # 552848103 MGIC INVESTMENT CORP	6,487.20	5,822.53	0	0.00
76	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	6,577.04	5,491.59	0	0.00
84	CUSIP # 576323109 MASTEC INC	8,912.40	5,766.69	0	0.00
80	CUSIP # 577933104 MAXIMUS INC	7,037.60	5,396.06	0	0.00
47	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	8,301.61	6,366.47	0	0.00
179	CUSIP # 58933Y105 MERCK & CO INC	13,920.83	14,164.77	0	116.35
106	CUSIP # 589400100 MERCURY GENERAL CORPORATION	6,884.70	5,455.10	0	0.00
69	CUSIP # 59001A102 MERITAGE HOMES CORP	6,491.52	5,716.22	0	0.00
189	CUSIP # 595112103 MICRON TECHNOLOGY INC	16,061.22	8,744.91	0	0.00
22	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	8,215.90	8,055.04	0	13.20
151	CUSIP # 61174X109 MONSTER BEVERAGE CORP	13,793.85	9,756.13	0	0.00
50	CUSIP # 626755102 MURPHY USA INC	6,668.50	6,428.13	0	0.00

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214	CUSIP # 629377508 NRG ENERGY INC	8,624.20	6,766.75	0	0.00
2	CUSIP # 62944T105 NVR INC	9,946.60	5,128.85	0	0.00
152	CUSIP # 635017106 NATIONAL BEVERAGE	7,178.96	3,528.16	0	0.00
228	CUSIP # 64115T104 NETSCOUT SYSTEMS	6,507.12	6,216.60	0	0.00
159	CUSIP # 650111107 NEW YORK TIMES CO CL A	6,924.45	8,007.65	0	0.00
283	CUSIP # 651639106 NEWMONT MINING CORP	17,936.54	15,061.63	0	0.00
138	CUSIP # 67018T105 NU SKIN ENTERPRISES	7,817.70	7,586.92	0	0.00
27	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	15,287.67	12,200.18	0	0.00
85	CUSIP # 68235P108 ONE GAS INC	6,300.20	6,452.66	0	0.00
46	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	6,811.68	6,018.85	0	0.00
215	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	7,518.55	5,712.76	0	0.00
157	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	15,560.27	12,656.95	0	188.40
98	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	8,033.06	7,795.59	0	0.00
23	CUSIP # 73278L105 POOL CORPORATION	10,549.18	8,200.44	0	0.00

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94	CUSIP # 739276103 POWER INTEGRATIONS INC	7,713.64	7,685.57	0	0.00
100	CUSIP # 74144T108 T ROWE PRICE GROUP INC	19,797.00	12,576.80	0	300.00
103	CUSIP # 742718109 PROCTER & GAMBLE CO	13,897.79	14,055.55	0	0.00
183	CUSIP # 743315103 PROGRESSIVE CORP	17,972.43	17,597.05	0	0.00
105	CUSIP # 743606105 PROSPERITY BANCSHARES INC	7,539.00	7,198.23	0	51.45
293	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	17,503.82	16,595.38	0	0.00
150	CUSIP # 745867101 PULTEGROUP INC	8,185.50	4,125.28	0	21.00
70	CUSIP # 74758T303 QUALYS INC	7,048.30	8,030.48	0	0.00
90	CUSIP # 74762E102 QUANTA SERVICES INC	8,151.30	6,273.08	0	5.40
61	CUSIP # 74838J101 QUIDEL CORP	7,815.32	7,635.48	0	0.00
37	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	20,665.98	17,129.07	0	0.00
51	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	7,695.90	4,623.69	0	0.00
96	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	5,984.64	6,724.95	0	0.00
71	CUSIP # 761152107 RESMED INC	17,502.92	14,761.50	0	0.00

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132	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	5,707.68	3,445.74	0	0.00
71	CUSIP # 78463M107 SPS COMMERCE INC	7,089.35	7,881.26	0	0.00
31	CUSIP # 78709Y105 SAIA INC	6,494.19	2,379.83	0	0.00
155	CUSIP # 801056102 SANMINA CORPORATION	6,038.80	4,913.78	0	0.00
117	CUSIP # 806407102 HENRY SCHEIN INC	8,680.23	7,032.98	0	0.00
2	CUSIP # 811543107 SEABOARD CORP	7,737.46	6,054.00	0	0.00
211	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	8,916.86	5,800.05	0	0.00
133	CUSIP # 816851109 SEMPRA ENERGY	17,619.84	16,708.36	0	0.00
55	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	14,984.75	13,212.70	0	0.00
80	CUSIP # 825690100 SHUTTERSTOCK INC	7,853.60	5,535.54	0	0.00
219	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	6,425.46	4,761.26	0	39.42
69	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	7,620.36	4,638.66	0	17.25
63	CUSIP # 832696405 JM SMUCKER CO	8,162.91	7,275.06	0	0.00
35	CUSIP # 833034101 SNAP-ON INC	7,820.05	4,123.60	0	0.00

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96	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	6,354.24	5,805.99	0	0.00
36	CUSIP # 852857200 STAMPS.COM INC	7,210.44	7,355.10	0	0.00
56	CUSIP # 858586100 STEPAN CO	6,735.12	5,340.76	0	0.00
71	CUSIP # 86272C103 STRATEGIC EDUCATION INC	5,400.26	6,589.16	0	0.00
56	CUSIP # 87162W100 SYNNEX CORPORATION	6,818.56	4,375.75	0	0.00
309	CUSIP # 87265H109 TRI POINTE HOMES INC	6,621.87	3,334.95	0	0.00
44	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	7,788.88	5,997.12	0	0.00
282	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	6,390.12	5,989.78	0	0.00
62	CUSIP # 880770102 TERADYNE INC	8,305.52	7,418.05	0	0.00
58	CUSIP # 88162G103 TETRA TECH INC	7,078.32	4,834.46	0	0.00
37	CUSIP # 89055F103 TOPBUILD CORP	7,317.86	6,713.17	0	0.00
76	CUSIP # 891092108 TORO COMPANY	8,350.88	7,101.25	0	19.95
45	CUSIP # 892356106 TRACTOR SUPPLY	8,372.70	6,293.60	0	0.00
101	CUSIP # 896288107 TRINET GROUP INC	7,320.48	8,014.08	0	0.00

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73	CUSIP # 89854H102 TTEC HOLDINGS INC	7,525.57	5,253.01	0	0.00
107	CUSIP # 902494103 TYSON FOODS INC CL A	7,892.32	6,386.11	0	0.00
29	CUSIP # 904708104 UNIFIRST CORP	6,804.56	4,484.11	0	0.00
81	CUSIP # 911312106 UNITED PARCEL SERVICE INC	16,845.57	13,207.19	0	0.00
178	CUSIP # 911684108 US CELLULAR	6,463.18	5,877.60	0	0.00
42	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	7,535.22	6,443.88	0	0.00
60	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	8,785.80	8,079.20	0	0.00
65	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	13,105.95	14,567.28	0	0.00
129	CUSIP # 931142103 WAL-MART STORES INC	18,191.58	16,282.11	0	0.00
107	CUSIP # 94106L109 WASTE MANAGEMENT INC	14,991.77	12,280.21	0	0.00
30	CUSIP # 942622200 WATSCO INC CL A	8,599.20	5,357.65	0	0.00
60	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	8,754.60	7,205.39	0	0.00
138	CUSIP # 950755108 WERNER ENTERPRISES INC	6,143.76	5,369.88	0	0.00
44	CUSIP # 969904101 WILLIAMS-SONOMA INC	7,024.60	2,202.94	0	0.00

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179	CUSIP # 981475106 WORLD FUEL SERVICES CORP	5,679.67	5,737.14	0	21.48
95	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	5,812.10	4,942.77	0	0.00
262	CUSIP # 98389B100 XCEL ENERGY INC	17,260.56	17,279.57	0	119.87
88	CUSIP # 98978V103 ZOETIS INC	16,399.68	14,271.61	0	0.00
		1,935,367.38	1,587,681.15	42	1,382.16
FOREIGN STOCK					
220	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	16,022.60	14,849.32	0	0.00
399	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	15,684.69	15,119.49	0	0.00
427	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	17,003.14	15,922.41	0	221.85
508	CUSIP # 438128308 HONDA MOTORS LTD ADR	16,347.44	13,110.01	0	0.00
294	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	14,363.37	12,749.16	0	0.00
977	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	15,211.89	14,780.02	0	0.00
215	CUSIP # 492089107 KERING-UNSPONSORED ADR	18,846.04	15,292.30	0	0.00
200	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	17,878.50	11,181.88	0	0.00

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736	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	14,072.32	16,535.09	0	0.00
136	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	16,964.64	15,976.12	0	0.00
213	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	15,448.89	11,783.13	0	0.00
586	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	15,348.81	13,647.02	0	0.00
178	CUSIP # 66987V109 NOVARTIS AF ADR	16,240.72	16,548.57	0	0.00
226	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	18,932.02	13,083.48	0	0.00
196	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	16,442.44	10,137.97	0	0.00
375	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	17,621.25	15,600.30	0	0.00
310	CUSIP # 80105N105 SANOFI-AVENTIS ADR	16,324.60	15,027.69	0	0.00
492	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	15,542.28	10,015.48	0	0.00
354	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	14,832.60	10,517.87	0	0.00
143	CUSIP # 835699307 SONY GROUP CORP-SP ADR	13,902.46	9,900.22	0	0.00
135	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	14,607.00	12,479.51	0	0.00

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99	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	17,309.16	15,150.06	0	0.00
430	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	14,138.40	5,501.38	0	0.00
352	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	14,168.00	14,999.10	0	0.00
55	CUSIP # G1151C101 ACCENTURE PLC	16,213.45	10,583.78	0	0.00
54	CUSIP # G5494J103 LINDE PLC	15,611.40	10,888.87	0	0.00
96	CUSIP # H1467J104 CHUBB LIMITED	15,258.24	14,430.68	0	76.80
24	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	16,580.16	11,968.25	0	0.00
		446,916.51	367,779.16	10	298.65
MUTUAL FUNDS - FIXED INCOME					
4,045	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	111,722.90	110,788.39	2	0.00
5,914	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	130,995.10	131,539.96	3	0.00
696	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	89,094.96	84,531.96	2	0.00
1,003	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	134,763.08	135,930.25	3	0.00
1,541	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	177,970.09	179,679.99	4	0.00

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1,615	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	174,791.45	176,369.75	4	0.00
5,159	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	312,222.68	315,324.39	7	0.00
1,742	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	87,387.43	87,157.81	2	0.00
3,730	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	109,475.50	106,015.69	2	0.00
		1,328,423.19	1,327,338.19	29	0.00
MUTUAL FUNDS - EQUITY					
769	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	77,099.94	77,174.65	2	0.00
1,626	CUSIP # 46429B366 ISHARES CMBS ETF	88,421.88	87,590.48	2	0.00
1,348	CUSIP # 78463V107 SPDR GOLD TRUST	223,269.24	219,084.60	5	0.00
7,070	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	383,971.70	290,071.35	8	0.00
		772,762.76	673,921.08	17	0.00



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SHORT TERM INVESTMENTS					
100,353.14	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	100,353.14	100,353.14	2	0.00
		100,353.14	100,353.14	2	0.00
COMMON STOCK					
149	CUSIP # 000360206 AAON INC	9,325.91	9,742.29	0	28.12
497	CUSIP # 001055102 AFLAC INC	26,669.02	21,892.59	0	0.00
267	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	25,482.48	24,416.52	0	0.00
47	CUSIP # 00724F101 ADOBE SYSTEMS INC	27,525.08	22,691.23	0	0.00
141	CUSIP # 011642105 ALARM.COM HOLDINGS INC	11,942.70	13,846.89	0	0.00
42	CUSIP # 016255101 ALIGN TECHNOLOGY INC	25,662.00	22,387.21	0	0.00
157	CUSIP # 018522300 ALLETE INC	10,986.86	9,950.37	0	0.00
220	CUSIP # 020002101 ALLSTATE CORPORATION	28,696.80	24,177.26	1	177.39
12	CUSIP # 02079K107 ALPHABET INC CL C	30,075.84	20,673.08	1	0.00
7	CUSIP # 023135106 AMAZON.COM INC	24,081.12	22,236.31	0	0.00

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22	CUSIP # 023586100 AMERCO	12,966.80	9,920.43	0	11.00
97	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	14,409.35	8,538.23	0	0.00
72	CUSIP # 036752103 ANTHEM INC	27,489.60	21,220.07	0	0.00
162	CUSIP # 038222105 APPLIED MATERIALS INC	23,068.80	14,340.56	0	0.00
443	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	26,845.80	22,428.32	0	0.00
54	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	9,253.98	3,623.49	0	0.00
135	CUSIP # 049560105 ATMOS ENERGY CORP	12,974.85	12,879.03	0	0.00
121	CUSIP # 053015103 AUTO DATA PROCESSING INC.	24,033.02	18,359.50	0	111.60
16	CUSIP # 053332102 AUTOZONE INC	23,875.52	16,114.98	0	0.00
263	CUSIP # 05351W103 AVANGRID INC	13,526.09	12,112.28	0	114.84
66	CUSIP # 053611109 AVERY DENNISON CORP	13,875.84	10,199.66	0	0.00
110	CUSIP # 056525108 BADGER METER	10,793.20	9,920.69	0	0.00
266	CUSIP # 058498106 BALL CORPORATION	21,551.32	23,770.08	0	0.00
538	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	27,561.74	22,729.24	0	0.00

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99	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	27,514.08	20,869.46	0	0.00
23	CUSIP # 090572207 BIO-RAD LABORATORIES INC	14,818.67	13,164.94	0	0.00
170	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	14,184.80	14,360.14	0	0.00
92	CUSIP # 09062X103 BIOGEN IDEC INC	31,856.84	22,703.39	1	0.00
126	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	11,082.96	12,975.32	0	0.00
10	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	10,208.00	9,646.00	0	0.00
192	CUSIP # 104674106 BRADY CORP CL A	10,759.68	8,714.12	0	0.00
106	CUSIP # 125523100 CIGNA CORP	25,129.42	19,653.91	0	0.00
692	CUSIP # 127097103 CABOT OIL & GAS CORP	12,082.32	11,644.03	0	0.00
53	CUSIP # 127190304 CACI INTERNATIONAL INC	13,521.36	13,051.98	0	0.00
162	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	22,164.84	21,958.78	0	0.00
188	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	10,441.52	10,101.33	0	0.00
266	CUSIP # 13765N107 CANNAE HOLDINGS INC	9,020.06	11,182.59	0	0.00
150	CUSIP # 14167L103 CAREDX INC	13,728.00	10,854.08	0	0.00

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404	CUSIP # 15135B101 CENTENE CORPORATION	29,463.72	25,257.87	1	0.00
26	CUSIP # 16359R103 CHEMED CORP	12,337.00	13,485.12	0	0.00
121	CUSIP # 172755100 CIRRUS LOGIC INC	10,299.52	10,103.86	0	0.00
119	CUSIP # 189054109 CLOROX COMPANY	21,409.29	23,756.44	0	0.00
343	CUSIP # 201723103 COMMERCIAL METALS COMPANY	10,536.96	7,238.01	0	41.16
433	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	9,526.00	11,279.44	0	0.00
65	CUSIP # 22160K105 COSTCO WHOLESALE CORP	25,718.55	19,308.55	0	0.00
133	CUSIP # 227046109 CROCS INC	15,497.16	8,424.41	0	0.00
281	CUSIP # 23331A109 D R HORTON INC	25,393.97	18,547.48	0	0.00
180	CUSIP # 237266101 DARLING INTERNATIONAL INC	12,150.00	10,320.30	0	0.00
37	CUSIP # 243537107 DECKERS OUTDOOR CORP	14,210.59	10,544.42	0	0.00
130	CUSIP # 25659T107 DOLBY LABORATORIES INC	12,777.70	12,425.54	0	0.00
113	CUSIP # 256677105 DOLLAR GENERAL CORP	24,452.07	17,468.68	0	0.00
339	CUSIP # 26875P101 EOG RESOURCES INC	28,286.16	12,499.53	1	0.00

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76	CUSIP # 29355A107 ENPHASE ENERGY INC	13,955.88	3,480.16	0	0.00
113	CUSIP # 29358P101 ENSIGN GROUP	9,793.71	8,596.28	0	5.93
374	CUSIP # 294628102 EQUITY COMMONWEALTH	9,798.80	11,081.16	0	0.00
55	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	10,634.25	9,932.38	0	0.00
221	CUSIP # 30034W106 EVERGY INC	13,355.03	12,220.25	0	0.00
582	CUSIP # 30161N101 EXELON CORPORATION	25,788.42	24,251.36	0	0.00
113	CUSIP # 302130109 EXPEDITORS INTL WASH INC	14,305.80	9,161.40	0	0.00
77	CUSIP # 30303M102 FACEBOOK INC	26,773.67	20,787.60	0	0.00
448	CUSIP # 311900104 FASTENAL COMPANY	23,296.00	21,426.32	0	0.00
230	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	14,340.50	12,510.92	0	0.00
16	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	13,323.84	5,536.64	0	0.00
186	CUSIP # 344849104 FOOT LOCKER INC	11,463.18	7,486.81	0	0.00
123	CUSIP # 34959E109 FORTINET INC	29,297.37	17,096.80	1	0.00
132	CUSIP # 353514102 FRANKLIN ELECTRIC CO	10,641.84	9,100.62	0	0.00

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141	CUSIP # 369550108 GENERAL DYNAMICS CORP	26,544.66	20,836.64	0	0.00
18	CUSIP # 384637104 GRAHAM HOLDINGS CO	11,410.20	7,845.84	0	0.00
110	CUSIP # 405024100 HAEMONETICS CORP	7,330.40	12,690.95	0	0.00
194	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	12,022.18	9,505.04	0	67.20
215	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	31,385.70	23,665.24	1	0.00
144	CUSIP # 427866108 HERSHEY CO	25,081.92	20,587.74	0	0.00
74	CUSIP # 437076102 HOME DEPOT INC	23,597.86	19,551.69	0	0.00
537	CUSIP # 440452100 HORMEL FOODS CORP	25,641.75	25,281.02	0	0.00
154	CUSIP # 441593100 HOULIHAN LOKEY INC	12,595.66	8,274.44	0	0.00
196	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	26,030.76	26,744.08	0	0.00
156	CUSIP # 443320106 HUB GROUP INC CL A	10,292.88	7,546.85	0	0.00
62	CUSIP # 444859102 HUMANA INC	27,448.64	24,075.66	0	43.40
51	CUSIP # 44930G107 ICU MEDICAL INC	10,495.80	10,789.89	0	0.00
132	CUSIP # 451107106 IDACORP INC	12,870.00	12,460.26	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47	CUSIP # 45168D104 IDEXX LABORATORIES INC	29,682.85	23,112.77	1	0.00
396	CUSIP # 458140100 INTEL CORPORATION	22,231.44	21,062.38	0	0.00
435	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	14,877.00	10,922.31	0	0.00
163	CUSIP # 488401100 KEMPER CORPORATION	12,045.70	12,454.18	0	0.00
271	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	12,319.66	10,225.13	0	0.00
711	CUSIP # 501044101 KROGER COMPANY	27,238.41	23,127.78	0	0.00
64	CUSIP # 50187A107 LHC GROUP LLC	12,816.64	10,613.80	0	0.00
69	CUSIP # 50187T106 LGI HOMES INC	11,173.86	7,294.37	0	0.00
125	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	27,018.75	23,429.19	0	0.00
36	CUSIP # 512807108 LAM RESEARCH CORPORATION	23,425.20	17,451.56	0	48.10
69	CUSIP # 513847103 LANCASTER COLONY CORP	13,352.19	10,806.47	0	0.00
74	CUSIP # 515098101 LANDSTAR SYSTEMS INC	11,693.48	8,823.27	0	0.00
247	CUSIP # 526057104 LENNAR CORPORATION	24,539.45	18,105.99	0	0.00
62	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	23,457.70	23,719.69	0	0.00

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174	CUSIP # 552676108 MDC HOLDINGS INC	8,804.40	5,868.34	0	0.00
416	CUSIP # 552690109 MDU RESOURCES GROUP INC	13,037.44	10,876.36	0	87.76
769	CUSIP # 552848103 MGIC INVESTMENT CORP	10,458.40	9,509.36	0	0.00
122	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	10,557.88	9,013.32	0	0.00
139	CUSIP # 576323109 MASTEC INC	14,747.90	9,683.64	0	0.00
116	CUSIP # 577933104 MAXIMUS INC	10,204.52	8,399.35	0	0.00
73	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	12,893.99	9,988.57	0	0.00
297	CUSIP # 58933Y105 MERCK & CO INC	23,097.69	23,578.59	0	197.60
172	CUSIP # 589400100 MERCURY GENERAL CORPORATION	11,171.40	8,983.87	0	0.00
112	CUSIP # 59001A102 MERITAGE HOMES CORP	10,536.96	9,423.34	0	0.00
276	CUSIP # 595112103 MICRON TECHNOLOGY INC	23,454.48	13,249.09	0	0.00
34	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	12,697.30	12,407.43	0	20.40
251	CUSIP # 61174X109 MONSTER BEVERAGE CORP	22,928.85	17,262.63	0	0.00
73	CUSIP # 626755102 MURPHY USA INC	9,736.01	9,389.61	0	0.00

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329	CUSIP # 629377508 NRG ENERGY INC	13,258.70	11,038.07	0	0.00
3	CUSIP # 62944T105 NVR INC	14,919.90	8,871.89	0	0.00
220	CUSIP # 635017106 NATIONAL BEVERAGE	10,390.60	5,581.15	0	0.00
367	CUSIP # 64115T104 NETSCOUT SYSTEMS	10,474.18	10,086.74	0	0.00
244	CUSIP # 650111107 NEW YORK TIMES CO CL A	10,626.20	12,205.36	0	0.00
413	CUSIP # 651639106 NEWMONT MINING CORP	26,175.94	22,286.66	0	0.00
200	CUSIP # 67018T105 NU SKIN ENTERPRISES	11,330.00	11,032.85	0	0.00
45	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	25,479.45	20,467.16	0	0.00
138	CUSIP # 68235P108 ONE GAS INC	10,228.56	10,524.30	0	0.00
66	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	9,773.28	8,681.40	0	0.00
313	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	10,945.61	8,239.08	0	0.00
260	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	25,768.60	21,127.87	0	312.00
162	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	13,279.14	13,005.18	0	0.00
35	CUSIP # 73278L105 POOL CORPORATION	16,053.10	12,602.07	0	0.00

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144	CUSIP # 739276103 POWER INTEGRATIONS INC	11,816.64	11,734.80	0	0.00
147	CUSIP # 74144T108 T ROWE PRICE GROUP INC	29,101.59	19,316.04	1	441.00
171	CUSIP # 742718109 PROCTER & GAMBLE CO	23,073.03	23,406.60	0	0.00
267	CUSIP # 743315103 PROGRESSIVE CORP	26,222.07	25,770.32	0	0.00
173	CUSIP # 743606105 PROSPERITY BANCSHARES INC	12,421.40	12,049.57	0	86.73
428	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	25,568.72	24,369.47	0	0.00
247	CUSIP # 745867101 PULTEGROUP INC	13,478.79	7,727.69	0	34.30
102	CUSIP # 74758T303 QUALYS INC	10,270.38	11,728.36	0	0.00
148	CUSIP # 74762E102 QUANTA SERVICES INC	13,404.36	10,408.20	0	8.88
95	CUSIP # 74838J101 QUIDEL CORP	12,171.40	13,490.87	0	0.00
54	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	30,161.16	25,531.55	1	0.00
85	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	12,826.50	8,239.54	0	0.00
154	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	9,600.36	10,616.00	0	0.00
118	CUSIP # 761152107 RESMED INC	29,089.36	24,770.91	1	0.00

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212	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	9,166.88	6,222.73	0	0.00
103	CUSIP # 78463M107 SPS COMMERCE INC	10,284.55	11,446.41	0	0.00
45	CUSIP # 78709Y105 SAIA INC	9,427.05	3,882.53	0	0.00
251	CUSIP # 801056102 SANMINA CORPORATION	9,778.96	8,043.58	0	0.00
192	CUSIP # 806407102 HENRY SCHEIN INC	14,244.48	12,561.00	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	11,606.19	9,069.00	0	0.00
306	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	12,931.56	8,572.10	0	0.00
194	CUSIP # 816851109 SEMPRA ENERGY	25,701.12	24,587.90	0	0.00
92	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	25,065.40	22,293.99	0	0.00
116	CUSIP # 825690100 SHUTTERSTOCK INC	11,387.72	8,123.27	0	0.00
353	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	10,357.02	7,738.40	0	64.80
100	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	11,044.00	7,964.21	0	25.00
105	CUSIP # 832696405 JM SMUCKER CO	13,604.85	12,343.47	0	0.00
57	CUSIP # 833034101 SNAP-ON INC	12,735.51	8,128.07	0	0.00

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155	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	10,259.45	9,480.45	0	0.00
52	CUSIP # 852857200 STAMPS.COM INC	10,415.08	10,529.84	0	0.00
82	CUSIP # 858586100 STEPAN CO	9,862.14	8,474.52	0	0.00
114	CUSIP # 86272C103 STRATEGIC EDUCATION INC	8,670.84	10,558.21	0	0.00
90	CUSIP # 87162W100 SYNNEX CORPORATION	10,958.40	7,436.40	0	0.00
498	CUSIP # 87265H109 TRI POINTE HOMES INC	10,672.14	6,790.79	0	0.00
68	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	12,037.36	9,553.61	0	0.00
455	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	10,310.30	10,214.27	0	0.00
96	CUSIP # 880770102 TERADYNE INC	12,860.16	11,515.22	0	0.00
90	CUSIP # 88162G103 TETRA TECH INC	10,983.60	7,924.05	0	0.00
58	CUSIP # 89055F103 TOPBUILD CORP	11,471.24	10,521.56	0	0.00
117	CUSIP # 891092108 TORO COMPANY	12,855.96	11,008.66	0	31.50
70	CUSIP # 892356106 TRACTOR SUPPLY	13,024.20	9,872.12	0	0.00
155	CUSIP # 896288107 TRINET GROUP INC	11,234.40	12,308.45	0	0.00

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106	CUSIP # 89854H102 TTEC HOLDINGS INC	10,927.54	7,675.64	0	0.00
177	CUSIP # 902494103 TYSON FOODS INC CL A	13,055.52	10,927.96	0	0.00
47	CUSIP # 904708104 UNIFIRST CORP	11,028.08	8,497.60	0	0.00
134	CUSIP # 911312106 UNITED PARCEL SERVICE INC	27,867.98	22,057.59	1	0.00
287	CUSIP # 911684108 US CELLULAR	10,420.97	9,767.85	0	0.00
69	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	12,379.29	10,597.09	0	0.00
98	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	14,350.14	13,289.09	0	0.00
108	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	21,776.04	25,196.61	0	0.00
188	CUSIP # 931142103 WAL-MART STORES INC	26,511.76	24,321.97	0	0.00
177	CUSIP # 94106L109 WASTE MANAGEMENT INC	24,799.47	20,443.92	0	0.00
46	CUSIP # 942622200 WATSCO INC CL A	13,185.44	9,373.62	0	0.00
88	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	12,840.08	10,660.57	0	0.00
222	CUSIP # 950755108 WERNER ENTERPRISES INC	9,883.44	8,785.81	0	0.00
68	CUSIP # 969904101 WILLIAMS-SONOMA INC	10,856.20	4,268.50	0	0.00

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289	CUSIP # 981475106 WORLD FUEL SERVICES CORP	9,169.97	9,375.32	0	34.44
154	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	9,421.72	8,080.70	0	0.00
383	CUSIP # 98389B100 XCEL ENERGY INC	25,232.04	25,367.09	0	178.88
145	CUSIP # 98978V103 ZOETIS INC	27,022.20	23,676.92	0	0.00
		3,012,548.67	2,525,454.82	54	2,172.03
FOREIGN STOCK					
342	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	24,907.86	23,191.93	0	0.00
621	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	24,411.51	23,144.39	0	0.00
664	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	26,440.48	24,871.13	0	342.38
791	CUSIP # 438128308 HONDA MOTORS LTD ADR	25,454.38	20,973.24	0	0.00
467	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	22,815.29	21,609.47	0	0.00
1,553	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	24,180.21	23,650.16	0	0.00
342	CUSIP # 492089107 KERING-UNSPONSORED ADR	29,978.35	24,545.95	1	0.00
318	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	28,426.82	18,592.84	1	0.00

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1,170	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	22,370.40	26,236.13	0	0.00
216	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	26,943.84	25,514.68	0	0.00
338	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	24,515.14	19,523.49	0	0.00
931	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	24,385.22	30,441.38	0	0.00
276	CUSIP # 66987V109 NOVARTIS AF ADR	25,182.24	25,731.48	0	0.00
352	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	29,487.04	21,794.76	1	0.00
305	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	25,586.45	17,054.94	0	0.00
596	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	28,006.04	25,517.51	1	0.00
482	CUSIP # 80105N105 SANOFI-AVENTIS ADR	25,382.12	23,473.60	0	0.00
782	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	24,703.38	16,938.47	0	0.00
562	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	23,547.80	17,196.34	0	0.00
223	CUSIP # 835699307 SONY GROUP CORP-SP ADR	21,680.06	16,587.88	0	0.00
214	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	23,154.80	19,887.53	0	0.00

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154	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	26,925.36	23,764.49	0	0.00
683	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	22,457.04	10,744.11	0	0.00
560	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	22,540.00	23,876.27	0	0.00
85	CUSIP # G1151C101 ACCENTURE PLC	25,057.15	17,975.24	0	0.00
85	CUSIP # G5494J103 LINDE PLC	24,573.50	18,936.01	0	0.00
150	CUSIP # H1467J104 CHUBB LIMITED	23,841.00	22,589.68	0	122.40
37	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	25,561.08	18,584.21	0	0.00
		702,514.56	602,947.31	13	464.78
MUTUAL FUNDS - FIXED INCOME					
3,915	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	108,132.30	107,747.86	2	0.00
631	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	80,774.31	77,079.05	1	0.00
809	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	108,697.24	109,107.13	2	0.00
933	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	107,752.17	111,082.77	2	0.00

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2,230	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	134,959.60	134,187.01	2	0.00
1,054	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	52,873.91	52,891.85	1	0.00
3,611	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	105,982.85	105,020.35	2	0.00
		699,172.38	697,116.02	13	0.00
MUTUAL FUNDS - EQUITY					
931	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	93,342.06	93,488.98	2	0.00
1,349	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	88,157.15	71,682.32	2	0.00
1,468	CUSIP # 78463V107 SPDR GOLD TRUST	243,144.84	241,226.43	4	0.00
11,574	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	628,583.94	494,245.35	11	0.00
		1,053,227.99	900,643.08	19	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
138,651.71	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	138,651.71	138,651.71	4	0.00
		138,651.71	138,651.71	4	0.00
COMMON STOCK					
90	CUSIP # 000360206 AAON INC	5,633.10	5,919.78	0	15.39
330	CUSIP # 001055102 AFLAC INC	17,707.80	14,783.91	1	0.00
178	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	16,988.32	16,274.57	0	0.00
30	CUSIP # 00724F101 ADOBE SYSTEMS INC	17,569.20	14,640.89	1	0.00
85	CUSIP # 011642105 ALARM.COM HOLDINGS INC	7,199.50	8,204.46	0	0.00
26	CUSIP # 016255101 ALIGN TECHNOLOGY INC	15,886.00	14,017.51	0	0.00
94	CUSIP # 018522300 ALLETE INC	6,578.12	6,004.83	0	0.00
146	CUSIP # 020002101 ALLSTATE CORPORATION	19,044.24	16,204.55	1	112.59
8	CUSIP # 02079K107 ALPHABET INC CL C	20,050.56	14,865.93	1	0.00
5	CUSIP # 023135106 AMAZON.COM INC	17,200.80	16,174.85	1	0.00

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13	CUSIP # 023586100 AMERCO	7,662.20	6,036.82	0	6.50
58	CUSIP # 02772A109 AMERICAN NATIONAL GROUP INC	8,615.90	5,751.37	0	0.00
48	CUSIP # 036752103 ANTHEM INC	18,326.40	14,457.59	1	0.00
101	CUSIP # 038222105 APPLIED MATERIALS INC	14,382.40	9,590.68	0	0.00
294	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	17,816.40	15,185.58	1	0.00
32	CUSIP # 043436104 ASBURY AUTOMOTIVE GROUP	5,483.84	2,479.93	0	0.00
81	CUSIP # 049560105 ATMOS ENERGY CORP	7,784.91	7,759.78	0	0.00
76	CUSIP # 053015103 AUTO DATA PROCESSING INC.	15,095.12	12,082.69	0	66.96
10	CUSIP # 053332102 AUTOZONE INC	14,922.20	10,595.96	0	0.00
158	CUSIP # 05351W103 AVANGRID INC	8,125.94	7,366.14	0	66.44
39	CUSIP # 053611109 AVERY DENNISON CORP	8,199.36	6,220.82	0	0.00
66	CUSIP # 056525108 BADGER METER	6,475.92	6,010.83	0	0.00
166	CUSIP # 058498106 BALL CORPORATION	13,449.32	14,675.15	0	0.00
357	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	18,289.11	15,212.40	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	18,342.72	14,381.42	1	0.00
14	CUSIP # 090572207 BIO-RAD LABORATORIES INC	9,020.06	8,143.99	0	0.00
102	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	8,510.88	8,538.13	0	0.00
61	CUSIP # 09062X103 BIOGEN IDEC INC	21,122.47	15,245.18	1	0.00
76	CUSIP # 09627Y109 BLUEPRINT MEDICINES CORP	6,684.96	7,675.88	0	0.00
6	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	6,124.80	5,745.30	0	0.00
115	CUSIP # 104674106 BRADY CORP CL A	6,444.60	5,403.55	0	0.00
70	CUSIP # 125523100 CIGNA CORP	16,594.90	13,571.34	0	0.00
417	CUSIP # 127097103 CABOT OIL & GAS CORP	7,280.82	7,048.08	0	0.00
32	CUSIP # 127190304 CACI INTERNATIONAL INC	8,163.84	7,915.64	0	0.00
101	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	13,818.82	13,623.74	0	0.00
113	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	6,276.02	6,114.81	0	0.00
160	CUSIP # 13765N107 CANNAE HOLDINGS INC	5,425.60	6,614.50	0	0.00
90	CUSIP # 14167L103 CAREDX INC	8,236.80	6,558.66	0	0.00

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268	CUSIP # 15135B101 CENTENE CORPORATION	19,545.24	16,606.21	1	0.00
16	CUSIP # 16359R103 CHEMED CORP	7,592.00	8,228.87	0	0.00
73	CUSIP # 172755100 CIRRUS LOGIC INC	6,213.76	6,060.81	0	0.00
74	CUSIP # 189054109 CLOROX COMPANY	13,313.34	14,571.20	0	0.00
207	CUSIP # 201723103 COMMERCIAL METALS COMPANY	6,359.04	4,580.04	0	24.84
260	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	5,720.00	6,687.60	0	0.00
40	CUSIP # 22160K105 COSTCO WHOLESALE CORP	15,826.80	12,360.92	0	0.00
80	CUSIP # 227046109 CROCS INC	9,321.60	5,414.02	0	0.00
186	CUSIP # 23331A109 D R HORTON INC	16,808.82	12,437.59	0	0.00
108	CUSIP # 237266101 DARLING INTERNATIONAL INC	7,290.00	6,337.27	0	0.00
22	CUSIP # 243537107 DECKERS OUTDOOR CORP	8,449.54	6,395.41	0	0.00
78	CUSIP # 25659T107 DOLBY LABORATORIES INC	7,666.62	7,467.68	0	0.00
71	CUSIP # 256677105 DOLLAR GENERAL CORP	15,363.69	11,612.11	0	0.00
225	CUSIP # 26875P101 EOG RESOURCES INC	18,774.00	9,686.50	1	0.00

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46	CUSIP # 29355A107 ENPHASE ENERGY INC	8,446.98	2,751.54	0	0.00
68	CUSIP # 29358P101 ENSIGN GROUP	5,893.56	5,271.35	0	3.57
225	CUSIP # 294628102 EQUITY COMMONWEALTH	5,895.00	6,649.43	0	0.00
33	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,380.55	6,115.79	0	0.00
133	CUSIP # 30034W106 EVERGY INC	8,037.19	7,445.54	0	0.00
386	CUSIP # 30161N101 EXELON CORPORATION	17,103.66	16,120.30	0	0.00
68	CUSIP # 302130109 EXPEDITORS INTL WASH INC	8,608.80	5,561.43	0	0.00
48	CUSIP # 30303M102 FACEBOOK INC	16,690.08	13,242.21	0	0.00
280	CUSIP # 311900104 FASTENAL COMPANY	14,560.00	13,468.44	0	0.00
138	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	8,604.30	7,608.93	0	0.00
10	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	8,327.40	4,330.12	0	0.00
112	CUSIP # 344849104 FOOT LOCKER INC	6,902.56	4,762.26	0	0.00
77	CUSIP # 34959E109 FORTINET INC	18,340.63	10,654.29	1	0.00
79	CUSIP # 353514102 FRANKLIN ELECTRIC CO	6,368.98	5,541.77	0	0.00

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94	CUSIP # 369550108 GENERAL DYNAMICS CORP	17,696.44	14,294.94	1	0.00
11	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,972.90	5,370.74	0	0.00
66	CUSIP # 405024100 HAEMONETICS CORP	4,398.24	7,429.05	0	0.00
116	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	7,188.52	5,857.17	0	36.75
136	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	19,853.28	15,294.62	1	0.00
90	CUSIP # 427866108 HERSHEY CO	15,676.20	13,028.79	0	0.00
47	CUSIP # 437076102 HOME DEPOT INC	14,987.83	12,682.77	0	0.00
356	CUSIP # 440452100 HORMEL FOODS CORP	16,999.00	16,426.34	0	0.00
93	CUSIP # 441593100 HOULIHAN LOKEY INC	7,606.47	5,109.58	0	0.00
124	CUSIP # 443251103 HOYA CORP-SPONSORED ADR	16,468.44	16,926.00	0	0.00
94	CUSIP # 443320106 HUB GROUP INC CL A	6,202.12	4,582.82	0	0.00
41	CUSIP # 444859102 HUMANA INC	18,151.52	15,758.71	1	28.70
31	CUSIP # 44930G107 ICU MEDICAL INC	6,379.80	6,534.69	0	0.00
79	CUSIP # 451107106 IDACORP INC	7,702.50	7,486.34	0	0.00

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29	CUSIP # 45168D104 IDEXX LABORATORIES INC	18,314.95	14,428.54	1	0.00
263	CUSIP # 458140100 INTEL CORPORATION	14,764.82	13,733.64	0	0.00
262	CUSIP # 47233W109 JEFFERIES FINANCIAL GROUP INC	8,960.40	6,757.23	0	0.00
98	CUSIP # 488401100 KEMPER CORPORATION	7,242.20	7,457.20	0	0.00
163	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	7,409.98	6,045.47	0	0.00
472	CUSIP # 501044101 KROGER COMPANY	18,082.32	15,546.60	1	0.00
39	CUSIP # 50187A107 LHC GROUP LLC	7,810.14	6,087.56	0	0.00
42	CUSIP # 50187T106 LGI HOMES INC	6,801.48	4,749.55	0	0.00
83	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	17,940.45	15,781.74	1	0.00
22	CUSIP # 512807108 LAM RESEARCH CORPORATION	14,315.40	10,970.58	0	27.30
42	CUSIP # 513847103 LANCASTER COLONY CORP	8,127.42	6,694.70	0	0.00
44	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,952.88	5,265.53	0	0.00
164	CUSIP # 526057104 LENNAR CORPORATION	16,293.40	12,166.10	0	0.00
39	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	14,755.65	14,702.63	0	0.00

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105	CUSIP # 552676108 MDC HOLDINGS INC	5,313.00	3,572.04	0	0.00
250	CUSIP # 552690109 MDU RESOURCES GROUP INC	7,835.00	6,710.80	0	50.58
463	CUSIP # 552848103 MGIC INVESTMENT CORP	6,296.80	5,791.17	0	0.00
73	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	6,317.42	5,514.36	0	0.00
84	CUSIP # 576323109 MASTEC INC	8,912.40	6,171.08	0	0.00
70	CUSIP # 577933104 MAXIMUS INC	6,157.90	5,087.03	0	0.00
44	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	7,771.72	6,190.64	0	0.00
186	CUSIP # 58933Y105 MERCK & CO INC	14,465.22	14,625.96	0	115.05
103	CUSIP # 589400100 MERCURY GENERAL CORPORATION	6,689.85	5,488.11	0	0.00
67	CUSIP # 59001A102 MERITAGE HOMES CORP	6,303.36	5,723.32	0	0.00
184	CUSIP # 595112103 MICRON TECHNOLOGY INC	15,636.32	9,439.17	0	0.00
20	CUSIP # 609839105 MONOLITHIC POWER SYSTEMS	7,469.00	7,284.16	0	12.00
157	CUSIP # 61174X109 MONSTER BEVERAGE CORP	14,341.95	10,990.16	0	0.00
44	CUSIP # 626755102 MURPHY USA INC	5,868.28	5,703.52	0	0.00

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198	CUSIP # 629377508 NRG ENERGY INC	7,979.40	6,717.52	0	0.00
2	CUSIP # 62944T105 NVR INC	9,946.60	8,860.56	0	0.00
132	CUSIP # 635017106 NATIONAL BEVERAGE	6,234.36	3,614.25	0	0.00
221	CUSIP # 64115T104 NETSCOUT SYSTEMS	6,307.34	6,107.07	0	0.00
147	CUSIP # 650111107 NEW YORK TIMES CO CL A	6,401.85	7,273.30	0	0.00
274	CUSIP # 651639106 NEWMONT MINING CORP	17,366.12	15,285.13	1	0.00
121	CUSIP # 67018T105 NU SKIN ENTERPRISES	6,854.65	6,657.08	0	0.00
28	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	15,853.88	12,914.76	0	0.00
83	CUSIP # 68235P108 ONE GAS INC	6,151.96	6,315.40	0	0.00
40	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	5,923.20	5,388.67	0	0.00
188	CUSIP # 69404D108 PACIFIC BIOSCIENCES OF CALIF	6,574.36	5,132.26	0	0.00
163	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	16,154.93	13,501.43	0	195.60
97	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	7,951.09	7,798.95	0	0.00
21	CUSIP # 73278L105 POOL CORPORATION	9,631.86	7,665.02	0	0.00

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87	CUSIP # 739276103 POWER INTEGRATIONS INC	7,139.22	7,101.56	0	0.00
98	CUSIP # 74144T108 T ROWE PRICE GROUP INC	19,401.06	13,292.94	1	294.00
107	CUSIP # 742718109 PROCTER & GAMBLE CO	14,437.51	14,559.84	0	0.00
178	CUSIP # 743315103 PROGRESSIVE CORP	17,481.38	17,154.83	1	0.00
104	CUSIP # 743606105 PROSPERITY BANCSHARES INC	7,467.20	7,287.93	0	48.51
284	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	16,966.16	16,204.75	0	0.00
149	CUSIP # 745867101 PULTEGROUP INC	8,130.93	4,845.12	0	19.88
61	CUSIP # 74758T303 QUALYS INC	6,142.09	6,896.81	0	0.00
89	CUSIP # 74762E102 QUANTA SERVICES INC	8,060.73	6,436.75	0	5.34
57	CUSIP # 74838J101 QUIDEL CORP	7,302.84	7,543.45	0	0.00
36	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	20,107.44	17,091.31	1	0.00
51	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	7,695.90	5,224.01	0	0.00
93	CUSIP # 75972A301 RENEWABLE ENERGY GROUP INC	5,797.62	6,417.27	0	0.00
74	CUSIP # 761152107 RESMED INC	18,242.48	15,481.80	1	0.00

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128	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	5,534.72	3,797.28	0	0.00
62	CUSIP # 78463M107 SPS COMMERCE INC	6,190.70	6,810.93	0	0.00
27	CUSIP # 78709Y105 SAIA INC	5,656.23	2,717.51	0	0.00
151	CUSIP # 801056102 SANMINA CORPORATION	5,882.96	4,966.02	0	0.00
116	CUSIP # 806407102 HENRY SCHEIN INC	8,606.04	7,493.53	0	0.00
2	CUSIP # 811543107 SEABOARD CORP	7,737.46	6,807.00	0	0.00
184	CUSIP # 81619Q105 SELECT MEDICAL HOLDINGS CORP	7,775.84	5,358.13	0	0.00
129	CUSIP # 816851109 SEMPRA ENERGY	17,089.92	16,367.31	0	0.00
57	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	15,529.65	13,964.81	0	0.00
70	CUSIP # 825690100 SHUTTERSTOCK INC	6,871.90	5,142.57	0	0.00
212	CUSIP # 828730200 SIMMONS FIRST NATL CORP-CL A	6,220.08	4,851.80	0	36.36
60	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	6,626.40	4,829.78	0	15.00
63	CUSIP # 832696405 JM SMUCKER CO	8,162.91	7,496.95	0	0.00
34	CUSIP # 833034101 SNAP-ON INC	7,596.62	5,246.94	0	0.00

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93	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	6,155.67	5,754.99	0	0.00
31	CUSIP # 852857200 STAMPS.COM INC	6,208.99	6,280.17	0	0.00
49	CUSIP # 858586100 STEPAN CO	5,893.23	5,168.48	0	0.00
68	CUSIP # 86272C103 STRATEGIC EDUCATION INC	5,172.08	6,220.15	0	0.00
54	CUSIP # 87162W100 SYNNEX CORPORATION	6,575.04	4,506.96	0	0.00
300	CUSIP # 87265H109 TRI POINTE HOMES INC	6,429.00	4,202.99	0	0.00
41	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	7,257.82	5,545.95	0	0.00
274	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	6,208.84	6,644.51	0	0.00
58	CUSIP # 880770102 TERADYNE INC	7,769.68	7,038.86	0	0.00
54	CUSIP # 88162G103 TETRA TECH INC	6,590.16	4,964.34	0	0.00
35	CUSIP # 89055F103 TOPBUILD CORP	6,922.30	6,462.34	0	0.00
70	CUSIP # 891092108 TORO COMPANY	7,691.60	6,675.09	0	17.59
42	CUSIP # 892356106 TRACTOR SUPPLY	7,814.52	6,152.22	0	0.00
93	CUSIP # 896288107 TRINET GROUP INC	6,740.64	7,336.99	0	0.00

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64	CUSIP # 89854H102 TTEC HOLDINGS INC	6,597.76	4,886.19	0	0.00
106	CUSIP # 902494103 TYSON FOODS INC CL A	7,818.56	6,480.25	0	0.00
28	CUSIP # 904708104 UNIFIRST CORP	6,569.92	5,037.60	0	0.00
84	CUSIP # 911312106 UNITED PARCEL SERVICE INC	17,469.48	14,085.55	1	0.00
173	CUSIP # 911684108 US CELLULAR	6,281.63	6,259.35	0	0.00
41	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	7,355.81	6,397.71	0	0.00
59	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	8,639.37	8,041.75	0	0.00
67	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	13,509.21	14,651.46	0	0.00
125	CUSIP # 931142103 WAL-MART STORES INC	17,627.50	15,857.48	1	0.00
111	CUSIP # 94106L109 WASTE MANAGEMENT INC	15,552.21	13,054.76	0	0.00
28	CUSIP # 942622200 WATSCO INC CL A	8,025.92	5,809.09	0	0.00
53	CUSIP # 942749102 WATTS WATER TECHNOLOGIES-A	7,733.23	6,465.25	0	0.00
134	CUSIP # 950755108 WERNER ENTERPRISES INC	5,965.68	5,409.01	0	0.00
41	CUSIP # 969904101 WILLIAMS-SONOMA INC	6,545.65	3,199.09	0	0.00

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174	CUSIP # 981475106 WORLD FUEL SERVICES CORP	5,521.02	5,672.15	0	19.92
93	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	5,689.74	4,995.58	0	0.00
254	CUSIP # 98389B100 XCEL ENERGY INC	16,733.52	16,778.17	0	110.72
91	CUSIP # 98978V103 ZOETIS INC	16,958.76	14,947.42	0	0.00
		1,885,581.19	1,606,130.25	55	1,329.59
FOREIGN STOCK					
221	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	16,095.43	15,122.05	0	0.00
401	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	15,763.31	14,801.89	0	0.00
429	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	17,082.78	16,050.86	0	201.58
511	CUSIP # 438128308 HONDA MOTORS LTD ADR	16,443.98	13,668.76	0	0.00
295	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	14,412.23	13,308.96	0	0.00
982	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	15,289.74	14,698.61	0	0.00
217	CUSIP # 492089107 KERING-UNSPONSORED ADR	19,021.35	15,912.60	1	0.00
201	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	17,967.89	11,713.23	1	0.00

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740	CUSIP # 626425102 MURATA MANUFACTURING CO LTD UNSPONSORED ADR	14,148.80	16,433.22	0	0.00
137	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	17,089.38	16,236.66	0	0.00
214	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	15,521.42	12,276.93	0	0.00
589	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	15,427.38	13,671.91	0	0.00
179	CUSIP # 66987V109 NOVARTIS AF ADR	16,331.96	16,591.75	0	0.00
227	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	19,015.79	13,856.66	1	0.00
197	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	16,526.33	11,447.37	0	0.00
377	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	17,715.23	15,884.46	1	0.00
311	CUSIP # 80105N105 SANOFI-AVENTIS ADR	16,377.26	15,208.22	0	0.00
495	CUSIP # 80687P106 SCHNEIDER ELECT SA UNSPONSORED ADR	15,637.05	10,910.06	0	0.00
356	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	14,916.40	11,005.20	0	0.00
144	CUSIP # 835699307 SONY GROUP CORP-SP ADR	13,999.68	10,498.37	0	0.00
136	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	14,715.20	12,814.57	0	0.00

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100	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	17,484.00	15,583.56	1	0.00
432	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	14,204.16	7,250.34	0	0.00
354	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	14,248.50	15,114.77	0	0.00
55	CUSIP # G1151C101 ACCENTURE PLC	16,213.45	11,704.66	0	0.00
55	CUSIP # G5494J103 LINDE PLC	15,900.50	11,989.74	0	0.00
97	CUSIP # H1467J104 CHUBB LIMITED	15,417.18	14,758.22	0	73.60
24	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	16,580.16	12,499.06	0	0.00
		449,546.54	381,012.69	13	275.18
MUTUAL FUNDS - FIXED INCOME					
2,356	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	65,072.72	64,629.00	2	0.00
253	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	32,386.53	30,442.27	1	0.00
609	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	81,825.24	80,467.53	2	0.00
281	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	32,452.69	32,349.90	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
951	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	47,706.92	47,641.22	1	0.00
2,173	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	63,777.55	62,801.17	2	0.00
		323,221.65	318,331.09	9	0.00
MUTUAL FUNDS - EQUITY					
560	CUSIP # 003260106 ABERDEEN STANDARD PHYSICAL PLATNIUM SHS ETF	56,145.60	56,956.27	2	0.00
812	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	53,064.20	43,290.03	2	0.00
884	CUSIP # 78463V107 SPDR GOLD TRUST	146,416.92	140,795.49	4	0.00
6,965	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	378,269.15	304,296.46	11	0.00
		633,895.87	545,338.25	18	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,906.85	0.00		0.00
			0.00	1,431.57	0.00	0.00	0.00
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		5.61	0.00	5.61		0.00
			1.14	0.00	1.12	0.00	-0.02
CANADIAN DOLLAR							
CANADA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-7,097.10	0.00	-7,097.10		0.00
			-5,722.99	0.00	-5,731.33	0.00	-8.34
	DIVIDENDS RECEIVABLE RECLAIM		0.00	31,849.89	0.00		0.00
			0.00	25,720.67	0.00	0.00	0.00
	NON-BASE CURRENCY		7,097.10	0.00	7,097.10		0.00
			5,731.33	0.00	5,731.33	0.00	0.00
SUBTOTAL CANADIAN DOLLAR			0.00	31,849.89	0.00		0.00
			8.34	25,720.67	0.00	0.00	-8.34
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			0.00	31,849.89	0.00		0.00
			8.34	25,720.67	0.00	0.00	-8.34
CHILEAN PESO							
CHILE							
	NON-BASE CURRENCY		-182.00	0.00	-182.00		0.00
			-0.24	0.00	-0.25	0.00	-0.01
DANISH KRONE							
DENMARK							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	213,428.57	0.00		0.00
			0.00	34,036.65	0.00	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-80,451.43	0.00	-80,451.43		0.00
			-95,334.69	0.00	-95,407.35	-0.02	-72.66

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	430,151.49	0.00		0.00
			0.00	510,116.65	0.00	0.00	0.00
	NON-BASE CURRENCY		7,942.74	0.00	7,942.74		0.00
			9,419.30	0.00	9,419.30	0.00	0.00
SUBTOTAL EURO CURRENCY UNIT			-72,508.69	430,151.49	-72,508.69		0.00
			-85,915.39	510,116.65	-85,988.05	-0.02	-72.66
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-72,508.69	430,151.49	-72,508.69		0.00
			-85,915.39	510,116.65	-85,988.05	-0.02	-72.66
INDIAN RUPEE							
INDIA							
	NON-BASE CURRENCY		11,817.00	0.00	11,817.00		0.00
			159.27	0.00	158.98	0.00	-0.29
JAPANESE YEN							
JAPAN							
	NON-BASE CURRENCY		32,593,250.00	0.00	32,593,250.00		0.00
			293,659.35	0.00	293,659.35	0.06	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-32,593,250.00	0.00	-32,593,250.00		0.00
			-293,951.57	0.00	-293,659.35	-0.06	292.22
SUBTOTAL JAPANESE YEN			0.00	0.00	0.00		0.00
			-292.22	0.00	0.00	0.00	292.22
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			0.00	0.00	0.00		0.00
			-292.22	0.00	0.00	0.00	292.22
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		7,370,040.00	0.00	7,370,040.00		0.00
			266,577.13	0.00	264,514.67	0.06	-2,062.46
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	282,195.37	0.00		0.00
			0.00	32,793.59	0.00	0.00	0.00
	NON-BASE CURRENCY		-23.83	0.00	-23.83		0.00
			-2.84	0.00	-2.77	0.00	0.07
SUBTOTAL NORWEGIAN KRONE			-23.83	282,195.37	-23.83		0.00
			-2.84	32,793.59	-2.77	0.00	0.07
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			-23.83	282,195.37	-23.83		0.00
			-2.84	32,793.59	-2.77	0.00	0.07

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
POUND STERLING							
UNITED KINGDOM							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-15,919.39	0.00	-15,919.39		0.00
			-21,977.75	0.00	-21,991.84	0.00	-14.09
	DIVIDENDS RECEIVABLE RECLAIM		0.00	2,045.66	0.00		0.00
			0.00	2,825.98	0.00	0.00	0.00
	NON-BASE CURRENCY		20,772.77	0.00	20,772.77		0.00
			28,863.94	0.00	28,696.54	0.01	-167.40
SUBTOTAL POUND STERLING			4,853.38	2,045.66	4,853.38		0.00
			6,886.19	2,825.98	6,704.70	0.01	-181.49
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			4,853.38	2,045.66	4,853.38		0.00
			6,886.19	2,825.98	6,704.70	0.01	-181.49
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		362.33	0.00	362.33		0.00
			25.50	0.00	25.38	0.00	-0.12
SOUTH KOREAN WON							
SOUTH KOREA							
	NON-BASE CURRENCY		523,295,386.00	0.00	523,295,386.00		0.00
			468,470.89	0.00	464,676.36	0.10	-3,794.53
SWEDISH KRONA							
SWEDEN							
	NON-BASE CURRENCY		-22.62	0.00	-22.62		0.00
			-2.71	0.00	-2.64	0.00	0.07
SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	144,947.33	0.00		0.00
			0.00	156,810.01	0.00	0.00	0.00
	NON-BASE CURRENCY		-22.44	0.00	-22.44		0.00
			-24.96	0.00	-24.28	0.00	0.68
SUBTOTAL SWISS FRANC			-22.44	144,947.33	-22.44		0.00
			-24.96	156,810.01	-24.28	0.00	0.68
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			-22.44	144,947.33	-22.44		0.00
			-24.96	156,810.01	-24.28	0.00	0.68
TURKISH LIRA							
TURKEY							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		40,185.45	0.00	40,185.45		0.00
			4,765.40	0.00	4,625.66	0.00	-139.74
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-12,332.34	0.00	-12,332.34		0.00
			-12,332.34	0.00	-12,332.34	0.00	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	3,527.64	0.00		0.00
			0.00	3,527.64	0.00	0.00	0.00
	FFX CONTRACTS RECEIVABLE		416,987.00	0.00	416,987.00		0.00
			416,987.00	0.00	416,987.00	0.09	0.00
	MSC PAYABLE - CLASS C1		-68,700.93	0.00	-68,700.93		0.00
			-68,700.93	0.00	-68,700.93	-0.01	0.00
	CASH		7.31	0.00	7.31		0.00
			7.31	0.00	7.31	0.00	0.00
	MSC PAYABLE - CLASS C3		-32,444.10	0.00	-32,444.10		0.00
			-32,444.10	0.00	-32,444.10	-0.01	0.00
	REBATE RECEIVABLE		27,275.01	0.00	27,275.01		0.00
			27,275.01	0.00	27,275.01	0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,719.55	0.00	-3,719.55		0.00
			-3,719.55	0.00	-3,719.55	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-18,646.86	0.00	-18,646.86		0.00
			-18,646.86	0.00	-18,646.86	0.00	0.00
4,988,819.460	BLACKROCK LIQ T FUND INSTL	100.0000	4,988,819.46	30.24	4,988,819.46		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	4,988,819.46	30.24	4,988,819.46	1.08	0.00
SUBTOTAL UNITED STATES			5,297,245.00	3,557.88	5,297,245.00		0.00
			5,297,245.00	3,557.88	5,297,245.00	1.16	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			5,297,245.00	3,557.88	5,297,245.00		0.00
			5,297,245.00	3,557.88	5,297,245.00	1.16	0.00
TOTAL CASH & CASH EQUIVALENTS			5,957,900.50	767,293.00	5,951,933.88	1.31	-5,966.62
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							
258,707.000	GERDAU SA	29.5400	8,300,445.44	0.00	7,642,204.78		-658,240.66
LB2645516		5.8870	1,635,797.50	0.00	1,523,003.83	0.33	-112,793.67

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
124,047.000	UNIPAR CARBOCLORO SA	99.3900	9,557,033.86	0.00	12,329,031.33		2,771,997.47
LB2905878		19.8073	1,727,530.03	0.00	2,457,034.65	0.53	729,504.62
391,987.000	BANCO BRADESCO SA	25.7400	8,126,527.13	6,322.19	10,089,745.38		1,963,218.25
LBB00FM53		5.1297	1,412,179.31	1,259.94	2,010,770.63	0.44	598,591.32
SUBTOTAL BRAZIL			25,984,006.43	6,322.19	30,060,981.49		4,076,975.06
			4,775,506.84	1,259.94	5,990,809.11	1.30	1,215,302.27
TOTAL PREFERRED SECURITIES BRAZIL REAL			25,984,006.43	6,322.19	30,060,981.49		4,076,975.06
			4,775,506.84	1,259.94	5,990,809.11	1.30	1,215,302.27
EURO CURRENCY UNIT							
GERMANY							
16,792.000	BAYERISCHE MOTOREN WERKE AG	75.8000	1,346,129.93	0.00	1,272,833.60		-73,296.33
ED5756033		89.8912	1,633,867.64	0.00	1,509,453.37	0.33	-124,414.27
64,266.000	SCHAEFFLER AG	7.7800	408,151.33	0.00	499,989.48		91,838.15
EDBZ1DNL8		9.2263	454,056.70	0.00	592,937.52	0.13	138,880.82
SUBTOTAL GERMANY			1,754,281.26	0.00	1,772,823.08		18,541.82
			2,087,924.34	0.00	2,102,390.89	0.46	14,466.55
TOTAL PREFERRED SECURITIES EURO CURRENCY UNIT			1,754,281.26	0.00	1,772,823.08		18,541.82
			2,087,924.34	0.00	2,102,390.89	0.46	14,466.55
TOTAL PREFERRED SECURITIES			6,863,431.18	1,259.94	8,093,200.00	1.76	1,229,768.82
EQUITY							
AUSTRALIAN DOLLAR							
AUSTRALIA							
214,947.000	FORTESCUE METALS GROUP LTD	23.3400	3,017,683.56	0.00	5,016,862.98		1,999,179.42
AA6086257		17.5225	2,023,554.13	0.00	3,766,409.88	0.82	1,742,855.75
100,268.000	BLUESCOPE STEEL LTD	21.9600	1,742,198.87	0.00	2,201,885.28		459,686.41
AA6533233		16.4865	1,316,771.11	0.00	1,653,065.37	0.36	336,294.26
36,490.000	WESFARMERS LTD	59.1000	1,869,380.14	0.00	2,156,559.00		287,178.86
AA6948837		44.3693	1,458,023.04	0.00	1,619,036.67	0.35	161,013.63
SUBTOTAL AUSTRALIA			6,629,262.57	0.00	9,375,307.26		2,746,044.69
			4,798,348.28	0.00	7,038,511.92	1.53	2,240,163.64
TOTAL EQUITY AUSTRALIAN DOLLAR			6,629,262.57	0.00	9,375,307.26		2,746,044.69
			4,798,348.28	0.00	7,038,511.92	1.53	2,240,163.64
BRAZIL REAL							
BRAZIL							

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Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
214,639.000	PETROLEO BRASILEIRO SA	30.3800	6,652,880.91	0.00	6,520,732.82		-132,148.09
LB2682360		6.0544	1,246,861.87	0.00	1,299,507.32	0.28	52,645.45
105,031.000	CPFL ENERGIA SA	26.8600	3,260,563.79	157,739.22	2,821,132.66		-439,431.13
LBB031NN1		5.3529	607,633.96	31,333.07	562,219.41	0.12	-45,414.55
442,668.000	EDP - ENERGIAS DO BRASIL SA	17.7600	8,371,840.35	0.00	7,861,783.68		-510,056.67
LBB0D7499		3.5394	1,647,993.76	0.00	1,566,763.39	0.34	-81,230.37
474,533.000	CIA DE SANEAMENTO DE MINAS GER	15.4400	8,144,834.17	58,691.06	7,326,789.52		-818,044.65
LBB0YBZJ1		3.0770	1,529,180.54	11,582.58	1,460,145.19	0.32	-69,035.35
448,548.000	MARFRIG GLOBAL FOODS SA	19.1600	8,848,347.72	0.00	8,594,179.68		-254,168.04
LBB1YWHR5		3.8184	1,643,262.19	0.00	1,712,721.52	0.37	69,459.33
0.000	QUALICORP CONSULTORIA E CORRET	0.0000	0.00	386,072.30	0.00		0.00
LBB4LHBQ4		0.0000	0.00	75,730.03	0.00	0.00	0.00
SUBTOTAL BRAZIL			35,278,466.94	602,502.58	33,124,618.36		-2,153,848.58
			6,674,932.32	118,645.68	6,601,356.83	1.43	-73,575.49
TOTAL EQUITY BRAZIL REAL			35,278,466.94	602,502.58	33,124,618.36		-2,153,848.58
			6,674,932.32	118,645.68	6,601,356.83	1.43	-73,575.49
CANADIAN DOLLAR							
CANADA							
118,088.000	ALIMENTATION COUCHE-TARD INC	45.5500	4,946,096.79	0.00	5,378,908.40		432,811.61
NC2011640		36.7843	3,630,170.60	0.00	4,343,784.54	0.94	713,613.94
58,425.000	BANK OF MONTREAL	127.0600	4,026,586.28	0.00	7,423,480.50		3,396,894.22
NC2076007		102.6084	2,936,541.72	0.00	5,994,896.63	1.30	3,058,354.91
23,727.000	BANK OF NOVA SCOTIA	80.6200	1,246,869.81	0.00	1,912,870.74		666,000.93
NC2076288		65.1054	901,149.47	0.00	1,544,755.50	0.34	643,606.03
11,540.000	CANADIAN NATIONAL RAILWAY CO	130.7900	1,415,134.69	0.00	1,509,316.60		94,181.91
NC2180635		105.6206	1,060,122.78	0.00	1,218,861.83	0.26	158,739.05
59,817.000	RUSSEL METALS INC	33.8700	2,046,187.16	0.00	2,026,001.79		-20,185.37
NC2248804		27.3520	1,687,654.92	0.00	1,636,115.47	0.36	-51,539.45
21,649.000	MAGNA INTL INC	114.7700	1,782,968.31	0.00	2,484,655.73		701,687.42
NC2554474		92.6835	1,396,377.98	0.00	2,006,505.48	0.44	610,127.50
3,493.000	FAIRFAX FINANCIAL HOLDINGS LTD	543.6000	1,964,577.77	0.00	1,898,794.80		-65,782.97
NC2566353	SUB-VTG	438.9889	1,623,282.61	0.00	1,533,388.36	0.33	-89,894.25
37,755.000	ROYAL BANK OF CANADA	125.5900	4,091,620.72	0.00	4,741,650.45		650,029.73
NC2754389		101.4213	3,224,568.73	0.00	3,829,161.31	0.83	604,592.58
23,168.000	TORONTO DOMINION BANK	86.8700	1,830,383.21	0.00	2,012,604.16		182,220.95
NC2897220	NEW	70.1526	1,449,693.66	0.00	1,625,296.10	0.35	175,602.44

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
83,316.000	CI FINANCIAL INC	22.7500	1,498,087.79	14,996.88	1,895,439.00		397,351.21
	NCB3KT0S5	18.3720	1,114,882.75	12,110.74	1,530,678.35	0.33	415,795.60
146,064.000	SUPERIOR PLUS CORP	15.2700	1,807,103.29	8,763.84	2,230,397.28		423,293.99
	NCB3KT0PS8	12.3314	1,381,177.62	7,077.24	1,801,176.84	0.39	419,999.22
21,957.000	BRP INC	97.0000	1,968,875.41	2,854.41	2,129,829.00		160,953.59
	NCB9B3FG9	78.3332	1,626,833.64	2,305.08	1,719,962.04	0.37	93,128.40
135,912.000	H&R REIT	16.0000	1,781,226.57	6,642.70	2,174,592.00		393,365.43
	NCBGM8DW7	12.9209	1,401,893.90	5,364.34	1,756,110.80	0.38	354,216.90
SUBTOTAL CANADA			30,405,717.80	33,257.83	37,818,540.45		7,412,822.65
			23,434,350.38	26,857.40	30,540,693.25	6.62	7,106,342.87
TOTAL EQUITY CANADIAN DOLLAR			30,405,717.80	33,257.83	37,818,540.45		7,412,822.65
			23,434,350.38	26,857.40	30,540,693.25	6.62	7,106,342.87
DANISH KRONE							
DENMARK							
43,037.000	H LUNDBECK A/S	199.5000	9,517,307.14	0.00	8,585,881.50		-931,425.64
	SD7085253	31.8154	1,522,655.19	0.00	1,369,238.98	0.30	-153,416.21
7,281.000	DSV PANALPINA A/S	1,462.5000	7,693,594.67	0.00	10,648,462.50		2,954,867.83
	SDB1WT5G0	233.2331	1,219,859.57	0.00	1,698,170.41	0.37	478,310.84
93,389.000	NOVO NORDISK A/S	525.4000	40,996,993.99	0.00	49,066,580.60		8,069,586.61
	SDBHC8X98	83.7885	6,127,675.90	0.00	7,824,924.54	1.70	1,697,248.64
SUBTOTAL DENMARK			58,207,895.80	0.00	68,300,924.60		10,093,028.80
			8,870,190.66	0.00	10,892,333.93	2.37	2,022,143.27
TOTAL EQUITY DANISH KRONE			58,207,895.80	0.00	68,300,924.60		10,093,028.80
			8,870,190.66	0.00	10,892,333.93	2.37	2,022,143.27
EURO CURRENCY UNIT							
AUSTRIA							
207,870.000	TELEKOM AUSTRIA AG	7.2000	1,320,641.39	0.00	1,496,664.00		176,022.61
	EA4635085	8.5385	1,598,398.60	0.00	1,774,893.84	0.39	176,495.24
28,982.000	OMV AG	47.9700	1,239,440.50	0.00	1,390,266.54		150,826.04
	EA4651454	56.8876	1,482,601.51	0.00	1,648,717.09	0.36	166,115.58
35,153.000	VOESTALPINE AG	34.3400	1,219,221.81	0.00	1,207,154.02		-12,067.79
	EA4943406	40.7238	1,461,376.42	0.00	1,431,563.95	0.31	-29,812.47
32,794.000	ANDRITZ AG	47.3800	1,318,428.29	0.00	1,553,779.72		235,351.43
	EAB1WVF67	56.1879	1,569,673.43	0.00	1,842,627.37	0.40	272,953.94
SUBTOTAL AUSTRIA			5,097,731.99	0.00	5,647,864.28		550,132.29
			6,112,049.96	0.00	6,697,802.25	1.46	585,752.29
BELGIUM							

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
15,177.000	UCB SA	88.1600	1,266,736.68	0.00	1,338,004.32		71,267.64
EB5596995		104.5489	1,392,354.50	0.00	1,586,739.32	0.34	194,384.82
FINLAND							
29,464.000	FORTUM OYJ	23.2600	466,192.21	0.00	685,332.64		219,140.43
SF5579559		27.5840	514,725.17	0.00	812,735.98	0.18	298,010.81
134,930.000	TOKMANNI GROUP CORP	23.3200	1,543,122.48	0.00	3,146,567.60		1,603,445.12
SFBD3CWG8		27.6552	1,713,726.67	0.00	3,731,514.52	0.81	2,017,787.85
SUBTOTAL FINLAND			2,009,314.69	0.00	3,831,900.24		1,822,585.55
			2,228,451.84	0.00	4,544,250.50	0.99	2,315,798.66
FRANCE							
3,488.000	LVMH MOET HENNESSY LOUIS VUITT	661.3000	1,915,056.82	0.00	2,306,614.40		391,557.58
EF4061414		784.2357	2,312,335.36	0.00	2,735,414.02	0.59	423,078.66
10,309.000	CIE GENERALE DES ETABLISSEMENT	134.5000	1,107,682.16	0.00	1,386,560.50		278,878.34
EF4588366		159.5036	1,340,176.03	0.00	1,644,322.10	0.36	304,146.07
10,717.000	SCHNEIDER ELECTRIC SE	132.6800	909,671.82	0.00	1,421,931.56		512,259.74
EF4834109		157.3452	1,007,892.70	0.00	1,686,268.64	0.37	678,375.94
29,257.000	BNP PARIBAS SA	52.8700	1,103,676.87	0.00	1,546,817.59		443,140.72
EF7309687		62.6985	1,311,172.27	0.00	1,834,370.98	0.40	523,198.71
23,326.000	IPSEN SA	87.7200	1,578,723.34	0.00	2,046,156.72		467,433.38
EFB0R7JF3		104.0271	1,731,574.00	0.00	2,426,537.25	0.53	694,963.25
36,995.000	TOTALENERGIES SE	38.1550	1,242,793.99	17,946.27	1,411,544.23		168,750.24
EFB15C551		45.2480	1,475,043.92	21,282.48	1,673,950.30	0.36	198,906.38
SUBTOTAL FRANCE			7,857,605.00	17,946.27	10,119,625.00		2,262,020.00
			9,178,194.28	21,282.48	12,000,863.29	2.61	2,822,669.01
GERMANY							
19,222.000	CONTINENTAL AG	123.9800	2,172,218.54	0.00	2,383,143.56		210,925.02
ED4598584		147.0279	2,627,817.76	0.00	2,826,169.95	0.61	198,352.19
100,276.000	DEUTSCHE POST AG	57.3600	2,884,206.63	0.00	5,751,831.36		2,867,624.73
ED4617855		68.0232	3,183,594.25	0.00	6,821,096.81	1.48	3,637,502.56
38,259.000	MERCK KGAA	161.7000	4,190,734.37	0.00	6,186,480.30		1,995,745.93
ED4741846		191.7600	4,666,210.32	0.00	7,336,546.99	1.59	2,670,336.67
13,067.000	ALLIANZ SE	210.3000	2,364,897.03	0.00	2,747,990.10		383,093.07
ED5231482		249.3948	2,685,700.46	0.00	3,258,841.46	0.71	573,141.00
4,775.000	MUENCHENER RUECKVERSICHERUNGS-	230.9500	1,216,708.87	0.00	1,102,786.25		-113,922.62
ED5294126		273.8836	1,469,115.12	0.00	1,307,794.21	0.28	-161,320.91

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5,681.000 ED5334583	RHEINMETALL AG	83.3000 98.7855	381,437.04 420,293.33	0.00 0.00	473,227.30 561,200.26		91,790.26 140,906.93
26,740.000 ED5529026	DAIMLER AG	75.3000 89.2983	1,334,625.10 1,574,259.14	0.00 0.00	2,013,522.00 2,387,835.74	0.12 0.52	678,896.90 813,576.60
398,860.000 ED5842353	DEUTSCHE TELEKOM AG	17.8120 21.1233	5,511,960.09 6,058,144.37	0.00 0.00	7,104,494.32 8,425,219.81		1,592,534.23 2,367,075.44
127,785.000 EDB1SK0S8	FREENET AG	19.9200 23.6231	2,056,634.49 2,354,621.70	0.00 0.00	2,545,477.20 3,018,681.41	0.66	488,842.71 664,059.71
19,115.000 EDBYTBWY7	COVESTRO AG	54.4600 64.5841	1,195,487.89 1,443,491.85	0.00 0.00	1,041,002.90 1,234,525.34	0.27	-154,484.99 -208,966.51
6,551.000 EDBYZTSW0	HAPAG-LLOYD AG	194.1000 230.1832	938,982.27 1,125,104.06	0.00 0.00	1,271,549.10 1,507,930.08	0.33	332,566.83 382,826.02
SUBTOTAL GERMANY			24,247,892.32	0.00	32,621,504.39		8,373,612.07
			27,608,352.36	0.00	38,685,842.06	8.40	11,077,489.70
ITALY							
296,979.000 EI4783219	IREN SPA	2.4060 2.8533	635,601.28 695,592.34	0.00 0.00	714,531.47 847,362.87	0.18	78,930.19 151,770.53
3,940,831.000 EI5499138	A2A SPA	1.7240 2.0445	4,808,671.85 5,537,312.73	0.00 0.00	6,793,992.64 8,056,995.87	1.75	1,985,320.79 2,519,683.14
48,804.000 EIB1W4V62	PRYSMIAN SPA	30.2300 35.8498	1,194,613.47 1,417,831.76	0.00 0.00	1,475,344.92 1,749,611.54	0.38	280,731.45 331,779.78
SUBTOTAL ITALY			6,638,886.60	0.00	8,983,869.03		2,344,982.43
			7,650,736.83	0.00	10,653,970.28	2.31	3,003,233.45
LUXEMBOURG							
45,683.000 ENB58C6H5	APERAM SA	43.2100 51.2427	1,202,390.69 1,431,273.61	0.00 0.00	1,973,962.43 2,340,922.05	0.51	771,571.74 909,648.44
57,500.000 ENBYPBS65	ARCELORMITTAL SA	25.8500 30.6555	1,151,655.07 1,410,999.20	0.00 0.00	1,486,375.00 1,762,692.11	0.38	334,719.93 351,692.91
SUBTOTAL LUXEMBOURG			2,354,045.76	0.00	3,460,337.43		1,106,291.67
			2,842,272.81	0.00	4,103,614.16	0.89	1,261,341.35
NETHERLANDS							
449,307.000 EN5481556	POSTNL NV	4.5720 5.4219	1,235,039.41 1,466,262.52	0.00 0.00	2,054,231.60 2,436,113.25	0.53	819,192.19 969,850.73
1,289,570.000 EN5956078	KONINKLIJKE KPN NV	2.6340 3.1237	2,939,889.23 3,288,902.39	0.00 0.00	3,396,727.38 4,028,179.00	0.87	456,838.15 739,276.61

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28,382.000	KONINKLIJKE PHILIPS NV	41.7900	1,232,361.12	0.00	1,186,083.78		-46,277.34
EN5986620		49.5588	1,408,271.93	0.00	1,406,576.75	0.31	-1,695.18
2,539.000	ASML HOLDING NV	579.4000	1,200,923.45	0.00	1,471,096.60		270,173.15
ENB929F49		687.1105	1,450,055.02	0.00	1,744,573.46	0.38	294,518.44
49,940.000	SIGNIFY NV	53.3400	1,149,191.92	0.00	2,663,799.60		1,514,607.68
ENBYY7VY9		63.2559	1,295,725.11	0.00	3,158,999.95	0.69	1,863,274.84
SUBTOTAL NETHERLANDS			7,757,405.13	0.00	10,771,938.96		3,014,533.83
			8,909,216.97	0.00	12,774,442.41	2.78	3,865,225.44
PORTUGAL							
111,824.000	GALP ENERGIA SGPS SA	9.1520	1,161,079.83	0.00	1,023,413.25		-137,666.58
EPB1FW752		10.8534	1,323,963.81	0.00	1,213,665.77	0.26	-110,298.04
SPAIN							
51,254.000	ENDESA SA	20.4600	1,030,684.57	54,535.07	1,048,656.84		17,972.27
EE5271783		24.2635	1,132,401.64	64,673.14	1,243,602.15	0.27	111,200.51
126,105.000	REPSOL SA	10.5540	1,360,386.10	0.00	1,330,912.17		-29,473.93
EE5669358		12.5160	1,633,143.51	0.00	1,578,328.74	0.34	-54,814.77
115,104.000	ACERINOX SA	10.1850	1,318,839.29	0.00	1,172,334.24		-146,505.05
EEB01ZVZ4		12.0784	1,571,010.59	0.00	1,390,271.18	0.30	-180,739.41
554,133.000	MAPFRE SA	1.7825	850,458.71	0.00	987,742.07		137,283.36
EEB1G40S5		2.1139	933,410.37	0.00	1,171,363.32	0.25	237,952.95
SUBTOTAL SPAIN			4,560,368.67	54,535.07	4,539,645.32		-20,723.35
			5,269,966.11	64,673.14	5,383,565.39	1.16	113,599.28
UNITED KINGDOM							
120,705.000	CNH INDUSTRIAL NV	13.9250	1,130,807.04	0.00	1,680,817.13		550,010.09
EIBDSV2V8		16.5137	1,368,003.66	0.00	1,993,281.03	0.43	625,277.37
TOTAL EQUITY EURO CURRENCY UNIT			64,081,873.71	72,481.34	84,018,919.35		19,937,045.64
			73,883,563.13	85,955.62	99,638,036.46	21.63	25,754,473.33
HONG KONG DOLLAR							
CHINA							
286,300.000	CHINA NATIONAL ACCORD MEDICINE	22.5000	6,201,410.00	0.00	6,441,750.00		240,340.00
FC6803223	CN/200028	2.8973	799,802.01	0.00	829,497.09	0.18	29,695.08
743,117.000	ANHUI CONCH CEMENT CO LTD	41.2000	40,679,587.27	0.00	30,616,420.40		-10,063,166.87
FH6080391	HK/00914	5.3053	5,247,864.18	0.00	3,942,442.93	0.86	-1,305,421.25
13,088,000.000	PETROCHINA CO LTD	3.7800	41,983,743.21	1,249,419.74	49,472,640.00		7,488,896.79
FH6226572	HK/00857	0.4867	5,411,340.14	160,895.79	6,370,537.68	1.38	959,197.54

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2,606,000.000	CHINA PETROLEUM & CHEMICAL COR	3.9300	11,354,200.28	0.00	10,241,580.00		-1,112,620.28
FH6291816	HK/00386	0.5061	1,464,510.09	0.00	1,318,797.04	0.29	-145,713.05
0.000	ENN ENERGY HOLDINGS LTD	0.0000	0.00	274,401.38	0.00		0.00
FH6333931	HK/02688	0.0000	0.00	35,335.92	0.00	0.00	0.00
5,761,613.000	PICC PROPERTY & CASUALTY CO LT	6.8000	37,611,170.96	2,355,610.70	39,178,968.40		1,567,797.44
FH6706250	HK/02328	0.8756	4,852,309.52	303,346.47	5,045,032.86	1.10	192,723.34
6,446,761.000	SINOPEC SHANGHAI PETROCHEMICAL	1.8100	12,964,763.63	702,052.27	11,668,637.41		-1,296,126.22
FH6797457	HK/00338	0.2331	1,670,553.65	90,405.93	1,502,557.66	0.33	-167,995.99
86,563.000	PING AN INSURANCE GROUP CO OF	76.0500	6,811,850.15	0.00	6,583,116.15		-228,734.00
FHB01FLR9	HK/02318	9.7929	878,776.81	0.00	847,700.66	0.18	-31,076.15
1,498,424.000	COSCO SHIPPING HOLDINGS CO LTD	19.5600	10,622,381.10	0.00	29,309,173.44		18,686,792.34
FHB0B8Z16	HK/01919	2.5187	1,370,427.66	0.00	3,774,110.17	0.82	2,403,682.51
1,778,000.000	CHINA CONSTRUCTION BANK CORP	6.1100	11,134,227.54	0.00	10,863,580.00		-270,647.54
FHB0LMTQ6	HK/00939	0.7868	1,436,137.13	0.00	1,398,891.30	0.30	-37,245.83
793,652.000	SHANGHAI PHARMACEUTICALS HOLDI	16.9600	11,571,614.69	0.00	13,460,337.92		1,888,723.23
FHB4Q4CJ7	HK/02607	2.1839	1,491,707.77	0.00	1,733,272.97	0.38	241,565.20
288,952.000	SUNAC CHINA HOLDINGS LTD	26.6500	9,415,264.11	0.00	7,700,570.80		-1,714,693.31
FHB4XRPN5	HK/01918	3.4317	1,214,603.75	0.00	991,594.07	0.22	-223,009.68
1,694,172.000	LOGAN GROUP CO LTD	11.6200	20,258,170.39	0.00	19,686,278.64		-571,891.75
FHBH6X935	HK/03380	1.4963	2,613,396.42	0.00	2,534,980.54	0.55	-78,415.88
SUBTOTAL CHINA			220,608,383.33	4,581,484.09	235,223,053.16		14,614,669.83
			28,451,429.13	589,984.11	30,289,414.97	6.59	1,837,985.84
HONG KONG							
519,079.000	CHINA OVERSEAS LAND & INVESTME	17.6400	11,335,180.29	378,927.67	9,156,553.56		-2,178,626.73
FH6192154	HK/00688	2.2715	1,462,304.07	48,795.15	1,179,079.38	0.26	-283,224.69
0.000	KUNLUN ENERGY CO LTD	0.0000	0.00	5,122,022.34	0.00		0.00
FH6340076	HK/00135	0.0000	0.00	659,595.64	0.00	0.00	0.00
272,304.000	KINGBOARD HOLDINGS LTD	43.1000	12,563,150.26	0.00	11,736,302.40		-826,847.86
FH6491317	HK/00148	5.5499	1,616,983.10	0.00	1,511,270.81	0.33	-105,712.29
161,991.000	VTECH HOLDINGS LTD	81.7500	12,987,118.06	0.00	13,242,764.25		255,646.19
FH6928565	HK/00303	10.5269	1,673,389.23	0.00	1,705,256.25	0.37	31,867.02
805,525.000	KINGBOARD LAMINATES HOLDINGS L	17.4200	6,782,321.17	0.00	14,032,245.50		7,249,924.33
FHB1HHFV4	HK/01888	2.2432	874,936.11	0.00	1,806,916.89	0.39	931,980.78
SUBTOTAL HONG KONG			43,667,769.78	5,500,950.01	48,167,865.71		4,500,095.93
			5,627,612.51	708,390.79	6,202,523.33	1.35	574,910.82
TOTAL EQUITY HONG KONG DOLLAR			264,276,153.11	10,082,434.10	283,390,918.87		19,114,765.76
			34,079,041.64	1,298,374.90	36,491,938.30	7.94	2,412,896.66
HUNGARIAN FORINT							

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HUNGARY							
73,698.000	RICHTER GEDEON NYRT	7,890.0000	519,960,985.52	0.00	581,477,220.00		61,516,234.48
EMBC9ZH88		26.6551	1,607,781.78	0.00	1,964,430.08	0.43	356,648.30
332,510.000	MOL HUNGARIAN OIL & GAS PLC	2,358.0000	746,485,826.60	0.00	784,058,580.00		37,572,753.40
EMBD5ZXH2		7.9661	2,552,356.45	0.00	2,648,819.60	0.57	96,463.15
SUBTOTAL HUNGARY			1,266,446,812.12	0.00	1,365,535,800.00		99,088,987.88
			4,160,138.23	0.00	4,613,249.68	1.00	453,111.45
TOTAL EQUITY HUNGARIAN FORINT			1,266,446,812.12	0.00	1,365,535,800.00		99,088,987.88
			4,160,138.23	0.00	4,613,249.68	1.00	453,111.45
INDIAN RUPEE							
INDIA							
276,773.000	BHARAT PETROLEUM CORP LTD	468.1000	118,249,990.92	0.00	129,557,441.30		11,307,450.38
FI6099720		6.2976	1,599,810.51	0.00	1,743,003.37	0.38	143,192.86
138,680.000	TATA STEEL LTD	1,166.6000	86,291,985.42	2,637,693.60	161,784,088.00		75,492,102.58
FI6101153		15.6949	1,171,669.38	35,367.27	2,176,565.14	0.47	1,004,895.76
37,876.000	INFOSYS LTD	1,580.8000	49,020,021.68	-17,725.97	59,874,380.80		10,854,359.12
FI6205129		21.2673	674,730.60	-238.48	805,521.06	0.17	130,790.46
127,863.000	TATA ELXSI LTD	4,304.3000	274,673,630.66	4,669,352.18	550,360,710.90		275,687,080.24
FI6211200		57.9080	3,757,305.94	62,645.60	7,404,287.73	1.61	3,646,981.79
90,044.000	HCL TECHNOLOGIES LTD	983.5000	85,444,168.56	0.00	88,558,274.00		3,114,105.44
FI6294891		13.2315	1,176,086.69	0.00	1,191,420.33	0.26	15,333.64
300,340.000	JINDAL STEEL & POWER LTD	397.4500	121,475,937.70	0.00	119,370,133.00		-2,105,804.70
FI6726819		5.3471	1,662,687.32	0.00	1,605,948.23	0.35	-56,739.09
SUBTOTAL INDIA			735,155,734.94	7,289,319.81	1,109,505,028.00		374,349,293.06
			10,042,290.44	97,774.39	14,926,745.86	3.24	4,884,455.42
TOTAL EQUITY INDIAN RUPEE			735,155,734.94	7,289,319.81	1,109,505,028.00		374,349,293.06
			10,042,290.44	97,774.39	14,926,745.86	3.24	4,884,455.42
ISRAELI SHEKEL							
ISRAEL							
20,808.000	IDI INSURANCE CO LTD	109.0000	2,358,814.80	0.00	2,268,072.00		-90,742.80
FZBD04HH4		33.4510	720,138.85	0.00	696,047.87	0.15	-24,090.98
JAPANESE YEN							
JAPAN							
29,000.000	BENESSE HOLDINGS INC	2,763.0000	82,184,738.00	0.00	80,127,000.00		-2,057,738.00
FJ6121928		24.8941	763,960.38	0.00	721,929.93	0.16	-42,030.45

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42,400.000 FJ6146503	BROTHER INDUSTRIES LTD	2,217.0000 19.9748	89,330,935.00 831,586.30	0.00 0.00	94,000,800.00 846,930.38	0.18	4,669,865.00 15,344.08
151,600.000 FJ6248994	KDDI CORP	3,465.0000 31.2190	483,354,369.00 4,491,159.29	0.00 0.00	525,294,000.00 4,732,804.91	1.03	41,939,631.00 241,645.62
54,000.000 FJ6282217	KINTETSU WORLD EXPRESS INC	2,338.0000 21.0650	88,815,302.00 830,279.44	0.00 0.00	126,252,000.00 1,137,507.92	0.25	37,436,698.00 307,228.48
73,900.000 FJ6356409	SUBARU CORP	2,191.5000 19.7450	150,861,863.00 1,426,117.71	0.00 0.00	161,951,850.00 1,459,157.18	0.32	11,089,987.00 33,039.47
115,700.000 FJ6356524	FUJIFILM HOLDINGS CORP	8,239.0000 74.2319	607,745,635.00 5,711,947.58	0.00 0.00	953,252,300.00 8,588,632.59	1.86	345,506,665.00 2,876,685.01
96,500.000 FJ6397429	CYBERNET SYSTEMS CO LTD	720.0000 6.4871	70,297,402.00 657,842.65	1,188,880.00 10,719.54	69,480,000.00 626,002.36	0.14	-817,402.00 -31,840.29
374,200.000 FJ6429305	HITACHI Zosen CORP	717.0000 6.4600	216,850,634.00 1,994,275.62	0.00 0.00	268,301,400.00 2,417,347.59	0.52	51,450,766.00 423,071.97
210,800.000 FJ6569464	MARUBENI CORP	966.1000 8.7044	143,650,027.00 1,379,651.27	0.00 0.00	203,653,880.00 1,834,885.00	0.40	60,003,853.00 455,233.73
8,400.000 FJ6639556	NINTENDO CO LTD	64,620.0000 582.2146	419,289,801.00 3,917,346.74	0.00 0.00	542,808,000.00 4,890,602.92	1.06	123,518,199.00 973,256.18
67,100.000 FJ6658804	OLYMPUS CORP	2,208.0000 19.8937	157,960,053.00 1,476,814.18	0.00 0.00	148,156,800.00 1,334,866.25	0.29	-9,803,253.00 -141,947.93
33,000.000 FJ6660107	ONO PHARMACEUTICAL CO LTD	2,479.0000 22.3353	107,567,156.00 1,014,565.09	0.00 0.00	81,807,000.00 737,066.43	0.16	-25,760,156.00 -277,498.66
84,600.000 FJ6782091	MEDIPAL HOLDINGS CORP	2,122.0000 19.1188	175,331,228.00 1,610,687.91	0.00 0.00	179,521,200.00 1,617,453.88	0.35	4,189,972.00 6,765.97
35,300.000 FJ6793908	SEKISUI HOUSE LTD	2,278.5000 20.5289	65,670,651.00 614,569.05	0.00 0.00	80,431,050.00 724,669.36	0.16	14,760,399.00 110,100.31
293,600.000 FJ6858560	SUMITOMO CHEMICAL CO LTD	589.0000 5.3068	179,209,855.00 1,632,896.28	0.00 0.00	172,930,400.00 1,558,071.95	0.34	-6,279,455.00 -74,824.33
150,700.000 FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	3,719.0000 33.5075	565,494,828.00 5,416,973.33	0.00 0.00	560,453,300.00 5,049,583.91	1.10	-5,041,528.00 -367,389.42
335,500.000 FJ6985389	ASTELLAS PHARMA INC	1,934.5000 17.4295	586,045,102.00 5,475,310.10	0.00 0.00	649,024,750.00 5,847,596.82	1.27	62,979,648.00 372,286.72
65,300.000 FJB1CWJM8	NOMURA REAL ESTATE HOLDINGS IN	2,818.0000 25.3897	131,778,519.00 1,237,852.23	0.00 0.00	184,015,400.00 1,657,945.82	0.36	52,236,881.00 420,093.59
119,800.000 FJB2Q4CS7	MS&AD INSURANCE GROUP HOLDINGS	3,208.0000 28.9035	362,165,254.00 3,374,022.96	0.00 0.00	384,318,400.00 3,462,639.99	0.75	22,153,146.00 88,617.03

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39,100.000 FJB5LTM91	OTSUKA HOLDINGS CO LTD	4,607.0000 41.5082	168,610,000.00 1,575,570.98	1,955,000.00 17,627.27	180,133,700.00 1,622,972.39	0.35	11,523,700.00 47,401.41
9,200.000 FJB60DQV4	MEIJI HOLDINGS CO LTD	6,650.0000 59.9153	71,420,140.00 664,373.28	0.00 0.00	61,180,000.00 551,220.85	0.12	-10,240,140.00 -113,152.43
419,000.000 FJB627LW8	ENEOS HOLDINGS INC	464.9000 4.1887	162,013,877.00 1,533,894.88	0.00 0.00	194,793,100.00 1,755,050.96	0.38	32,779,223.00 221,156.08
75,000.000 FJB8M8SQ2	TECHNOPRO HOLDINGS INC	2,628.0000 23.6778	159,452,000.00 1,490,755.14	3,050,000.00 27,500.34	197,100,000.00 1,775,835.72	0.39	37,648,000.00 285,080.58
40,800.000 FJBVVQ8X2	MACNICA FUJI ELECTRONICS HOLDI	2,671.0000 24.0652	84,718,131.00 810,036.59	0.00 0.00	108,976,800.00 981,861.46	0.21	24,258,669.00 171,824.87
SUBTOTAL JAPAN			5,329,817,500.00	6,193,880.00	6,207,963,130.00		878,145,630.00
			49,932,488.98	55,847.15	55,932,636.57	12.15	6,000,147.59
TOTAL EQUITY JAPANESE YEN			5,329,817,500.00	6,193,880.00	6,207,963,130.00		878,145,630.00
			49,932,488.98	55,847.15	55,932,636.57	12.15	6,000,147.59
MEXICAN PESO							
MEXICO							
622,542.000 LM2491917	KIMBERLY-CLARK DE MEXICO SAB D	35.4100 1.7785	21,948,629.31 935,624.89	240,923.75 12,100.34	22,044,212.22 1,107,165.18	0.24	95,582.91 171,540.29
226,984.000 LMBHHP0S6	COCA-COLA FEMSA SAB DE CV	105.5000 5.2987	21,268,417.70 961,579.65	0.00 0.00	23,946,812.00 1,202,722.79	0.26	2,678,394.30 241,143.14
502,880.000 LMBYMXF68	QUALITAS CONTROLADORA SAB DE C	93.3500 4.6885	47,559,339.22 2,049,799.18	0.00 0.00	46,943,848.00 2,357,743.31	0.51	-615,491.22 307,944.13
SUBTOTAL MEXICO			90,776,386.23	240,923.75	92,934,872.22		2,158,485.99
			3,947,003.72	12,100.34	4,667,631.28	1.01	720,627.56
TOTAL EQUITY MEXICAN PESO			90,776,386.23	240,923.75	92,934,872.22		2,158,485.99
			3,947,003.72	12,100.34	4,667,631.28	1.01	720,627.56
NEW TAIWAN DOLLAR							
TAIWAN							
179,000.000 FA6051421	REALTEK SEMICONDUCTOR CORP	505.0000 18.1247	59,429,509.00 2,015,093.41	0.00 0.00	90,395,000.00 3,244,324.82	0.70	30,965,491.00 1,229,231.41
1,236,000.000 FA6054466	QISDA CORP	30.8000 1.1054	20,631,556.00 687,323.47	0.00 0.00	38,068,800.00 1,366,309.56	0.30	17,437,244.00 678,986.09
1,477,000.000 FA6190237	CHENG LOONG CORP	48.5000 1.7407	36,732,028.00 1,249,176.27	0.00 0.00	71,634,500.00 2,571,000.46	0.56	34,902,472.00 1,321,824.19
806,210.000 FA6290995	WT MICROELECTRONICS CO LTD	53.7000 1.9273	41,370,327.00 1,480,322.62	0.00 0.00	43,293,477.00 1,553,826.01	0.34	1,923,150.00 73,503.39

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188,000.000 FA6346334	NOVATEK MICROELECTRONICS CORP	499.0000 17.9094	45,047,965.00 1,515,890.94	0.00 0.00	93,812,000.00 3,366,962.78		48,764,035.00 1,851,071.84
45,000.000 FA6372488	MEDIATEK INC	962.0000 34.5267	41,334,090.00 1,488,417.18	0.00 0.00	43,290,000.00 1,553,701.22	0.73	1,955,910.00 65,284.04
1,032,000.000 FA6411674	FUBON FINANCIAL HOLDING CO LTD	73.9000 2.6523	63,401,822.00 2,251,586.84	0.00 0.00	76,264,800.00 2,737,184.40	0.34	12,862,978.00 485,597.56
462,000.000 FA6425666	CATHAY FINANCIAL HOLDING CO LT	53.9000 1.9345	18,936,359.00 642,814.78	0.00 0.00	24,901,800.00 893,738.90	0.59	5,965,441.00 250,924.12
217,000.000 FA6438560	HON HAI PRECISION INDUSTRY CO	112.0000 4.0197	18,883,673.00 641,026.30	0.00 0.00	24,304,000.00 872,283.54	0.19	5,420,327.00 231,257.24
1,211,000.000 FA6491320	KINDOM DEVELOPMENT CO LTD	39.1000 1.4033	49,521,398.00 1,690,421.58	0.00 0.00	47,350,100.00 1,699,420.37	0.19	-2,171,298.00 8,998.79
1,705,000.000 FA6527669	CTBC FINANCIAL HOLDING CO LTD	22.7000 0.8147	33,261,854.00 1,180,775.46	0.00 0.00	38,703,500.00 1,389,089.28	0.37	5,441,646.00 208,313.82
487,000.000 FA6548756	ITE TECHNOLOGY INC	121.5000 4.3607	29,073,175.92 968,702.23	0.00 0.00	59,170,500.00 2,123,660.84	0.30	30,097,324.08 1,154,958.61
176,000.000 FA6673364	PIXART IMAGING INC	196.5000 7.0525	29,372,492.00 978,675.28	0.00 0.00	34,584,000.00 1,241,238.23	0.46	5,211,508.00 262,562.95
282,000.000 FA6718771	SITRONIX TECHNOLOGY CORP	313.0000 11.2337	42,433,547.00 1,413,862.45	0.00 0.00	88,266,000.00 3,167,913.87	0.27	45,832,453.00 1,754,051.42
94,000.000 FA6728465	PHISON ELECTRONICS CORP	480.0000 17.2275	31,953,336.00 1,134,550.97	0.00 0.00	45,120,000.00 1,619,380.89	0.69	13,166,664.00 484,829.92
SUBTOTAL TAIWAN			561,383,131.92	0.00	819,158,477.00		257,775,345.08
			19,338,639.78	0.00	29,400,035.17	6.38	10,061,395.39
TOTAL EQUITY NEW TAIWAN DOLLAR			561,383,131.92	0.00	819,158,477.00		257,775,345.08
			19,338,639.78	0.00	29,400,035.17	6.38	10,061,395.39
NORWEGIAN KRONE							
NORWAY							
83,534.000 SN7133606	EQUINOR ASA	182.1800 21.1709	11,513,097.76 1,253,973.52	0.00 0.00	15,218,224.12 1,768,491.62	0.38	3,705,126.36 514,518.10
33,175.000 SN7751258	YARA INTERNATIONAL ASA	453.2000 52.6658	11,513,779.14 1,246,176.43	0.00 0.00	15,034,910.00 1,747,188.91	0.38	3,521,130.86 501,012.48
301,102.000 SNB11HK30	NORSK HYDRO ASA	54.9400 6.3845	12,110,027.59 1,379,143.72	0.00 0.00	16,542,543.88 1,922,389.24	0.42	4,432,516.29 543,245.52
54,335.000 SNB1L95G4	AKER BP ASA	274.4000 31.8877	11,870,067.10 1,351,646.71	0.00 0.00	14,909,524.00 1,732,617.95	0.38	3,039,456.90 380,971.24

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98,088.000	ORKLA ASA	87.7000	8,332,505.58	0.00	8,602,317.60		269,812.02
SNB1VQF41		10.1915	833,179.97	0.00	999,665.04	0.22	166,485.07
SUBTOTAL NORWAY			55,339,477.17	0.00	70,307,519.60		14,968,042.43
			6,064,120.35	0.00	8,170,352.76	1.78	2,106,232.41
TOTAL EQUITY NORWEGIAN KRONE			55,339,477.17	0.00	70,307,519.60		14,968,042.43
			6,064,120.35	0.00	8,170,352.76	1.78	2,106,232.41
POUND STERLING							
AUSTRALIA							
79,871.000	BHP GROUP PLC	21.3000	1,201,053.98	0.00	1,701,252.30		500,198.32
EXBH0P3Z9		29.4249	1,492,292.12	0.00	2,350,194.99	0.51	857,902.87
GIBRALTAR							
493,283.000	888 HOLDINGS PLC	3.8380	1,353,737.45	0.00	1,893,220.15		539,482.70
EXB0L4LM9		5.3020	1,775,280.43	0.00	2,615,388.98	0.57	840,108.55
NETHERLANDS							
74,117.000	ROYAL DUTCH SHELL PLC	14.4680	898,372.70	0.00	1,072,324.76		173,952.06
EXB03MLX5	A SHS	19.9868	1,188,991.31	0.00	1,481,363.04	0.32	292,371.73
SWITZERLAND							
255,174.000	FERREXPO PLC	4.2780	1,190,583.46	24,382.33	1,091,634.37		-98,949.09
EXB1XH2C8		5.9098	1,658,023.07	33,682.97	1,508,038.30	0.33	-149,984.77
UNITED KINGDOM							
115,428.000	ASHTREAD GROUP PLC	53.6400	2,850,862.00	0.00	6,191,557.92		3,340,695.92
EX0053671		74.1010	3,568,419.97	0.00	8,553,327.69	1.86	4,984,907.72
835,463.000	BAE SYSTEMS PLC	5.2200	4,135,170.05	0.00	4,361,116.86		225,946.81
EX0263494		7.2112	5,102,245.15	0.00	6,024,664.89	1.31	922,419.74
594,712.000	SPIRENT COMMUNICATIONS PLC	2.4640	1,475,028.33	0.00	1,465,370.37		-9,657.96
EX0472608		3.4039	1,841,106.41	0.00	2,024,335.90	0.44	183,229.49
27,641.000	RIO TINTO PLC	59.4900	1,138,264.18	0.00	1,644,363.09		506,098.91
EX0718877		82.1825	1,407,611.23	0.00	2,271,605.39	0.49	863,994.16
401,213.000	BP PLC	3.1500	1,274,540.47	0.00	1,263,820.95		-10,719.52
EX0798051		4.3516	1,772,885.79	0.00	1,745,905.45	0.38	-26,980.34
184,248.000	TATE & LYLE PLC	7.3840	1,211,304.63	40,534.56	1,360,487.23		149,182.60
EX0875412		10.2006	1,493,406.13	56,001.70	1,879,445.08	0.41	386,038.95
93,613.000	GLAXOSMITHKLINE PLC	14.1940	1,495,280.82	17,786.47	1,328,742.92		-166,537.90
EX0925282		19.6083	1,838,732.50	24,571.58	1,835,591.91	0.40	-3,140.59
1,115,218.000	BT GROUP PLC	1.9400	1,166,803.36	0.00	2,163,522.92		996,719.56
EX3091355		2.6800	1,537,087.15	0.00	2,988,798.74	0.65	1,451,711.59

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
431,285.000	KINGFISHER PLC	3.6450	1,167,141.74	35,581.02	1,572,033.83		404,892.09
	EX3319525	5.0354	1,535,335.56	49,153.86	2,171,686.13	0.47	636,350.57
133,188.000	IG GROUP HOLDINGS PLC	8.4700	1,158,367.24	0.00	1,128,102.36		-30,264.88
	EXB06QFB8	11.7009	1,636,286.97	0.00	1,558,417.01	0.34	-77,869.96
61,161.000	SAFESTORE HOLDINGS PLC	9.4700	421,064.74	0.00	579,194.67		158,129.93
	EXB1N7Z01	13.0823	536,010.78	0.00	800,128.48	0.17	264,117.70
194,724.000	DRAX GROUP PLC	4.2420	608,808.08	0.00	826,019.21		217,211.13
	EXB1VNSX3	5.8601	802,251.59	0.00	1,141,104.24	0.25	338,852.65
91,627.000	3I GROUP PLC	11.7300	1,047,518.42	19,241.67	1,074,784.71		27,266.29
	EXB1YW440	16.2044	1,399,290.65	26,582.99	1,484,761.34	0.32	85,470.69
156,364.000	INCHCAPE PLC	7.6850	1,039,268.39	0.00	1,201,657.34		162,388.95
	EXB61TVQ3	10.6164	1,380,453.91	0.00	1,660,029.53	0.36	279,575.62
170,510.000	EVRAZ PLC	5.9200	924,046.34	0.00	1,009,419.20		85,372.86
	EXB71N6K5	8.1782	1,288,859.84	0.00	1,394,462.15	0.30	105,602.31
680,394.000	ROYAL MAIL PLC	5.7740	2,375,082.95	0.00	3,928,594.96		1,553,512.01
	EXBDVZYZ8	7.9765	3,181,281.66	0.00	5,427,157.51	1.18	2,245,875.85
388,435.000	MAN GROUP PLC/JERSEY	1.7995	447,609.22	0.00	698,988.78		251,379.56
	EXBJ1DLW8	2.4859	590,110.53	0.00	965,618.05	0.21	375,507.52
19,354.000	FERGUSON PLC	100.5000	1,172,968.21	0.00	1,945,077.00		772,108.79
	EXBJVNSS5	138.8357	1,456,517.64	0.00	2,687,026.62	0.58	1,230,508.98
316,548.000	DIRECT LINE INSURANCE GROUP PL	2.8500	898,008.14	0.00	902,161.80		4,153.66
	EXBY9D0Y6	3.9371	1,168,839.95	0.00	1,246,291.42	0.27	77,451.47
SUBTOTAL UNITED KINGDOM			26,007,137.31	113,143.72	34,645,016.12		8,637,878.81
			33,536,733.41	156,310.13	47,860,357.53	10.39	14,323,624.12
TOTAL EQUITY POUND STERLING			30,650,884.90	137,526.05	40,403,447.70		9,752,562.80
			39,651,320.34	189,993.10	55,815,342.84	12.12	16,164,022.50
SOUTH AFRICAN RAND							
SOUTH AFRICA							
9,607.000	ANGLO AMERICAN PLATINUM LTD	1,649.4100	10,476,354.81	0.00	15,845,881.87		5,369,527.06
	KS6761008	115.5150	591,086.24	0.00	1,109,752.74	0.24	518,666.50
208,284.000	VODACOM GROUP LTD	128.7700	26,587,300.78	0.00	26,820,730.68		233,429.90
	KSB65B4D1	9.0183	1,511,030.64	0.00	1,878,366.86	0.41	367,336.22
SUBTOTAL SOUTH AFRICA			37,063,655.59	0.00	42,666,612.55		5,602,956.96
			2,102,116.88	0.00	2,988,119.60	0.65	886,002.72
TOTAL EQUITY SOUTH AFRICAN RAND			37,063,655.59	0.00	42,666,612.55		5,602,956.96
			2,102,116.88	0.00	2,988,119.60	0.65	886,002.72
SOUTH KOREAN WON							
SOUTH KOREA							

HB0F10000002 - GLOBEFLEX ACWI EX US

6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,125.000 FK6408447	SAMSUNG SECURITIES CO LTD	44,950.0000 39.9147	1,279,838,292.00 1,173,733.30	0.00 0.00	1,354,118,750.00 1,202,431.72	0.26	74,280,458.00 28,698.42
51,973.000 FK6520738	LG ELECTRONICS INC	163,500.0000 145.1849	4,266,292,103.39 3,633,719.65	0.00 0.00	8,497,585,500.00 7,545,694.47	1.64	4,231,293,396.61 3,911,974.82
170,006.000 FK6537088	NH INVESTMENT & SECURITIES CO	12,900.0000 11.4550	1,610,840,513.00 1,371,265.04	0.00 0.00	2,193,077,400.00 1,947,411.06	0.42	582,236,887.00 576,146.02
4,563.000 FK6693238	POSCO	348,000.0000 309.0174	1,281,564,570.00 1,175,316.46	1,779,570.00 1,574.62	1,587,924,000.00 1,410,046.34	0.31	306,359,430.00 234,729.88
93,234.000 FK6771729	SAMSUNG ELECTRONICS CO LTD	80,700.0000 71.6601	5,121,199,183.04 4,277,624.93	26,252,829.72 23,229.82	7,523,983,800.00 6,681,154.66	1.45	2,402,784,616.96 2,403,529.73
35,073.000 FKB3DF0Y1	KB FINANCIAL GROUP INC	55,800.0000 49.5493	1,494,121,372.00 1,317,393.71	0.00 0.00	1,957,073,400.00 1,737,843.99	0.38	462,952,028.00 420,450.28
34,878.000 FKB53YZC6	SILICON WORKS CO LTD	121,600.0000 107.9785	1,801,557,793.00 1,651,696.58	0.00 0.00	4,241,164,800.00 3,766,073.76	0.82	2,439,607,007.00 2,114,377.18
3,050.000 FKBD83162	HYOSUNG TNC CORP	900,000.0000 799.1829	1,787,328,803.00 1,601,334.01	0.00 0.00	2,745,000,000.00 2,437,507.85	0.53	957,671,197.00 836,173.84
17,600.000 FKBVG1NC0	GOLFZON CO LTD	135,100.0000 119.9662	1,920,973,702.00 1,725,055.59	0.00 0.00	2,377,760,000.00 2,111,405.70	0.46	456,786,298.00 386,350.11
SUBTOTAL SOUTH KOREA			20,563,716,331.43	28,032,399.72	32,477,687,650.00		11,913,971,318.57
			17,927,139.27	24,804.44	28,839,569.55	6.27	10,912,430.28
TOTAL EQUITY SOUTH KOREAN WON			20,563,716,331.43	28,032,399.72	32,477,687,650.00		11,913,971,318.57
			17,927,139.27	24,804.44	28,839,569.55	6.27	10,912,430.28
SWEDISH KRONA							
SWEDEN							
251,069.000 SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	107.5600 12.5770	22,094,270.31 2,345,265.41	0.00 0.00	27,004,981.64 3,157,683.35	0.69	4,910,711.33 812,417.94
54,687.000 SSB1QH836	VOLVO AB	205.9000 24.0758	12,315,523.03 1,465,819.59	519,526.50 60,750.45	11,260,053.30 1,316,634.22	0.29	-1,055,469.73 -149,185.37
90,666.000 SSB1VQ251	SANDVIK AB	218.6000 25.5608	13,481,872.70 1,403,454.04	0.00 0.00	19,819,587.60 2,317,497.66	0.50	6,337,714.90 914,043.62
100,979.000 SSBD97BS2	ATLAS COPCO AB	450.0000 52.6183	36,847,427.70 4,243,257.66	0.00 0.00	45,440,550.00 5,313,348.11	1.15	8,593,122.30 1,070,090.45
SUBTOTAL SWEDEN			84,739,093.74	519,526.50	103,525,172.54		18,786,078.80
			9,457,796.70	60,750.45	12,105,163.34	2.63	2,647,366.64
TOTAL EQUITY SWEDISH KRONA			84,739,093.74	519,526.50	103,525,172.54		18,786,078.80
			9,457,796.70	60,750.45	12,105,163.34	2.63	2,647,366.64
SWISS FRANC							
SWITZERLAND							

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
31,229.000	NOVARTIS AG	84.3200	2,530,623.81	0.00	2,633,229.28		102,605.47
ES7103066		91.2209	2,653,034.37	0.00	2,848,736.17	0.62	195,701.80
16,577.000	ROCHE HOLDING AG	375.8000	5,765,969.41	0.00	6,229,636.60		463,667.19
ES7108917		406.5560	5,982,867.44	0.00	6,739,478.12	1.46	756,610.68
16,020.000	ADECCO GROUP AG	62.8600	660,417.71	0.00	1,007,017.20		346,599.49
ES7110723		68.0045	687,311.22	0.00	1,089,432.79	0.24	402,121.57
4,224.000	SCHINDLER HOLDING AG	283.0000	970,656.56	0.00	1,195,392.00		224,735.44
ESB11TCY9		306.1611	1,020,114.04	0.00	1,293,224.43	0.28	273,110.39
28,204.000	JULIUS BAER GROUP LTD	60.3800	1,213,776.19	0.00	1,702,957.52		489,181.33
ESB4R2R51		65.3216	1,303,826.07	0.00	1,842,329.77	0.40	538,503.70
18,994.000	DKSH HOLDING AG	70.8000	1,005,918.29	0.00	1,344,775.20		338,856.91
ESB71QPM4		76.5944	1,049,318.50	0.00	1,454,833.34	0.32	405,514.84
21,133.000	GALENICA AG	65.3000	1,371,494.01	0.00	1,379,984.90		8,490.89
ESBYQCQ30		70.6442	1,504,083.85	0.00	1,492,924.65	0.32	-11,159.20
SUBTOTAL SWITZERLAND			13,518,855.98	0.00	15,492,992.70		1,974,136.72
			14,200,555.49	0.00	16,760,959.27	3.64	2,560,403.78
TOTAL EQUITY SWISS FRANC			13,518,855.98	0.00	15,492,992.70		1,974,136.72
			14,200,555.49	0.00	16,760,959.27	3.64	2,560,403.78
THAILAND BAHT							
THAILAND							
2,082,800.000	SUPALAI PCL	20.6000	40,453,724.04	0.00	42,905,680.00		2,451,955.96
FB6554695		0.6427	1,345,570.26	0.00	1,338,710.76	0.29	-6,859.50
387,200.000	PTT EXPLORATION & PRODUCTION P	117.0000	44,281,935.49	0.00	45,302,400.00		1,020,464.51
FBB1359K9		3.6505	1,475,326.86	0.00	1,413,491.42	0.31	-61,835.44
4,903,400.000	STAR PETROLEUM REFINING PCL	9.7000	50,967,358.33	0.00	47,562,980.00		-3,404,378.33
FBB4DC88		0.3027	1,623,655.42	0.00	1,484,024.33	0.32	-139,631.09
SUBTOTAL THAILAND			135,703,017.86	0.00	135,771,060.00		68,042.14
			4,444,552.54	0.00	4,236,226.51	0.92	-208,326.03
TOTAL EQUITY THAILAND BAHT			135,703,017.86	0.00	135,771,060.00		68,042.14
			4,444,552.54	0.00	4,236,226.51	0.92	-208,326.03
TURKISH LIRA							
TURKEY							
882,664.000	AKSIGORTA AS	7.8400	5,639,837.40	0.00	6,920,085.76		1,280,248.36
ETB03MND6		0.9024	811,054.45	0.00	796,556.64	0.17	-14,497.81
87,654.000	FORD OTOMOTIV SANAYI AS	170.2000	6,256,743.89	0.00	14,918,710.80		8,661,966.91
ETB03MSR0		19.5914	897,620.59	0.00	1,717,261.68	0.37	819,641.09

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,374,508.000	TURKCELL ILETISIM HIZMETLERI A	16.1000	20,865,477.96	0.00	22,129,578.80		1,264,100.84
ETB03MYN2		1.8532	2,741,150.79	0.00	2,547,289.65	0.55	-193,861.14
492,194.000	VESTEL ELEKTRONIK SANAYI VE TI	30.3000	11,145,217.42	0.00	14,913,478.20		3,768,260.78
ETB03MZB7		3.4878	1,532,899.43	0.00	1,716,659.37	0.37	183,759.94
93,407.000	COCA-COLA ICECEK AS	77.7500	4,680,442.98	0.00	7,262,394.25		2,581,951.27
ETB058ZV2		8.9496	600,794.69	0.00	835,959.05	0.18	235,164.36
SUBTOTAL TURKEY			48,587,719.65	0.00	66,144,247.81		17,556,528.16
			6,583,519.95	0.00	7,613,726.39	1.64	1,030,206.44
TOTAL EQUITY TURKISH LIRA			48,587,719.65	0.00	66,144,247.81		17,556,528.16
			6,583,519.95	0.00	7,613,726.39	1.64	1,030,206.44
U.S. DOLLAR							
CHINA							
2,188,300.000	HUAXIN CEMENT CO LTD	1.8700	4,859,232.37	0.00	4,092,121.00		-767,111.37
FC6802688	CN/900933	1.8700	4,859,232.37	0.00	4,092,121.00	0.89	-767,111.37
IRELAND							
8,960.000	ICON PLC	206.7100	1,725,270.22	0.00	1,852,121.60		126,851.38
G4705A100		206.7100	1,725,270.22	0.00	1,852,121.60	0.40	126,851.38
5,787.000	ICON PLC	206.7100	908,732.61	0.00	1,196,230.77		287,498.16
NAB94G474		206.7100	908,732.61	0.00	1,196,230.77	0.26	287,498.16
SUBTOTAL IRELAND			2,634,002.83	0.00	3,048,352.37		414,349.54
			2,634,002.83	0.00	3,048,352.37	0.66	414,349.54
TOTAL EQUITY U.S. DOLLAR			7,493,235.20	0.00	7,140,473.37		-352,761.83
			7,493,235.20	0.00	7,140,473.37	1.55	-352,761.83
UAE DIRHAM							
UNITED ARAB EMIRATES							
1,454,427.000	ALDAR PROPERTIES PJSC	3.8200	5,236,018.72	0.00	5,555,911.14		319,892.42
FUB0LX3Y4		1.0400	1,425,484.58	0.00	1,512,573.98	0.33	87,089.40
TOTAL EQUITY			349,230,967.71	1,971,103.47	446,621,724.73	96.98	97,390,757.02
TOTAL ASSETS - BASE:			362,052,299.39	2,739,656.41	460,666,858.61	100.05	98,614,559.22
NET ASSETS - BASE:					463,406,515.02		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
220,942.34	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	220,942.34	220,942.34	0	0.00
		220,942.34	220,942.34	0	0.00
U S TREASURY BILLS					
12,901,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	12,898,459.22	12,898,459.22	22	1,379.69
5,735,000	CUSIP # 912796A90 U S TREASURY BILL 12/30/2021	5,733,394.20	5,733,722.29	10	0.00
5,736,000	CUSIP # 912796F38 U S TREASURY BILL 03/24/2022	5,733,992.40	5,734,253.96	10	0.00
		24,365,845.82	24,366,435.47	42	1,379.69
MUTUAL FUNDS - FIXED INCOME					
31,810	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	1,607,041.20	1,607,848.83	3	0.00
119,524.068	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	2,686,901.05	2,697,736.83	5	3,310.82
224,390.952	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	4,784,015.10	4,874,154.71	8	4,083.92
		9,077,957.35	9,179,740.37	16	7,394.74
MUTUAL FUNDS - EQUITY					
50,297.872	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	7,524,058.67	5,948,202.33	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,815	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	2,064,296.85	1,671,014.81	4	0.00
19,163	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	1,642,460.73	1,372,645.69	3	0.00
218,737	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	8,648,860.98	7,439,707.50	15	0.00
44,284	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	1,456,057.92	1,221,097.05	2	0.00
49,273	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,654,336.51	2,167,272.91	5	0.00
		23,990,071.66	19,819,940.29	41	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
739,830.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	739,830.16	739,830.16	1	0.00
		739,830.16	739,830.16	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
39,945.21	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	39,945.21	39,945.21	1	0.00
		39,945.21	39,945.21	1	0.00
U S TREASURY BILLS					
504,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	503,912.67	503,912.67	19	41.97
132,000	CUSIP # 912796A90 U S TREASURY BILL 12/30/2021	131,963.04	131,969.22	5	0.00
132,000	CUSIP # 912796F38 U S TREASURY BILL 03/24/2022	131,953.80	131,959.82	5	0.00
		767,829.51	767,841.71	28	41.97
MUTUAL FUNDS - FIXED INCOME					
8,866	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	447,910.32	448,149.17	16	0.00
17,988.176	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	368,577.73	372,566.75	14	93.54
23,286.209	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	496,461.98	504,181.21	18	423.81
		1,312,950.03	1,324,897.13	48	517.35
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,248.216	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	186,720.63	147,900.41	7	0.00
721	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	61,796.91	51,645.23	2	0.00
5,880	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	232,495.20	200,022.81	9	0.00
1,153	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	62,112.11	50,714.71	2	0.00
		543,124.85	450,283.16	20	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
53,646.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	53,646.88	53,646.88	2	0.00
		53,646.88	53,646.88	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
22,976.02	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	22,976.02	22,976.02	2	0.00
		22,976.02	22,976.02	2	0.00
U S TREASURY BILLS					
58,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	57,967.39	57,967.39	5	27.39
443,000	CUSIP # 912796A90 U S TREASURY BILL 12/30/2021	442,875.96	442,880.39	37	0.00
		500,843.35	500,847.78	42	27.39
MUTUAL FUNDS - FIXED INCOME					
2,656	CUSIP # 46434V878 ISHARES ULTRA SHORT -TERM BOND ETF	134,181.12	134,219.91	11	0.00
2,973.316	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	60,923.24	61,550.55	5	15.46
5,988.383	CUSIP # 92206C607 VANGUARD ST CORP BD IDX-ADM	134,618.85	135,209.25	11	165.88
14,196.223	CUSIP # 92206C755 VANGUARD M/B SEC INDX-ADM	302,663.47	307,524.45	25	258.37
		632,386.68	638,504.16	53	439.71
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,591	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	31,591.00	31,591.00	3	0.00
		31,591.00	31,591.00	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,578,122.09	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,578,122.09	1,578,122.09	1	0.00
		1,578,122.09	1,578,122.09	1	0.00
U S TREASURY BILLS					
19,538,000	CUSIP # 9127964L0 U S TREASURY BILL 09/09/2021	19,529,447.74	19,529,447.74	13	6,793.84
19,561,000	CUSIP # 912796A90 U S TREASURY BILL 12/30/2021	19,555,522.92	19,557,083.33	13	0.00
20,000,000	CUSIP # 912796F38 U S TREASURY BILL 03/24/2022	19,993,000.00	19,993,912.00	13	0.00
		59,077,970.66	59,080,443.07	39	6,793.84
MUTUAL FUNDS - EQUITY					
210,436.898	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	31,479,255.57	24,804,604.90	21	0.00
88,448	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	5,925,131.52	4,769,199.30	4	0.00
48,224	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	4,133,279.04	3,454,285.12	3	0.00
786,360	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	31,092,674.40	26,588,316.38	20	0.00
133,462	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	4,388,230.56	3,655,573.95	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
236,393	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	12,734,490.91	9,188,764.06	8	0.00
		89,753,062.00	72,460,743.71	59	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,790,238.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,790,238.20	1,790,238.20	1	0.00
		1,790,238.20	1,790,238.20	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
108,533.45	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	108,533.45	108,533.45	2	0.00
		108,533.45	108,533.45	2	0.00
MUTUAL FUNDS - FIXED INCOME					
59,568.489	CUSIP # 922031760 VANGUARD HI YIELD CORPORATE FUND ADM	356,815.25	352,756.24	6	0.00
		356,815.25	352,756.24	6	0.00
MUTUAL FUNDS - EQUITY					
21,233.804	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,176,364.74	2,864,451.10	53	0.00
7,969	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	533,843.31	501,474.33	9	0.00
7,095.751	CUSIP # 577130792 MATTHEWS JAPAN FUND INSTL	169,517.49	173,886.91	3	0.00
5,892	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	232,969.68	217,372.95	4	0.00
10,722	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	352,539.36	333,592.78	6	0.00
6,322	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	340,566.14	299,990.23	6	0.00
1,016.141	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	298,694.65	271,285.75	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,740.736	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	295,835.04	268,030.69	5	0.00
947	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	57,785.94	55,935.76	1	0.00
		5,458,116.35	4,986,020.50	91	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
48,801.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	48,801.43	48,801.43	1	0.00
		48,801.43	48,801.43	1	0.00



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04/01/2021 through 06/30/2021
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
698,369.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	698,369.88	698,369.88	3	0.00
		698,369.88	698,369.88	3	0.00
INSURANCE POLICIES/ANNUITIES					
194,198.289	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	22,691,293.28	21,918,732.41	97	0.00
		22,691,293.28	21,918,732.41	97	0.00



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Account Number

04/01/2021 through 06/30/2021
XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
INDEX

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,046,975.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,046,975.96	1,046,975.96	1	0.00
		1,046,975.96	1,046,975.96	1	0.00
COMMON TRUST FUNDS - EQUITY					
2,503,387.709	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	92,770,041.04	57,524,939.41	99	0.00
		92,770,041.04	57,524,939.41	99	0.00



ACCOUNT STATEMENT

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Account Number

04/01/2021 through 06/30/2021
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
398,398.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	398,398.20	398,398.20	1	0.00
		398,398.20	398,398.20	1	0.00
COMMON TRUST FUNDS - EQUITY					
214,858.497	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	28,578,517.33	19,622,166.20	99	0.00
		28,578,517.33	19,622,166.20	99	0.00



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04/01/2021 through 06/30/2021
XXXXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
384,399.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	384,399.85	384,399.85	3	0.00
		384,399.85	384,399.85	3	0.00
COMMON TRUST FUNDS - EQUITY					
798,481.703	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	12,216,770.06	9,423,563.55	97	0.00
		12,216,770.06	9,423,563.55	97	0.00



ACCOUNT STATEMENT

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Account Number

04/01/2021 through 06/30/2021
XXXXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
INDEX

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
234,429.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	234,429.59	234,429.59	1	0.00
		234,429.59	234,429.59	1	0.00
COMMON TRUST FUNDS - EQUITY					
249,263.471	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	18,282,603.18	11,490,004.00	99	0.00
		18,282,603.18	11,490,004.00	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
INDEX

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
280,108.582	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	3,281,135.91	3,107,472.83	94	0.00
224,667.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	224,667.97	224,667.97	6	0.00
		3,505,803.88	3,332,140.80	100	0.00



ACCOUNT STATEMENT

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04/01/2021 through 06/30/2021
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,713,065.553	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	22,084,822.27	20,569,179.48	96	0.00
849,174.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	849,174.24	849,174.24	4	0.00
		22,933,996.51	21,418,353.72	100	0.00



ACCOUNT STATEMENT

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Account Number

04/01/2021 through 06/30/2021
XXXXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
88,740.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	88,740.15	88,740.15	0	0.00
		88,740.15	88,740.15	0	0.00
INSURANCE POLICIES/ANNUITIES					
219,346,998.299	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	259,369,051.61	253,739,994.37	100	0.00
		259,369,051.61	253,739,994.37	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
588,749.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	588,749.43	588,749.43	1	0.00
		588,749.43	588,749.43	1	0.00
INSURANCE POLICIES/ANNUITIES					
4,142,602.903	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	55,295,463.55	51,839,126.09	99	0.00
		55,295,463.55	51,839,126.09	99	0.00



ACCOUNT STATEMENT

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04/01/2021 through 06/30/2021
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,007,145.95	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2,007,145.95	2,007,145.95	8	1.24
6,953,216.54	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	6,953,216.54	6,953,216.54	28	0.00
		8,960,362.49	8,960,362.49	36	1.24
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 0188E2UF8 ALLIANZ FINANCE CORP A1/P1 07/12/2021	1,999,799.72	1,999,799.72	8	158.28
2,000,000	CUSIP # 2063C0V25 CONCORD MINUTEMEN CAPITAL LLC A1/P1 08/02/2021	1,999,395.83	1,999,395.83	8	384.17
2,000,000	CUSIP # 58942PV26 MERCY HEALTHCARE SYSTEMS INC A1/P1 08/02/2021	1,999,547.50	1,999,547.50	8	288.50
2,000,000	CUSIP # 59157TVJ9 METLIFE INC A2/P2 08/18/2021	1,999,645.83	1,999,645.83	8	192.17
		7,998,388.88	7,998,388.88	32	1,023.12
GUARANTEED CONTRACTS					
3,847,815.26	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	3,847,815.26	3,847,815.26	16	0.00
		3,847,815.26	3,847,815.26	16	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

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Account Number

04/01/2021 through 06/30/2021
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,311,420.46	CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1	3,311,420.46	3,311,420.46	13	0.00
.08	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	0.08	0.08	0	0.00
		3,311,420.54	3,311,420.54	13	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,231,795.4	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,231,795.40	1,231,795.40	2	0.00
		1,231,795.40	1,231,795.40	2	0.00
COMMON STOCK					
2,130	CUSIP # 02079K305 ALPHABET INC	5,201,012.70	3,321,077.46	7	0.00
24,240	CUSIP # 037833100 APPLE INC	3,319,910.40	1,941,696.88	4	0.00
11,340	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,252,350.80	1,888,789.37	3	10,546.20
15,310	CUSIP # 075887109 BECTON DICKINSON AND CO	3,723,238.90	3,853,939.93	5	0.00
10,890	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	1,759,061.70	1,512,278.05	2	6,261.75
29,620	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	2,051,481.20	2,079,915.41	3	0.00
6,810	CUSIP # 294429105 EQUIFAX INC	1,631,063.10	1,062,143.34	2	0.00
18,610	CUSIP # 370334104 GENERAL MILLS INC	1,133,907.30	1,115,228.52	2	0.00
5,710	CUSIP # 437076102 HOME DEPOT INC	1,820,861.90	1,655,342.60	2	0.00
5,890	CUSIP # 461202103 INTUIT INC	2,887,101.30	1,887,281.63	4	0.00

ACCOUNT STATEMENT

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Account Number

04/01/2021 through 06/30/2021
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25,360	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	4,177,806.40	3,591,321.00	6	0.00
6,760	CUSIP # 571748102 MARSH & MCLENNAN COS INC	950,996.80	939,599.87	1	0.00
4,410	CUSIP # 57636Q104 MASTERCARD INC	1,610,046.90	1,391,760.61	2	0.00
19,240	CUSIP # 594918104 MICROSOFT CORPORATION	5,212,116.00	3,460,683.40	7	0.00
20,780	CUSIP # 654106103 NIKE INC CLASS B	3,210,302.20	2,195,174.41	4	5,568.75
29,995	CUSIP # 713448108 PEPSICO INC	4,444,359.15	4,063,261.76	6	0.00
65,690	CUSIP # 717081103 PFIZER INC	2,572,420.40	2,321,442.09	3	0.00
12,145	CUSIP # 742718109 PROCTER & GAMBLE CO	1,638,724.85	1,522,966.23	2	0.00
20,690	CUSIP # 855244109 STARBUCKS CORP	2,313,348.90	1,950,330.87	3	0.00
13,640	CUSIP # 863667101 STRYKER CORP	3,542,717.20	2,988,562.85	5	8,593.20
19,540	CUSIP # 872540109 TJX COMPANIES INC	1,317,386.80	1,140,785.92	2	0.00
9,040	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,738,392.00	1,319,733.43	2	0.00
19,470	CUSIP # 88579Y101 3M COMPANY	3,867,326.10	3,521,716.50	5	0.00
7,640	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,588,890.80	1,013,522.11	2	0.00

ACCOUNT STATEMENT

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Account Number

04/01/2021 through 06/30/2021
XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,800	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,123,432.00	2,344,922.16	4	0.00
4,070	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	711,110.40	713,469.41	1	0.00
10,340	CUSIP # 94106L109 WASTE MANAGEMENT INC	1,448,737.40	1,273,637.70	2	0.00
		69,248,103.60	56,070,583.51	94	30,969.90
	FOREIGN STOCK				
11,530	CUSIP # G1151C101 ACCENTURE PLC	3,398,928.70	2,576,513.54	5	0.00
		3,398,928.70	2,576,513.54	5	0.00



ACCOUNT STATEMENT

Statement Period
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04/01/2021 through 06/30/2021
XXXXXXXX8734
NOTTINGHAM ESG GLBL ALL ASSET
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
83,864.8	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	83,864.80	83,864.80	3	0.00
		83,864.80	83,864.80	3	0.00
U S GOVERNMENT OBLIGATIONS					
35,000	CUSIP # 912810SR0 UNITED STATES TREASURY BONDS 1.125% 05/15/2040	30,244.90	33,036.50	1	50.29
25,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	27,433.50	25,306.25	1	247.92
45,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	47,510.10	43,735.95	1	115.00
45,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	47,002.05	44,395.20	1	152.50
30,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	30,614.10	29,773.50	1	250.00
		182,804.65	176,247.40	5	815.71
MUTUAL FUNDS - FIXED INCOME					
11,878.253	CUSIP # 13161X873 CALVERT FLOATING RATE ADV I	112,843.40	112,737.65	3	0.00
3,525	CUSIP # 46435G243 ISHARES ESG 1-5YR USD CORP BD	91,791.00	88,711.36	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX8734
NOTTINGHAM ESG GLBL ALL ASSET
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,845	CUSIP # 46435G441 ISHARES ESG ADV HIGH YIELD ETF	96,954.75	96,502.50	3	0.00
10,528.175	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	112,125.06	108,524.71	3	0.00
4,830	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	132,622.62	125,007.39	4	0.00
		546,336.83	531,483.61	16	0.00
MUTUAL FUNDS - EQUITY					
9,591.238	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	375,401.06	240,589.47	11	0.00
888.451	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	32,481.77	24,264.01	1	0.00
6,054.808	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	139,987.16	101,277.21	4	0.00
6,330.245	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	136,543.38	101,711.61	4	0.00
15,620.184	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	143,549.49	124,166.14	4	0.00
4,000	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	250,000.00	194,677.60	7	0.00
3,625	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	163,668.75	130,866.25	5	0.00
1,000	CUSIP # 46434V464 ISHARES MSCI ACWI LOW CARBON TGT ETF	166,010.00	166,570.00	5	0.00

ACCOUNT STATEMENT

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Account Number

04/01/2021 through 06/30/2021
XXXXXXXX8734
NOTTINGHAM ESG GLBL ALL ASSET
CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,650	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	556,355.50	361,833.34	17	0.00
4,175	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	329,950.25	271,570.25	10	0.00
825	CUSIP # 46435U663 ISHARES ESG AWARE MSCI USA SC ETF	33,305.25	30,460.40	1	0.00
2,290.939	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	102,359.15	78,896.88	3	0.00
		2,429,611.76	1,826,883.16	73	0.00
COMMON TRUST FUNDS - FIXED INCOME					
101,545.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,545.70	101,545.70	3	0.00
		101,545.70	101,545.70	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
117,154.03	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	117,154.03	117,154.03	4	0.00
		117,154.03	117,154.03	4	0.00
U S GOVERNMENT OBLIGATIONS					
70,000	CUSIP # 912810SR0 UNITED STATES TREASURY BONDS 1.125% 05/15/2040	60,489.80	66,073.00	2	100.58
55,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	60,353.70	55,673.75	2	545.42
95,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	100,299.10	92,331.45	3	242.78
95,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	99,226.55	93,723.20	3	321.94
35,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	35,716.45	34,735.75	1	291.67
		356,085.60	342,537.15	11	1,502.39
MUTUAL FUNDS - FIXED INCOME					
19,628.808	CUSIP # 13161X873 CALVERT FLOATING RATE ADV I	186,473.68	186,275.22	6	0.00
6,700	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	174,468.00	168,107.49	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,900	CUSIP # 46435G441 ISHARES ESG ADV HIGH YIELD ETF	152,395.00	151,591.00	5	0.00
20,560.22	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	218,966.34	212,908.13	7	0.00
9,070	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	249,044.97	234,731.60	8	0.00
		981,347.99	953,613.44	31	0.00
MUTUAL FUNDS - EQUITY					
4,992.193	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	195,394.43	125,457.96	6	0.00
3,026.466	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	69,971.89	50,638.41	2	0.00
3,075.095	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	66,329.80	49,432.70	2	0.00
8,053.411	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	74,010.85	64,028.37	2	0.00
2,600	CUSIP # 381430396 GOLDMAN SACHS JUST US LRG CAP EQ ETF	162,500.00	126,540.44	5	0.00
2,795	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	126,194.25	95,405.34	4	0.00
955	CUSIP # 46434V464 ISHARES MSCI ACWI LOW CARBON TGT ETF	158,539.55	159,074.35	5	0.00
4,000	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	393,880.00	256,053.20	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX8770
NOTTINGHAM ESG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,250	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	256,847.50	210,840.00	8	0.00
775	CUSIP # 46435U663 ISHARES ESG AWARE MSCI USA SC ETF	31,286.75	28,614.32	1	0.00
2,290.939	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	102,359.15	78,896.88	3	0.00
		1,637,314.17	1,244,981.97	52	0.00
COMMON TRUST FUNDS - FIXED INCOME					
76,512.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	76,512.65	76,512.65	2	0.00
		76,512.65	76,512.65	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX0010
PR CAPITAL PRESERVATN FUND_MSTR

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
25,965,000.48	CUSIP # 09248U874 BLACKROCK LIQ FD FED TR-INST	25,965,000.48	25,965,000.48	3	0.00
25,916,885.4	CUSIP # 608919718 FEDERATED GOVERNMENT OBL-PRM	25,916,885.40	25,916,885.40	3	0.00
125,268,617.36	CUSIP # BANPOP195 BANCO POPULAR DE PUERTO RICO INTEREST BEARING CHECKING ACCT	125,268,617.36	125,268,617.36	14	0.00
125,271,546.38	CUSIP # FIRBAN191 FIRSTBANK PUERTO RICO INTEREST BEARING CHECKING ACCT	125,271,546.38	125,271,546.38	14	0.00
124,766,281.59	CUSIP # ORIBAN191 ORIENTAL BANK INTEREST BEARING CHECKING ACCT	124,766,281.59	124,766,281.59	14	0.00
		427,188,331.21	427,188,331.21	48	0.00
COMMON TRUST FUNDS - FIXED INCOME					
115,112,816.07	CUSIP # 47810T800 JOHN HANCOCK STABLE VALUE FUND	115,112,816.07	115,112,816.07	13	170,899.35
2,005,057.971	CUSIP # 949907703 WELLS FARGO STABLE VALUE FUND E	113,188,329.54	111,955,931.05	13	0.00
		228,301,145.61	227,068,747.12	26	170,899.35
COMMON TRUST FUNDS - OTHER					
23,045,430.9707	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	238,059,301.93	232,942,116.56	27	0.00
		238,059,301.93	232,942,116.56	27	0.00

Holdings



QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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: 1.333422

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		54,605.440	Local	1.000000	54,605.44	1.000000	54,605.44	0.00	1.55
			Base	0.743841	40,617.77	0.749950	40,951.36	333.59	0.03

AUSTRALIAN DOLLAR Total

		54,605.440	Local		54,605.44		54,605.44	0.00	1.55
			Base		40,617.77		40,951.36	333.59	0.03

BRAZILIAN REAL

Exchange Rate: 4.973800

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,790.380	Local	1.000000	3,790.38	1.000000	3,790.38	0.00	0.07
			Base	0.201655	764.35	0.201054	762.07	-2.28	0.00

BRAZILIAN REAL Total

		3,790.380	Local		3,790.38		3,790.38	0.00	0.07
			Base		764.35		762.07	-2.28	0.00

CANADIAN DOLLAR

Exchange Rate: 1.239600

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,236.990	Local	1.000000	2,236.99	1.000000	2,236.99	0.00	0.05
			Base	0.806973	1,805.19	0.806712	1,804.61	-0.58	0.00

CANADIAN DOLLAR Total

		2,236.990	Local		2,236.99		2,236.99	0.00	0.05
			Base		1,805.19		1,804.61	-0.58	0.00

CHILEAN PESO

Exchange Rate: 734.390000

CLP	CHILEAN PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,662,523.000	Local	1.000000	2,662,523.00	1.000000	2,662,523.00	0.00	1.74
			Base	0.001362	3,627.14	0.001362	3,625.49	-1.65	0.00

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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								
		2,662,523.000	Local	2,662,523.00		2,662,523.00	0.00	1.74
			Base	3,627.14		3,625.49	-1.65	0.00
							Exchange Rate:	3,753.000000
COLOMBIAN PESO								
COP	COLOMBIAN PESO							
		4,166,046.000	Local	4,166,046.00	1.000000	4,166,046.00	0.00	2.66
			Base	1,177.08	0.000266	1,110.06	-67.02	0.00
COLOMBIAN PESO Total								
		4,166,046.000	Local	4,166,046.00		4,166,046.00	0.00	2.66
			Base	1,177.08		1,110.06	-67.02	0.00
							Exchange Rate:	21.506650
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,618.340	Local	5,618.34	1.000000	5,618.34	0.00	0.10
			Base	262.12	0.046654	261.24	-0.88	0.00
CZECH KORUNA Total								
		5,618.340	Local	5,618.34		5,618.34	0.00	0.10
			Base	262.12		261.24	-0.88	0.00
							Exchange Rate:	6.271250
DANISH KRONE								
DKK	DANISH KRONE							
		1,561.030	Local	1,561.03	1.000000	1,561.03	0.00	0.02
			Base	249.76	0.159997	248.92	-0.84	0.00
DANISH KRONE Total								
		1,561.030	Local	1,561.03		1,561.03	0.00	0.02
			Base	249.76		248.92	-0.84	0.00
							Exchange Rate:	0.843348
EURO CURRENCY								

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INTERNATIONAL								
EUR	EURO CURRENCY							
		107,486.170	Local 1.000000	107,486.17	1.000000	107,486.17	0.00	0.71
			Base 1.200004	128,983.85	1.185750	127,451.74	-1,532.11	0.10
INTERNATIONAL Total		107,486.170	Local Base	107,486.17 128,983.85		107,486.17 127,451.74	0.00 -1,532.11	0.71 0.10
EURO CURRENCY Total		107,486.170	Local Base	107,486.17 128,983.85		107,486.17 127,451.74	0.00 -1,532.11	0.71 0.10
HONG KONG DOLLAR							Exchange Rate:	7.764300
HKD	HONG KONG DOLLAR							
		160,799.030	Local 1.000000	160,799.03	1.000000	160,799.03	0.00	0.25
			Base 0.128805	20,711.75	0.128795	20,710.05	-1.70	0.02
HONG KONG DOLLAR Total		160,799.030	Local Base	160,799.03 20,711.75		160,799.03 20,710.05	0.00 -1.70	0.25 0.02
HUNGARIAN FORINT							Exchange Rate:	296.369400
HUF	HUNGARIAN FORINT							
		435,552.940	Local 1.000000	435,552.94	1.000000	435,552.94	0.00	2.78
			Base 0.003477	1,514.22	0.003374	1,469.63	-44.59	0.00
HUNGARIAN FORINT Total		435,552.940	Local Base	435,552.94 1,514.22		435,552.94 1,469.63	0.00 -44.59	2.78 0.00
INDIAN RUPEE							Exchange Rate:	74.330000
INR	INDIAN RUPEE							
		226,003.800	Local 1.000000	226,003.80	1.000000	226,003.80	0.00	0.12

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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, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	0.013478	3,046.12	0.013454	3,040.55	-5.57	0.00	
INDIAN RUPEE Total		226,003.800		226,003.80		226,003.80	0.00	0.12	
		Local							
		Base		3,046.12		3,040.55	-5.57	0.00	
INDONESIAN RUPIAH							Exchange Rate:	14,500.000000	
IDR	INDONESIAN RUPIAH								
		46,398,276.400	Local	1.000000	46,398,276.40	1.000000	46,398,276.40	0.00	2.58
			Base	0.000069	3,203.19	0.000069	3,199.88	-3.31	0.00
INDONESIAN RUPIAH Total		46,398,276.400	Local		46,398,276.40		46,398,276.40	0.00	2.58
			Base		3,203.19		3,199.88	-3.31	0.00
JAPANESE YEN							Exchange Rate:	111.095000	
JPY	JAPANESE YEN								
		5,582,438.000	Local	1.000000	5,582,438.00	1.000000	5,582,438.00	0.00	0.51
			Base	0.009047	50,503.76	0.009001	50,249.23	-254.53	0.04
JAPANESE YEN Total		5,582,438.000	Local		5,582,438.00		5,582,438.00	0.00	0.51
			Base		50,503.76		50,249.23	-254.53	0.04
MALAYSIAN RINGGIT							Exchange Rate:	4.151500	
MYR	MALAYSIAN RINGGIT								
		4,510.040	Local	1.000000	4,510.04	1.000000	4,510.04	0.00	0.35
			Base	0.240876	1,086.36	0.240877	1,086.36	0.00	0.00
MALAYSIAN RINGGIT Total		4,510.040	Local		4,510.04		4,510.04	0.00	0.35
			Base		1,086.36		1,086.36	0.00	0.00

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO							Exchange Rate:	19.934000
MXN	MEXICAN PESO (NEW)							
		5,149.740	Local 1.000000	5,149.74	1.000000	5,149.74	0.00	0.06
			Base 0.049568	255.26	0.050166	258.34	3.08	0.00
MEXICAN PESO Total		5,149.740	Local	5,149.74		5,149.74	0.00	0.06
			Base	255.26		258.34	3.08	0.00
NEW ISRAELI SHEQEL							Exchange Rate:	3.260150
ILS	NEW ISRAELI SHEQEL							
		819.140	Local 1.000000	819.14	1.000000	819.14	0.00	0.26
			Base 0.307200	251.64	0.306734	251.26	-0.38	0.00
NEW ISRAELI SHEQEL Total		819.140	Local	819.14		819.14	0.00	0.26
			Base	251.64		251.26	-0.38	0.00
NEW TAIWAN DOLLAR							Exchange Rate:	27.862500
TWD	NEW TAIWAN DOLLAR							
		169,831.000	Local 1.000000	169,831.00	1.000000	169,831.00	0.00	0.26
			Base 0.035853	6,088.92	0.035891	6,095.33	6.41	0.00
NEW TAIWAN DOLLAR Total		169,831.000	Local	169,831.00		169,831.00	0.00	0.26
			Base	6,088.92		6,095.33	6.41	0.00
NEW ZEALAND DOLLAR							Exchange Rate:	1.430615
NZD	NEW ZEALAND DOLLAR							
		366.640	Local 1.000000	366.64	1.000000	366.64	0.00	100.00
			Base 0.704997	258.48	0.699000	256.28	-2.20	0.00

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

366.640	Local			366.64		366.64	0.00	100.00
	Base			258.48		256.28	-2.20	0.00

NORWEGIAN KRONE

Exchange Rate: 8.610150

NOK	NORWEGIAN KRONE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,151.120	Local		1.000000	2,151.12	1.000000	2,151.12	0.00	0.03
	Base		0.116795	251.24	0.116142	249.84	-1.40	0.00

NORWEGIAN KRONE Total

2,151.120	Local			2,151.12		2,151.12	0.00	0.03
	Base			251.24		249.84	-1.40	0.00

PHILIPPINE PISO

Exchange Rate: 48.815000

PHP	PHILIPPINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
216,312.790	Local		1.000000	216,312.79	1.000000	216,312.79	0.00	100.00
	Base		0.020486	4,431.28	0.020486	4,431.28	0.00	0.00

PHILIPPINE PISO Total

216,312.790	Local			216,312.79		216,312.79	0.00	100.00
	Base			4,431.28		4,431.28	0.00	0.00

POLISH ZLOTY

Exchange Rate: 3.813000

PLN	POLISH ZLOTY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
968.100	Local		1.000000	968.10	1.000000	968.10	0.00	100.00
	Base		0.261120	252.79	0.262261	253.89	1.10	0.00

POLISH ZLOTY Total

968.100	Local			968.10		968.10	0.00	100.00
	Base			252.79		253.89	1.10	0.00

POUND STERLING

Exchange Rate: 0.722909

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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Issue has not been redenominated but Local is converted

Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,453.880	Local 1.000000	6,453.88	1.000000	6,453.88	0.00	0.09
			Base 1.401337	9,044.06	1.383300	8,927.65	-116.41	0.01
POUND STERLING Total								
		6,453.880	Local	6,453.88		6,453.88	0.00	0.09
			Base	9,044.06		8,927.65	-116.41	0.01
QATARI RIAL							Exchange Rate:	3.641000
QAR	QATARI RIAL							
		8,562.270	Local 1.000000	8,562.27	1.000000	8,562.27	0.00	2.51
			Base 0.274649	2,351.62	0.274650	2,351.63	0.01	0.00
QATARI RIAL Total								
		8,562.270	Local	8,562.27		8,562.27	0.00	2.51
			Base	2,351.62		2,351.63	0.01	0.00
RUSSIAN RUBLE							Exchange Rate:	73.125000
RUB	RUSSIAN RUBLE							
		17,670.330	Local 1.000000	17,670.33	1.000000	17,670.33	0.00	100.00
			Base 0.013739	242.78	0.013675	241.65	-1.13	0.00
RUSSIAN RUBLE Total								
		17,670.330	Local	17,670.33		17,670.33	0.00	100.00
			Base	242.78		241.65	-1.13	0.00
SAUDI RIYAL							Exchange Rate:	3.750600
SAR	SAUDI RIYAL							
		15,662.370	Local 1.000000	15,662.37	1.000000	15,662.37	0.00	0.54
			Base 0.266638	4,176.19	0.266624	4,175.96	-0.23	0.00
SAUDI RIYAL Total								
		15,662.370	Local	15,662.37		15,662.37	0.00	0.54
			Base	4,176.19		4,175.96	-0.23	0.00

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SINGAPORE DOLLAR							Exchange Rate:	1.344700
SGD	SINGAPORE DOLLAR							
		5,412.330	Local	1.000000	5,412.33	1.000000	5,412.33	0.00
			Base	0.743218	4,022.54	0.743660	4,024.93	2.39
SINGAPORE DOLLAR Total		5,412.330	Local		5,412.33		5,412.33	0.00
			Base		4,022.54		4,024.93	2.39
SOUTH AFRICAN RAND							Exchange Rate:	14.280000
ZAR	SOUTH AFRICAN RAND							
		18,006.720	Local	1.000000	18,006.72	1.000000	18,006.72	0.00
			Base	0.069660	1,254.34	0.070028	1,260.97	6.63
SOUTH AFRICAN RAND Total		18,006.720	Local		18,006.72		18,006.72	0.00
			Base		1,254.34		1,260.97	6.63
SOUTH KOREAN WON							Exchange Rate:	1,126.150000
KRW	SOUTH KOREAN WON							
		439,443.000	Local	1.000000	439,443.00	1.000000	439,443.00	0.00
			Base	0.000886	389.39	0.000888	390.22	0.83
SOUTH KOREAN WON Total		439,443.000	Local		439,443.00		439,443.00	0.00
			Base		389.39		390.22	0.83
SWEDISH KRONA							Exchange Rate:	8.558100
SEK	SWEDISH KRONA							
		2,138.020	Local	1.000000	2,138.02	1.000000	2,138.02	0.00
			Base	0.116870	249.87	0.116848	249.82	-0.05

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Base Currency: USD - US DOLLAR

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

2,138.020	Local			2,138.02		2,138.02	0.00	0.02
	Base			249.87		249.82	-0.05	0.00

SWISS FRANC

Exchange Rate: 0.925250

CHF SWISS FRANC

236.230	Local	1.000000	236.23	236.23	1.000000	236.23	0.00	0.01
	Base	1.085468	256.42	256.42	1.080789	255.31	-1.11	0.00

SWISS FRANC Total

236.230	Local			236.23		236.23	0.00	0.01
	Base			256.42		255.31	-1.11	0.00

THAILAND BAHT

Exchange Rate: 32.050000

THB THAILAND BAHT

150,875.500	Local	1.000000	150,875.50	150,875.50	1.000000	150,875.50	0.00	0.77
	Base	0.031210	4,708.79	4,708.79	0.031201	4,707.50	-1.29	0.00

THAILAND BAHT Total

150,875.500	Local			150,875.50		150,875.50	0.00	0.77
	Base			4,708.79		4,707.50	-1.29	0.00

TURKISH LIRA

Exchange Rate: 8.706750

TRY TURKISH LIRA

1,895.950	Local	1.000000	1,895.95	1,895.95	1.000000	1,895.95	0.00	0.91
	Base	0.132261	250.76	250.76	0.114853	217.76	-33.00	0.00

TURKISH LIRA Total

1,895.950	Local			1,895.95		1,895.95	0.00	0.91
	Base			250.76		217.76	-33.00	0.00

UAE DIRHAM

Exchange Rate: 3.673150

AED UAE DIRHAM

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Holdings

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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	
		25,595.090	Local	1.000000	25,595.09	1.000000	25,595.09	0.00	3.29
			Base	0.272246	6,968.15	0.272246	6,968.16	0.01	0.01

UAE DIRHAM Total

		25,595.090	Local		25,595.09		25,595.09	0.00	3.29
			Base		6,968.15		6,968.16	0.01	0.01

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-61,190.760	Local	1.000000	-61,190.76	1.000000	-61,190.76	0.00	0.11
			Base	1.000000	-61,190.76	1.000000	-61,190.76	0.00	0.05

US DOLLAR Total

		-61,190.760	Local		-61,190.76		-61,190.76	0.00	0.11
			Base		-61,190.76		-61,190.76	0.00	0.05

YUAN RENMINBI

Exchange Rate: 6.461450

CNY	YUAN RENMINBI	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,736.350	Local	1.000000	10,736.35	1.000000	10,736.35	0.00	0.14
			Base	0.154876	1,662.80	0.154764	1,661.60	-1.20	0.00

YUAN RENMINBI Total

		10,736.350	Local		10,736.35		10,736.35	0.00	0.14
			Base		1,662.80		1,661.60	-1.20	0.00

CASH Total

		60,848,543.370	Base		243,729.22		242,009.81	-1,719.41	0.28
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CASH EQUIVALENT

US DOLLAR						Exchange Rate: 1.000000			
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					0.005073	31 Dec 2030		
		620,900.330	Local	100.000000	620,900.33	100.000000	620,900.33	0.00	1.13
			Base	100.000000	620,900.33	100.000000	620,900.33	0.00	0.48

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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US DOLLAR Total									
		620,900.330	Local	620,900.33		620,900.33	0.00	1.13	
			Base	620,900.33		620,900.33	0.00	0.48	
CASH EQUIVALENT Total									
		620,900.330	Base	620,900.33		620,900.33	0.00	0.48	
EQUITY									
AUSTRALIAN DOLLAR							Exchange Rate:	1.333422	
606558005	AUST AND NZ BANKING GROUP COMMON STOCK								
		4,084.000	Local	30.915451	126,258.70	28.150000	114,964.60	-11,294.10	3.27
			Base	22.923800	93,620.80	21.111096	86,217.72	-7,403.08	0.07
607614005	WESTPAC BANKING CORP COMMON STOCK								
		3,765.000	Local	33.986985	127,961.00	25.810000	97,174.65	-30,786.35	2.76
			Base	25.201344	94,883.06	19.356213	72,876.14	-22,006.92	0.06
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK								
		9,765.000	Local	22.901445	223,632.61	23.340000	227,915.10	4,282.49	6.49
			Base	17.374180	169,658.87	17.503836	170,924.96	1,266.09	0.13
614469005	BHP GROUP LTD COMMON STOCK								
		10,995.000	Local	36.604320	402,464.50	48.570000	534,027.15	131,562.65	15.20
			Base	27.592650	303,381.19	36.425078	400,493.73	97,112.54	0.31
618549901	CSL LTD COMMON STOCK								
		573.000	Local	160.139581	91,759.98	285.190000	163,413.87	71,653.89	4.65
			Base	119.575131	68,516.55	213.878277	122,552.25	54,035.70	0.10
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
		2,088.000	Local	88.937505	185,701.51	99.870000	208,528.56	22,827.05	5.93
			Base	66.393233	138,629.07	74.897519	156,386.02	17,756.95	0.12
622010007	RIO TINTO LTD COMMON STOCK								
		884.000	Local	57.588778	50,908.48	126.640000	111,949.76	61,041.28	3.19
			Base	42.702070	37,748.63	94.973684	83,956.74	46,208.11	0.07

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Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2021

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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
641297908	JAMES HARDIE INDUSTRIES CDI CDI EUR.59								
	2,705.000	Local	45.572776	123,274.36	45.270000	122,455.35	-819.01	3.48	
		Base	34.355035	92,930.37	33.950242	91,835.41	-1,094.96	0.07	
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK								
	3,873.000	Local	32.906445	127,446.66	26.220000	101,550.06	-25,896.60	2.89	
		Base	24.400124	94,501.68	19.663692	76,157.48	-18,344.20	0.06	
663710002	NEWCREST MINING LTD COMMON STOCK								
	1,791.000	Local	21.180586	37,934.43	25.280000	45,276.48	7,342.05	1.29	
		Base	15.625974	27,986.12	18.958739	33,955.10	5,968.98	0.03	
677670002	SANTOS LTD COMMON STOCK								
	10,485.000	Local	7.253625	76,054.26	7.090000	74,338.65	-1,715.61	2.12	
		Base	5.468145	57,333.50	5.317146	55,750.28	-1,583.22	0.04	
685085003	STOCKLAND REIT NPV								
	14,105.000	Local	3.451725	48,686.58	4.660000	65,729.30	17,042.72	1.87	
		Base	2.372026	33,457.43	3.494768	49,293.70	15,836.27	0.04	
694883000	WESFARMERS LTD COMMON STOCK								
	2,033.000	Local	42.567226	86,539.17	59.100000	120,150.30	33,611.13	3.42	
		Base	31.980143	65,015.63	44.322053	90,106.73	25,091.10	0.07	
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK								
	4,648.000	Local	22.781386	105,887.88	22.210000	103,232.08	-2,655.80	2.94	
		Base	17.173746	79,823.57	16.656392	77,418.91	-2,404.66	0.06	
698123908	WOOLWORTHS GROUP LTD COMMON STOCK								
	8,703.000	Local	30.606630	266,369.50	38.130000	331,845.39	65,475.89	9.44	
		Base	22.264459	193,767.59	28.595598	248,867.49	55,099.90	0.19	
B033YN903	DEXUS REIT								
	26,731.000	Local	11.606109	310,242.90	10.670000	285,219.77	-25,023.13	8.12	
		Base	8.606235	230,053.28	8.001968	213,900.60	-16,152.68	0.17	
B03FYZ909	GOODMAN GROUP REIT								
	12,839.000	Local	18.715528	240,288.66	21.170000	271,801.63	31,512.97	7.73	
		Base	13.655199	175,319.10	15.876444	203,837.67	28,518.57	0.16	

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B28YTC906	MACQUARIE GROUP LTD COMMON STOCK							
		923.000	Local 118.140856	109,044.01	156.430000	144,384.89	35,340.88	4.11
			Base 88.616522	81,793.05	117.314699	108,281.47	26,488.42	0.08
BLZH0Z901	SCENTRE GROUP REIT							
		29,919.000	Local 2.121060	63,459.99	2.740000	81,978.06	18,518.07	2.33
			Base 1.457593	43,609.72	2.054863	61,479.46	17,869.74	0.05
BNVS14905	ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK							
		7,092.000	Local 6.500000	46,098.00	6.290000	44,608.68	-1,489.32	1.27
			Base 4.931875	34,976.86	4.717186	33,454.29	-1,522.57	0.03
BSS7GP901	AGL ENERGY LTD COMMON STOCK							
		4,825.000	Local 27.643816	133,381.41	8.200000	39,565.00	-93,816.41	1.13
			Base 20.497884	98,902.29	6.149591	29,671.78	-69,230.51	0.02
BYWR0T908	COLES GROUP LTD COMMON STOCK							
		9,933.000	Local 13.806663	137,141.58	17.090000	169,754.97	32,613.39	4.83
			Base 9.383925	93,210.53	12.816648	127,307.76	34,097.23	0.10
AUSTRALIAN DOLLAR Total								
		172,759.000	Local	3,120,536.17		3,459,864.30	339,328.13	98.45
			Base	2,309,118.89		2,594,725.69	285,606.80	2.02
BRAZILIAN REAL							Exchange Rate:	4.973800
219628005	VALE SA COMMON STOCK							
		8,627.000	Local 26.581203	229,316.04	113.250000	977,007.75	747,691.71	17.19
			Base 8.191877	70,671.32	22.769311	196,430.85	125,759.53	0.15
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK							
		18,400.000	Local 28.777399	529,504.15	30.290000	557,336.00	27,831.85	9.80
			Base 7.005268	128,896.93	6.089911	112,054.36	-16,842.57	0.09
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE							
		17,200.000	Local 23.756439	408,610.75	29.430000	506,196.00	97,585.25	8.90
			Base 6.361719	109,421.56	5.917005	101,772.49	-7,649.07	0.08
294542907	WEG SA COMMON STOCK							

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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		6,600.000	Local 23.075536	152,298.54	33.690000	222,354.00	70,055.46	3.91
			Base 4.329653	28,575.71	6.773493	44,705.05	16,129.34	0.03
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK	5,000.000	Local 28.318410	141,592.05	39.150000	195,750.00	54,157.95	3.44
			Base 8.545600	42,728.00	7.871245	39,356.23	-3,371.77	0.03
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE	12,600.000	Local 26.040851	328,114.72	29.800000	375,480.00	47,365.28	6.60
			Base 8.183929	103,117.50	5.991395	75,491.58	-27,625.92	0.06
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK	4,500.000	Local 41.437636	186,469.36	64.000000	288,000.00	101,530.64	5.07
			Base 7.774927	34,987.17	12.867425	57,903.41	22,916.24	0.05
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK	14,000.000	Local 11.220271	157,083.79	24.800000	347,200.00	190,116.21	6.11
			Base 3.526225	49,367.15	4.986127	69,805.78	20,438.63	0.05
B1YBRG902	CIA ENERGETICA MINAS GER PRF PREFERENCE	21,574.455	Local 10.298385	222,182.04	12.130000	261,698.14	39,516.10	4.60
			Base 1.816534	39,190.73	2.438779	52,615.33	13,424.60	0.04
B2QY96901	HYPERA SA COMMON STOCK	17,800.000	Local 34.260521	609,837.28	34.470000	613,566.00	3,728.72	10.79
			Base 7.814928	139,105.71	6.930315	123,359.60	-15,746.11	0.10
BF4J7K900	NOTRE DAME INTERMED PAR SA COMMON STOCK	3,600.000	Local 58.555103	210,798.37	84.930000	305,748.00	94,949.63	5.38
			Base 14.285564	51,428.03	17.075475	61,471.71	10,043.68	0.05
BF4J7N904	HAPVIDA PARTICIPACOES E INVE COMMON STOCK	13,600.000	Local 15.412376	209,608.31	15.410000	209,576.00	-32.31	3.69
			Base 3.069399	41,743.83	3.098235	42,135.99	392.16	0.03
BG36ZK906	B3 SA BRASIL BOLSA BALCAO COMMON STOCK	13,200.000	Local 17.619499	232,577.39	16.820000	222,024.00	-10,553.39	3.91
			Base 3.305939	43,638.40	3.381720	44,638.71	1,000.31	0.03
BG7ZWY901	AMBEV SA COMMON STOCK							

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Holdings

QS INVESTORS GLOBAL DBI CIF

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FUND: HBQ2



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		15,500.000	Local 18.977567	294,152.29	17.070000	264,585.00	-29,567.29	4.65
			Base 5.964131	92,444.03	3.431984	53,195.75	-39,248.28	0.04
BJRFY3903	NATURA +CO HOLDING S.A. COMMON STOCK	5,900.000	Local 48.431556	285,746.18	56.740000	334,766.00	49,019.82	5.89
			Base 8.542851	50,402.82	11.407777	67,305.88	16,903.06	0.05
BRAZILIAN REAL Total		178,101.455	Local	4,197,891.26		5,681,286.89	1,483,395.63	99.93
			Base	1,025,718.89		1,142,242.72	116,523.83	0.89
CANADIAN DOLLAR							Exchange Rate:	1.239600
008474959	AGNICO EAGLE MINES LTD COMMON STOCK	628.000	Local 59.569761	37,409.81	74.960000	47,074.88	9,665.07	1.14
			Base 44.846624	28,163.68	60.471120	37,975.86	9,812.18	0.03
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK	7,074.000	Local 40.235045	284,622.71	45.550000	322,220.70	37,597.99	7.82
			Base 31.025852	219,476.88	36.745724	259,939.25	40,462.37	0.20
063671952	BANK OF MONTREAL COMMON STOCK	407.000	Local 127.562039	51,917.75	127.060000	51,713.42	-204.33	1.25
			Base 103.201351	42,002.95	102.500807	41,717.83	-285.12	0.03
067901959	BARRICK GOLD CORP COMMON STOCK	10,234.000	Local 23.723217	242,783.40	25.640000	262,399.76	19,616.36	6.37
			Base 18.708476	191,462.54	20.684092	211,680.99	20,218.45	0.17
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	3,307.000	Local 53.600375	177,256.44	63.240000	209,134.68	31,878.24	5.08
			Base 41.768908	138,129.78	51.016457	168,711.42	30,581.64	0.13
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK	979.000	Local 109.817150	107,510.99	130.790000	128,043.41	20,532.42	3.11
			Base 81.465342	79,754.57	105.509842	103,294.14	23,539.57	0.08
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK	7,296.000	Local 44.062578	321,480.57	45.000000	328,320.00	6,839.43	7.97

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Holdings

QS INVESTORS GLOBAL DBI CIF
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 FUND: HBQ2



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			Base	34.921055	254,784.02	36.302033	264,859.63	10,075.61	0.21
13645T951	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK								
	887.000	Local		95.079098	84,335.16	95.320000	84,548.84	213.68	2.05
		Base		76.921725	68,229.57	76.895773	68,206.55	-23.02	0.05
15135U950	CENOVUS ENERGY INC COMMON STOCK								
	7,215.000	Local		12.110505	87,377.29	11.860000	85,569.90	-1,807.39	2.08
		Base		9.797746	70,690.74	9.567602	69,030.25	-1,660.49	0.05
290876952	EMERA INC COMMON STOCK								
	888.000	Local		55.075135	48,906.72	56.240000	49,941.12	1,034.40	1.21
		Base		41.758390	37,081.45	45.369474	40,288.09	3,206.64	0.03
291843951	EMPIRE CO LTD A COMMON STOCK								
	2,233.000	Local		34.410031	76,837.60	39.100000	87,310.30	10,472.70	2.12
		Base		26.089946	58,258.85	31.542433	70,434.25	12,175.40	0.05
29250N956	ENBRIDGE INC COMMON STOCK								
	4,732.000	Local		44.441883	210,298.99	49.630000	234,849.16	24,550.17	5.70
		Base		32.429062	153,454.32	40.037109	189,455.60	36,001.28	0.15
33767E970	FIRSTSERVICE CORP COMMON STOCK								
	287.000	Local		167.573763	48,093.67	212.610000	61,019.07	12,925.40	1.48
		Base		131.574843	37,761.98	171.515005	49,224.81	11,462.83	0.04
349553958	FORTIS INC COMMON STOCK								
	3,671.000	Local		52.350272	192,177.85	54.870000	201,427.77	9,249.92	4.89
		Base		40.875208	150,052.89	44.264279	162,494.17	12,441.28	0.13
351858956	FRANCO NEVADA CORP COMMON STOCK								
	416.000	Local		89.882356	37,391.06	179.890000	74,834.24	37,443.18	1.82
		Base		65.316707	27,171.75	145.119393	60,369.67	33,197.92	0.05
448811950	HYDRO ONE LTD COMMON STOCK								
	1,884.000	Local		26.088089	49,149.96	29.960000	56,444.64	7,294.68	1.37
		Base		19.780186	37,265.87	24.169087	45,534.56	8,268.69	0.04
45075E955	IA FINANCIAL CORP INC COMMON STOCK								
	1,926.000	Local		68.979548	132,854.61	67.490000	129,985.74	-2,868.87	3.15

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		Base	52.300820	100,731.38	54.444982	104,861.04	4,129.66	0.08
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		3,173.000 Local	77.102569	244,646.45	76.290000	242,068.17	-2,578.28	5.87
		Base	59.905695	190,080.77	61.544046	195,279.26	5,198.49	0.15
56501R957	MANULIFE FINANCIAL CORP COMMON STOCK							
		3,503.000 Local	24.212041	84,814.78	24.400000	85,473.20	658.42	2.07
		Base	19.588239	68,617.60	19.683769	68,952.24	334.64	0.05
59162N950	METRO INC/CN COMMON STOCK							
		4,545.000 Local	53.603182	243,626.46	59.430000	270,109.35	26,482.89	6.55
		Base	41.794638	189,956.63	47.942885	217,900.41	27,943.78	0.17
67077M959	NUTRIEN LTD COMMON STOCK							
		1,612.000 Local	55.090738	88,806.27	75.110000	121,077.32	32,271.05	2.94
		Base	40.884429	65,905.70	60.592126	97,674.51	31,768.81	0.08
706327954	PEMBINA PIPELINE CORP COMMON STOCK							
		2,245.000 Local	31.515751	70,752.86	39.390000	88,430.55	17,677.69	2.15
		Base	23.913612	53,686.06	31.776379	71,337.97	17,651.91	0.06
780087953	ROYAL BANK OF CANADA COMMON STOCK							
		701.000 Local	125.762853	88,159.76	125.590000	88,038.59	-121.17	2.14
		Base	102.271170	71,692.09	101.314940	71,021.77	-670.32	0.06
82509L958	SHOPIFY INC CLASS A COMMON STOCK							
		134.000 Local	1,585.676940	212,480.71	1,812.870000	242,924.58	30,443.87	5.90
		Base	1,250.297687	167,539.89	1,462.463698	195,970.14	28,430.25	0.15
867224958	SUNCOR ENERGY INC COMMON STOCK							
		3,759.000 Local	42.210782	158,670.33	29.690000	111,604.71	-47,065.62	2.71
		Base	31.892703	119,884.67	23.951275	90,032.84	-29,851.83	0.07
87807B909	TC ENERGY CORP COMMON STOCK							
		2,100.000 Local	63.521605	133,395.37	61.340000	128,814.00	-4,581.37	3.13
		Base	46.160600	96,937.26	49.483704	103,915.78	6,978.52	0.08
891160954	TORONTO DOMINION BANK COMMON STOCK							
		1,777.000 Local	87.318824	155,165.55	86.870000	154,367.99	-797.56	3.75

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		Base	70.885802	125,964.07	70.079058	124,530.49	-1,433.58	0.10
961148954	WESTON (GEORGE) LTD COMMON STOCK							
		830.000 Local	102.621386	85,175.75	118.150000	98,064.50	12,888.75	2.38
		Base	76.961241	63,877.83	95.313004	79,109.79	15,231.96	0.06
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK							
		1,305.000 Local	36.748858	47,957.26	54.640000	71,305.20	23,347.94	1.73
		Base	27.863264	36,361.56	44.078735	57,522.75	21,161.19	0.04
G16169909	BROOKFIELD ASSET MANAGEMEN A COMMON STOCK USD40.0							
		22.800 Local	69.021053	1,573.68	65.500000	1,493.40	-80.28	0.04
		Base	56.128509	1,279.73	52.839626	1,204.74	-74.99	0.00
CANADIAN DOLLAR Total								
		79,770.800 Local		3,805,629.81		4,118,609.19	312,979.38	99.95
		Base		2,946,257.08		3,322,530.80	376,273.72	2.59
CHILEAN PESO							Exchange Rate:	734.390000
229945902	ENEL AMERICAS SA COMMON STOCK							
		1,007,783.000 Local	116.017353	116,920,316.00	107.800000	108,639,007.40	-8,281,308.60	71.18
		Base	0.163583	164,856.38	0.146788	147,930.95	-16,925.43	0.12
BYMLZD909	ENEL CHILE SA COMMON STOCK							
		978,198.000 Local	62.482988	61,120,734.00	42.250000	41,328,865.50	-19,791,868.50	27.08
		Base	0.077263	75,579.00	0.057531	56,276.45	-19,302.55	0.04
CHILEAN PESO Total								
		1,985,981.000 Local		178,041,050.00		149,967,872.90	-28,073,177.10	98.26
		Base		240,435.38		204,207.40	-36,227.98	0.16
COLOMBIAN PESO							Exchange Rate:	3,753.000000
220570907	INTERCONEXION ELECTRICA SA COMMON STOCK COP32.8							
		6,896.000 Local	18,816.988963	129,761,955.89	22,150.000000	152,746,400.00	22,984,444.11	97.34
		Base	5.042741	34,774.74	5.901945	40,699.81	5,925.07	0.03

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COLOMBIAN PESO Total									
		6,896.000	Local	129,761,955.89		152,746,400.00	22,984,444.11	97.34	
			Base	34,774.74		40,699.81	5,925.07	0.03	
							Exchange Rate:	21.506650	
CZECH KORUNA									
562403907	CEZ AS COMMON STOCK CZK100.								
		8,833.000	Local	574.725057	5,076,546.43	638.000000	5,635,454.00	558,907.57	99.90
			Base	26.164275	231,109.04	29.665243	262,033.09	30,924.05	0.20
CZECH KORUNA Total									
		8,833.000	Local	5,076,546.43		5,635,454.00	558,907.57	99.90	
			Base	231,109.04		262,033.09	30,924.05	0.20	
							Exchange Rate:	6.271250	
DANISH KRONE									
458882909	DANSKE BANK A/S COMMON STOCK DKK10.								
		2,697.000	Local	253.267023	683,061.16	110.350000	297,613.95	-385,447.21	4.17
			Base	37.358324	100,755.40	17.596173	47,456.88	-53,298.52	0.04
459573903	GENMAB A/S COMMON STOCK DKK1.0								
		125.000	Local	2,238.406960	279,800.87	2,566.000000	320,750.00	40,949.13	4.50
			Base	347.720320	43,465.04	409.168826	51,146.10	7,681.06	0.04
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2								
		1,977.000	Local	357.055397	705,898.52	525.400000	1,038,715.80	332,817.28	14.57
			Base	55.522645	109,768.27	83.779151	165,631.38	55,863.11	0.13
B1WT5G909	DSV PANALPINA A/S COMMON STOCK DKK1.0								
		915.000	Local	1,353.144863	1,238,127.55	1,462.500000	1,338,187.50	100,059.95	18.76
			Base	215.547672	197,226.12	233.207096	213,384.49	16,158.37	0.17
B44TX902	PANDORA A/S COMMON STOCK DKK.01								
		338.000	Local	635.717692	214,872.58	843.000000	284,934.00	70,061.42	4.00
			Base	103.557337	35,002.38	134.422962	45,434.96	10,432.58	0.04
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.								
		628.000	Local	456.697675	286,806.14	566.000000	355,448.00	68,641.86	4.98

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		Base	67.365494	42,305.53	90.253139	56,678.97	14,373.44	0.04
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		1,026.000 Local	294.871803	302,538.47	472.700000	484,990.20	182,451.73	6.80
		Base	43.495263	44,626.14	75.375723	77,335.49	32,709.35	0.06
BN4MYF907	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2							
		1,958.000 Local	228.814351	448,018.50	244.800000	479,318.40	31,299.90	6.72
		Base	36.657513	71,775.41	39.035280	76,431.08	4,655.67	0.06
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		2,875.000 Local	731.864296	2,104,109.85	880.000000	2,530,000.00	425,890.15	35.48
		Base	115.284803	331,443.81	140.322902	403,428.34	71,984.53	0.31
DANISH KRONE Total								
		12,539.000 Local		6,263,233.64		7,129,957.85	866,724.21	99.98
		Base		976,368.10		1,136,927.69	160,559.59	0.89
EURO CURRENCY							Exchange Rate:	0.843348
AUSTRIA								
465145001	OMV AG COMMON STOCK							
		2,857.000 Local	48.063416	137,317.18	47.970000	137,050.29	-266.89	0.91
		Base	57.279048	163,646.24	56.880434	162,507.40	-1,138.84	0.13
528983901	ERSTE GROUP BANK AG COMMON STOCK							
		3,717.000 Local	32.499438	120,800.41	30.940000	115,003.98	-5,796.43	0.76
		Base	38.751988	144,041.14	36.687109	136,365.98	-7,675.16	0.11
AUSTRIA Total								
		6,574.000 Local		258,117.59		252,054.27	-6,063.32	1.67
		Base		307,687.38		298,873.38	-8,814.00	0.23
BELGIUM								
449774009	KBC GROUP NV COMMON STOCK							
		1,315.000 Local	64.115840	84,312.33	64.300000	84,554.50	242.17	0.56
		Base	76.450030	100,531.79	76.243733	100,260.51	-271.28	0.08
559699905	UCB SA COMMON STOCK							

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	1,033.000	Local		78.242110	80,824.10	88.160000	91,069.28	10,245.18	0.60
		Base		91.014918	94,018.41	104.535731	107,985.41	13,967.00	0.08
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK								
	2,355.000	Local		59.544977	140,228.42	60.810000	143,207.55	2,979.13	0.95
		Base		67.852798	159,793.34	72.105465	169,808.37	10,015.03	0.13
B86S2N903	AGEAS COMMON STOCK								
	2,083.000	Local		48.152290	100,301.22	46.800000	97,484.40	-2,816.82	0.64
		Base		57.418181	119,602.07	55.493106	115,592.14	-4,009.93	0.09
BNHKYX908	ARGENX SE COMMON STOCK								
	126.000	Local		225.112540	28,364.18	255.100000	32,142.60	3,778.42	0.21
		Base		272.982778	34,395.83	302.484858	38,113.09	3,717.26	0.03
BELGIUM Total	6,912.000	Local			434,030.25		448,458.33	14,428.08	2.96
		Base			508,341.44		531,759.52	23,418.08	0.41
FINLAND									
505125906	UPM KYMMENE OYJ COMMON STOCK								
	2,776.000	Local		22.935054	63,667.71	31.900000	88,554.40	24,886.69	0.58
		Base		25.871873	71,820.32	37.825429	105,003.39	33,183.07	0.08
522603901	SAMPO OYJ A SHS COMMON STOCK								
	2,382.000	Local		39.184874	93,338.37	38.760000	92,326.32	-1,012.05	0.61
		Base		46.707456	111,257.16	45.959675	109,475.95	-1,781.21	0.09
570151902	ELISA OYJ COMMON STOCK								
	1,692.000	Local		53.266348	90,126.66	50.320000	85,141.44	-4,985.22	0.56
		Base		58.757583	99,417.83	59.666947	100,956.47	1,538.64	0.08
B06YV4907	NESTE OYJ COMMON STOCK								
	6,933.000	Local		43.943772	304,662.17	51.640000	358,020.12	53,357.95	2.37
		Base		52.103971	361,236.83	61.232137	424,522.40	63,285.57	0.33
FINLAND Total	13,783.000	Local			551,794.91		624,042.28	72,247.37	4.12
		Base			643,732.14		739,958.21	96,226.07	0.58

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FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		706.000	Local 122.450397	86,449.98	108.440000	76,558.64	-9,891.34	0.51
			Base 138.130099	97,519.85	128.582744	90,779.42	-6,740.43	0.07
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0							
		2,344.000	Local 20.622372	48,338.84	25.470000	59,701.68	11,362.84	0.39
			Base 23.196574	54,372.77	30.201056	70,791.27	16,418.50	0.06
405780909	L OREAL COMMON STOCK EUR.2							
		857.000	Local 316.783991	271,483.88	375.800000	322,060.60	50,576.72	2.13
			Base 370.505018	317,522.80	445.604899	381,883.40	64,360.60	0.30
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		190.000	Local 249.219211	47,351.65	661.300000	125,647.00	78,295.35	0.83
			Base 282.078842	53,594.98	784.136560	148,985.95	95,390.97	0.12
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		576.000	Local 99.948594	57,570.39	162.000000	93,312.00	35,741.61	0.62
			Base 112.746962	64,942.25	192.091521	110,644.72	45,702.47	0.09
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							
		3,716.000	Local 47.042804	174,811.06	53.940000	200,441.04	25,629.98	1.32
			Base 55.002578	204,389.58	63.959362	237,672.99	33,283.41	0.19
457270007	BOLLORE COMMON STOCK EUR.16							
		18,314.000	Local 2.842861	52,064.16	4.520000	82,779.28	30,715.12	0.55
			Base 3.190118	58,423.83	5.359591	98,155.54	39,731.71	0.08
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		650.000	Local 137.259338	89,218.57	187.200000	121,680.00	32,461.43	0.80
			Base 156.556600	101,761.79	221.972424	144,282.08	42,520.29	0.11
474171006	REMY COINTREAU COMMON STOCK EUR1.6							
		176.000	Local 120.995284	21,295.17	174.100000	30,641.60	9,346.43	0.20
			Base 135.774943	23,896.39	206.439098	36,333.28	12,436.89	0.03
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0							
		780.000	Local 74.271218	57,931.55	132.680000	103,490.40	45,558.85	0.68

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		Base	83.781615	65,349.66	157.325327	122,713.76	57,364.10	0.10
483477907	VIVENDI COMMON STOCK EUR5.5							
		10,607.000 Local	24.807895	263,137.34	28.330000	300,496.31	37,358.97	1.99
		Base	28.475493	302,039.55	33.592301	356,313.54	54,273.99	0.28
517617908	ORANGE COMMON STOCK EUR4.0							
		27,964.000 Local	11.378749	318,195.33	9.615000	268,873.86	-49,321.47	1.78
		Base	12.867980	359,840.20	11.400987	318,817.21	-41,022.99	0.25
533004909	DASSAULT SYSTEMES SE COMMON STOCK EUR.1							
		332.000 Local	84.025482	27,896.46	204.500000	67,894.00	39,997.54	0.45
		Base	92.159187	30,596.85	242.485901	80,505.32	49,908.47	0.06
550507909	KERING COMMON STOCK EUR4.0							
		92.000 Local	288.408152	26,533.55	737.000000	67,804.00	41,270.45	0.45
		Base	316.326087	29,102.00	873.897845	80,398.60	51,296.60	0.06
567173901	SANOFI COMMON STOCK EUR2.0							
		2,918.000 Local	82.891008	241,875.96	88.360000	257,834.48	15,958.52	1.70
		Base	92.153074	268,902.67	104.772881	305,727.27	36,824.60	0.24
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04							
		1,175.000 Local	23.641813	27,779.13	30.605000	35,960.88	8,181.75	0.24
		Base	26.529677	31,172.37	36.289883	42,640.62	11,468.25	0.03
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
		5,759.000 Local	25.181129	145,018.12	24.860000	143,168.74	-1,849.38	0.95
		Base	30.020406	172,887.52	29.477748	169,762.35	-3,125.17	0.13
708842901	AXA SA COMMON STOCK EUR2.29							
		6,974.000 Local	21.860075	152,452.16	21.385000	149,138.99	-3,313.17	0.99
		Base	26.069001	181,805.21	25.357267	176,841.58	-4,963.63	0.14
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18							
		286.000 Local	119.910594	34,294.43	155.640000	44,513.04	10,218.61	0.29
		Base	131.518007	37,614.15	184.550150	52,781.34	15,167.19	0.04
726261902	CREDIT AGRICOLE SA COMMON STOCK EUR3.0							
		7,222.000 Local	11.852186	85,596.49	11.814000	85,320.71	-275.78	0.56

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	14.132335	102,063.72	14.008452	101,169.04	-894.68	0.08
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
		4,993.000 Local	57.835692	288,773.61	52.870000	263,979.91	-24,793.70	1.74
		Base	66.966960	334,366.03	62.690609	313,014.21	-21,351.82	0.24
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,165.000 Local	51.125897	59,561.67	55.540000	64,704.10	5,142.43	0.43
		Base	56.074901	65,327.26	65.856562	76,722.89	11,395.63	0.06
775943905	ILIAD SA COMMON STOCK							
		259.000 Local	176.994131	45,841.48	123.400000	31,960.60	-13,880.88	0.21
		Base	214.632008	55,589.69	146.321566	37,897.29	-17,692.40	0.03
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
		490.000 Local	124.570531	61,039.56	116.920000	57,290.80	-3,748.76	0.38
		Base	140.521714	68,855.64	138.637905	67,932.57	-923.07	0.05
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		8,954.000 Local	11.740922	105,128.22	11.554000	103,454.52	-1,673.70	0.68
		Base	13.521314	121,069.85	13.700157	122,671.21	1,601.36	0.10
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		809.000 Local	60.779716	49,170.79	89.260000	72,211.34	23,040.55	0.48
		Base	66.663214	53,930.54	105.840057	85,624.61	31,694.07	0.07
B15C55900	TOTALENERGIES SE COMMON STOCK EUR2.5							
		39,522.000 Local	40.591294	1,604,249.14	38.155000	1,507,961.91	-96,287.23	9.96
		Base	47.666100	1,883,859.59	45.242296	1,788,066.03	-95,793.56	1.39
B1L3CS904	UBISOFT ENTERTAINMENT COMMON STOCK EUR.0775							
		2,228.000 Local	63.085049	140,553.49	59.040000	131,541.12	-9,012.37	0.87
		Base	72.261180	160,997.91	70.006688	155,974.90	-5,023.01	0.12
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
		883.000 Local	90.234723	79,677.26	89.990000	79,461.17	-216.09	0.52
		Base	101.789219	89,879.88	106.705654	94,221.09	4,341.21	0.07
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		2,019.000 Local	60.282412	121,710.19	59.370000	119,868.03	-1,842.16	0.79

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		Base	69.045022	139,401.90	70.397985	142,133.53	2,731.63	0.11
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		878.000 Local	104.776674	91,993.92	147.660000	129,645.48	37,651.56	0.86
		Base	117.635843	103,284.27	175.087864	153,727.14	50,442.87	0.12
BYZ2QP900	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2							
		108.000 Local	293.259815	31,672.06	398.900000	43,081.20	11,409.14	0.28
		Base	355.621667	38,407.14	472.995727	51,083.54	12,676.40	0.04
FRANCE Total								
		153,946.000 Local		4,908,665.61		5,242,477.43	333,811.82	34.63
		Base		5,672,767.84		6,216,268.29	543,500.45	4.85
GERMANY								
403197908	ADIDAS AG COMMON STOCK							
		147.000 Local	252.276054	37,084.58	313.900000	46,143.30	9,058.72	0.30
		Base	283.161293	41,624.71	372.206966	54,714.42	13,089.71	0.04
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000 Local	78.318858	130,322.58	43.995000	73,207.68	-57,114.90	0.48
		Base	85.900150	142,937.85	52.167077	86,806.02	-56,131.83	0.07
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK							
		3,004.000 Local	35.316461	106,090.65	34.480000	103,577.92	-2,512.73	0.68
		Base	41.120053	123,524.64	40.884664	122,817.53	-707.11	0.10
474184900	MERCK KGAA COMMON STOCK							
		434.000 Local	91.059862	39,519.98	161.700000	70,177.80	30,657.82	0.46
		Base	102.720023	44,580.49	191.735796	83,213.34	38,632.85	0.06
476896907	RWE AG COMMON STOCK							
		3,549.000 Local	31.270637	110,979.49	30.560000	108,457.44	-2,522.05	0.72
		Base	36.266855	128,711.07	36.236524	128,603.42	-107.65	0.10
484628904	SAP SE COMMON STOCK							
		1,702.000 Local	100.780253	171,527.99	118.840000	202,265.68	30,737.69	1.34
		Base	111.873719	190,409.07	140.914545	239,836.56	49,427.49	0.19
494290901	E.ON SE COMMON STOCK							

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	14,297.000	Local		9.192623	131,426.93	9.754000	139,452.94	8,026.01	0.92
		Base		10.577020	151,219.66	11.565807	165,356.34	14,136.68	0.13
506921907	BAYER AG REG COMMON STOCK								
	3,817.000	Local		65.932795	251,665.48	51.210000	195,468.57	-56,196.91	1.29
		Base		75.103377	286,669.59	60.722264	231,776.88	-54,892.71	0.18
510740905	BEIERSDORF AG COMMON STOCK								
	509.000	Local		94.654244	48,179.01	101.750000	51,790.75	3,611.74	0.34
		Base		111.695599	56,853.06	120.650076	61,410.89	4,557.83	0.05
512067901	HEIDELBERGCEMENT AG COMMON STOCK								
	643.000	Local		88.348134	56,807.85	72.340000	46,514.62	-10,293.23	0.31
		Base		96.900264	62,306.87	85.777164	55,154.72	-7,152.15	0.04
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK								
	506.000	Local		83.999506	42,503.75	70.040000	35,440.24	-7,063.51	0.23
		Base		92.130692	46,618.13	83.049939	42,023.27	-4,594.86	0.03
523148906	ALLIANZ SE REG COMMON STOCK								
	1,333.000	Local		198.839400	265,052.92	210.300000	280,329.90	15,276.98	1.85
		Base		230.712738	307,540.08	249.363252	332,401.22	24,861.14	0.26
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK								
	903.000	Local		217.326058	196,245.43	230.950000	208,547.85	12,302.42	1.38
		Base		253.372946	228,795.77	273.848992	247,285.64	18,489.87	0.19
549716900	VOLKSWAGEN AG PREF PREFERENCE								
	232.000	Local		141.352672	32,793.82	211.200000	48,998.40	16,204.58	0.32
		Base		159.452802	36,993.05	250.430427	58,099.86	21,106.81	0.05
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK NPV								
	1,011.000	Local		67.782245	68,527.85	75.300000	76,128.30	7,600.45	0.50
		Base		74.343591	75,161.37	89.286985	90,269.14	15,107.77	0.07
572797900	SIEMENS AG REG COMMON STOCK NPV								
	960.000	Local		110.676719	106,249.65	133.620000	128,275.20	22,025.55	0.85
		Base		123.943188	118,985.46	158.439932	152,102.33	33,116.87	0.12
575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK								

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	9,837.000	Local		10.855425	106,784.82	10.986000	108,069.28	1,284.46	0.71
		Base		12.932610	127,218.08	13.026651	128,143.16	925.08	0.10
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK								
	42,994.000	Local		14.771540	635,087.60	17.812000	765,809.13	130,721.53	5.06
		Base		17.060005	733,477.85	21.120581	908,058.27	174,580.42	0.71
584332902	SARTORIUS AG VORZUG PREFERENCE								
	93.000	Local		296.530968	27,577.38	439.000000	40,827.00	13,249.62	0.27
		Base		332.752366	30,945.97	520.544307	48,410.62	17,464.65	0.04
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK								
	2,049.000	Local		18.664080	38,242.70	33.820000	69,297.18	31,054.48	0.46
		Base		20.470766	41,944.60	40.102069	82,169.14	40,224.54	0.06
702196908	DEUTSCHE BOERSE AG COMMON STOCK								
	1,091.000	Local		146.075885	159,368.79	147.200000	160,595.20	1,226.41	1.06
		Base		174.144876	189,992.06	174.542419	190,425.78	433.72	0.15
ACI0054Q2	BASF SE COMMON STOCK NPV								
	4,293.000	Local		68.045847	292,120.82	66.440000	285,226.92	-6,893.90	1.88
		Base		79.221283	340,096.97	78.781239	338,207.86	-1,889.11	0.26
ACI05RX61	COMMERZBANK AG COMMON STOCK								
	7,154.000	Local		6.061029	43,360.60	5.982000	42,795.23	-565.37	0.28
		Base		7.220805	51,657.64	7.093157	50,744.45	-913.19	0.04
B1JB4K905	SYMRISE AG COMMON STOCK								
	369.000	Local		89.210434	32,918.65	117.500000	43,357.50	10,438.85	0.29
		Base		100.633767	37,133.86	139.325640	51,411.16	14,277.30	0.04
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK								
	35,889.000	Local		2.389462	85,755.41	2.225000	79,853.03	-5,902.38	0.53
		Base		2.773130	99,524.88	2.638294	94,685.74	-4,839.14	0.07
BYT934904	SCOUT24 AG COMMON STOCK								
	1,510.000	Local		69.373808	104,754.45	71.120000	107,391.20	2,636.75	0.71
		Base		77.847861	117,550.27	84.330549	127,339.13	9,788.86	0.10
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01								

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		1,226.000	Local 28.887153	35,415.65	40.760000	49,971.76	14,556.11	0.33
			Base 31.683434	38,843.89	48.331175	59,254.02	20,410.13	0.05
GERMANY Total								
		141,216.000	Local	3,356,364.83		3,567,970.02	211,605.19	23.57
			Base	3,851,316.94		4,230,720.91	379,403.97	3.30
ITALY								
405671009	ASSICURAZIONI GENERALI COMMON STOCK	2,052.000	Local 16.775127	34,422.56	16.905000	34,689.06	266.50	0.23
			Base 19.985044	41,009.31	20.045106	41,132.56	123.25	0.03
407683002	INTESA SANPAOLO COMMON STOCK NPV	53,598.000	Local 2.357415	126,352.71	2.329500	124,856.54	-1,496.17	0.82
			Base 2.811436	150,687.36	2.762205	148,048.66	-2,638.70	0.12
714456902	ENEL SPA COMMON STOCK EUR1.	32,091.000	Local 6.941572	222,761.99	7.832000	251,336.71	28,574.72	1.66
			Base 7.968154	255,706.02	9.286795	298,022.54	42,316.52	0.23
714505906	ENI SPA COMMON STOCK	29,295.000	Local 11.226417	328,877.88	10.270000	300,859.65	-28,018.23	1.99
			Base 12.909370	378,180.00	12.177654	356,744.37	-21,435.63	0.28
753851906	TENARIS SA COMMON STOCK USD1.	6,909.000	Local 8.929433	61,693.45	9.192000	63,507.53	1,814.08	0.42
			Base 10.638078	73,498.48	10.899415	75,304.06	1,805.58	0.06
763439908	TELECOM ITALIA SPA COMMON STOCK	178,564.000	Local 0.715626	127,785.10	0.418900	74,800.46	-52,984.64	0.49
			Base 0.798542	142,590.79	0.496711	88,694.66	-53,896.13	0.07
763440906	TELECOM ITALIA RSP COMMON STOCK	139,297.000	Local 0.411591	57,333.33	0.446800	62,237.90	4,904.57	0.41
			Base 0.497431	69,290.63	0.529793	73,798.60	4,507.97	0.06
ACIOCV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV	5,167.000	Local 9.370910	48,419.49	9.512000	49,148.50	729.01	0.32
			Base 10.831982	55,968.85	11.278855	58,277.84	2,308.99	0.05

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B14NJ7908	AMPLIFON SPA COMMON STOCK EUR.02							
		1,498.000	Local 31.639786	47,396.40	41.640000	62,376.72	14,980.32	0.41
			Base 37.697243	56,470.47	49.374635	73,963.20	17,492.73	0.06
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01							
		3,891.000	Local 7.630224	29,689.20	11.295000	43,948.85	14,259.65	0.29
			Base 8.562259	33,315.75	13.393048	52,112.35	18,796.60	0.04
BNGN9Z906	FINECOBANK SPA COMMON STOCK EUR.33							
		6,366.000	Local 14.426200	91,837.19	14.700000	93,580.20	1,743.01	0.62
			Base 17.201968	109,507.73	17.430527	110,962.73	1,455.00	0.09
BYMXPS901	UNICREDIT SPA COMMON STOCK NPV							
		9,291.000	Local 9.920860	92,174.71	9.950000	92,445.45	270.74	0.61
			Base 11.819215	109,812.33	11.798214	109,617.20	-195.13	0.09
ITALY Total		468,019.000	Local	1,268,744.01		1,253,787.57	-14,956.44	8.28
			Base	1,476,037.72		1,486,678.77	10,641.05	1.16
NETHERLANDS (THE)								
580942902	VOPAK COMMON STOCK EUR.5							
		895.000	Local 38.715832	34,650.67	38.300000	34,278.50	-372.17	0.23
			Base 46.124101	41,281.07	45.414230	40,645.74	-635.33	0.03
592737902	AEGON NV COMMON STOCK EUR.12							
		11,702.000	Local 3.511755	41,094.56	3.499000	40,945.30	-149.26	0.27
			Base 4.183729	48,958.00	4.148940	48,550.89	-407.11	0.04
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04							
		55,037.000	Local 2.685717	147,813.81	2.634000	144,967.46	-2,846.35	0.96
			Base 3.082244	169,637.46	3.123266	171,895.18	2,257.72	0.13
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2							
		2,901.000	Local 32.006873	92,851.94	41.790000	121,232.79	28,380.85	0.80
			Base 35.105147	101,840.03	49.552498	143,751.80	41,911.77	0.11
779255900	HEINEKEN NV COMMON STOCK EUR1.6							
		1,274.000	Local 95.996719	122,299.82	102.200000	130,202.80	7,902.98	0.86

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		Base	113.141531	144,142.31	121.183663	154,387.99	10,245.68	0.12
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
		644.000 Local	138.819255	89,399.60	579.400000	373,133.60	283,734.00	2.46
		Base	153.947081	99,141.92	687.023625	442,443.21	343,301.29	0.35
B0HXL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5							
		422.000 Local	106.137512	44,790.03	157.400000	66,422.80	21,632.77	0.44
		Base	119.728341	50,525.36	186.637070	78,760.84	28,235.48	0.06
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		6,158.000 Local	23.965753	147,581.11	25.070000	154,381.06	6,799.95	1.02
		Base	28.270349	174,088.81	29.726756	183,057.36	8,968.55	0.14
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5							
		672.000 Local	81.758557	54,941.75	104.200000	70,022.40	15,080.65	0.46
		Base	92.227693	61,977.01	123.555163	83,029.07	21,052.06	0.06
BLRB26905	UNILEVER PLC COMMON STOCK GBP.0311							
		721.000 Local	49.524743	35,707.34	49.365000	35,592.17	-115.17	0.24
		Base	59.085479	42,600.63	58.534555	42,203.42	-397.21	0.03
BNG8PQ901	NN GROUP NV COMMON STOCK EUR.12							
		1,542.000 Local	39.934559	61,579.09	39.780000	61,340.76	-238.33	0.41
		Base	47.605863	73,408.24	47.169140	72,734.81	-673.43	0.06
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01							
		48.000 Local	1,640.313750	78,735.06	2,060.500000	98,904.00	20,168.94	0.65
		Base	1,951.018542	93,648.89	2,443.238141	117,275.43	23,626.54	0.09
BZ5739900	ING GROEP NV COMMON STOCK EUR.01							
		19,125.000 Local	10.762585	205,834.43	11.140000	213,052.50	7,218.07	1.41
		Base	12.669114	242,296.81	13.209256	252,627.03	10,330.22	0.20
NETHERLANDS (THE) Total								
		101,141.000 Local		1,157,279.21		1,544,476.14	387,196.93	10.20
		Base		1,343,546.54		1,831,362.77	487,816.23	1.43
PORTUGAL								
410359905	EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.							

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		12,701.000	Local 4.389272	55,748.14	4.470000	56,773.47	1,025.33	0.38
			Base 5.110915	64,913.73	5.300303	67,319.15	2,405.42	0.05
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
		11,901.000	Local 9.592514	114,160.51	9.152000	108,917.95	-5,242.56	0.72
			Base 11.428041	136,005.11	10.851985	129,149.47	-6,855.64	0.10
PORTUGAL Total								
		24,602.000	Local	169,908.65		165,691.42	-4,217.23	1.09
			Base	200,918.84		196,468.62	-4,450.22	0.15
SPAIN								
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49							
		32,312.000	Local 5.229538	168,976.83	5.228000	168,927.14	-49.69	1.12
			Base 6.233741	201,424.65	6.199102	200,305.38	-1,119.27	0.16
565042900	NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0							
		1,193.000	Local 20.100126	23,979.45	21.680000	25,864.24	1,884.79	0.17
			Base 24.277946	28,963.59	25.707063	30,668.53	1,704.94	0.02
566935904	REPSOL SA COMMON STOCK EUR1.							
		24,824.000	Local 11.604770	288,076.81	10.554000	261,992.50	-26,084.31	1.73
			Base 13.434087	333,487.78	12.514407	310,657.64	-22,830.14	0.24
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		77,339.000	Local 3.462836	267,812.29	3.219500	248,992.91	-18,819.38	1.64
			Base 4.043573	312,725.87	3.817523	295,243.38	-17,482.49	0.23
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		76,260.000	Local 5.105004	389,307.61	3.941000	300,540.66	-88,766.95	1.99
			Base 5.804796	442,673.74	4.673041	356,366.13	-86,307.61	0.28
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		1,856.000	Local 24.866616	46,152.44	19.485000	36,164.16	-9,988.28	0.24
			Base 27.273707	50,620.00	23.104341	42,881.66	-7,738.34	0.03
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03							
		2,578.000	Local 25.056835	64,596.52	29.710000	76,592.38	11,995.86	0.51
			Base 28.265345	72,868.06	35.228636	90,819.42	17,951.36	0.07

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B283W9907	CAIXABANK SA COMMON STOCK EUR1.0							
		30,851.000	Local 2.620407	80,842.18	2.594000	80,027.49	-814.69	0.53
			Base 3.124102	96,381.67	3.075836	94,892.61	-1,489.06	0.07
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							
		22,085.000	Local 9.176037	202,652.78	10.280000	227,033.80	24,381.02	1.50
			Base 10.436967	230,500.42	12.189511	269,205.36	38,704.94	0.21
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01							
		736.000	Local 63.499660	46,735.75	59.320000	43,659.52	-3,076.23	0.29
			Base 71.139076	52,358.36	70.338698	51,769.28	-589.08	0.04
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25							
		7,253.000	Local 49.396440	358,272.38	53.720000	389,631.16	31,358.78	2.57
			Base 57.932129	420,181.73	63.698497	462,005.20	41,823.47	0.36
SPAIN Total		277,287.000	Local	1,937,405.04		1,859,425.96	-77,979.08	12.28
			Base	2,242,185.87		2,204,814.59	-37,371.28	1.72
UNITED KINGDOM								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125							
		593.000	Local 105.472985	62,545.48	117.100000	69,440.30	6,894.82	0.46
			Base 123.383777	73,166.58	138.851340	82,338.84	9,172.26	0.06
UNITED KINGDOM Total		593.000	Local	62,545.48		69,440.30	6,894.82	0.46
			Base	73,166.58		82,338.84	9,172.26	0.06
EURO CURRENCY Total		1,194,073.000	Local	14,104,855.58		15,027,823.72	922,968.14	99.27
			Base	16,319,701.29		17,819,243.90	1,499,542.61	13.90
HONG KONG DOLLAR							Exchange Rate:	7.764300
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1							
		6,500.000	Local 81.929046	532,538.80	52.000000	338,000.00	-194,538.80	0.53
			Base 10.496995	68,230.47	6.697320	43,532.58	-24,697.89	0.03

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619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK							
		129,760.000	Local 9.247010	1,199,892.01	11.240000	1,458,502.40	258,610.39	2.30
			Base 1.190481	154,476.81	1.447651	187,847.25	33,370.44	0.15
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK							
		63,500.000	Local 20.578872	1,306,758.39	17.640000	1,120,140.00	-186,618.39	1.77
			Base 2.646886	168,077.29	2.271937	144,268.00	-23,809.29	0.11
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1							
		46,000.000	Local 26.509142	1,219,420.52	31.450000	1,446,700.00	227,279.48	2.28
			Base 3.411424	156,925.50	4.050591	186,327.16	29,401.66	0.15
619615008	CITIC LTD COMMON STOCK							
		56,000.000	Local 11.316810	633,741.37	8.370000	468,720.00	-165,021.37	0.74
			Base 1.453827	81,414.33	1.078011	60,368.61	-21,045.72	0.05
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0							
		262,000.000	Local 3.425397	897,454.01	3.780000	990,360.00	92,905.99	1.56
			Base 0.441156	115,582.77	0.486844	127,553.03	11,970.26	0.10
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK							
		1,700.000	Local 219.195153	372,631.76	462.800000	786,760.00	414,128.24	1.24
			Base 27.990206	47,583.35	59.606146	101,330.45	53,747.10	0.08
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0							
		98,000.000	Local 6.159699	603,650.46	3.930000	385,140.00	-218,510.46	0.61
			Base 0.791313	77,548.67	0.506163	49,603.96	-27,944.71	0.04
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1							
		12,100.000	Local 104.150838	1,260,225.14	147.800000	1,788,380.00	528,154.86	2.82
			Base 13.412148	162,286.99	19.035844	230,333.71	68,046.72	0.18
640837001	HANG SENG BANK LTD COMMON STOCK							
		3,200.000	Local 195.307581	624,984.26	155.100000	496,320.00	-128,664.26	0.78
			Base 24.882166	79,622.93	19.976044	63,923.34	-15,699.59	0.05
643557002	WHARF HOLDINGS LTD COMMON STOCK							
		53,000.000	Local 28.294565	1,499,611.92	29.600000	1,568,800.00	69,188.08	2.48
			Base 3.644047	193,134.47	3.812320	202,052.99	8,918.52	0.16

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646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	48,400.000	Local 23.304067	1,127,916.83	23.700000	1,147,080.00	19,163.17	1.81
			Base 2.995596	144,986.85	3.052432	147,737.72	2,750.87	0.12
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK	6,000.000	Local 62.197957	373,187.74	62.150000	372,900.00	-287.74	0.59
			Base 7.924013	47,544.08	8.004585	48,027.51	483.43	0.04
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02	25,000.000	Local 25.089534	627,238.35	24.450000	611,250.00	-15,988.35	0.97
			Base 3.231272	80,781.80	3.149028	78,725.71	-2,056.09	0.06
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	10,000.000	Local 29.145902	291,459.02	46.600000	466,000.00	174,540.98	0.74
			Base 3.734261	37,342.61	6.001829	60,018.29	22,675.68	0.05
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK	17,000.000	Local 32.401041	550,817.69	26.350000	447,950.00	-102,867.69	0.71
			Base 4.162438	70,761.44	3.393738	57,693.55	-13,067.89	0.04
653665901	BYD CO LTD H COMMON STOCK CNY1.0	2,500.000	Local 185.993148	464,982.87	232.200000	580,500.00	115,517.13	0.92
			Base 23.966336	59,915.84	29.906109	74,765.27	14,849.43	0.06
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK	48,000.000	Local 13.862859	665,417.21	10.600000	508,800.00	-156,617.21	0.80
			Base 1.780909	85,483.61	1.365223	65,530.70	-19,952.91	0.05
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK	11,000.000	Local 118.732491	1,306,057.40	115.700000	1,272,700.00	-33,357.40	2.01
			Base 15.269164	167,960.80	14.901537	163,916.90	-4,043.90	0.13
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK	38,000.000	Local 11.478082	436,167.12	11.160000	424,080.00	-12,087.12	0.67
			Base 1.474545	56,032.72	1.437348	54,619.22	-1,413.50	0.04
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK	6,000.000	Local 25.239763	151,438.58	69.750000	418,500.00	267,061.42	0.66
			Base 3.233793	19,402.76	8.983424	53,900.54	34,497.78	0.04

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967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001								
	32,500.000	Local	81.855061	2,660,289.48	142.300000	4,624,750.00	1,964,460.52	7.30	
		Base	10.527574	342,146.17	18.327473	595,642.88	253,496.71	0.46	
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001								
	9,000.000	Local	37.258687	335,328.18	83.900000	755,100.00	419,771.82	1.19	
		Base	4.807387	43,266.48	10.805868	97,252.81	53,986.33	0.08	
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001								
	10,700.000	Local	264.989294	2,835,385.45	320.400000	3,428,280.00	592,894.55	5.41	
		Base	34.145129	365,352.88	41.265793	441,543.99	76,191.11	0.34	
ACI1CBBP8	HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001								
	24,000.000	Local	32.851759	788,442.21	34.000000	816,000.00	27,557.79	1.29	
		Base	4.230966	101,543.18	4.379017	105,096.40	3,553.22	0.08	
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025								
	164,500.000	Local	5.804881	954,902.93	7.620000	1,253,490.00	298,587.07	1.98	
		Base	0.747490	122,962.07	0.981415	161,442.76	38,480.69	0.13	
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1								
	17,000.000	Local	21.483835	365,225.20	46.950000	798,150.00	432,924.80	1.26	
		Base	2.752574	46,793.75	6.046907	102,797.42	56,003.67	0.08	
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0								
	8,500.000	Local	43.218098	367,353.83	76.050000	646,425.00	279,071.17	1.02	
		Base	5.552064	47,192.54	9.794830	83,256.06	36,063.52	0.06	
B01JCK900	LI NING CO LTD COMMON STOCK HKD.1								
	7,500.000	Local	81.278023	609,585.17	94.800000	711,000.00	101,414.83	1.12	
		Base	10.467767	78,508.25	12.209729	91,572.97	13,064.72	0.07	
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1								
	130,000.000	Local	5.869243	763,001.56	2.940000	382,200.00	-380,801.56	0.60	
		Base	0.753999	98,019.89	0.378656	49,225.30	-48,794.59	0.04	
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0								
	122,000.000	Local	6.259860	763,702.97	6.110000	745,420.00	-18,282.97	1.18	
		Base	0.804180	98,110.00	0.786935	96,006.08	-2,103.92	0.07	

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B0MP1B905	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1								
	3,700.000	Local	156.847086	580,334.22	196.100000	725,570.00	145,235.78	1.15	
		Base	20.210692	74,779.56	25.256623	93,449.51	18,669.95	0.07	
B0PB4M906	LINK REIT REIT								
	30,200.000	Local	72.243729	2,181,760.63	75.250000	2,272,550.00	90,789.37	3.59	
		Base	9.301935	280,918.43	9.691794	292,692.19	11,773.76	0.23	
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0								
	205,000.000	Local	3.705837	759,696.66	2.790000	571,950.00	-187,746.66	0.90	
		Base	0.476075	97,595.33	0.359337	73,664.08	-23,931.25	0.06	
B16YNS901	SHIMAO GROUP HOLDINGS LTD COMMON STOCK HKD.1								
	15,500.000	Local	32.401053	502,216.32	19.040000	295,120.00	-207,096.32	0.47	
		Base	4.180619	64,799.60	2.452249	38,009.87	-26,789.73	0.03	
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0								
	127,000.000	Local	5.007885	636,001.40	4.560000	579,120.00	-56,881.40	0.91	
		Base	0.643344	81,704.66	0.587303	74,587.54	-7,117.12	0.06	
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1								
	164,000.000	Local	8.339336	1,367,651.04	8.700000	1,426,800.00	59,148.96	2.25	
		Base	1.073610	176,071.98	1.120513	183,764.15	7,692.17	0.14	
B1YBT0905	SUNNY OPTICAL TECH COMMON STOCK HKD.1								
	2,700.000	Local	227.157900	613,326.33	245.400000	662,580.00	49,253.67	1.05	
		Base	29.255581	78,990.07	31.606198	85,336.73	6,346.66	0.07	
B1YVKN900	ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1								
	4,000.000	Local	173.673553	694,694.21	182.800000	731,200.00	36,505.79	1.15	
		Base	22.367353	89,469.41	23.543655	94,174.62	4,705.21	0.07	
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0								
	33,200.000	Local	22.936135	761,479.68	23.100000	766,920.00	5,440.32	1.21	
		Base	2.953936	98,070.69	2.975156	98,775.16	704.47	0.08	
B4Q2TX906	CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0								
	35,000.000	Local	8.994165	314,795.78	13.380000	468,300.00	153,504.22	0.74	
		Base	1.158952	40,563.33	1.723272	60,314.52	19,751.19	0.05	

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B4TX8S909	AIA GROUP LTD COMMON STOCK							
		14,400.000	Local 62.579869	901,150.11	96.500000	1,389,600.00	488,449.89	2.19
			Base 7.995969	115,141.95	12.428680	178,972.99	63,831.04	0.14
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1							
		51,000.000	Local 27.804587	1,418,033.93	26.650000	1,359,150.00	-58,883.93	2.15
			Base 3.572479	182,196.41	3.432376	175,051.20	-7,145.21	0.14
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1							
		19,000.000	Local 30.447946	578,510.97	43.500000	826,500.00	247,989.03	1.31
			Base 3.889322	73,897.12	5.602566	106,448.75	32,551.63	0.08
B676TW905	MICROPORT SCIENTIFIC CORP COMMON STOCK USD.00001							
		4,000.000	Local 40.513895	162,055.58	69.650000	278,600.00	116,544.42	0.44
			Base 5.220460	20,881.84	8.970545	35,882.18	15,000.34	0.03
BD9GZX907	YIHAI INTERNATIONAL HOLDING COMMON STOCK USD.00001							
		5,000.000	Local 99.356438	496,782.19	52.150000	260,750.00	-236,032.19	0.41
			Base 12.802674	64,013.37	6.716639	33,583.19	-30,430.18	0.03
BD9Q2J902	GENSCRIPT BIOTECH CORP COMMON STOCK USD.001							
		12,000.000	Local 32.501223	390,014.68	33.900000	406,800.00	16,785.32	0.64
			Base 4.185821	50,229.85	4.366137	52,393.65	2,163.80	0.04
BDRYVB900	PING AN HEALTHCARE AND TECHN COMMON STOCK USD.000005							
		6,100.000	Local 102.159346	623,172.01	96.700000	589,870.00	-33,302.01	0.93
			Base 13.171023	80,343.24	12.454439	75,972.08	-4,371.16	0.06
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1							
		11,000.000	Local 40.983414	450,817.55	45.150000	496,650.00	45,832.45	0.78
			Base 5.264983	57,914.81	5.815077	63,965.84	6,051.03	0.05
BGHH0L903	WUXI APPTEC CO LTD H COMMON STOCK CNY1.0							
		4,800.000	Local 167.764148	805,267.91	181.300000	870,240.00	64,972.09	1.37
			Base 21.606283	103,710.16	23.350463	112,082.22	8,372.06	0.09
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001							
		14,500.000	Local 76.061198	1,102,887.37	90.550000	1,312,975.00	210,087.63	2.07
			Base 9.800605	142,108.77	11.662352	169,104.10	26,995.33	0.13

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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
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001							
		64,500.000	Local 6.860807	442,522.05	6.980000	450,210.00	7,687.95	0.71
			Base 0.881382	56,849.12	0.898986	57,984.62	1,135.50	0.05
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002							
		22,300.000	Local 488.478522	10,893,071.03	584.000000	13,023,200.00	2,130,128.97	20.57
			Base 62.811469	1,400,695.76	75.216053	1,677,317.98	276,622.22	1.31
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0							
		22,800.000	Local 29.997238	683,937.03	24.300000	554,040.00	-129,897.03	0.87
			Base 3.831750	87,363.90	3.129709	71,357.37	-16,006.53	0.06
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01							
		50,000.000	Local 13.689566	684,478.31	17.220000	861,000.00	176,521.69	1.36
			Base 1.760752	88,037.62	2.217843	110,892.16	22,854.54	0.09
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0							
		13,500.000	Local 56.088312	757,192.21	53.600000	723,600.00	-33,592.21	1.14
			Base 7.205451	97,273.59	6.903391	93,195.78	-4,077.81	0.07
HONG KONG DOLLAR Total								
		2,404,560.000	Local	55,390,657.63		63,161,692.40	7,771,034.77	99.75
			Base	7,122,611.87		8,134,885.64	1,012,273.77	6.34
HUNGARIAN FORINT							Exchange Rate:	296.369400
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.							
		1,933.000	Local 7,551.975753	14,597,969.13	7,890.000000	15,251,370.00	653,400.87	97.22
			Base 25.865028	49,997.10	26.622182	51,460.68	1,463.58	0.04
HUNGARIAN FORINT Total								
		1,933.000	Local	14,597,969.13		15,251,370.00	653,400.87	97.22
			Base	49,997.10		51,460.68	1,463.58	0.04
INDIAN RUPEE							Exchange Rate:	74.330000
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.							
		11,361.000	Local 1,561.038043	17,734,953.21	2,112.000000	23,994,432.00	6,259,478.79	12.63

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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STATE STREET

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			Base	21.847427	248,208.62	28.413830	322,809.53	74,600.91	0.25
610018905	MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.								
	8,348.000	Local		778.238474	6,496,734.78	781.000000	6,519,788.00	23,053.22	3.43
		Base		10.501481	87,666.36	10.507198	87,714.09	47.73	0.07
614376903	LUPIN LTD COMMON STOCK INR2.0								
	2,719.000	Local		769.528293	2,092,347.43	1,148.650000	3,123,179.35	1,030,831.92	1.64
		Base		11.100802	30,183.08	15.453384	42,017.75	11,834.67	0.03
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.								
	3,378.000	Local		1,613.608499	5,450,769.51	2,477.700000	8,369,670.60	2,918,901.09	4.41
		Base		21.138517	71,405.91	33.333782	112,601.51	41,195.60	0.09
620512905	INFOSYS LTD COMMON STOCK INR5.								
	8,749.000	Local		1,136.543156	9,943,616.07	1,580.000000	13,823,420.00	3,879,803.93	7.28
		Base		15.666698	137,067.94	21.256559	185,973.63	48,905.69	0.15
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0								
	3,676.000	Local		2,064.527807	7,589,204.22	2,475.000000	9,098,100.00	1,508,895.78	4.79
		Base		28.865612	106,109.99	33.297457	122,401.45	16,291.46	0.10
627358906	APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.								
	1,344.000	Local		3,246.641510	4,363,486.19	3,617.700000	4,862,188.80	498,702.61	2.56
		Base		43.809888	58,880.49	48.670792	65,413.55	6,533.06	0.05
629489907	HCL TECHNOLOGIES LTD COMMON STOCK INR2.0								
	3,280.000	Local		983.824777	3,226,945.27	985.450000	3,232,276.00	5,330.73	1.70
		Base		13.275643	43,544.11	13.257769	43,485.48	-58.63	0.03
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.								
	1,039.000	Local		2,772.017324	2,880,126.00	5,406.750000	5,617,613.25	2,737,487.25	2.96
		Base		40.040693	41,602.28	72.739809	75,576.66	33,974.38	0.06
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0								
	16,222.000	Local		532.130025	8,632,213.27	528.000000	8,565,216.00	-66,997.27	4.51
		Base		7.172047	116,344.95	7.103458	115,232.29	-1,112.66	0.09
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.								
	9,222.000	Local		469.486599	4,329,605.42	674.250000	6,217,933.50	1,888,328.08	3.27

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QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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		Base	6.781548	62,539.44	9.071035	83,653.08	21,113.64	0.07
660251901	DIVI S LABORATORIES LTD COMMON STOCK INR2.							
		1,308.000 Local	4,237.482982	5,542,627.74	4,404.600000	5,761,216.80	218,589.06	3.03
		Base	57.180214	74,791.72	59.257366	77,508.63	2,716.91	0.06
663371904	MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0							
		768.000 Local	6,914.715768	5,310,501.71	7,539.900000	5,790,643.20	480,141.49	3.05
		Base	93.306563	71,659.44	101.438181	77,904.52	6,245.08	0.06
670263904	AUROBINDO PHARMA LTD COMMON STOCK INR1.							
		7,530.000 Local	956.734252	7,204,208.92	965.000000	7,266,450.00	62,241.08	3.82
		Base	12.910086	97,212.95	12.982645	97,759.32	546.37	0.08
963GRS901	ADANI TOTAL GAS LTD COMMON STOCK INR1.0							
		3,558.000 Local	1,367.221138	4,864,572.81	1,019.850000	3,628,626.30	-1,235,946.51	1.91
		Base	18.384042	65,410.42	13.720570	48,817.79	-16,592.63	0.04
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.							
		1,510.000 Local	1,524.685881	2,302,275.68	3,002.000000	4,533,020.00	2,230,744.32	2.39
		Base	22.023483	33,255.46	40.387461	60,985.07	27,729.61	0.05
ACI0CTDM6	ADANI TRANSMISSION LTD COMMON STOCK INR10.0							
		4,345.000 Local	1,345.362295	5,845,599.17	1,059.450000	4,603,310.25	-1,242,288.92	2.42
		Base	18.090122	78,601.58	14.253330	61,930.72	-16,670.86	0.05
ACI11WSG6	ADANI GREEN ENERGY LTD COMMON STOCK INR10.0							
		3,984.000 Local	1,038.975389	4,139,277.95	1,115.000000	4,442,160.00	302,882.05	2.34
		Base	14.105254	56,195.33	15.000673	59,762.68	3,567.35	0.05
B01110905	CIPLA LTD COMMON STOCK INR2.							
		6,047.000 Local	764.285808	4,621,636.28	971.050000	5,871,939.35	1,250,303.07	3.09
		Base	10.376036	62,743.89	13.064039	78,998.24	16,254.35	0.06
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.							
		4,500.000 Local	1,520.517416	6,842,328.37	1,499.550000	6,747,975.00	-94,353.37	3.55
		Base	21.874802	98,436.61	20.174223	90,784.00	-7,652.61	0.07
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.							
		1,836.000 Local	2,263.302026	4,155,422.52	3,351.000000	6,152,436.00	1,997,013.48	3.24

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 QS INVESTORS LLC
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STATE STREET

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		Base	32.426111	59,534.34	45.082739	82,771.91	23,237.57	0.06
B037HF900	NTPC LTD COMMON STOCK INR10.0							
	125,513.000	Local	123.995503	15,563,047.61	116.250000	14,590,886.25	-972,161.36	7.68
		Base	1.710836	214,732.17	1.563971	196,298.75	-18,433.42	0.15
B0JGGP902	ITC LTD COMMON STOCK INR1.							
	17,755.000	Local	202.432917	3,594,196.45	202.700000	3,598,938.50	4,742.05	1.89
		Base	2.675472	47,503.01	2.727028	48,418.38	915.37	0.04
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
	50,600.000	Local	218.860198	11,074,326.02	232.450000	11,761,970.00	687,643.98	6.19
		Base	3.012986	152,457.07	3.127270	158,239.88	5,782.81	0.12
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0							
	11,803.000	Local	351.746278	4,151,661.32	631.450000	7,453,004.35	3,301,343.03	3.92
		Base	4.648885	54,870.79	8.495224	100,269.13	45,398.34	0.08
BWFGD6901	TECH MAHINDRA LTD COMMON STOCK INR5.0							
	3,775.000	Local	1,065.816095	4,023,455.76	1,096.700000	4,140,042.50	116,586.74	2.18
		Base	14.382026	54,292.15	14.754473	55,698.14	1,405.99	0.04
INDIAN RUPEE Total								
	314,170.000	Local		161,975,139.68		189,766,436.00	27,791,296.32	99.88
		Base		2,225,250.10		2,553,026.18	327,776.08	1.99
INDONESIAN RUPIAH							Exchange Rate:	14,500.000000
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.							
	200,100.000	Local	4,926.543603	985,801,375.00	4,940.000000	988,494,000.00	2,692,625.00	54.94
		Base	0.341469	68,327.94	0.340690	68,172.00	-155.94	0.05
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0							
	242,600.000	Local	4,262.771093	1,034,148,267.20	3,150.000000	764,190,000.00	-269,958,267.20	42.48
		Base	0.318199	77,195.07	0.217241	52,702.76	-24,492.31	0.04
INDONESIAN RUPIAH Total								
	442,700.000	Local		2,019,949,642.20		1,752,684,000.00	-267,265,642.20	97.42

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		Base		145,523.01		120,874.76	-24,648.25	0.09
JAPANESE YEN							Exchange Rate:	111.095000
601090004	AJINOMOTO CO INC COMMON STOCK	2,400.000	Local 2,103.150833	5,047,562.00	2,884.000000	6,921,600.00	1,874,038.00	0.64
			Base 19.951154	47,882.77	25.959764	62,303.43	14,420.66	0.05
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK	2,500.000	Local 4,354.259600	10,885,649.00	5,191.000000	12,977,500.00	2,091,851.00	1.19
			Base 40.209308	100,523.27	46.725775	116,814.44	16,291.17	0.09
605460005	ASAHI KASEI CORP COMMON STOCK	9,300.000	Local 988.104946	9,189,376.00	1,220.500000	11,350,650.00	2,161,274.00	1.04
			Base 9.048361	84,149.76	10.986093	102,170.66	18,020.90	0.08
608484903	Z HOLDINGS CORP COMMON STOCK	21,000.000	Local 604.852714	12,701,907.00	556.800000	11,692,800.00	-1,009,107.00	1.08
			Base 5.637811	118,394.03	5.011927	105,250.46	-13,143.57	0.08
613210004	BRIDGESTONE CORP COMMON STOCK	1,700.000	Local 4,786.392353	8,136,867.00	5,055.000000	8,593,500.00	456,633.00	0.79
			Base 42.321871	71,947.18	45.501598	77,352.72	5,405.54	0.06
614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK	400.000	Local 9,824.910000	3,929,964.00	9,490.000000	3,796,000.00	-133,964.00	0.35
			Base 91.641725	36,656.69	85.422386	34,168.95	-2,487.74	0.03
617232004	CANON INC COMMON STOCK	2,100.000	Local 3,795.897143	7,971,384.00	2,513.000000	5,277,300.00	-2,694,084.00	0.49
			Base 33.563790	70,483.96	22.620280	47,502.59	-22,981.37	0.04
617369004	CAPCOM CO LTD COMMON STOCK	2,000.000	Local 3,126.562500	6,253,125.00	3,250.000000	6,500,000.00	246,875.00	0.60
			Base 28.349845	56,699.69	29.254242	58,508.48	1,808.79	0.05
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK	300.000	Local 19,019.503333	5,705,851.00	16,850.000000	5,055,000.00	-650,851.00	0.47
			Base 168.172833	50,451.85	151.671992	45,501.60	-4,950.25	0.04

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619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	1,800.000	Local 1,370.685000 Base 12.119767	2,467,233.00 21,815.58	4,402.000000 39.623745	7,923,600.00 71,322.74	5,456,367.00 49,507.16	0.73 0.06
622050904	CYBERAGENT INC COMMON STOCK	3,900.000	Local 2,295.146923 Base 20.811051	8,951,073.00 81,163.10	2,385.000000 21.468113	9,301,500.00 83,725.64	350,427.00 2,562.54	0.86 0.07
624899902	KDDI CORP COMMON STOCK	13,300.000	Local 3,306.374812 Base 30.307717	43,974,785.00 403,092.63	3,465.000000 31.189522	46,084,500.00 414,820.65	2,109,715.00 11,728.02	4.24 0.32
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK	500.000	Local 11,555.774000 Base 106.534280	5,777,887.00 53,267.14	12,150.000000 109.365858	6,075,000.00 54,682.93	297,113.00 1,415.79	0.56 0.04
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK	400.000	Local 11,230.612500 Base 99.302475	4,492,245.00 39,720.99	20,690.000000 186.237004	8,276,000.00 74,494.80	3,783,755.00 34,773.81	0.76 0.06
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	8,100.000	Local 3,426.193827 Base 30.650123	27,752,170.00 248,266.00	3,335.000000 30.019353	27,013,500.00 243,156.76	-738,670.00 -5,109.24	2.49 0.19
626691901	LAWSON INC COMMON STOCK	600.000	Local 5,532.765000 Base 51.606800	3,319,659.00 30,964.08	5,140.000000 46.266709	3,084,000.00 27,760.03	-235,659.00 -3,204.05	0.28 0.02
630720001	EISAI CO LTD COMMON STOCK	700.000	Local 6,762.115714 Base 60.569514	4,733,481.00 42,398.66	10,925.000000 98.339259	7,647,500.00 68,837.48	2,914,019.00 26,438.82	0.70 0.05
630926004	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK	1,200.000	Local 5,442.720000 Base 49.351408	6,531,264.00 59,221.69	5,510.000000 49.597192	6,612,000.00 59,516.63	80,736.00 294.94	0.61 0.05
633243902	FAST RETAILING CO LTD COMMON STOCK	100.000	Local 50,075.020000 Base 455.124000	5,007,502.00 45,512.40	83,630.000000 752.779153	8,363,000.00 75,277.92	3,355,498.00 29,765.52	0.77 0.06

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633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	16,300.000	680.470552	11,091,670.00	600.100000	9,781,630.00	-1,310,040.00	0.90
			6.107887	99,558.55	5.401683	88,047.44	-11,511.11	0.07
635693005	FANUC CORP COMMON STOCK	200.000	22,588.790000	4,517,758.00	26,795.000000	5,359,000.00	841,242.00	0.49
			202.435200	40,487.04	241.189973	48,237.99	7,750.95	0.04
635694003	FUJITSU LTD COMMON STOCK	400.000	7,927.962500	3,171,185.00	20,800.000000	8,320,000.00	5,148,815.00	0.77
			70.100025	28,040.01	187.227148	74,890.86	46,850.85	0.06
639680909	NIPPON BUILDING FUND INC REIT	11.000	661,798.818182	7,279,787.00	693,000.000000	7,623,000.00	343,213.00	0.70
			6,086.905455	66,955.96	6,237.904496	68,616.95	1,660.99	0.05
639758903	JAPAN REAL ESTATE INVESTMENT REIT	9.000	551,275.444444	4,961,479.00	683,000.000000	6,147,000.00	1,185,521.00	0.57
			5,142.015556	46,278.14	6,147.891444	55,331.02	9,052.88	0.04
641628904	DENTSU GROUP INC COMMON STOCK	1,900.000	3,766.882105	7,157,076.00	3,975.000000	7,552,500.00	395,424.00	0.70
			34.155889	64,896.19	35.780188	67,982.36	3,086.17	0.05
642910004	HITACHI LTD COMMON STOCK	1,100.000	3,500.891818	3,850,981.00	6,361.000000	6,997,100.00	3,146,119.00	0.64
			31.370873	34,507.96	57.257302	62,983.03	28,475.07	0.05
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK	3,000.000	3,767.955333	11,303,866.00	3,528.000000	10,584,000.00	-719,866.00	0.97
			34.511463	103,534.39	31.756605	95,269.81	-8,264.58	0.07
643514003	HONDA MOTOR CO LTD COMMON STOCK	3,200.000	3,349.920625	10,719,746.00	3,550.000000	11,360,000.00	640,254.00	1.05
			30.050259	96,160.83	31.954633	102,254.83	6,094.00	0.08
644150005	HOYA CORP COMMON STOCK	1,000.000	5,877.826000	5,877,826.00	14,730.000000	14,730,000.00	8,852,174.00	1.36
			52.542040	52,542.04	132.589225	132,589.23	80,047.19	0.10

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Books Open

Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2021

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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
647453901	JAPAN TOBACCO INC COMMON STOCK	4,200.000	Local 2,712.919762	11,394,263.00	2,098.500000	8,813,700.00	-2,580,563.00	0.81
			Base 24.730314	103,867.32	18.889239	79,334.80	-24,532.52	0.06
648004000	AEON CO LTD COMMON STOCK	4,300.000	Local 2,644.712791	11,372,265.00	2,985.000000	12,835,500.00	1,463,235.00	1.18
			Base 24.888693	107,021.38	26.868896	115,536.25	8,514.87	0.09
648380004	KAO CORP COMMON STOCK	3,000.000	Local 7,608.016333	22,824,049.00	6,835.000000	20,505,000.00	-2,319,049.00	1.89
			Base 69.805220	209,415.66	61.523921	184,571.76	-24,843.90	0.14
649099009	KEYENCE CORP COMMON STOCK	500.000	Local 44,955.798000	22,477,899.00	56,070.000000	28,035,000.00	5,557,101.00	2.58
			Base 405.057120	202,528.56	504.703182	252,351.59	49,823.03	0.20
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK	8,900.000	Local 2,292.962135	20,407,363.00	2,166.000000	19,277,400.00	-1,129,963.00	1.77
			Base 20.697508	184,207.82	19.496827	173,521.76	-10,686.06	0.14
649668001	KONAMI HOLDINGS CORP COMMON STOCK	1,100.000	Local 6,703.350000	7,373,685.00	6,670.000000	7,337,000.00	-36,685.00	0.68
			Base 60.782064	66,860.27	60.038706	66,042.58	-817.69	0.05
649926003	KYOCERA CORP COMMON STOCK	1,300.000	Local 6,602.299231	8,582,989.00	6,868.000000	8,928,400.00	345,411.00	0.82
			Base 58.378346	75,891.85	61.820964	80,367.25	4,475.40	0.06
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK	1,300.000	Local 4,872.434615	6,334,165.00	5,108.000000	6,640,400.00	306,235.00	0.61
			Base 43.082669	56,007.47	45.978667	59,772.27	3,764.80	0.05
651880007	LION CORP COMMON STOCK	1,600.000	Local 2,570.284375	4,112,455.00	1,882.000000	3,011,200.00	-1,101,255.00	0.28
			Base 23.974300	38,358.88	16.940456	27,104.73	-11,254.15	0.02
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	1,700.000	Local 4,370.200000	7,429,340.00	3,830.000000	6,511,000.00	-918,340.00	0.60
			Base 39.264171	66,749.09	34.474999	58,607.50	-8,141.59	0.05

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657270005	PANASONIC CORP COMMON STOCK								
	5,900.000	Local	1,377.188136	8,125,410.00	1,285.500000	7,584,450.00	-540,960.00	0.70	
		Base	12.177269	71,845.89	11.571178	68,269.95	-3,575.94	0.05	
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK								
	5,370.000	Local	2,100.049534	11,277,266.00	1,587.500000	8,524,875.00	-2,752,391.00	0.78	
		Base	18.568898	99,714.98	14.289572	76,735.00	-22,979.98	0.06	
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
	15,500.000	Local	1,994.884065	30,920,703.00	1,796.500000	27,845,750.00	-3,074,953.00	2.56	
		Base	17.856165	276,770.56	16.170845	250,648.09	-26,122.47	0.20	
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
	5,000.000	Local	1,665.332400	8,326,662.00	1,612.500000	8,062,500.00	-264,162.00	0.74	
		Base	14.725074	73,625.37	14.514605	72,573.02	-1,052.35	0.06	
659730006	MITSUI + CO LTD COMMON STOCK								
	4,000.000	Local	1,641.161250	6,564,645.00	2,500.500000	10,002,000.00	3,437,355.00	0.92	
		Base	14.638178	58,552.71	22.507764	90,031.05	31,478.34	0.07	
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
	11,500.000	Local	2,660.277304	30,593,189.00	2,573.000000	29,589,500.00	-1,003,689.00	2.72	
		Base	23.819712	273,926.69	23.160358	266,344.12	-7,582.57	0.21	
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
	1,200.000	Local	5,816.046667	6,979,256.00	8,482.000000	10,178,400.00	3,199,144.00	0.94	
		Base	53.423983	64,108.78	76.349071	91,618.88	27,510.10	0.07	
663955003	NINTENDO CO LTD COMMON STOCK								
	1,000.000	Local	55,323.024000	55,323,024.00	64,620.000000	64,620,000.00	9,296,976.00	5.95	
		Base	500.146260	500,146.26	581.664341	581,664.34	81,518.08	0.45	
664068004	NIDEC CORP COMMON STOCK								
	500.000	Local	5,292.644000	2,646,322.00	12,875.000000	6,437,500.00	3,791,178.00	0.59	
		Base	46.798220	23,399.11	115.891804	57,945.90	34,546.79	0.05	
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK								
	2,900.000	Local	2,327.163103	6,748,773.00	1,625.000000	4,712,500.00	-2,036,273.00	0.43	
		Base	21.151221	61,338.54	14.627121	42,418.65	-18,919.89	0.03	

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664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
	9,800.000	Local		2,780.853673	27,252,366.00	2,894.500000	28,366,100.00	1,113,734.00	2.61
		Base		25.185799	246,820.83	26.054278	255,331.92	8,511.09	0.20
664180007	NITTO DENKO CORP COMMON STOCK								
	1,100.000	Local		8,879.937273	9,767,931.00	8,290.000000	9,119,000.00	-648,931.00	0.84
		Base		79.568200	87,525.02	74.620820	82,082.90	-5,442.12	0.06
664256005	NIPPON STEEL CORP COMMON STOCK								
	4,900.000	Local		1,778.388571	8,714,104.00	1,873.500000	9,180,150.00	466,046.00	0.84
		Base		16.125390	79,014.41	16.863945	82,633.33	3,618.92	0.06
664310000	NOMURA HOLDINGS INC COMMON STOCK								
	9,200.000	Local		709.054348	6,523,300.00	567.800000	5,223,760.00	-1,299,540.00	0.48
		Base		6.269547	57,679.83	5.110941	47,020.66	-10,659.17	0.04
664889904	ORIENTAL LAND CO LTD COMMON STOCK								
	400.000	Local		12,689.675000	5,075,870.00	15,830.000000	6,332,000.00	1,256,130.00	0.58
		Base		117.093875	46,837.55	142.490661	56,996.26	10,158.71	0.04
665880001	OLYMPUS CORP COMMON STOCK								
	3,800.000	Local		1,063.031316	4,039,519.00	2,208.000000	8,390,400.00	4,350,881.00	0.77
		Base		9.399453	35,717.92	19.874882	75,524.55	39,806.63	0.06
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
	2,000.000	Local		2,246.622500	4,493,245.00	2,479.000000	4,958,000.00	464,755.00	0.46
		Base		20.117040	40,234.08	22.314236	44,628.47	4,394.39	0.03
666114004	ORIX CORP COMMON STOCK								
	3,300.000	Local		1,757.878485	5,800,999.00	1,874.500000	6,185,850.00	384,851.00	0.57
		Base		15.543379	51,293.15	16.872947	55,680.72	4,387.57	0.04
668808900	PIGEON CORP COMMON STOCK								
	1,100.000	Local		4,212.104545	4,633,315.00	3,130.000000	3,443,000.00	-1,190,315.00	0.32
		Base		39.288355	43,217.19	28.174085	30,991.49	-12,225.70	0.02
668953904	KAKAKU.COM INC COMMON STOCK								
	2,300.000	Local		3,281.640000	7,547,772.00	3,355.000000	7,716,500.00	168,728.00	0.71
		Base		29.755996	68,438.79	30.199379	69,458.57	1,019.78	0.05

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677062903	SOFTBANK GROUP CORP COMMON STOCK							
		10,800.000	Local 6,574.668611	71,006,421.00	7,775.000000	83,970,000.00	12,963,579.00	7.73
			Base 59.977692	647,759.07	69.985148	755,839.60	108,080.53	0.59
679390005	SEKISUI HOUSE LTD COMMON STOCK							
		3,800.000	Local 1,902.951053	7,231,214.00	2,278.500000	8,658,300.00	1,427,086.00	0.80
			Base 17.295624	65,723.37	20.509474	77,936.00	12,212.63	0.06
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK							
		2,100.000	Local 13,150.373333	27,615,784.00	18,580.000000	39,018,000.00	11,402,216.00	3.59
			Base 118.324886	248,482.26	167.244250	351,212.93	102,730.67	0.27
680468006	SHIONOGI + CO LTD COMMON STOCK							
		1,000.000	Local 5,907.952000	5,907,952.00	5,791.000000	5,791,000.00	-116,952.00	0.53
			Base 52.838990	52,838.99	52.126558	52,126.56	-712.43	0.04
680526001	SHISEIDO CO LTD COMMON STOCK							
		1,900.000	Local 6,448.937895	12,252,982.00	8,171.000000	15,524,900.00	3,271,918.00	1.43
			Base 59.842837	113,701.39	73.549665	139,744.36	26,042.97	0.11
682150008	SONY GROUP CORP COMMON STOCK							
		1,400.000	Local 4,573.805000	6,403,327.00	10,815.000000	15,141,000.00	8,737,673.00	1.39
			Base 41.021457	57,430.04	97.349116	136,288.76	78,858.72	0.11
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK							
		2,600.000	Local 3,172.585385	8,248,722.00	3,970.000000	10,322,000.00	2,073,278.00	0.95
			Base 28.052396	72,936.23	35.735182	92,911.47	19,975.24	0.07
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK							
		4,298.000	Local 4,754.413448	20,434,469.00	3,719.000000	15,984,262.00	-4,450,207.00	1.47
			Base 42.646394	183,294.20	33.475854	143,879.22	-39,414.98	0.11
688380906	SYSMEX CORP COMMON STOCK							
		700.000	Local 8,617.162857	6,032,014.00	13,200.000000	9,240,000.00	3,207,986.00	0.85
			Base 77.293186	54,105.23	118.817228	83,172.06	29,066.83	0.06
688507003	TERUMO CORP COMMON STOCK							
		2,300.000	Local 2,081.040000	4,786,392.00	4,502.000000	10,354,600.00	5,568,208.00	0.95
			Base 18.400813	42,321.87	40.523876	93,204.91	50,883.04	0.07

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689567006	TOKYO ELECTRON LTD COMMON STOCK	300.000	Local 16,990.763333 Base 152.732700	5,097,229.00 45,819.81	48,080.000000 432.782753	14,424,000.00 129,834.83	9,326,771.00 84,015.02	1.33 0.10
689714004	TORAY INDUSTRIES INC COMMON STOCK	6,800.000	Local 928.584118 Base 8.323479	6,314,372.00 56,599.66	739.100000 6.652865	5,025,880.00 45,239.48	-1,288,492.00 -11,360.18	0.46 0.04
689996007	TOYO SUISAN KAISHA LTD COMMON STOCK	600.000	Local 5,942.970000 Base 55.432983	3,565,782.00 33,259.79	4,275.000000 38.480580	2,565,000.00 23,088.35	-1,000,782.00 -10,171.44	0.24 0.02
690064001	TOYOTA MOTOR CORP COMMON STOCK	2,300.000	Local 7,071.503043 Base 64.268070	16,264,457.00 147,816.56	9,710.000000 87.402673	22,333,000.00 201,026.15	6,068,543.00 53,209.59	2.06 0.16
691148001	UNICHARM CORP COMMON STOCK	1,800.000	Local 4,293.561667 Base 40.241122	7,728,411.00 72,434.02	4,470.000000 40.235834	8,046,000.00 72,424.50	317,589.00 -9.52	0.74 0.06
698511003	YAKULT HONSHA CO LTD COMMON STOCK	900.000	Local 6,842.466667 Base 62.771478	6,158,220.00 56,494.33	6,290.000000 56.618210	5,661,000.00 50,956.39	-497,220.00 -5,537.94	0.52 0.04
698538006	ASTELLAS PHARMA INC COMMON STOCK	4,700.000	Local 1,551.720213 Base 13.878791	7,293,085.00 65,230.32	1,934.500000 17.413025	9,092,150.00 81,841.22	1,799,065.00 16,610.90	0.84 0.06
B02K2M903	M3 INC COMMON STOCK	1,300.000	Local 1,878.439231 Base 16.646185	2,441,971.00 21,640.04	8,113.000000 73.027589	10,546,900.00 94,935.87	8,104,929.00 73,295.83	0.97 0.07
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK	3,600.000	Local 4,055.796667 Base 37.629275	14,600,868.00 135,465.39	5,297.000000 47.679914	19,069,200.00 171,647.69	4,468,332.00 36,182.30	1.75 0.13
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK	4,500.000	Local 1,032.233556 Base 9.247862	4,645,051.00 41,615.38	2,394.500000 21.553625	10,775,250.00 96,991.31	6,130,199.00 55,375.93	0.99 0.08

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Holdings

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B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK							
		7,500.000	Local 948.014133	7,110,106.00	933.500000	7,001,250.00	-108,856.00	0.64
			Base 8.431841	63,238.81	8.402718	63,020.39	-218.42	0.05
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK							
		1,700.000	Local 3,779.888824	6,425,811.00	3,208.000000	5,453,600.00	-972,211.00	0.50
			Base 33.422247	56,817.82	28.876187	49,089.52	-7,728.30	0.04
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK							
		1,500.000	Local 5,215.764667	7,823,647.00	4,607.000000	6,910,500.00	-913,147.00	0.64
			Base 46.678433	70,017.65	41.469013	62,203.52	-7,814.13	0.05
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK							
		2,100.000	Local 7,367.968095	15,472,733.00	6,650.000000	13,965,000.00	-1,507,733.00	1.29
			Base 68.047257	142,899.24	59.858680	125,703.23	-17,196.01	0.10
B63QM7907	NEXON CO LTD COMMON STOCK							
		3,800.000	Local 2,674.020526	10,161,278.00	2,476.000000	9,408,800.00	-752,478.00	0.87
			Base 24.974924	94,904.71	22.287232	84,691.48	-10,213.23	0.07
B8RBZV903	GLP J REIT REIT							
		35.000	Local 155,477.685714	5,441,719.00	191,600.000000	6,706,000.00	1,264,281.00	0.62
			Base 1,490.820571	52,178.72	1,724.650074	60,362.75	8,184.03	0.05
BF5M0K909	SOFTBANK CORP COMMON STOCK							
		14,300.000	Local 1,388.046713	19,849,068.00	1,453.500000	20,785,050.00	935,982.00	1.91
			Base 12.982248	185,646.14	13.083397	187,092.58	1,446.44	0.15
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK							
		1,800.000	Local 3,089.543889	5,561,179.00	5,470.000000	9,846,000.00	4,284,821.00	0.91
			Base 28.080378	50,544.68	49.237139	88,626.85	38,082.17	0.07
JAPANESE YEN Total		308,523.000	Local	948,296,766.00		1,080,984,657.00	132,687,891.00	99.49
			Base	8,597,904.26		9,730,272.77	1,132,368.51	7.59

MALAYSIAN RINGGIT

Exchange Rate: 4.151500

670397900 PETRONAS GAS BHD COMMON STOCK

Holdings

QS INVESTORS GLOBAL DBI CIF

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		26,200.000	Local 17.946502	470,198.34	15.500000	406,100.00	-64,098.34	31.81
			Base 4.192256	109,837.12	3.733590	97,820.07	-12,017.05	0.08
690461009	TENAGA NASIONAL BHD COMMON STOCK	55,900.000	Local 11.582402	647,456.29	9.790000	547,261.00	-100,195.29	42.87
			Base 2.729674	152,588.77	2.358184	131,822.47	-20,766.30	0.10
B05L89901	TOP GLOVE CORP BHD COMMON STOCK MYR.5	76,400.000	Local 4.819881	368,238.89	4.170000	318,588.00	-49,650.89	24.96
			Base 1.151351	87,963.18	1.004456	76,740.46	-11,222.72	0.06
MALAYSIAN RINGGIT Total		158,500.000	Local	1,485,893.52		1,271,949.00	-213,944.52	99.65
			Base	350,389.07		306,383.00	-44,006.07	0.24
MEXICAN PESO							Exchange Rate:	19.934000
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT	10,400.000	Local 175.432383	1,824,496.78	168.610000	1,753,544.00	-70,952.78	22.08
			Base 9.189210	95,567.78	8.458413	87,967.49	-7,600.29	0.07
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK	45,800.000	Local 35.697295	1,634,936.11	35.410000	1,621,778.00	-13,158.11	20.42
			Base 1.708965	78,270.61	1.776362	81,357.38	3,086.77	0.06
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK	217,300.000	Local 15.857543	3,445,844.07	15.000000	3,259,500.00	-186,344.07	41.04
			Base 0.773916	168,171.99	0.752483	163,514.60	-4,657.39	0.13
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK	20,000.000	Local 55.155165	1,103,103.30	65.110000	1,302,200.00	199,096.70	16.40
			Base 2.884782	57,695.63	3.266279	65,325.57	7,629.94	0.05
MEXICAN PESO Total		293,500.000	Local	8,008,380.26		7,937,022.00	-71,358.26	99.94
			Base	399,706.01		398,165.04	-1,540.97	0.31
NEW ISRAELI SHEQEL							Exchange Rate:	3.260150

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QS INVESTORS GLOBAL DBI CIF

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664713906	NICE LTD COMMON STOCK ILS1.0							
		393.000	Local 388.789746	152,794.37	796.200000	312,906.60	160,112.23	99.74
			Base 108.011908	42,448.68	244.221892	95,979.20	53,530.52	0.07
NEW ISRAELI SHEQEL Total								
		393.000	Local	152,794.37		312,906.60	160,112.23	99.74
			Base	42,448.68		95,979.20	53,530.52	0.07
NEW TAIWAN DOLLAR							Exchange Rate:	27.862500
605104900	ASUSTEK COMPUTER INC COMMON STOCK TWD10.							
		6,000.000	Local 383.306333	2,299,838.00	371.500000	2,229,000.00	-70,838.00	3.41
			Base 13.720137	82,320.82	13.333333	80,000.00	-2,320.82	0.06
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
		44,000.000	Local 23.919122	1,052,441.37	39.600000	1,742,400.00	689,958.63	2.66
			Base 0.790793	34,794.90	1.421265	62,535.67	27,740.77	0.05
626073902	DELTA ELECTRONICS INC COMMON STOCK TWD10.							
		6,000.000	Local 294.235167	1,765,411.00	303.000000	1,818,000.00	52,589.00	2.78
			Base 10.531908	63,191.45	10.874832	65,248.99	2,057.54	0.05
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
		23,000.000	Local 105.084000	2,416,932.00	114.000000	2,622,000.00	205,068.00	4.01
			Base 3.474196	79,906.50	4.091521	94,104.98	14,198.48	0.07
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.							
		27,000.000	Local 112.590000	3,039,930.00	102.000000	2,754,000.00	-285,930.00	4.21
			Base 3.722353	100,503.52	3.660834	98,842.53	-1,660.99	0.08
632450904	EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.							
		18,000.000	Local 152.121611	2,738,189.00	197.000000	3,546,000.00	807,811.00	5.42
			Base 5.445069	98,011.24	7.070435	127,267.83	29,256.59	0.10
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0							
		21,000.000	Local 88.570812	1,859,987.06	103.000000	2,163,000.00	303,012.94	3.31
			Base 2.928251	61,493.28	3.696725	77,631.22	16,137.94	0.06
637248907	MEDIATEK INC COMMON STOCK TWD10.							

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	3,000.000	Local	683.880000	2,051,640.00	962.000000	2,886,000.00	834,360.00	4.41	
		Base	23.766663	71,299.99	34.526694	103,580.08	32,280.09	0.08	
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.								
	24,000.000	Local	130.104000	3,122,496.00	112.000000	2,688,000.00	-434,496.00	4.11	
		Base	4.301385	103,233.25	4.019740	96,473.76	-6,759.49	0.08	
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0								
	31,000.000	Local	70.456317	2,184,145.83	83.200000	2,579,200.00	395,054.17	3.94	
		Base	2.329365	72,210.33	2.986092	92,568.86	20,358.53	0.07	
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.								
	29,000.000	Local	56.144887	1,628,201.72	73.200000	2,122,800.00	494,598.28	3.24	
		Base	1.856213	53,830.19	2.627187	76,188.43	22,358.24	0.06	
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.								
	54,000.000	Local	450.415349	24,322,428.83	595.000000	32,130,000.00	7,807,571.17	49.10	
		Base	15.783132	852,289.14	21.354868	1,153,162.85	300,873.71	0.90	
691662902	UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.								
	54,000.000	Local	51.240963	2,767,012.00	53.100000	2,867,400.00	100,388.00	4.38	
		Base	1.834129	99,042.94	1.905787	102,912.52	3,869.58	0.08	
698438900	YAGEO CORPORATION COMMON STOCK TWD10.								
	3,000.000	Local	534.427200	1,603,281.60	555.000000	1,665,000.00	61,718.40	2.54	
		Base	18.879683	56,639.05	19.919246	59,757.74	3,118.69	0.05	
ACI126S98	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0								
	13,000.000	Local	113.090385	1,470,175.00	112.000000	1,456,000.00	-14,175.00	2.22	
		Base	4.047978	52,623.71	4.019740	52,256.62	-367.09	0.04	
NEW TAIWAN DOLLAR Total									
	356,000.000	Local		54,322,109.41		65,268,800.00	10,946,690.59	99.74	
		Base		1,881,390.31		2,342,532.08	461,141.77	1.83	
NORWEGIAN KRONE							Exchange Rate:	8.610150	
473249902	TELENOR ASA COMMON STOCK NOK6.								
	12,004.000	Local	141.276768	1,695,886.32	145.100000	1,741,780.40	45,894.08	23.01	

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		Base	15.104933	181,319.62	16.852204	202,293.85	20,974.23	0.16
479053902	SCHIBSTED ASA CL A COMMON STOCK NOK.5							
		3,437.000 Local	400.181618	1,375,424.22	415.600000	1,428,417.20	52,992.98	18.87
		Base	46.623125	160,243.68	48.268613	165,899.22	5,655.54	0.13
713360907	EQUINOR ASA COMMON STOCK NOK2.5							
		11,232.000 Local	163.505627	1,836,495.20	182.180000	2,046,245.76	209,750.56	27.03
		Base	18.765445	210,773.48	21.158749	237,655.07	26,881.59	0.19
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7							
		1,069.000 Local	321.236024	343,401.31	453.200000	484,470.80	141,069.49	6.40
		Base	36.999804	39,552.79	52.635552	56,267.41	16,714.62	0.04
ACI0CS7P8	SCHIBSTED ASA B SHS COMMON STOCK NOK.5							
		2,692.000 Local	224.264528	603,720.11	358.600000	965,351.20	361,631.09	12.75
		Base	23.166029	62,362.95	41.648519	112,117.81	49,754.86	0.09
ACI1984W2	ADEVINTA ASA COMMON STOCK NOK.2							
		5,467.000 Local	152.957479	836,218.54	165.000000	902,055.00	65,836.46	11.92
		Base	16.919327	92,497.96	19.163429	104,766.47	12,268.51	0.08
NORWEGIAN KRONE Total		35,901.000 Local		6,691,145.70		7,568,320.36	877,174.66	99.97
		Base		746,750.48		878,999.83	132,249.35	0.69
PHILIPPINE PESO							Exchange Rate:	48.815000
605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		218,100.000 Local	36.779517	8,021,612.76	36.050000	7,862,505.00	-159,107.76	65.12
		Base	0.750048	163,585.41	0.738503	161,067.40	-2,518.01	0.13
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		115,400.000 Local	31.466405	3,631,223.18	36.500000	4,212,100.00	580,876.82	34.88
		Base	0.630337	72,740.85	0.747721	86,287.00	13,546.15	0.07
PHILIPPINE PESO Total		333,500.000 Local		11,652,835.94		12,074,605.00	421,769.06	100.00

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		Base		236,326.26		247,354.40	11,028.14	0.19
POUND STERLING							Exchange Rate:	0.722909
018270009	CRH PLC COMMON STOCK EUR.32							
		2,856.000	Local 25.217090	72,020.01	36.570000	104,443.92	32,423.91	1.48
			Base 31.987871	91,357.36	50.587280	144,477.27	53,119.91	0.11
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		4,434.000	Local 31.199499	138,338.58	34.610000	153,460.74	15,122.16	2.18
			Base 42.189684	187,069.06	47.876012	212,282.24	25,213.18	0.17
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025							
		8,682.000	Local 5.273053	45,780.65	5.220000	45,320.04	-460.61	0.64
			Base 6.537269	56,756.57	7.220826	62,691.21	5,934.64	0.05
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		3,680.000	Local 34.235916	125,988.17	28.000000	103,040.00	-22,948.17	1.46
			Base 44.398361	163,385.97	38.732399	142,535.23	-20,850.74	0.11
040520009	HALMA PLC COMMON STOCK GBP.1							
		3,427.000	Local 20.139408	69,017.75	26.920000	92,254.84	23,237.09	1.31
			Base 25.546828	87,548.98	37.238435	127,616.12	40,067.14	0.10
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	Local 36.322534	73,952.68	15.570000	31,700.52	-42,252.16	0.45
			Base 46.885147	95,458.16	21.537981	43,851.33	-51,606.83	0.03
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		20,003.000	Local 6.557970	131,179.08	4.173000	83,472.52	-47,706.56	1.18
			Base 8.374049	167,506.11	5.772511	115,467.53	-52,038.58	0.09
067760009	PEARSON PLC COMMON STOCK GBP.25							
		14,589.000	Local 6.714023	97,950.88	8.300000	121,088.70	23,137.82	1.72
			Base 8.430194	122,988.10	11.481390	167,502.00	44,513.90	0.13
068253004	PERSIMMON PLC COMMON STOCK GBP.1							
		1,105.000	Local 23.957882	26,473.46	29.580000	32,685.90	6,212.44	0.46
			Base 30.924860	34,171.97	40.918013	45,214.40	11,042.43	0.04

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070995006	PRUDENTIAL PLC COMMON STOCK GBP.05							
		3,384.000	Local 13.911469	47,076.41	13.735000	46,479.24	-597.17	0.66
			Base 17.646690	59,716.40	18.999625	64,294.73	4,578.33	0.05
071887004	RIO TINTO PLC COMMON STOCK GBP.1							
		3,677.000	Local 31.393935	115,435.50	59.490000	218,744.73	103,309.23	3.10
			Base 40.062412	147,309.49	82.292515	302,589.58	155,280.09	0.24
079087003	SSE PLC COMMON STOCK GBP.5							
		16,974.000	Local 14.032035	238,179.76	15.005000	254,694.87	16,515.11	3.61
			Base 18.692934	317,293.86	20.756416	352,319.41	35,025.55	0.27
079805909	BP PLC COMMON STOCK USD.25							
		257,357.000	Local 3.362590	865,386.15	3.150000	810,674.55	-54,711.60	11.50
			Base 4.596287	1,182,886.55	4.357395	1,121,406.08	-61,480.47	0.87
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK							
		112,431.000	Local 0.579116	65,110.62	0.466900	52,494.03	-12,616.59	0.74
			Base 0.734609	82,592.78	0.645863	72,614.99	-9,977.79	0.06
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01							
		26,254.000	Local 1.979515	51,970.18	1.589500	41,730.73	-10,239.45	0.59
			Base 2.555159	67,083.14	2.198755	57,726.12	-9,357.02	0.05
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25							
		6,688.000	Local 15.298263	102,314.78	14.194000	94,929.47	-7,385.31	1.35
			Base 20.145588	134,733.69	19.634560	131,315.93	-3,417.76	0.10
098952906	ASTRAZENECA PLC COMMON STOCK USD.25							
		1,586.000	Local 69.981936	110,991.35	86.830000	137,712.38	26,721.03	1.95
			Base 92.064048	146,013.58	120.111937	190,497.53	44,483.95	0.15
309135903	BT GROUP PLC COMMON STOCK GBP.05							
		167,374.000	Local 1.690952	283,021.38	1.940000	324,705.56	41,684.18	4.60
			Base 2.189852	366,524.33	2.683602	449,165.19	82,640.86	0.35
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005							
		2,044.000	Local 17.760660	36,302.79	20.660000	42,229.04	5,926.25	0.60
			Base 22.529388	46,050.07	28.578977	58,415.43	12,365.36	0.05

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320898901	NEXT PLC COMMON STOCK GBP.1	513.000	Local 56.470975	28,969.61	78.560000	40,301.28	11,331.67	0.57
			Base 71.633411	36,747.94	108.672046	55,748.76	19,000.82	0.04
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	512,956.000	Local 1.439291	738,292.73	1.213400	622,420.81	-115,871.92	8.83
			Base 1.852647	950,326.65	1.678496	860,994.69	-89,331.96	0.67
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	48,827.000	Local 15.202947	742,314.28	14.468000	706,429.04	-35,885.24	10.02
			Base 20.756781	1,013,491.33	20.013584	977,203.27	-36,288.06	0.76
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	43,552.000	Local 14.811794	645,083.24	13.990000	609,292.48	-35,790.76	8.64
			Base 20.196753	879,608.97	19.352367	842,834.27	-36,774.70	0.66
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311	2,041.000	Local 45.634934	93,140.90	42.305000	86,344.51	-6,796.39	1.22
			Base 59.194037	120,815.03	58.520505	119,440.36	-1,374.67	0.09
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1	1,776.000	Local 24.001588	42,626.82	27.860000	49,479.36	6,852.54	0.70
			Base 30.446002	54,072.10	38.538737	68,444.80	14,372.70	0.05
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	4,416.000	Local 20.698933	91,406.49	19.010000	83,948.16	-7,458.33	1.19
			Base 26.969042	119,095.29	26.296532	116,125.49	-2,969.80	0.09
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789	1,790.000	Local 24.557754	43,958.38	25.010000	44,767.90	809.52	0.63
			Base 32.725173	58,578.06	34.596332	61,927.43	3,349.37	0.05
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	3,941.000	Local 10.009794	39,448.60	28.725000	113,205.23	73,756.63	1.61
			Base 12.920647	50,920.27	39.735292	156,596.79	105,676.52	0.12
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	823.000	Local 64.896185	53,409.56	63.970000	52,647.31	-762.25	0.75
			Base 90.127837	74,175.21	88.489699	72,827.02	-1,348.19	0.06

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B2B0DG904	RELX PLC COMMON STOCK GBP.144397							
		3,578.000	Local 19.089053	68,300.63	19.190000	68,661.82	361.19	0.97
			Base 24.214452	86,639.31	26.545526	94,979.89	8,340.58	0.07
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05							
		9,010.000	Local 8.894003	80,134.97	9.744000	87,793.44	7,658.47	1.25
			Base 12.123477	109,232.53	13.478875	121,444.66	12,212.13	0.09
B3MBS7900	OCADO GROUP PLC COMMON STOCK GBP.02							
		1,743.000	Local 12.260138	21,369.42	20.030000	34,912.29	13,542.87	0.50
			Base 16.044842	27,966.16	27.707498	48,294.17	20,328.01	0.04
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01							
		30,973.000	Local 2.816529	87,236.34	3.094500	95,845.95	8,609.61	1.36
			Base 3.648440	113,003.12	4.280622	132,583.70	19,580.58	0.10
B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01							
		1,999.000	Local 14.641606	29,268.57	17.455000	34,892.55	5,623.98	0.49
			Base 20.378189	40,736.00	24.145501	48,266.86	7,530.86	0.04
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948							
		8,283.000	Local 7.393045	61,236.59	6.842000	56,672.29	-4,564.30	0.80
			Base 9.455098	78,316.58	9.464538	78,394.78	78.20	0.06
B8KF9B904	WPP PLC COMMON STOCK GBP.1							
		34,301.000	Local 8.922055	306,035.40	9.742000	334,160.34	28,124.94	4.74
			Base 11.724961	402,177.90	13.476108	462,243.99	60,066.09	0.36
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105							
		6,001.000	Local 17.660807	105,982.50	15.220000	91,335.22	-14,647.28	1.30
			Base 22.578644	135,494.44	21.053826	126,344.01	-9,150.43	0.10
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129							
		38,663.000	Local 9.469459	366,117.71	9.208000	356,008.90	-10,108.81	5.05
			Base 12.337591	477,008.29	12.737426	492,467.10	15,458.81	0.38
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5							
		7,745.000	Local 11.167371	86,491.29	21.300000	164,968.50	78,477.21	2.34
			Base 14.414850	111,643.01	29.464289	228,200.92	116,557.91	0.18

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BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
		1,132.000	Local 48.074373	54,420.19	48.100000	54,449.20	29.01		0.77
			Base 62.635071	70,902.90	66.536729	75,319.58	4,416.68		0.06
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976								
		716.000	Local 38.984441	27,912.86	73.680000	52,754.88	24,842.02		0.75
			Base 50.321145	36,029.94	101.921542	72,975.82	36,945.88		0.06
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001								
		28,659.000	Local 6.254192	179,238.89	5.016000	143,753.54	-35,485.35		2.04
			Base 7.901755	226,456.41	6.938633	198,854.27	-27,602.14		0.16
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
		34,789.000	Local 5.443277	189,366.16	6.334000	220,353.53	30,987.37		3.12
			Base 7.296890	253,851.49	8.761822	304,815.03	50,963.54		0.24
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245								
		1,543.000	Local 31.003027	47,837.67	30.730000	47,416.39	-421.28		0.67
			Base 40.018730	61,748.90	42.508808	65,591.09	3,842.19		0.05
POUND STERLING Total									
		1,488,351.000	Local	6,926,089.98		7,044,676.70	118,586.72		99.90
			Base	9,145,484.00		9,744,901.07	599,417.07		7.60
QATARI RIAL							Exchange Rate:	3.641000	
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0								
		25,069.000	Local 9.501325	238,188.72	13.250000	332,164.25	93,975.53		97.49
			Base 2.609537	65,418.49	3.639110	91,228.85	25,810.36		0.07
QATARI RIAL Total									
		25,069.000	Local	238,188.72		332,164.25	93,975.53		97.49
			Base	65,418.49		91,228.85	25,810.36		0.07
SAUDI RIYAL							Exchange Rate:	3.750600	
B12LZH904	AL RAJHI BANK COMMON STOCK SAR10.								
		3,883.000	Local 107.820149	418,665.64	111.000000	431,013.00	12,347.36		14.85

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		Base	28.750507	111,638.22	29.595265	114,918.41	3,280.19	0.09
B12LZP906	BANK ALBILAD COMMON STOCK SAR10.							
		5,175.000 Local	22.097229	114,353.16	36.700000	189,922.50	75,569.34	6.54
		Base	5.890866	30,485.23	9.785101	50,637.90	20,152.67	0.04
B12LZQ904	BANK AL JAZIRA COMMON STOCK SAR10.							
		12,315.000 Local	11.160229	137,438.22	18.500000	227,827.50	90,389.28	7.85
		Base	2.975189	36,639.45	4.932544	60,744.28	24,104.83	0.05
B12M7Q903	SAUDI TELECOM CO COMMON STOCK SAR10.							
		2,798.000 Local	131.105772	366,833.95	131.600000	368,216.80	1,382.85	12.69
		Base	34.958624	97,814.23	35.087719	98,175.44	361.21	0.08
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.							
		3,184.000 Local	87.113882	277,370.60	121.800000	387,811.20	110,440.60	13.36
		Base	23.223555	73,943.80	32.474804	103,399.78	29,455.98	0.08
B39NWT906	ALINMA BANK COMMON STOCK SAR10.0							
		10,987.000 Local	14.518981	159,520.04	21.040000	231,166.48	71,646.44	7.97
		Base	3.870593	42,526.20	5.609769	61,634.53	19,108.33	0.05
B403QG902	MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0							
		876.000 Local	180.839658	158,415.54	180.200000	157,855.20	-560.34	5.44
		Base	48.221336	42,241.89	48.045646	42,087.99	-153.90	0.03
BJTM27902	SAUDI ARABIAN OIL CO COMMON STOCK							
		8,822.000 Local	35.324142	311,629.58	35.100000	309,652.20	-1,977.38	10.67
		Base	9.419269	83,096.79	9.358503	82,560.71	-536.08	0.06
BSHYYN909	THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0							
		10,120.000 Local	54.482083	551,358.68	57.600000	582,912.00	31,553.32	20.09
		Base	14.527781	147,021.14	15.357543	155,418.33	8,397.19	0.12
SAUDI RIYAL Total								
		58,160.000 Local		2,495,585.41		2,886,376.88	390,791.47	99.46
		Base		665,406.95		769,577.37	104,170.42	0.60

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SINGAPORE DOLLAR							Exchange Rate:	1.344700
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		4,300.000	Local 23.281705	100,111.33	29.810000	128,183.00	28,071.67	13.18
			Base 16.850098	72,455.42	22.168513	95,324.61	22,869.19	0.07
630930907	CAPITALAND LTD COMMON STOCK							
		24,800.000	Local 3.637102	90,200.12	3.710000	92,008.00	1,807.88	9.46
			Base 2.589238	64,213.09	2.758980	68,422.70	4,209.61	0.05
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		5,600.000	Local 25.114852	140,643.17	25.820000	144,592.00	3,948.83	14.87
			Base 18.178407	101,799.08	19.201309	107,527.33	5,728.25	0.08
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		154,900.000	Local 2.595453	402,035.66	2.290000	354,721.00	-47,314.66	36.48
			Base 1.915871	296,768.43	1.702982	263,791.92	-32,976.51	0.21
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		13,300.000	Local 10.189162	135,515.85	11.950000	158,935.00	23,419.15	16.34
			Base 7.253621	96,473.16	8.886741	118,193.65	21,720.49	0.09
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK							
		19,700.000	Local 4.083672	80,448.34	4.500000	88,650.00	8,201.66	9.12
			Base 2.934516	57,809.96	3.346471	65,925.49	8,115.53	0.05
SINGAPORE DOLLAR Total								
		222,600.000	Local	948,954.47		967,089.00	18,134.53	99.44
			Base	689,519.14		719,185.70	29,666.56	0.56
SOUTH AFRICAN RAND							Exchange Rate:	14.280000
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
		7,031.000	Local 105.519401	741,906.91	103.230000	725,810.13	-16,096.78	7.14
			Base 7.419188	52,164.31	7.228992	50,827.04	-1,337.27	0.04
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							
		1,551.000	Local 2,782.374230	4,315,462.43	2,998.190000	4,650,192.69	334,730.26	45.73
			Base 197.575106	306,438.99	209.957283	325,643.75	19,204.76	0.25

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ACI1HBHB8	SIBANYE STILLWATER LTD COMMON STOCK	14,336.000	71.336743	1,022,683.55	59.660000	855,285.76	-167,397.79	8.41
			4.730553	67,817.21	4.177871	59,893.96	-7,923.25	0.05
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607	4,062.000	146.500928	595,086.77	162.090000	658,409.58	63,322.81	6.47
			8.505133	34,547.85	11.350840	46,107.11	11,559.26	0.04
B1FF7902	IMPALA PLATINUM HOLDINGS LTD COMMON STOCK NPV	8,591.000	228.514199	1,963,165.48	235.490000	2,023,094.59	59,929.11	19.89
			16.067091	138,032.38	16.490896	141,673.29	3,640.91	0.11
B65B4D905	VODACOM GROUP LTD COMMON STOCK	4,405.000	133.712858	589,005.14	128.770000	567,231.85	-21,773.29	5.58
			9.401503	41,413.62	9.017507	39,722.12	-1,691.50	0.03
BZBFKT902	BID CORP LTD COMMON STOCK	2,170.000	298.838221	648,478.94	309.610000	671,853.70	23,374.76	6.61
			22.166949	48,102.28	21.681373	47,048.58	-1,053.70	0.04
SOUTH AFRICAN RAND Total		42,146.000		9,875,789.22		10,151,878.30	276,089.08	99.82
				688,516.64		710,915.85	22,399.21	0.55
SOUTH KOREAN WON							Exchange Rate:	1,126.150000
619403900	KAKAO CORP COMMON STOCK KRW100.0	1,190.000	155,124.000000	184,597,560.00	163,000.000000	193,970,000.00	9,372,440.00	5.67
			136.703235	162,676.85	144.740931	172,241.71	9,564.86	0.13
622487908	SK TELECOM COMMON STOCK KRW500.	231.000	321,256.796537	74,210,320.00	320,000.000000	73,920,000.00	-290,320.00	2.16
			283.108009	65,397.95	284.153976	65,639.57	241.62	0.05
626418909	NCISOFT CORP COMMON STOCK KRW500.0	105.000	820,656.000000	86,168,880.00	820,000.000000	86,100,000.00	-68,880.00	2.52
			723.204190	75,936.44	728.144563	76,455.18	518.74	0.06

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634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	47.000	Local 1,183,946.404255 Base 1,085.492340	55,645,481.00 51,018.14	1,762,000.000000 1,564.622830	82,814,000.00 73,537.27	27,168,519.00 22,519.13	2.42 0.06
634691901	LG CHEM LTD COMMON STOCK KRW5000.	129.000	Local 276,220.790698 Base 244.119147	35,632,482.00 31,491.37	850,000.000000 754.783999	109,650,000.00 97,367.14	74,017,518.00 65,875.77	3.21 0.08
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.	1,418.000	Local 48,839.035966 Base 43.163089	69,253,753.00 61,205.26	40,600.000000 36.052036	57,570,800.00 51,121.79	-11,682,953.00 -10,083.47	1.68 0.04
640586905	HMM CO LTD COMMON STOCK KRW5000.0	2,035.000	Local 43,434.717445 Base 38.276904	88,389,650.00 77,893.50	43,900.000000 38.982374	89,336,500.00 79,329.13	946,850.00 1,435.63	2.61 0.06
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.	216.000	Local 284,727.601852 Base 250.916574	61,501,162.00 54,197.98	292,000.000000 259.290503	63,072,000.00 56,006.75	1,570,838.00 1,808.77	1.85 0.04
645026907	SK HYNIX INC COMMON STOCK KRW5000.	1,659.000	Local 98,491.930078 Base 86.129343	163,398,112.00 142,888.58	127,500.000000 113.217600	211,522,500.00 187,828.00	48,124,388.00 44,939.42	6.19 0.15
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.	342.000	Local 227,682.000000 Base 199.231725	77,867,244.00 68,137.25	239,500.000000 212.671491	81,909,000.00 72,733.65	4,041,756.00 4,596.40	2.40 0.06
649092905	KIA CORP COMMON STOCK KRW5000.0	808.000	Local 80,764.559406 Base 70.672525	65,257,764.00 57,103.40	89,600.000000 79.563113	72,396,800.00 64,287.00	7,139,036.00 7,183.60	2.12 0.05
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	3,143.000	Local 44,685.717467 Base 39.492459	140,447,210.00 124,124.80	24,850.000000 22.066332	78,103,550.00 69,354.48	-62,343,660.00 -54,770.32	2.28 0.05
652073909	LG ELECTRONICS INC COMMON STOCK KRW5000.	345.000	Local 160,628.400000 Base 141.554000	55,416,798.00 48,836.13	163,500.000000 145.184922	56,407,500.00 50,088.80	990,702.00 1,252.67	1.65 0.04

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656039906	NAVER CORP COMMON STOCK KRW100.0	665.000	Local 286,029.387970 Base 249.379113	190,209,543.00 165,837.11	417,500.000000 370.732140	277,637,500.00 246,536.87	87,427,957.00 80,699.76	8.12 0.19
669323008	POSCO COMMON STOCK KRW5000.	242.000	Local 255,704.388430 Base 225.987107	61,880,462.00 54,688.88	348,000.000000 309.017449	84,216,000.00 74,782.22	22,335,538.00 20,093.34	2.46 0.06
677164907	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.	146.000	Local 681,544.801370 Base 600.612329	99,505,541.00 87,689.40	698,000.000000 619.810860	101,908,000.00 90,492.39	2,402,459.00 2,802.99	2.98 0.07
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0	9,806.000	Local 64,244.134917 Base 56.186140	629,977,987.00 550,961.29	80,700.000000 71.660081	791,344,200.00 702,698.75	161,366,213.00 151,737.46	23.15 0.55
677381907	SAMSUNG ELECTRONICS PEF PREFERENCE	1,670.000	Local 73,997.833533 Base 65.410647	123,576,382.00 109,235.78	73,700.000000 65.444213	123,079,000.00 109,291.84	-497,382.00 56.06	3.60 0.09
698833902	YUHAN CORP COMMON STOCK KRW1000.0	1,437.000	Local 63,203.277662 Base 55.697975	90,823,110.00 80,037.99	63,100.000000 56.031612	90,674,700.00 80,517.43	-148,410.00 479.44	2.65 0.06
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0	539.000	Local 132,105.601113 Base 121.120019	71,204,919.00 65,283.69	136,500.000000 121.209430	73,573,500.00 65,331.88	2,368,581.00 48.19	2.15 0.05
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0	164.000	Local 552,929.573171 Base 488.293963	90,680,450.00 80,080.21	841,000.000000 746.792168	137,924,000.00 122,473.92	47,243,550.00 42,393.71	4.04 0.10
ACI0W8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0	868.000	Local 117,946.385945 Base 101.223364	102,377,463.00 87,861.88	115,700.000000 102.739422	100,427,600.00 89,177.82	-1,949,863.00 1,315.94	2.94 0.07
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0	869.000	Local 226,578.424626 Base 200.563786	196,896,651.00 174,289.93	268,500.000000 238.422945	233,326,500.00 207,189.54	36,429,849.00 32,899.61	6.83 0.16

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B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.							
		343.000	Local 245,359.396501	84,158,273.00	295,500.000000	101,356,500.00	17,198,227.00	2.97
			Base 215.138542	73,792.52	262.398437	90,002.66	16,210.14	0.07
B39Z8L903	SK INC COMMON STOCK KRW200.0							
		161.000	Local 249,839.372671	40,224,139.00	282,500.000000	45,482,500.00	5,258,361.00	1.33
			Base 220.803665	35,549.39	250.854682	40,387.60	4,838.21	0.03
SOUTH KOREAN WON Total								
		28,578.000	Local	2,939,301,336.00		3,417,722,650.00	478,421,314.00	99.99
			Base	2,586,215.72		3,034,873.39	448,657.67	2.37
SWEDISH KRONA							Exchange Rate:	8.558100
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK							
		3,718.000	Local 152.244866	566,046.41	203.000000	754,754.00	188,707.59	5.65
			Base 16.062466	59,720.25	23.720218	88,191.77	28,471.52	0.07
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0							
		21,420.000	Local 79.513742	1,703,184.35	107.560000	2,303,935.20	600,750.85	17.25
			Base 8.555853	183,266.38	12.568210	269,211.06	85,944.68	0.21
597838903	TELIA CO AB COMMON STOCK SEK3.2							
		44,318.000	Local 34.875987	1,545,633.97	37.980000	1,683,197.64	137,563.67	12.60
			Base 3.778520	167,456.47	4.437901	196,678.89	29,222.42	0.15
718762909	LUNDIN ENERGY AB COMMON STOCK SEK.01							
		3,462.000	Local 302.155277	1,046,061.57	302.800000	1,048,293.60	2,232.03	7.85
			Base 35.456756	122,751.29	35.381685	122,491.39	-259.90	0.10
ACI1FZ314	EMBRACER GROUP AB COMMON STOCK SEK.002777							
		5,333.000	Local 224.855125	1,199,152.38	231.500000	1,234,589.50	35,437.12	9.25
			Base 26.352012	140,535.28	27.050397	144,259.77	3,724.49	0.11
ACI1X8ZS0	SWEDISH MATCH AB COMMON STOCK SEK1.9823							
		4,970.000	Local 63.544996	315,818.63	72.980000	362,710.60	46,891.97	2.72
			Base 6.812905	33,860.14	8.527594	42,382.14	8,522.00	0.03
ACI1XML96	HEXAGON AB B SHS COMMON STOCK EUR.22							

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QS INVESTORS GLOBAL DBI CIF

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,928.000	Local 62.856863 Base 6.840498	1,001,184.12 108,955.45	126.800000 14.816373	2,019,670.40 235,995.19	1,018,486.28 127,039.74	15.12 0.18
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2	1,778.000	Local 142.301800 Base 16.099494	253,012.60 28,624.90	218.600000 25.543053	388,670.80 45,415.55	135,658.20 16,790.65	2.91 0.04
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25	13,994.000	Local 106.791062 Base 12.175720	1,494,434.12 170,387.03	116.600000 13.624519	1,631,700.40 190,661.53	137,266.28 20,274.50	12.22 0.15
BJXSCH901	EVOLUTION AB COMMON STOCK SEK.003	369.000	Local 576.287995 Base 61.786070	212,650.27 22,799.06	1,352.400000 158.025730	499,035.60 58,311.49	286,385.33 35,512.43	3.74 0.05
BKP8Q1901	SINCH AB COMMON STOCK SEK.1	4,174.000	Local 143.013052 Base 16.760489	596,936.48 69,958.28	144.000000 16.826165	601,056.00 70,232.41	4,119.52 274.13	4.50 0.05
BMWPW3900	BOLIDEN AB COMMON STOCK SEK2.11	2,504.000	Local 237.668231 Base 26.888894	595,121.25 67,329.79	329.000000 38.443112	823,816.00 96,261.55	228,694.75 28,931.76	6.17 0.08
SWEDISH KRONA Total		121,968.000	Local Base	10,529,236.15 1,175,644.32		13,351,429.74 1,560,092.74	2,822,193.59 384,448.42	99.98 1.22
SWISS FRANC							Exchange Rate:	0.925250
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0	395.000	Local 477.454785 Base 497.377190	188,594.64 196,463.99	528.200000 570.872737	208,639.00 225,494.73	20,044.36 29,030.74	7.67 0.18
598061901	GIVAUDAN REG COMMON STOCK CHF10.0	37.000	Local 1,957.463784 Base 1,980.437027	72,426.16 73,276.17	4,303.000000 4,650.634964	159,211.00 172,073.49	86,784.84 98,797.32	5.86 0.13
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	293.000	Local 276.125734	80,904.84	371.200000	108,761.60	27,856.76	4.00

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		Base	279.366382	81,854.35	401.188868	117,548.34	35,693.99	0.09
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		2,429.000 Local	82.773508	201,056.85	84.320000	204,813.28	3,756.43	7.53
		Base	88.308370	214,501.03	91.132126	221,359.94	6,858.91	0.17
710889908	ABB LTD REG COMMON STOCK CHF.12							
		3,583.000 Local	19.252459	68,981.56	31.390000	112,470.37	43,488.81	4.14
		Base	19.372568	69,411.91	33.925966	121,556.74	52,144.83	0.09
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		932.000 Local	316.957951	295,404.81	348.550000	324,848.60	29,443.79	11.95
		Base	339.930333	316,815.07	376.708998	351,092.79	34,277.72	0.27
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000 Local	74.552157	97,812.43	62.860000	82,472.32	-15,340.11	3.03
		Base	75.427111	98,960.37	67.938395	89,135.17	-9,825.20	0.07
711075903	HOLCIM LTD COMMON STOCK CHF2.0							
		2,748.000 Local	53.930138	148,200.02	55.500000	152,514.00	4,313.98	5.61
		Base	54.514145	149,804.87	59.983788	164,835.45	15,030.58	0.13
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		2,491.000 Local	98.000100	244,118.25	115.220000	287,013.02	42,894.77	10.56
		Base	102.457856	255,222.52	124.528506	310,200.51	54,977.99	0.24
714789906	TEMENOS AG REG COMMON STOCK CHF5.0							
		563.000 Local	139.162416	78,348.44	148.600000	83,661.80	5,313.36	3.08
		Base	140.081456	78,865.86	160.605242	90,420.75	11,554.89	0.07
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000 Local	406.068115	99,080.62	317.400000	77,445.60	-21,635.02	2.85
		Base	410.833770	100,243.44	343.042421	83,702.35	-16,541.09	0.07
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0							
		112.000 Local	522.680625	58,540.23	655.800000	73,449.60	14,909.37	2.70
		Base	572.864554	64,160.83	708.781410	79,383.52	15,222.69	0.06
763561909	EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01							
		183.000 Local	808.240273	147,907.97	909.000000	166,347.00	18,439.03	6.12

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		Base	868.748634	158,981.00	982.437179	179,786.00	20,805.00	0.14
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		851.000 Local	89.129506	75,849.21	83.480000	71,041.48	-4,807.73	2.61
		Base	90.175546	76,739.39	90.224264	76,780.85	41.46	0.06
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0							
		1,568.000 Local	83.923170	131,591.53	111.950000	175,537.60	43,946.07	6.46
		Base	84.670402	132,763.19	120.994326	189,719.10	56,955.91	0.15
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		639.000 Local	106.835790	68,268.07	302.500000	193,297.50	125,029.43	7.11
		Base	108.089640	69,069.28	326.938665	208,913.81	139,844.53	0.16
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25							
		961.000 Local	58.965369	56,665.72	112.100000	107,728.10	51,062.38	3.96
		Base	62.147315	59,723.57	121.156444	116,431.34	56,707.77	0.09
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		186.000 Local	475.883871	88,514.40	694.000000	129,084.00	40,569.60	4.75
		Base	491.622097	91,441.71	750.067549	139,512.56	48,070.85	0.11
SWISS FRANC Total								
		19,527.000 Local		2,202,265.75		2,718,335.87	516,070.12	99.99
		Base		2,288,298.55		2,937,947.44	649,648.89	2.29
THAILAND BAHT							Exchange Rate:	32.050000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		36,800.000 Local	65.264419	2,401,730.61	62.000000	2,281,600.00	-120,130.61	11.70
		Base	2.014662	74,139.57	1.934477	71,188.77	-2,950.80	0.06
ACI0SCZL4	AIRPORTS OF THAILAND PCL COMMON STOCK THB1.0 L							
		102,100.000 Local	64.062836	6,540,815.60	62.000000	6,330,200.00	-210,615.60	32.47
		Base	2.016298	205,864.05	1.934477	197,510.14	-8,353.91	0.15
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A							
		39,600.000 Local	82.817938	3,279,590.34	60.000000	2,376,000.00	-903,590.34	12.19
		Base	2.651659	105,005.69	1.872075	74,134.17	-30,871.52	0.06

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B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L							
		36,600.000	Local 75.311780	2,756,411.16	52.500000	1,921,500.00	-834,911.16	9.86
			Base 2.411327	88,254.58	1.638066	59,953.20	-28,301.38	0.05
BD0BDH906	PTT PCL COMMON STOCK THB1.0 L							
		52,200.000	Local 40.032840	2,089,714.25	39.250000	2,048,850.00	-40,864.25	10.51
			Base 1.259984	65,771.16	1.224649	63,926.68	-1,844.48	0.05
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							
		39,100.000	Local 38.931937	1,522,238.73	39.250000	1,534,675.00	12,436.27	7.87
			Base 1.122767	43,900.18	1.224649	47,883.78	3,983.60	0.04
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		123,900.000	Local 19.215763	2,380,833.06	23.000000	2,849,700.00	468,866.94	14.62
			Base 0.566519	70,191.73	0.717629	88,914.20	18,722.47	0.07
THAILAND BAHT Total		430,300.000	Local	20,971,333.75		19,342,525.00	-1,628,808.75	99.23
			Base	653,126.96		603,510.94	-49,616.02	0.47
TURKISH LIRA							Exchange Rate:	8.706750
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000	Local 87.897262	192,319.21	94.750000	207,313.00	14,993.79	99.09
			Base 24.712802	54,071.61	10.882361	23,810.61	-30,261.00	0.02
TURKISH LIRA Total		2,188.000	Local	192,319.21		207,313.00	14,993.79	99.09
			Base	54,071.61		23,810.61	-30,261.00	0.02
UAE DIRHAM							Exchange Rate:	3.673150
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		13,822.000	Local 17.714160	244,845.12	22.000000	304,084.00	59,238.88	39.14
			Base 4.822804	66,660.80	5.989410	82,785.62	16,124.82	0.06
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		59,423.000	Local 8.676936	515,609.57	4.160000	247,199.68	-268,409.89	31.82

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		Base	2.362357	140,378.32	1.132543	67,299.10	-73,079.22	0.05
B0LX3Y907	ALDAR PROPERTIES PJSC COMMON STOCK AED1.0							
		52,371.000 Local	3.235959	169,470.43	3.820000	200,057.22	30,586.79	25.75
		Base	0.880977	46,137.63	1.039979	54,464.76	8,327.13	0.04
UAE DIRHAM Total								
		125,616.000 Local		929,925.12		751,340.90	-178,584.22	96.71
		Base		253,176.75		204,549.48	-48,627.27	0.16
US DOLLAR							Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1							
		800.000 Local	52.450000	41,960.00	53.660000	42,928.00	968.00	0.08
		Base	52.450000	41,960.00	53.660000	42,928.00	968.00	0.03
00130H105	AES CORP COMMON STOCK USD.01							
		2,500.000 Local	16.849512	42,123.78	26.070000	65,175.00	23,051.22	0.12
		Base	16.849512	42,123.78	26.070000	65,175.00	23,051.22	0.05
00206R102	AT+T INC COMMON STOCK USD1.0							
		5,298.000 Local	37.631270	199,370.47	28.780000	152,476.44	-46,894.03	0.28
		Base	37.631270	199,370.47	28.780000	152,476.44	-46,894.03	0.12
002824100	ABBOTT LABORATORIES COMMON STOCK							
		2,800.000 Local	65.808418	184,263.57	115.930000	324,604.00	140,340.43	0.59
		Base	65.808418	184,263.57	115.930000	324,604.00	140,340.43	0.25
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		2,346.000 Local	86.786552	203,601.25	112.640000	264,253.44	60,652.19	0.48
		Base	86.786552	203,601.25	112.640000	264,253.44	60,652.19	0.21
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		500.000 Local	76.620000	38,310.00	95.440000	47,720.00	9,410.00	0.09
		Base	76.620000	38,310.00	95.440000	47,720.00	9,410.00	0.04
00724F101	ADOBE INC COMMON STOCK USD.0001							
		400.000 Local	135.075000	54,030.00	585.640000	234,256.00	180,226.00	0.43
		Base	135.075000	54,030.00	585.640000	234,256.00	180,226.00	0.18

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007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
	800.000	Local		52.550000	42,040.00	93.930000	75,144.00	33,104.00	0.14
		Base		52.550000	42,040.00	93.930000	75,144.00	33,104.00	0.06
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
	700.000	Local		206.880000	144,816.00	287.680000	201,376.00	56,560.00	0.37
		Base		206.880000	144,816.00	287.680000	201,376.00	56,560.00	0.16
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
	500.000	Local		159.940000	79,970.00	168.460000	84,230.00	4,260.00	0.15
		Base		159.940000	79,970.00	168.460000	84,230.00	4,260.00	0.07
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
	400.000	Local		160.236875	64,094.75	181.940000	72,776.00	8,681.25	0.13
		Base		160.236875	64,094.75	181.940000	72,776.00	8,681.25	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
	300.000	Local		111.630000	33,489.00	183.710000	55,113.00	21,624.00	0.10
		Base		111.630000	33,489.00	183.710000	55,113.00	21,624.00	0.04
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
	4,900.000	Local		191.356978	937,649.19	226.780000	1,111,222.00	173,572.81	2.02
		Base		191.356978	937,649.19	226.780000	1,111,222.00	173,572.81	0.87
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
	100.000	Local		255.450000	25,545.00	611.000000	61,100.00	35,555.00	0.11
		Base		255.450000	25,545.00	611.000000	61,100.00	35,555.00	0.05
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
	1,400.000	Local		49.224321	68,914.05	55.760000	78,064.00	9,149.95	0.14
		Base		49.224321	68,914.05	55.760000	78,064.00	9,149.95	0.06
020002101	ALLSTATE CORP COMMON STOCK USD.01								
	400.000	Local		125.070000	50,028.00	130.440000	52,176.00	2,148.00	0.09
		Base		125.070000	50,028.00	130.440000	52,176.00	2,148.00	0.04
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	300.000	Local		1,618.360833	485,508.25	2,506.320000	751,896.00	266,387.75	1.37
		Base		1,618.360833	485,508.25	2,506.320000	751,896.00	266,387.75	0.59

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02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		300.000	Local 1,605.747500	481,724.25	2,441.790000	732,537.00	250,812.75	1.33
			Base 1,605.747500	481,724.25	2,441.790000	732,537.00	250,812.75	0.57
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		6,100.000	Local 55.395856	337,914.72	47.680000	290,848.00	-47,066.72	0.53
			Base 55.395856	337,914.72	47.680000	290,848.00	-47,066.72	0.23
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		300.000	Local 1,783.248333	534,974.50	3,440.160000	1,032,048.00	497,073.50	1.88
			Base 1,783.248333	534,974.50	3,440.160000	1,032,048.00	497,073.50	0.80
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		1,400.000	Local 78.751871	110,252.62	80.040000	112,056.00	1,803.38	0.20
			Base 78.751871	110,252.62	80.040000	112,056.00	1,803.38	0.09
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,700.000	Local 75.693924	128,679.67	84.590000	143,803.00	15,123.33	0.26
			Base 75.693924	128,679.67	84.590000	143,803.00	15,123.33	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		900.000	Local 78.831300	70,948.17	165.230000	148,707.00	77,758.83	0.27
			Base 78.831300	70,948.17	165.230000	148,707.00	77,758.83	0.12
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		1,700.000	Local 47.270000	80,359.00	47.600000	80,920.00	561.00	0.15
			Base 47.270000	80,359.00	47.600000	80,920.00	561.00	0.06
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,700.000	Local 186.047476	316,280.71	270.140000	459,238.00	142,957.29	0.84
			Base 186.047476	316,280.71	270.140000	459,238.00	142,957.29	0.36
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		500.000	Local 124.410000	62,205.00	154.130000	77,065.00	14,860.00	0.14
			Base 124.410000	62,205.00	154.130000	77,065.00	14,860.00	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		300.000	Local 128.828800	38,648.64	248.880000	74,664.00	36,015.36	0.14
			Base 128.828800	38,648.64	248.880000	74,664.00	36,015.36	0.06

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031162100	AMGEN INC COMMON STOCK USD.0001							
		900.000	Local 198.370333	178,533.30	243.750000	219,375.00	40,841.70	0.40
			Base 198.370333	178,533.30	243.750000	219,375.00	40,841.70	0.17
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		300.000	Local 119.830000	35,949.00	172.160000	51,648.00	15,699.00	0.09
			Base 119.830000	35,949.00	172.160000	51,648.00	15,699.00	0.04
036752103	ANTHEM INC COMMON STOCK USD.01							
		300.000	Local 206.172000	61,851.60	381.800000	114,540.00	52,688.40	0.21
			Base 206.172000	61,851.60	381.800000	114,540.00	52,688.40	0.09
037833100	APPLE INC COMMON STOCK USD.00001							
		12,400.000	Local 65.804781	815,979.29	136.960000	1,698,304.00	882,324.71	3.09
			Base 65.804781	815,979.29	136.960000	1,698,304.00	882,324.71	1.32
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		600.000	Local 41.554800	24,932.88	142.400000	85,440.00	60,507.12	0.16
			Base 41.554800	24,932.88	142.400000	85,440.00	60,507.12	0.07
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000	Local 41.996700	54,595.71	60.600000	78,780.00	24,184.29	0.14
			Base 41.996700	54,595.71	60.600000	78,780.00	24,184.29	0.06
049560105	ATMOS ENERGY CORP COMMON STOCK							
		500.000	Local 104.684620	52,342.31	96.110000	48,055.00	-4,287.31	0.09
			Base 104.684620	52,342.31	96.110000	48,055.00	-4,287.31	0.04
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		500.000	Local 98.701700	49,350.85	198.620000	99,310.00	49,959.15	0.18
			Base 98.701700	49,350.85	198.620000	99,310.00	49,959.15	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		600.000	Local 171.446017	102,867.61	208.690000	125,214.00	22,346.39	0.23
			Base 171.446017	102,867.61	208.690000	125,214.00	22,346.39	0.10
05352A100	AVANTOR INC COMMON STOCK USD.01							
		1,400.000	Local 28.290000	39,606.00	35.510000	49,714.00	10,108.00	0.09
			Base 28.290000	39,606.00	35.510000	49,714.00	10,108.00	0.04

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056752108	BAIDU INC SPON ADR ADR USD.00005							
		1,000.000	Local 156.491780	156,491.78	203.900000	203,900.00	47,408.22	0.37
			Base 156.491780	156,491.78	203.900000	203,900.00	47,408.22	0.16
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		3,500.000	Local 22.960000	80,360.00	22.870000	80,045.00	-315.00	0.15
			Base 22.960000	80,360.00	22.870000	80,045.00	-315.00	0.06
058498106	BALL CORP COMMON STOCK							
		800.000	Local 40.169600	32,135.68	81.020000	64,816.00	32,680.32	0.12
			Base 40.169600	32,135.68	81.020000	64,816.00	32,680.32	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		10,100.000	Local 33.281822	336,146.40	41.230000	416,423.00	80,276.60	0.76
			Base 33.281822	336,146.40	41.230000	416,423.00	80,276.60	0.32
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		1,200.000	Local 37.100000	44,520.00	51.230000	61,476.00	16,956.00	0.11
			Base 37.100000	44,520.00	51.230000	61,476.00	16,956.00	0.05
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		800.000	Local 55.691900	44,553.52	80.500000	64,400.00	19,846.48	0.12
			Base 55.691900	44,553.52	80.500000	64,400.00	19,846.48	0.05
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		600.000	Local 219.817000	131,890.20	243.190000	145,914.00	14,023.80	0.27
			Base 219.817000	131,890.20	243.190000	145,914.00	14,023.80	0.11
07725L102	BEIGENE LTD ADR ADR USD.0001							
		500.000	Local 275.373860	137,686.93	343.190000	171,595.00	33,908.07	0.31
			Base 275.373860	137,686.93	343.190000	171,595.00	33,908.07	0.13
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		2,000.000	Local 220.175950	440,351.90	277.920000	555,840.00	115,488.10	1.01
			Base 220.175950	440,351.90	277.920000	555,840.00	115,488.10	0.43
090040106	BILIBILI INC SPONSORED ADR ADR USD.0001							
		468.000	Local 110.470000	51,699.96	121.840000	57,021.12	5,321.16	0.10
			Base 110.470000	51,699.96	121.840000	57,021.12	5,321.16	0.04

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09062X103	BIOGEN INC COMMON STOCK USD.0005							
		200.000	Local 270.438200	54,087.64	346.270000	69,254.00	15,166.36	0.13
			Base 270.438200	54,087.64	346.270000	69,254.00	15,166.36	0.05
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		400.000	Local 666.515825	266,606.33	874.970000	349,988.00	83,381.67	0.64
			Base 666.515825	266,606.33	874.970000	349,988.00	83,381.67	0.27
09260D107	BLACKSTONE GROUP INC/THE COMMON STOCK USD.00001							
		1,400.000	Local 54.980000	76,972.00	97.140000	135,996.00	59,024.00	0.25
			Base 54.980000	76,972.00	97.140000	135,996.00	59,024.00	0.11
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		1,500.000	Local 236.978000	355,467.00	239.560000	359,340.00	3,873.00	0.65
			Base 236.978000	355,467.00	239.560000	359,340.00	3,873.00	0.28
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		100.000	Local 2,253.900000	225,390.00	2,188.090000	218,809.00	-6,581.00	0.40
			Base 2,253.900000	225,390.00	2,188.090000	218,809.00	-6,581.00	0.17
101121101	BOSTON PROPERTIES INC REIT USD.01							
		600.000	Local 103.345117	62,007.07	114.590000	68,754.00	6,746.93	0.13
			Base 103.345117	62,007.07	114.590000	68,754.00	6,746.93	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		1,900.000	Local 26.437400	50,231.06	42.760000	81,244.00	31,012.94	0.15
			Base 26.437400	50,231.06	42.760000	81,244.00	31,012.94	0.06
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		3,400.000	Local 62.186574	211,434.35	66.820000	227,188.00	15,753.65	0.41
			Base 62.186574	211,434.35	66.820000	227,188.00	15,753.65	0.18
11135F101	BROADCOM INC COMMON STOCK							
		600.000	Local 388.931100	233,358.66	476.840000	286,104.00	52,745.34	0.52
			Base 388.931100	233,358.66	476.840000	286,104.00	52,745.34	0.22
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,800.000	Local 52.605589	94,690.06	85.730000	154,314.00	59,623.94	0.28
			Base 52.605589	94,690.06	85.730000	154,314.00	59,623.94	0.12

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125523100	CIGNA CORP COMMON STOCK USD.01								
	589.000	Local		189.809389	111,797.73	237.070000	139,634.23	27,836.50	0.25
		Base		189.809389	111,797.73	237.070000	139,634.23	27,836.50	0.11
12572Q105	CME GROUP INC COMMON STOCK USD.01								
	500.000	Local		118.230400	59,115.20	212.680000	106,340.00	47,224.80	0.19
		Base		118.230400	59,115.20	212.680000	106,340.00	47,224.80	0.08
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
	1,300.000	Local		58.130915	75,570.19	59.080000	76,804.00	1,233.81	0.14
		Base		58.130915	75,570.19	59.080000	76,804.00	1,233.81	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
	2,100.000	Local		31.788095	66,755.00	32.080000	67,368.00	613.00	0.12
		Base		31.788095	66,755.00	32.080000	67,368.00	613.00	0.05
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	1,970.000	Local		76.772959	151,242.73	83.440000	164,376.80	13,134.07	0.30
		Base		76.772959	151,242.73	83.440000	164,376.80	13,134.07	0.13
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
	400.000	Local		106.486175	42,594.47	132.670000	53,068.00	10,473.53	0.10
		Base		106.486175	42,594.47	132.670000	53,068.00	10,473.53	0.04
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
	700.000	Local		88.398257	61,878.78	154.690000	108,283.00	46,404.22	0.20
		Base		88.398257	61,878.78	154.690000	108,283.00	46,404.22	0.08
148806102	CATALENT INC COMMON STOCK USD.01								
	500.000	Local		72.410000	36,205.00	108.120000	54,060.00	17,855.00	0.10
		Base		72.410000	36,205.00	108.120000	54,060.00	17,855.00	0.04
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
	500.000	Local		120.697120	60,348.56	217.630000	108,815.00	48,466.44	0.20
		Base		120.697120	60,348.56	217.630000	108,815.00	48,466.44	0.08
150870103	CELANESE CORP COMMON STOCK USD.0001								
	500.000	Local		84.938200	42,469.10	151.600000	75,800.00	33,330.90	0.14
		Base		84.938200	42,469.10	151.600000	75,800.00	33,330.90	0.06

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15135B101	CENTENE CORP COMMON STOCK USD.001							
		800.000	Local 61.410000	49,128.00	72.930000	58,344.00	9,216.00	0.11
			Base 61.410000	49,128.00	72.930000	58,344.00	9,216.00	0.05
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		2,000.000	Local 19.580000	39,160.00	24.520000	49,040.00	9,880.00	0.09
			Base 19.580000	39,160.00	24.520000	49,040.00	9,880.00	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		100.000	Local 343.477800	34,347.78	721.450000	72,145.00	37,797.22	0.13
			Base 343.477800	34,347.78	721.450000	72,145.00	37,797.22	0.06
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.003							
		500.000	Local 83.520000	41,760.00	86.740000	43,370.00	1,610.00	0.08
			Base 83.520000	41,760.00	86.740000	43,370.00	1,610.00	0.03
166764100	CHEVRON CORP COMMON STOCK USD.75							
		4,900.000	Local 104.158333	510,375.83	104.740000	513,226.00	2,850.17	0.93
			Base 104.158333	510,375.83	104.740000	513,226.00	2,850.17	0.40
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		800.000	Local 48.430000	38,744.00	85.220000	68,176.00	29,432.00	0.12
			Base 48.430000	38,744.00	85.220000	68,176.00	29,432.00	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		4,400.000	Local 44.359455	195,181.60	53.000000	233,200.00	38,018.40	0.42
			Base 44.359455	195,181.60	53.000000	233,200.00	38,018.40	0.18
172967424	CITIGROUP INC COMMON STOCK USD.01							
		2,100.000	Local 64.410067	135,261.14	70.750000	148,575.00	13,313.86	0.27
			Base 64.410067	135,261.14	70.750000	148,575.00	13,313.86	0.12
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		300.000	Local 145.330000	43,599.00	179.910000	53,973.00	10,374.00	0.10
			Base 145.330000	43,599.00	179.910000	53,973.00	10,374.00	0.04
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		7,600.000	Local 48.157989	366,000.72	54.110000	411,236.00	45,235.28	0.75
			Base 48.157989	366,000.72	54.110000	411,236.00	45,235.28	0.32

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194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,500.000	Local 73.197627	109,796.44	81.350000	122,025.00	12,228.56	0.22
			Base 73.197627	109,796.44	81.350000	122,025.00	12,228.56	0.10
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		4,300.000	Local 44.448914	191,130.33	57.020000	245,186.00	54,055.67	0.45
			Base 44.448914	191,130.33	57.020000	245,186.00	54,055.67	0.19
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		4,900.000	Local 54.627731	267,675.88	60.900000	298,410.00	30,734.12	0.54
			Base 54.627731	267,675.88	60.900000	298,410.00	30,734.12	0.23
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,200.000	Local 74.483792	89,380.55	71.720000	86,064.00	-3,316.55	0.16
			Base 74.483792	89,380.55	71.720000	86,064.00	-3,316.55	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		400.000	Local 183.046425	73,218.57	233.890000	93,556.00	20,337.43	0.17
			Base 183.046425	73,218.57	233.890000	93,556.00	20,337.43	0.07
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000	Local 28.144863	53,475.24	40.900000	77,710.00	24,234.76	0.14
			Base 28.144863	53,475.24	40.900000	77,710.00	24,234.76	0.06
22052L104	CORTEVA INC COMMON STOCK USD.01							
		2,700.000	Local 43.160000	116,532.00	44.350000	119,745.00	3,213.00	0.22
			Base 43.160000	116,532.00	44.350000	119,745.00	3,213.00	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,800.000	Local 262.079368	733,822.23	395.670000	1,107,876.00	374,053.77	2.02
			Base 262.079368	733,822.23	395.670000	1,107,876.00	374,053.77	0.86
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,400.000	Local 117.522936	164,532.11	195.100000	273,140.00	108,607.89	0.50
			Base 117.522936	164,532.11	195.100000	273,140.00	108,607.89	0.21
231021106	CUMMINS INC COMMON STOCK USD2.5							
		300.000	Local 158.768300	47,630.49	243.810000	73,143.00	25,512.51	0.13
			Base 158.768300	47,630.49	243.810000	73,143.00	25,512.51	0.06

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233331107	DTE ENERGY COMPANY COMMON STOCK							
		700.000	Local 109.655229	76,758.66	129.600000	90,720.00	13,961.34	0.17
			Base 109.655229	76,758.66	129.600000	90,720.00	13,961.34	0.07
235851102	DANAHER CORP COMMON STOCK USD.01							
		1,100.000	Local 133.267855	146,594.64	268.360000	295,196.00	148,601.36	0.54
			Base 133.267855	146,594.64	268.360000	295,196.00	148,601.36	0.23
244199105	DEERE + CO COMMON STOCK USD1.0							
		300.000	Local 332.980000	99,894.00	352.710000	105,813.00	5,919.00	0.19
			Base 332.980000	99,894.00	352.710000	105,813.00	5,919.00	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		3,000.000	Local 27.210000	81,630.00	29.190000	87,570.00	5,940.00	0.16
			Base 27.210000	81,630.00	29.190000	87,570.00	5,940.00	0.07
252131107	DEXCOM INC COMMON STOCK USD.001							
		400.000	Local 418.012500	167,205.00	427.000000	170,800.00	3,595.00	0.31
			Base 418.012500	167,205.00	427.000000	170,800.00	3,595.00	0.13
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000	Local 117.668522	105,901.67	150.460000	135,414.00	29,512.33	0.25
			Base 117.668522	105,901.67	150.460000	135,414.00	29,512.33	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		1,362.000	Local 99.625859	135,690.42	175.770000	239,398.74	103,708.32	0.44
			Base 99.625859	135,690.42	175.770000	239,398.74	103,708.32	0.19
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		700.000	Local 61.321900	42,925.33	118.290000	82,803.00	39,877.67	0.15
			Base 61.321900	42,925.33	118.290000	82,803.00	39,877.67	0.06
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		200.000	Local 190.760000	38,152.00	216.390000	43,278.00	5,126.00	0.08
			Base 190.760000	38,152.00	216.390000	43,278.00	5,126.00	0.03
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,500.000	Local 77.270056	193,175.14	73.570000	183,925.00	-9,250.14	0.33
			Base 77.270056	193,175.14	73.570000	183,925.00	-9,250.14	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
260557103	DOW INC COMMON STOCK USD.01		1,696.000	Local	48.395295	82,078.42	63.280000	107,322.88	25,244.46	0.20
				Base	48.395295	82,078.42	63.280000	107,322.88	25,244.46	0.08
264411505	DUKE REALTY CORP REIT USD.01		1,400.000	Local	31.734943	44,428.92	47.350000	66,290.00	21,861.08	0.12
				Base	31.734943	44,428.92	47.350000	66,290.00	21,861.08	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001		2,300.000	Local	85.650761	196,996.75	98.720000	227,056.00	30,059.25	0.41
				Base	85.650761	196,996.75	98.720000	227,056.00	30,059.25	0.18
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01		1,496.000	Local	91.360802	136,675.76	77.410000	115,805.36	-20,870.40	0.21
				Base	91.360802	136,675.76	77.410000	115,805.36	-20,870.40	0.09
26875P101	EOG RESOURCES INC COMMON STOCK USD.01		1,300.000	Local	89.855400	116,812.02	83.440000	108,472.00	-8,340.02	0.20
				Base	89.855400	116,812.02	83.440000	108,472.00	-8,340.02	0.08
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01		900.000	Local	78.295400	70,465.86	116.750000	105,075.00	34,609.14	0.19
				Base	78.295400	70,465.86	116.750000	105,075.00	34,609.14	0.08
278642103	EBAY INC COMMON STOCK USD.001		700.000	Local	48.650000	34,055.00	70.210000	49,147.00	15,092.00	0.09
				Base	48.650000	34,055.00	70.210000	49,147.00	15,092.00	0.04
278865100	ECOLAB INC COMMON STOCK USD1.0		1,200.000	Local	173.978875	208,774.65	205.970000	247,164.00	38,389.35	0.45
				Base	173.978875	208,774.65	205.970000	247,164.00	38,389.35	0.19
281020107	EDISON INTERNATIONAL COMMON STOCK		1,300.000	Local	78.862900	102,521.77	57.820000	75,166.00	-27,355.77	0.14
				Base	78.862900	102,521.77	57.820000	75,166.00	-27,355.77	0.06
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		1,900.000	Local	90.613684	172,166.00	103.570000	196,783.00	24,617.00	0.36
				Base	90.613684	172,166.00	103.570000	196,783.00	24,617.00	0.15

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29364G103	ENTERGY CORP COMMON STOCK USD.01							
		700.000	Local 76.571500	53,600.05	99.700000	69,790.00	16,189.95	0.13
			Base 76.571500	53,600.05	99.700000	69,790.00	16,189.95	0.05
29444U700	EQUINIX INC REIT USD.001							
		300.000	Local 509.198100	152,759.43	802.600000	240,780.00	88,020.57	0.44
			Base 509.198100	152,759.43	802.600000	240,780.00	88,020.57	0.19
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
		1,000.000	Local 61.592850	61,592.85	74.310000	74,310.00	12,717.15	0.14
			Base 61.592850	61,592.85	74.310000	74,310.00	12,717.15	0.06
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,300.000	Local 59.813454	77,757.49	77.000000	100,100.00	22,342.51	0.18
			Base 59.813454	77,757.49	77.000000	100,100.00	22,342.51	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		200.000	Local 248.155000	49,631.00	300.010000	60,002.00	10,371.00	0.11
			Base 248.155000	49,631.00	300.010000	60,002.00	10,371.00	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		2,100.000	Local 72.134152	151,481.72	80.240000	168,504.00	17,022.28	0.31
			Base 72.134152	151,481.72	80.240000	168,504.00	17,022.28	0.13
30063P105	EXACT SCIENCES CORP COMMON STOCK USD.01							
		300.000	Local 124.680000	37,404.00	124.310000	37,293.00	-111.00	0.07
			Base 124.680000	37,404.00	124.310000	37,293.00	-111.00	0.03
30161N101	EXELON CORP COMMON STOCK							
		3,300.000	Local 42.721327	140,980.38	44.310000	146,223.00	5,242.62	0.27
			Base 42.721327	140,980.38	44.310000	146,223.00	5,242.62	0.11
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		400.000	Local 110.900000	44,360.00	163.820000	65,528.00	21,168.00	0.12
			Base 110.900000	44,360.00	163.820000	65,528.00	21,168.00	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		11,100.000	Local 63.811215	708,304.49	63.080000	700,188.00	-8,116.49	1.27
			Base 63.811215	708,304.49	63.080000	700,188.00	-8,116.49	0.55

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302491303	FMC CORP COMMON STOCK USD.1							
		500.000	Local 75.470060	37,735.03	108.200000	54,100.00	16,364.97	0.10
			Base 75.470060	37,735.03	108.200000	54,100.00	16,364.97	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		2,100.000	Local 219.390767	460,720.61	347.710000	730,191.00	269,470.39	1.33
			Base 219.390767	460,720.61	347.710000	730,191.00	269,470.39	0.57
31428X106	FEDEX CORP COMMON STOCK USD.1							
		300.000	Local 190.131500	57,039.45	298.330000	89,499.00	32,459.55	0.16
			Base 190.131500	57,039.45	298.330000	89,499.00	32,459.55	0.07
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		1,800.000	Local 37.290000	67,122.00	38.230000	68,814.00	1,692.00	0.13
			Base 37.290000	67,122.00	38.230000	68,814.00	1,692.00	0.05
337738108	FISERV INC COMMON STOCK USD.01							
		400.000	Local 96.640000	38,656.00	106.890000	42,756.00	4,100.00	0.08
			Base 96.640000	38,656.00	106.890000	42,756.00	4,100.00	0.03
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		2,500.000	Local 40.732064	101,830.16	37.210000	93,025.00	-8,805.16	0.17
			Base 40.732064	101,830.16	37.210000	93,025.00	-8,805.16	0.07
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		6,800.000	Local 14.690000	99,892.00	14.860000	101,048.00	1,156.00	0.18
			Base 14.690000	99,892.00	14.860000	101,048.00	1,156.00	0.08
35671D857	FREEMPORT MCMORAN INC COMMON STOCK USD.1							
		3,100.000	Local 10.570000	32,767.00	37.110000	115,041.00	82,274.00	0.21
			Base 10.570000	32,767.00	37.110000	115,041.00	82,274.00	0.09
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000	Local 29.160900	227,455.02	13.460000	104,988.00	-122,467.02	0.19
			Base 29.160900	227,455.02	13.460000	104,988.00	-122,467.02	0.08
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		2,200.000	Local 57.576755	126,668.86	60.930000	134,046.00	7,377.14	0.24
			Base 57.576755	126,668.86	60.930000	134,046.00	7,377.14	0.10

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37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		1,300.000	Local 25.010000	32,513.00	59.170000	76,921.00	44,408.00	0.14
			Base 25.010000	32,513.00	59.170000	76,921.00	44,408.00	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		2,300.000	Local 67.273948	154,730.08	68.860000	158,378.00	3,647.92	0.29
			Base 67.273948	154,730.08	68.860000	158,378.00	3,647.92	0.12
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		1,000.000	Local 312.187000	312,187.00	379.530000	379,530.00	67,343.00	0.69
			Base 312.187000	312,187.00	379.530000	379,530.00	67,343.00	0.30
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		700.000	Local 168.780000	118,146.00	206.740000	144,718.00	26,572.00	0.26
			Base 168.780000	118,146.00	206.740000	144,718.00	26,572.00	0.11
40434L105	HP INC COMMON STOCK USD.01							
		2,900.000	Local 18.764300	54,416.47	30.190000	87,551.00	33,134.53	0.16
			Base 18.764300	54,416.47	30.190000	87,551.00	33,134.53	0.07
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		3,500.000	Local 14.350000	50,225.00	23.120000	80,920.00	30,695.00	0.15
			Base 14.350000	50,225.00	23.120000	80,920.00	30,695.00	0.06
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		3,200.000	Local 29.930988	95,779.16	33.290000	106,528.00	10,748.84	0.19
			Base 29.930988	95,779.16	33.290000	106,528.00	10,748.84	0.08
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		600.000	Local 138.560000	83,136.00	174.180000	104,508.00	21,372.00	0.19
			Base 138.560000	83,136.00	174.180000	104,508.00	21,372.00	0.08
42809H107	HESS CORP COMMON STOCK USD1.0							
		1,000.000	Local 43.983320	43,983.32	87.320000	87,320.00	43,336.68	0.16
			Base 43.983320	43,983.32	87.320000	87,320.00	43,336.68	0.07
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		60,100.000	Local 3.287560	197,582.34	3.842735	230,948.37	33,366.03	0.42
			Base 3.287560	197,582.34	3.842735	230,948.37	33,366.03	0.18

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437076102	HOME DEPOT INC COMMON STOCK USD.05								
	1,100.000	Local		226.470236	249,117.26	318.890000	350,779.00	101,661.74	0.64
		Base		226.470236	249,117.26	318.890000	350,779.00	101,661.74	0.27
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	1,000.000	Local		190.186070	190,186.07	219.350000	219,350.00	29,163.93	0.40
		Base		190.186070	190,186.07	219.350000	219,350.00	29,163.93	0.17
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
	3,400.000	Local		18.068600	61,433.24	17.090000	58,106.00	-3,327.24	0.11
		Base		18.068600	61,433.24	17.090000	58,106.00	-3,327.24	0.05
444859102	HUMANA INC COMMON STOCK USD.166								
	400.000	Local		387.631875	155,052.75	442.720000	177,088.00	22,035.25	0.32
		Base		387.631875	155,052.75	442.720000	177,088.00	22,035.25	0.14
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
	12,200.000	Local		13.400000	163,480.00	14.270000	174,094.00	10,614.00	0.32
		Base		13.400000	163,480.00	14.270000	174,094.00	10,614.00	0.14
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
	200.000	Local		489.470000	97,894.00	631.550000	126,310.00	28,416.00	0.23
		Base		489.470000	97,894.00	631.550000	126,310.00	28,416.00	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
	500.000	Local		161.483800	80,741.90	223.560000	111,780.00	31,038.10	0.20
		Base		161.483800	80,741.90	223.560000	111,780.00	31,038.10	0.09
452327109	ILLUMINA INC COMMON STOCK USD.01								
	200.000	Local		320.900000	64,180.00	473.210000	94,642.00	30,462.00	0.17
		Base		320.900000	64,180.00	473.210000	94,642.00	30,462.00	0.07
456058908	LUKOIL PJSC COMMON STOCK RUB.025								
	3,057.000	Local		77.132581	235,794.30	92.642735	283,208.84	47,414.54	0.52
		Base		77.132581	235,794.30	92.642735	283,208.84	47,414.54	0.22
458140100	INTEL CORP COMMON STOCK USD.001								
	3,600.000	Local		44.868517	161,526.66	56.140000	202,104.00	40,577.34	0.37
		Base		44.868517	161,526.66	56.140000	202,104.00	40,577.34	0.16

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45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		800.000	Local 60.624400	48,499.52	118.700000	94,960.00	46,460.48	0.17
			Base 60.624400	48,499.52	118.700000	94,960.00	46,460.48	0.07
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		600.000	Local 158.695000	95,217.00	146.590000	87,954.00	-7,263.00	0.16
			Base 158.695000	95,217.00	146.590000	87,954.00	-7,263.00	0.07
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		900.000	Local 145.745233	131,170.71	149.400000	134,460.00	3,289.29	0.24
			Base 145.745233	131,170.71	149.400000	134,460.00	3,289.29	0.10
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		1,800.000	Local 53.164400	95,695.92	61.310000	110,358.00	14,662.08	0.20
			Base 53.164400	95,695.92	61.310000	110,358.00	14,662.08	0.09
461202103	INTUIT INC COMMON STOCK USD.01							
		400.000	Local 432.315000	172,926.00	490.170000	196,068.00	23,142.00	0.36
			Base 432.315000	172,926.00	490.170000	196,068.00	23,142.00	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		200.000	Local 281.949200	56,389.84	919.640000	183,928.00	127,538.16	0.33
			Base 281.949200	56,389.84	919.640000	183,928.00	127,538.16	0.14
46187W107	INVITATION HOMES INC REIT USD.01							
		2,600.000	Local 27.034615	70,290.00	37.290000	96,954.00	26,664.00	0.18
			Base 27.034615	70,290.00	37.290000	96,954.00	26,664.00	0.08
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		300.000	Local 136.040000	40,812.00	242.320000	72,696.00	31,884.00	0.13
			Base 136.040000	40,812.00	242.320000	72,696.00	31,884.00	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01							
		1,400.000	Local 31.740000	44,436.00	42.320000	59,248.00	14,812.00	0.11
			Base 31.740000	44,436.00	42.320000	59,248.00	14,812.00	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		3,400.000	Local 113.250368	385,051.25	155.540000	528,836.00	143,784.75	0.96
			Base 113.250368	385,051.25	155.540000	528,836.00	143,784.75	0.41

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47215P106	JD.COM INC ADR ADR USD.00002								
	2,500.000	Local		51.128312	127,820.78	79.810000	199,525.00	71,704.22	0.36
		Base		51.128312	127,820.78	79.810000	199,525.00	71,704.22	0.16
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	2,600.000	Local		134.938315	350,839.62	164.740000	428,324.00	77,484.38	0.78
		Base		134.938315	350,839.62	164.740000	428,324.00	77,484.38	0.33
482497104	KE HOLDINGS INC ADR ADR USD.00002								
	3,721.000	Local		52.879487	196,764.57	47.680000	177,417.28	-19,347.29	0.32
		Base		52.879487	196,764.57	47.680000	177,417.28	-19,347.29	0.14
48251W104	KKR + CO INC COMMON STOCK USD.01								
	700.000	Local		56.930000	39,851.00	59.240000	41,468.00	1,617.00	0.08
		Base		56.930000	39,851.00	59.240000	41,468.00	1,617.00	0.03
487836108	KELLOGG CO COMMON STOCK USD.25								
	800.000	Local		66.610000	53,288.00	64.330000	51,464.00	-1,824.00	0.09
		Base		66.610000	53,288.00	64.330000	51,464.00	-1,824.00	0.04
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
	800.000	Local		128.208950	102,567.16	133.780000	107,024.00	4,456.84	0.19
		Base		128.208950	102,567.16	133.780000	107,024.00	4,456.84	0.08
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
	4,800.000	Local		20.133100	96,638.88	18.230000	87,504.00	-9,134.88	0.16
		Base		20.133100	96,638.88	18.230000	87,504.00	-9,134.88	0.07
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
	1,600.000	Local		31.586188	50,537.90	40.780000	65,248.00	14,710.10	0.12
		Base		31.586188	50,537.90	40.780000	65,248.00	14,710.10	0.05
501044101	KROGER CO COMMON STOCK USD1.0								
	6,700.000	Local		31.720919	212,530.16	38.310000	256,677.00	44,146.84	0.47
		Base		31.720919	212,530.16	38.310000	256,677.00	44,146.84	0.20
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
	800.000	Local		206.782500	165,426.00	216.150000	172,920.00	7,494.00	0.31
		Base		206.782500	165,426.00	216.150000	172,920.00	7,494.00	0.13

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512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		100.000	Local 308.180000	30,818.00	650.700000	65,070.00	34,252.00	0.12
			Base 308.180000	30,818.00	650.700000	65,070.00	34,252.00	0.05
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		600.000	Local 62.340000	37,404.00	80.660000	48,396.00	10,992.00	0.09
			Base 62.340000	37,404.00	80.660000	48,396.00	10,992.00	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		500.000	Local 158.210000	79,105.00	318.080000	159,040.00	79,935.00	0.29
			Base 158.210000	79,105.00	318.080000	159,040.00	79,935.00	0.12
532457108	ELI LILLY + CO COMMON STOCK							
		1,200.000	Local 157.455450	188,946.54	229.520000	275,424.00	86,477.46	0.50
			Base 157.455450	188,946.54	229.520000	275,424.00	86,477.46	0.21
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		1,800.000	Local 60.170000	108,306.00	62.840000	113,112.00	4,806.00	0.21
			Base 60.170000	108,306.00	62.840000	113,112.00	4,806.00	0.09
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		300.000	Local 305.275000	91,582.50	378.350000	113,505.00	21,922.50	0.21
			Base 305.275000	91,582.50	378.350000	113,505.00	21,922.50	0.09
540424108	LOEWS CORP COMMON STOCK USD.01							
		900.000	Local 53.580000	48,222.00	54.650000	49,185.00	963.00	0.09
			Base 53.580000	48,222.00	54.650000	49,185.00	963.00	0.04
545220907	TATNEFT PJSC COMMON STOCK RUB1.0							
		8,140.000	Local 10.999237	89,533.79	7.265240	59,139.05	-30,394.74	0.11
			Base 10.999237	89,533.79	7.265240	59,139.05	-30,394.74	0.05
548661107	LOWE S COS INC COMMON STOCK USD.5							
		700.000	Local 85.340400	59,738.28	193.970000	135,779.00	76,040.72	0.25
			Base 85.340400	59,738.28	193.970000	135,779.00	76,040.72	0.11
55354G100	MSCI INC COMMON STOCK USD.01							
		300.000	Local 523.263333	156,979.00	533.080000	159,924.00	2,945.00	0.29
			Base 523.263333	156,979.00	533.080000	159,924.00	2,945.00	0.12

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56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01	1,201.000	63.203614	75,907.54	60.420000	72,564.42	-3,343.12	0.13
			63.203614	75,907.54	60.420000	72,564.42	-3,343.12	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0	800.000	125.530000	100,424.00	140.680000	112,544.00	12,120.00	0.20
			125.530000	100,424.00	140.680000	112,544.00	12,120.00	0.09
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	500.000	97.114000	48,557.00	136.520000	68,260.00	19,703.00	0.12
			97.114000	48,557.00	136.520000	68,260.00	19,703.00	0.05
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	400.000	339.040000	135,616.00	351.810000	140,724.00	5,108.00	0.26
			339.040000	135,616.00	351.810000	140,724.00	5,108.00	0.11
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	500.000	117.237500	58,618.75	365.090000	182,545.00	123,926.25	0.33
			117.237500	58,618.75	365.090000	182,545.00	123,926.25	0.14
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK	1,100.000	82.091818	90,301.00	88.320000	97,152.00	6,851.00	0.18
			82.091818	90,301.00	88.320000	97,152.00	6,851.00	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01	600.000	182.574167	109,544.50	230.990000	138,594.00	29,049.50	0.25
			182.574167	109,544.50	230.990000	138,594.00	29,049.50	0.11
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001	2,500.000	20.680000	51,700.00	20.100000	50,250.00	-1,450.00	0.09
			20.680000	51,700.00	20.100000	50,250.00	-1,450.00	0.04
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	3,500.000	67.195906	235,185.67	77.770000	272,195.00	37,009.33	0.50
			67.195906	235,185.67	77.770000	272,195.00	37,009.33	0.21
59156R108	METLIFE INC COMMON STOCK USD.01	1,300.000	58.700000	76,310.00	59.850000	77,805.00	1,495.00	0.14
			58.700000	76,310.00	59.850000	77,805.00	1,495.00	0.06

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594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		4,000.000	Local 135.899508	543,598.03	270.900000	1,083,600.00	540,001.97	1.97
			Base 135.899508	543,598.03	270.900000	1,083,600.00	540,001.97	0.85
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		400.000	Local 99.980000	39,992.00	149.740000	59,896.00	19,904.00	0.11
			Base 99.980000	39,992.00	149.740000	59,896.00	19,904.00	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,200.000	Local 42.270000	50,724.00	84.980000	101,976.00	51,252.00	0.19
			Base 42.270000	50,724.00	84.980000	101,976.00	51,252.00	0.08
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		400.000	Local 117.670000	47,068.00	168.420000	67,368.00	20,300.00	0.12
			Base 117.670000	47,068.00	168.420000	67,368.00	20,300.00	0.05
60770K107	MODERNA INC COMMON STOCK USD.0001							
		700.000	Local 190.710000	133,497.00	234.980000	164,486.00	30,989.00	0.30
			Base 190.710000	133,497.00	234.980000	164,486.00	30,989.00	0.13
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		3,200.000	Local 49.310344	157,793.10	62.440000	199,808.00	42,014.90	0.36
			Base 49.310344	157,793.10	62.440000	199,808.00	42,014.90	0.16
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		1,300.000	Local 64.550000	83,915.00	91.350000	118,755.00	34,840.00	0.22
			Base 64.550000	83,915.00	91.350000	118,755.00	34,840.00	0.09
615369105	MOODY S CORP COMMON STOCK USD.01							
		300.000	Local 118.807500	35,642.25	362.370000	108,711.00	73,068.75	0.20
			Base 118.807500	35,642.25	362.370000	108,711.00	73,068.75	0.08
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		3,600.000	Local 69.054542	248,596.35	91.690000	330,084.00	81,487.65	0.60
			Base 69.054542	248,596.35	91.690000	330,084.00	81,487.65	0.26
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		300.000	Local 138.130000	41,439.00	216.850000	65,055.00	23,616.00	0.12
			Base 138.130000	41,439.00	216.850000	65,055.00	23,616.00	0.05

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62914V106	NIO INC ADR ADR USD.00025	3,200.000	Local 45.048750	144,156.00	53.200000	170,240.00	26,084.00	0.31
			Base 45.048750	144,156.00	53.200000	170,240.00	26,084.00	0.13
64110L106	NETFLIX INC COMMON STOCK USD.001	500.000	Local 305.125420	152,562.71	528.210000	264,105.00	111,542.29	0.48
			Base 305.125420	152,562.71	528.210000	264,105.00	111,542.29	0.21
64110W102	NETEASE INC ADR ADR USD.0001	2,700.000	Local 98.855926	266,911.00	115.250000	311,175.00	44,264.00	0.57
			Base 98.855926	266,911.00	115.250000	311,175.00	44,264.00	0.24
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1	12,900.000	Local 7.716474	99,542.51	4.760000	61,404.00	-38,138.51	0.11
			Base 7.716474	99,542.51	4.760000	61,404.00	-38,138.51	0.05
651639106	NEWMONT CORP COMMON STOCK USD1.6	4,400.000	Local 55.253880	243,117.07	63.380000	278,872.00	35,754.93	0.51
			Base 55.253880	243,117.07	63.380000	278,872.00	35,754.93	0.22
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01	6,900.000	Local 51.423936	354,825.16	73.280000	505,632.00	150,806.84	0.92
			Base 51.423936	354,825.16	73.280000	505,632.00	150,806.84	0.39
654106103	NIKE INC CL B COMMON STOCK	900.000	Local 54.341100	48,906.99	154.490000	139,041.00	90,134.01	0.25
			Base 54.341100	48,906.99	154.490000	139,041.00	90,134.01	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667	500.000	Local 110.660000	55,330.00	115.620000	57,810.00	2,480.00	0.11
			Base 110.660000	55,330.00	115.620000	57,810.00	2,480.00	0.05
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	200.000	Local 245.477500	49,095.50	363.430000	72,686.00	23,590.50	0.13
			Base 245.477500	49,095.50	363.430000	72,686.00	23,590.50	0.06
670346105	NUCOR CORP COMMON STOCK USD.4	900.000	Local 47.177878	42,460.09	95.930000	86,337.00	43,876.91	0.16
			Base 47.177878	42,460.09	95.930000	86,337.00	43,876.91	0.07

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67066G104	NVIDIA CORP COMMON STOCK USD.001							
		600.000	Local 477.045333	286,227.20	800.100000	480,060.00	193,832.80	0.87
			Base 477.045333	286,227.20	800.100000	480,060.00	193,832.80	0.37
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		100.000	Local 248.430000	24,843.00	566.210000	56,621.00	31,778.00	0.10
			Base 248.430000	24,843.00	566.210000	56,621.00	31,778.00	0.04
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		2,500.000	Local 10.210000	25,525.00	31.270000	78,175.00	52,650.00	0.14
			Base 10.210000	25,525.00	31.270000	78,175.00	52,650.00	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		700.000	Local 83.176300	58,223.41	79.990000	55,993.00	-2,230.41	0.10
			Base 83.176300	58,223.41	79.990000	55,993.00	-2,230.41	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
		1,500.000	Local 26.590000	39,885.00	55.640000	83,460.00	43,575.00	0.15
			Base 26.590000	39,885.00	55.640000	83,460.00	43,575.00	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01							
		1,000.000	Local 45.426100	45,426.10	77.840000	77,840.00	32,413.90	0.14
			Base 45.426100	45,426.10	77.840000	77,840.00	32,413.90	0.06
69331C108	P G + E CORP COMMON STOCK							
		10,500.000	Local 9.641429	101,235.00	10.170000	106,785.00	5,550.00	0.19
			Base 9.641429	101,235.00	10.170000	106,785.00	5,550.00	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		700.000	Local 130.605686	91,423.98	190.760000	133,532.00	42,108.02	0.24
			Base 130.605686	91,423.98	190.760000	133,532.00	42,108.02	0.10
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		500.000	Local 109.580900	54,790.45	169.770000	84,885.00	30,094.55	0.15
			Base 109.580900	54,790.45	169.770000	84,885.00	30,094.55	0.07
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000	Local 38.120800	99,114.08	27.970000	72,722.00	-26,392.08	0.13
			Base 38.120800	99,114.08	27.970000	72,722.00	-26,392.08	0.06

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693718108	PACCAR INC COMMON STOCK USD1.0								
	1,100.000	Local		67.054300	73,759.73	89.250000	98,175.00	24,415.27	0.18
		Base		67.054300	73,759.73	89.250000	98,175.00	24,415.27	0.08
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
	200.000	Local		284.900000	56,980.00	307.110000	61,422.00	4,442.00	0.11
		Base		284.900000	56,980.00	307.110000	61,422.00	4,442.00	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	1,000.000	Local		170.924000	170,924.00	291.480000	291,480.00	120,556.00	0.53
		Base		170.924000	170,924.00	291.480000	291,480.00	120,556.00	0.23
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0								
	236.000	Local		296.563220	69,988.92	338.615840	79,913.34	9,924.42	0.15
		Base		296.563220	69,988.92	338.615840	79,913.34	9,924.42	0.06
713448108	PEPSICO INC COMMON STOCK USD.017								
	2,700.000	Local		119.407141	322,399.28	148.170000	400,059.00	77,659.72	0.73
		Base		119.407141	322,399.28	148.170000	400,059.00	77,659.72	0.31
717081103	PFIZER INC COMMON STOCK USD.05								
	7,100.000	Local		33.684028	239,156.60	39.160000	278,036.00	38,879.40	0.51
		Base		33.684028	239,156.60	39.160000	278,036.00	38,879.40	0.22
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
	3,300.000	Local		87.855576	289,923.40	99.110000	327,063.00	37,139.60	0.60
		Base		87.855576	289,923.40	99.110000	327,063.00	37,139.60	0.26
718546104	PHILLIPS 66 COMMON STOCK								
	1,100.000	Local		76.424136	84,066.55	85.820000	94,402.00	10,335.45	0.17
		Base		76.424136	84,066.55	85.820000	94,402.00	10,335.45	0.07
722304102	PINDUODUO INC ADR ADR USD.00002								
	1,100.000	Local		113.520000	124,872.00	127.020000	139,722.00	14,850.00	0.25
		Base		113.520000	124,872.00	127.020000	139,722.00	14,850.00	0.11
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	400.000	Local		165.576700	66,230.68	162.520000	65,008.00	-1,222.68	0.12
		Base		165.576700	66,230.68	162.520000	65,008.00	-1,222.68	0.05

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74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		500.000	Local 104.212080	52,106.04	197.970000	98,985.00	46,878.96	0.18
			Base 104.212080	52,106.04	197.970000	98,985.00	46,878.96	0.08
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		1,300.000	Local 60.460000	78,598.00	63.190000	82,147.00	3,549.00	0.15
			Base 60.460000	78,598.00	63.190000	82,147.00	3,549.00	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,100.000	Local 97.126063	398,216.86	134.930000	553,213.00	154,996.14	1.01
			Base 97.126063	398,216.86	134.930000	553,213.00	154,996.14	0.43
74340W103	PROLOGIS INC REIT USD.01							
		2,380.000	Local 64.906861	154,478.33	119.530000	284,481.40	130,003.07	0.52
			Base 64.906861	154,478.33	119.530000	284,481.40	130,003.07	0.22
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		600.000	Local 98.590000	59,154.00	102.470000	61,482.00	2,328.00	0.11
			Base 98.590000	59,154.00	102.470000	61,482.00	2,328.00	0.05
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		1,900.000	Local 47.808537	90,836.22	59.740000	113,506.00	22,669.78	0.21
			Base 47.808537	90,836.22	59.740000	113,506.00	22,669.78	0.09
74460D109	PUBLIC STORAGE REIT USD.1							
		500.000	Local 214.921860	107,460.93	300.690000	150,345.00	42,884.07	0.27
			Base 214.921860	107,460.93	300.690000	150,345.00	42,884.07	0.12
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		1,100.000	Local 127.899173	140,689.09	142.930000	157,223.00	16,533.91	0.29
			Base 127.899173	140,689.09	142.930000	157,223.00	16,533.91	0.12
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		1,966.000	Local 79.892111	157,067.89	85.310000	167,719.46	10,651.57	0.31
			Base 79.892111	157,067.89	85.310000	167,719.46	10,651.57	0.13
756109104	REALTY INCOME CORP REIT USD1.0							
		2,100.000	Local 57.740267	121,254.56	66.740000	140,154.00	18,899.44	0.26
			Base 57.740267	121,254.56	66.740000	140,154.00	18,899.44	0.11

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		300.000	Local 563.960000	169,188.00	558.540000	167,562.00	-1,626.00	0.31
			Base 563.960000	169,188.00	558.540000	167,562.00	-1,626.00	0.13
761152107	RESMED INC COMMON STOCK USD.004							
		300.000	Local 238.450000	71,535.00	246.520000	73,956.00	2,421.00	0.13
			Base 238.450000	71,535.00	246.520000	73,956.00	2,421.00	0.06
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		400.000	Local 136.534300	54,613.72	410.450000	164,180.00	109,566.28	0.30
			Base 136.534300	54,613.72	410.450000	164,180.00	109,566.28	0.13
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		500.000	Local 175.176660	87,588.33	318.700000	159,350.00	71,761.67	0.29
			Base 175.176660	87,588.33	318.700000	159,350.00	71,761.67	0.12
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		100.000	Local 537.920000	53,792.00	556.430000	55,643.00	1,851.00	0.10
			Base 537.920000	53,792.00	556.430000	55,643.00	1,851.00	0.04
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		700.000	Local 158.897143	111,228.00	244.270000	170,989.00	59,761.00	0.31
			Base 158.897143	111,228.00	244.270000	170,989.00	59,761.00	0.13
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		3,300.000	Local 29.577330	97,605.19	32.010000	105,633.00	8,027.81	0.19
			Base 29.577330	97,605.19	32.010000	105,633.00	8,027.81	0.08
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		2,400.000	Local 56.170425	134,809.02	72.810000	174,744.00	39,934.98	0.32
			Base 56.170425	134,809.02	72.810000	174,744.00	39,934.98	0.14
81141R100	SEA LTD ADR ADR							
		2,555.000	Local 281.670043	719,666.96	274.600000	701,603.00	-18,063.96	1.28
			Base 281.670043	719,666.96	274.600000	701,603.00	-18,063.96	0.55
816851109	SEMPRA ENERGY COMMON STOCK							
		1,400.000	Local 124.139686	173,795.56	132.480000	185,472.00	11,676.44	0.34
			Base 124.139686	173,795.56	132.480000	185,472.00	11,676.44	0.14

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81762P102	SERVICENOW INC COMMON STOCK USD.001							
		100.000	Local 393.010000	39,301.00	549.550000	54,955.00	15,654.00	0.10
			Base 393.010000	39,301.00	549.550000	54,955.00	15,654.00	0.04
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		600.000	Local 126.259150	75,755.49	272.450000	163,470.00	87,714.51	0.30
			Base 126.259150	75,755.49	272.450000	163,470.00	87,714.51	0.13
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		1,000.000	Local 125.514980	125,514.98	130.480000	130,480.00	4,965.02	0.24
			Base 125.514980	125,514.98	130.480000	130,480.00	4,965.02	0.10
832696405	JM SMUCKER CO/THE COMMON STOCK							
		300.000	Local 106.390000	31,917.00	129.570000	38,871.00	6,954.00	0.07
			Base 106.390000	31,917.00	129.570000	38,871.00	6,954.00	0.03
83304A106	SNAP INC A COMMON STOCK USD.00001							
		800.000	Local 48.860000	39,088.00	68.140000	54,512.00	15,424.00	0.10
			Base 48.860000	39,088.00	68.140000	54,512.00	15,424.00	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		3,600.000	Local 51.598911	185,756.08	60.510000	217,836.00	32,079.92	0.40
			Base 51.598911	185,756.08	60.510000	217,836.00	32,079.92	0.17
852234103	SQUARE INC A COMMON STOCK USD.0000001							
		300.000	Local 102.470000	30,741.00	243.800000	73,140.00	42,399.00	0.13
			Base 102.470000	30,741.00	243.800000	73,140.00	42,399.00	0.06
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		1,000.000	Local 60.520900	60,520.90	111.810000	111,810.00	51,289.10	0.20
			Base 60.520900	60,520.90	111.810000	111,810.00	51,289.10	0.09
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		900.000	Local 84.229200	75,806.28	82.280000	74,052.00	-1,754.28	0.13
			Base 84.229200	75,806.28	82.280000	74,052.00	-1,754.28	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		2,100.000	Local 58.950000	123,795.00	59.600000	125,160.00	1,365.00	0.23
			Base 58.950000	123,795.00	59.600000	125,160.00	1,365.00	0.10

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863667101	STRYKER CORP COMMON STOCK USD.1							
		400.000	Local 135.409100	54,163.64	259.730000	103,892.00	49,728.36	0.19
			Base 135.409100	54,163.64	259.730000	103,892.00	49,728.36	0.08
866674104	SUN COMMUNITIES INC REIT USD.01							
		500.000	Local 129.036000	64,518.00	171.400000	85,700.00	21,182.00	0.16
			Base 129.036000	64,518.00	171.400000	85,700.00	21,182.00	0.07
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		2,000.000	Local 28.799200	57,598.40	48.520000	97,040.00	39,441.60	0.18
			Base 28.799200	57,598.40	48.520000	97,040.00	39,441.60	0.08
871829107	SYSCO CORP COMMON STOCK USD1.0							
		4,400.000	Local 68.792405	302,686.58	77.750000	342,100.00	39,413.42	0.62
			Base 68.792405	302,686.58	77.750000	342,100.00	39,413.42	0.27
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		1,300.000	Local 39.357700	51,165.01	67.420000	87,646.00	36,480.99	0.16
			Base 39.357700	51,165.01	67.420000	87,646.00	36,480.99	0.07
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		800.000	Local 122.915000	98,332.00	144.830000	115,864.00	17,532.00	0.21
			Base 122.915000	98,332.00	144.830000	115,864.00	17,532.00	0.09
87612E106	TARGET CORP COMMON STOCK USD.0833							
		400.000	Local 125.670000	50,268.00	241.740000	96,696.00	46,428.00	0.18
			Base 125.670000	50,268.00	241.740000	96,696.00	46,428.00	0.08
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		100.000	Local 356.080000	35,608.00	401.790000	40,179.00	4,571.00	0.07
			Base 356.080000	35,608.00	401.790000	40,179.00	4,571.00	0.03
88160R101	TESLA INC COMMON STOCK USD.001							
		700.000	Local 238.198571	166,739.00	679.700000	475,790.00	309,051.00	0.87
			Base 238.198571	166,739.00	679.700000	475,790.00	309,051.00	0.37
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		700.000	Local 79.762700	55,833.89	192.300000	134,610.00	78,776.11	0.25
			Base 79.762700	55,833.89	192.300000	134,610.00	78,776.11	0.10

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883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		700.000	Local 366.904086	256,832.86	504.470000	353,129.00	96,296.14		0.64
			Base 366.904086	256,832.86	504.470000	353,129.00	96,296.14		0.28
88579Y101	3M CO COMMON STOCK USD.01								
		700.000	Local 165.560000	115,892.00	198.630000	139,041.00	23,149.00		0.25
			Base 165.560000	115,892.00	198.630000	139,041.00	23,149.00		0.11
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		100.000	Local 428.020000	42,802.00	647.290000	64,729.00	21,927.00		0.12
			Base 428.020000	42,802.00	647.290000	64,729.00	21,927.00		0.05
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		300.000	Local 146.380000	43,914.00	149.710000	44,913.00	999.00		0.08
			Base 146.380000	43,914.00	149.710000	44,913.00	999.00		0.04
89677Q107	TRIP.COM GROUP LTD ADR ADR USD.01								
		2,200.000	Local 36.820000	81,004.00	35.460000	78,012.00	-2,992.00		0.14
			Base 36.820000	81,004.00	35.460000	78,012.00	-2,992.00		0.06
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		1,600.000	Local 53.360000	85,376.00	55.500000	88,800.00	3,424.00		0.16
			Base 53.360000	85,376.00	55.500000	88,800.00	3,424.00		0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		700.000	Local 83.240000	58,268.00	73.760000	51,632.00	-6,636.00		0.09
			Base 83.240000	58,268.00	73.760000	51,632.00	-6,636.00		0.04
902653104	UDR INC REIT USD.01								
		1,200.000	Local 46.156317	55,387.58	48.980000	58,776.00	3,388.42		0.11
			Base 46.156317	55,387.58	48.980000	58,776.00	3,388.42		0.05
902681105	UGI CORP COMMON STOCK								
		1,400.000	Local 43.420000	60,788.00	46.310000	64,834.00	4,046.00		0.12
			Base 43.420000	60,788.00	46.310000	64,834.00	4,046.00		0.05
902973304	US BANCORP COMMON STOCK USD.01								
		1,200.000	Local 52.557100	63,068.52	56.970000	68,364.00	5,295.48		0.12
			Base 52.557100	63,068.52	56.970000	68,364.00	5,295.48		0.05

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907818108	UNION PACIFIC CORP COMMON STOCK USD2.5	500.000	Local 111.116700	55,558.35	219.930000	109,965.00	54,406.65	0.20	
			Base 111.116700	55,558.35	219.930000	109,965.00	54,406.65	0.09	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	800.000	Local 95.844325	76,675.46	207.970000	166,376.00	89,700.54	0.30	
			Base 95.844325	76,675.46	207.970000	166,376.00	89,700.54	0.13	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	1,100.000	Local 214.969127	236,466.04	400.440000	440,484.00	204,017.96	0.80	
			Base 214.969127	236,466.04	400.440000	440,484.00	204,017.96	0.34	
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01	900.000	Local 56.206000	50,585.40	78.080000	70,272.00	19,686.60	0.13	
			Base 56.206000	50,585.40	78.080000	70,272.00	19,686.60	0.05	
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	200.000	Local 234.510000	46,902.00	310.950000	62,190.00	15,288.00	0.11	
			Base 234.510000	46,902.00	310.950000	62,190.00	15,288.00	0.05	
92276F100	VENTAS INC REIT USD.25	2,000.000	Local 52.419555	104,839.11	57.100000	114,200.00	9,360.89	0.21	
			Base 52.419555	104,839.11	57.100000	114,200.00	9,360.89	0.09	
92339V308	VEREIT INC REIT USD.01	920.000	Local 32.400000	29,808.00	45.930000	42,255.60	12,447.60	0.08	
			Base 32.400000	29,808.00	45.930000	42,255.60	12,447.60	0.03	
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	2,400.000	Local 49.739021	119,373.65	56.030000	134,472.00	15,098.35	0.24	
			Base 49.739021	119,373.65	56.030000	134,472.00	15,098.35	0.10	
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	400.000	Local 219.720000	87,888.00	201.630000	80,652.00	-7,236.00	0.15	
			Base 219.720000	87,888.00	201.630000	80,652.00	-7,236.00	0.06	
925652109	VICI PROPERTIES INC REIT USD.01	3,200.000	Local 25.073388	80,234.84	31.020000	99,264.00	19,029.16	0.18	
			Base 25.073388	80,234.84	31.020000	99,264.00	19,029.16	0.08	

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92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	800.000	Local 110.650300	88,520.24	233.820000	187,056.00	98,535.76	0.34	
			Base 110.650300	88,520.24	233.820000	187,056.00	98,535.76	0.15	
929042109	VORNADO REALTY TRUST REIT USD.04	1,100.000	Local 75.654118	83,219.53	46.670000	51,337.00	-31,882.53	0.09	
			Base 75.654118	83,219.53	46.670000	51,337.00	-31,882.53	0.04	
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	300.000	Local 128.427500	38,528.25	174.070000	52,221.00	13,692.75	0.10	
			Base 128.427500	38,528.25	174.070000	52,221.00	13,692.75	0.04	
92936U109	WP CAREY INC REIT USD.001	1,400.000	Local 70.810664	99,134.93	74.620000	104,468.00	5,333.07	0.19	
			Base 70.810664	99,134.93	74.620000	104,468.00	5,333.07	0.08	
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	1,100.000	Local 62.003318	68,203.65	88.950000	97,845.00	29,641.35	0.18	
			Base 62.003318	68,203.65	88.950000	97,845.00	29,641.35	0.08	
931142103	WALMART INC COMMON STOCK USD.1	8,900.000	Local 103.313421	919,489.45	141.020000	1,255,078.00	335,588.55	2.28	
			Base 103.313421	919,489.45	141.020000	1,255,078.00	335,588.55	0.98	
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	5,900.000	Local 62.942327	371,359.73	52.610000	310,399.00	-60,960.73	0.57	
			Base 62.942327	371,359.73	52.610000	310,399.00	-60,960.73	0.24	
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	3,700.000	Local 49.763976	184,126.71	45.290000	167,573.00	-16,553.71	0.31	
			Base 49.763976	184,126.71	45.290000	167,573.00	-16,553.71	0.13	
95040Q104	WELLTOWER INC REIT USD1.0	1,400.000	Local 55.029864	77,041.81	83.100000	116,340.00	39,298.19	0.21	
			Base 55.029864	77,041.81	83.100000	116,340.00	39,298.19	0.09	
96145D105	WESTROCK CO COMMON STOCK	1,600.000	Local 53.610000	85,776.00	53.220000	85,152.00	-624.00	0.16	
			Base 53.610000	85,776.00	53.220000	85,152.00	-624.00	0.07	

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962166104	WEYERHAEUSER CO REIT USD1.25							
		2,500.000	Local 32.993500	82,483.75	34.420000	86,050.00	3,566.25	0.16
			Base 32.993500	82,483.75	34.420000	86,050.00	3,566.25	0.07
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		5,900.000	Local 28.099325	165,786.02	26.550000	156,645.00	-9,141.02	0.29
			Base 28.099325	165,786.02	26.550000	156,645.00	-9,141.02	0.12
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000	Local 50.684909	111,506.80	65.880000	144,936.00	33,429.20	0.26
			Base 50.684909	111,506.80	65.880000	144,936.00	33,429.20	0.11
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		2,900.000	Local 58.451379	169,509.00	66.250000	192,125.00	22,616.00	0.35
			Base 58.451379	169,509.00	66.250000	192,125.00	22,616.00	0.15
98887Q104	ZAI LAB LTD ADR ADR USD.00006							
		951.000	Local 140.302534	133,427.71	176.990000	168,317.49	34,889.78	0.31
			Base 140.302534	133,427.71	176.990000	168,317.49	34,889.78	0.13
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		300.000	Local 118.268900	35,480.67	160.820000	48,246.00	12,765.33	0.09
			Base 118.268900	35,480.67	160.820000	48,246.00	12,765.33	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01							
		500.000	Local 134.180000	67,090.00	186.360000	93,180.00	26,090.00	0.17
			Base 134.180000	67,090.00	186.360000	93,180.00	26,090.00	0.07
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001							
		1,800.000	Local 37.240000	67,032.00	30.350000	54,630.00	-12,402.00	0.10
			Base 37.240000	67,032.00	30.350000	54,630.00	-12,402.00	0.04
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		393.000	Local 159.262875	62,590.31	219.300000	86,184.90	23,594.59	0.16
			Base 159.262875	62,590.31	219.300000	86,184.90	23,594.59	0.07
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000	Local 2.858485	56,254.99	4.166701	82,000.68	25,745.69	0.15
			Base 2.858485	56,254.99	4.166701	82,000.68	25,745.69	0.06

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Books Open

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BKX9VW906	YANDEX NV A COMMON STOCK EUR.01							
		1,619.000	Local 69.301896	112,199.77	70.901710	114,789.87	2,590.10	0.21
			Base 69.301896	112,199.77	70.901710	114,789.87	2,590.10	0.09
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		6,600.000	Local 9.666255	63,797.28	11.460000	75,636.00	11,838.72	0.14
			Base 9.666255	63,797.28	11.460000	75,636.00	11,838.72	0.06
G0403H108	AON PLC CLASS A COMMON STOCK							
		200.000	Local 187.680000	37,536.00	238.760000	47,752.00	10,216.00	0.09
			Base 187.680000	37,536.00	238.760000	47,752.00	10,216.00	0.04
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		400.000	Local 120.705000	48,282.00	294.790000	117,916.00	69,634.00	0.21
			Base 120.705000	48,282.00	294.790000	117,916.00	69,634.00	0.09
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		400.000	Local 75.926200	30,370.48	148.180000	59,272.00	28,901.52	0.11
			Base 75.926200	30,370.48	148.180000	59,272.00	28,901.52	0.05
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		1,400.000	Local 196.991429	275,788.00	289.100000	404,740.00	128,952.00	0.74
			Base 196.991429	275,788.00	289.100000	404,740.00	128,952.00	0.32
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		2,000.000	Local 97.203360	194,406.72	124.130000	248,260.00	53,853.28	0.45
			Base 97.203360	194,406.72	124.130000	248,260.00	53,853.28	0.19
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		300.000	Local 226.360000	67,908.00	230.020000	69,006.00	1,098.00	0.13
			Base 226.360000	67,908.00	230.020000	69,006.00	1,098.00	0.05
H1467J104	CHUBB LTD COMMON STOCK							
		1,100.000	Local 155.061436	170,567.58	158.940000	174,834.00	4,266.42	0.32
			Base 155.061436	170,567.58	158.940000	174,834.00	4,266.42	0.14
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		600.000	Local 109.942717	65,965.63	116.130000	69,678.00	3,712.37	0.13
			Base 109.942717	65,965.63	116.130000	69,678.00	3,712.37	0.05

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01							
		400.000	Local 133.272400	53,308.96	130.270000	52,108.00	-1,200.96	0.09
			Base 133.272400	53,308.96	130.270000	52,108.00	-1,200.96	0.04
M98068105	WIX.COM LTD COMMON STOCK ILS.01							
		300.000	Local 143.892000	43,167.60	290.280000	87,084.00	43,916.40	0.16
			Base 143.892000	43,167.60	290.280000	87,084.00	43,916.40	0.07
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		1,500.000	Local 102.070000	153,105.00	102.870000	154,305.00	1,200.00	0.28
			Base 102.070000	153,105.00	102.870000	154,305.00	1,200.00	0.12
US DOLLAR Total								
		625,644.000	Local	41,318,420.80		54,252,446.71	12,934,025.91	98.76
			Base	41,318,420.80		54,252,446.71	12,934,025.91	42.31
YUAN RENMINBI							Exchange Rate:	6.461450
BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0							
		2,200.000	Local 252.829541	556,224.99	297.890000	655,358.00	99,133.01	8.51
			Base 38.827559	85,420.63	46.102655	101,425.84	16,005.21	0.08
BHQK86909	SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0							
		1,500.000	Local 450.328847	675,493.27	480.050000	720,075.00	44,581.73	9.35
			Base 69.598300	104,397.45	74.294470	111,441.70	7,044.25	0.09
BHQPSY905	CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0							
		1,000.000	Local 314.785790	314,785.79	534.800000	534,800.00	220,014.21	6.94
			Base 48.342310	48,342.31	82.767800	82,767.80	34,425.49	0.06
BHWLWV908	WUXI APPTEC CO LTD A COMMON STOCK CNY1.0							
		3,800.000	Local 146.132671	555,304.15	156.590000	595,042.00	39,737.85	7.73
			Base 22.584797	85,822.23	24.234498	92,091.09	6,268.86	0.07
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0							
		500.000	Local 1,138.033180	569,016.59	2,056.700000	1,028,350.00	459,333.41	13.35
			Base 161.813340	80,906.67	318.303167	159,151.58	78,244.91	0.12
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0							

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Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		23,100.000	Local Base	23.711527 3.641429	547,736.28 84,117.00	24.940000 3.859815	576,114.00 89,161.72	28,377.72 5,044.72	7.48 0.07
BP3R2M902	CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0	61,000.000	Local Base	19.958120 3.084526	1,217,445.29 188,156.11	20.640000 3.194329	1,259,040.00 194,854.10	41,594.71 6,697.99	16.35 0.15
BP3R2Z903	ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0	23,700.000	Local Base	40.957184 6.329931	970,685.26 150,019.36	41.050000 6.353063	972,885.00 150,567.60	2,199.74 548.24	12.63 0.12
BP3R36906	JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0	12,600.000	Local Base	69.573163 10.752529	876,621.86 135,481.87	67.970000 10.519311	856,422.00 132,543.31	-20,199.86 -2,938.56	11.12 0.10
BP3R7Z908	ZHANGZHOU PIENZEHUANG PHA A COMMON STOCK CNY1.0	1,100.000	Local Base	404.597318 62.530500	445,057.05 68,783.55	448.300000 69.380712	493,130.00 76,318.78	48,072.95 7,535.23	6.40 0.06
YUAN RENMINBI Total		130,500.000	Local Base		6,728,370.53 1,031,447.18		7,691,216.00 1,190,323.52	962,845.47 158,876.34	99.86 0.93
EQUITY Total		11,609,280.255	Base		106,496,527.67		127,225,908.35	20,729,380.68	99.23

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Prepared by State Street

Holdings

QS INVESTORS GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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		73,078,723.955	Base	107,361,157.22		128,088,818.49	20,727,661.27	100.00

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.843348

GERMANY

ADI1G05C2	EURO STOXX 50	SEP21 XEUR 20210917							17 Sep 2021		
6.000	60.000	Local	243,330.00	246,407.58	4,055.500000	-3,077.58	-557.58	-2,520.00			
		Base	288,528.58	4,808.809649	-3,649.24	-661.15	-2,988.09	0.00			

GERMANY Total

6.000	60.000	Local	243,330.00	246,407.58	-3,077.58	-557.58	-2,520.00				
		Base			-3,649.24	-661.15	-2,988.09	0.00			

EURO CURRENCY Total

6.000	60.000	Local	243,330.00	246,407.58	-3,077.58	-557.58	-2,520.00				
		Base			-3,649.24	-661.15	-2,988.09	0.00			

POUND STERLING

Exchange Rate: 0.722909

ADI1S4BM2	FTSE 100 IDX FUT	SEP21 IFLL 20210917							17 Sep 2021		
1.000	10.000	Local	69,805.00	70,112.65	6,980.500000	-307.65	87.35	-395.00			
		Base	96,561.25	9,656.125460	-425.57	120.83	-546.40	0.00			

POUND STERLING Total

1.000	10.000	Local	69,805.00	70,112.65	-307.65	87.35	-395.00				
		Base			-425.57	120.83	-546.40	0.00			

US DOLLAR

Exchange Rate: 1.000000

ADI1NDMK9	S+P500 EMINI FUT	SEP21 XCME 20210917							17 Sep 2021		
1.000	50.000	Local	214,430.00	210,528.75	4,288.600000	3,901.25	3,571.25	330.00			
		Base	214,430.00	4,288.600000	3,901.25	3,571.25	330.00	0.00			

ADI1T9B24	MSCI EMGMKT	SEP21 XNLI 20210917							17 Sep 2021		
2.000	100.000	Local	136,480.00	134,637.44	1,364.800000	1,842.56	2,822.56	-980.00			
		Base	136,480.00	1,364.800000	1,842.56	2,822.56	-980.00	0.00			

ADI1WYG46	NIKKEI 225 (CME)	SEP21 XCME 20210909							09 Sep 2021		
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Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

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	
1.000	5.000		Local 143,925.00	143,330.02	28,785.000000	594.98	1,019.98	-425.00		
			Base 143,925.00		28,785.000000	594.98	1,019.98	-425.00	0.00	
US DOLLAR Total										
4.000	155.000		Local 494,835.00	488,496.21		6,338.79	7,413.79	-1,075.00		
			Base			6,338.79	7,413.79	-1,075.00	0.00	
FUTURES LONG Total										
11.000	225.000		Base			2,263.98	6,873.47	-4,609.49	0.00	

Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES Total									
11.000	225.000	Base				2,263.98	6,873.47	-4,609.49	0.00

HB5G20000000 - HBT RIVER & MER LC
6/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-15,878.89	0.00	-15,878.89		0.00
	HB5F20000002: RIVER & MER LONG CR		-15,878.89	0.00	-15,878.89	0.00	0.00
	CASH		0.61	0.00	0.61		0.00
	HB5F20000002: RIVER & MER LONG CR		0.61	0.00	0.61	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-11,352.08	0.00	-11,352.08		0.00
	HB5F20000002: RIVER & MER LONG CR		-11,352.08	0.00	-11,352.08	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,967.84	0.00	-3,967.84		0.00
	HB5F20000002: RIVER & MER LONG CR		-3,967.84	0.00	-3,967.84	0.00	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-13,495.94	0.00	-13,495.94		0.00
	HB5F20000002: RIVER & MER LONG CR		-13,495.94	0.00	-13,495.94	0.00	0.00
2,976,060.230	BLACKROCK LIQ TREAS TR INSTL	100.0000	2,976,060.23	12.02	2,976,060.23		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	2,976,060.23	12.02	2,976,060.23	0.80	0.00
	HB5F20000002: RIVER & MER LONG CR						
SUBTOTAL UNITED STATES			2,931,366.09	12.02	2,931,366.09		0.00
			2,931,366.09	12.02	2,931,366.09	0.80	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			2,931,366.09	12.02	2,931,366.09		0.00
			2,931,366.09	12.02	2,931,366.09	0.80	0.00
TOTAL CASH & CASH EQUIVALENTS			2,931,366.09	12.02	2,931,366.09	0.80	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
5,413,000.000	U S TREASURY BD PRIN STRIP	55.6493	3,310,236.67	0.00	3,012,295.96		-297,940.71
912803FG3	0.000% 02/15/2049 DD 02/15/19	55.6493	3,310,236.67	0.00	3,012,295.96	0.81	-297,940.71
	HB5F20000002: RIVER & MER LONG CR						
111,856.000	ISHARES 10+ YEAR INV GR CORP	70.2000	7,625,740.43	0.00	7,852,291.20		226,550.77
464289511	HB5F20000002: RIVER & MER LONG CR	70.2000	7,625,740.43	0.00	7,852,291.20	2.11	226,550.77
3,827,393.110	VANGUARD L/T INV GR-ADM	11.1600	41,741,242.41	112,843.38	42,713,707.11		972,464.70
922031778	HB5F20000002: RIVER & MER LONG CR	11.1600	41,741,242.41	112,843.38	42,713,707.11	11.50	972,464.70
73,428.000	VANGUARD LONG-TERM CORP BOND	106.9400	7,604,882.41	0.00	7,852,390.32		247,507.91
92206C813	HB5F20000002: RIVER & MER LONG CR	106.9400	7,604,882.41	0.00	7,852,390.32	2.11	247,507.91
SUBTOTAL UNITED STATES			60,282,101.92	112,843.38	61,430,684.59		1,148,582.67
			60,282,101.92	112,843.38	61,430,684.59	16.53	1,148,582.67

HB5G20000000 - HBT RIVER & MER LC

6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			60,282,101.92	112,843.38	61,430,684.59		1,148,582.67
			60,282,101.92	112,843.38	61,430,684.59	16.53	1,148,582.67
TOTAL FIXED INCOME SECURITIES			60,282,101.92	112,843.38	61,430,684.59	16.53	1,148,582.67
EQUITY							
U.S. DOLLAR							
UNITED STATES							
6,741,237.389	WESTERN ASSET LONG DURATION R2	15.2600	89,700,908.00	0.00	102,871,282.56		13,170,374.56
41026E269	HB5F20000002: RIVER & MER LONG CR	15.2600	89,700,908.00	0.00	102,871,282.56	27.69	13,170,374.56
9,077,984.274	WILMINGTON TR COLLECTIVE INVT	11.3300	92,920,016.15	0.00	102,853,561.82		9,933,545.67
97182E477	SLC MGMT U S LONG CR FD FEE CL	11.3300	92,920,016.15	0.00	102,853,561.82	27.69	9,933,545.67
	HB5F20000002: RIVER & MER LONG CR						
SUBTOTAL UNITED STATES			182,620,924.15	0.00	205,724,844.38		23,103,920.23
			182,620,924.15	0.00	205,724,844.38	55.38	23,103,920.23
TOTAL EQUITY U.S. DOLLAR			182,620,924.15	0.00	205,724,844.38		23,103,920.23
			182,620,924.15	0.00	205,724,844.38	55.38	23,103,920.23
TOTAL EQUITY			182,620,924.15	0.00	205,724,844.38	55.38	23,103,920.23
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	FFX CONTRACTS RECEIVABLE		342,000.00	0.00	342,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		264,876.81	0.00	256,810.78	0.07	-8,066.03
BRAZIL REAL							
BRAZIL							
	PAYABLE FOR FORWARD FOREIGN		-1,331,967.00	0.00	-1,331,967.00		0.00
	EXCHANGE CONTRACTS		-264,462.82	0.00	-265,445.76	-0.07	-982.94
	HB5F20000402: RIVER MERC LC SMA2						
	FFX CONTRACTS RECEIVABLE		2,663,934.00	0.00	2,663,934.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		514,515.70	0.00	530,025.59	0.14	15,509.89
SUBTOTAL BRAZIL REAL			1,331,967.00	0.00	1,331,967.00		0.00
			250,052.88	0.00	264,579.83	0.07	14,526.95
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL			1,331,967.00	0.00	1,331,967.00		0.00
			250,052.88	0.00	264,579.83	0.07	14,526.95
CANADIAN DOLLAR							
CANADA							

HB5G20000000 - HBT RIVER & MER LC

6/30/2021

Shares/Par Security ID	Description Link Ref	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		-400,000.00	0.00	-400,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-330,795.06	0.00	-323,017.02	-0.09	7,778.04
CHINESE YUAN RENMINBI							
CHINA							
	VAR MARGIN ON SWAPS		17,592.55	0.00	17,592.55		0.00
	HB5F20000402: RIVER MERC LC SMA2		2,732.68	0.00	2,732.68	0.00	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	NON-BASE CURRENCY		9,080.34	0.00	9,080.34		0.00
	HB5F20000402: RIVER MERC LC SMA2		10,927.21	0.00	10,768.38	0.00	-158.83
	VAR MARGIN ON SWAPS		-112,613.84	0.00	-112,613.84		0.00
	HB5F20000402: RIVER MERC LC SMA2		-136,268.34	0.00	-136,268.34	-0.04	0.00
SUBTOTAL EURO CURRENCY UNIT			-103,533.50	0.00	-103,533.50		0.00
			-125,341.13	0.00	-125,499.96	-0.04	-158.83
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			-103,533.50	0.00	-103,533.50		0.00
			-125,341.13	0.00	-125,499.96	-0.04	-158.83
INDIAN RUPEE							
INDIA							
	FFX CONTRACTS RECEIVABLE		36,438,455.00	0.00	36,438,455.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		485,231.44	0.00	480,412.42	0.13	-4,819.02
POUND STERLING							
UNITED KINGDOM							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-194,000.00	0.00	-194,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-273,052.92	0.00	-268,031.15	-0.07	5,021.77
U.S. DOLLAR							
UNITED STATES							
	CASH		1,035.30	0.00	1,035.30		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,035.30	0.00	1,035.30	0.00	0.00
	VAR MARGIN ON SWAPS		-133,424.45	0.00	-133,424.45		0.00
	HB5F20000402: RIVER MERC LC SMA2		-133,424.45	0.00	-133,424.45	-0.04	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,264,623.95	0.00	-1,264,623.95		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,264,623.95	0.00	-1,264,623.95	-0.34	0.00
	FFX CONTRACTS RECEIVABLE		868,310.80	0.00	868,310.80		0.00
	HB5F20000402: RIVER MERC LC SMA2		868,310.80	0.00	868,310.80	0.23	0.00

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	RECEIVABLE FOR INVESTMENTS SOLD		627,532.61	0.00	627,532.61		0.00
	HB5F20000402: RIVER MERC LC SMA2		627,532.61	0.00	627,532.61	0.17	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-76,544.07	0.00	-76,544.07		0.00
	HB5F20000402: RIVER MERC LC SMA2		-76,544.07	0.00	-76,544.07	-0.02	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-9,350,845.52	0.00	-9,350,845.52		0.00
	HB5F20000402: RIVER MERC LC SMA2		-9,350,845.52	0.00	-9,350,845.52	-2.52	0.00
	CASH - BROKER		-35,832.21	0.00	-35,832.21		0.00
	HB5F20000402: RIVER MERC LC SMA2		-35,832.21	0.00	-35,832.21	-0.01	0.00
474,094.950	BLACKROCK LIQ TREAS TR INSTL	100.0000	474,094.95	1.03	474,094.95		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	474,094.95	1.03	474,094.95	0.13	0.00
	HB5F20000402: RIVER MERC LC SMA2						
888,000.000	MS ICE CCP COLLAT	100.0000	888,000.00	7.20	888,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13	100.0000	888,000.00	7.20	888,000.00	0.24	0.00
	HB5F20000402: RIVER MERC LC SMA2						
31,000.000	MORGAN STANLEY CASH COLLATERAL	100.0000	31,000.00	0.22	31,000.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08	100.0000	31,000.00	0.22	31,000.00	0.01	0.00
	HB5F20000402: RIVER MERC LC SMA2						
66,000.000	MORG CCP COLLATERAL	100.0000	66,000.00	0.25	66,000.00		0.00
999MSCC30	VAR RT 01/01/2049 DD 07/01/08	100.0000	66,000.00	0.25	66,000.00	0.02	0.00
	HB5F20000402: RIVER MERC LC SMA2						
11,025.881	PIMCO FDS	10.0130	110,402.14	4.96	110,402.15		0.01
72201P613	SHORT TERM FLTG NAV PORT II	10.0130	110,402.14	4.96	110,402.15	0.03	0.01
	HB5F20000402: RIVER MERC LC SMA2						
90,000.000	CASH COLLATERAL HELD AT MORGAN STANLEY	1.0000	90,000.00	0.00	90,000.00		0.00
999782683	VAR RT 01/01/2049 DD 07/01/08	1.0000	90,000.00	0.00	90,000.00	0.02	0.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			-7,704,894.40	13.66	-7,704,894.39		0.01
			-7,704,894.40	13.66	-7,704,894.39	-2.08	0.01
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-7,704,894.40	13.66	-7,704,894.39		0.01
			-7,704,894.40	13.66	-7,704,894.39	-2.08	0.01
TOTAL CASH & CASH EQUIVALENTS			-7,431,189.70	13.66	-7,416,906.81	-2.01	14,282.89
FIXED INCOME SECURITIES							
CANADIAN DOLLAR							
CANADA							
400,000.000	ROYAL BANK OF CANADA	100.0257	400,000.00	920.00	400,102.80		102.80
NC9UUAXN3	VAR RT 11/24/2081	80.7766	332,806.39	742.95	323,106.52	0.09	-9,699.87
	HB5F20000402: RIVER MERC LC SMA2						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CHINESE YUAN RENMINBI							
CHINA							
210,000.000 FC9QKFB54	CCP_IRS. P CNY-7D FIXING REPO REC 2.67% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016185	-0.7830 -0.1212	0.01 0.00	230.53 35.68	-1,644.30 -254.48	0.00	-1,644.31 -254.48
-210,000.000 FC9QKFB62	CCP_IRS._P CNY-7D FIXING REPO REC 2.67% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016185	0.0000 0.0000	-0.01 0.00	-0.86 -0.13	0.00 0.00	0.00	0.01 0.00
430,000.000 FC9QKFE69	CCP_IRS. P CNY-7D FIXING REPO REC 2.59% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016276	-1.1349 -0.1756	0.01 0.00	457.24 70.76	-4,880.07 -755.26	0.00	-4,880.08 -755.26
-430,000.000 FC9QKFE77	CCP_IRS._P CNY-7D FIXING REPO REC 2.59% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016276	0.0000 0.0000	-0.01 0.00	-1.77 -0.27	0.00 0.00	0.00	0.01 0.00
600,000.000 FC9QKJTX6	CCP_IRS. P CNY-7D FIXING REPO REC 2.88% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU016YW6	0.0305 0.0047	0.01 0.00	663.76 102.73	182.94 28.31	0.00	182.93 28.31
-600,000.000 FC9QKJTY4	CCP_IRS._P CNY-7D FIXING REPO REC 2.88% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU016YW6	0.0000 0.0000	-0.01 0.00	-2.30 -0.36	0.00 0.00	0.00	0.01 0.00
400,000.000 FC9QKKE92	CCP_IRS. P CNY-7D FIXING REPO REC 2.8% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU0171X8	-0.3291 -0.0509	0.01 0.00	429.97 66.54	-1,316.40 -203.73	0.00	-1,316.41 -203.73
-400,000.000 FC9QKKFA8	CCP_IRS._P CNY-7D FIXING REPO REC 2.8% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU0171X8	0.0000 0.0000	-0.01 0.00	-1.53 -0.24	0.00 0.00	0.00	0.01 0.00
300,000.000 FC9QKKFNO	CCP_IRS. P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU017522	-0.2961 -0.0458	0.01 0.00	323.34 50.04	-888.30 -137.48	0.00	-888.31 -137.48

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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
-300,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-1.15	0.00		0.01
FC9QKKFP5	REC 2.81% 2026 MAR 17	0.0000	0.00	-0.18	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU017522						
5,800,000.000	CCP_IRS._P CNY-7D FIXING REPO	-0.8592	0.06	0.00	-49,833.60		-49,833.66
FC9QK1D12	REC 2.75% 2026 SEP 15	-0.1330	0.01	0.00	-7,712.45	0.00	-7,712.46
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01AGF4						
-5,800,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-29,766.57	0.00	0.00		29,766.57
FC9QK1D20	REC 2.75% 2026 SEP 15	0.0000	-4,652.99	0.00	0.00	0.00	4,652.99
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01AGF4						
SUBTOTAL CHINA			-29,766.51	2,097.23	-58,379.73		-28,613.22
			-4,652.98	324.57	-9,035.09	0.00	-4,382.11
TOTAL FIXED INCOME SECURITIES CHINESE YUAN RENMINBI			-29,766.51	2,097.23	-58,379.73		-28,613.22
			-4,652.98	324.57	-9,035.09	0.00	-4,382.11
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
-200,000.000	CDX SP ITRX.EUR.35.1 5YR	0.0064	-170.00	0.00	-12.72		157.28
XX9QKY9SD	PUT JUL 21 000.750 ED 072121	0.0075	-204.48	0.00	-15.08	0.00	189.40
	HB5F20000402: RIVER MERC LC SMA2						
	31751FE16						
-200,000.000	CDX SP ITRX.EUR.35.1 5YR	0.0510	-202.00	0.00	-101.96		100.04
XX9QKY9VB	PUT OCT 21 000.850 ED 102021	0.0605	-245.17	0.00	-120.91	0.00	124.26
	HB5F20000402: RIVER MERC LC SMA2						
	31753A549						
-400,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0039	-441.00	0.00	-15.77		425.23
XX9QKB9SA	PUT JUL 21 000.750 ED 072121	0.0047	-525.56	0.00	-18.70	0.00	506.86
	HB5F20000402: RIVER MERC LC SMA2						
	31754F6A2						
-400,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0547	-187.00	0.00	-218.63		-31.63
XX9QKB9GA	CALL JUL 21 000.400 ED 072121	0.0648	-222.85	0.00	-259.27	0.00	-36.42
	HB5F20000402: RIVER MERC LC SMA2						
	31754OPA2						
-200,000.000	CDX SP ITRX.EUR.34.1 5YR	0.0039	-222.00	0.00	-7.88		214.12
XX9QKB9SB	PUT JUL 21 000.750 ED 072121	0.0047	-264.39	0.00	-9.34	0.00	255.05
	HB5F20000402: RIVER MERC LC SMA2						
	31754TD22						

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Shares/Par Security ID	Description Link Ref	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 XX9QKY9SL	CDX SP ITRX.EUR.35.1 5YR PUT JUL 21 000.750 ED 072121 HB5F20000402: RIVER MERC LC SMA2 3175574D5	0.0064 0.0075	-175.00 -210.50	0.00 0.00	-12.72 -15.08	0.00	162.28 195.42
-300,000.000 XX9QKY9UL	CDX SP ITRX.EUR.35.1 5YR PUT SEP 21 000.800 ED 091521 HB5F20000402: RIVER MERC LC SMA2 3175809M2	0.0329 0.0391	-333.00 -406.89	0.00 0.00	-98.85 -117.23	0.00	234.15 289.66
-400,000.000 XX9QKY9SM	CDX SP ITRX.EUR.35.1 5YR PUT JUL 21 000.700 ED 072121 HB5F20000402: RIVER MERC LC SMA2 3175849P7	0.0071 0.0084	-364.00 -444.64	0.00 0.00	-28.49 -33.79	0.00	335.51 410.85
-400,000.000 XX9QKY9VA	CDX SP ITRX.EUR.35.1 5YR PUT OCT 21 000.850 ED 102021 HB5F20000402: RIVER MERC LC SMA2 3175F54A4	0.0510 0.0605	-370.00 -450.42	0.00 0.00	-203.93 -241.84	0.00	166.07 208.58
600,000.000 XX9QKV287	CCP_CDS. SP UL GLENCORE INTERN REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	18.6964 22.1721	112,054.25 135,019.77	833.33 988.25	112,178.40 133,032.36	0.04	124.15 -1,987.41
-600,000.000 XX9QKV295	CCP_CDS. SP UL GLENCORE INTERN REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
SUBTOTAL EURO CURRENCY GEOGRAPHIC			109,590.24	833.33	111,477.45		1,887.21
			132,044.86	988.25	132,201.12	0.04	156.26
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT			109,590.24	833.33	111,477.45		1,887.21
			132,044.86	988.25	132,201.12	0.04	156.26
POUND STERLING							
UNITED KINGDOM							
100,000.000 EXBMVMF88	BELLIS ACQUISITION CO PLC 144A 3.250% 02/16/2026 HB5F20000402: RIVER MERC LC SMA2	100.1250 138.3177	100,000.00 138,450.00	1,132.03 1,563.84	100,125.00 138,317.68	0.04	125.00 -132.32
U.S. DOLLAR							
AUSTRALIA							
110,000.000 803014AA7	SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21 HB5F20000402: RIVER MERC LC SMA2	102.4659 102.4659	110,028.50 110,028.50	691.29 691.29	112,712.44 112,712.44	0.03	2,683.94 2,683.94
AUSTRIA							

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Shares/Par Security ID	Description Link Ref	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	KLABIN AUSTRIA GMBH 144A	98.1140	200,000.00	3,010.60	196,228.00		-3,772.00
49836AAC8	3.200% 01/12/2031 DD 01/12/21 HB5F20000402: RIVER MERC LC SMA2	98.1140	200,000.00	3,010.60	196,228.00	0.05	-3,772.00
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	94.3980	198,295.72	717.05	188,796.00		-9,499.72
872882AG0	1.375% 09/28/2030 DD 09/28/20 HB5F20000402: RIVER MERC LC SMA2	94.3980	198,295.72	717.05	188,796.00	0.05	-9,499.72
CANADA							
300,000.000	TECK RESOURCES LTD	130.7815	348,849.97	8,668.80	392,344.64		43,494.67
878742AW5	6.250% 07/15/2041 DD 07/05/11 HB5F20000402: RIVER MERC LC SMA2	130.7815	348,849.97	8,668.80	392,344.64	0.11	43,494.67
CAYMAN ISLANDS							
200,000.000	ALIBABA GROUP HOLDING LTD	98.4240	198,849.80	2,472.78	196,848.00		-2,001.80
01609WAZ5	3.150% 02/09/2051 DD 02/09/21 HB5F20000402: RIVER MERC LC SMA2	98.4240	198,849.80	2,472.78	196,848.00	0.05	-2,001.80
200,000.000	CK HUTCHISON INTERNATIONA 144A	101.9400	197,854.81	1,055.58	203,880.00		6,025.19
12565WAB7	2.500% 04/15/2031 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	101.9400	197,854.81	1,055.58	203,880.00	0.05	6,025.19
200,000.000	MELCO RESORTS FINANCE LTD 144A	105.5000	206,458.66	806.22	211,000.00		4,541.34
58547DAD1	5.375% 12/04/2029 DD 12/04/19 HB5F20000402: RIVER MERC LC SMA2	105.5000	206,458.66	806.22	211,000.00	0.06	4,541.34
100,000.000	SEAGATE HDD CAYMAN 144A	96.6300	100,000.00	1,905.11	96,630.00		-3,370.00
81180WBB6	3.375% 07/15/2031 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	96.6300	100,000.00	1,905.11	96,630.00	0.03	-3,370.00
200,000.000	XP INC 144A	98.8750	197,724.00	0.00	197,750.00		26.00
98379XAA2	3.250% 07/01/2026 DD 07/01/21 HB5F20000402: RIVER MERC LC SMA2	98.8750	197,724.00	0.00	197,750.00	0.05	26.00
SUBTOTAL CAYMAN ISLANDS			900,887.27	6,239.69	906,108.00		5,220.73
			900,887.27	6,239.69	906,108.00	0.24	5,220.73
CHILE							
200,000.000	CHILE GOVERNMENT INTERNATIONAL	104.9440	200,000.00	1,477.66	209,888.00		9,888.00
P8056EBC1	3.500% 04/15/2053 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	104.9440	200,000.00	1,477.66	209,888.00	0.06	9,888.00
FRANCE							
200,000.000	SOCIETE GENERALE SA 144A	101.6170	199,887.22	2,416.78	203,233.95		3,346.73
83368RBB7	3.625% 03/01/2041 DD 03/01/21 HB5F20000402: RIVER MERC LC SMA2	101.6170	199,887.22	2,416.78	203,233.95	0.05	3,346.73

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200,000.000	BNP PARIBAS SA 144A	104.1020	200,000.00	3,193.46	208,204.00		8,204.00
05565ASKO	VAR RT 12/31/2049 DD 02/25/21 HB5F20000402: RIVER MERC LC SMA2	104.1020	200,000.00	3,193.46	208,204.00	0.06	8,204.00
SUBTOTAL FRANCE			399,887.22	5,610.24	411,437.95		11,550.73
			399,887.22	5,610.24	411,437.95	0.11	11,550.73
INDIA							
200,000.000	EXPORT-IMPORT BANK OF IND 144A	92.5777	183,022.24	2,103.40	185,155.37		2,133.13
30216JAF2	2.250% 01/13/2031 DD 01/13/21 HB5F20000402: RIVER MERC LC SMA2	92.5777	183,022.24	2,103.40	185,155.37	0.05	2,133.13
JAPAN							
200,000.000	MIZUHO FINANCIAL GROUP INC	97.9318	200,000.00	1,244.60	195,863.63		-4,136.37
60687YBL2	VAR RT 09/08/2031 DD 09/08/20 HB5F20000402: RIVER MERC LC SMA2	97.9318	200,000.00	1,244.60	195,863.63	0.05	-4,136.37
LUXEMBOURG							
200,000.000	CSN RESOURCES SA 144A	101.7810	200,000.00	539.49	203,562.00		3,562.00
12644VADO	4.625% 06/10/2031 DD 06/10/21 HB5F20000402: RIVER MERC LC SMA2	101.7810	200,000.00	539.49	203,562.00	0.05	3,562.00
NETHERLANDS							
200,000.000	PROSUS NV 144A	93.1280	200,001.89	4,326.28	186,255.93		-13,745.96
74365PAE8	3.832% 02/08/2051 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	93.1280	200,001.89	4,326.28	186,255.93	0.05	-13,745.96
250,000.000	SIEMENS FINANCIERINGSMAAT 144A	103.3482	249,439.22	2,202.84	258,370.48		8,931.26
82620KBF9	2.875% 03/11/2041 DD 03/11/21 HB5F20000402: RIVER MERC LC SMA2	103.3482	249,439.22	2,202.84	258,370.48	0.07	8,931.26
SUBTOTAL NETHERLANDS			449,441.11	6,529.12	444,626.41		-4,814.70
			449,441.11	6,529.12	444,626.41	0.12	-4,814.70
SAUDI ARABIA							
200,000.000	SAUDI ARABIAN OIL CO 144A	97.0000	198,130.19	681.56	194,000.00		-4,130.19
80414L2L8	3.250% 11/24/2050 DD 11/24/20 HB5F20000402: RIVER MERC LC SMA2	97.0000	198,130.19	681.56	194,000.00	0.05	-4,130.19
UNITED ARAB EMIRATES							
100,000.000	ABU DHABI GOVERNMENT INTE 144A	90.5600	100,000.00	892.86	90,560.00		-9,440.00
29135LAN0	2.700% 09/02/2070 DD 09/02/20 HB5F20000402: RIVER MERC LC SMA2	90.5600	100,000.00	892.86	90,560.00	0.02	-9,440.00
UNITED KINGDOM							
200,000.000	ANGLO AMERICAN CAPITAL PL 144A	102.3411	199,512.72	1,669.36	204,682.17		5,169.45
034863BA7	2.875% 03/17/2031 DD 03/17/21 HB5F20000402: RIVER MERC LC SMA2	102.3411	199,512.72	1,669.36	204,682.17	0.06	5,169.45

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Shares/Par Security ID	Description Link Ref	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	VODAFONE GROUP PLC	116.8908	119,045.14	1,240.06	116,890.84		-2,154.30
92857WBU3	4.250% 09/17/2050 DD 09/17/19 HB5F20000402: RIVER MERC LC SMA2	116.8908	119,045.14	1,240.06	116,890.84	0.03	-2,154.30
200,000.000	STANDARD CHARTERED PLC 144A	102.8970	200,000.00	4,418.16	205,794.00		5,794.00
853254BX7	VAR RT 12/31/2049 DD 01/14/21 HB5F20000402: RIVER MERC LC SMA2	102.8970	200,000.00	4,418.16	205,794.00	0.06	5,794.00
SUBTOTAL UNITED KINGDOM			518,557.86	7,327.58	527,367.01		8,809.15
			518,557.86	7,327.58	527,367.01	0.15	8,809.15
UNITED STATES							
-400,000.000	CDX SP CDX.NA.IG.36.1 5YR	0.1224	-498.00	0.00	-489.59		8.41
99QAF29GB	CALL JUL 21 000.500 ED 072121 HB5F20000402: RIVER MERC LC SMA2 3175EQ534	0.1224	-498.00	0.00	-489.59	0.00	8.41
-400,000.000	CDX SP CDX.NA.IG.36.1 5YR	0.0121	-518.00	0.00	-48.38		469.62
99QAF29SP	PUT JUL 21 000.600 ED 072121 HB5F20000402: RIVER MERC LC SMA2 3175EQ542	0.0121	-518.00	0.00	-48.38	0.00	469.62
-200,000.000	IRS R 2.14000% P US0003M	0.0001	-1,580.00	0.00	-0.14		1,579.86
99QAF99SD	PUT JUL 21 002.140 ED 070621 HB5F20000402: RIVER MERC LC SMA2 317U534Y3	0.0001	-1,580.00	0.00	-0.14	0.00	1,579.86
-200,000.000	IRS R 1.84000% P US0003M	1.8315	-1,500.00	0.00	-3,663.00		-2,163.00
99QAF99GB	CALL JUL 21 001.840 ED 070621 HB5F20000402: RIVER MERC LC SMA2 317U535Y2	1.8315	-1,500.00	0.00	-3,663.00	0.00	-2,163.00
-100,000.000	IRS R 2.188% P US0003M	0.0000	-607.50	0.00	0.00		607.50
99QAF99SG	PUT JUL 21 002.188 ED 070221 HB5F20000402: RIVER MERC LC SMA2 317U561Y9	0.0000	-607.50	0.00	0.00	0.00	607.50
-100,000.000	IRS R 1.888% P US0003M	2.6751	-607.50	0.00	-2,675.10		-2,067.60
99QAF99GE	CALL JUL 21 001.888 ED 070221 HB5F20000402: RIVER MERC LC SMA2 317U562Y8	2.6751	-607.50	0.00	-2,675.10	0.00	-2,067.60
-200,000.000	IRS R 2.08600% P US0003M	0.3468	-2,050.00	0.00	-693.60		1,356.40
99QAGA9TL	PUT AUG 21 002.086 ED 081121 HB5F20000402: RIVER MERC LC SMA2 317U608Y4	0.3468	-2,050.00	0.00	-693.60	0.00	1,356.40
-200,000.000	IRS R 1.68600% P US0003M	1.3727	-2,050.00	0.00	-2,745.40		-695.40
99QAGA9HB	CALL AUG 21 001.686 ED 081121 HB5F20000402: RIVER MERC LC SMA2 317U609Y3	1.3727	-2,050.00	0.00	-2,745.40	0.00	-695.40

HB5G20000000 - HBT RIVER & MER LC

6/30/2021

Shares/Par Security ID	Description Link Ref	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 99QAGA9SL	IRS R 2.06200% P US0003M PUT JUL 21 002.062 ED 071421 HB5F20000402: RIVER MERC LC SMA2 317U615Y5	0.0341 0.0341	-1,262.50 -1,262.50	0.00 0.00	-68.22 -68.22	0.00	1,194.28 1,194.28
-200,000.000 99QAGA9GL	IRS R 1.76200% P US0003M CALL JUL 21 001.762 ED 071421 HB5F20000402: RIVER MERC LC SMA2 317U616Y4	1.1464 1.1464	-1,262.50 -1,262.50	0.00 0.00	-2,292.80 -2,292.80	0.00	-1,030.30 -1,030.30
-100,000.000 99QAGA9GM	IRS R 1.65000% P US0003M CALL JUL 21 001.650 ED 072121 HB5F20000402: RIVER MERC LC SMA2 317U692Y1	0.5723 0.5723	-775.00 -775.00	0.00 0.00	-572.30 -572.30	0.00	202.70 202.70
-100,000.000 99QAGA9SP	IRS R 1.96000% P US0003M PUT JUL 21 001.960 ED 072121 HB5F20000402: RIVER MERC LC SMA2 317U693Y0	0.3141 0.3141	-775.00 -775.00	0.00 0.00	-314.10 -314.10	0.00	460.90 460.90
700,000.000 NA9QKBYV6	CCP_CDX. SP UL CDX.NA.IG.35_V1 1.000% 00BPS 2025 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JJ30	2.5220 2.5220	16,252.70 16,252.70	194.44 194.44	17,654.00 17,654.00	0.00	1,401.30 1,401.30
-700,000.000 NA9QKBYW4	CCP_CDX._SP UL CDX.NA.IG.35_V1 REC 100BPS 2025 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JJ30	0.0000 0.0000	-0.02 -0.02	0.00 0.00	0.00 0.00	0.00	0.02 0.02
200,000.000 NA9QKMUV6	CCP_CDS. SP UL THE AES CORPORA REC 500BPS 2025 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738	19.0667 19.0667	39,696.42 39,696.42	-2,250.07 -2,250.07	38,133.40 38,133.40	0.01	-1,563.02 -1,563.02
-200,000.000 NA9QKMUW4	CCP_CDS._SP UL THE AES CORPORA REC 500BPS 2025 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
700,000.000 NA9QKT6N6	CCP_CDS. SP UL GE CME 1.000% 00BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5	1.3949 1.3949	4,556.02 4,556.02	194.44 194.44	9,764.30 9,764.30	0.00	5,208.28 5,208.28
-700,000.000 NA9QKT6P1	CCP_CDS._SP UL GE CME REC 100BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0JYY5	0.0000 0.0000	-0.02 -0.02	0.00 0.00	0.00 0.00	0.00	0.02 0.02

HB5G20000000 - HBT RIVER & MER LC

6/30/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
3,200,000.000	CCP_CD_X. SP UL CDX.NA.IG.36 CM	2.5395	73,901.04	888.89	81,264.00		7,362.96
NA9QKUCR7	1.000% 00BPS 2026 JUN 20	2.5395	73,901.04	888.89	81,264.00	0.02	7,362.96
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JZ9903222021971						
-3,200,000.000	CCP_CD_X. SP UL CDX.NA.IG.36 CM	0.0000	-0.15	0.00	0.00		0.15
NA9QKUCS5	REC 100BPS 2026 JUN 20	0.0000	-0.15	0.00	0.00	0.00	0.15
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JZ9903222021971						
-200,000.000	CCP_IRS. R USD-LIBOR-BBA 3M CM	0.0000	-0.01	-172.64	0.00		0.01
NA9QK27Z7	PAY 1.94% 2051 JUN 15	0.0000	-0.01	-172.64	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01ARM706112021487						
200,000.000	CCP_IRS. R USD-LIBOR-BBA 3M CM	-3.9382	0.01	10.57	-7,876.42		-7,876.43
NA9QK27Y0	PAY 1.94% 2051 JUN 15	-3.9382	0.01	10.57	-7,876.42	0.00	-7,876.43
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01ARM706112021487						
-100,000.000	CCP_IRS. R USD-LIBOR-BBA 3M CM	0.0000	-0.01	-43.76	0.00		0.01
NA9QK4MD5	PAY 1.97% 2051 JUN 23	0.0000	-0.01	-43.76	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01AWK506212021968						
100,000.000	CCP_IRS. R USD-LIBOR-BBA 3M CM	-4.5586	0.01	3.00	-4,558.62		-4,558.63
NA9QK4MC7	PAY 1.97% 2051 JUN 23	-4.5586	0.01	3.00	-4,558.62	0.00	-4,558.63
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01AWK506212021968						
-100,000.000	CCP_IRS. R USD-LIBOR-BBA 3M CM	0.0000	-0.01	-43.20	0.00		0.01
NA9QK4L95	PAY 1.95% 2051 JUN 23	0.0000	-0.01	-43.20	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01AWL306212021962						
100,000.000	CCP_IRS. R USD-LIBOR-BBA 3M CM	-3.9983	0.01	3.00	-3,998.32		-3,998.33
NA9QK4L79	PAY 1.95% 2051 JUN 23	-3.9983	0.01	3.00	-3,998.32	0.00	-3,998.33
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01AWL306212021962						
100,000.000	AMC NETWORKS INC	100.8750	100,000.00	1,682.29	100,875.00		875.00
00164VAF0	4.250% 02/15/2029 DD 02/08/21	100.8750	100,000.00	1,682.29	100,875.00	0.03	875.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ALEXANDRIA REAL ESTATE EQUITIE	97.9112	99,587.99	362.74	97,911.18		-1,676.81
015271AX7	3.000% 05/18/2051 DD 02/18/21	97.9112	99,587.99	362.74	97,911.18	0.03	-1,676.81
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	COMMIT TO PUR FNMA SF MTG	101.1673	304,095.27	0.00	303,501.92		-593.35
01F020661	2.000% 06/01/2051 DD 06/01/21	101.1673	304,095.27	0.00	303,501.92	0.08	-593.35
	HB5F20000402: RIVER MERC LC SMA2						

HB5G20000000 - HBT RIVER & MER LC

6/30/2021

Shares/Par Security ID	Description Link Ref	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	COMMIT TO PUR FNMA SF MTG	101.1673	-300,140.63	0.00	-303,501.92		-3,361.29
01F020661	2.000% 06/01/2051 DD 06/01/21	101.1673	-300,140.63	0.00	-303,501.92	-0.08	-3,361.29
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	AMAZON.COM INC	103.3377	99,625.00	394.30	103,337.68		3,712.68
023135CA2	2.875% 05/12/2041 DD 05/12/21	103.3377	99,625.00	394.30	103,337.68	0.03	3,712.68
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	AMAZON.COM INC	105.1375	51,395.80	211.04	52,568.73		1,172.93
023135CBO	3.100% 05/12/2051 DD 05/12/21	105.1375	51,395.80	211.04	52,568.73	0.01	1,172.93
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	AMFAM HOLDINGS INC 144A	102.4910	100,000.00	859.48	102,491.04		2,491.04
03115AAA1	2.805% 03/11/2031 DD 03/11/21	102.4910	100,000.00	859.48	102,491.04	0.03	2,491.04
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARCHES BUYER INC 144A	98.8750	100,000.00	354.30	98,875.00		-1,125.00
039524AA1	4.250% 06/01/2028 DD 12/04/20	98.8750	100,000.00	354.30	98,875.00	0.03	-1,125.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BAT CAPITAL CORP	98.4145	100,000.00	732.74	98,414.51		-1,585.49
05526DBS3	2.726% 03/25/2031 DD 09/25/20	98.4145	100,000.00	732.74	98,414.51	0.03	-1,585.49
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BERKSHIRE HATHAWAY FINANCE COR	93.8211	98,863.69	1,155.60	93,821.07		-5,042.62
084664CX7	2.500% 01/15/2051 DD 01/15/21	93.8211	98,863.69	1,155.60	93,821.07	0.03	-5,042.62
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	BOEING CO/THE	107.6685	199,871.04	3,021.02	215,336.91		15,465.87
097023DC6	3.625% 02/01/2031 DD 11/02/20	107.6685	199,871.04	3,021.02	215,336.91	0.06	15,465.87
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CIGNA CORP	104.6566	99,461.60	1,114.80	104,656.63		5,195.03
125523CQ1	3.400% 03/15/2051 DD 03/03/21	104.6566	99,461.60	1,114.80	104,656.63	0.03	5,195.03
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	CHURCHILL DOWNS INC 144A	103.4710	206,122.64	4,394.35	206,942.00		819.36
171484AE8	4.750% 01/15/2028 DD 12/27/17	103.4710	206,122.64	4,394.35	206,942.00	0.06	819.36
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DELTA AIR LINES INC	99.9348	99,642.45	656.34	99,934.85		292.40
247361ZT8	3.750% 10/28/2029 DD 10/28/19	99.9348	99,642.45	656.34	99,934.85	0.03	292.40
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EQT CORP	111.4970	100,000.00	3,124.95	111,497.00		11,497.00
26884LAL3	5.000% 01/15/2029 DD 11/16/20	111.4970	100,000.00	3,124.95	111,497.00	0.03	11,497.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EQM MIDSTREAM PARTNERS LP 144A	103.0440	100,000.00	2,285.54	103,044.00		3,044.00
26885BAL4	4.750% 01/15/2031 DD 01/08/21	103.0440	100,000.00	2,285.54	103,044.00	0.03	3,044.00
	HB5F20000402: RIVER MERC LC SMA2						

HB5G20000000 - HBT RIVER & MER LC

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 285512AF6	ELECTRONIC ARTS INC 2.950% 02/15/2051 DD 02/11/21 HB5F20000402: RIVER MERC LC SMA2	97.8760 97.8760	99,470.20 99,470.20	1,141.10 1,141.10	97,876.05 97,876.05	0.03	-1,594.15 -1,594.15
100,000.000 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20 HB5F20000402: RIVER MERC LC SMA2	98.5817 98.5817	104,353.34 104,353.34	858.00 858.00	98,581.66 98,581.66	0.03	-5,771.68 -5,771.68
100,000.000 29366MAB4	ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20 HB5F20000402: RIVER MERC LC SMA2	94.7075 94.7075	99,608.96 99,608.96	117.76 117.76	94,707.53 94,707.53	0.03	-4,901.43 -4,901.43
100,000.000 31620MBT2	FIDELITY NATIONAL INFORMATION 2.250% 03/01/2031 DD 03/02/21 HB5F20000402: RIVER MERC LC SMA2	99.9378 99.9378	99,397.15 99,397.15	744.05 744.05	99,937.76 99,937.76	0.03	540.61 540.61
100,000.000 33939HAA7	FLEX INTERMEDIATE HOLDCO 144A 3.363% 06/30/2031 DD 05/28/21 HB5F20000402: RIVER MERC LC SMA2	101.3382 101.3382	99,997.34 99,997.34	316.36 316.36	101,338.17 101,338.17	0.03	1,340.83 1,340.83
100,000.000 35640YAG2	FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/07/21 HB5F20000402: RIVER MERC LC SMA2	100.6250 100.6250	100,000.00 100,000.00	0.00 0.00	100,625.00 100,625.00	0.03	625.00 625.00
200,000.000 373334KP5	GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21 HB5F20000402: RIVER MERC LC SMA2	100.8740 100.8740	199,809.75 199,809.75	2,224.79 2,224.79	201,748.05 201,748.05	0.05	1,938.30 1,938.30
100,000.000 375558BY8	GILEAD SCIENCES INC 1.650% 10/01/2030 DD 09/30/20 HB5F20000402: RIVER MERC LC SMA2	96.7732 96.7732	99,777.44 99,777.44	412.44 412.44	96,773.17 96,773.17	0.03	-3,004.27 -3,004.27
300,000.000 378272BC1	GLENCORE FUNDING LLC 144A 3.875% 04/27/2051 DD 04/27/21 HB5F20000402: RIVER MERC LC SMA2	105.3794 105.3794	299,895.65 299,895.65	2,066.61 2,066.61	316,138.14 316,138.14	0.09	16,242.49 16,242.49
200,000.000 404119CB3	HCA INC 3.500% 07/15/2051 DD 06/30/21 HB5F20000402: RIVER MERC LC SMA2	100.0350 100.0350	199,002.07 199,002.07	19.44 19.44	200,070.00 200,070.00	0.05	1,067.93 1,067.93
100,000.000 44107TAZ9	HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20 HB5F20000402: RIVER MERC LC SMA2	105.0462 105.0462	99,624.40 99,624.40	1,034.88 1,034.88	105,046.18 105,046.18	0.03	5,421.78 5,421.78
100,000.000 45834QAA7	INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20 HB5F20000402: RIVER MERC LC SMA2	112.8787 112.8787	100,000.00 100,000.00	1,453.06 1,453.06	112,878.70 112,878.70	0.03	12,878.70 12,878.70
100,000.000 459506AR2	INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20 HB5F20000402: RIVER MERC LC SMA2	102.7435 102.7435	99,995.94 99,995.94	421.66 421.66	102,743.48 102,743.48	0.03	2,747.54 2,747.54

HB5G2000000 - HBT RIVER & MER LC

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 513075BX8	LAMAR MEDIA CORP 144A 3.625% 01/15/2031 DD 01/22/21 HB5F20000402: RIVER MERC LC SMA2	97.7500 97.7500	100,000.00 100,000.00	765.16 765.16	97,750.00 97,750.00	0.03	-2,250.00 -2,250.00
200,000.000 55342UAM6	MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	100.9990 100.9990	200,000.00 200,000.00	2,069.76 2,069.76	201,998.00 201,998.00	0.05	1,998.00 1,998.00
100,000.000 636180BR1	NATIONAL FUEL GAS CO 2.950% 03/01/2031 DD 02/24/21 HB5F20000402: RIVER MERC LC SMA2	100.6913 100.6913	99,941.54 99,941.54	1,026.96 1,026.96	100,691.31 100,691.31	0.03	749.77 749.77
100,000.000 63633DAF1	NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21 HB5F20000402: RIVER MERC LC SMA2	96.8299 96.8299	99,225.64 99,225.64	1,297.92 1,297.92	96,829.93 96,829.93	0.03	-2,395.71 -2,395.71
100,000.000 682691AB6	ONEMAIN FINANCE CORP 3.500% 01/15/2027 DD 06/22/21 HB5F20000402: RIVER MERC LC SMA2	100.7500 100.7500	100,000.00 100,000.00	87.48 87.48	100,750.00 100,750.00	0.03	750.00 750.00
300,000.000 68389XCB9	ORACLE CORP 4.100% 03/25/2061 DD 03/24/21 HB5F20000402: RIVER MERC LC SMA2	110.9105 110.9105	299,413.98 299,413.98	3,339.54 3,339.54	332,731.36 332,731.36	0.09	33,317.38 33,317.38
100,000.000 694308HL4	PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14 HB5F20000402: RIVER MERC LC SMA2	96.0228 96.0228	93,204.80 93,204.80	1,276.00 1,276.00	96,022.82 96,022.82	0.03	2,818.02 2,818.02
100,000.000 694308JT5	PACIFIC GAS AND ELECTRIC CO 3.250% 06/01/2031 DD 03/11/21 HB5F20000402: RIVER MERC LC SMA2	98.4441 98.4441	99,790.32 99,790.32	270.90 270.90	98,444.10 98,444.10	0.03	-1,346.22 -1,346.22
100,000.000 720198AE0	PIEDMONT OPERATING PARTNERSHIP 3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2	101.6073 101.6073	98,679.34 98,679.34	1,181.32 1,181.32	101,607.32 101,607.32	0.03	2,927.98 2,927.98
200,000.000 744448CV1	PUBLIC SERVICE CO OF COLORADO 1.875% 06/15/2031 DD 03/01/21 HB5F20000402: RIVER MERC LC SMA2	99.5636 99.5636	198,702.92 198,702.92	166.72 166.72	199,127.23 199,127.23	0.05	424.31 424.31
100,000.000 74460WAE7	PUBLIC STORAGE 2.300% 05/01/2031 DD 04/23/21 HB5F20000402: RIVER MERC LC SMA2	102.1260 102.1260	99,659.21 99,659.21	434.40 434.40	102,126.01 102,126.01	0.03	2,466.80 2,466.80
100,000.000 76169XAA2	REXFORD INDUSTRIAL REALTY LP 2.125% 12/01/2030 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	96.2206 96.2206	99,256.40 99,256.40	177.00 177.00	96,220.64 96,220.64	0.03	-3,035.76 -3,035.76
100,000.000 79466LAM6	SALESFORCE.COM INC 3.050% 07/15/2061 DD 07/12/21 HB5F20000402: RIVER MERC LC SMA2	101.5872 101.5872	99,678.00 99,678.00	0.00 0.00	101,587.18 101,587.18	0.03	1,909.18 1,909.18

HB5G20000000 - HBT RIVER & MER LC

6/30/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
100,000.000	T-MOBILE USA INC	99.8350	99,794.56	1,237.62	99,835.00		40.44
87264ABN4	3.300% 02/15/2051 DD 02/15/21	99.8350	99,794.56	1,237.62	99,835.00	0.03	40.44
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	101.8100	99,749.45	464.56	101,810.00		2,060.55
87264ABY0	3.600% 11/15/2060 DD 05/15/21	101.8100	99,749.45	464.56	101,810.00	0.03	2,060.55
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	TARGA RESOURCES PARTNERS 144A	102.8650	100,000.00	1,654.40	102,865.00		2,865.00
87612BBT8	4.000% 01/15/2032 DD 02/02/21	102.8650	100,000.00	1,654.40	102,865.00	0.03	2,865.00
	HB5F20000402: RIVER MERC LC SMA2						
560,000.000	U S TREASURY BOND	89.8594	493,049.17	2,390.41	503,212.50		10,163.33
912810SS8	1.625% 11/15/2050 DD 11/15/20	89.8594	493,049.17	2,390.41	503,212.50	0.14	10,163.33
	HB5F20000402: RIVER MERC LC SMA2						
1,710,000.000	U S TREASURY BOND	89.8750	1,475,869.86	3,386.31	1,536,862.50		60,992.64
912810ST6	1.375% 11/15/2040 DD 11/15/20	89.8750	1,475,869.86	3,386.31	1,536,862.50	0.41	60,992.64
	HB5F20000402: RIVER MERC LC SMA2						
3,500,000.000	U S TREASURY BOND	98.0000	3,422,575.24	28,280.39	3,430,000.00		7,424.76
912810SW9	1.875% 02/15/2041 DD 02/15/21	98.0000	3,422,575.24	28,280.39	3,430,000.00	0.92	7,424.76
	HB5F20000402: RIVER MERC LC SMA2						
2,700,000.000	U S TREASURY BOND	104.1563	2,795,837.50	8,749.32	2,812,218.75		16,381.25
912810SY5	2.250% 05/15/2041 DD 05/15/21	104.1563	2,795,837.50	8,749.32	2,812,218.75	0.76	16,381.25
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	UNITEDHEALTH GROUP INC	104.9755	199,143.44	721.40	209,951.06		10,807.62
91324PEE8	3.050% 05/15/2041 DD 05/19/21	104.9755	199,143.44	721.40	209,951.06	0.06	10,807.62
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	VERIZON COMMUNICATIONS INC	106.9232	99,110.05	982.74	106,923.23		7,813.18
92343VGB4	3.550% 03/22/2051 DD 03/22/21	106.9232	99,110.05	982.74	106,923.23	0.03	7,813.18
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	VIRGINIA ELECTRIC AND POWER CO	92.1058	196,857.21	217.76	184,211.63		-12,645.58
927804GDO	2.450% 12/15/2050 DD 12/15/20	92.1058	196,857.21	217.76	184,211.63	0.05	-12,645.58
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WASHINGTON GAS LIGHT CO	112.1963	116,390.69	1,079.28	112,196.31		-4,194.38
93884PDY3	3.650% 09/15/2049 DD 09/13/19	112.1963	116,390.69	1,079.28	112,196.31	0.03	-4,194.38
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	ALLY FINANCIAL INC	101.2800	200,000.00	757.19	202,560.00		2,560.00
02005NBN9	VAR RT 12/31/2049 DD 06/02/21	101.2800	200,000.00	757.19	202,560.00	0.05	2,560.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO III LLC 144A	100.1250	100,000.00	11.46	100,125.00		125.00
04018VAA1	VAR RT 06/30/2051 DD 06/30/21	100.1250	100,000.00	11.46	100,125.00	0.03	125.00
	HB5F20000402: RIVER MERC LC SMA2						

HB5G20000000 - HBT RIVER & MER LC

6/30/2021

Shares/Par Security ID	Description Link Ref	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 06051GJA8	BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20 HB5F20000402: RIVER MERC LC SMA2	119.5854 119.5854	364,115.51 364,115.51	3,457.79 3,457.79	358,756.10 358,756.10	0.10	-5,359.41 -5,359.41
300,000.000 06051GJW0	BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21 HB5F20000402: RIVER MERC LC SMA2	106.2025 106.2025	300,000.00 300,000.00	1,903.71 1,903.71	318,607.58 318,607.58	0.09	18,607.58 18,607.58
200,000.000 281020AS6	EDISON INTERNATIONAL VAR RT 12/31/2049 DD 03/09/21 HB5F20000402: RIVER MERC LC SMA2	100.7300 100.7300	200,000.00 200,000.00	3,352.20 3,352.20	201,460.00 201,460.00	0.05	1,460.00 1,460.00
100,000.000 37959GAC1	GLOBAL ATLANTIC FIN CO 144A VAR RT 10/15/2051 DD 07/06/21 HB5F20000402: RIVER MERC LC SMA2	100.2950 100.2950	100,000.00 100,000.00	0.00 0.00	100,295.00 100,295.00	0.03	295.00 295.00
200,000.000 38141GYG3	GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2027 DD 06/10/21 HB5F20000402: RIVER MERC LC SMA2	99.7841 99.7841	200,000.00 200,000.00	179.97 179.97	199,568.13 199,568.13	0.05	-431.87 -431.87
100,000.000 448579AK8	HYATT HOTELS CORP VAR RT 09/01/2022 DD 09/01/20 HB5F20000402: RIVER MERC LC SMA2	100.3786 100.3786	100,000.00 100,000.00	261.22 261.22	100,378.61 100,378.61	0.03	378.61 378.61
100,000.000 46647PCE4	JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21 HB5F20000402: RIVER MERC LC SMA2	106.7660 106.7660	100,000.00 100,000.00	637.81 637.81	106,765.96 106,765.96	0.03	6,765.96 6,765.96
200,000.000 6174468U6	MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20 HB5F20000402: RIVER MERC LC SMA2	96.1950 96.1950	200,000.00 200,000.00	1,367.38 1,367.38	192,390.00 192,390.00	0.05	-7,610.00 -7,610.00
400,000.000 808513BJ3	CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 12/11/20 HB5F20000402: RIVER MERC LC SMA2	102.3000 102.3000	400,814.82 400,814.82	1,333.20 1,333.20	409,200.00 409,200.00	0.11	8,385.18 8,385.18
300,000.000 949746TD3	WELLS FARGO & CO VAR RT 12/31/2049 DD 01/26/21 HB5F20000402: RIVER MERC LC SMA2	103.5300 103.5300	300,000.00 300,000.00	520.00 520.00	310,590.00 310,590.00	0.08	10,590.00 10,590.00
-300,000.000 01F0209GA	COMMIT TO PUR FNMA SF MTG(OTC) CALLJUL21 101.2265625 ED070721 HB5F20000402: RIVER MERC LC SMA2	0.1345 0.1345	-1,523.44 -1,523.44	0.00 0.00	-403.56 -403.56	0.00	1,119.88 1,119.88
-200,000.000 01F0209GB	COMMIT TO PUR FNMA SF MTG(OTC) CALLJUL21 101.2265625 ED070721 HB5F20000402: RIVER MERC LC SMA2	0.1345 0.1345	-1,023.44 -1,023.44	0.00 0.00	-269.04 -269.04	0.00	754.40 754.40
-100,000.000 01F0209GC	COMMIT TO PUR FNMA SF MTG(OTC) CALL JUL 21 101.6406 ED 070721 HB5F20000402: RIVER MERC LC SMA2	0.0289 0.0289	-324.22 -324.22	0.00 0.00	-28.88 -28.88	0.00	295.34 295.34

HB5G2000000 - HBT RIVER & MER LC

6/30/2021

Shares/Par Security ID	Description Link Ref	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	COMMIT TO PUR FNMA SF MTG (OTC	0.0760	-628.91	0.00	-76.03		552.88
01F0209TH	PUT AUG 21 099.171875 ED080521	0.0760	-628.91	0.00	-76.03	0.00	552.88
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMIT TO PUR FNMA SF MTG (OTC	0.0760	-617.19	0.00	-76.03		541.16
01F0209TJ	PUT AUG 21 099.171875 ED080521	0.0760	-617.19	0.00	-76.03	0.00	541.16
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	COMMIT TO PUR FNMA SF MTG (OTC	0.0455	-445.31	0.00	-45.55		399.76
01F0229TQ	PUT AUG 21 101.8007813 ED80521	0.0455	-445.31	0.00	-45.55	0.00	399.76
	HB5F20000402: RIVER MERC LC SMA2						
6,592,049.478	PAPS LONG DURATION CREDIT BOND	13.1900	90,040,820.89	0.00	86,949,132.61		-3,091,688.28
72201P878	PORTFOLIO	13.1900	90,040,820.89	0.00	86,949,132.61	23.41	-3,091,688.28
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			106,767,495.10	104,983.59	103,909,890.98		-2,857,604.12
			106,767,495.10	104,983.59	103,909,890.98	28.07	-2,857,604.12
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			110,974,595.18	150,717.53	108,168,540.43		-2,806,054.75
			110,974,595.18	150,717.53	108,168,540.43	29.21	-2,806,054.75
TOTAL FIXED INCOME SECURITIES			111,573,243.45	154,337.14	108,753,130.66	29.38	-2,820,112.79
FUTURES CONTRACTS							
U.S. DOLLAR							
UNITED STATES							
2.000	US 10YR NOTE FUTURE (CBT)	132.5000	0.00	0.00	1,531.25		1,531.25
99F1391A	EXP SEP 21	132.5000	0.00	0.00	1,531.25	0.00	1,531.25
	HB5F20000402: RIVER MERC LC SMA2						
-106.000	US 5YR NOTE FUTURE (CBT)	123.4297	0.00	0.00	19,874.89		19,874.89
99F1831A	EXP SEP 21	123.4297	0.00	0.00	19,874.89	0.01	19,874.89
	HB5F20000402: RIVER MERC LC SMA2						
1.000	US ULTRA BOND (CBT)	192.6875	0.00	0.00	9,390.63		9,390.63
99F7001A	EXP SEP 21	192.6875	0.00	0.00	9,390.63	0.00	9,390.63
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			0.00	0.00	30,796.77		30,796.77
			0.00	0.00	30,796.77	0.01	30,796.77
TOTAL FUTURES CONTRACTS U.S. DOLLAR			0.00	0.00	30,796.77		30,796.77
			0.00	0.00	30,796.77	0.01	30,796.77
TOTAL FUTURES CONTRACTS			0.00	0.00	30,796.77	0.01	30,796.77
			0.00	0.00	30,796.77	0.01	30,796.77
TOTAL ASSETS - BASE:			349,976,445.91	267,206.20	371,453,915.68	100.09	21,477,469.77
NET ASSETS - BASE:					371,721,121.88		

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
CANADIAN DOLLAR							
CANADA							
	PAYABLE FOR INVESTMENTS PURCHASED		-14,728.31	0.00	-14,728.31		0.00
			-11,892.80	0.00	-11,893.94	0.00	-1.14
	FFX CONTRACTS RECEIVABLE		2,583.03	0.00	2,583.03		0.00
			2,081.76	0.00	2,085.95	0.00	4.19
SUBTOTAL CANADIAN DOLLAR			-12,145.28	0.00	-12,145.28		0.00
			-9,811.04	0.00	-9,807.99	0.00	3.05
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			-12,145.28	0.00	-12,145.28		0.00
			-9,811.04	0.00	-9,807.99	0.00	3.05
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		2,308.28	0.00	2,308.28		0.00
			2,308.28	0.00	2,308.28	0.00	0.00
	CASH		4.13	0.00	4.13		0.00
			4.13	0.00	4.13	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,669.96	0.00	-3,669.96		0.00
			-3,669.96	0.00	-3,669.96	0.00	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-1,769,515.65	0.00	-1,769,515.65		0.00
			-1,769,515.65	0.00	-1,769,515.65	-0.49	0.00
	PAYABLE FOR TRUSTEE FEES		-17,959.87	0.00	-17,959.87		0.00
			-17,959.87	0.00	-17,959.87	-0.01	0.00
	MSC PAYABLE - CLASS C2		-234,272.46	0.00	-234,272.46		0.00
			-234,272.46	0.00	-234,272.46	-0.07	0.00
	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
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,081.76	0.00	-2,081.76		0.00
			-2,081.76	0.00	-2,081.76	0.00	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		1,869,566.00	0.00	1,869,566.00		0.00
			1,869,566.00	0.00	1,869,566.00	0.52	0.00
33,665,272.440	DREYFUS TREAS & AGY CSH CSH MG	100.0000	33,665,272.44	278.49	33,665,272.44		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	33,665,272.44	278.49	33,665,272.44	9.37	0.00
SUBTOTAL UNITED STATES			33,504,851.15	278.49	33,504,851.15		0.00
			33,504,851.15	278.49	33,504,851.15	9.32	0.00

HB4F4000002 - ROYCE OPP COLLECTIVE

6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			33,504,851.15	278.49	33,504,851.15		0.00
			33,504,851.15	278.49	33,504,851.15	9.32	0.00
TOTAL CASH & CASH EQUIVALENTS			33,495,040.11	278.49	33,495,043.16	9.32	3.05
EQUITY							
CANADIAN DOLLAR							
CANADA							
68,600.000	MAJOR DRILLING GROUP INTL INC	8.5700	667,680.48	0.00	587,902.00		-79,778.48
NC2557519		6.9208	550,124.42	0.00	474,765.40	0.13	-75,359.02
U.S. DOLLAR							
BERMUDA							
89,237.000	ALPHA & OMEGA SEMICONDUCTOR LT	30.3900	901,369.53	0.00	2,711,912.43		1,810,542.90
G6331P104		30.3900	901,369.53	0.00	2,711,912.43	0.76	1,810,542.90
CANADA							
259,000.000	BAYTEX ENERGY CORP	1.9400	325,510.82	0.00	502,460.00		176,949.18
07317Q105		1.9400	325,510.82	0.00	502,460.00	0.14	176,949.18
216,530.000	WESTPORT FUEL SYSTEMS INC	5.3100	569,206.04	0.00	1,149,774.30		580,568.26
960908309		5.3100	569,206.04	0.00	1,149,774.30	0.32	580,568.26
SUBTOTAL CANADA			894,716.86	0.00	1,652,234.30		757,517.44
			894,716.86	0.00	1,652,234.30	0.46	757,517.44
CAYMAN ISLANDS							
18,030.000	FABRINET	95.8700	1,526,592.65	0.00	1,728,536.10		201,943.45
G3323L100		95.8700	1,526,592.65	0.00	1,728,536.10	0.48	201,943.45
27,162.000	ICHOR HOLDINGS LTD	53.8000	784,538.58	0.00	1,461,315.60		676,777.02
G4740B105		53.8000	784,538.58	0.00	1,461,315.60	0.41	676,777.02
SUBTOTAL CAYMAN ISLANDS			2,311,131.23	0.00	3,189,851.70		878,720.47
			2,311,131.23	0.00	3,189,851.70	0.89	878,720.47
GERMANY							
66,831.000	VIA OPTRONICS AG	11.2200	885,629.37	0.00	749,843.82		-135,785.55
91823Y109	ADR	11.2200	885,629.37	0.00	749,843.82	0.21	-135,785.55
ISRAEL							
129,873.000	CERAGON NETWORKS LTD	3.7700	333,561.90	0.00	489,621.21		156,059.31
M22013102		3.7700	333,561.90	0.00	489,621.21	0.14	156,059.31
MARSHALL ISLANDS							
135,183.000	ARDMORE SHIPPING CORP	4.2200	545,512.12	0.00	570,472.26		24,960.14
Y0207T100		4.2200	545,512.12	0.00	570,472.26	0.16	24,960.14

HB4F4000002 - ROYCE OPP COLLECTIVE

6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,121.000 Y2066G104	DIANA SHIPPING INC	5.2100	413,087.20	0.00	677,930.41		264,843.21
		5.2100	413,087.20	0.00	677,930.41	0.19	264,843.21
87,898.000 Y2106R110	DORIAN LPG LTD	14.1200	639,456.87	0.00	1,241,119.76		601,662.89
		14.1200	639,456.87	0.00	1,241,119.76	0.35	601,662.89
105,339.000 Y62132108	NAVIGATOR HOLDINGS LTD	10.9500	1,126,493.89	0.00	1,153,462.05		26,968.16
		10.9500	1,126,493.89	0.00	1,153,462.05	0.32	26,968.16
27,700.000 Y7542C130	SCORPIO TANKERS INC	22.0500	624,270.41	0.00	610,785.00		-13,485.41
		22.0500	624,270.41	0.00	610,785.00	0.17	-13,485.41
39,619.000 Y8564M105	TEEKAY LNG PARTNERS LP	15.0900	567,049.63	0.00	597,850.71		30,801.08
		15.0900	567,049.63	0.00	597,850.71	0.17	30,801.08
SUBTOTAL MARSHALL ISLANDS			3,915,870.12	0.00	4,851,620.19		935,750.07
			3,915,870.12	0.00	4,851,620.19	1.36	935,750.07
UNITED KINGDOM							
242,721.000 G33856108	FERROGLOBE PLC	6.1200	313,412.65	0.00	1,485,452.52		1,172,039.87
		6.1200	313,412.65	0.00	1,485,452.52	0.41	1,172,039.87
46,800.000 G5698W116	LUXFER HOLDINGS PLC	22.2500	927,277.55	0.00	1,041,300.00		114,022.45
		22.2500	927,277.55	0.00	1,041,300.00	0.29	114,022.45
76,000.000 G6829J107	ORTHO CLINICAL DIAGNOSTICS HOL	21.4100	1,322,392.18	0.00	1,627,160.00		304,767.82
		21.4100	1,322,392.18	0.00	1,627,160.00	0.45	304,767.82
56,638.000 G9087Q102	TRONOX HOLDINGS PLC	22.4000	921,344.60	0.00	1,268,691.20		347,346.60
		22.4000	921,344.60	0.00	1,268,691.20	0.35	347,346.60
SUBTOTAL UNITED KINGDOM			3,484,426.98	0.00	5,422,603.72		1,938,176.74
			3,484,426.98	0.00	5,422,603.72	1.50	1,938,176.74
UNITED STATES							
47,700.000 000361105	AAR CORP	38.7500	1,285,267.87	0.00	1,848,375.00		563,107.13
		38.7500	1,285,267.87	0.00	1,848,375.00	0.51	563,107.13
166,570.000 002121101	A10 NETWORKS INC	11.2600	1,028,965.40	0.00	1,875,578.20		846,612.80
		11.2600	1,028,965.40	0.00	1,875,578.20	0.52	846,612.80
11,521.000 00404A109	ACADIA HEALTHCARE CO INC	62.7500	331,897.03	0.00	722,942.75		391,045.72
		62.7500	331,897.03	0.00	722,942.75	0.20	391,045.72
214,398.000 004397105	ACCURAY INC	4.5200	759,738.78	0.00	969,078.96		209,340.18
		4.5200	759,738.78	0.00	969,078.96	0.27	209,340.18
55,105.000 00489Q102	ACRES COMMERCIAL REALTY CORP	16.0600	662,277.65	0.00	884,986.30		222,708.65
		16.0600	662,277.65	0.00	884,986.30	0.25	222,708.65
93,788.000 00738A106	ADTRAN INC	20.6500	1,038,408.18	0.00	1,936,722.20		898,314.02
		20.6500	1,038,408.18	0.00	1,936,722.20	0.54	898,314.02

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				Local/Base			Local/Base
50,872.000	ADVANSIX INC	29.8600	1,230,928.77	0.00	1,519,037.92		288,109.15
00773T101		29.8600	1,230,928.77	0.00	1,519,037.92	0.42	288,109.15
14,138.000	ADVANCED ENERGY INDUSTRIES INC	112.7100	892,096.06	0.00	1,593,493.98		701,397.92
007973100		112.7100	892,096.06	0.00	1,593,493.98	0.44	701,397.92
56,400.000	AIR LEASE CORP	41.7400	1,713,438.85	9,120.00	2,354,136.00		640,697.15
00912X302		41.7400	1,713,438.85	9,120.00	2,354,136.00	0.66	640,697.15
12,100.000	ALASKA AIR GROUP INC	60.3100	484,729.66	0.00	729,751.00		245,021.34
011659109		60.3100	484,729.66	0.00	729,751.00	0.20	245,021.34
79,600.000	ALEXANDER & BALDWIN INC	18.3200	1,089,173.72	12,592.00	1,458,272.00		369,098.28
014491104		18.3200	1,089,173.72	12,592.00	1,458,272.00	0.41	369,098.28
106,606.000	ALLEGHENY TECHNOLOGIES INC	20.8500	1,369,227.79	0.00	2,222,735.10		853,507.31
01741R102		20.8500	1,369,227.79	0.00	2,222,735.10	0.62	853,507.31
36,676.000	ALPHATEC HOLDINGS INC	15.3200	183,456.19	0.00	561,876.32		378,420.13
02081G201		15.3200	183,456.19	0.00	561,876.32	0.16	378,420.13
17,753.000	AMERESCO INC	62.7200	595,851.11	0.00	1,113,468.16		517,617.05
02361E108		62.7200	595,851.11	0.00	1,113,468.16	0.31	517,617.05
59,600.000	AMERICAN PUBLIC EDUCATION INC	28.3400	1,653,526.25	0.00	1,689,064.00		35,537.75
02913V103		28.3400	1,653,526.25	0.00	1,689,064.00	0.47	35,537.75
81,624.000	AMERICAN VANGUARD CORP	17.5100	1,313,075.04	1,664.48	1,429,236.24		116,161.20
030371108		17.5100	1,313,075.04	1,664.48	1,429,236.24	0.40	116,161.20
2,233.000	AMERICAN WOODMARK CORP	81.6900	215,684.09	0.00	182,413.77		-33,270.32
030506109		81.6900	215,684.09	0.00	182,413.77	0.05	-33,270.32
7,448.000	AMERICA'S CAR-MART INC/TX	141.7200	595,194.80	0.00	1,055,530.56		460,335.76
03062T105		141.7200	595,194.80	0.00	1,055,530.56	0.29	460,335.76
98,303.000	AMKOR TECHNOLOGY INC	23.6700	979,502.83	0.00	2,326,832.01		1,347,329.18
031652100		23.6700	979,502.83	0.00	2,326,832.01	0.65	1,347,329.18
48,569.000	AMTECH SYSTEMS INC	9.6400	353,698.49	0.00	468,205.16		114,506.67
032332504		9.6400	353,698.49	0.00	468,205.16	0.13	114,506.67
37,100.000	APOGEE ENTERPRISES INC	40.7300	1,347,894.55	0.00	1,511,083.00		163,188.45
037598109		40.7300	1,347,894.55	0.00	1,511,083.00	0.42	163,188.45
38,700.000	APPLIED OPTOELECTRONICS INC	8.4700	317,504.04	0.00	327,789.00		10,284.96
03823U102		8.4700	317,504.04	0.00	327,789.00	0.09	10,284.96
87,100.000	ARCHROCK INC	8.9100	820,569.96	0.00	776,061.00		-44,508.96
03957W106		8.9100	820,569.96	0.00	776,061.00	0.22	-44,508.96
36,036.000	ARCOSA INC	58.7400	1,320,175.99	0.00	2,116,754.64		796,578.65
039653100		58.7400	1,320,175.99	0.00	2,116,754.64	0.59	796,578.65

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
105,585.000	ARMADA HOFFLER PROPERTIES INC	13.2900	1,589,110.88	16,893.60	1,403,224.65		-185,886.23
04208T108		13.2900	1,589,110.88	16,893.60	1,403,224.65	0.39	-185,886.23
84,600.000	ASTRONICS CORP	17.5100	1,394,046.02	0.00	1,481,346.00		87,299.98
046433108		17.5100	1,394,046.02	0.00	1,481,346.00	0.41	87,299.98
35,714.000	ATLAS AIR WORLDWIDE HOLDINGS I	68.1100	1,311,797.00	0.00	2,432,480.54		1,120,683.54
049164205		68.1100	1,311,797.00	0.00	2,432,480.54	0.68	1,120,683.54
91,444.000	AVAYA HOLDINGS CORP	26.9000	1,190,672.76	0.00	2,459,843.60		1,269,170.84
05351X101		26.9000	1,190,672.76	0.00	2,459,843.60	0.68	1,269,170.84
33,736.000	AVIAT NETWORKS INC	32.7700	297,410.32	0.00	1,105,528.72		808,118.40
05366Y201		32.7700	297,410.32	0.00	1,105,528.72	0.31	808,118.40
70,636.000	AVID TECHNOLOGY INC	39.1500	488,938.85	0.00	2,765,399.40		2,276,460.55
05367P100		39.1500	488,938.85	0.00	2,765,399.40	0.77	2,276,460.55
53,900.000	AVNET INC	40.0800	2,058,072.77	0.00	2,160,312.00		102,239.23
053807103		40.0800	2,058,072.77	0.00	2,160,312.00	0.60	102,239.23
18,748.000	AXOS FINANCIAL INC	46.3900	589,056.70	0.00	869,719.72		280,663.02
05465C100		46.3900	589,056.70	0.00	869,719.72	0.24	280,663.02
29,398.000	B RILEY FINANCIAL INC	75.5000	632,823.35	0.00	2,219,549.00		1,586,725.65
05580M108		75.5000	632,823.35	0.00	2,219,549.00	0.62	1,586,725.65
106,300.000	BABCOCK & WILCOX ENTERPRISES I	7.8800	763,365.35	0.00	837,644.00		74,278.65
05614L209		7.8800	763,365.35	0.00	837,644.00	0.23	74,278.65
400.000	BARNES & NOBLE EDUCATION INC	7.2100	2,936.00	0.00	2,884.00		-52.00
06777U101		7.2100	2,936.00	0.00	2,884.00	0.00	-52.00
40,185.000	BEAZER HOMES USA INC	19.2900	425,373.19	0.00	775,168.65		349,795.46
07556Q881		19.2900	425,373.19	0.00	775,168.65	0.22	349,795.46
17,393.000	BJ'S RESTAURANTS INC	49.1400	569,981.76	0.00	854,692.02		284,710.26
09180C106		49.1400	569,981.76	0.00	854,692.02	0.24	284,710.26
25,500.000	BLACK HILLS CORP	65.6300	1,554,096.14	0.00	1,673,565.00		119,468.86
092113109		65.6300	1,554,096.14	0.00	1,673,565.00	0.47	119,468.86
10,900.000	BLUELINX HOLDINGS INC	50.2800	517,659.15	0.00	548,052.00		30,392.85
09624H208		50.2800	517,659.15	0.00	548,052.00	0.15	30,392.85
74,155.000	BRAEMAR HOTELS & RESORTS INC	6.2100	447,401.59	0.00	460,502.55		13,100.96
10482B101		6.2100	447,401.59	0.00	460,502.55	0.13	13,100.96
46,700.000	BRIGHTHOUSE FINANCIAL INC	45.5400	1,735,628.69	0.00	2,126,718.00		391,089.31
10922N103		45.5400	1,735,628.69	0.00	2,126,718.00	0.59	391,089.31
39,400.000	CTS CORP	37.1600	960,920.12	1,516.00	1,464,104.00		503,183.88
126501105		37.1600	960,920.12	1,516.00	1,464,104.00	0.41	503,183.88

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151,708.000 128126109	CALAMP CORP	12.7200	1,553,605.28	0.00	1,929,725.76		376,120.48
		12.7200	1,553,605.28	0.00	1,929,725.76	0.54	376,120.48
13,900.000 129500104	CALERES INC	27.2900	349,571.70	0.00	379,331.00		29,759.30
		27.2900	349,571.70	0.00	379,331.00	0.11	29,759.30
46,922.000 144285103	CARPENTER TECHNOLOGY CORP	40.2200	1,819,158.53	0.00	1,887,202.84		68,044.31
		40.2200	1,819,158.53	0.00	1,887,202.84	0.53	68,044.31
116,303.000 14574X104	CARROLS RESTAURANT GROUP INC	6.0100	533,145.19	0.00	698,981.03		165,835.84
		6.0100	533,145.19	0.00	698,981.03	0.19	165,835.84
50,200.000 14575E105	CARS.COM INC	14.3300	479,856.61	0.00	719,366.00		239,509.39
		14.3300	479,856.61	0.00	719,366.00	0.20	239,509.39
116,755.000 14862Q100	CASTLIGHT HEALTH INC	2.6300	203,326.72	0.00	307,065.65		103,738.93
		2.6300	203,326.72	0.00	307,065.65	0.09	103,738.93
41,801.000 14912Y202	CATCHMARK TIMBER TRUST INC	11.7000	409,405.15	0.00	489,071.70		79,666.55
		11.7000	409,405.15	0.00	489,071.70	0.14	79,666.55
2,903.000 149568107	CAVCO INDUSTRIES INC	222.1900	462,190.94	0.00	645,017.57		182,826.63
		222.1900	462,190.94	0.00	645,017.57	0.18	182,826.63
19,600.000 150185106	CEDAR FAIR LP	44.8300	627,692.77	0.00	878,668.00		250,975.23
		44.8300	627,692.77	0.00	878,668.00	0.24	250,975.23
22,976.000 153527205	CENTRAL GARDEN & PET CO	48.3000	913,752.44	0.00	1,109,740.80		195,988.36
		48.3000	913,752.44	0.00	1,109,740.80	0.31	195,988.36
76,920.000 156431108	CENTURY ALUMINUM CO	12.8900	481,423.36	0.00	991,498.80		510,075.44
		12.8900	481,423.36	0.00	991,498.80	0.28	510,075.44
37,775.000 156492100	CENTURY CASINOS INC	13.4300	386,364.35	0.00	507,318.25		120,953.90
		13.4300	386,364.35	0.00	507,318.25	0.14	120,953.90
13,615.000 156504300	CENTURY COMMUNITIES INC	66.5400	661,394.31	0.00	905,942.10		244,547.79
		66.5400	661,394.31	0.00	905,942.10	0.25	244,547.79
46,200.000 16208T102	CHATHAM LODGING TRUST	12.8700	600,080.95	0.00	594,594.00		-5,486.95
		12.8700	600,080.95	0.00	594,594.00	0.17	-5,486.95
38,200.000 163086101	CHEFS' WAREHOUSE INC/THE	31.8300	529,572.78	0.00	1,215,906.00		686,333.22
		31.8300	529,572.78	0.00	1,215,906.00	0.34	686,333.22
30,800.000 165167735	CHESAPEAKE ENERGY CORP	51.9200	1,387,249.85	0.00	1,599,136.00		211,886.15
		51.9200	1,387,249.85	0.00	1,599,136.00	0.45	211,886.15
178,358.000 168615102	CHICO'S FAS INC	6.5800	521,613.74	0.00	1,173,595.64		651,981.90
		6.5800	521,613.74	0.00	1,173,595.64	0.33	651,981.90
29,207.000 171604101	CHUY'S HOLDINGS INC	37.2600	546,024.21	0.00	1,088,252.82		542,228.61
		37.2600	546,024.21	0.00	1,088,252.82	0.30	542,228.61

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54,568.000 17273K109	CIRCOR INTERNATIONAL INC	32.6000	1,960,056.71	0.00	1,778,916.80		-181,139.91
		32.6000	1,960,056.71	0.00	1,778,916.80	0.50	-181,139.91
86,948.000 185899101	CLEVELAND-CLIFFS INC	21.5600	689,330.81	0.00	1,874,598.88		1,185,268.07
		21.5600	689,330.81	0.00	1,874,598.88	0.52	1,185,268.07
120,400.000 192108504	COEUR MINING INC	8.8800	1,115,828.40	0.00	1,069,152.00		-46,676.40
		8.8800	1,115,828.40	0.00	1,069,152.00	0.30	-46,676.40
45,722.000 192576106	COHU INC	36.7900	1,023,614.62	0.00	1,682,112.38		658,497.76
		36.7900	1,023,614.62	0.00	1,682,112.38	0.47	658,497.76
23,500.000 199908104	COMFORT SYSTEMS USA INC	78.7900	1,444,500.28	0.00	1,851,565.00		407,064.72
		78.7900	1,444,500.28	0.00	1,851,565.00	0.52	407,064.72
64,500.000 201723103	COMMERCIAL METALS CO	30.7200	1,626,665.82	7,740.00	1,981,440.00		354,774.18
		30.7200	1,626,665.82	7,740.00	1,981,440.00	0.55	354,774.18
122,339.000 202608105	COMMERCIAL VEHICLE GROUP INC	10.6300	621,525.72	0.00	1,300,463.57		678,937.85
		10.6300	621,525.72	0.00	1,300,463.57	0.36	678,937.85
190,243.000 203668108	COMMUNITY HEALTH SYSTEMS INC	15.4400	598,686.53	0.00	2,937,351.92		2,338,665.39
		15.4400	598,686.53	0.00	2,937,351.92	0.82	2,338,665.39
221,107.000 20564W105	COMSCORE INC	5.0000	602,787.84	0.00	1,105,535.00		502,747.16
		5.0000	602,787.84	0.00	1,105,535.00	0.31	502,747.16
83,615.000 205826209	COMTECH TELECOMMUNICATIONS COR	24.1600	1,584,813.73	0.00	2,020,138.40		435,324.67
		24.1600	1,584,813.73	0.00	2,020,138.40	0.56	435,324.67
76,923.000 206704108	CONCRETE PUMPING HOLDINGS INC	8.4700	264,740.41	0.00	651,537.81		386,797.40
		8.4700	264,740.41	0.00	651,537.81	0.18	386,797.40
34,800.000 206787103	CONDUENT INC	7.5000	276,396.66	0.00	261,000.00		-15,396.66
		7.5000	276,396.66	0.00	261,000.00	0.07	-15,396.66
65,600.000 208242107	CONN'S INC	25.5000	1,381,997.53	0.00	1,672,800.00		290,802.47
		25.5000	1,381,997.53	0.00	1,672,800.00	0.47	290,802.47
25,949.000 21044C107	CONSTRUCTION PARTNERS INC	31.4000	436,247.97	0.00	814,798.60		378,550.63
		31.4000	436,247.97	0.00	814,798.60	0.23	378,550.63
76,700.000 22282E102	COVANTA HOLDING CORP	17.6100	758,736.40	6,136.00	1,350,687.00		591,950.60
		17.6100	758,736.40	6,136.00	1,350,687.00	0.38	591,950.60
120,101.000 227483104	CROSS COUNTRY HEALTHCARE INC	16.5100	1,004,101.51	0.00	1,982,867.51		978,766.00
		16.5100	1,004,101.51	0.00	1,982,867.51	0.55	978,766.00
34,104.000 232109108	CUTERA INC	49.0300	747,874.60	0.00	1,672,119.12		924,244.52
		49.0300	747,874.60	0.00	1,672,119.12	0.47	924,244.52
16,400.000 23331S100	DHI GROUP INC	3.3800	54,798.95	0.00	55,432.00		633.05
		3.3800	54,798.95	0.00	55,432.00	0.02	633.05

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81,704.000 235825205	DANA INC	23.7600	1,536,118.96	0.00	1,941,287.04		405,168.08
		23.7600	1,536,118.96	0.00	1,941,287.04	0.54	405,168.08
76,100.000 23753F107	DASEKE INC	6.4800	488,067.83	0.00	493,128.00		5,060.17
		6.4800	488,067.83	0.00	493,128.00	0.14	5,060.17
69,799.000 250565108	DESIGNER BRANDS INC	16.5500	1,232,224.71	0.00	1,155,173.45		-77,051.26
		16.5500	1,232,224.71	0.00	1,155,173.45	0.32	-77,051.26
100,741.000 253798102	DIGI INTERNATIONAL INC	20.1100	1,500,077.21	0.00	2,025,901.51		525,824.30
		20.1100	1,500,077.21	0.00	2,025,901.51	0.56	525,824.30
6,600.000 254067101	DILLARD'S INC	180.8800	834,060.53	1,005.00	1,193,808.00		359,747.47
		180.8800	834,060.53	1,005.00	1,193,808.00	0.33	359,747.47
191,800.000 25525P107	DIVERSIFIED HEALTHCARE TRUST	4.1800	844,481.83	0.00	801,724.00		-42,757.83
		4.1800	844,481.83	0.00	801,724.00	0.22	-42,757.83
67,538.000 255519100	DIXIE GROUP INC/THE	2.9300	176,900.34	0.00	197,886.34		20,986.00
		2.9300	176,900.34	0.00	197,886.34	0.06	20,986.00
37,366.000 262077100	DRIVE SHACK INC	3.3100	125,585.64	0.00	123,681.46		-1,904.18
		3.3100	125,585.64	0.00	123,681.46	0.03	-1,904.18
27,726.000 264147109	DUCOMMUN INC	54.5600	1,288,065.94	0.00	1,512,730.56		224,664.62
		54.5600	1,288,065.94	0.00	1,512,730.56	0.42	224,664.62
107,312.000 268211109	DZS INC	20.7500	941,866.59	0.00	2,226,724.00		1,284,857.41
		20.7500	941,866.59	0.00	2,226,724.00	0.62	1,284,857.41
145,350.000 27032D304	EARTHSTONE ENERGY INC	11.0700	844,046.72	0.00	1,609,024.50		764,977.78
		11.0700	844,046.72	0.00	1,609,024.50	0.45	764,977.78
20,845.000 29089Q105	EMERGENT BIOSOLUTIONS INC	62.9900	1,500,806.17	0.00	1,313,026.55		-187,779.62
		62.9900	1,500,806.17	0.00	1,313,026.55	0.37	-187,779.62
6,802.000 292562105	ENCORE WIRE CORP	75.7900	331,215.01	0.00	515,523.58		184,308.57
		75.7900	331,215.01	0.00	515,523.58	0.14	184,308.57
21,800.000 29355X107	ENPRO INDUSTRIES INC	97.1500	1,398,973.70	0.00	2,117,870.00		718,896.30
		97.1500	1,398,973.70	0.00	2,117,870.00	0.59	718,896.30
44,500.000 29382R107	ENTRAVISION COMMUNICATIONS COR	6.6800	242,921.11	0.00	297,260.00		54,338.89
		6.6800	242,921.11	0.00	297,260.00	0.08	54,338.89
38,724.000 297602104	ETHAN ALLEN INTERIORS INC	27.6000	687,902.16	0.00	1,068,782.40		380,880.24
		27.6000	687,902.16	0.00	1,068,782.40	0.30	380,880.24
1,900.000 299759100	EVERCEL INC	2.0000	4,368.78	0.00	3,800.00		-568.78
		2.0000	4,368.78	0.00	3,800.00	0.00	-568.78
23,421.000 29975E109	EVENTBRITE INC	19.0000	254,678.54	0.00	444,999.00		190,320.46
		19.0000	254,678.54	0.00	444,999.00	0.12	190,320.46

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
5,300.000	EVERCORE INC	140.7700	235,851.49	0.00	746,081.00		510,229.51
29977A105		140.7700	235,851.49	0.00	746,081.00	0.21	510,229.51
35,100.000	EVOLENT HEALTH INC	21.1200	250,038.78	0.00	741,312.00		491,273.22
30050B101		21.1200	250,038.78	0.00	741,312.00	0.21	491,273.22
88,700.000	EXPRESS INC	6.4900	306,769.93	0.00	575,663.00		268,893.07
30219E103		6.4900	306,769.93	0.00	575,663.00	0.16	268,893.07
38,047.000	FIRST FOUNDATION INC	22.5100	705,903.15	0.00	856,437.97		150,534.82
32026V104		22.5100	705,903.15	0.00	856,437.97	0.24	150,534.82
38,065.000	FLEXION THERAPEUTICS INC	8.2300	428,072.55	0.00	313,274.95		-114,797.60
33938J106		8.2300	428,072.55	0.00	313,274.95	0.09	-114,797.60
32,998.000	FORMFACTOR INC	36.4600	886,157.04	0.00	1,203,107.08		316,950.04
346375108		36.4600	886,157.04	0.00	1,203,107.08	0.33	316,950.04
39,500.000	FOSSIL GROUP INC	14.2800	516,916.55	0.00	564,060.00		47,143.45
34988V106		14.2800	516,916.55	0.00	564,060.00	0.16	47,143.45
26,532.000	FREQUENCY ELECTRONICS INC	9.8000	291,568.61	0.00	260,013.60		-31,555.01
358010106		9.8000	291,568.61	0.00	260,013.60	0.07	-31,555.01
24,600.000	FRONTDOOR INC	49.8200	946,192.00	0.00	1,225,572.00		279,380.00
35905A109		49.8200	946,192.00	0.00	1,225,572.00	0.34	279,380.00
71,932.000	GP STRATEGIES CORP	15.7200	937,485.01	0.00	1,130,771.04		193,286.03
36225V104		15.7200	937,485.01	0.00	1,130,771.04	0.31	193,286.03
9,223.000	GENCOR INDUSTRIES INC	12.1600	108,593.40	0.00	112,151.68		3,558.28
368678108		12.1600	108,593.40	0.00	112,151.68	0.03	3,558.28
9,300.000	GIBRALTAR INDUSTRIES INC	76.3100	580,226.25	0.00	709,683.00		129,456.75
374689107		76.3100	580,226.25	0.00	709,683.00	0.20	129,456.75
66,927.000	GLATFELTER CORP	13.9700	987,753.57	9,369.78	934,970.19		-52,783.38
377320106		13.9700	987,753.57	9,369.78	934,970.19	0.26	-52,783.38
31,700.000	GOPRO INC	11.6500	348,284.38	0.00	369,305.00		21,020.62
38268T103		11.6500	348,284.38	0.00	369,305.00	0.10	21,020.62
42,930.000	GRIFFON CORP	25.6300	649,382.42	0.00	1,100,295.90		450,913.48
398433102		25.6300	649,382.42	0.00	1,100,295.90	0.31	450,913.48
24,800.000	GUESS? INC	26.4000	697,714.18	0.00	654,720.00		-42,994.18
401617105		26.4000	697,714.18	0.00	654,720.00	0.18	-42,994.18
20,929.000	HCI GROUP INC	99.4300	856,906.40	0.00	2,080,970.47		1,224,064.07
40416E103		99.4300	856,906.40	0.00	2,080,970.47	0.58	1,224,064.07
20,822.000	HAWAIIAN ELECTRIC INDUSTRIES I	42.2800	730,539.09	0.00	880,354.16		149,815.07
419870100		42.2800	730,539.09	0.00	880,354.16	0.25	149,815.07

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				Local/Base			Local/Base
54,960.000	HAYNES INTERNATIONAL INC	35.3800	1,326,097.85	0.00	1,944,484.80		618,386.95
420877201		35.3800	1,326,097.85	0.00	1,944,484.80	0.54	618,386.95
25,200.000	HEIDRICK & STRUGGLES INTERNATI	44.5500	912,374.36	0.00	1,122,660.00		210,285.64
422819102		44.5500	912,374.36	0.00	1,122,660.00	0.31	210,285.64
20,421.000	HERC HOLDINGS INC	112.0700	635,027.74	0.00	2,288,581.47		1,653,553.73
42704L104		112.0700	635,027.74	0.00	2,288,581.47	0.64	1,653,553.73
47,309.000	HERITAGE-CRYSTAL CLEAN INC	29.6800	1,234,156.80	0.00	1,404,131.12		169,974.32
42726M106		29.6800	1,234,156.80	0.00	1,404,131.12	0.39	169,974.32
52,318.000	HERITAGE INSURANCE HOLDINGS IN	8.5800	718,662.37	3,139.08	448,888.44		-269,773.93
42727J102		8.5800	718,662.37	3,139.08	448,888.44	0.12	-269,773.93
30,100.000	HEXCEL CORP	62.4000	1,590,899.88	0.00	1,878,240.00		287,340.12
428291108		62.4000	1,590,899.88	0.00	1,878,240.00	0.52	287,340.12
70,701.000	HILLTOP HOLDINGS INC	36.4000	1,610,082.03	0.00	2,573,516.40		963,434.37
432748101		36.4000	1,610,082.03	0.00	2,573,516.40	0.72	963,434.37
230,369.000	HORIZON GLOBAL CORP	8.4800	629,322.23	0.00	1,953,529.12		1,324,206.89
44052W104		8.4800	629,322.23	0.00	1,953,529.12	0.54	1,324,206.89
85,300.000	HOUGHTON MIFFLIN HARCOURT CO	11.0400	503,690.05	0.00	941,712.00		438,021.95
44157R109		11.0400	503,690.05	0.00	941,712.00	0.26	438,021.95
13,100.000	HOULIHAN LOKEY INC	81.7900	710,078.71	0.00	1,071,449.00		361,370.29
441593100		81.7900	710,078.71	0.00	1,071,449.00	0.30	361,370.29
28,400.000	HUB GROUP INC	65.9800	1,584,280.73	0.00	1,873,832.00		289,551.27
443320106		65.9800	1,584,280.73	0.00	1,873,832.00	0.52	289,551.27
80,865.000	HUNTSMAN CORP	26.5200	1,848,321.64	0.00	2,144,539.80		296,218.16
447011107		26.5200	1,848,321.64	0.00	2,144,539.80	0.60	296,218.16
10,696.000	HURCO COS INC	35.0000	156,944.85	1,497.44	374,360.00		217,415.15
447324104		35.0000	156,944.85	1,497.44	374,360.00	0.10	217,415.15
17,359.000	HYSTER-YALE MATERIALS HANDLING	72.9800	1,108,541.42	0.00	1,266,859.82		158,318.40
449172105		72.9800	1,108,541.42	0.00	1,266,859.82	0.35	158,318.40
52,512.000	IDENTIV INC	17.0000	153,790.72	0.00	892,704.00		738,913.28
45170X205		17.0000	153,790.72	0.00	892,704.00	0.25	738,913.28
26,200.000	IMMERSION CORP	8.7700	231,994.60	0.00	229,774.00		-2,220.60
452521107		8.7700	231,994.60	0.00	229,774.00	0.06	-2,220.60
199,100.000	INFINERA CORP	10.2000	993,689.40	0.00	2,030,820.00		1,037,130.60
45667G103		10.2000	993,689.40	0.00	2,030,820.00	0.57	1,037,130.60
17,155.000	INSTEEL INDUSTRIES INC	32.1500	304,700.84	0.00	551,533.25		246,832.41
45774W108		32.1500	304,700.84	0.00	551,533.25	0.15	246,832.41

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72,337.000 458665304	INTERFACE INC	15.3000	714,568.58	0.00	1,106,756.10		392,187.52
		15.3000	714,568.58	0.00	1,106,756.10	0.31	392,187.52
16,136.000 45867G101	INTERDIGITAL INC	73.0300	915,827.50	0.00	1,178,412.08		262,584.58
		73.0300	915,827.50	0.00	1,178,412.08	0.33	262,584.58
99,347.000 461148108	INTEVAC INC	6.7400	519,460.29	0.00	669,598.78		150,138.49
		6.7400	519,460.29	0.00	669,598.78	0.19	150,138.49
69,189.000 461203101	INVACARE CORP	8.0700	480,829.57	0.00	558,355.23		77,525.66
		8.0700	480,829.57	0.00	558,355.23	0.16	77,525.66
79,385.000 46121H109	INTRICON CORP	22.4800	1,417,368.85	0.00	1,784,574.80		367,205.95
		22.4800	1,417,368.85	0.00	1,784,574.80	0.50	367,205.95
31,537.000 46121Y201	INTREPID POTASH INC	31.8600	770,666.82	0.00	1,004,768.82		234,102.00
		31.8600	770,666.82	0.00	1,004,768.82	0.28	234,102.00
146,891.000 46564T107	ITERIS INC	6.6500	667,509.47	0.00	976,825.15		309,315.68
		6.6500	667,509.47	0.00	976,825.15	0.27	309,315.68
40,913.000 46609J106	J ALEXANDER'S HOLDINGS INC	11.6400	339,373.99	0.00	476,227.32		136,853.33
		11.6400	339,373.99	0.00	476,227.32	0.13	136,853.33
36,300.000 47580P103	JELD-WEN HOLDING INC	26.2600	637,012.65	0.00	953,238.00		316,225.35
		26.2600	637,012.65	0.00	953,238.00	0.27	316,225.35
1,158.000 47632P101	JERASH HOLDINGS US INC	6.7300	7,866.57	0.00	7,793.34		-73.23
		6.7300	7,866.57	0.00	7,793.34	0.00	-73.23
97,800.000 477143101	JETBLUE AIRWAYS CORP	16.7800	1,124,978.09	0.00	1,641,084.00		516,105.91
		16.7800	1,124,978.09	0.00	1,641,084.00	0.46	516,105.91
87,015.000 48238T109	KAR AUCTION SERVICES INC	17.5500	1,512,451.17	0.00	1,527,113.25		14,662.08
		17.5500	1,512,451.17	0.00	1,527,113.25	0.43	14,662.08
105,258.000 483379103	KALEYRA INC	12.2400	564,135.64	0.00	1,288,357.92		724,222.28
		12.2400	564,135.64	0.00	1,288,357.92	0.36	724,222.28
84,449.000 49446R109	KIMCO REALTY CORP	20.8500	1,074,299.14	0.00	1,760,761.65		686,462.51
		20.8500	1,074,299.14	0.00	1,760,761.65	0.49	686,462.51
65,399.000 497498105	KIRKLAND'S INC	22.8800	1,532,896.75	0.00	1,496,329.12		-36,567.63
		22.8800	1,532,896.75	0.00	1,496,329.12	0.42	-36,567.63
81,300.000 49926D109	KNOWLES CORP	19.7400	1,534,151.03	0.00	1,604,862.00		70,710.97
		19.7400	1,534,151.03	0.00	1,604,862.00	0.45	70,710.97
19,373.000 500643200	KORN FERRY	72.5500	948,736.75	0.00	1,405,511.15		456,774.40
		72.5500	948,736.75	0.00	1,405,511.15	0.39	456,774.40
69,229.000 50077C106	KRATON CORP	32.2900	1,472,398.58	0.00	2,235,404.41		763,005.83
		32.2900	1,472,398.58	0.00	2,235,404.41	0.62	763,005.83

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
26,928.000	KULICKE & SOFFA INDUSTRIES INC	61.2000	652,176.07	3,769.92	1,647,993.60		995,817.53
501242101		61.2000	652,176.07	3,769.92	1,647,993.60	0.46	995,817.53
5,113.000	LGI HOMES INC	161.9400	492,827.51	0.00	827,999.22		335,171.71
50187T106		161.9400	492,827.51	0.00	827,999.22	0.23	335,171.71
80,888.000	LSB INDUSTRIES INC	6.0500	272,184.46	0.00	489,372.40		217,187.94
502160104		6.0500	272,184.46	0.00	489,372.40	0.14	217,187.94
84,362.000	LSI INDUSTRIES INC	8.0100	449,376.00	0.00	675,739.62		226,363.62
50216C108		8.0100	449,376.00	0.00	675,739.62	0.19	226,363.62
39,783.000	LIMBACH HOLDINGS INC	9.2600	422,503.69	0.00	368,390.58		-54,113.11
53263P105		9.2600	422,503.69	0.00	368,390.58	0.10	-54,113.11
92,233.000	LIQTECH INTERNATIONAL INC	7.3200	509,118.27	0.00	675,145.56		166,027.29
53632A201		7.3200	509,118.27	0.00	675,145.56	0.19	166,027.29
114,158.000	LIVENT CORP	19.3600	830,775.55	0.00	2,210,098.88		1,379,323.33
53814L108		19.3600	830,775.55	0.00	2,210,098.88	0.62	1,379,323.33
58,376.000	LUMBER LIQUIDATORS HOLDINGS IN	21.1000	638,705.15	0.00	1,231,733.60		593,028.45
55003T107		21.1000	638,705.15	0.00	1,231,733.60	0.34	593,028.45
80,589.000	MGIC INVESTMENT CORP	13.6000	1,024,303.80	0.00	1,096,010.40		71,706.60
552848103		13.6000	1,024,303.80	0.00	1,096,010.40	0.31	71,706.60
15,018.000	MGP INGREDIENTS INC	67.6400	751,338.47	0.00	1,015,817.52		264,479.05
55303J106		67.6400	751,338.47	0.00	1,015,817.52	0.28	264,479.05
108,121.000	MACERICH CO/THE	18.2500	1,498,632.23	0.00	1,973,208.25		474,576.02
554382101		18.2500	1,498,632.23	0.00	1,973,208.25	0.55	474,576.02
7,276.000	MAMMOTH ENERGY SERVICES INC	4.5900	32,445.40	0.00	33,396.84		951.44
56155L108		4.5900	32,445.40	0.00	33,396.84	0.01	951.44
96,400.000	MANITEX INTERNATIONAL INC	7.2900	537,396.35	0.00	702,756.00		165,359.65
563420108		7.2900	537,396.35	0.00	702,756.00	0.20	165,359.65
52,900.000	MARCUS CORP/THE	21.2100	1,138,085.82	0.00	1,122,009.00		-16,076.82
566330106		21.2100	1,138,085.82	0.00	1,122,009.00	0.31	-16,076.82
39,908.000	MATADOR RESOURCES CO	36.0100	484,913.18	0.00	1,437,087.08		952,173.90
576485205		36.0100	484,913.18	0.00	1,437,087.08	0.40	952,173.90
53,101.000	MERITOR INC	23.4200	1,072,021.75	0.00	1,243,625.42		171,603.67
59001K100		23.4200	1,072,021.75	0.00	1,243,625.42	0.35	171,603.67
151,174.000	MESA AIR GROUP INC	9.3300	864,994.43	0.00	1,410,453.42		545,458.99
590479135		9.3300	864,994.43	0.00	1,410,453.42	0.39	545,458.99
23,600.000	HERMAN MILLER INC	47.1400	1,143,372.99	0.00	1,112,504.00		-30,868.99
600544100		47.1400	1,143,372.99	0.00	1,112,504.00	0.31	-30,868.99

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20,200.000 604871103	MISONIX INC	22.1800	330,157.76	0.00	448,036.00		117,878.24
		22.1800	330,157.76	0.00	448,036.00	0.12	117,878.24
61,755.000 60649T107	MISTRAS GROUP INC	9.8300	338,935.96	0.00	607,051.65		268,115.69
		9.8300	338,935.96	0.00	607,051.65	0.17	268,115.69
136,199.000 607828100	MODINE MANUFACTURING CO	16.5900	1,352,572.32	0.00	2,259,541.41		906,969.09
		16.5900	1,352,572.32	0.00	2,259,541.41	0.63	906,969.09
32,700.000 60786M105	MOELIS & CO	56.8900	959,871.21	0.00	1,860,303.00		900,431.79
		56.8900	959,871.21	0.00	1,860,303.00	0.52	900,431.79
63,177.000 629209305	NMI HOLDINGS INC	22.4800	1,608,642.61	0.00	1,420,218.96		-188,423.65
		22.4800	1,608,642.61	0.00	1,420,218.96	0.40	-188,423.65
82,517.000 629337106	NN INC	7.3500	612,343.83	0.00	606,499.95		-5,843.88
		7.3500	612,343.83	0.00	606,499.95	0.17	-5,843.88
49,904.000 63888U108	NATURAL GROCERS BY VITAMIN COT	10.7400	625,228.70	0.00	535,968.96		-89,259.74
		10.7400	625,228.70	0.00	535,968.96	0.15	-89,259.74
65,987.000 64131A105	NEURONETICS INC	16.0200	534,149.81	0.00	1,057,111.74		522,961.93
		16.0200	534,149.81	0.00	1,057,111.74	0.29	522,961.93
80,989.000 645370107	NEW HOME CO INC/THE	5.8700	281,782.68	0.00	475,405.43		193,622.75
		5.8700	281,782.68	0.00	475,405.43	0.13	193,622.75
109,600.000 65540B105	NOODLES & CO	12.4800	693,753.35	0.00	1,367,808.00		674,054.65
		12.4800	693,753.35	0.00	1,367,808.00	0.38	674,054.65
105,569.000 65542W206	NORANDA ALUMINUM HOLDING CORP	0.0500	3,626.29	0.00	5,278.45		1,652.16
		0.0500	3,626.29	0.00	5,278.45	0.00	1,652.16
40,600.000 655664100	NORDSTROM INC	36.5700	1,381,560.42	0.00	1,484,742.00		103,181.58
		36.5700	1,381,560.42	0.00	1,484,742.00	0.41	103,181.58
31,614.000 667746101	NORTHWEST PIPE CO	28.2500	616,278.33	0.00	893,095.50		276,817.17
		28.2500	616,278.33	0.00	893,095.50	0.25	276,817.17
104,500.000 680223104	OLD REPUBLIC INTERNATIONAL COR	24.9100	1,922,883.49	0.00	2,603,095.00		680,211.51
		24.9100	1,922,883.49	0.00	2,603,095.00	0.72	680,211.51
25,159.000 68162K106	OLYMPIC STEEL INC	29.3900	621,348.46	0.00	739,423.01		118,074.55
		29.3900	621,348.46	0.00	739,423.01	0.21	118,074.55
24,082.000 683344105	ONTO INNOVATION INC	73.0400	851,668.00	0.00	1,758,949.28		907,281.28
		73.0400	851,668.00	0.00	1,758,949.28	0.49	907,281.28
45,641.000 683416101	OOMA INC	18.8600	545,577.10	0.00	860,789.26		315,212.16
		18.8600	545,577.10	0.00	860,789.26	0.24	315,212.16
87,506.000 68404L201	OPTION CARE HEALTH INC	21.8700	1,066,745.17	0.00	1,913,756.22		847,011.05
		21.8700	1,066,745.17	0.00	1,913,756.22	0.53	847,011.05

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
47,000.000	ORGANON & CO	30.2600	1,350,974.73	0.00	1,422,220.00		71,245.27
68622V106		30.2600	1,350,974.73	0.00	1,422,220.00	0.40	71,245.27
88,023.000	ORION GROUP HOLDINGS INC	5.7500	410,722.38	0.00	506,132.25		95,409.87
68628V308		5.7500	410,722.38	0.00	506,132.25	0.14	95,409.87
39,100.000	ORTHOFIX MEDICAL INC	40.1100	1,623,334.01	0.00	1,568,301.00		-55,033.01
68752M108		40.1100	1,623,334.01	0.00	1,568,301.00	0.44	-55,033.01
17,700.000	OVERSTOCK.COM INC	92.2000	1,316,928.49	0.00	1,631,940.00		315,011.51
690370101		92.2000	1,316,928.49	0.00	1,631,940.00	0.45	315,011.51
63,263.000	OWENS & MINOR INC	42.3300	489,205.64	0.00	2,677,922.79		2,188,717.15
690732102		42.3300	489,205.64	0.00	2,677,922.79	0.75	2,188,717.15
119,404.000	PCTEL INC	6.5500	808,528.16	0.00	782,096.20		-26,431.96
69325Q105		6.5500	808,528.16	0.00	782,096.20	0.22	-26,431.96
27,827.000	PGT INNOVATIONS INC	23.2300	377,378.45	0.00	646,421.21		269,042.76
69336V101		23.2300	377,378.45	0.00	646,421.21	0.18	269,042.76
36,698.000	PARK-OHIO HOLDINGS CORP	32.1400	959,233.89	0.00	1,179,473.72		220,239.83
700666100		32.1400	959,233.89	0.00	1,179,473.72	0.33	220,239.83
212,811.000	PITNEY BOWES INC	8.7700	1,052,889.17	0.00	1,866,352.47		813,463.30
724479100		8.7700	1,052,889.17	0.00	1,866,352.47	0.52	813,463.30
46,052.000	POWER SOLUTIONS INTERNATIONAL	6.1000	276,172.78	0.00	280,917.20		4,744.42
73933G202		6.1000	276,172.78	0.00	280,917.20	0.08	4,744.42
46,738.000	PRIMORIS SERVICES CORP	29.4300	1,433,808.06	2,804.28	1,375,499.34		-58,308.72
74164F103		29.4300	1,433,808.06	2,804.28	1,375,499.34	0.38	-58,308.72
24,544.000	QUEST RESOURCE HOLDING CORP	6.3500	87,913.11	0.00	155,854.40		67,941.29
74836W203		6.3500	87,913.11	0.00	155,854.40	0.04	67,941.29
67,555.000	QUINSTREET INC	18.5800	867,739.73	0.00	1,255,171.90		387,432.17
74874Q100		18.5800	867,739.73	0.00	1,255,171.90	0.35	387,432.17
52,402.000	RADIAN GROUP INC	22.2500	941,535.92	0.00	1,165,944.50		224,408.58
750236101		22.2500	941,535.92	0.00	1,165,944.50	0.32	224,408.58
89,518.000	RADIANT LOGISTICS INC	6.9300	398,508.12	0.00	620,359.74		221,851.62
75025X100		6.9300	398,508.12	0.00	620,359.74	0.17	221,851.62
29,296.000	RADNET INC	33.6900	388,302.64	0.00	986,982.24		598,679.60
750491102		33.6900	388,302.64	0.00	986,982.24	0.27	598,679.60
20,101.000	RANGER ENERGY SERVICES INC	8.0000	141,114.52	0.00	160,808.00		19,693.48
75282U104		8.0000	141,114.52	0.00	160,808.00	0.04	19,693.48
66,700.000	REALOGY HOLDINGS CORP	18.2200	643,795.03	0.00	1,215,274.00		571,478.97
75605Y106		18.2200	643,795.03	0.00	1,215,274.00	0.34	571,478.97

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
229,482.000	REED'S INC	1.0200	139,029.56	0.00	234,071.64		95,042.08
758338107		1.0200	139,029.56	0.00	234,071.64	0.07	95,042.08
97,600.000	REGIS CORP	9.3600	758,281.09	0.00	913,536.00		155,254.91
758932107		9.3600	758,281.09	0.00	913,536.00	0.25	155,254.91
48,837.000	RESIDEO TECHNOLOGIES INC	30.0000	1,180,144.08	0.00	1,465,110.00		284,965.92
76118Y104		30.0000	1,180,144.08	0.00	1,465,110.00	0.41	284,965.92
55,485.000	RUTH'S HOSPITALITY GROUP INC	23.0300	750,611.54	0.00	1,277,819.55		527,208.01
783332109		23.0300	750,611.54	0.00	1,277,819.55	0.36	527,208.01
17,362.000	RYMAN HOSPITALITY PROPERTIES I	78.9600	621,749.39	0.00	1,370,903.52		749,154.13
78377T107		78.9600	621,749.39	0.00	1,370,903.52	0.38	749,154.13
57,240.000	SEACOAST BANKING CORP OF FLORI	34.1500	1,705,134.94	0.00	1,954,746.00		249,611.06
811707801		34.1500	1,705,134.94	0.00	1,954,746.00	0.54	249,611.06
93,517.000	SECUREWORKS CORP	18.5300	1,142,319.23	0.00	1,732,870.01		590,550.78
81374A105		18.5300	1,142,319.23	0.00	1,732,870.01	0.48	590,550.78
50,692.000	SELECT INTERIOR CONCEPTS INC	9.4000	449,291.87	0.00	476,504.80		27,212.93
816120307		9.4000	449,291.87	0.00	476,504.80	0.13	27,212.93
44,300.000	SELECT MEDICAL HOLDINGS CORP	42.2600	743,126.48	0.00	1,872,118.00		1,128,991.52
81619Q105		42.2600	743,126.48	0.00	1,872,118.00	0.52	1,128,991.52
41,793.000	SHYFT GROUP INC/THE	37.4100	402,173.73	0.00	1,563,476.13		1,161,302.40
825698103		37.4100	402,173.73	0.00	1,563,476.13	0.44	1,161,302.40
163,615.000	SIENTRA INC	7.9600	706,834.14	0.00	1,302,375.40		595,541.26
82621J105		7.9600	706,834.14	0.00	1,302,375.40	0.36	595,541.26
25,800.000	SIX FLAGS ENTERTAINMENT CORP	43.2800	823,757.06	0.00	1,116,624.00		292,866.94
83001A102		43.2800	823,757.06	0.00	1,116,624.00	0.31	292,866.94
35,500.000	SKECHERS USA INC	49.8300	1,486,877.43	0.00	1,768,965.00		282,087.57
830566105		49.8300	1,486,877.43	0.00	1,768,965.00	0.49	282,087.57
17,500.000	SKYLINE CHAMPION CORP	53.3000	416,254.38	0.00	932,750.00		516,495.62
830830105		53.3000	416,254.38	0.00	932,750.00	0.26	516,495.62
81,700.000	SMILEDIRECTCLUB INC	8.6800	763,178.96	0.00	709,156.00		-54,022.96
83192H106		8.6800	763,178.96	0.00	709,156.00	0.20	-54,022.96
13,375.000	SONIC AUTOMOTIVE INC	44.7400	549,303.85	1,809.00	598,397.50		49,093.65
83545G102		44.7400	549,303.85	1,809.00	598,397.50	0.17	49,093.65
99,568.000	SOUTHWESTERN ENERGY CO	5.6700	281,677.71	0.00	564,550.56		282,872.85
845467109		5.6700	281,677.71	0.00	564,550.56	0.16	282,872.85
33,830.000	SPIRIT AEROSYSTEMS HOLDINGS IN	47.1900	1,310,202.62	335.30	1,596,437.70		286,235.08
848574109		47.1900	1,310,202.62	335.30	1,596,437.70	0.44	286,235.08

Shares/Par Security ID	Description Link Ref	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
		Local/Base	Local/Base	Receivable Local/Base	Local/Base		Gain/Loss Local/Base
81,792.000 858155203	STEELCASE INC	15.1100	1,134,525.40	0.00	1,235,877.12		101,351.72
		15.1100	1,134,525.40	0.00	1,235,877.12	0.34	101,351.72
29,300.000 860372101	STEWART INFORMATION SERVICES C	56.6900	1,124,736.68	0.00	1,661,017.00		536,280.32
		56.6900	1,124,736.68	0.00	1,661,017.00	0.46	536,280.32
43,000.000 86183P102	STONERIDGE INC	29.5000	937,261.00	0.00	1,268,500.00		331,239.00
		29.5000	937,261.00	0.00	1,268,500.00	0.35	331,239.00
8,391.000 86881A100	SURGERY PARTNERS INC	66.6200	237,149.95	0.00	559,008.42		321,858.47
		66.6200	237,149.95	0.00	559,008.42	0.16	321,858.47
246,780.000 86882C105	SURGALIGN HOLDINGS INC	1.3900	725,170.39	0.00	343,024.20		-382,146.19
		1.3900	725,170.39	0.00	343,024.20	0.10	-382,146.19
30,566.000 87265H109	TRI POINTE HOMES INC	21.4300	394,139.87	0.00	655,029.38		260,889.51
		21.4300	394,139.87	0.00	655,029.38	0.18	260,889.51
92,061.000 875465106	TANGER FACTORY OUTLET CENTERS	18.8500	989,202.43	0.00	1,735,349.85		746,147.42
		18.8500	989,202.43	0.00	1,735,349.85	0.48	746,147.42
20,433.000 87724P106	TAYLOR MORRISON HOME CORP	26.4200	440,095.09	0.00	539,839.86		99,744.77
		26.4200	440,095.09	0.00	539,839.86	0.15	99,744.77
23,900.000 88224Q107	TEXAS CAPITAL BANCSHARES INC	63.4900	1,790,965.09	0.00	1,517,411.00		-273,554.09
		63.4900	1,790,965.09	0.00	1,517,411.00	0.42	-273,554.09
101,374.000 887399103	TIMKENSTEEL CORP	14.1500	1,017,160.07	0.00	1,434,442.10		417,282.03
		14.1500	1,017,160.07	0.00	1,434,442.10	0.40	417,282.03
14,900.000 889478103	TOLL BROTHERS INC	57.8100	805,369.60	0.00	861,369.00		55,999.40
		57.8100	805,369.60	0.00	861,369.00	0.24	55,999.40
87,211.000 894648104	TRECORA RESOURCES	8.3200	744,006.82	0.00	725,595.52		-18,411.30
		8.3200	744,006.82	0.00	725,595.52	0.20	-18,411.30
36,573.000 896215209	TRIMAS CORP	30.3300	964,983.69	0.00	1,109,259.09		144,275.40
		30.3300	964,983.69	0.00	1,109,259.09	0.31	144,275.40
56,900.000 896522109	TRINITY INDUSTRIES INC	26.8900	1,376,905.04	0.00	1,530,041.00		153,135.96
		26.8900	1,376,905.04	0.00	1,530,041.00	0.43	153,135.96
66,641.000 89678F100	TRISTATE CAPITAL HOLDINGS INC	20.3900	1,409,559.08	0.00	1,358,809.99		-50,749.09
		20.3900	1,409,559.08	0.00	1,358,809.99	0.38	-50,749.09
94,499.000 896818101	TRIUMPH GROUP INC	20.7500	1,513,663.23	0.00	1,960,854.25		447,191.02
		20.7500	1,513,663.23	0.00	1,960,854.25	0.55	447,191.02
60,500.000 89785X101	TRUEBLUE INC	28.1100	1,085,198.91	0.00	1,700,655.00		615,456.09
		28.1100	1,085,198.91	0.00	1,700,655.00	0.47	615,456.09
18,585.000 901476101	TWIN DISC INC	14.2300	249,767.69	0.00	264,464.55		14,696.86
		14.2300	249,767.69	0.00	264,464.55	0.07	14,696.86

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6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,910.000 902104108	II-VI INC	72.5900	255,681.79	0.00	501,596.90		245,915.11
		72.5900	255,681.79	0.00	501,596.90	0.14	245,915.11
82,671.000 90338N202	US XPRESS ENTERPRISES INC	8.6000	825,123.25	0.00	710,970.60		-114,152.65
		8.6000	825,123.25	0.00	710,970.60	0.20	-114,152.65
59,392.000 90346E103	US SILICA HOLDINGS INC	11.5600	555,285.62	0.00	686,571.52		131,285.90
		11.5600	555,285.62	0.00	686,571.52	0.19	131,285.90
43,640.000 90385V107	ULTRA CLEAN HOLDINGS INC	53.7200	866,827.21	0.00	2,344,340.80		1,477,513.59
		53.7200	866,827.21	0.00	2,344,340.80	0.65	1,477,513.59
28,800.000 904311107	UNDER ARMOUR INC	21.1500	441,340.40	0.00	609,120.00		167,779.60
		21.1500	441,340.40	0.00	609,120.00	0.17	167,779.60
63,519.000 904677200	UNIFI INC	24.3600	1,563,264.93	0.00	1,547,322.84		-15,942.09
		24.3600	1,563,264.93	0.00	1,547,322.84	0.43	-15,942.09
15,406.000 90915J103	UNIQUE FABRICATING INC	3.7000	94,902.54	0.00	57,002.20		-37,900.34
		3.7000	94,902.54	0.00	57,002.20	0.02	-37,900.34
42,980.000 910340108	UNITED FIRE GROUP INC	27.7300	1,148,081.25	0.00	1,191,835.40		43,754.15
		27.7300	1,148,081.25	0.00	1,191,835.40	0.33	43,754.15
49,600.000 91336L107	UNIVAR SOLUTIONS INC	24.3800	1,167,675.30	0.00	1,209,248.00		41,572.70
		24.3800	1,167,675.30	0.00	1,209,248.00	0.34	41,572.70
24,756.000 918284100	VSE CORP	49.5100	1,138,024.91	0.00	1,225,669.56		87,644.65
		49.5100	1,138,024.91	0.00	1,225,669.56	0.34	87,644.65
38,055.000 92214X106	VAREX IMAGING CORP	26.8200	683,906.45	0.00	1,020,635.10		336,728.65
		26.8200	683,906.45	0.00	1,020,635.10	0.28	336,728.65
65,709.000 922417100	VEECO INSTRUMENTS INC	24.0400	826,405.29	0.00	1,579,644.36		753,239.07
		24.0400	826,405.29	0.00	1,579,644.36	0.44	753,239.07
183,183.000 92672L107	VIEWRAY INC	6.6000	458,583.81	0.00	1,209,007.80		750,423.99
		6.6000	458,583.81	0.00	1,209,007.80	0.34	750,423.99
102,756.000 928298108	VISHAY INTERTECHNOLOGY INC	22.5500	2,053,113.91	0.00	2,317,147.80		264,033.89
		22.5500	2,053,113.91	0.00	2,317,147.80	0.65	264,033.89
113,596.000 929566107	WABASH NATIONAL CORP	16.0000	1,389,978.36	0.00	1,817,536.00		427,557.64
		16.0000	1,389,978.36	0.00	1,817,536.00	0.51	427,557.64
18,282.000 93148P102	WALKER & DUNLOP INC	104.3800	896,516.44	0.00	1,908,275.16		1,011,758.72
		104.3800	896,516.44	0.00	1,908,275.16	0.53	1,011,758.72
22,622.000 95082P105	WESCO INTERNATIONAL INC	102.8200	1,838,682.53	0.00	2,325,994.04		487,311.51
		102.8200	1,838,682.53	0.00	2,325,994.04	0.65	487,311.51
150,208.000 98979V102	ZOVIO INC	2.5900	563,197.68	0.00	389,038.72		-174,158.96
		2.5900	563,197.68	0.00	389,038.72	0.11	-174,158.96

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6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
62,170.000	J JILL INC	19.7100	463,399.22	0.00	1,225,370.70		761,971.48
	NABN941G8	19.7100	463,399.22	0.00	1,225,370.70	0.34	761,971.48
SUBTOTAL UNITED STATES			213,083,791.76	79,391.88	306,121,121.65		93,037,329.89
			213,083,791.76	79,391.88	306,121,121.65	85.28	93,037,329.89
TOTAL EQUITY U.S. DOLLAR			225,810,497.75	79,391.88	325,188,809.02		99,378,311.27
			225,810,497.75	79,391.88	325,188,809.02	90.60	99,378,311.27
TOTAL EQUITY			226,360,622.17	79,391.88	325,663,574.42	90.73	99,302,952.25
TOTAL ASSETS - BASE:			259,855,662.28	79,670.37	359,158,617.58	100.05	99,302,955.30
NET ASSETS - BASE:					359,238,287.95		

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6/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
CANADIAN DOLLAR							
CANADA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	70,444.11	0.00		0.00
			0.00	56,887.79	0.00	0.00	0.00
	NON-BASE CURRENCY		13.26	0.00	13.26		0.00
			10.70	0.00	10.71	0.00	0.01
SUBTOTAL CANADIAN DOLLAR			13.26	70,444.11	13.26		0.00
			10.70	56,887.79	10.71	0.00	0.01
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			13.26	70,444.11	13.26		0.00
			10.70	56,887.79	10.71	0.00	0.01
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	5,912.00	0.00		0.00
			0.00	7,011.05	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
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	65,752.03	0.00		0.00
			0.00	7,640.97	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		0.52	0.00	0.52		0.00
			0.73	0.00	0.72	0.00	-0.01
	RECEIVABLE FOR INVESTMENTS SOLD		23,451.21	0.00	23,451.21		0.00
			32,396.67	0.00	32,396.67	0.03	0.00
SUBTOTAL POUND STERLING			23,451.73	0.00	23,451.73		0.00
			32,397.40	0.00	32,397.39	0.03	-0.01
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			23,451.73	0.00	23,451.73		0.00
			32,397.40	0.00	32,397.39	0.03	-0.01
SOUTH AFRICAN RAND							
SOUTH AFRICA							

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Shares/Par Security ID	Description Link Ref	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		9.35	0.00	9.35		0.00
			0.63	0.00	0.65	0.00	0.02
SWISS FRANC							
SWITZERLAND							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	7,669.73	0.00		0.00
			0.00	8,297.43	0.00	0.00	0.00
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		4,363.72	0.00	4,363.72		0.00
			4,363.72	0.00	4,363.72	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,494.01	0.00	-2,494.01		0.00
			-2,494.01	0.00	-2,494.01	0.00	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		650,002.75	0.00	650,002.75		0.00
			650,002.75	0.00	650,002.75	0.66	0.00
	MSC PAYABLE - CLASS C2		-60,641.44	0.00	-60,641.44		0.00
			-60,641.44	0.00	-60,641.44	-0.06	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-332,475.47	0.00	-332,475.47		0.00
			-332,475.47	0.00	-332,475.47	-0.34	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 TRUSTEE FEES		-5,001.14	0.00	-5,001.14		0.00
			-5,001.14	0.00	-5,001.14	-0.01	0.00
	CASH		0.51	0.00	0.51		0.00
			0.51	0.00	0.51	0.00	0.00
943,965.720	DREYFUS TREAS & AGY CSH CSH MG	100.0000	943,965.72	22.33	943,965.72		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	943,965.72	22.33	943,965.72	0.96	0.00
SUBTOTAL UNITED STATES			1,192,380.64	22.33	1,192,380.64		0.00
			1,192,380.64	22.33	1,192,380.64	1.20	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,192,380.64	22.33	1,192,380.64		0.00
			1,192,380.64	22.33	1,192,380.64	1.20	0.00
TOTAL CASH & CASH EQUIVALENTS			1,224,789.40	79,859.57	1,224,789.42	1.23	0.02
EQUITY							
CANADIAN DOLLAR							
CANADA							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
81,616.000	COMPUTER MODELLING GROUP LTD	5.1100	505,874.48	0.00	417,057.76		-88,816.72
NC2223351		4.1266	389,576.87	0.00	336,798.64	0.34	-52,778.23
63,382.000	PASON SYSTEMS INC	8.9300	610,524.50	0.00	566,001.26		-44,523.24
NC2569563		7.2115	475,112.29	0.00	457,079.27	0.46	-18,033.02
8,865.000	TMX GROUP LTD	130.9400	914,243.58	0.00	1,160,783.10		246,539.52
NCB8KH5G1		105.7417	722,887.20	0.00	937,400.55	0.95	214,513.35
12,949.000	SPROTT INC	48.7900	430,209.05	0.00	631,781.71		201,572.66
NCBMCB523	NEW	39.4008	322,125.09	0.00	510,200.85	0.52	188,075.76
SUBTOTAL CANADA			2,460,851.61	0.00	2,775,623.83		314,772.22
			1,909,701.45	0.00	2,241,479.31	2.27	331,777.86
TOTAL EQUITY CANADIAN DOLLAR			2,460,851.61	0.00	2,775,623.83		314,772.22
			1,909,701.45	0.00	2,241,479.31	2.27	331,777.86
NORWEGIAN KRONE							
NORWAY							
28,560.000	TGS ASA	109.7500	5,399,003.65	0.00	3,134,460.00		-2,264,543.65
SNB15SLC1		12.7539	641,018.05	0.00	364,251.85	0.37	-276,766.20
POUND STERLING							
UNITED KINGDOM							
21,086.000	ASHMORE GROUP PLC	3.8500	82,872.84	0.00	81,181.10		-1,691.74
EXB132NW7		5.3186	107,297.76	0.00	112,147.63	0.11	4,849.87
U.S. DOLLAR							
BERMUDA							
18,911.000	ASSURED GUARANTY LTD	47.4800	633,977.17	0.00	897,894.28		263,917.11
G0585R106		47.4800	633,977.17	0.00	897,894.28	0.91	263,917.11
30,473.000	AXIS CAPITAL HOLDINGS LTD	49.0100	1,279,809.40	11,948.58	1,493,481.73		213,672.33
G0692U109		49.0100	1,279,809.40	11,948.58	1,493,481.73	1.51	213,672.33
38,966.000	BANK OF NT BUTTERFIELD & SON L	35.4500	1,278,375.71	0.00	1,381,344.70		102,968.99
G0772R208		35.4500	1,278,375.71	0.00	1,381,344.70	1.40	102,968.99
25,519.000	INTERNATIONAL GENERAL INSURANC	9.3000	222,336.51	0.00	237,326.70		14,990.19
G4809J106		9.3000	222,336.51	0.00	237,326.70	0.24	14,990.19
49,203.000	JAMES RIVER GROUP HOLDINGS LTD	37.5200	1,926,073.25	0.00	1,846,096.56		-79,976.69
G5005R107		37.5200	1,926,073.25	0.00	1,846,096.56	1.87	-79,976.69
14,239.000	LAZARD LTD	45.2500	489,319.24	0.00	644,314.75		154,995.51
G54050102		45.2500	489,319.24	0.00	644,314.75	0.65	154,995.51
6,258.000	RENAISSANCERE HOLDINGS LTD	148.8200	1,015,890.80	0.00	931,315.56		-84,575.24
G7496G103		148.8200	1,015,890.80	0.00	931,315.56	0.94	-84,575.24
SUBTOTAL BERMUDA			6,845,782.08	11,948.58	7,431,774.28		585,992.20
			6,845,782.08	11,948.58	7,431,774.28	7.52	585,992.20

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CANADA							
0.000	FRANCO-NEVADA CORP	0.0000	0.00	249.16	0.00		0.00
351858105		0.0000	0.00	249.16	0.00	0.00	0.00
0.000	RITCHIE BROS AUCTIONEERS INC	0.0000	0.00	2,122.73	0.00		0.00
767744105		0.0000	0.00	2,122.73	0.00	0.00	0.00
SUBTOTAL CANADA			0.00	2,371.89	0.00		0.00
			0.00	2,371.89	0.00	0.00	0.00
IRELAND							
45,591.000	NVENT ELECTRIC PLC	31.2400	1,129,385.58	0.00	1,424,262.84		294,877.26
G6700G107		31.2400	1,129,385.58	0.00	1,424,262.84	1.44	294,877.26
NETHERLANDS							
0.000	CORE LABORATORIES NV	0.0000	0.00	363.00	0.00		0.00
N22717107		0.0000	0.00	363.00	0.00	0.00	0.00
PUERTO RICO							
28,556.000	EVERTEC INC	43.6500	1,003,300.41	0.00	1,246,469.40		243,168.99
30040P103		43.6500	1,003,300.41	0.00	1,246,469.40	1.26	243,168.99
SOUTH AFRICA							
29,192.000	GOLD FIELDS LTD	8.9000	176,459.30	0.00	259,808.80		83,349.50
38059T106	ADR	8.9000	176,459.30	0.00	259,808.80	0.26	83,349.50
UNITED STATES							
15,496.000	ATN INTERNATIONAL INC	45.4900	674,235.43	2,634.32	704,913.04		30,677.61
00215F107		45.4900	674,235.43	2,634.32	704,913.04	0.71	30,677.61
13,325.000	AMERISAFE INC	59.6900	798,906.90	0.00	795,369.25		-3,537.65
03071H100		59.6900	798,906.90	0.00	795,369.25	0.81	-3,537.65
1,558.000	APPLIED INDUSTRIAL TECHNOLOGIE	91.0600	142,259.75	0.00	141,871.48		-388.27
03820C105		91.0600	142,259.75	0.00	141,871.48	0.14	-388.27
3,427.000	APTARGROUP INC	140.8400	239,740.38	0.00	482,658.68		242,918.30
038336103		140.8400	239,740.38	0.00	482,658.68	0.49	242,918.30
12,634.000	ARES MANAGEMENT CORP	63.5900	249,609.75	0.00	803,396.06		553,786.31
03990B101		63.5900	249,609.75	0.00	803,396.06	0.81	553,786.31
22,412.000	ARTISAN PARTNERS ASSET MANAGEM	50.8200	710,506.19	0.00	1,138,977.84		428,471.65
04316A108		50.8200	710,506.19	0.00	1,138,977.84	1.15	428,471.65
13,673.000	ATLANTIC CAPITAL BANCSHARES IN	25.4600	336,223.85	0.00	348,114.58		11,890.73
048269203		25.4600	336,223.85	0.00	348,114.58	0.35	11,890.73
30,630.000	AVNET INC	40.0800	878,288.05	0.00	1,227,650.40		349,362.35
053807103		40.0800	878,288.05	0.00	1,227,650.40	1.24	349,362.35

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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
12,294.000	BOK FINANCIAL CORP	86.6000	786,854.15	0.00	1,064,660.40		277,806.25
05561Q201		86.6000	786,854.15	0.00	1,064,660.40	1.08	277,806.25
33,985.000	BANKUNITED INC	42.6900	811,888.75	0.00	1,450,819.65		638,930.90
06652K103		42.6900	811,888.75	0.00	1,450,819.65	1.47	638,930.90
9,223.000	CBTX INC	27.3100	294,141.93	1,198.99	251,880.13		-42,261.80
12481V104		27.3100	294,141.93	1,198.99	251,880.13	0.26	-42,261.80
16,560.000	CDK GLOBAL INC	49.6900	869,681.72	0.00	822,866.40		-46,815.32
12508E101		49.6900	869,681.72	0.00	822,866.40	0.83	-46,815.32
35,646.000	CACTUS INC	36.7200	1,074,492.32	0.00	1,308,921.12		234,428.80
127203107		36.7200	1,074,492.32	0.00	1,308,921.12	1.33	234,428.80
10,713.000	CAPSTAR FINANCIAL HOLDINGS INC	20.5000	192,792.56	0.00	219,616.50		26,823.94
14070T102		20.5000	192,792.56	0.00	219,616.50	0.22	26,823.94
9,936.000	CARLISLE COS INC	191.3800	1,373,106.19	0.00	1,901,551.68		528,445.49
142339100		191.3800	1,373,106.19	0.00	1,901,551.68	1.93	528,445.49
11,338.000	CHAMPIONX CORP	25.6500	297,993.31	0.00	290,819.70		-7,173.61
15872M104		25.6500	297,993.31	0.00	290,819.70	0.29	-7,173.61
5,246.000	CHASE CORP	102.6100	385,815.95	0.00	538,292.06		152,476.11
16150R104		102.6100	385,815.95	0.00	538,292.06	0.55	152,476.11
73,885.000	COMPASS DIVERSIFIED HOLDINGS	25.5000	1,503,176.99	0.00	1,884,067.50		380,890.51
20451Q104		25.5000	1,503,176.99	0.00	1,884,067.50	1.91	380,890.51
17,487.000	CRANE CO	92.3700	1,129,683.74	0.00	1,615,274.19		485,590.45
224399105		92.3700	1,129,683.74	0.00	1,615,274.19	1.64	485,590.45
32,456.000	DELUXE CORP	47.7700	812,525.15	0.00	1,550,423.12		737,897.97
248019101		47.7700	812,525.15	0.00	1,550,423.12	1.57	737,897.97
66,758.000	DENNY'S CORP	16.4900	1,159,847.41	0.00	1,100,839.42		-59,007.99
24869P104		16.4900	1,159,847.41	0.00	1,100,839.42	1.12	-59,007.99
13,269.000	DOUGLAS DYNAMICS INC	40.6900	575,351.85	0.00	539,915.61		-35,436.24
25960R105		40.6900	575,351.85	0.00	539,915.61	0.55	-35,436.24
81,439.000	ELEMENT SOLUTIONS INC	23.3800	1,303,859.90	0.00	1,904,043.82		600,183.92
28618M106		23.3800	1,303,859.90	0.00	1,904,043.82	1.93	600,183.92
17,366.000	EQUITABLE HOLDINGS INC	30.4500	393,136.08	0.00	528,794.70		135,658.62
29452E101		30.4500	393,136.08	0.00	528,794.70	0.54	135,658.62
34,933.000	EQUITY COMMONWEALTH	26.2000	999,476.07	0.00	915,244.60		-84,231.47
294628102		26.2000	999,476.07	0.00	915,244.60	0.93	-84,231.47
20,298.000	FIRST AMERICAN FINANCIAL CORP	62.3500	1,053,036.64	0.00	1,265,580.30		212,543.66
31847R102		62.3500	1,053,036.64	0.00	1,265,580.30	1.28	212,543.66

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,727.000 318916103	FIRST BANCSHARES INC/THE	37.4300	725,733.79	0.00	700,951.61		-24,782.18
		37.4300	725,733.79	0.00	700,951.61	0.71	-24,782.18
1,337.000 31946M103	FIRST CITIZENS BANCSHARES INC/	832.7400	500,773.65	0.00	1,113,373.38		612,599.73
		832.7400	500,773.65	0.00	1,113,373.38	1.13	612,599.73
43,841.000 32051X108	FIRST HAWAIIAN INC	28.3400	782,813.63	0.00	1,242,453.94		459,640.31
		28.3400	782,813.63	0.00	1,242,453.94	1.26	459,640.31
11,025.000 34964C106	FORTUNE BRANDS HOME & SECURITY	99.6100	800,926.60	0.00	1,098,200.25		297,273.65
		99.6100	800,926.60	0.00	1,098,200.25	1.11	297,273.65
22,499.000 371901109	GENTEX CORP	33.0900	544,855.63	0.00	744,491.91		199,636.28
		33.0900	544,855.63	0.00	744,491.91	0.75	199,636.28
21,583.000 37892E102	GLOBAL INDUSTRIAL CO	36.7100	573,374.87	0.00	792,311.93		218,937.06
		36.7100	573,374.87	0.00	792,311.93	0.80	218,937.06
101,727.000 384313508	GRAFTECH INTERNATIONAL LTD	11.6200	1,189,064.02	0.00	1,182,067.74		-6,996.28
		11.6200	1,189,064.02	0.00	1,182,067.74	1.20	-6,996.28
93,769.000 388689101	GRAPHIC PACKAGING HOLDING CO	18.1400	1,475,966.26	7,032.68	1,700,969.66		225,003.40
		18.1400	1,475,966.26	7,032.68	1,700,969.66	1.72	225,003.40
22,993.000 404111106	HBT FINANCIAL INC	17.4100	297,100.44	0.00	400,308.13		103,207.69
		17.4100	297,100.44	0.00	400,308.13	0.41	103,207.69
9,058.000 404609109	HACKETT GROUP INC/THE	18.0200	124,833.59	905.80	163,225.16		38,391.57
		18.0200	124,833.59	905.80	163,225.16	0.17	38,391.57
3,663.000 410867105	HANOVER INSURANCE GROUP INC/TH	135.6400	369,541.17	0.00	496,849.32		127,308.15
		135.6400	369,541.17	0.00	496,849.32	0.50	127,308.15
52,718.000 421906108	HEALTHCARE SERVICES GROUP INC	31.5700	1,366,766.60	0.00	1,664,307.26		297,540.66
		31.5700	1,366,766.60	0.00	1,664,307.26	1.69	297,540.66
19,373.000 426927109	HERITAGE COMMERCE CORP	11.1300	239,473.30	0.00	215,621.49		-23,851.81
		11.1300	239,473.30	0.00	215,621.49	0.22	-23,851.81
6.000 427848106	HERSHEY CREAMERY CO	3,457.0700	12,693.79	0.00	20,742.42		8,048.63
		3,457.0700	12,693.79	0.00	20,742.42	0.02	8,048.63
64,115.000 436893200	HOME BANCSHARES INC/AR	24.6800	1,046,066.78	0.00	1,582,358.20		536,291.42
		24.6800	1,046,066.78	0.00	1,582,358.20	1.60	536,291.42
7,733.000 437872104	HOMETRUST BANCSHARES INC	27.9000	196,364.23	0.00	215,750.70		19,386.47
		27.9000	196,364.23	0.00	215,750.70	0.22	19,386.47
3,942.000 443510607	HUBBELL INC	186.8400	492,577.65	0.00	736,523.28		243,945.63
		186.8400	492,577.65	0.00	736,523.28	0.75	243,945.63
2,936.000 448579102	HYATT HOTELS CORP	77.6400	179,839.50	0.00	227,951.04		48,111.54
		77.6400	179,839.50	0.00	227,951.04	0.23	48,111.54

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Status: PRELIMINARY

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
25,659.000	INDEPENDENT BANK GROUP INC	73.9800	1,205,539.10	0.00	1,898,252.82		692,713.72
45384B106		73.9800	1,205,539.10	0.00	1,898,252.82	1.92	692,713.72
14,077.000	INNOSPEC INC	90.6100	1,206,907.97	0.00	1,275,516.97		68,609.00
45768S105		90.6100	1,206,907.97	0.00	1,275,516.97	1.29	68,609.00
29,924.000	KBR INC	38.1500	584,555.87	3,291.64	1,141,600.60		557,044.73
48242W106		38.1500	584,555.87	3,291.64	1,141,600.60	1.16	557,044.73
71,118.000	KENNEDY-WILSON HOLDINGS INC	19.8700	1,278,276.27	15,645.96	1,413,114.66		134,838.39
489398107		19.8700	1,278,276.27	15,645.96	1,413,114.66	1.43	134,838.39
22,616.000	KULICKE & SOFFA INDUSTRIES INC	61.2000	764,780.09	3,777.06	1,384,099.20		619,319.11
501242101		61.2000	764,780.09	3,777.06	1,384,099.20	1.40	619,319.11
4,377.000	LCI INDUSTRIES	131.4200	378,044.73	0.00	575,225.34		197,180.61
50189K103		131.4200	378,044.73	0.00	575,225.34	0.58	197,180.61
3,868.000	LAWSON PRODUCTS INC/DE	53.5100	211,233.52	0.00	206,976.68		-4,256.84
520776105		53.5100	211,233.52	0.00	206,976.68	0.21	-4,256.84
16,783.000	LEGGETT & PLATT INC	51.8100	688,620.05	7,048.86	869,527.23		180,907.18
524660107		51.8100	688,620.05	7,048.86	869,527.23	0.88	180,907.18
61,914.000	LEVI STRAUSS & CO	27.7200	1,011,583.03	0.00	1,716,256.08		704,673.05
52736R102		27.7200	1,011,583.03	0.00	1,716,256.08	1.74	704,673.05
6,733.000	LINCOLN ELECTRIC HOLDINGS INC	131.7100	318,474.25	3,433.83	886,803.43		568,329.18
533900106		131.7100	318,474.25	3,433.83	886,803.43	0.90	568,329.18
3,837.000	LINDSAY CORP	165.2800	287,769.13	0.00	634,179.36		346,410.23
535555106		165.2800	287,769.13	0.00	634,179.36	0.64	346,410.23
3,077.000	MKS INSTRUMENTS INC	177.9500	304,553.33	0.00	547,552.15		242,998.82
55306N104		177.9500	304,553.33	0.00	547,552.15	0.55	242,998.82
18,746.000	MSC INDUSTRIAL DIRECT CO INC	89.7300	1,406,407.31	0.00	1,682,078.58		275,671.27
553530106		89.7300	1,406,407.31	0.00	1,682,078.58	1.70	275,671.27
5,575.000	MCGRATH RENTCORP	81.5700	335,788.27	0.00	454,752.75		118,964.48
580589109		81.5700	335,788.27	0.00	454,752.75	0.46	118,964.48
22,531.000	MINERALS TECHNOLOGIES INC	78.6700	1,318,847.35	0.00	1,772,513.77		453,666.42
603158106		78.6700	1,318,847.35	0.00	1,772,513.77	1.80	453,666.42
15,152.000	MOELIS & CO	56.8900	525,836.82	0.00	861,997.28		336,160.46
60786M105		56.8900	525,836.82	0.00	861,997.28	0.87	336,160.46
15,516.000	MUELLER INDUSTRIES INC	43.3100	476,133.89	0.00	671,997.96		195,864.07
624756102		43.3100	476,133.89	0.00	671,997.96	0.68	195,864.07
20,248.000	OCEANFIRST FINANCIAL CORP	20.8400	377,961.34	0.00	421,968.32		44,006.98
675234108		20.8400	377,961.34	0.00	421,968.32	0.43	44,006.98

HB4F30000002 - ROYCE TOTAL RET CF

6/30/2021

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
35,248.000	OLD REPUBLIC INTERNATIONAL COR	24.9100	698,240.32	0.00	878,027.68		179,787.36
680223104		24.9100	698,240.32	0.00	878,027.68	0.89	179,787.36
25,065.000	ORIGIN BANCORP INC	42.4600	1,063,098.42	0.00	1,064,259.90		1,161.48
68621T102		42.4600	1,063,098.42	0.00	1,064,259.90	1.08	1,161.48
13,987.000	PC CONNECTION INC	46.2700	552,621.49	0.00	647,178.49		94,557.00
69318J100		46.2700	552,621.49	0.00	647,178.49	0.66	94,557.00
24,647.000	PATTERSON COS INC	30.3900	568,861.29	0.00	749,022.33		180,161.04
703395103		30.3900	568,861.29	0.00	749,022.33	0.76	180,161.04
4,376.000	PREFERRED BANK/LOS ANGELES CA	63.2700	285,901.98	0.00	276,869.52		-9,032.46
740367404		63.2700	285,901.98	0.00	276,869.52	0.28	-9,032.46
12,555.000	PRIMIS FINANCIAL CORP	15.2600	192,926.06	0.00	191,589.30		-1,336.76
74167B109		15.2600	192,926.06	0.00	191,589.30	0.19	-1,336.76
43,527.000	PROASSURANCE CORP	22.7500	699,376.40	2,176.35	990,239.25		290,862.85
74267C106		22.7500	699,376.40	2,176.35	990,239.25	1.00	290,862.85
6,896.000	QCR HOLDINGS INC	48.0900	331,348.23	413.76	331,628.64		280.41
74727A104		48.0900	331,348.23	413.76	331,628.64	0.34	280.41
1,569.000	QUAKER CHEMICAL CORP	237.1900	268,857.16	0.00	372,151.11		103,293.95
747316107		237.1900	268,857.16	0.00	372,151.11	0.38	103,293.95
14,298.000	RALPH LAUREN CORP	117.8100	1,188,959.27	9,829.88	1,684,447.38		495,488.11
751212101		117.8100	1,188,959.27	9,829.88	1,684,447.38	1.71	495,488.11
42,584.000	REYNOLDS CONSUMER PRODUCTS INC	30.3500	1,271,901.78	0.00	1,292,424.40		20,522.62
76171L106		30.3500	1,271,901.78	0.00	1,292,424.40	1.31	20,522.62
3,763.000	SIGNATURE BANK/NEW YORK NY	245.6500	360,902.16	0.00	924,380.95		563,478.79
82669G104		245.6500	360,902.16	0.00	924,380.95	0.94	563,478.79
35,023.000	SILGAN HOLDINGS INC	41.5000	1,312,517.36	0.00	1,453,454.50		140,937.14
827048109		41.5000	1,312,517.36	0.00	1,453,454.50	1.47	140,937.14
3,971.000	SOUTHERN FIRST BANCSHARES INC	51.1600	195,013.41	0.00	203,156.36		8,142.95
842873101		51.1600	195,013.41	0.00	203,156.36	0.21	8,142.95
17,262.000	SPECTRUM BRANDS HOLDINGS INC	85.0400	1,023,880.48	0.00	1,467,960.48		444,080.00
84790A105		85.0400	1,023,880.48	0.00	1,467,960.48	1.49	444,080.00
22,247.000	STEWART INFORMATION SERVICES C	56.6900	1,238,318.70	0.00	1,261,182.43		22,863.73
860372101		56.6900	1,238,318.70	0.00	1,261,182.43	1.28	22,863.73
17,527.000	TIMKEN CO/THE	80.5900	1,043,468.52	0.00	1,412,500.93		369,032.41
887389104		80.5900	1,043,468.52	0.00	1,412,500.93	1.43	369,032.41
20,162.000	TOWNE BANK/PORTSMOUTH VA	30.4200	553,931.51	4,032.40	613,328.04		59,396.53
89214P109		30.4200	553,931.51	4,032.40	613,328.04	0.62	59,396.53

HB4F30000002 - ROYCE TOTAL RET CF

6/30/2021

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
104,839.000 89457R101	TREAN INSURANCE GROUP INC	15.0800	1,659,146.41	0.00	1,580,972.12		-78,174.29
		15.0800	1,659,146.41	0.00	1,580,972.12	1.60	-78,174.29
21,390.000 89679E300	TRIUMPH BANCORP INC	74.2500	1,081,005.61	0.00	1,588,207.50		507,201.89
		74.2500	1,081,005.61	0.00	1,588,207.50	1.61	507,201.89
8,874.000 902788108	UMB FINANCIAL CORP	93.0600	573,882.40	2,535.68	825,814.44		251,932.04
		93.0600	573,882.40	2,535.68	825,814.44	0.84	251,932.04
20,904.000 90278Q108	UFP INDUSTRIES INC	74.3400	1,136,046.96	0.00	1,554,003.36		417,956.40
		74.3400	1,136,046.96	0.00	1,554,003.36	1.57	417,956.40
79,178.000 919794107	VALLEY NATIONAL BANCORP	13.4300	665,082.03	8,709.58	1,063,360.54		398,278.51
		13.4300	665,082.03	8,709.58	1,063,360.54	1.08	398,278.51
71,465.000 928881101	VONTIER CORP	32.5800	2,259,700.71	0.00	2,328,329.70		68,628.99
		32.5800	2,259,700.71	0.00	2,328,329.70	2.36	68,628.99
2,626.000 942622200	WATSCO INC	286.6400	424,862.84	0.00	752,716.64		327,853.80
		286.6400	424,862.84	0.00	752,716.64	0.76	327,853.80
9,778.000 950755108	WERNER ENTERPRISES INC	44.5200	367,350.38	0.00	435,316.56		67,966.18
		44.5200	367,350.38	0.00	435,316.56	0.44	67,966.18
16,482.000 98156Q108	WORLD WRESTLING ENTERTAINMENT	57.8900	691,386.61	0.00	954,142.98		262,756.37
		57.8900	691,386.61	0.00	954,142.98	0.97	262,756.37
SUBTOTAL UNITED STATES			64,355,297.32	72,666.79	84,406,098.36		20,050,801.04
			64,355,297.32	72,666.79	84,406,098.36	85.53	20,050,801.04
TOTAL EQUITY U.S. DOLLAR			73,510,224.69	87,350.26	94,768,413.68		21,258,188.99
			73,510,224.69	87,350.26	94,768,413.68	96.01	21,258,188.99
TOTAL EQUITY			76,168,241.95	87,350.26	97,486,292.47	98.76	21,318,050.52
TOTAL ASSETS - BASE:			77,393,031.35	167,209.83	98,711,081.89	99.99	21,318,050.54
NET ASSETS - BASE:					98,878,291.72		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
8,088.75	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	8,088.75	8,088.75	1	0.00
		8,088.75	8,088.75	1	0.00
MUTUAL FUNDS - FIXED INCOME					
2,049	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	112,305.69	112,603.47	20	0.00
894	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	44,847.51	44,649.74	8	0.00
4,423	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	224,423.02	224,733.10	40	0.00
1,111	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	56,055.06	55,973.67	10	0.00
2,109	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	112,082.81	112,080.97	20	0.00
		549,714.09	550,040.95	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,562.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,562.36	1,562.36	0	0.00
		1,562.36	1,562.36	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
387,226.6	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	387,226.60	387,226.60	2	0.00
		387,226.60	387,226.60	2	0.00
MUTUAL FUNDS - FIXED INCOME					
47,785	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	1,926,213.35	1,849,327.44	10	0.00
36,604	CUSIP # 464286251 ISHARES JP MORGAN EM CORP BOND ETF	1,921,343.96	1,851,884.03	10	0.00
34,887	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	1,912,156.47	1,900,817.52	10	0.00
84,135	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	3,875,258.10	3,817,978.65	20	0.00
41,517	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	2,106,572.58	2,107,158.37	11	0.00
36,393	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	1,934,105.99	1,944,279.23	10	0.00
22,002	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	972,928.44	955,451.01	5	0.00
75,328	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	3,486,933.12	3,415,126.46	18	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		18,135,512.01	17,842,022.71	94	0.00
	MUTUAL FUNDS - EQUITY				
1,792	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	770,416.64	707,235.25	4	0.00
		770,416.64	707,235.25	4	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
48,626.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	48,626.72	48,626.72	0	0.00
		48,626.72	48,626.72	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
421,640.44	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	421,640.44	421,640.44	2	0.00
		421,640.44	421,640.44	2	0.00
MUTUAL FUNDS - FIXED INCOME					
41,663	CUSIP # 233051267 X-TRACKERS LOW BETA HIGH YIELD BOND ETF	2,119,830.11	2,019,438.07	10	0.00
52,600	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	2,120,306.00	1,988,361.65	10	0.00
33,252	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	1,668,086.58	1,667,367.48	8	0.00
45,499	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,095,683.94	2,077,252.63	10	0.00
54,063	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	2,743,156.62	2,743,134.56	13	0.00
59,636	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	3,169,355.22	3,158,213.96	15	0.00
23,757	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,050,534.54	1,029,644.15	5	0.00
91,435	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	4,232,526.15	4,151,783.69	20	0.00
43,603	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	1,041,239.64	1,019,467.54	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		20,240,718.80	19,854,663.73	96	0.00
	MUTUAL FUNDS - EQUITY				
1,023	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	439,808.16	392,029.86	2	0.00
		439,808.16	392,029.86	2	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
57,525.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	57,525.06	57,525.06	0	0.00
		57,525.06	57,525.06	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
729.16	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	729.16	729.16	1	0.00
		729.16	729.16	1	0.00
MUTUAL FUNDS - FIXED INCOME					
719	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	76,436.89	71,325.00	56	0.00
30	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	952.50	951.25	1	0.00
67.968	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	1,392.66	1,408.88	1	0.35
		78,782.05	73,685.13	57	0.35
COMMON TRUST FUNDS - FIXED INCOME					
50,261.26	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	50,261.26	50,261.26	37	0.00
3,046.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,046.62	3,046.62	2	0.00
		53,307.88	53,307.88	39	0.00
COMMON TRUST FUNDS - EQUITY					
121.009	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	1,851.44	1,377.14	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75.665	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	2,803.98	2,728.50	2	0.00
		4,655.42	4,105.64	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
180.19	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	180.19	180.19	0	0.00
		180.19	180.19	0	0.00
MUTUAL FUNDS - FIXED INCOME					
19	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	934.99	680.79	1	0.00
137	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	14,564.47	13,940.48	13	0.00
357	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	11,334.75	11,286.34	10	0.00
844.607	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	17,306.00	17,314.53	16	4.39
		44,140.21	43,222.14	40	4.39
MUTUAL FUNDS - EQUITY					
15.963	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	2,302.34	1,865.89	2	0.00
		2,302.34	1,865.89	2	0.00
COMMON TRUST FUNDS - FIXED INCOME					
9,723.38	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	9,723.38	9,723.38	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,640.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,640.72	2,640.72	2	0.00
		12,364.10	12,364.10	11	0.00
COMMON TRUST FUNDS - EQUITY					
254.022	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	1,741.07	1,155.86	2	0.00
1,285.919	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	19,674.56	14,553.86	18	0.00
815.403	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	30,217.04	20,459.55	27	0.00
		51,632.67	36,169.27	47	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50.01	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.01	50.01	0	0.00
		50.01	50.01	0	0.00
MUTUAL FUNDS - FIXED INCOME					
46	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	2,263.66	1,850.34	1	0.00
788	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	25,019.00	24,887.41	12	0.00
1,857.433	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	38,058.80	38,375.54	18	9.66
		65,341.46	65,113.29	31	9.66
MUTUAL FUNDS - EQUITY					
38.529	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	5,557.04	4,240.23	3	0.00
		5,557.04	4,240.23	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,843.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	6,843.62	6,843.62	3	0.00
		6,843.62	6,843.62	3	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
617.016	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	4,229.03	2,690.22	2	0.00
3,279.461	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	50,175.75	36,481.36	24	0.00
2,094.401	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	77,613.89	53,347.26	37	0.00
		132,018.67	92,518.84	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		50.00	50.00	0	0.00
MUTUAL FUNDS - FIXED INCOME					
9	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	442.89	373.45	1	0.00
95	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	3,016.25	3,044.01	8	0.00
224.201	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	4,593.88	4,620.92	12	1.17
		8,053.02	8,038.38	21	1.17
MUTUAL FUNDS - EQUITY					
8.179	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,179.66	893.44	3	0.00
		1,179.66	893.44	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,673.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,673.43	2,673.43	7	0.00
		2,673.43	2,673.43	7	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
128.507	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	880.79	602.71	2	0.00
674.555	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	10,320.69	7,769.88	26	0.00
430.851	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	15,966.39	11,358.19	41	0.00
		27,167.87	19,730.78	69	0.00



ACCOUNT STATEMENT

Statement Period
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04/01/2021 through 06/30/2021
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,424.37	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,424.37	1,424.37	0	0.00
		1,424.37	1,424.37	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,455	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	154,681.05	145,857.05	46	0.00
		154,681.05	145,857.05	46	0.00
COMMON TRUST FUNDS - FIXED INCOME					
153,623.89	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	153,623.89	153,623.89	46	0.00
10,152.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,152.55	10,152.55	3	0.00
		163,776.44	163,776.44	49	0.00
COMMON TRUST FUNDS - EQUITY					
435.233	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	6,659.06	4,845.98	2	0.00
270.445	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	10,022.10	6,660.20	3	0.00
		16,681.16	11,506.18	5	0.00



ACCOUNT STATEMENT

Statement Period
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XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,230,535.56	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,230,535.56	2,230,535.56	1	0.00
		2,230,535.56	2,230,535.56	1	0.00
COMMON STOCK					
4,168	CUSIP # 017175100 ALLEGHENY CORP	2,780,347.76	2,437,135.89	1	0.00
54,654	CUSIP # 031100100 AMETEK INC	7,296,309.00	5,209,922.68	4	0.00
91,367	CUSIP # 032095101 AMPHENOL CORP CL A	6,250,416.47	4,720,492.32	3	13,307.23
22,422	CUSIP # 049560105 ATMOS ENERGY CORP	2,154,978.42	2,165,229.07	1	0.00
85,034	CUSIP # 05605H100 BWX TECHNOLOGIES INC	4,942,176.08	4,908,028.88	2	0.00
6,512	CUSIP # 09073M104 BIO-TECHNE CORP	2,932,093.12	1,478,701.43	1	0.00
79,831	CUSIP # 115236101 BROWN & BROWN INC	4,242,219.34	3,677,145.73	2	0.00
74,348	CUSIP # 127055101 CABOT CORPORATION	4,232,631.64	3,599,927.17	2	0.00
58,584	CUSIP # 148806102 CATALENT INC	6,334,102.08	3,180,273.52	3	0.00
24,300	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	8,989,056.00	3,697,881.85	5	0.00

ACCOUNT STATEMENT

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Account Number

04/01/2021 through 06/30/2021
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
80,740	CUSIP # 184496107 CLEAN HARBORS INC	7,520,123.60	6,003,009.03	4	0.00
23,968	CUSIP # 217204106 COPART INC	3,159,701.44	2,155,870.86	2	0.00
36,587	CUSIP # 256746108 DOLLAR TREE INC	3,640,406.50	3,390,514.35	2	0.00
99,060	CUSIP # 29362U104 ENTEGRIS INC	12,181,408.20	5,297,295.69	6	0.00
64,969	CUSIP # 302491303 FMC CORPORATION	7,029,645.80	6,147,106.70	4	31,185.12
55,391	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,453,628.85	3,014,912.40	2	0.00
40,549	CUSIP # 384109104 GRACO INC	3,069,559.30	2,102,936.95	2	0.00
163,206	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	7,411,184.46	3,463,677.42	4	0.00
27,194	CUSIP # 422806208 HEICO CORP CL A	3,376,950.92	2,552,947.62	2	2,447.46
39,680	CUSIP # 428291108 HEXCEL CORP	2,476,032.00	2,755,333.48	1	0.00
355,046	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	5,066,506.42	4,823,911.60	3	51,263.84
32,166	CUSIP # 449253103 IAA INC	1,754,333.64	1,511,214.63	1	0.00
15,300	CUSIP # 45167R104 IDEX CORP	3,366,765.00	2,420,709.89	2	0.00
46,749	CUSIP # 457187102 INGREDION INC	4,230,784.50	4,084,948.73	2	29,919.36

ACCOUNT STATEMENT

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Account Number

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XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
303,160	CUSIP # 48238T109 KAR AUCTION SERVICES INC	5,320,458.00	6,561,699.71	3	0.00
24,506	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	3,783,971.46	2,417,146.74	2	0.00
106,175	CUSIP # 501889208 LKQ CORP	5,225,933.50	3,529,410.02	3	0.00
1,699	CUSIP # 570535104 MARKEL CORP	2,016,220.29	1,912,505.23	1	0.00
15,419	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	2,596,867.98	1,960,275.25	1	0.00
84,211	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	3,947,811.68	3,456,785.29	2	0.00
45,946	CUSIP # 743606105 PROSPERITY BANCSHARES INC	3,298,922.80	3,131,922.83	2	21,337.05
75,251	CUSIP # 806407102 HENRY SCHEIN INC	5,582,871.69	4,904,163.35	3	0.00
26,796	CUSIP # 871607107 SYNOPSIS INC	7,390,068.84	4,008,640.37	4	0.00
1,115	CUSIP # 88262P102 TEXAS PACIFIC LAND CORPORATION	1,783,710.10	948,281.12	1	0.00
163,571	CUSIP # 902681105 UGI CORPORATION	7,574,973.01	6,092,863.84	4	56,684.88
84,026	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	7,801,814.10	4,575,142.00	4	0.00
31,396	CUSIP # 980745103 WOODWARD INC	3,857,940.48	3,575,196.79	2	0.00
		178,072,924.47	131,873,160.43	90	206,144.94

FOREIGN STOCK

ACCOUNT STATEMENT

Statement Period
Account Number

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XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
72,702	CUSIP # 94106B101 WASTE CONNECTIONS INC	8,682,799.86	6,515,750.58	4	0.00
18,034	CUSIP # G4388N106 HELEN OF TROY	4,113,916.08	3,177,213.51	2	0.00
20,497	CUSIP # G8473T100 STERIS PLC	4,228,531.10	2,993,946.70	2	0.00
		17,025,247.04	12,686,910.79	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
422,010.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	422,010.68	422,010.68	0	0.00
		422,010.68	422,010.68	0	0.00



ACCOUNT STATEMENT

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XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
186,000.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	186,000.89	186,000.89	8	0.00
		186,000.89	186,000.89	8	0.00
INSURANCE POLICIES/ANNUITIES					
167,466.36	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,235,340.97	2,200,161.90	92	0.00
		2,235,340.97	2,200,161.90	92	0.00



ACCOUNT STATEMENT

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Account Number

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XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
24,412.68	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	24,412.68	24,412.68	2	0.00
		24,412.68	24,412.68	2	0.00
COMMON STOCK					
564	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	11,274.36	12,209.25	1	44.37
57	CUSIP # G0403H108 AON PLC	13,609.32	11,560.87	1	0.00
		24,883.68	23,770.12	2	44.37
FOREIGN STOCK					
72	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	16,328.16	13,255.89	1	0.00
81	CUSIP # 045055100 ASHTAD GROUP PLC UNSPONSORED ADR	24,130.71	17,800.19	2	0.00
371	CUSIP # 054536107 AXA S.A. (ADR)	9,441.95	9,780.25	1	0.00
733	CUSIP # 055262505 BASF SE	14,535.39	13,898.88	1	0.00
651	CUSIP # 05565A202 BNP PARIBAS SA ADR	20,389.32	19,985.13	2	0.00
92	CUSIP # 056752108 BAIDU INC SPONS ADR	18,758.80	17,125.01	2	0.00

ACCOUNT STATEMENT

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04/01/2021 through 06/30/2021
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,017	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	11,796.47	12,393.92	1	0.00
234	CUSIP # 063671101 BANK OF MONTREAL	23,999.04	20,610.66	2	0.00
1,226	CUSIP # 06738E204 BARCLAYS PLC SPONSORED ADR	11,830.90	12,290.45	1	0.00
240	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	9,434.40	9,888.81	1	0.00
451	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	22,928.84	18,451.42	2	0.00
82	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	8,652.64	8,326.92	1	9.58
580	CUSIP # 13961R100 CAPGEMINI SE UNSPONSORED ADR	22,277.80	20,222.57	2	23.26
240	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	21,393.60	19,224.53	2	60.41
203	CUSIP # 234062206 DAIWA HOUSE INDUSTRY CO LTD	6,085.94	5,896.44	1	0.00
669	CUSIP # 23636T100 DANONE-SPONS ADR	9,412.76	9,829.80	1	0.00
94	CUSIP # 25157Y202 DEUTSCHE POST AG-SPON ADR	6,405.63	5,937.56	1	0.00
265	CUSIP # 29446M102 EQUINOR ASA-SPON ADR	5,618.00	6,102.10	0	0.00
1,506	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	18,945.48	17,818.90	2	0.00
295	CUSIP # 358029106 FRESENIUS MEDICAL CARE ADR	12,263.15	11,988.10	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
291	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	21,534.00	16,229.99	2	0.00
291	CUSIP # 40415F101 HDFC BANK LTD ADR	21,277.92	16,786.68	2	0.00
550	CUSIP # 438128308 HONDA MOTORS LTD ADR	17,699.00	17,047.32	1	0.00
753	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	15,956.07	10,375.47	1	0.00
1,486	CUSIP # 456837103 ING GROEP NV ADR	19,674.64	17,600.41	2	0.00
2,295	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	13,792.95	15,066.85	1	6.14
275	CUSIP # 465717106 ITOCHU CORP UNSPONSORED ADR	15,820.75	15,949.72	1	0.00
237	CUSIP # 48241A105 KB FINANCIAL GROUP INC SPONS ADR	11,684.10	11,785.00	1	0.00
388	CUSIP # 500458401 KOMATSU LTD SPONS ADR	9,622.40	11,007.10	1	0.00
427	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	12,677.59	11,362.77	1	0.00
211	CUSIP # 500472303 KONINKLIJKE PHILIPS ELECTRONICS	10,486.70	10,487.05	1	0.00
113	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	17,831.40	11,925.67	2	0.00
261	CUSIP # 559222401 MAGNA INTERNATIONAL INC	24,179.04	18,236.17	2	0.00
1,328	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	7,197.76	7,936.95	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,588	CUSIP # 607409109 MOBILE TELESYSTEMS	14,704.88	13,737.63	1	0.00
447	CUSIP # 60879B107 MOMO INC SPONSORED ADR	6,843.57	10,379.52	1	0.00
429	CUSIP # 631512209 NASPERS LTD SPONS ADR	18,095.22	17,043.01	2	0.00
218	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	25,124.50	18,996.85	2	0.00
1,062	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	8,697.78	11,686.54	1	0.00
452	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	11,839.01	10,042.74	1	0.00
337	CUSIP # 683715106 OPEN TEXT CORP	17,119.60	14,896.35	1	10.15
136	CUSIP # 686330101 ORIX CORP SPONSORED ADR	11,513.76	11,459.81	1	0.00
291	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	26,772.00	22,701.31	2	0.00
839	CUSIP # 72341E304 PING AN INSURANCE CO CHINA LTD ADR	16,469.49	18,596.24	1	0.00
1,590	CUSIP # 76026T205 REPSOL S.A. ADS	20,193.00	23,130.64	2	0.00
312	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	26,173.68	21,284.96	2	0.00
177	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	8,317.23	7,666.81	1	0.00

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Account Number

04/01/2021 through 06/30/2021
XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
515	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	20,806.00	23,981.85	2	0.00
1,079	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	18,008.51	15,184.65	2	0.00
804	CUSIP # 824667109 SHIONOGI & CO LTD	10,460.04	11,524.93	1	0.00
224	CUSIP # 835699307 SONY GROUP CORP-SP ADR	21,777.28	18,917.12	2	0.00
312	CUSIP # 866796105 SUN LIFE FINANCIAL INC	16,080.48	14,261.39	1	22.56
156	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	18,744.96	11,831.80	2	0.00
201	CUSIP # 87873R101 TECHTRONIC INDUSTRIES CO SPONSORED ADR	17,613.63	14,682.19	1	0.00
213	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	23,046.60	14,409.77	2	0.00
441	CUSIP # 89151E109 TOTALENERGIES SE SPON ADR	19,959.66	22,798.94	2	0.00
1,036	CUSIP # 91912E105 VALE SA SPONS ADR	23,631.16	20,363.89	2	451.69
349	CUSIP # 92334N103 VEOLIA ENVIRONMENT (ADR)	10,565.10	9,615.89	1	0.00
679	CUSIP # 92763W103 VIPSHOP HOLDINGS LTD ADR	13,634.32	12,671.75	1	0.00
720	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	21,852.00	19,506.05	2	0.00

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XXXXXX6317
TODD INTERNATIONAL INTRINSIC
VALUE COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
201	CUSIP # G02602103 AMDOCS LTD	15,549.36	14,123.53	1	72.36
128	CUSIP # G46188101 HORIZON THERAPEUTICS PLC	11,985.92	11,836.51	1	0.00
59	CUSIP # G4705A100 ICON PLC	12,195.89	10,700.19	1	0.00
392	CUSIP # G54050102 LAZARD LTD CL A	17,738.00	16,341.51	2	0.00
256	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	14,840.32	13,316.11	1	0.00
1,473	CUSIP # H42097107 UBS GROUP AG	22,595.82	22,108.23	2	0.00
398	CUSIP # N00985106 AERCAP HOLDINGS NV	20,381.58	18,776.87	2	0.00
203	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	20,882.61	20,019.86	2	0.00
131	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	26,949.32	18,837.14	2	73.69
84	CUSIP # N97284108 YANDEX NV A	5,943.00	5,381.88	1	0.00
		1,131,168.58	1,025,439.14	96	729.84



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
25,136.11	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	25,136.11	25,136.11	0	0.00
		25,136.11	25,136.11	0	0.00
MUTUAL FUNDS - FIXED INCOME					
4,900	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	306,299.00	303,303.47	4	0.00
16,100	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,411,970.00	1,562,305.87	18	0.00
		1,718,269.00	1,865,609.34	22	0.00
MUTUAL FUNDS - EQUITY					
19,100	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	667,163.00	562,006.74	9	0.00
16,300	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	1,402,289.00	1,109,468.13	18	0.00
5,800	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,404,064.00	1,088,412.52	18	0.00
15,300	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	2,032,911.00	1,592,594.80	27	0.00
		5,506,427.00	4,352,482.19	72	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,037.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	21,037.72	21,037.72	0	0.00
		21,037.72	21,037.72	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
26,353.76	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	26,353.76	26,353.76	0	0.00
		26,353.76	26,353.76	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,200	CUSIP # 808524870 SCHWAB U.S. TIPS ETF	325,052.00	321,874.70	5	0.00
6,700	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	587,590.00	649,201.92	8	0.00
		912,642.00	971,076.62	13	0.00
MUTUAL FUNDS - EQUITY					
29,900	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	1,044,407.00	883,510.33	15	0.00
9,400	CUSIP # 381430503 GOLDMAN SACHS GOLDMAN ACTIVEBETA US LC ETF	808,682.00	639,282.33	11	0.00
7,300	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	1,767,184.00	1,369,970.87	25	0.00
16,700	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	2,218,929.00	1,740,560.50	31	0.00
		5,839,202.00	4,633,324.03	83	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
43,190.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	43,190.39	43,190.39	1	0.00
		43,190.39	43,190.39	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,693.28	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	5,693.28	5,693.28	0	0.00
		5,693.28	5,693.28	0	0.00
COMMON STOCK					
4,800	CUSIP # 229663109 CUBESMART CO	222,336.00	222,674.98	3	0.00
500	CUSIP # 29414B104 EPAM SYSTEMS INC	255,480.00	224,118.70	3	0.00
950	CUSIP # 34959E109 FORTINET INC	226,280.50	227,835.87	3	0.00
600	CUSIP # 45168D104 IDEXX LABORATORIES INC	378,930.00	365,528.92	5	0.00
2,100	CUSIP # 53223X107 LIFE STORAGE INC	225,435.00	226,568.35	3	0.00
21,230	CUSIP # 63938C108 NAVIENT CORPORATION	410,375.90	361,330.73	6	0.00
1,200	CUSIP # 74460D109 PUBLIC STORAGE INC	360,828.00	364,849.06	5	0.00
1,000	CUSIP # 87612E106 TARGET CORPORATION	241,740.00	232,304.90	3	0.00
		2,321,405.40	2,225,211.51	31	0.00
MUTUAL FUNDS - FIXED INCOME					
17,000	CUSIP # 72201R718 PIMCO ENHANCED LOW DURATION ETF	1,729,070.00	1,737,270.80	23	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,000	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,019,700.00	1,020,062.86	14	0.00
54,000	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	1,300,860.00	1,305,522.70	18	0.00
		4,049,630.00	4,062,856.36	55	0.00
MUTUAL FUNDS - EQUITY					
1,350	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	478,480.50	436,309.00	6	535.67
100	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	13,287.00	11,532.50	0	0.00
		491,767.50	447,841.50	7	535.67
COMMON TRUST FUNDS - FIXED INCOME					
535,110.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	535,110.84	535,110.84	7	0.00
		535,110.84	535,110.84	7	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
17,477.16	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	17,477.16	17,477.16	0	0.00
		17,477.16	17,477.16	0	0.00
COMMON STOCK					
12,300	CUSIP # 229663109 CUBESMART CO	569,736.00	570,600.73	6	0.00
1,400	CUSIP # 29414B104 EPAM SYSTEMS INC	715,344.00	627,527.86	8	0.00
2,350	CUSIP # 34959E109 FORTINET INC	559,746.50	563,590.31	6	0.00
1,500	CUSIP # 45168D104 IDEXX LABORATORIES INC	947,325.00	913,818.55	10	0.00
5,800	CUSIP # 53223X107 LIFE STORAGE INC	622,630.00	625,755.80	7	0.00
60,080	CUSIP # 63938C108 NAVIENT CORPORATION	1,161,346.40	1,022,546.08	12	0.00
3,100	CUSIP # 74460D109 PUBLIC STORAGE INC	932,139.00	942,522.78	10	0.00
2,700	CUSIP # 87612E106 TARGET CORPORATION	652,698.00	627,218.98	7	0.00
		6,160,964.90	5,893,581.09	65	0.00
MUTUAL FUNDS - FIXED INCOME					
49,630	CUSIP # 30151E814 HIGH YIELD ETF	1,614,399.38	1,608,666.86	17	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55,830	CUSIP # 46138E404 INVESCO CEF INCOME COMPOSITE	1,367,835.00	1,268,436.70	15	0.00
		2,982,234.38	2,877,103.56	32	0.00
COMMON TRUST FUNDS - FIXED INCOME					
516,984.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	516,984.17	516,984.17	5	0.00
		516,984.17	516,984.17	5	0.00

HB9F1000002 - ULLICO J FOR JOBS CI

6/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-1,724.65	0.00	-1,724.65		0.00
			-1,724.65	0.00	-1,724.65	-0.01	0.00
	REBATE RECEIVABLE		7,418.97	0.00	7,418.97		0.00
			7,418.97	0.00	7,418.97	0.03	0.00
	CASH		21,931.34	0.00	21,931.34		0.00
			21,931.34	0.00	21,931.34	0.08	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,981.01	0.00	-8,981.01		0.00
			-8,981.01	0.00	-8,981.01	-0.03	0.00
SUBTOTAL U.S. DOLLAR			18,644.65	0.00	18,644.65		0.00
			18,644.65	0.00	18,644.65	0.07	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			18,644.65	0.00	18,644.65		0.00
			18,644.65	0.00	18,644.65	0.07	0.00
TOTAL CASH & CASH EQUIVALENTS			18,644.65	0.00	18,644.65	0.07	0.00
EQUITY							
U.S. DOLLAR							
UNITED STATES							
41,035.340	BANK OF NEW YORK MELLON EMPLOY	160.1300	5,961,330.20	0.00	6,570,988.99		609,658.79
06427F819	BK OF NY MELLON/AGGREGATE BD	160.1300	5,961,330.20	0.00	6,570,988.99	24.92	609,658.79
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-6,198.30	0.00	-6,198.30		0.00
			-6,198.30	0.00	-6,198.30	-0.02	0.00
1,415,426.230	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,415,426.23	5.68	1,415,426.23		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,415,426.23	5.68	1,415,426.23	5.37	0.00
SUBTOTAL UNITED STATES			1,409,227.93	5.68	1,409,227.93		0.00
			1,409,227.93	5.68	1,409,227.93	5.35	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			1,409,227.93	5.68	1,409,227.93		0.00
			1,409,227.93	5.68	1,409,227.93	5.35	0.00
TOTAL CASH & CASH EQUIVALENTS			1,409,227.93	5.68	1,409,227.93	5.35	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							

HB9F10000002 - ULLICO J FOR JOBS CI

6/30/2021

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
UNITED STATES							
1,112,159.441	ULLICO SEPARATE ACCOUNT J	16.5289	17,058,721.16	0.00	18,382,782.19		1,324,061.03
99VVBW47		16.5289	17,058,721.16	0.00	18,382,782.19	69.71	1,324,061.03
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	MSC PAYABLE - CLASS C2		-9,912.40	0.00	-9,912.40		0.00
			-9,912.40	0.00	-9,912.40	-0.04	0.00
	TOTAL ASSETS - BASE:		<u><u>24,438,011.54</u></u>	<u><u>5.68</u></u>	<u><u>26,371,731.36</u></u>	<u><u>100.01</u></u>	<u><u>1,933,719.82</u></u>
	NET ASSETS - BASE:				<u><u>26,371,737.04</u></u>		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,640.88	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,640.88	1,640.88	0	0.00
		1,640.88	1,640.88	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,744	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	385,744.32	366,860.17	12	0.00
4,087	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	367,666.52	345,558.53	11	0.00
8,247	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	677,573.52	656,869.21	20	0.00
13,618	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	777,587.80	758,770.86	23	0.00
7,252	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	387,039.24	378,781.98	12	0.00
		2,595,611.40	2,506,840.75	78	0.00
MUTUAL FUNDS - EQUITY					
3,687	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	189,954.24	121,402.92	6	0.00
1,234	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	67,018.54	43,613.60	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
655	CUSIP # 922908736 VANGUARD GROWTH ETF	187,860.55	105,909.03	6	0.00
1,103	CUSIP # 922908744 VANGUARD VALUE ETF	151,618.38	98,921.54	5	0.00
224	CUSIP # 922908751 VANGUARD SMALL CAP ETF	50,462.72	25,801.61	2	0.00
		646,914.43	395,648.70	20	0.00
COMMON TRUST FUNDS - FIXED INCOME					
72,965.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	72,965.60	72,965.60	2	0.00
		72,965.60	72,965.60	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
34,423.61	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	34,423.61	34,423.61	0	0.00
		34,423.61	34,423.61	0	0.00
MUTUAL FUNDS - FIXED INCOME					
11,760	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,211,632.80	1,134,523.73	9	0.00
12,571	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,130,887.16	1,070,783.68	8	0.00
24,962	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,050,877.92	2,005,293.12	15	0.00
41,639	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,377,586.90	2,336,631.06	17	0.00
22,430	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,197,089.10	1,184,269.41	9	0.00
		7,968,073.88	7,731,501.00	58	0.00
MUTUAL FUNDS - EQUITY					
29,982	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,544,672.64	1,188,915.67	11	0.00
10,422	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	566,018.82	431,061.83	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,416	CUSIP # 922908736 VANGUARD GROWTH ETF	1,553,362.96	831,899.03	11	0.00
8,718	CUSIP # 922908744 VANGUARD VALUE ETF	1,198,376.28	881,703.97	9	0.00
1,978	CUSIP # 922908751 VANGUARD SMALL CAP ETF	445,603.84	264,879.00	3	0.00
		5,308,034.54	3,598,459.50	39	0.00
COMMON TRUST FUNDS - FIXED INCOME					
368,853.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	368,853.60	368,853.60	3	0.00
		368,853.60	368,853.60	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
54,966.52	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	54,966.52	54,966.52	0	0.00
		54,966.52	54,966.52	0	0.00
MUTUAL FUNDS - FIXED INCOME					
29,089	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,997,039.67	2,789,855.32	6	0.00
30,407	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,735,413.72	2,610,433.45	5	0.00
62,053	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,098,274.48	4,988,909.72	10	0.00
103,282	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,897,402.20	5,615,044.92	12	0.00
53,848	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,873,867.76	2,848,247.34	6	0.00
		19,601,997.83	18,852,490.75	39	0.00
MUTUAL FUNDS - EQUITY					
168,210	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,666,179.20	6,010,978.30	17	0.00
59,460	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,229,272.60	2,125,709.03	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,756	CUSIP # 922908736 VANGUARD GROWTH ETF	8,534,318.36	3,428,477.44	17	0.00
50,709	CUSIP # 922908744 VANGUARD VALUE ETF	6,970,459.14	4,692,834.68	14	0.00
10,988	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,475,376.64	1,262,371.03	5	0.00
		29,875,605.94	17,520,370.48	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
983,957.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	983,957.85	983,957.85	2	0.00
		983,957.85	983,957.85	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
18,717.39	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	18,717.39	18,717.39	0	0.00
		18,717.39	18,717.39	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,273	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	646,307.19	590,666.30	4	0.00
6,921	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	622,613.16	587,982.93	4	0.00
13,507	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,109,735.12	1,073,543.36	8	0.00
22,260	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,271,046.00	1,227,453.55	9	0.00
12,020	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	641,507.40	628,520.64	4	0.00
		4,291,208.87	4,108,166.78	29	0.00
MUTUAL FUNDS - EQUITY					
57,373	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,955,856.96	2,370,101.51	20	0.00
19,803	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,075,500.93	845,822.95	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,721	CUSIP # 922908736 VANGUARD GROWTH ETF	3,074,890.01	1,356,768.34	21	0.00
16,659	CUSIP # 922908744 VANGUARD VALUE ETF	2,289,946.14	1,645,074.56	16	0.00
3,629	CUSIP # 922908751 VANGUARD SMALL CAP ETF	817,541.12	496,363.33	6	0.00
		10,213,735.16	6,714,130.69	70	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
85,431.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	85,431.19	85,431.19	1	0.00
		85,431.19	85,431.19	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
43,187.63	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	43,187.63	43,187.63	0	0.00
		43,187.63	43,187.63	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,364	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	861,742.92	822,109.16	3	0.00
9,100	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	818,636.00	783,997.90	3	0.00
17,866	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,467,870.56	1,426,173.00	5	0.00
29,844	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,704,092.40	1,645,366.92	6	0.00
15,647	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	835,080.39	823,851.88	3	0.00
		5,687,422.27	5,501,498.86	20	0.00
MUTUAL FUNDS - EQUITY					
130,698	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,733,560.96	4,928,191.07	23	0.00
43,660	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,371,174.60	1,773,183.46	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,854	CUSIP # 922908736 VANGUARD GROWTH ETF	6,554,755.74	2,578,647.28	23	0.00
39,607	CUSIP # 922908744 VANGUARD VALUE ETF	5,444,378.22	3,604,152.57	19	0.00
7,751	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,746,145.28	947,360.25	6	0.00
		22,850,014.80	13,831,534.63	79	0.00
COMMON TRUST FUNDS - FIXED INCOME					
439,725.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	439,725.39	439,725.39	2	0.00
		439,725.39	439,725.39	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
18,084.57	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	18,084.57	18,084.57	0	0.00
		18,084.57	18,084.57	0	0.00
MUTUAL FUNDS - EQUITY					
52,911	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,725,974.72	2,023,896.79	29	0.00
17,845	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	969,161.95	697,150.43	10	0.00
9,292	CUSIP # 922908736 VANGUARD GROWTH ETF	2,665,038.52	1,227,378.56	28	0.00
16,098	CUSIP # 922908744 VANGUARD VALUE ETF	2,212,831.08	1,445,824.21	23	0.00
3,206	CUSIP # 922908751 VANGUARD SMALL CAP ETF	722,247.68	390,189.02	8	0.00
		9,295,253.95	5,784,439.01	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
126,981.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	126,981.12	126,981.12	1	0.00
		126,981.12	126,981.12	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2021 through 06/30/2021
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2021

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,695.39	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2,695.39	2,695.39	0	0.00
		2,695.39	2,695.39	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,110	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	320,423.30	301,919.86	14	0.00
3,399	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	305,774.04	293,302.33	14	0.00
6,866	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	564,110.56	551,580.01	25	0.00
11,247	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	642,203.70	653,108.51	29	0.00
5,939	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	316,964.43	314,619.59	14	0.00
		2,149,476.03	2,114,530.30	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
72,871.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	72,871.02	72,871.02	3	0.00
		72,871.02	72,871.02	3	0.00



As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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	7,268.800	Local	1.000000	7,268.80	1.000000	7,268.80	0.00	0.00
			Base	1.000000	7,268.80	1.000000	7,268.80	0.00	0.00

US DOLLAR Total		7,268.800	Local		7,268.80		7,268.80	0.00	0.00
			Base		7,268.80		7,268.80	0.00	0.00

CASH Total		7,268.800	Base		7,268.80		7,268.80	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030			
		20,587,931.880	Local	100.000000	20,587,931.88	100.000000	20,587,931.88	0.00	4.65
			Base	100.000000	20,587,931.88	100.000000	20,587,931.88	0.00	4.65

US DOLLAR Total		20,587,931.880	Local		20,587,931.88		20,587,931.88	0.00	4.65
			Base		20,587,931.88		20,587,931.88	0.00	4.65

CASH EQUIVALENT Total		20,587,931.880	Base		20,587,931.88		20,587,931.88	0.00	4.65
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045			
		42,000.000	Local	87.268762	36,652.88	114.808284	48,219.48	11,566.60	0.01
			Base	87.268762	36,652.88	114.808284	48,219.48	11,566.60	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
	130,000.000	Local		103.781192	134,915.55	111.584330	145,059.63	10,144.08	0.03
		Base		103.781192	134,915.55	111.584330	145,059.63	10,144.08	0.03
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
	130,000.000	Local		100.121431	130,157.86	103.538165	134,599.61	4,441.75	0.03
		Base		100.121431	130,157.86	103.538165	134,599.61	4,441.75	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
	200,000.000	Local		99.239085	198,478.17	98.084925	196,169.85	-2,308.32	0.04
		Base		99.239085	198,478.17	98.084925	196,169.85	-2,308.32	0.04
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
	130,000.000	Local		99.888423	129,854.95	99.341616	129,144.10	-710.85	0.03
		Base		99.888423	129,854.95	99.341616	129,144.10	-710.85	0.03
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	10,000.000	Local		102.456000	10,245.60	98.270076	9,827.01	-418.59	0.00
		Base		102.456000	10,245.60	98.270076	9,827.01	-418.59	0.00
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
	133,000.000	Local		88.610865	117,852.45	100.526000	133,699.58	15,847.13	0.03
		Base		88.610865	117,852.45	100.526000	133,699.58	15,847.13	0.03
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	106,000.000	Local		99.986660	105,985.86	112.984320	119,763.38	13,777.52	0.03
		Base		99.986660	105,985.86	112.984320	119,763.38	13,777.52	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	30,000.000	Local		106.608733	31,982.62	128.824360	38,647.31	6,664.69	0.01
		Base		106.608733	31,982.62	128.824360	38,647.31	6,664.69	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	50,000.000	Local		105.918900	52,959.45	136.952417	68,476.21	15,516.76	0.02
		Base		105.918900	52,959.45	136.952417	68,476.21	15,516.76	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		97.811736	107,592.91	109.146747	120,061.42	12,468.51	0.03
		Base		97.811736	107,592.91	109.146747	120,061.42	12,468.51	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

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	20,000.000	Local	105.420600	21,084.12	107.249303	21,449.86	365.74	0.00	
		Base	105.420600	21,084.12	107.249303	21,449.86	365.74	0.00	
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	230,000.000	Local	99.953813	229,893.77	102.622962	236,032.81	6,139.04	0.05	
		Base	99.953813	229,893.77	102.622962	236,032.81	6,139.04	0.05	
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local	99.906280	49,953.14	107.568069	53,784.03	3,830.89	0.01	
		Base	99.906280	49,953.14	107.568069	53,784.03	3,830.89	0.01	
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	260,000.000	Local	104.118427	270,707.91	108.710175	282,646.46	11,938.55	0.06	
		Base	104.118427	270,707.91	108.710175	282,646.46	11,938.55	0.06	
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local	99.992750	239,982.60	105.456755	253,096.21	13,113.61	0.06	
		Base	99.992750	239,982.60	105.456755	253,096.21	13,113.61	0.06	
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	250,000.000	Local	120.017508	300,043.77	120.195736	300,489.34	445.57	0.07	
		Base	120.017508	300,043.77	120.195736	300,489.34	445.57	0.07	
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local	106.242136	116,866.35	109.418910	120,360.80	3,494.45	0.03	
		Base	106.242136	116,866.35	109.418910	120,360.80	3,494.45	0.03	
00388WAJ0	ABU DHABI NATIONAL ENERG 04/28 2					2.000000	29 Apr 2028		
	330,000.000	Local	99.803624	329,351.96	100.560000	331,848.00	2,496.04	0.07	
		Base	99.803624	329,351.96	100.560000	331,848.00	2,496.04	0.07	
00388WAK7	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/51 3.4					3.400000	29 Apr 2051		
	210,000.000	Local	100.000000	210,000.00	104.815000	220,111.50	10,111.50	0.05	
		Base	100.000000	210,000.00	104.815000	220,111.50	10,111.50	0.05	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local	97.806860	48,903.43	109.923342	54,961.67	6,058.24	0.01	
		Base	97.806860	48,903.43	109.923342	54,961.67	6,058.24	0.01	

Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
	100,000.000	Local		99.737320	99,737.32	104.227306	104,227.31	4,489.99	0.02
		Base		99.737320	99,737.32	104.227306	104,227.31	4,489.99	0.02
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.705500	9,970.55	111.917879	11,191.79	1,221.24	0.00
		Base		99.705500	9,970.55	111.917879	11,191.79	1,221.24	0.00
00833LAA4	AFFIRM ASSET SECURITIZATION TR AFFRM 2020 A A 144A					2.100000	18 Feb 2025		
	410,000.000	Local		100.468246	411,919.81	100.890530	413,651.17	1,731.36	0.09
Original Face:	410,000.000	Base		100.468246	411,919.81	100.890530	413,651.17	1,731.36	0.09
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	50,000.000	Local		99.168600	49,584.30	107.451191	53,725.60	4,141.30	0.01
		Base		99.168600	49,584.30	107.451191	53,725.60	4,141.30	0.01
01F020471	FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE					2.000000	19 Jul 2036		
	1,500,000.000	Local		103.041147	1,545,617.20	103.176681	1,547,650.22	2,033.02	0.35
Original Face:	1,500,000.000	Base		103.041147	1,545,617.20	103.176681	1,547,650.22	2,033.02	0.35
01F020679	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	14 Jul 2051		
	900,000.000	Local		100.758042	906,822.38	101.105469	909,949.22	3,126.84	0.21
Original Face:	900,000.000	Base		100.758042	906,822.38	101.105469	909,949.22	3,126.84	0.21
01F022477	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	19 Jul 2036		
	500,000.000	Local		104.000000	520,000.00	104.273438	521,367.19	1,367.19	0.12
Original Face:	500,000.000	Base		104.000000	520,000.00	104.273438	521,367.19	1,367.19	0.12
01F022683	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	12 Aug 2051		
	1,900,000.000	Local		103.197266	1,960,748.05	103.296875	1,962,640.63	1,892.58	0.44
Original Face:	1,900,000.000	Base		103.197266	1,960,748.05	103.296875	1,962,640.63	1,892.58	0.44
01F032674	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.500000	14 Jul 2051		
	100,000.000	Local		105.699220	105,699.22	105.283203	105,283.20	-416.02	0.02
Original Face:	100,000.000	Base		105.699220	105,699.22	105.283203	105,283.20	-416.02	0.02
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	40,000.000	Local		99.749425	39,899.77	95.018963	38,007.59	-1,892.18	0.01
		Base		99.749425	39,899.77	95.018963	38,007.59	-1,892.18	0.01

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

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050			
		60,000.000	Local	99.173500	59,504.10	88.323718	52,994.23	-6,509.87	0.01
			Base	99.173500	59,504.10	88.323718	52,994.23	-6,509.87	0.01
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
		20,000.000	Local	99.918650	19,983.73	99.057149	19,811.43	-172.30	0.00
			Base	99.918650	19,983.73	99.057149	19,811.43	-172.30	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		30,000.000	Local	99.702600	29,910.78	97.279618	29,183.89	-726.89	0.01
			Base	99.702600	29,910.78	97.279618	29,183.89	-726.89	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.750000	05 May 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
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4				4.400000	14 Feb 2026			
		135,000.000	Local	100.406289	135,548.49	113.182901	152,796.92	17,248.43	0.03
			Base	100.406289	135,548.49	113.182901	152,796.92	17,248.43	0.03
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8				4.800000	14 Feb 2029			
		30,000.000	Local	106.063067	31,818.92	116.037000	34,811.10	2,992.18	0.01
			Base	106.063067	31,818.92	116.037000	34,811.10	2,992.18	0.01
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		300,000.000	Local	134.941003	404,823.01	127.956352	383,869.06	-20,953.95	0.09
			Base	134.941003	404,823.01	127.956352	383,869.06	-20,953.95	0.09
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059			
		20,000.000	Local	101.265300	20,253.06	129.431660	25,886.33	5,633.27	0.01
			Base	101.265300	20,253.06	129.431660	25,886.33	5,633.27	0.01
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35				2.350000	06 May 2025			
		20,000.000	Local	99.967200	19,993.44	104.583842	20,916.77	923.33	0.00
			Base	99.967200	19,993.44	104.583842	20,916.77	923.33	0.00
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95				4.950000	05 Dec 2044			
		10,000.000	Local	116.098900	11,609.89	135.555222	13,555.52	1,945.63	0.00
			Base	116.098900	11,609.89	135.555222	13,555.52	1,945.63	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
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local		96.862318	106,548.55	110.546213	121,600.83	15,052.28	0.03
		Base		96.862318	106,548.55	110.546213	121,600.83	15,052.28	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local		96.865160	96,865.16	119.339457	119,339.46	22,474.30	0.03
		Base		96.865160	96,865.16	119.339457	119,339.46	22,474.30	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	20,000.000	Local		139.989650	27,997.93	128.210862	25,642.17	-2,355.76	0.01
		Base		139.989650	27,997.93	128.210862	25,642.17	-2,355.76	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
	80,000.000	Local		99.969250	79,975.40	100.194341	80,155.47	180.07	0.02
		Base		99.969250	79,975.40	100.194341	80,155.47	180.07	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	100,000.000	Local		99.992920	99,992.92	99.725126	99,725.13	-267.79	0.02
		Base		99.992920	99,992.92	99.725126	99,725.13	-267.79	0.02
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	50,000.000	Local		99.900100	49,950.05	98.098000	49,049.00	-901.05	0.01
		Base		99.900100	49,950.05	98.098000	49,049.00	-901.05	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	420,000.000	Local		101.680636	427,058.67	94.573792	397,209.93	-29,848.74	0.09
		Base		101.680636	427,058.67	94.573792	397,209.93	-29,848.74	0.09
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
	40,000.000	Local		100.110875	40,044.35	101.781155	40,712.46	668.11	0.01
		Base		100.110875	40,044.35	101.781155	40,712.46	668.11	0.01
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local		99.400986	208,742.07	102.728694	215,730.26	6,988.19	0.05
		Base		99.400986	208,742.07	102.728694	215,730.26	6,988.19	0.05
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local		98.555750	39,422.30	103.280954	41,312.38	1,890.08	0.01
		Base		98.555750	39,422.30	103.280954	41,312.38	1,890.08	0.01

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025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local		100.480833	30,144.25	109.310597	32,793.18	2,648.93	0.01
		Base		100.480833	30,144.25	109.310597	32,793.18	2,648.93	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local		99.796828	249,492.07	105.405277	263,513.19	14,021.12	0.06
		Base		99.796828	249,492.07	105.405277	263,513.19	14,021.12	0.06
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	40,000.000	Local		100.384750	40,153.90	105.562908	42,225.16	2,071.26	0.01
		Base		100.384750	40,153.90	105.562908	42,225.16	2,071.26	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
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	250,000.000	Local		99.864936	249,662.34	114.999930	287,499.83	37,837.49	0.06
		Base		99.864936	249,662.34	114.999930	287,499.83	37,837.49	0.06
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	70,000.000	Local		96.239071	67,367.35	110.590000	77,413.00	10,045.65	0.02
		Base		96.239071	67,367.35	110.590000	77,413.00	10,045.65	0.02
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	70,000.000	Local		100.622900	70,436.03	137.989628	96,592.74	26,156.71	0.02
		Base		100.622900	70,436.03	137.989628	96,592.74	26,156.71	0.02
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	220,000.000	Local		98.326318	216,317.90	114.029257	250,864.37	34,546.47	0.06
		Base		98.326318	216,317.90	114.029257	250,864.37	34,546.47	0.06
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	60,000.000	Local		109.658667	65,795.20	119.228010	71,536.81	5,741.61	0.02
		Base		109.658667	65,795.20	119.228010	71,536.81	5,741.61	0.02
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	100,000.000	Local		99.939510	99,939.51	119.126671	119,126.67	19,187.16	0.03
		Base		99.939510	99,939.51	119.126671	119,126.67	19,187.16	0.03

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035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	310,000.000	Local		109.477639	339,380.68	121.996292	378,188.51	38,807.83	0.09
		Base		109.477639	339,380.68	121.996292	378,188.51	38,807.83	0.09
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	30,000.000	Local		99.811867	29,943.56	111.238516	33,371.55	3,427.99	0.01
		Base		99.811867	29,943.56	111.238516	33,371.55	3,427.99	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	100,000.000	Local		96.256080	96,256.08	111.981202	111,981.20	15,725.12	0.03
		Base		96.256080	96,256.08	111.981202	111,981.20	15,725.12	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local		99.982900	19,996.58	107.900017	21,580.00	1,583.42	0.00
		Base		99.982900	19,996.58	107.900017	21,580.00	1,583.42	0.00
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	40,000.000	Local		99.077800	39,631.12	103.393000	41,357.20	1,726.08	0.01
		Base		99.077800	39,631.12	103.393000	41,357.20	1,726.08	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local		102.822445	113,104.69	105.750000	116,325.00	3,220.31	0.03
		Base		102.822445	113,104.69	105.750000	116,325.00	3,220.31	0.03
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	18,000.000	Local		99.869111	17,976.44	101.065000	18,191.70	215.26	0.00
		Base		99.869111	17,976.44	101.065000	18,191.70	215.26	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local		94.376393	415,256.13	102.122000	449,336.80	34,080.67	0.10
		Base		94.376393	415,256.13	102.122000	449,336.80	34,080.67	0.10
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local		88.504947	150,458.41	97.712000	166,110.40	15,651.99	0.04
		Base		88.504947	150,458.41	97.712000	166,110.40	15,651.99	0.04
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local		94.789117	274,888.44	106.414016	308,600.65	33,712.21	0.07
		Base		94.789117	274,888.44	106.414016	308,600.65	33,712.21	0.07

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037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.850000	04 Aug 2046		
		70,000.000	Local 94.841143	66,388.80	119.336118	83,535.28	17,146.48	0.02
			Base 94.841143	66,388.80	119.336118	83,535.28	17,146.48	0.02
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
		170,000.000	Local 100.295924	170,503.07	101.197448	172,035.66	1,532.59	0.04
			Base 100.295924	170,503.07	101.197448	172,035.66	1,532.59	0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A21 144A				4.194000	07 Jun 2049		
		486,325.000	Local 100.000000	486,325.00	102.506000	498,512.30	12,187.30	0.11
Original Face:		490,000.000	Base 100.000000	486,325.00	102.506000	498,512.30	12,187.30	0.11
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75				1.750000	01 Jun 2030		
		80,000.000	Local 99.655488	79,724.39	99.375857	79,500.69	-223.70	0.02
			Base 99.655488	79,724.39	99.375857	79,500.69	-223.70	0.02
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25				7.250000	15 Oct 2039		
		50,000.000	Local 115.975220	57,987.61	141.424947	70,712.47	12,724.86	0.02
			Base 115.975220	57,987.61	141.424947	70,712.47	12,724.86	0.02
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025		
		0.000	Local 0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base 0.000000	0.02	0.000000	0.00	-0.02	0.00
05377REH3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 1A A 144A				1.380000	20 Aug 2027		
		419,000.000	Local 99.966616	418,860.12	99.896850	418,567.80	-292.32	0.09
Original Face:		419,000.000	Base 99.966616	418,860.12	99.896850	418,567.80	-292.32	0.09
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027		
		150,000.000	Local 108.307993	162,461.99	107.139890	160,709.84	-1,752.15	0.04
			Base 108.307993	162,461.99	107.139890	160,709.84	-1,752.15	0.04
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043		
		130,000.000	Local 110.366954	143,477.04	136.026000	176,833.80	33,356.76	0.04
			Base 110.366954	143,477.04	136.026000	176,833.80	33,356.76	0.04
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A				1.322880	15 Jul 2035		
		260,000.000	Local 99.892846	259,721.40	100.061060	260,158.76	437.36	0.06
Original Face:		260,000.000	Base 99.892846	259,721.40	100.061060	260,158.76	437.36	0.06

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056059AA6	BX TRUST BX 2018 IND A 144A					0.823000	15 Nov 2035		
	433,832.730	Local	100.000000	433,832.73	100.032730	433,974.72	141.99	0.10	
Original Face:	1,480,000.000	Base	100.000000	433,832.73	100.032730	433,974.72	141.99	0.10	
05606FAA1	BX TRUST 2019 OC11 BX 2019 OC11 A 144A					3.202000	09 Dec 2041		
	110,000.000	Local	106.381582	117,019.74	107.832610	118,615.87	1,596.13	0.03	
Original Face:	110,000.000	Base	106.381582	117,019.74	107.832610	118,615.87	1,596.13	0.03	
05608WAA2	BX TRUST BX 2021 SOAR A 144A					0.770000	15 Jun 2038		
	180,000.000	Local	100.000000	180,000.00	100.089990	180,161.98	161.98	0.04	
Original Face:	180,000.000	Base	100.000000	180,000.00	100.089990	180,161.98	161.98	0.04	
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	400,000.000	Local	101.088000	404,352.00	105.417427	421,669.71	17,317.71	0.10	
		Base	101.088000	404,352.00	105.417427	421,669.71	17,317.71	0.10	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local	100.649589	90,584.63	104.355789	93,920.21	3,335.58	0.02	
		Base	100.649589	90,584.63	104.355789	93,920.21	3,335.58	0.02	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	200,000.000	Local	104.809305	209,618.61	133.015571	266,031.14	56,412.53	0.06	
		Base	104.809305	209,618.61	133.015571	266,031.14	56,412.53	0.06	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	710,000.000	Local	99.785261	708,475.35	112.966368	802,061.21	93,585.86	0.18	
		Base	99.785261	708,475.35	112.966368	802,061.21	93,585.86	0.18	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local	101.569800	10,156.98	113.328309	11,332.83	1,175.85	0.00	
		Base	101.569800	10,156.98	113.328309	11,332.83	1,175.85	0.00	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local	100.043064	110,047.37	110.152552	121,167.81	11,120.44	0.03	
		Base	100.043064	110,047.37	110.152552	121,167.81	11,120.44	0.03	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local	98.376167	59,025.70	103.626000	62,175.60	3,149.90	0.01	
		Base	98.376167	59,025.70	103.626000	62,175.60	3,149.90	0.01	

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06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419000	20 Dec 2028			
		150,000.000	Local	94.235833	141,353.75	108.950153	163,425.23	22,071.48	0.04
			Base	94.235833	141,353.75	108.950153	163,425.23	22,071.48	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	105.061227	31,518.37	1,518.37	0.01
			Base	100.000000	30,000.00	105.061227	31,518.37	1,518.37	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR				4.271000	23 Jul 2029			
		150,000.000	Local	100.914960	151,372.44	114.974917	172,462.38	21,089.94	0.04
			Base	100.914960	151,372.44	114.974917	172,462.38	21,089.94	0.04
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR				3.974000	07 Feb 2030			
		70,000.000	Local	100.000000	70,000.00	113.499849	79,449.89	9,449.89	0.02
			Base	100.000000	70,000.00	113.499849	79,449.89	9,449.89	0.02
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051			
		340,000.000	Local	107.716700	366,236.78	119.585365	406,590.24	40,353.46	0.09
			Base	107.716700	366,236.78	119.585365	406,590.24	40,353.46	0.09
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR				2.592000	29 Apr 2031			
		580,000.000	Local	104.671666	607,095.66	103.208313	598,608.22	-8,487.44	0.14
			Base	104.671666	607,095.66	103.208313	598,608.22	-8,487.44	0.14
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR				1.319000	19 Jun 2026			
		160,000.000	Local	100.000000	160,000.00	100.255779	160,409.25	409.25	0.04
			Base	100.000000	160,000.00	100.255779	160,409.25	409.25	0.04
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4				3.705000	15 Sep 2048			
		30,000.000	Local	100.492667	30,147.80	109.007400	32,702.22	2,554.42	0.01
		Original Face: 30,000.000	Base	100.492667	30,147.80	109.007400	32,702.22	2,554.42	0.01
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85				1.850000	01 May 2025			
		130,000.000	Local	99.941223	129,923.59	103.410740	134,433.96	4,510.37	0.03
			Base	99.941223	129,923.59	103.410740	134,433.96	4,510.37	0.03
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6				1.600000	24 Apr 2025			
		40,000.000	Local	99.970725	39,988.29	102.721563	41,088.63	1,100.34	0.01
			Base	99.970725	39,988.29	102.721563	41,088.63	1,100.34	0.01

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064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3				1.300000	11 Jun 2025			
		70,000.000	Local	99.823586	69,876.51	101.017356	70,712.15	835.64	0.02
			Base	99.823586	69,876.51	101.017356	70,712.15	835.64	0.02
06540WBG7	BANK BANK 2019 BN19 C				4.167337	15 Aug 2061			
		210,000.000	Local	104.312905	219,057.10	107.790750	226,360.58	7,303.48	0.05
		Original Face: 210,000.000	Base	104.312905	219,057.10	107.790750	226,360.58	7,303.48	0.05
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		200,000.000	Local	113.110240	226,220.48	116.653912	233,307.82	7,087.34	0.05
			Base	113.110240	226,220.48	116.653912	233,307.82	7,087.34	0.05
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7				1.700000	12 May 2022			
		200,000.000	Local	99.964250	199,928.50	101.134572	202,269.14	2,340.64	0.05
			Base	99.964250	199,928.50	101.134572	202,269.14	2,340.64	0.05
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042			
		20,000.000	Local	107.418150	21,483.63	131.124675	26,224.94	4,741.31	0.01
			Base	107.418150	21,483.63	131.124675	26,224.94	4,741.31	0.01
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039			
		140,000.000	Local	109.741793	153,638.51	138.532686	193,945.76	40,307.25	0.04
			Base	109.741793	153,638.51	138.532686	193,945.76	40,307.25	0.04
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024			
		5,000.000	Local	102.935200	5,146.76	108.903706	5,445.19	298.43	0.00
			Base	102.935200	5,146.76	108.903706	5,445.19	298.43	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		8,000.000	Local	108.692125	8,695.37	124.570406	9,965.63	1,270.26	0.00
			Base	108.692125	8,695.37	124.570406	9,965.63	1,270.26	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024			
		220,000.000	Local	98.102532	215,825.57	107.146574	235,722.46	19,896.89	0.05
			Base	98.102532	215,825.57	107.146574	235,722.46	19,896.89	0.05
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049			
		120,000.000	Local	99.021758	118,826.11	124.315151	149,178.18	30,352.07	0.03
			Base	99.021758	118,826.11	124.315151	149,178.18	30,352.07	0.03

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09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR				4.705000	10 Jan 2025			
		230,000.000	Local	100.000000	230,000.00	109.171000	251,093.30	21,093.30	0.06
			Base	100.000000	230,000.00	109.171000	251,093.30	21,093.30	0.06
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030			
		200,000.000	Local	100.309305	200,618.61	120.415526	240,831.05	40,212.44	0.05
			Base	100.309305	200,618.61	120.415526	240,831.05	40,212.44	0.05
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR				2.219000	09 Jun 2026			
		400,000.000	Local	101.592903	406,371.61	103.020408	412,081.63	5,710.02	0.09
			Base	101.592903	406,371.61	103.020408	412,081.63	5,710.02	0.09
097023BU8	BOEING CO SR UNSECURED 03/27 2.8				2.800000	01 Mar 2027			
		50,000.000	Local	97.509340	48,754.67	104.069242	52,034.62	3,279.95	0.01
			Base	97.509340	48,754.67	104.069242	52,034.62	3,279.95	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2				3.200000	01 Mar 2029			
		50,000.000	Local	99.017780	49,508.89	105.108187	52,554.09	3,045.20	0.01
			Base	99.017780	49,508.89	105.108187	52,554.09	3,045.20	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1				3.100000	01 May 2026			
		40,000.000	Local	99.966375	39,986.55	105.792482	42,316.99	2,330.44	0.01
			Base	99.966375	39,986.55	105.792482	42,316.99	2,330.44	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027			
		20,000.000	Local	99.793900	19,958.78	103.413673	20,682.73	723.95	0.00
			Base	99.793900	19,958.78	103.413673	20,682.73	723.95	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25				3.250000	01 Feb 2035			
		130,000.000	Local	100.384015	130,499.22	101.259700	131,637.61	1,138.39	0.03
			Base	100.384015	130,499.22	101.259700	131,637.61	1,138.39	0.03
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050			
		40,000.000	Local	99.184400	39,673.76	103.137779	41,255.11	1,581.35	0.01
			Base	99.184400	39,673.76	103.137779	41,255.11	1,581.35	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	112.084113	246,585.05	26,585.05	0.06
			Base	100.000000	220,000.00	112.084113	246,585.05	26,585.05	0.06

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097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040			
		90,000.000	Local	100.000000	90,000.00	128.891531	116,002.38	26,002.38	0.03
			Base	100.000000	90,000.00	128.891531	116,002.38	26,002.38	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		300,000.000	Local	105.845213	317,535.64	134.756472	404,269.42	86,733.78	0.09
			Base	105.845213	317,535.64	134.756472	404,269.42	86,733.78	0.09
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		40,000.000	Local	100.000000	40,000.00	138.195673	55,278.27	15,278.27	0.01
			Base	100.000000	40,000.00	138.195673	55,278.27	15,278.27	0.01
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030			
		210,000.000	Local	105.364419	221,265.28	118.529099	248,911.11	27,645.83	0.06
			Base	105.364419	221,265.28	118.529099	248,911.11	27,645.83	0.06
097023DE2	BOEING CO SR UNSECURED 02/24 1.433				1.433000	04 Feb 2024			
		120,000.000	Local	100.000000	120,000.00	100.332552	120,399.06	399.06	0.03
			Base	100.000000	120,000.00	100.332552	120,399.06	399.06	0.03
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79				3.790000	06 Feb 2024			
		10,000.000	Local	102.294800	10,229.48	107.878804	10,787.88	558.40	0.00
			Base	102.294800	10,229.48	107.878804	10,787.88	558.40	0.00
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119				3.119000	04 May 2026			
		220,000.000	Local	96.590077	212,498.17	108.540885	238,789.95	26,291.78	0.05
			Base	96.590077	212,498.17	108.540885	238,789.95	26,291.78	0.05
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216				3.216000	28 Nov 2023			
		50,000.000	Local	99.239220	49,619.61	105.890041	52,945.02	3,325.41	0.01
			Base	99.239220	49,619.61	105.890041	52,945.02	3,325.41	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026			
		60,000.000	Local	100.007983	60,004.79	109.463794	65,678.28	5,673.49	0.01
			Base	100.007983	60,004.79	109.463794	65,678.28	5,673.49	0.01
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050			
		180,000.000	Local	98.738822	177,729.88	96.798090	174,236.56	-3,493.32	0.04
			Base	98.738822	177,729.88	96.798090	174,236.56	-3,493.32	0.04

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10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633				3.633000	06 Apr 2030		
		140,000.000	Local 108.322979	151,652.17	112.236558	157,131.18	5,479.01	0.04
			Base 108.322979	151,652.17	112.236558	157,131.18	5,479.01	0.04
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022		
		70,000.000	Local 99.919371	69,943.56	102.140070	71,498.05	1,554.49	0.02
			Base 99.919371	69,943.56	102.140070	71,498.05	1,554.49	0.02
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
		103,000.000	Local 100.416903	103,429.41	106.675006	109,875.26	6,445.85	0.02
			Base 100.416903	103,429.41	106.675006	109,875.26	6,445.85	0.02
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2				3.200000	15 Jun 2026		
		60,000.000	Local 99.803317	59,881.99	109.806144	65,883.69	6,001.70	0.01
			Base 99.803317	59,881.99	109.806144	65,883.69	6,001.70	0.01
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25				2.250000	15 Aug 2021		
		10,000.000	Local 100.030000	10,003.00	100.243666	10,024.37	21.37	0.00
			Base 100.030000	10,003.00	100.243666	10,024.37	21.37	0.00
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875				3.875000	15 Aug 2025		
		198,000.000	Local 105.330480	208,554.35	111.341212	220,455.60	11,901.25	0.05
			Base 105.330480	208,554.35	111.341212	220,455.60	11,901.25	0.05
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5				5.000000	15 Aug 2045		
		76,000.000	Local 126.417579	96,077.36	136.773266	103,947.68	7,870.32	0.02
			Base 126.417579	96,077.36	136.773266	103,947.68	7,870.32	0.02
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15				4.150000	15 Nov 2030		
		70,000.000	Local 113.255057	79,278.54	112.257977	78,580.58	-697.96	0.02
			Base 113.255057	79,278.54	112.257977	78,580.58	-697.96	0.02
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15				3.150000	15 Nov 2025		
		220,000.000	Local 102.542123	225,592.67	107.285766	236,028.69	10,436.02	0.05
			Base 102.542123	225,592.67	107.285766	236,028.69	10,436.02	0.05
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7				4.700000	15 Apr 2025		
		180,000.000	Local 103.521322	186,338.38	112.693773	202,848.79	16,510.41	0.05
			Base 103.521322	186,338.38	112.693773	202,848.79	16,510.41	0.05

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12433AAA7	BX TRUST BX 2020 FOX A 144A				1.073000	15 Nov 2032			
		717,160.220	Local	100.000000	717,160.22	100.313280	719,406.94	2,246.72	0.16
Original Face:		730,000.000	Base	100.000000	717,160.22	100.313280	719,406.94	2,246.72	0.16
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA				1.061971	13 Nov 2050			
		1,004,664.690	Local	3.843003	38,609.29	3.802810	38,205.49	-403.80	0.01
Original Face:		1,070,000.000	Base	3.843003	38,609.29	3.802810	38,205.49	-403.80	0.01
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349700	10 May 2050			
		24,000.000	Local	102.624542	24,629.89	108.495210	26,038.85	1,408.96	0.01
Original Face:		24,000.000	Base	102.624542	24,629.89	108.495210	26,038.85	1,408.96	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023			
		11,000.000	Local	104.171091	11,458.82	106.480027	11,712.80	253.98	0.00
			Base	104.171091	11,458.82	106.480027	11,712.80	253.98	0.00
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028			
		200,000.000	Local	117.691130	235,382.26	116.400000	232,800.00	-2,582.26	0.05
			Base	117.691130	235,382.26	116.400000	232,800.00	-2,582.26	0.05
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048			
		150,000.000	Local	131.820540	197,730.81	128.876839	193,315.26	-4,415.55	0.04
			Base	131.820540	197,730.81	128.876839	193,315.26	-4,415.55	0.04
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4				4.421600	15 Nov 2051			
		1,170,000.000	Local	102.764424	1,202,343.76	116.182620	1,359,336.65	156,992.89	0.31
Original Face:		1,170,000.000	Base	102.764424	1,202,343.76	116.182620	1,359,336.65	156,992.89	0.31
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A				3.023000	25 Aug 2060			
		224,467.240	Local	99.998490	224,463.85	101.521190	227,881.81	3,417.96	0.05
Original Face:		250,000.000	Base	99.998490	224,463.85	101.521190	227,881.81	3,417.96	0.05
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.770590	10 Oct 2048			
		57,000.000	Local	102.833368	58,615.02	108.108820	61,622.03	3,007.01	0.01
Original Face:		57,000.000	Base	102.833368	58,615.02	108.108820	61,622.03	3,007.01	0.01
126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A				2.000000	25 Jan 2060			
		199,092.900	Local	103.147264	205,358.88	102.518950	204,107.95	-1,250.93	0.05
Original Face:		250,000.000	Base	103.147264	205,358.88	102.518950	204,107.95	-1,250.93	0.05

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12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A				1.323000	15 Jan 2034		
		850,000.000	Local 100.000000	850,000.00	100.378320	853,215.72	3,215.72	0.19
Original Face:		850,000.000	Base 100.000000	850,000.00	100.378320	853,215.72	3,215.72	0.19
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A				2.173000	10 Nov 2046		
		210,000.000	Local 102.916100	216,123.81	100.997690	212,095.15	-4,028.66	0.05
Original Face:		210,000.000	Base 102.916100	216,123.81	100.997690	212,095.15	-4,028.66	0.05
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A				2.000000	25 Jan 2060		
		108,813.150	Local 103.752083	112,895.91	101.882930	110,862.03	-2,033.88	0.03
Original Face:		120,000.000	Base 103.752083	112,895.91	101.882930	110,862.03	-2,033.88	0.03
12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A				0.830000	25 Mar 2056		
		133,395.410	Local 99.998861	133,393.89	99.759760	133,074.94	-318.95	0.03
Original Face:		140,000.000	Base 99.998861	133,393.89	99.759760	133,074.94	-318.95	0.03
12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A				1.169000	25 Mar 2056		
		114,338.920	Local 99.998846	114,337.60	99.709420	114,006.67	-330.93	0.03
Original Face:		120,000.000	Base 99.998846	114,337.60	99.709420	114,006.67	-330.93	0.03
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A				1.835880	25 Jul 2047		
		262,677.330	Local 100.000000	262,677.33	100.147200	263,063.99	386.66	0.06
Original Face:		270,000.000	Base 100.000000	262,677.33	100.147200	263,063.99	386.66	0.06
12660LAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A				1.632000	25 Apr 2066		
		116,496.820	Local 99.999983	116,496.80	99.836400	116,306.23	-190.57	0.03
Original Face:		120,000.000	Base 99.999983	116,496.80	99.836400	116,306.23	-190.57	0.03
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A				2.000000	25 Jan 2060		
		421,875.420	Local 101.529892	428,329.66	101.402880	427,793.83	-535.83	0.10
Original Face:		460,000.000	Base 101.529892	428,329.66	101.402880	427,793.83	-535.83	0.10
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		50,000.000	Local 102.933120	51,466.56	110.449083	55,224.54	3,757.98	0.01
			Base 102.933120	51,466.56	110.449083	55,224.54	3,757.98	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		10,000.000	Local 114.903700	11,490.37	130.201059	13,020.11	1,529.74	0.00
			Base 114.903700	11,490.37	130.201059	13,020.11	1,529.74	0.00

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7	60,000.000	Local 99.627667	59,776.60	3.700000	09 Mar 2023		0.01
			Base 99.627667	59,776.60	105.303394	63,182.04	3,405.44	0.01
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3	311,000.000	Local 99.009341	307,919.05	4.300000	25 Mar 2028		0.08
			Base 99.009341	307,919.05	114.979739	357,586.99	49,667.94	0.08
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78	100,000.000	Local 121.208930	121,208.93	4.780000	25 Mar 2038		0.03
			Base 121.208930	121,208.93	122.837417	122,837.42	1,628.49	0.03
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05	140,000.000	Local 106.799307	149,519.03	5.050000	25 Mar 2048		0.04
			Base 106.799307	149,519.03	129.927500	181,898.50	32,379.47	0.04
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625	20,000.000	Local 99.850650	19,970.13	3.625000	01 Apr 2027		0.01
			Base 99.850650	19,970.13	110.869723	22,173.94	2,203.81	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75	40,000.000	Local 99.800575	39,920.23	3.750000	01 Apr 2030		0.01
			Base 99.800575	39,920.23	112.018246	44,807.30	4,887.07	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125	20,000.000	Local 98.383150	19,676.63	4.125000	01 Apr 2040		0.01
			Base 98.383150	19,676.63	116.104270	23,220.85	3,544.22	0.01
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25	140,000.000	Local 112.995021	158,193.03	4.250000	01 Apr 2050		0.04
			Base 112.995021	158,193.03	118.868771	166,416.28	8,223.25	0.04
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7	150,000.000	Local 97.609633	146,414.45	2.700000	21 Aug 2040		0.03
			Base 97.609633	146,414.45	97.082591	145,623.89	-790.56	0.03
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A	28,354.140	Local 95.925533	27,198.86	0.252880	15 Jul 2035		0.01
		Original Face: 2,010,000.000	Base 95.925533	27,198.86	97.562250	27,662.94	464.08	0.01

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133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902				2.902000	15 Jul 2031		
		140,000.000	Local 102.497736	143,496.83	106.690530	149,366.74	5,869.91	0.03
			Base 102.497736	143,496.83	106.690530	149,366.74	5,869.91	0.03
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035		
		150,000.000	Local 107.110633	160,665.95	107.535023	161,302.53	636.58	0.04
			Base 107.110633	160,665.95	107.535023	161,302.53	636.58	0.04
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95				0.950000	23 Jun 2023		
		70,000.000	Local 99.962871	69,974.01	100.877617	70,614.33	640.32	0.02
			Base 99.962871	69,974.01	100.877617	70,614.33	640.32	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375				1.375000	23 Jul 2023		
		70,000.000	Local 100.077800	70,054.46	101.841477	71,289.03	1,234.57	0.02
			Base 100.077800	70,054.46	101.841477	71,289.03	1,234.57	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7				2.700000	15 Feb 2031		
		10,000.000	Local 99.876200	9,987.62	103.076621	10,307.66	320.04	0.00
			Base 99.876200	9,987.62	103.076621	10,307.66	320.04	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722				2.722000	15 Feb 2030		
		20,000.000	Local 100.170550	20,034.11	103.776455	20,755.29	721.18	0.00
			Base 100.170550	20,034.11	103.776455	20,755.29	721.18	0.00
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577				3.577000	05 Apr 2050		
		10,000.000	Local 101.713900	10,171.39	106.130376	10,613.04	441.65	0.00
			Base 101.713900	10,171.39	106.130376	10,613.04	441.65	0.00
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5				5.850000	25 Sep 2034		
		265,703.160	Local 100.832015	267,913.85	101.123390	268,688.04	774.19	0.06
Original Face:		2,960,000.000	Base 100.832015	267,913.85	101.123390	268,688.04	774.19	0.06
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908				4.908000	23 Jul 2025		
		100,000.000	Local 109.913680	109,913.68	113.329388	113,329.39	3,415.71	0.03
			Base 109.913680	109,913.68	113.329388	113,329.39	3,415.71	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.200000	15 Mar 2028		
		50,000.000	Local 96.089300	48,044.65	113.258319	56,629.16	8,584.51	0.01
			Base 96.089300	48,044.65	113.258319	56,629.16	8,584.51	0.01

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161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038			
		170,000.000	Local	95.757818	162,788.29	123.042041	209,171.47	46,383.18	0.05
			Base	95.757818	162,788.29	123.042041	209,171.47	46,383.18	0.05
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05				5.050000	30 Mar 2029			
		700,000.000	Local	106.453327	745,173.29	118.220806	827,545.64	82,372.35	0.19
			Base	106.453327	745,173.29	118.220806	827,545.64	82,372.35	0.19
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8				4.800000	01 Mar 2050			
		30,000.000	Local	101.100633	30,330.19	114.936651	34,481.00	4,150.81	0.01
			Base	101.100633	30,330.19	114.936651	34,481.00	4,150.81	0.01
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85				3.850000	15 Jan 2028			
		30,000.000	Local	114.730267	34,419.08	113.990936	34,197.28	-221.80	0.01
			Base	114.730267	34,419.08	113.990936	34,197.28	-221.80	0.01
166756AW6	CHEVRON USA INC COMPANY GUAR 08/47 4.95				4.950000	15 Aug 2047			
		70,000.000	Local	135.749671	95,024.77	134.832868	94,383.01	-641.76	0.02
			Base	135.749671	95,024.77	134.832868	94,383.01	-641.76	0.02
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026			
		20,000.000	Local	99.844250	19,968.85	108.469719	21,693.94	1,725.09	0.00
			Base	99.844250	19,968.85	108.469719	21,693.94	1,725.09	0.00
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554				1.554000	11 May 2025			
		80,000.000	Local	100.013738	80,010.99	102.505784	82,004.63	1,993.64	0.02
			Base	100.013738	80,010.99	102.505784	82,004.63	1,993.64	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995				1.995000	11 May 2027			
		30,000.000	Local	100.343567	30,103.07	103.219700	30,965.91	862.84	0.01
			Base	100.343567	30,103.07	103.219700	30,965.91	862.84	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	104.814506	73,370.15	3,370.15	0.02
			Base	100.000000	70,000.00	104.814506	73,370.15	3,370.15	0.02
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078				3.078000	11 May 2050			
		90,000.000	Local	100.214733	90,193.26	103.516836	93,165.15	2,971.89	0.02
			Base	100.214733	90,193.26	103.516836	93,165.15	2,971.89	0.02

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168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1				3.100000	22 Jan 2061			
		460,000.000	Local	92.127328	423,785.71	95.767000	440,528.20	16,742.49	0.10
			Base	92.127328	423,785.71	95.767000	440,528.20	16,742.49	0.10
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1				3.100000	07 May 2041			
		300,000.000	Local	97.075683	291,227.05	100.149000	300,447.00	9,219.95	0.07
			Base	97.075683	291,227.05	100.149000	300,447.00	9,219.95	0.07
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027			
		300,000.000	Local	97.147440	291,442.32	110.242064	330,726.19	39,283.87	0.07
			Base	97.147440	291,442.32	110.242064	330,726.19	39,283.87	0.07
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029			
		80,000.000	Local	113.710200	90,968.16	113.580000	90,864.00	-104.16	0.02
			Base	113.710200	90,968.16	113.580000	90,864.00	-104.16	0.02
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022			
		60,000.000	Local	99.578983	59,747.39	101.782167	61,069.30	1,321.91	0.01
			Base	99.578983	59,747.39	101.782167	61,069.30	1,321.91	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.700000	01 Apr 2027			
		70,000.000	Local	98.757871	69,130.51	112.100722	78,470.51	9,340.00	0.02
			Base	98.757871	69,130.51	112.100722	78,470.51	9,340.00	0.02
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039			
		160,000.000	Local	156.449031	250,318.45	172.883472	276,613.56	26,295.11	0.06
			Base	156.449031	250,318.45	172.883472	276,613.56	26,295.11	0.06
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025			
		200,000.000	Local	103.579670	207,159.34	116.533818	233,067.64	25,908.30	0.05
			Base	103.579670	207,159.34	116.533818	233,067.64	25,908.30	0.05
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045			
		35,000.000	Local	109.281600	38,248.56	128.831014	45,090.85	6,842.29	0.01
			Base	109.281600	38,248.56	128.831014	45,090.85	6,842.29	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.450000	29 Sep 2027			
		100,000.000	Local	100.565910	100,565.91	114.239936	114,239.94	13,674.03	0.03
			Base	100.565910	100,565.91	114.239936	114,239.94	13,674.03	0.03

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172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028		
		50,000.000	Local 100.000000	50,000.00	109.568591	54,784.30	4,784.30	0.01
			Base 100.000000	50,000.00	109.568591	54,784.30	4,784.30	0.01
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR				4.075000	23 Apr 2029		
		610,000.000	Local 97.816805	596,682.51	113.506839	692,391.72	95,709.21	0.16
			Base 97.816805	596,682.51	113.506839	692,391.72	95,709.21	0.16
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		
		260,000.000	Local 99.408281	258,461.53	131.055457	340,744.19	82,282.66	0.08
			Base 99.408281	258,461.53	131.055457	340,744.19	82,282.66	0.08
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR				4.412000	31 Mar 2031		
		90,000.000	Local 100.000000	90,000.00	116.930543	105,237.49	15,237.49	0.02
			Base 100.000000	90,000.00	116.930543	105,237.49	15,237.49	0.02
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR				3.106000	08 Apr 2026		
		50,000.000	Local 103.576480	51,788.24	107.056020	53,528.01	1,739.77	0.01
			Base 103.576480	51,788.24	107.056020	53,528.01	1,739.77	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR				1.678000	15 May 2024		
		80,000.000	Local 100.000000	80,000.00	102.102038	81,681.63	1,681.63	0.02
			Base 100.000000	80,000.00	102.102038	81,681.63	1,681.63	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR				2.572000	03 Jun 2031		
		220,000.000	Local 103.600009	227,920.02	102.912824	226,408.21	-1,511.81	0.05
			Base 103.600009	227,920.02	102.912824	226,408.21	-1,511.81	0.05
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375				3.375000	25 Mar 2027		
		30,000.000	Local 112.616767	33,785.03	111.443683	33,433.10	-351.93	0.01
			Base 112.616767	33,785.03	111.443683	33,433.10	-351.93	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45				1.450000	01 Jun 2027		
		50,000.000	Local 100.400600	50,200.30	101.030589	50,515.29	314.99	0.01
			Base 100.400600	50,200.30	101.030589	50,515.29	314.99	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040		
		120,000.000	Local 102.435783	122,922.94	99.151212	118,981.45	-3,941.49	0.03
			Base 102.435783	122,922.94	99.151212	118,981.45	-3,941.49	0.03

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191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 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
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					0.972880	15 Nov 2037		
	638,943.840	Local		100.000000	638,943.84	100.516690	642,245.20	3,301.36	0.14
	Original Face: 650,000.000	Base		100.000000	638,943.84	100.516690	642,245.20	3,301.36	0.14
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local		99.715434	648,150.32	109.585000	712,302.50	64,152.18	0.16
		Base		99.715434	648,150.32	109.585000	712,302.50	64,152.18	0.16
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25					3.250000	22 Apr 2032		
	330,000.000	Local		99.046055	326,851.98	98.065000	323,614.50	-3,237.48	0.07
		Base		99.046055	326,851.98	98.065000	323,614.50	-3,237.48	0.07
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local		126.272900	12,627.29	145.250353	14,525.04	1,897.75	0.00
		Base		126.272900	12,627.29	145.250353	14,525.04	1,897.75	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		120.169500	12,016.95	135.410448	13,541.04	1,524.09	0.00
		Base		120.169500	12,016.95	135.410448	13,541.04	1,524.09	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	40,000.000	Local		104.611400	41,844.56	108.908049	43,563.22	1,718.66	0.01
		Base		104.611400	41,844.56	108.908049	43,563.22	1,718.66	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	10,000.000	Local		107.724900	10,772.49	106.938591	10,693.86	-78.63	0.00
		Base		107.724900	10,772.49	106.938591	10,693.86	-78.63	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		96.015450	57,609.27	104.992346	62,995.41	5,386.14	0.01
		Base		96.015450	57,609.27	104.992346	62,995.41	5,386.14	0.01
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	10,000.000	Local		112.692300	11,269.23	117.062921	11,706.29	437.06	0.00
		Base		112.692300	11,269.23	117.062921	11,706.29	437.06	0.00

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048			
		20,000.000	Local	126.953650	25,390.73	129.700000	25,940.00	549.27	0.01
			Base	126.953650	25,390.73	129.700000	25,940.00	549.27	0.01
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7				3.700000	15 Apr 2024			
		50,000.000	Local	99.852620	49,926.31	108.444090	54,222.05	4,295.74	0.01
			Base	99.852620	49,926.31	108.444090	54,222.05	4,295.74	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025			
		80,000.000	Local	102.538213	82,030.57	112.089405	89,671.52	7,640.95	0.02
			Base	102.538213	82,030.57	112.089405	89,671.52	7,640.95	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028			
		250,000.000	Local	99.856072	249,640.18	115.937036	289,842.59	40,202.41	0.07
			Base	99.856072	249,640.18	115.937036	289,842.59	40,202.41	0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		420,000.000	Local	109.394250	459,455.85	117.735493	494,489.07	35,033.22	0.11
			Base	109.394250	459,455.85	117.735493	494,489.07	35,033.22	0.11
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25				3.250000	01 Nov 2039			
		20,000.000	Local	101.711000	20,342.20	106.491192	21,298.24	956.04	0.00
			Base	101.711000	20,342.20	106.491192	21,298.24	956.04	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45				3.450000	01 Feb 2050			
		80,000.000	Local	111.699663	89,359.73	108.221113	86,576.89	-2,782.84	0.02
			Base	111.699663	89,359.73	108.221113	86,576.89	-2,782.84	0.02
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030			
		40,000.000	Local	99.842150	39,936.86	110.443400	44,177.36	4,240.50	0.01
			Base	99.842150	39,936.86	110.443400	44,177.36	4,240.50	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040			
		10,000.000	Local	109.667700	10,966.77	112.870412	11,287.04	320.27	0.00
			Base	109.667700	10,966.77	112.870412	11,287.04	320.27	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1				3.100000	01 Apr 2025			
		10,000.000	Local	106.697700	10,669.77	108.154651	10,815.47	145.70	0.00
			Base	106.697700	10,669.77	108.154651	10,815.47	145.70	0.00

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20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3				3.300000	01 Apr 2027		
		30,000.000	Local 111.034867	33,310.46	110.282603	33,084.78	-225.68	0.01
			Base 111.034867	33,310.46	110.282603	33,084.78	-225.68	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8				2.800000	15 Jan 2051		
		70,000.000	Local 93.153957	65,207.77	96.418493	67,492.95	2,285.18	0.02
			Base 93.153957	65,207.77	96.418493	67,492.95	2,285.18	0.02
200447AH3	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/31 3.348				3.348000	09 Feb 2031		
		300,000.000	Local 100.000000	300,000.00	99.200000	297,600.00	-2,400.00	0.07
			Base 100.000000	300,000.00	99.200000	297,600.00	-2,400.00	0.07
20825CAV6	CONOCOPHILLIPS COMPANY GUAR 144A 10/27 3.75				3.750000	01 Oct 2027		
		50,000.000	Local 103.577620	51,788.81	112.422075	56,211.04	4,422.23	0.01
			Base 103.577620	51,788.81	112.422075	56,211.04	4,422.23	0.01
20825CAX2	CONOCOPHILLIPS COMPANY GUAR 144A 08/28 4.3				4.300000	15 Aug 2028		
		120,000.000	Local 101.705375	122,046.45	116.065871	139,279.05	17,232.60	0.03
			Base 101.705375	122,046.45	116.065871	139,279.05	17,232.60	0.03
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030		
		20,000.000	Local 99.796600	19,959.32	110.008704	22,001.74	2,042.42	0.00
			Base 99.796600	19,959.32	110.008704	22,001.74	2,042.42	0.00
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050		
		30,000.000	Local 99.352800	29,805.84	113.625923	34,087.78	4,281.94	0.01
			Base 99.352800	29,805.84	113.625923	34,087.78	4,281.94	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.500000	15 Apr 2023		
		50,000.000	Local 103.016760	51,508.38	104.500000	52,250.00	741.62	0.01
			Base 103.016760	51,508.38	104.500000	52,250.00	741.62	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8				3.800000	01 Jun 2024		
		60,000.000	Local 100.223583	60,134.15	105.750000	63,450.00	3,315.85	0.01
			Base 100.223583	60,134.15	105.750000	63,450.00	3,315.85	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
		10,000.000	Local 101.112900	10,111.29	113.250000	11,325.00	1,213.71	0.00
			Base 101.112900	10,111.29	113.250000	11,325.00	1,213.71	0.00

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212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
		110,000.000	Local 100.304545	110,335.00	110.334150	121,367.57	11,032.57	0.03
			Base 100.304545	110,335.00	110.334150	121,367.57	11,032.57	0.03
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625000	01 Dec 2023		
		400,000.000	Local 101.552768	406,211.07	109.337132	437,348.53	31,137.46	0.10
			Base 101.552768	406,211.07	109.337132	437,348.53	31,137.46	0.10
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625				3.625000	01 Aug 2027		
		230,000.000	Local 95.322570	219,241.91	108.941000	250,564.30	31,322.39	0.06
			Base 95.322570	219,241.91	108.941000	250,564.30	31,322.39	0.06
21H022671	GNMA II TBA 30 YR 2.5 JUMBOS				2.500000	21 Jul 2051		
		800,000.000	Local 103.384766	827,078.13	103.511719	828,093.75	1,015.62	0.19
Original Face:		800,000.000	Base 103.384766	827,078.13	103.511719	828,093.75	1,015.62	0.19
21H030674	GNMA II TBA 30 YR 3 JUMBOS				3.000000	21 Jul 2051		
		300,000.000	Local 104.136720	312,410.16	104.328125	312,984.38	574.22	0.07
Original Face:		300,000.000	Base 104.136720	312,410.16	104.328125	312,984.38	574.22	0.07
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027		
		120,000.000	Local 100.236525	120,283.83	100.671130	120,805.36	521.53	0.03
			Base 100.236525	120,283.83	100.671130	120,805.36	521.53	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030		
		10,000.000	Local 99.977500	9,997.75	98.803492	9,880.35	-117.40	0.00
			Base 99.977500	9,997.75	98.803492	9,880.35	-117.40	0.00
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75				1.750000	20 Apr 2032		
		50,000.000	Local 100.693560	50,346.78	98.611780	49,305.89	-1,040.89	0.01
			Base 100.693560	50,346.78	98.611780	49,305.89	-1,040.89	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	102.022769	255,056.92	5,056.92	0.06
			Base 100.000000	250,000.00	102.022769	255,056.92	5,056.92	0.06
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031		
		500,000.000	Local 104.735258	523,676.29	112.495455	562,477.28	38,800.99	0.13
			Base 104.735258	523,676.29	112.495455	562,477.28	38,800.99	0.13

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22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					0.571500	25 Feb 2032		
	190,751.100	Local		97.229730	185,466.78	97.214970	185,438.62	-28.16	0.04
	Original Face: 16,100,000.000	Base		97.229730	185,466.78	97.214970	185,438.62	-28.16	0.04
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	250,000.000	Local		99.868676	249,671.69	107.106067	267,765.17	18,093.48	0.06
		Base		99.868676	249,671.69	107.106067	267,765.17	18,093.48	0.06
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
	400,000.000	Local		99.856190	399,424.76	101.068004	404,272.02	4,847.26	0.09
		Base		99.856190	399,424.76	101.068004	404,272.02	4,847.26	0.09
22945EAU5	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A3					2.804800	15 Mar 2054		
	410,000.000	Local		102.976029	422,201.72	105.883660	434,123.01	11,921.29	0.10
	Original Face: 410,000.000	Base		102.976029	422,201.72	105.883660	434,123.01	11,921.29	0.10
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local		97.351018	272,582.85	124.870000	349,636.00	77,053.15	0.08
		Base		97.351018	272,582.85	124.870000	349,636.00	77,053.15	0.08
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	200,000.000	Local		99.947430	199,894.86	102.318315	204,636.63	4,741.77	0.05
		Base		99.947430	199,894.86	102.318315	204,636.63	4,741.77	0.05
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
	200,000.000	Local		100.014275	200,028.55	100.487993	200,975.99	947.44	0.05
		Base		100.014275	200,028.55	100.487993	200,975.99	947.44	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	101.047493	202,094.99	2,094.99	0.05
		Base		100.000000	200,000.00	101.047493	202,094.99	2,094.99	0.05
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	10,000.000	Local		99.831500	9,983.15	110.415132	11,041.51	1,058.36	0.00
		Base		99.831500	9,983.15	110.415132	11,041.51	1,058.36	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	170,000.000	Local		113.503794	192,956.45	120.994582	205,690.79	12,734.34	0.05
		Base		113.503794	192,956.45	120.994582	205,690.79	12,734.34	0.05

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25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	50,000.000	Local		121.510740	60,755.37	123.997330	61,998.67	1,243.30	0.01
		Base		121.510740	60,755.37	123.997330	61,998.67	1,243.30	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	60,000.000	Local		110.628517	66,377.11	113.108126	67,864.88	1,487.77	0.02
		Base		110.628517	66,377.11	113.108126	67,864.88	1,487.77	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	290,000.000	Local		111.351866	322,920.41	117.545041	340,880.62	17,960.21	0.08
		Base		111.351866	322,920.41	117.545041	340,880.62	17,960.21	0.08
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	60,000.000	Local		106.091533	63,654.92	117.415867	70,449.52	6,794.60	0.02
		Base		106.091533	63,654.92	117.415867	70,449.52	6,794.60	0.02
25179MAY9	DEVON ENERGY CORPORATION SR UNSECURED 144A 10/27 5.25					5.250000	15 Oct 2027		
	13,000.000	Local		106.692231	13,869.99	107.825247	14,017.28	147.29	0.00
		Base		106.692231	13,869.99	107.825247	14,017.28	147.29	0.00
25179MBA0	DEVON ENERGY CORPORATION SR UNSECURED 144A 01/30 4.5					4.500000	15 Jan 2030		
	13,000.000	Local		108.684846	14,129.03	110.117474	14,315.27	186.24	0.00
		Base		108.684846	14,129.03	110.117474	14,315.27	186.24	0.00
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local		100.749100	10,074.91	102.259472	10,225.95	151.04	0.00
		Base		100.749100	10,074.91	102.259472	10,225.95	151.04	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	60,000.000	Local		106.001333	63,600.80	107.157799	64,294.68	693.88	0.01
		Base		106.001333	63,600.80	107.157799	64,294.68	693.88	0.01
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	365,940.940	Local		99.990110	365,904.75	106.120700	388,339.09	22,434.34	0.09
	Original Face: 500,000.000	Base		99.990110	365,904.75	106.120700	388,339.09	22,434.34	0.09
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023		
	10,000.000	Local		103.624200	10,362.42	104.343092	10,434.31	71.89	0.00
		Base		103.624200	10,362.42	104.343092	10,434.31	71.89	0.00

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26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	130,000.000	Local	98.810077	128,453.10	102.098274	132,727.76	4,274.66	0.03	
		Base	98.810077	128,453.10	102.098274	132,727.76	4,274.66	0.03	
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	70,000.000	Local	95.522057	66,865.44	107.976314	75,583.42	8,717.98	0.02	
		Base	95.522057	66,865.44	107.976314	75,583.42	8,717.98	0.02	
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
	50,000.000	Local	113.150600	56,575.30	115.612644	57,806.32	1,231.02	0.01	
		Base	113.150600	56,575.30	115.612644	57,806.32	1,231.02	0.01	
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	180,000.000	Local	125.483422	225,870.16	133.173041	239,711.47	13,841.31	0.05	
		Base	125.483422	225,870.16	133.173041	239,711.47	13,841.31	0.05	
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	180,000.000	Local	114.944767	206,900.58	118.497724	213,295.90	6,395.32	0.05	
		Base	114.944767	206,900.58	118.497724	213,295.90	6,395.32	0.05	
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	90,000.000	Local	99.125656	89,213.09	103.229511	92,906.56	3,693.47	0.02	
		Base	99.125656	89,213.09	103.229511	92,906.56	3,693.47	0.02	
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	30,000.000	Local	96.216200	28,864.86	119.374851	35,812.46	6,947.60	0.01	
		Base	96.216200	28,864.86	119.374851	35,812.46	6,947.60	0.01	
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local	97.728335	498,414.51	107.175000	546,592.50	48,177.99	0.12	
		Base	97.728335	498,414.51	107.175000	546,592.50	48,177.99	0.12	
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local	122.520280	61,260.14	147.337710	73,668.86	12,408.72	0.02	
		Base	122.520280	61,260.14	147.337710	73,668.86	12,408.72	0.02	
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local	98.671146	384,817.47	102.750000	400,725.00	15,907.53	0.09	
		Base	98.671146	384,817.47	102.750000	400,725.00	15,907.53	0.09	

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29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	500,000.000	Local	106.992796	534,963.98	101.890000	509,450.00	-25,513.98	0.11	
		Base	106.992796	534,963.98	101.890000	509,450.00	-25,513.98	0.11	
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
	200,000.000	Local	99.716205	199,432.41	96.480000	192,960.00	-6,472.41	0.04	
		Base	99.716205	199,432.41	96.480000	192,960.00	-6,472.41	0.04	
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
	10,000.000	Local	109.697700	10,969.77	115.628357	11,562.84	593.07	0.00	
		Base	109.697700	10,969.77	115.628357	11,562.84	593.07	0.00	
29278NAG8	ENERGY TRANSFER LP SR UNSECURED 04/29 5.25					5.250000	15 Apr 2029		
	60,000.000	Local	103.973683	62,384.21	118.218459	70,931.08	8,546.87	0.02	
		Base	103.973683	62,384.21	118.218459	70,931.08	8,546.87	0.02	
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
	50,000.000	Local	99.943480	49,971.74	105.235100	52,617.55	2,645.81	0.01	
		Base	99.943480	49,971.74	105.235100	52,617.55	2,645.81	0.01	
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	200,000.000	Local	101.339550	202,679.10	108.737598	217,475.20	14,796.10	0.05	
		Base	101.339550	202,679.10	108.737598	217,475.20	14,796.10	0.05	
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	100,000.000	Local	120.478780	120,478.78	131.309730	131,309.73	10,830.95	0.03	
		Base	120.478780	120,478.78	131.309730	131,309.73	10,830.95	0.03	
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local	142.328600	14,232.86	153.746241	15,374.62	1,141.76	0.00	
		Base	142.328600	14,232.86	153.746241	15,374.62	1,141.76	0.00	
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local	113.585229	79,509.66	134.152615	93,906.83	14,397.17	0.02	
		Base	113.585229	79,509.66	134.152615	93,906.83	14,397.17	0.02	
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local	115.156700	23,031.34	122.236935	24,447.39	1,416.05	0.01	
		Base	115.156700	23,031.34	122.236935	24,447.39	1,416.05	0.01	

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29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	100,000.000	Local		126.322890	126,322.89	126.408868	126,408.87	85.98	0.03
		Base		126.322890	126,322.89	126.408868	126,408.87	85.98	0.03
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local		106.594250	127,913.10	115.021997	138,026.40	10,113.30	0.03
		Base		106.594250	127,913.10	115.021997	138,026.40	10,113.30	0.03
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	30,000.000	Local		107.404100	32,221.23	115.424193	34,627.26	2,406.03	0.01
		Base		107.404100	32,221.23	115.424193	34,627.26	2,406.03	0.01
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	160,000.000	Local		104.619788	167,391.66	105.747845	169,196.55	1,804.89	0.04
		Base		104.619788	167,391.66	105.747845	169,196.55	1,804.89	0.04
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	140,000.000	Local		101.618779	142,266.29	107.327222	150,258.11	7,991.82	0.03
		Base		101.618779	142,266.29	107.327222	150,258.11	7,991.82	0.03
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	10,000.000	Local		104.701000	10,470.10	111.569000	11,156.90	686.80	0.00
		Base		104.701000	10,470.10	111.569000	11,156.90	686.80	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		98.346538	255,701.00	111.000000	288,600.00	32,899.00	0.07
		Base		98.346538	255,701.00	111.000000	288,600.00	32,899.00	0.07
29441WAD7	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 04/28 2.625					2.625000	28 Apr 2028		
	260,000.000	Local		99.900335	259,740.87	101.000000	262,600.00	2,859.13	0.06
		Base		99.900335	259,740.87	101.000000	262,600.00	2,859.13	0.06
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
	230,000.000	Local		93.757896	215,643.16	106.508778	244,970.19	29,327.03	0.06
		Base		93.757896	215,643.16	106.508778	244,970.19	29,327.03	0.06

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30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	160,000.000	Local		104.161963	166,659.14	108.635278	173,816.44	7,157.30	0.04
		Base		104.161963	166,659.14	108.635278	173,816.44	7,157.30	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	60,000.000	Local		100.076000	60,045.60	118.038043	70,822.83	10,777.23	0.02
		Base		100.076000	60,045.60	118.038043	70,822.83	10,777.23	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	104.778324	62,866.99	2,866.99	0.01
		Base		100.000000	60,000.00	104.778324	62,866.99	2,866.99	0.01
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	10,000.000	Local		120.848100	12,084.81	124.216950	12,421.70	336.89	0.00
		Base		120.848100	12,084.81	124.216950	12,421.70	336.89	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	180,000.000	Local		102.448411	184,407.14	107.294422	193,129.96	8,722.82	0.04
		Base		102.448411	184,407.14	107.294422	193,129.96	8,722.82	0.04
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	60,000.000	Local		100.000000	60,000.00	112.399823	67,439.89	7,439.89	0.02
		Base		100.000000	60,000.00	112.399823	67,439.89	7,439.89	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	10,000.000	Local		100.281700	10,028.17	102.213000	10,221.30	193.13	0.00
		Base		100.281700	10,028.17	102.213000	10,221.30	193.13	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	150,000.000	Local		111.775787	167,663.68	108.926259	163,389.39	-4,274.29	0.04
		Base		111.775787	167,663.68	108.926259	163,389.39	-4,274.29	0.04
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2					4.991500	25 Nov 2024		
	333,607.440	Local		107.405332	358,312.18	103.391530	344,921.84	-13,390.34	0.08
	Original Face:	907,000.000	Base		107.405332	358,312.18	103.391530	344,921.84	-13,390.34
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					4.341500	25 Jan 2029		
	501,165.320	Local		108.499816	543,763.45	104.378310	523,107.89	-20,655.56	0.12
	Original Face:	780,000.000	Base		108.499816	543,763.45	104.378310	523,107.89	-20,655.56

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3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4				4.000000	01 Apr 2047		
		0.000	Local 0.000000	0.87	0.000000	0.00	-0.87	0.00
			Base 0.000000	0.87	0.000000	0.00	-0.87	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3				3.000000	01 Apr 2038		
		104,528.480	Local 98.125621	102,569.22	104.287456	109,010.09	6,440.87	0.02
Original Face:		300,000.000	Base 98.125621	102,569.22	104.287456	109,010.09	6,440.87	0.02
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038		
		107,375.160	Local 98.128208	105,365.32	104.293168	111,984.96	6,619.64	0.03
Original Face:		300,000.000	Base 98.128208	105,365.32	104.293168	111,984.96	6,619.64	0.03
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		37,164.730	Local 100.513202	37,355.46	107.049461	39,784.64	2,429.18	0.01
Original Face:		100,000.000	Base 100.513202	37,355.46	107.049461	39,784.64	2,429.18	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5				5.000000	01 Nov 2048		
		223,922.030	Local 103.840288	232,521.28	109.610306	245,441.62	12,920.34	0.06
Original Face:		700,000.000	Base 103.840288	232,521.28	109.610306	245,441.62	12,920.34	0.06
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5				4.500000	01 Dec 2048		
		39,755.480	Local 110.474103	43,919.51	107.733579	42,830.00	-1,089.51	0.01
Original Face:		100,000.000	Base 110.474103	43,919.51	107.733579	42,830.00	-1,089.51	0.01
31325VKQ6	FREDDIEMAC STRIP FHS 334 S7				6.027120	15 Aug 2044		
		33,706.010	Local 16.841833	5,676.71	21.825510	7,356.51	1,679.80	0.00
Original Face:		100,000.000	Base 16.841833	5,676.71	21.825510	7,356.51	1,679.80	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4				4.000000	01 Mar 2048		
		153,824.220	Local 109.365378	168,230.44	108.751753	167,286.54	-943.90	0.04
Original Face:		400,000.000	Base 109.365378	168,230.44	108.751753	167,286.54	-943.90	0.04
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5				3.500000	01 Mar 2048		
		265,843.030	Local 106.837836	284,020.94	105.718090	281,044.17	-2,976.77	0.06
Original Face:		700,000.000	Base 106.837836	284,020.94	105.718090	281,044.17	-2,976.77	0.06
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5				3.500000	01 Jun 2048		
		234,375.610	Local 100.646228	235,890.21	107.113147	251,047.09	15,156.88	0.06
Original Face:		600,000.000	Base 100.646228	235,890.21	107.113147	251,047.09	15,156.88	0.06

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3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5				4.500000	01 May 2047		
		43,727.410	Local 109.964505	48,084.63	108.703213	47,533.10	-551.53	0.01
Original Face:		200,000.000	Base 109.964505	48,084.63	108.703213	47,533.10	-551.53	0.01
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5				3.500000	01 Jan 2038		
		99,714.150	Local 108.451960	108,141.95	107.661489	107,353.74	-788.21	0.02
Original Face:		200,000.000	Base 108.451960	108,141.95	107.661489	107,353.74	-788.21	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3				3.000000	01 Jan 2046		
		63,962.480	Local 108.804255	69,593.90	107.454609	68,730.63	-863.27	0.02
Original Face:		100,000.000	Base 108.804255	69,593.90	107.454609	68,730.63	-863.27	0.02
3132ADR59	FED HM LN PC POOL ZT1408 FR 10/32 FIXED 2				2.000000	01 Oct 2032		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3132ADUS5	FED HM LN PC POOL ZT1493 FR 09/48 FIXED 3				3.000000	01 Sep 2048		
		116,539.430	Local 101.270754	118,020.36	106.495222	124,108.92	6,088.56	0.03
Original Face:		200,000.000	Base 101.270754	118,020.36	106.495222	124,108.92	6,088.56	0.03
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5				3.500000	01 Apr 2033		
		60,722.250	Local 108.461841	65,860.47	107.805016	65,461.63	-398.84	0.01
Original Face:		100,000.000	Base 108.461841	65,860.47	107.805016	65,461.63	-398.84	0.01
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5				5.000000	01 Mar 2050		
		134,644.120	Local 107.906145	145,289.28	109.816065	147,860.87	2,571.59	0.03
Original Face:		300,000.000	Base 107.906145	145,289.28	109.816065	147,860.87	2,571.59	0.03
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2				2.000000	01 Apr 2051		
		99,552.390	Local 100.170664	99,722.29	101.421841	100,967.87	1,245.58	0.02
Original Face:		100,000.000	Base 100.170664	99,722.29	101.421841	100,967.87	1,245.58	0.02
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2				2.000000	01 Mar 2051		
		99,397.060	Local 100.927915	100,319.38	101.172265	100,562.26	242.88	0.02
Original Face:		100,000.000	Base 100.927915	100,319.38	101.172265	100,562.26	242.88	0.02
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5				4.500000	01 Dec 2045		
		30,966.120	Local 105.964680	32,813.15	109.853159	34,017.26	1,204.11	0.01
Original Face:		162,728.000	Base 105.964680	32,813.15	109.853159	34,017.26	1,204.11	0.01

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3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5				3.500000	01 Jun 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046		
		39,803.710	Local 100.672274	40,071.30	108.091179	43,024.30	2,953.00	0.01
Original Face:		100,000.000	Base 100.672274	40,071.30	108.091179	43,024.30	2,953.00	0.01
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.000000	01 Jan 2047		
		55,693.350	Local 99.873594	55,622.95	106.671855	59,409.13	3,786.18	0.01
Original Face:		100,000.000	Base 99.873594	55,622.95	106.671855	59,409.13	3,786.18	0.01
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5				4.500000	01 Feb 2047		
		32,182.000	Local 106.014014	34,117.43	107.575487	34,619.94	502.51	0.01
Original Face:		225,631.000	Base 106.014014	34,117.43	107.575487	34,619.94	502.51	0.01
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4				4.000000	01 Jun 2047		
		209,164.940	Local 106.928365	223,656.65	107.426224	224,698.00	1,041.35	0.05
Original Face:		820,000.000	Base 106.928365	223,656.65	107.426224	224,698.00	1,041.35	0.05
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
		1,544,402.240	Local 97.572549	1,506,912.64	107.056052	1,653,376.07	146,463.43	0.37
Original Face:		3,100,000.000	Base 97.572549	1,506,912.64	107.056052	1,653,376.07	146,463.43	0.37
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047		
		760,966.890	Local 97.260979	740,123.85	106.343144	809,236.12	69,112.27	0.18
Original Face:		1,400,000.000	Base 97.260979	740,123.85	106.343144	809,236.12	69,112.27	0.18
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
		69,909.930	Local 95.911711	67,051.81	106.913999	74,743.50	7,691.69	0.02
Original Face:		100,000.000	Base 95.911711	67,051.81	106.913999	74,743.50	7,691.69	0.02

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WESTERN ASSET MANAGEMENT COMPANY

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31339U6F2	FED HM LN PC POOL QA4470 FR 11/49 FIXED 3				3.000000	01 Nov 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3133A2BZ2	FED HM LN PC POOL QA7256 FR 02/50 FIXED 3				3.000000	01 Feb 2050		
		252,160.850	Local 105.365555	265,690.68	104.343449	263,113.33	-2,577.35	0.06
Original Face:		500,000.000	Base 105.365555	265,690.68	104.343449	263,113.33	-2,577.35	0.06
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5				2.500000	01 Nov 2050		
		94,941.530	Local 107.276521	101,849.97	104.768723	99,469.03	-2,380.94	0.02
Original Face:		100,000.000	Base 107.276521	101,849.97	104.768723	99,469.03	-2,380.94	0.02
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		97,228.950	Local 106.247748	103,303.57	103.942251	101,061.96	-2,241.61	0.02
Original Face:		100,000.000	Base 106.247748	103,303.57	103.942251	101,061.96	-2,241.61	0.02
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2				2.000000	01 Feb 2051		
		98,514.010	Local 103.555504	102,016.68	101.369375	99,863.04	-2,153.64	0.02
Original Face:		100,000.000	Base 103.555504	102,016.68	101.369375	99,863.04	-2,153.64	0.02
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2				2.000000	01 Feb 2051		
		297,323.970	Local 103.317186	307,186.76	101.345821	301,325.42	-5,861.34	0.07
Original Face:		300,000.000	Base 103.317186	307,186.76	101.345821	301,325.42	-5,861.34	0.07
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2				2.000000	01 Mar 2051		
		99,052.350	Local 100.108609	99,159.93	101.520806	100,558.74	1,398.81	0.02
Original Face:		100,000.000	Base 100.108609	99,159.93	101.520806	100,558.74	1,398.81	0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2				2.000000	01 Mar 2051		
		865,588.100	Local 99.875894	864,513.85	101.296214	876,807.97	12,294.12	0.20
Original Face:		871,789.000	Base 99.875894	864,513.85	101.296214	876,807.97	12,294.12	0.20
3133AKQD5	FED HM LN PC POOL QC1352 FR 04/51 FIXED 2				2.000000	01 Apr 2051		
		99,410.430	Local 101.042194	100,446.48	101.172215	100,575.73	129.25	0.02
Original Face:		100,000.000	Base 101.042194	100,446.48	101.172215	100,575.73	129.25	0.02
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5				4.500000	01 Jul 2049		
		17,944.270	Local 108.379555	19,447.92	108.809554	19,525.08	77.16	0.00
Original Face:		40,000.000	Base 108.379555	19,447.92	108.809554	19,525.08	77.16	0.00

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3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		139,089.330	Local 101.823397	141,625.48	106.499389	148,129.29	6,503.81	0.03
Original Face:		200,000.000	Base 101.823397	141,625.48	106.499389	148,129.29	6,503.81	0.03
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050		
		47,840.510	Local 105.843709	50,636.17	106.452123	50,927.24	291.07	0.01
Original Face:		100,000.000	Base 105.843709	50,636.17	106.452123	50,927.24	291.07	0.01
3133KHHT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
		57,740.530	Local 104.819925	60,523.58	105.346180	60,827.44	303.86	0.01
Original Face:		100,000.000	Base 104.819925	60,523.58	105.346180	60,827.44	303.86	0.01
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3				3.000000	01 Sep 2050		
		89,236.940	Local 107.088309	95,562.33	105.998841	94,590.12	-972.21	0.02
Original Face:		100,000.000	Base 107.088309	95,562.33	105.998841	94,590.12	-972.21	0.02
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3				3.000000	01 Jul 2050		
		163,596.290	Local 107.011168	175,066.30	105.989809	173,395.40	-1,670.90	0.04
Original Face:		200,000.000	Base 107.011168	175,066.30	105.989809	173,395.40	-1,670.90	0.04
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5				2.500000	01 Jan 2051		
		96,865.850	Local 104.531029	101,254.87	104.078053	100,816.09	-438.78	0.02
Original Face:		100,000.000	Base 104.531029	101,254.87	104.078053	100,816.09	-438.78	0.02
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2				2.000000	01 Nov 2050		
		96,918.920	Local 100.325757	97,234.64	101.346186	98,223.63	988.99	0.02
Original Face:		100,000.000	Base 100.325757	97,234.64	101.346186	98,223.63	988.99	0.02
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5				2.500000	01 Dec 2050		
		193,931.260	Local 106.599936	206,730.60	104.286131	202,243.41	-4,487.19	0.05
Original Face:		200,000.000	Base 106.599936	206,730.60	104.286131	202,243.41	-4,487.19	0.05
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2				2.000000	01 Jun 2051		
		99,861.880	Local 101.185658	101,045.90	101.327314	101,187.36	141.46	0.02
Original Face:		100,000.000	Base 101.185658	101,045.90	101.327314	101,187.36	141.46	0.02
3133KLG5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2				2.000000	01 Feb 2051		
		195,649.810	Local 103.247588	202,003.71	101.327241	198,246.55	-3,757.16	0.04
Original Face:		200,000.000	Base 103.247588	202,003.71	101.327241	198,246.55	-3,757.16	0.04

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3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2				2.000000	01 May 2051		
		495,621.490	Local 100.767941	499,427.57	101.327192	502,199.34	2,771.77	0.11
Original Face:		500,000.000	Base 100.767941	499,427.57	101.327192	502,199.34	2,771.77	0.11
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2				2.000000	01 May 2051		
		297,742.020	Local 100.725279	299,901.48	101.420209	301,970.58	2,069.10	0.07
Original Face:		300,000.000	Base 100.725279	299,901.48	101.420209	301,970.58	2,069.10	0.07
3133N3XT6	FED HM LN PC POOL RE6090 FR 03/51 FIXED 1.5				1.500000	01 Mar 2051		
		295,626.600	Local 96.764635	286,062.00	96.934616	286,564.51	502.51	0.06
Original Face:		300,000.000	Base 96.764635	286,062.00	96.934616	286,564.51	502.51	0.06
3136A5LM6	FANNIE MAE FNR 2012 35 SC				6.408500	25 Apr 2042		
		13,843.400	Local 5.245893	726.21	20.046100	2,775.06	2,048.85	0.00
Original Face:		100,000.000	Base 5.245893	726.21	20.046100	2,775.06	2,048.85	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS				6.058500	25 Jun 2043		
		128,556.260	Local 9.859870	12,675.48	21.348000	27,444.19	14,768.71	0.01
Original Face:		400,000.000	Base 9.859870	12,675.48	21.348000	27,444.19	14,768.71	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB				5.858500	25 Dec 2043		
		113,209.310	Local 10.392131	11,764.86	19.234960	21,775.77	10,010.91	0.00
Original Face:		300,000.000	Base 10.392131	11,764.86	19.234960	21,775.77	10,010.91	0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB				6.008500	25 Oct 2057		
		46,055.170	Local 5.345567	2,461.91	20.405210	9,397.65	6,935.74	0.00
Original Face:		100,000.000	Base 5.345567	2,461.91	20.405210	9,397.65	6,935.74	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2				2.986000	25 Dec 2027		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3136AYSU8	FANNIE MAE FNR 2017 85 SC				6.108500	25 Nov 2047		
		47,601.180	Local 14.478843	6,892.10	18.111720	8,621.39	1,729.29	0.00
Original Face:		100,000.000	Base 14.478843	6,892.10	18.111720	8,621.39	1,729.29	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2				3.610000	25 Feb 2031		
		30,000.000	Local 102.917967	30,875.39	116.881820	35,064.55	4,189.16	0.01
Original Face:		30,000.000	Base 102.917967	30,875.39	116.881820	35,064.55	4,189.16	0.01

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3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2				3.673000	25 Sep 2028		
		0.000 Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2				3.273000	25 Feb 2029		
		120,000.000 Local	101.166817	121,400.18	112.704910	135,245.89	13,845.71	0.03
Original Face:		120,000.000 Base	101.166817	121,400.18	112.704910	135,245.89	13,845.71	0.03
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2				3.450000	01 Jan 2029		
		170,000.000 Local	102.064476	173,509.61	113.312010	192,630.42	19,120.81	0.04
Original Face:		170,000.000 Base	102.064476	173,509.61	113.312010	192,630.42	19,120.81	0.04
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2				2.560000	25 Sep 2029		
		223,883.730 Local	101.713809	227,720.67	107.637740	240,983.39	13,262.72	0.05
Original Face:		224,000.000 Base	101.713809	227,720.67	107.637740	240,983.39	13,262.72	0.05
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV				2.232000	25 Feb 2027		
		216,766.680 Local	100.247035	217,302.17	105.420720	228,516.99	11,214.82	0.05
Original Face:		250,000.000 Base	100.247035	217,302.17	105.420720	228,516.99	11,214.82	0.05
3136BAS21	FANNIE MAE FNR 2020 47 GZ				2.000000	25 Jul 2050		
		102,018.440 Local	99.467008	101,474.69	92.367340	94,231.72	-7,242.97	0.02
Original Face:		100,000.000 Base	99.467008	101,474.69	92.367340	94,231.72	-7,242.97	0.02
3136BBMQ2	FANNIE MAE FNR 2020 56 DI				2.500000	25 Aug 2050		
		92,589.650 Local	10.242117	9,483.14	15.454920	14,309.66	4,826.52	0.00
Original Face:		100,000.000 Base	10.242117	9,483.14	15.454920	14,309.66	4,826.52	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI				2.500000	25 Oct 2050		
		93,114.220 Local	12.092020	11,259.39	15.377620	14,318.75	3,059.36	0.00
Original Face:		100,000.000 Base	12.092020	11,259.39	15.377620	14,318.75	3,059.36	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI				2.500000	25 Dec 2050		
		278,639.520 Local	10.909723	30,398.80	13.576270	37,828.85	7,430.05	0.01
Original Face:		300,000.000 Base	10.909723	30,398.80	13.576270	37,828.85	7,430.05	0.01
3136BDEF1	FANNIE MAE FNR 2020 97 AI				2.000000	25 Jan 2051		
		295,768.220 Local	12.215890	36,130.72	12.611010	37,299.36	1,168.64	0.01
Original Face:		300,000.000 Base	12.215890	36,130.72	12.611010	37,299.36	1,168.64	0.01

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3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	196,613.540	Local		13.407739	26,361.43	15.198700	29,882.70	3,521.27	0.01
Original Face:	200,000.000	Base		13.407739	26,361.43	15.198700	29,882.70	3,521.27	0.01
3136BDYC6	FANNIE MAE FNR 2021 3 IB					2.500000	25 Feb 2051		
	295,597.010	Local		15.125667	44,711.02	17.659770	52,201.75	7,490.73	0.01
Original Face:	300,000.000	Base		15.125667	44,711.02	17.659770	52,201.75	7,490.73	0.01
3136FLFM3	FANNIEMAE STRIP FNS 409 C18					4.000000	25 Apr 2042		
	12,810.000	Local		13.744575	1,760.68	13.485428	1,727.48	-33.20	0.00
Original Face:	100,000.000	Base		13.744575	1,760.68	13.485428	1,727.48	-33.20	0.00
3137AJYN8	FREDDIE MAC FHR 3973 SA					6.417120	15 Dec 2041		
	57,207.110	Local		2.622698	1,500.37	21.847800	12,498.49	10,998.12	0.00
Original Face:	300,000.000	Base		2.622698	1,500.37	21.847800	12,498.49	10,998.12	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI					2.500000	25 Feb 2051		
	97,189.780	Local		12.438211	12,088.67	14.007910	13,614.26	1,525.59	0.00
Original Face:	100,000.000	Base		12.438211	12,088.67	14.007910	13,614.26	1,525.59	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	12,343.050	Local		96.473157	11,907.73	103.692150	12,798.77	891.04	0.00
Original Face:	100,000.000	Base		96.473157	11,907.73	103.692150	12,798.77	891.04	0.00
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
	87,338.430	Local		9.483546	8,282.78	13.854870	12,100.63	3,817.85	0.00
Original Face:	100,000.000	Base		9.483546	8,282.78	13.854870	12,100.63	3,817.85	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
	189,798.270	Local		12.568144	23,854.12	15.206870	28,862.38	5,008.26	0.01
Original Face:	200,000.000	Base		12.568144	23,854.12	15.206870	28,862.38	5,008.26	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
	96,152.920	Local		9.925606	9,543.76	15.758880	15,152.62	5,608.86	0.00
Original Face:	100,000.000	Base		9.925606	9,543.76	15.758880	15,152.62	5,608.86	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
	192,785.350	Local		11.711798	22,578.63	12.963750	24,992.21	2,413.58	0.01
Original Face:	200,000.000	Base		11.711798	22,578.63	12.963750	24,992.21	2,413.58	0.01

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3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				3.991630	25 Dec 2027		
		150,275.480	Local 107.363091	161,340.40	101.682550	152,803.94	-8,536.46	0.03
Original Face:		270,000.000	Base 107.363091	161,340.40	101.682550	152,803.94	-8,536.46	0.03
3137H14D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1				0.925900	25 May 2028		
		4,000,000.000	Local 5.833100	233,324.00	5.859160	234,366.40	1,042.40	0.05
Original Face:		4,000,000.000	Base 5.833100	233,324.00	5.859160	234,366.40	1,042.40	0.05
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR				3.500000	01 Nov 2046		
		67,310.510	Local 107.080440	72,076.39	108.059297	72,735.26	658.87	0.02
Original Face:		200,000.000	Base 107.080440	72,076.39	108.059297	72,735.26	658.87	0.02
3138WCTK9	FNMA POOL AS3253 FN 09/44 FIXED 4				4.000000	01 Sep 2044		
		67,313.310	Local 109.576382	73,759.49	109.046619	73,402.89	-356.60	0.02
Original Face:		400,000.000	Base 109.576382	73,759.49	109.046619	73,402.89	-356.60	0.02
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046		
		227,587.090	Local 98.454820	224,070.46	106.254903	241,822.44	17,751.98	0.05
Original Face:		500,000.000	Base 98.454820	224,070.46	106.254903	241,822.44	17,751.98	0.05
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.000000	01 Aug 2046		
		61,010.480	Local 95.785363	58,439.11	106.903264	65,222.19	6,783.08	0.01
Original Face:		100,000.000	Base 95.785363	58,439.11	106.903264	65,222.19	6,783.08	0.01
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5				3.500000	01 Feb 2037		
		32,678.090	Local 107.074985	34,990.06	106.491066	34,799.25	-190.81	0.01
Original Face:		100,000.000	Base 107.074985	34,990.06	106.491066	34,799.25	-190.81	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4				4.000000	01 Apr 2047		
		99,879.200	Local 108.169949	108,039.28	108.317530	108,186.68	147.40	0.02
Original Face:		300,000.000	Base 108.169949	108,039.28	108.317530	108,186.68	147.40	0.02
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4				4.000000	01 May 2047		
		34,979.330	Local 105.230975	36,809.09	107.559153	37,623.47	814.38	0.01
Original Face:		100,000.000	Base 105.230975	36,809.09	107.559153	37,623.47	814.38	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5				4.500000	01 Jun 2047		
		59,747.870	Local 110.328736	65,919.07	108.941448	65,090.19	-828.88	0.01
Original Face:		200,000.000	Base 110.328736	65,919.07	108.941448	65,090.19	-828.88	0.01

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FUND: HBQ1



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3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5				3.500000	01 Apr 2045		
		45,310.420	Local 107.438819	48,680.98	107.073843	48,515.61	-165.37	0.01
Original Face:		200,000.000	Base 107.438819	48,680.98	107.073843	48,515.61	-165.37	0.01
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3				3.000000	01 May 2046		
		56,321.500	Local 95.817690	53,965.96	106.893222	60,203.87	6,237.91	0.01
Original Face:		100,000.000	Base 95.817690	53,965.96	106.893222	60,203.87	6,237.91	0.01
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5				3.500000	01 Dec 2046		
		37,570.070	Local 106.730757	40,098.82	106.126233	39,871.70	-227.12	0.01
Original Face:		100,000.000	Base 106.730757	40,098.82	106.126233	39,871.70	-227.12	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3				3.000000	01 Feb 2032		
		150,799.540	Local 99.809330	150,512.01	106.130574	160,044.42	9,532.41	0.04
Original Face:		400,000.000	Base 99.809330	150,512.01	106.130574	160,044.42	9,532.41	0.04
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4				4.000000	01 Feb 2056		
		53,241.450	Local 101.990817	54,301.39	111.288286	59,251.50	4,950.11	0.01
Original Face:		100,000.000	Base 101.990817	54,301.39	111.288286	59,251.50	4,950.11	0.01
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4				4.000000	01 Aug 2056		
		103,973.100	Local 104.965419	109,135.80	111.166676	115,583.44	6,447.64	0.03
Original Face:		200,000.000	Base 104.965419	109,135.80	111.166676	115,583.44	6,447.64	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5				3.500000	01 Mar 2057		
		118,118.610	Local 103.339728	122,063.45	108.712078	128,409.20	6,345.75	0.03
Original Face:		200,000.000	Base 103.339728	122,063.45	108.712078	128,409.20	6,345.75	0.03
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4				4.000000	01 Jun 2057		
		55,283.260	Local 101.868848	56,316.42	111.115991	61,428.54	5,112.12	0.01
Original Face:		100,000.000	Base 101.868848	56,316.42	111.115991	61,428.54	5,112.12	0.01
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5				5.000000	01 Nov 2046		
		38,780.260	Local 108.206882	41,962.91	111.135387	43,098.59	1,135.68	0.01
Original Face:		100,000.000	Base 108.206882	41,962.91	111.135387	43,098.59	1,135.68	0.01
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5				4.500000	01 Sep 2057		
		57,185.410	Local 104.512252	59,765.76	111.075512	63,518.99	3,753.23	0.01
Original Face:		100,000.000	Base 104.512252	59,765.76	111.075512	63,518.99	3,753.23	0.01

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3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5				4.500000	01 Aug 2058			
		121,133.880	Local	113.890235	137,959.66	112.007230	135,678.70	-2,280.96	0.03
Original Face:		200,000.000	Base	113.890235	137,959.66	112.007230	135,678.70	-2,280.96	0.03
3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5				4.500000	01 Jan 2059			
		142,269.470	Local	113.719163	161,787.65	112.007559	159,352.56	-2,435.09	0.04
Original Face:		200,000.000	Base	113.719163	161,787.65	112.007559	159,352.56	-2,435.09	0.04
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4				4.000000	01 Aug 2047			
		150,860.550	Local	104.998815	158,401.79	106.954542	161,352.21	2,950.42	0.04
Original Face:		500,000.010	Base	104.998815	158,401.79	106.954542	161,352.21	2,950.42	0.04
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4				4.000000	01 Oct 2047			
		32,488.170	Local	107.041332	34,775.77	107.171300	34,817.99	42.22	0.01
Original Face:		100,000.000	Base	107.041332	34,775.77	107.171300	34,817.99	42.22	0.01
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5				3.500000	01 Sep 2047			
		81,735.660	Local	106.619534	87,146.18	105.845877	86,513.83	-632.35	0.02
Original Face:		200,000.000	Base	106.619534	87,146.18	105.845877	86,513.83	-632.35	0.02
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3				3.000000	01 Dec 2037			
		117,244.160	Local	98.130994	115,052.86	104.777498	122,845.50	7,792.64	0.03
Original Face:		300,000.000	Base	98.130994	115,052.86	104.777498	122,845.50	7,792.64	0.03
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5				4.500000	01 May 2048			
		108,216.690	Local	108.604791	117,528.51	108.610463	117,534.65	6.14	0.03
Original Face:		400,000.000	Base	108.604791	117,528.51	108.610463	117,534.65	6.14	0.03
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5				4.500000	01 Jun 2048			
		47,028.670	Local	109.296053	51,400.48	110.470226	51,952.68	552.20	0.01
Original Face:		100,000.000	Base	109.296053	51,400.48	110.470226	51,952.68	552.20	0.01
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048			
		397,722.390	Local	108.936045	433,263.04	108.025877	429,643.10	-3,619.94	0.10
Original Face:		1,400,000.000	Base	108.936045	433,263.04	108.025877	429,643.10	-3,619.94	0.10
3140HJK42	FNMA POOL BK4814 FN 09/48 FIXED 4.5				4.500000	01 Sep 2048			
		30,710.020	Local	107.529725	33,022.40	107.844171	33,118.97	96.57	0.01
Original Face:		100,000.000	Base	107.529725	33,022.40	107.844171	33,118.97	96.57	0.01

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3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		140,710.580	Local	109.550426	154,149.04	109.607197	154,228.92	79.88	0.03
Original Face:		300,000.000	Base	109.550426	154,149.04	109.607197	154,228.92	79.88	0.03
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			
		77,851.300	Local	100.576548	78,300.15	111.506162	86,809.00	8,508.85	0.02
Original Face:		80,000.000	Base	100.576548	78,300.15	111.506162	86,809.00	8,508.85	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			
		97,687.840	Local	103.149461	100,764.48	105.569994	103,129.05	2,364.57	0.02
Original Face:		100,000.000	Base	103.149461	100,764.48	105.569994	103,129.05	2,364.57	0.02
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047			
		437,620.270	Local	97.276004	425,699.51	106.389606	465,582.48	39,882.97	0.11
Original Face:		800,000.000	Base	97.276004	425,699.51	106.389606	465,582.48	39,882.97	0.11
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR				6.000000	01 Jul 2041			
		45,484.860	Local	119.916144	54,543.69	118.745774	54,011.35	-532.34	0.01
Original Face:		100,000.000	Base	119.916144	54,543.69	118.745774	54,011.35	-532.34	0.01
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR				3.500000	01 Nov 2047			
		124,794.840	Local	98.597995	123,045.21	108.271937	135,117.79	12,072.58	0.03
Original Face:		200,000.000	Base	98.597995	123,045.21	108.271937	135,117.79	12,072.58	0.03
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR				3.500000	01 Jan 2048			
		352,253.570	Local	108.858298	383,457.24	107.890117	380,046.79	-3,410.45	0.09
Original Face:		700,000.000	Base	108.858298	383,457.24	107.890117	380,046.79	-3,410.45	0.09
3140J94B4	FNMA POOL BM5317 FN 01/49 FIXED VAR				4.500000	01 Jan 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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3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	215,526.320	Local	95.921500	206,736.08	106.878449	230,351.19	23,615.11	0.05	
Original Face:	300,000.000	Base	95.921500	206,736.08	106.878449	230,351.19	23,615.11	0.05	
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	159,487.800	Local	101.920116	162,550.15	108.003957	172,253.13	9,702.98	0.04	
Original Face:	300,000.000	Base	101.920116	162,550.15	108.003957	172,253.13	9,702.98	0.04	
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	215,309.400	Local	101.945911	219,499.13	107.125752	230,651.81	11,152.68	0.05	
Original Face:	400,000.000	Base	101.945911	219,499.13	107.125752	230,651.81	11,152.68	0.05	
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
	117,488.040	Local	109.469100	128,613.10	108.933852	127,984.25	-628.85	0.03	
Original Face:	300,000.000	Base	109.469100	128,613.10	108.933852	127,984.25	-628.85	0.03	
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
	46,185.660	Local	109.241830	50,454.06	110.171703	50,883.53	429.47	0.01	
Original Face:	100,000.000	Base	109.241830	50,454.06	110.171703	50,883.53	429.47	0.01	
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	88,062.400	Local	101.990475	89,815.26	106.787010	94,039.20	4,223.94	0.02	
Original Face:	120,000.000	Base	101.990475	89,815.26	106.787010	94,039.20	4,223.94	0.02	
3140JXFU7	FNMA POOL BO2878 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
	40,904.820	Local	105.118272	42,998.44	104.442912	42,722.19	-276.25	0.01	
Original Face:	100,000.000	Base	105.118272	42,998.44	104.442912	42,722.19	-276.25	0.01	
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
	95,409.730	Local	106.275754	101,397.41	105.626045	100,777.52	-619.89	0.02	
Original Face:	100,000.000	Base	106.275754	101,397.41	105.626045	100,777.52	-619.89	0.02	
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	94,338.020	Local	105.984098	99,983.30	104.203030	98,303.08	-1,680.22	0.02	
Original Face:	100,000.000	Base	105.984098	99,983.30	104.203030	98,303.08	-1,680.22	0.02	

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3140KRRB7	FNMA POOL BQ5881 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	181.900	Local		105.953821	192.73	103.639210	188.52	-4.21	0.00
Original Face:	188.200	Base		105.953821	192.73	103.639210	188.52	-4.21	0.00
3140KRRC5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	95,090.520	Local		105.845493	100,649.03	103.792499	98,696.83	-1,952.20	0.02
Original Face:	100,000.000	Base		105.845493	100,649.03	103.792499	98,696.83	-1,952.20	0.02
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	97,731.630	Local		100.341282	98,065.17	101.233202	98,936.86	871.69	0.02
Original Face:	100,000.000	Base		100.341282	98,065.17	101.233202	98,936.86	871.69	0.02
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	97,307.500	Local		103.485959	100,699.60	101.235648	98,509.88	-2,189.72	0.02
Original Face:	100,000.000	Base		103.485959	100,699.60	101.235648	98,509.88	-2,189.72	0.02
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	96,541.390	Local		100.108606	96,646.24	101.610080	98,095.78	1,449.54	0.02
Original Face:	100,000.000	Base		100.108606	96,646.24	101.610080	98,095.78	1,449.54	0.02
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	96,266.340	Local		103.262438	99,406.97	101.196278	97,417.95	-1,989.02	0.02
Original Face:	100,000.000	Base		103.262438	99,406.97	101.196278	97,417.95	-1,989.02	0.02
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	98,203.670	Local		103.439821	101,581.70	101.226786	99,408.42	-2,173.28	0.02
Original Face:	100,000.000	Base		103.439821	101,581.70	101.226786	99,408.42	-2,173.28	0.02
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	98,471.970	Local		103.632628	102,049.09	101.421778	99,872.02	-2,177.07	0.02
Original Face:	100,000.000	Base		103.632628	102,049.09	101.421778	99,872.02	-2,177.07	0.02
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	98,931.410	Local		100.077336	99,007.92	101.173252	100,092.12	1,084.20	0.02
Original Face:	100,000.000	Base		100.077336	99,007.92	101.173252	100,092.12	1,084.20	0.02
3140L2EY5	FNMA POOL BR3750 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	196,605.780	Local		103.162160	202,822.77	101.172207	198,910.41	-3,912.36	0.04
Original Face:	200,000.000	Base		103.162160	202,822.77	101.172207	198,910.41	-3,912.36	0.04

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3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	99,233.880	Local		103.433172	102,640.75	101.249721	100,474.03	-2,166.72	0.02
Original Face:	100,000.000	Base		103.433172	102,640.75	101.249721	100,474.03	-2,166.72	0.02
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	97,604.600	Local		103.578643	101,097.52	101.296166	98,869.72	-2,227.80	0.02
Original Face:	100,000.000	Base		103.578643	101,097.52	101.296166	98,869.72	-2,227.80	0.02
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	99,036.340	Local		99.751788	98,790.52	101.250981	100,275.27	1,484.75	0.02
Original Face:	100,000.000	Base		99.751788	98,790.52	101.250981	100,275.27	1,484.75	0.02
3140L3JAO	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	99,175.910	Local		100.680478	99,850.78	101.189519	100,355.63	504.85	0.02
Original Face:	100,000.000	Base		100.680478	99,850.78	101.189519	100,355.63	504.85	0.02
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	99,383.920	Local		100.742333	100,121.68	101.296208	100,672.14	550.46	0.02
Original Face:	100,000.000	Base		100.742333	100,121.68	101.296208	100,672.14	550.46	0.02
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	99,333.730	Local		100.742336	100,071.12	101.296208	100,621.30	550.18	0.02
Original Face:	100,000.000	Base		100.742336	100,071.12	101.296208	100,621.30	550.18	0.02
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	98,330.070	Local		100.943404	99,257.72	101.234203	99,543.66	285.94	0.02
Original Face:	100,000.000	Base		100.943404	99,257.72	101.234203	99,543.66	285.94	0.02
3140L7TN2	FNMA POOL BR8656 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	99,411.720	Local		100.023267	99,434.85	101.172253	100,577.08	1,142.23	0.02
Original Face:	100,000.000	Base		100.023267	99,434.85	101.172253	100,577.08	1,142.23	0.02
3140Q83R4	FNMA POOL CA1707 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140Q8K87	FNMA POOL CA1218 FN 02/48 FIXED 4.5					4.500000	01 Feb 2048		
	93,786.700	Local		108.968745	102,198.19	108.257144	101,530.80	-667.39	0.02
Original Face:	300,000.000	Base		108.968745	102,198.19	108.257144	101,530.80	-667.39	0.02

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3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048			
		32,563.240	Local	107.827446	35,112.11	108.253561	35,250.87	138.76	0.01
Original Face:		100,000.000	Base	107.827446	35,112.11	108.253561	35,250.87	138.76	0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048			
		1,136,404.920	Local	104.217168	1,184,329.02	109.936499	1,249,323.78	64,994.76	0.28
Original Face:		4,000,000.000	Base	104.217168	1,184,329.02	109.936499	1,249,323.78	64,994.76	0.28
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048			
		83,861.770	Local	108.862346	91,293.89	109.966459	92,219.82	925.93	0.02
Original Face:		200,000.000	Base	108.862346	91,293.89	109.966459	92,219.82	925.93	0.02
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048			
		119,184.510	Local	109.223405	130,177.38	109.950855	131,044.39	867.01	0.03
Original Face:		300,000.000	Base	109.223405	130,177.38	109.950855	131,044.39	867.01	0.03
3140Q9NX7	FNMA POOL CA2205 FN 08/48 FIXED 4.5				4.500000	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
3140Q9W90	FNMA POOL CA2471 FN 10/48 FIXED 4				4.000000	01 Oct 2048			
		87,583.660	Local	106.715659	93,465.48	107.144796	93,841.33	375.85	0.02
Original Face:		300,000.000	Base	106.715659	93,465.48	107.144796	93,841.33	375.85	0.02
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		85,182.400	Local	108.865658	92,734.38	109.170032	92,993.65	259.27	0.02
Original Face:		200,000.000	Base	108.865658	92,734.38	109.170032	92,993.65	259.27	0.02
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5				3.500000	01 May 2049			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4				4.000000	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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3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5				4.500000	01 Feb 2049		
		0.000	Local 0.000000	-0.17	0.000000	0.00	0.17	0.00
			Base 0.000000	-0.17	0.000000	0.00	0.17	0.00
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5				4.500000	01 Mar 2050		
		70,503.800	Local 110.035104	77,578.93	109.923477	77,500.23	-78.70	0.02
Original Face:		100,000.000	Base 110.035104	77,578.93	109.923477	77,500.23	-78.70	0.02
3140QCDC7	FNMA POOL CA4598 FN 11/39 FIXED 3.5				3.500000	01 Nov 2039		
		68,473.730	Local 107.917416	73,895.08	107.553478	73,645.88	-249.20	0.02
Original Face:		100,000.000	Base 107.917416	73,895.08	107.553478	73,645.88	-249.20	0.02
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4				4.000000	01 Dec 2049		
		50,622.790	Local 105.140531	53,225.07	106.514058	53,920.39	695.32	0.01
Original Face:		100,000.000	Base 105.140531	53,225.07	106.514058	53,920.39	695.32	0.01
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		69,286.090	Local 101.902388	70,604.18	104.545793	72,435.69	1,831.51	0.02
Original Face:		100,000.000	Base 101.902388	70,604.18	104.545793	72,435.69	1,831.51	0.02
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		104,168.160	Local 106.484544	110,922.99	105.267000	109,654.70	-1,268.29	0.02
Original Face:		200,000.000	Base 106.484544	110,922.99	105.267000	109,654.70	-1,268.29	0.02
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5				3.500000	01 Apr 2050		
		173,704.060	Local 106.485738	184,970.05	105.654901	183,526.85	-1,443.20	0.04
Original Face:		300,000.000	Base 106.485738	184,970.05	105.654901	183,526.85	-1,443.20	0.04
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3				3.000000	01 Jul 2050		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QGMJ3	FNMA POOL CA8460 FN 01/51 FIXED 2.5				2.500000	01 Jan 2051		
		290,377.280	Local 105.771750	307,137.13	103.592996	300,810.52	-6,326.61	0.07
Original Face:		300,000.000	Base 105.771750	307,137.13	103.592996	300,810.52	-6,326.61	0.07

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3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	98,149.910	Local		106.232303	104,266.91	104.078158	102,152.62	-2,114.29	0.02
Original Face:	100,000.000	Base		106.232303	104,266.91	104.078158	102,152.62	-2,114.29	0.02
3140QHMG7	FNMA POOL CA9358 FN 03/41 FIXED 2.5					2.500000	01 Mar 2041		
	98,646.400	Local		104.941427	103,520.94	104.905376	103,485.38	-35.56	0.02
Original Face:	100,000.000	Base		104.941427	103,520.94	104.905376	103,485.38	-35.56	0.02
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	99,020.920	Local		105.159718	104,130.12	105.090659	104,061.74	-68.38	0.02
Original Face:	100,000.000	Base		105.159718	104,130.12	105.090659	104,061.74	-68.38	0.02
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	98,938.770	Local		104.941491	103,827.82	104.905451	103,792.16	-35.66	0.02
Original Face:	100,000.000	Base		104.941491	103,827.82	104.905451	103,792.16	-35.66	0.02
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
	98,842.460	Local		104.707653	103,495.62	104.658671	103,447.21	-48.41	0.02
Original Face:	100,000.000	Base		104.707653	103,495.62	104.658671	103,447.21	-48.41	0.02
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
	297,937.960	Local		104.466084	311,244.12	104.411891	311,082.66	-161.46	0.07
Original Face:	300,000.000	Base		104.466084	311,244.12	104.411891	311,082.66	-161.46	0.07
3140QKTB4	FNMA POOL CB0545 FN 05/51 FIXED 3.5					3.500000	01 May 2051		
	299,341.150	Local		106.926692	320,075.59	106.171574	317,815.21	-2,260.38	0.07
Original Face:	300,000.000	Base		106.926692	320,075.59	106.171574	317,815.21	-2,260.38	0.07
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
	70,606.510	Local		108.377046	76,521.25	107.349360	75,795.64	-725.61	0.02
Original Face:	100,000.000	Base		108.377046	76,521.25	107.349360	75,795.64	-725.61	0.02
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR					4.000000	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
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR					4.500000	01 Feb 2048		
	37,081.640	Local		109.793310	40,713.16	108.089215	40,081.25	-631.91	0.01
Original Face:	100,000.000	Base		109.793310	40,713.16	108.089215	40,081.25	-631.91	0.01

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	Units								
3140X4KF2	FNMA POOL FM1193 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
	42,309.200	Local	107.316943	45,404.94	106.495751	45,057.50		-347.44	0.01
Original Face:	100,000.000	Base	107.316943	45,404.94	106.495751	45,057.50		-347.44	0.01
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	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
3140X4TR7	FNMA POOL FM1459 FN 09/49 FIXED VAR					3.000000	01 Sep 2049		
	142,618.330	Local	105.164112	149,983.30	104.555034	149,114.64		-868.66	0.03
Original Face:	300,000.000	Base	105.164112	149,983.30	104.555034	149,114.64		-868.66	0.03
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
	35,520.910	Local	109.046868	38,734.44	108.305168	38,470.98		-263.46	0.01
Original Face:	100,000.000	Base	109.046868	38,734.44	108.305168	38,470.98		-263.46	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
	133,353.270	Local	106.493339	142,012.35	109.371651	145,850.67		3,838.32	0.03
Original Face:	300,000.000	Base	106.493339	142,012.35	109.371651	145,850.67		3,838.32	0.03
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3140X5LS0	FNMA POOL FM2136 FN 12/39 FIXED VAR					3.500000	01 Dec 2039		
	59,099.700	Local	107.325249	63,428.90	106.921023	63,190.00		-238.90	0.01
Original Face:	100,000.000	Base	107.325249	63,428.90	106.921023	63,190.00		-238.90	0.01
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR					4.000000	01 Jan 2048		
	40,481.900	Local	107.226439	43,407.30	106.856040	43,257.36		-149.94	0.01
Original Face:	100,000.000	Base	107.226439	43,407.30	106.856040	43,257.36		-149.94	0.01
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
	101,857.190	Local	104.366957	106,305.25	105.578699	107,539.50		1,234.25	0.02
Original Face:	200,000.000	Base	104.366957	106,305.25	105.578699	107,539.50		1,234.25	0.02
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048		
	161,728.760	Local	106.650134	172,483.94	106.724407	172,604.06		120.12	0.04
Original Face:	300,000.000	Base	106.650134	172,483.94	106.724407	172,604.06		120.12	0.04

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	Units								
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
	119,675.460	Local	110.485709	132,224.28	109.579204	131,139.42		-1,084.86	0.03
Original Face:	200,000.000	Base	110.485709	132,224.28	109.579204	131,139.42		-1,084.86	0.03
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
	8,413.640	Local	104.954574	8,830.50	107.345855	9,031.69		201.19	0.00
Original Face:	10,000.000	Base	104.954574	8,830.50	107.345855	9,031.69		201.19	0.00
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR					4.500000	01 Oct 2049		
	48,967.340	Local	108.711276	53,233.02	107.453258	52,617.00		-616.02	0.01
Original Face:	100,000.000	Base	108.711276	53,233.02	107.453258	52,617.00		-616.02	0.01
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	119,291.700	Local	106.439216	126,973.15	106.050138	126,509.01		-464.14	0.03
Original Face:	200,000.000	Base	106.439216	126,973.15	106.050138	126,509.01		-464.14	0.03
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
	166,465.010	Local	105.391620	175,440.17	103.844422	172,864.63		-2,575.54	0.04
Original Face:	300,000.000	Base	105.391620	175,440.17	103.844422	172,864.63		-2,575.54	0.04
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR					5.000000	01 Dec 2049		
	50,600.960	Local	108.729953	55,018.40	109.496264	55,406.16		387.76	0.01
Original Face:	100,000.000	Base	108.729953	55,018.40	109.496264	55,406.16		387.76	0.01
3140X6QL8	FNMA POOL FM3158 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	59,618.300	Local	108.897838	64,923.04	108.560469	64,721.91		-201.13	0.01
Original Face:	100,000.000	Base	108.897838	64,923.04	108.560469	64,721.91		-201.13	0.01
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR					3.500000	01 May 2050		
	115,437.520	Local	106.602619	123,059.42	106.707864	123,180.91		121.49	0.03
Original Face:	206,163.850	Base	106.602619	123,059.42	106.707864	123,180.91		121.49	0.03
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	87,673.250	Local	105.698945	92,669.70	105.432038	92,435.69		-234.01	0.02
Original Face:	200,000.000	Base	105.698945	92,669.70	105.432038	92,435.69		-234.01	0.02
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
	293,197.100	Local	106.648115	312,689.18	106.538802	312,368.68		-320.50	0.07
Original Face:	570,000.000	Base	106.648115	312,689.18	106.538802	312,368.68		-320.50	0.07

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3140X6ZK0	FNMA POOL FM3445 FN 09/48 FIXED VAR					4.000000	01 Sep 2048		
	773,407.820	Local	108.010161	835,359.03	107.393267	830,587.93	-4,771.10	0.19	
Original Face:	1,400,000.000	Base	108.010161	835,359.03	107.393267	830,587.93	-4,771.10	0.19	
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	405,880.300	Local	106.667789	432,943.54	106.530238	432,385.25	-558.29	0.10	
Original Face:	730,000.000	Base	106.667789	432,943.54	106.530238	432,385.25	-558.29	0.10	
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR					5.000000	01 Mar 2050		
	60,118.260	Local	111.247831	66,880.26	109.769307	65,991.40	-888.86	0.01	
Original Face:	100,000.000	Base	111.247831	66,880.26	109.769307	65,991.40	-888.86	0.01	
3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
	757,412.680	Local	106.409977	805,962.66	105.986526	802,755.39	-3,207.27	0.18	
Original Face:	900,000.000	Base	106.409977	805,962.66	105.986526	802,755.39	-3,207.27	0.18	
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
	7,354.960	Local	107.996644	7,943.11	107.047369	7,873.29	-69.82	0.00	
Original Face:	9,069.160	Base	107.996644	7,943.11	107.047369	7,873.29	-69.82	0.00	
3140X7YE3	FNMA POOL FM4308 FN 05/48 FIXED VAR					3.500000	01 May 2048		
	220,977.880	Local	105.544722	233,230.49	105.403949	232,919.41	-311.08	0.05	
Original Face:	400,000.000	Base	105.544722	233,230.49	105.403949	232,919.41	-311.08	0.05	
3140X86G7	FNMA POOL FM5370 FN 12/48 FIXED VAR					3.000000	01 Dec 2048		
	74,699.780	Local	105.799120	79,031.71	105.099172	78,508.85	-522.86	0.02	
Original Face:	100,000.000	Base	105.799120	79,031.71	105.099172	78,508.85	-522.86	0.02	
3140X8C96	FNMA POOL FM4595 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
	302,072.710	Local	106.891334	322,889.55	105.937886	320,009.44	-2,880.11	0.07	
Original Face:	400,000.000	Base	106.891334	322,889.55	105.937886	320,009.44	-2,880.11	0.07	
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	94,511.790	Local	106.922385	101,054.26	104.261158	98,539.09	-2,515.17	0.02	
Original Face:	100,000.000	Base	106.922385	101,054.26	104.261158	98,539.09	-2,515.17	0.02	
3140X8HP5	FNMA POOL FM4737 FN 09/50 FIXED VAR					3.500000	01 Sep 2050		
	76,579.810	Local	107.183591	82,080.99	105.398919	80,714.29	-1,366.70	0.02	
Original Face:	100,000.000	Base	107.183591	82,080.99	105.398919	80,714.29	-1,366.70	0.02	

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
	83,375.170	Local		107.138072	89,326.55	106.086416	88,449.73	-876.82	0.02
Original Face:	100,000.000	Base		107.138072	89,326.55	106.086416	88,449.73	-876.82	0.02
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	66,888.780	Local		106.832611	71,459.03	106.603217	71,305.59	-153.44	0.02
Original Face:	100,000.000	Base		106.832611	71,459.03	106.603217	71,305.59	-153.44	0.02
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	296,288.880	Local		100.031034	296,380.83	101.389232	300,405.02	4,024.19	0.07
Original Face:	300,000.000	Base		100.031034	296,380.83	101.389232	300,405.02	4,024.19	0.07
3140X92W4	FNMA POOL FM6188 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	192,262.400	Local		106.631000	205,011.32	104.285932	200,502.64	-4,508.68	0.05
Original Face:	200,000.000	Base		106.631000	205,011.32	104.285932	200,502.64	-4,508.68	0.05
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
	70,903.800	Local		110.205208	78,139.68	108.634919	77,026.29	-1,113.39	0.02
Original Face:	100,000.000	Base		110.205208	78,139.68	108.634919	77,026.29	-1,113.39	0.02
3140X9H73	FNMA POOL FM5653 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	263.560	Local		105.926544	279.18	103.646449	273.17	-6.01	0.00
Original Face:	266.810	Base		105.926544	279.18	103.646449	273.17	-6.01	0.00
3140X9JE6	FNMA POOL FM5660 FN 08/49 FIXED VAR					4.500000	01 Aug 2049		
	380,834.860	Local		108.953125	414,931.48	108.371251	412,715.50	-2,215.98	0.09
Original Face:	500,000.000	Base		108.953125	414,931.48	108.371251	412,715.50	-2,215.98	0.09
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
	80,356.650	Local		105.720261	84,953.26	105.190935	84,527.91	-425.35	0.02
Original Face:	100,000.000	Base		105.720261	84,953.26	105.190935	84,527.91	-425.35	0.02
3140X9PN9	FNMA POOL FM5828 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	221,862.700	Local		108.232366	240,127.25	107.331125	238,127.73	-1,999.52	0.05
Original Face:	300,000.000	Base		108.232366	240,127.25	107.331125	238,127.73	-1,999.52	0.05

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3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR				2.000000	01 Feb 2051		
		196,838.300	Local 103.547795	203,821.72	101.327237	199,450.81	-4,370.91	0.05
Original Face:		200,000.000	Base 103.547795	203,821.72	101.327237	199,450.81	-4,370.91	0.05
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR				2.500000	01 Feb 2051		
		97,355.570	Local 106.124026	103,317.65	104.078051	101,325.78	-1,991.87	0.02
Original Face:		100,000.000	Base 106.124026	103,317.65	104.078051	101,325.78	-1,991.87	0.02
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		
		97,675.420	Local 105.969332	103,505.99	104.201270	101,779.03	-1,726.96	0.02
Original Face:		100,000.000	Base 105.969332	103,505.99	104.201270	101,779.03	-1,726.96	0.02
3140X9WD3	FNMA POOL FM6043 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
		141,382.040	Local 106.645759	150,777.95	105.890712	149,710.45	-1,067.50	0.03
Original Face:		180,000.000	Base 106.645759	150,777.95	105.890712	149,710.45	-1,067.50	0.03
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR				3.000000	01 Mar 2040		
		81,617.620	Local 105.476416	86,087.34	104.749187	85,493.79	-593.55	0.02
Original Face:		100,000.000	Base 105.476416	86,087.34	104.749187	85,493.79	-593.55	0.02
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		98,467.690	Local 100.698097	99,155.09	101.448755	99,894.25	739.16	0.02
Original Face:		100,000.000	Base 100.698097	99,155.09	101.448755	99,894.25	739.16	0.02
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		99,121.470	Local 100.573993	99,690.42	101.234210	100,344.84	654.42	0.02
Original Face:		100,000.000	Base 100.573993	99,690.42	101.234210	100,344.84	654.42	0.02
3140XAF5	FNMA POOL FM6460 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
		98,988.880	Local 103.943615	102,892.62	104.017581	102,965.84	73.22	0.02
Original Face:		100,000.000	Base 103.943615	102,892.62	104.017581	102,965.84	73.22	0.02
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR				2.000000	01 Apr 2051		
		98,816.570	Local 100.310282	99,123.18	101.188737	99,991.24	868.06	0.02
Original Face:		100,000.000	Base 100.310282	99,123.18	101.188737	99,991.24	868.06	0.02
3140XARA2	FNMA POOL FM6780 FN 04/51 FIXED VAR				2.500000	01 Apr 2051		
		98,836.620	Local 103.982046	102,772.34	104.017599	102,807.48	35.14	0.02
Original Face:		100,000.000	Base 103.982046	102,772.34	104.017599	102,807.48	35.14	0.02

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3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR				2.500000	01 Jun 2051			
		299,297.270	Local 104.071791	311,484.03	104.294672	312,151.11	667.08		0.07
Original Face:		300,000.000	Base 104.071791	311,484.03	104.294672	312,151.11	667.08		0.07
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR				2.500000	01 May 2051			
		100,000.000	Local 103.453130	103,453.13	104.017800	104,017.80	564.67		0.02
Original Face:		100,000.000	Base 103.453130	103,453.13	104.017800	104,017.80	564.67		0.02
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047			
		517,555.450	Local 98.448972	509,528.02	106.213432	549,713.41	40,185.39		0.12
Original Face:		890,000.000	Base 98.448972	509,528.02	106.213432	549,713.41	40,185.39		0.12
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3				3.000000	01 Apr 2036			
		27,813.540	Local 105.667959	29,390.00	105.496962	29,342.44	-47.56		0.01
Original Face:		100,000.000	Base 105.667959	29,390.00	105.496962	29,342.44	-47.56		0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3				3.000000	01 Jul 2036			
		165,569.240	Local 105.822923	175,210.21	105.259271	174,276.98	-933.23		0.04
Original Face:		500,000.000	Base 105.822923	175,210.21	105.259271	174,276.98	-933.23		0.04
31418BK1	FNMA POOL MA2110 FN 12/34 FIXED 3.5				3.500000	01 Dec 2034			
		89,834.960	Local 107.936276	96,964.51	107.244825	96,343.35	-621.16		0.02
Original Face:		400,000.000	Base 107.936276	96,964.51	107.244825	96,343.35	-621.16		0.02
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5				3.500000	01 Jan 2035			
		46,702.630	Local 107.983191	50,430.99	107.000870	49,972.22	-458.77		0.01
Original Face:		200,000.000	Base 107.983191	50,430.99	107.000870	49,972.22	-458.77		0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3				3.000000	01 Feb 2036			
		57,906.920	Local 105.682430	61,197.44	105.252772	60,948.64	-248.80		0.01
Original Face:		200,000.000	Base 105.682430	61,197.44	105.252772	60,948.64	-248.80		0.01
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5				5.000000	01 Nov 2048			
		83,277.560	Local 108.469148	90,330.46	109.686505	91,344.25	1,013.79		0.02
Original Face:		300,000.000	Base 108.469148	90,330.46	109.686505	91,344.25	1,013.79		0.02
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3				3.000000	01 Aug 2036			
		367,156.090	Local 106.040036	389,332.45	105.371581	386,878.18	-2,454.27		0.09
Original Face:		1,100,000.000	Base 106.040036	389,332.45	105.371581	386,878.18	-2,454.27		0.09

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31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5					2.500000	01 Sep 2036		
	63,145.480	Local	104.036948	65,694.63	103.853822	65,578.99	-115.64	0.01	
Original Face:	200,000.000	Base	104.036948	65,694.63	103.853822	65,578.99	-115.64	0.01	
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
	435,956.410	Local	106.040620	462,290.88	105.495852	459,915.93	-2,374.95	0.10	
Original Face:	1,200,000.000	Base	106.040620	462,290.88	105.495852	459,915.93	-2,374.95	0.10	
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	193,166.460	Local	105.919713	204,601.36	105.349177	203,499.28	-1,102.08	0.05	
Original Face:	500,000.000	Base	105.919713	204,601.36	105.349177	203,499.28	-1,102.08	0.05	
31418CMF8	FNMA POOL MA3057 FN 07/47 FIXED 3.5					3.500000	01 Jul 2047		
	77,013.880	Local	106.759717	82,219.80	105.754967	81,446.00	-773.80	0.02	
Original Face:	300,000.000	Base	106.759717	82,219.80	105.754967	81,446.00	-773.80	0.02	
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
	933,769.860	Local	106.983377	998,978.53	107.104665	1,000,111.08	1,132.55	0.23	
Original Face:	3,900,000.000	Base	106.983377	998,978.53	107.104665	1,000,111.08	1,132.55	0.23	
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	130,366.020	Local	106.914524	139,380.21	106.889763	139,347.93	-32.28	0.03	
Original Face:	500,000.000	Base	106.914524	139,380.21	106.889763	139,347.93	-32.28	0.03	
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	87,029.000	Local	107.257075	93,344.76	107.108917	93,215.82	-128.94	0.02	
Original Face:	300,000.000	Base	107.257075	93,344.76	107.108917	93,215.82	-128.94	0.02	
31418CR97	FNMA POOL MA3211 FN 12/47 FIXED 4					4.000000	01 Dec 2047		
	31,703.470	Local	107.249995	34,001.97	107.183641	33,980.93	-21.04	0.01	
Original Face:	100,000.000	Base	107.249995	34,001.97	107.183641	33,980.93	-21.04	0.01	
31418CS54	FNMA POOL MA3239 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
	31,845.940	Local	107.375006	34,194.58	107.466214	34,223.63	29.05	0.01	
Original Face:	100,000.000	Base	107.375006	34,194.58	107.466214	34,223.63	29.05	0.01	
31572LAA4	ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A					0.931000	25 Jun 2066		
	140,000.000	Local	99.998757	139,998.26	99.763480	139,668.87	-329.39	0.03	
Original Face:	140,000.000	Base	99.998757	139,998.26	99.763480	139,668.87	-329.39	0.03	

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337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	290,000.000	Local		125.937731	365,219.42	136.791272	396,694.69	31,475.27	0.09
		Base		125.937731	365,219.42	136.791272	396,694.69	31,475.27	0.09
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
	200,000.000	Local		100.533415	201,066.83	105.555122	211,110.24	10,043.41	0.05
		Base		100.533415	201,066.83	105.555122	211,110.24	10,043.41	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4					4.400000	15 Jul 2027		
	250,000.000	Local		98.446260	246,115.65	108.750000	271,875.00	25,759.35	0.06
		Base		98.446260	246,115.65	108.750000	271,875.00	25,759.35	0.06
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
	60,000.000	Local		104.471417	62,682.85	119.899465	71,939.68	9,256.83	0.02
		Base		104.471417	62,682.85	119.899465	71,939.68	9,256.83	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
	30,000.000	Local		100.068533	30,020.56	97.750000	29,325.00	-695.56	0.01
		Base		100.068533	30,020.56	97.750000	29,325.00	-695.56	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	220,000.000	Local		127.519750	280,543.45	129.447938	284,785.46	4,242.01	0.06
		Base		127.519750	280,543.45	129.447938	284,785.46	4,242.01	0.06
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	52,827.560	Local		100.142085	52,902.62	106.228595	56,117.97	3,215.35	0.01
	Original Face:	200,000.000	Base	100.142085	52,902.62	106.228595	56,117.97	3,215.35	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	48,479.940	Local		99.393316	48,185.82	105.502867	51,147.73	2,961.91	0.01
	Original Face:	300,000.000	Base	99.393316	48,185.82	105.502867	51,147.73	2,961.91	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	106,057.040	Local		102.025476	108,205.20	105.442084	111,828.75	3,623.55	0.03
	Original Face:	500,000.000	Base	102.025476	108,205.20	105.442084	111,828.75	3,623.55	0.03
36179Q6N6	GNMA II POOL MA2677 G2 03/45 FIXED 3					3.000000	20 Mar 2045		
	58,584.590	Local		106.038277	62,122.09	106.200143	62,216.92	94.83	0.01
	Original Face:	300,000.000	Base	106.038277	62,122.09	106.200143	62,216.92	94.83	0.01

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Holdings

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



STATE STREET

As of: June 30, 2021

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	17,264.700	Local	101.701159	17,558.40	106.532401	18,392.50		834.10	0.00
Original Face:	100,000.000	Base	101.701159	17,558.40	106.532401	18,392.50		834.10	0.00
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5					3.500000	20 Jun 2044		
	344,040.840	Local	99.127452	341,038.92	107.252228	368,991.47		27,952.55	0.08
Original Face:	2,200,000.000	Base	99.127452	341,038.92	107.252228	368,991.47		27,952.55	0.08
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
	181,928.690	Local	101.621817	184,879.24	106.517416	193,785.74		8,906.50	0.04
Original Face:	700,000.000	Base	101.621817	184,879.24	106.517416	193,785.74		8,906.50	0.04
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
	59,535.280	Local	103.681414	61,727.02	106.284294	63,276.65		1,549.63	0.01
Original Face:	200,000.000	Base	103.681414	61,727.02	106.284294	63,276.65		1,549.63	0.01
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
	32,648.400	Local	103.440536	33,771.68	105.581830	34,470.78		699.10	0.01
Original Face:	100,000.000	Base	103.440536	33,771.68	105.581830	34,470.78		699.10	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
	178,192.070	Local	106.629150	190,004.69	107.117308	190,874.55		869.86	0.04
Original Face:	700,000.000	Base	106.629150	190,004.69	107.117308	190,874.55		869.86	0.04
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
	16,089.040	Local	108.105393	17,393.12	106.695409	17,166.27		-226.85	0.00
Original Face:	60,000.000	Base	108.105393	17,393.12	106.695409	17,166.27		-226.85	0.00
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
	45,304.910	Local	109.693099	49,696.36	107.996922	48,927.91		-768.45	0.01
Original Face:	200,000.000	Base	109.693099	49,696.36	107.996922	48,927.91		-768.45	0.01
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	28,273.300	Local	103.267889	29,197.24	106.636295	30,149.60		952.36	0.01
Original Face:	100,000.000	Base	103.267889	29,197.24	106.636295	30,149.60		952.36	0.01
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	145,782.150	Local	103.750356	151,249.50	106.806918	155,705.42		4,455.92	0.04
Original Face:	500,000.000	Base	103.750356	151,249.50	106.806918	155,705.42		4,455.92	0.04

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36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4						4.000000	20 Dec 2047		
		86,557.690	Local	102.985477	89,141.85	106.738957		92,390.78	3,248.93	0.02
Original Face:		300,000.000	Base	102.985477	89,141.85	106.738957		92,390.78	3,248.93	0.02
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		
		56,255.560	Local	104.334949	58,694.21	106.542408		59,936.03	1,241.82	0.01
Original Face:		200,000.000	Base	104.334949	58,694.21	106.542408		59,936.03	1,241.82	0.01
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3						3.000000	20 Mar 2048		
		636,060.080	Local	97.275542	618,730.89	104.537410		664,920.73	46,189.84	0.15
Original Face:		1,746,993.000	Base	97.275542	618,730.89	104.537410		664,920.73	46,189.84	0.15
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4						4.000000	20 Mar 2048		
		25,901.530	Local	103.929382	26,919.30	106.502145		27,585.69	666.39	0.01
Original Face:		100,000.000	Base	103.929382	26,919.30	106.502145		27,585.69	666.39	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4						4.000000	20 Apr 2048		
		46,658.410	Local	103.900969	48,478.54	106.413281		49,650.74	1,172.20	0.01
Original Face:		200,000.000	Base	103.900969	48,478.54	106.413281		49,650.74	1,172.20	0.01
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5						4.500000	20 Apr 2048		
		66,566.630	Local	108.648132	72,323.40	107.259756		71,399.20	-924.20	0.02
Original Face:		300,000.000	Base	108.648132	72,323.40	107.259756		71,399.20	-924.20	0.02
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5						4.500000	20 Jun 2048		
		139,180.380	Local	104.323986	145,198.52	107.445755		149,543.41	4,344.89	0.03
Original Face:		642,735.000	Base	104.323986	145,198.52	107.445755		149,543.41	4,344.89	0.03
36179U6U1	GNMA II POOL MA6283 G2 11/49 FIXED 3						3.000000	20 Nov 2049		
		366,810.500	Local	104.874967	384,692.39	104.274607		382,490.21	-2,202.18	0.09
Original Face:		800,000.000	Base	104.874967	384,692.39	104.274607		382,490.21	-2,202.18	0.09
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5						4.500000	20 Sep 2048		
		178,971.650	Local	104.263128	186,601.44	107.448742		192,302.79	5,701.35	0.04
Original Face:		800,000.000	Base	104.263128	186,601.44	107.448742		192,302.79	5,701.35	0.04

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Asset ID	Asset Description			Rate	Maturity Date	Unrealized Gn/Ls		% Curr % Fund	
	Units		Unit Cost	Total Cost	Unit Price	Market Value			
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5				4.500000	20 Oct 2048			
	92,343.200	Local	107.416085	99,191.45	106.603321	98,440.92	-750.53		0.02
Original Face:	400,000.000	Base	107.416085	99,191.45	106.603321	98,440.92	-750.53		0.02
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5				5.000000	20 Oct 2048			
	127,712.960	Local	109.160386	139,411.96	108.075416	138,026.31	-1,385.65		0.03
Original Face:	600,000.000	Base	109.160386	139,411.96	108.075416	138,026.31	-1,385.65		0.03
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5				4.500000	20 Nov 2048			
	176,551.510	Local	106.243521	187,574.54	106.891183	188,718.00	1,143.46		0.04
Original Face:	800,000.000	Base	106.243521	187,574.54	106.891183	188,718.00	1,143.46		0.04
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5				4.500000	20 Dec 2048			
	19,813.710	Local	107.230599	21,246.36	106.816719	21,164.35	-82.01		0.00
Original Face:	100,000.000	Base	107.230599	21,246.36	106.816719	21,164.35	-82.01		0.00
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5				4.500000	20 Jan 2049			
	225,219.370	Local	104.909298	236,276.06	107.033628	241,060.46	4,784.40		0.05
Original Face:	1,143,044.000	Base	104.909298	236,276.06	107.033628	241,060.46	4,784.40		0.05
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5				5.000000	20 Jan 2049			
	156,590.060	Local	104.028934	162,898.97	107.933034	169,012.40	6,113.43		0.04
Original Face:	800,000.000	Base	104.028934	162,898.97	107.933034	169,012.40	6,113.43		0.04
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			
	46,386.200	Local	108.081757	50,135.02	106.657424	49,474.33	-660.69		0.01
Original Face:	200,000.000	Base	108.081757	50,135.02	106.657424	49,474.33	-660.69		0.01
36179VBF6	GNMA II POOL MA6338 G2 12/49 FIXED 3				3.000000	20 Dec 2049			
	142,719.150	Local	104.993009	149,845.13	104.369988	148,955.96	-889.17		0.03
Original Face:	300,000.000	Base	104.993009	149,845.13	104.369988	148,955.96	-889.17		0.03
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4				4.000000	20 Feb 2050			
	415,868.360	Local	106.195463	441,633.33	105.656105	439,390.31	-2,243.02		0.10
Original Face:	900,000.000	Base	106.195463	441,633.33	105.656105	439,390.31	-2,243.02		0.10

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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
36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4				4.000000	20 Jul 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179VTX8	GNMA II POOL MA6866 G2 09/50 FIXED 3				3.000000	20 Sep 2050			
		163,674.970	Local	105.372648	172,468.65	104.395497	170,869.30	-1,599.35	0.04
		Original Face:	200,000.000	Base	105.372648	172,468.65	104.395497	170,869.30	-1,599.35
36179VVZ0	GNMA II POOL MA6932 G2 10/50 FIXED 3				3.000000	20 Oct 2050			
		0.010	Local	300.000000	0.03	104.395887	0.01	-0.02	0.00
		Original Face:	0.010	Base	300.000000	0.03	104.395887	0.01	-0.02
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4				4.000000	20 Apr 2050			
		79,583.670	Local	106.852700	85,037.30	108.090930	86,022.73	985.43	0.02
		Original Face:	100,000.000	Base	106.852700	85,037.30	108.090930	86,022.73	985.43
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5				3.500000	15 May 2050			
		89,383.770	Local	106.423940	95,125.73	106.540262	95,229.70	103.97	0.02
		Original Face:	100,000.000	Base	106.423940	95,125.73	106.540262	95,229.70	103.97
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5				2.500000	20 Dec 2050			
		98,389.180	Local	106.340047	104,627.10	105.032240	103,340.36	-1,286.74	0.02
		Original Face:	100,000.000	Base	106.340047	104,627.10	105.032240	103,340.36	-1,286.74
3617MQCZ7	GNMA II POOL BT1888 G2 12/50 FIXED 2.5				2.500000	20 Dec 2050			
		98,065.040	Local	106.311852	104,254.76	103.621663	101,616.63	-2,638.13	0.02
		Original Face:	100,000.000	Base	106.311852	104,254.76	103.621663	101,616.63	-2,638.13
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5				3.500000	15 Jun 2048			
		903,878.920	Local	99.190621	896,563.11	107.193958	968,903.59	72,340.48	0.22
		Original Face:	1,800,000.000	Base	99.190621	896,563.11	107.193958	968,903.59	72,340.48

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3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048		
		795,233.980	Local 101.790121	809,469.63	106.982901	850,764.38	41,294.75	0.19
Original Face:		1,300,000.000	Base 101.790121	809,469.63	106.982901	850,764.38	41,294.75	0.19
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5				3.500000	20 Oct 2049		
		51,618.160	Local 102.565163	52,942.25	103.326383	53,335.18	392.93	0.01
Original Face:		200,000.000	Base 102.565163	52,942.25	103.326383	53,335.18	392.93	0.01
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4				4.000000	20 Feb 2048		
		289,566.540	Local 107.257662	310,582.30	106.478871	308,327.18	-2,255.12	0.07
Original Face:		700,000.000	Base 107.257662	310,582.30	106.478871	308,327.18	-2,255.12	0.07
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3				3.000000	20 Jan 2050		
		82,127.510	Local 103.133165	84,700.70	104.459819	85,790.25	1,089.55	0.02
Original Face:		100,000.000	Base 103.133165	84,700.70	104.459819	85,790.25	1,089.55	0.02
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2				2.000000	20 Dec 2050		
		98,087.260	Local 103.673362	101,690.36	102.001501	100,050.48	-1,639.88	0.02
Original Face:		100,000.000	Base 103.673362	101,690.36	102.001501	100,050.48	-1,639.88	0.02
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2				2.000000	20 Dec 2050		
		97,419.630	Local 103.827719	101,148.58	102.031286	99,398.50	-1,750.08	0.02
Original Face:		100,000.000	Base 103.827719	101,148.58	102.031286	99,398.50	-1,750.08	0.02
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2				2.000000	20 Dec 2050		
		98,173.210	Local 104.012938	102,112.84	102.152271	100,286.16	-1,826.68	0.02
Original Face:		100,000.000	Base 104.012938	102,112.84	102.152271	100,286.16	-1,826.68	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2				2.000000	20 Dec 2050		
		96,824.900	Local 104.259865	100,949.51	102.031151	98,791.56	-2,157.95	0.02
Original Face:		100,000.000	Base 104.259865	100,949.51	102.031151	98,791.56	-2,157.95	0.02
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2				2.000000	20 Mar 2051		
		98,683.430	Local 101.663602	100,325.13	102.031257	100,687.94	362.81	0.02
Original Face:		100,000.000	Base 101.663602	100,325.13	102.031257	100,687.94	362.81	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2				2.000000	20 Mar 2051		
		99,396.320	Local 101.810620	101,196.01	102.031370	101,415.43	219.42	0.02
Original Face:		100,000.000	Base 101.810620	101,196.01	102.031370	101,415.43	219.42	0.02

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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	105.292888	84,234.31	109.795850	87,836.68	3,602.37	0.02
Original Face:		80,000.000	Base	105.292888	84,234.31	109.795850	87,836.68	3,602.37	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				0.973000	15 Jun 2036			
		890,000.000	Local	100.000000	890,000.00	99.997960	889,981.84	-18.16	0.20
Original Face:		890,000.000	Base	100.000000	890,000.00	99.997960	889,981.84	-18.16	0.20
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A				1.223000	15 May 2026			
		170,000.000	Local	100.000000	170,000.00	100.034100	170,057.97	57.97	0.04
Original Face:		170,000.000	Base	100.000000	170,000.00	100.034100	170,057.97	57.97	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040			
		10,000.000	Local	117.637000	11,763.70	122.413120	12,241.31	477.61	0.00
			Base	117.637000	11,763.70	122.413120	12,241.31	477.61	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050			
		230,000.000	Local	126.200796	290,261.83	128.442755	295,418.34	5,156.51	0.07
			Base	126.200796	290,261.83	128.442755	295,418.34	5,156.51	0.07
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45				3.450000	01 May 2027			
		20,000.000	Local	99.868750	19,973.75	110.005130	22,001.03	2,027.28	0.00
			Base	99.868750	19,973.75	110.005130	22,001.03	2,027.28	0.00
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625				3.625000	01 May 2030			
		30,000.000	Local	99.857033	29,957.11	111.620185	33,486.06	3,528.95	0.01
			Base	99.857033	29,957.11	111.620185	33,486.06	3,528.95	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039			
		51,000.000	Local	123.225490	62,845.00	150.025225	76,512.86	13,667.86	0.02
			Base	123.225490	62,845.00	150.025225	76,512.86	13,667.86	0.02

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	70,000.000	Local		104.710743	73,297.52	138.896885	97,227.82	23,930.30	0.02
		Base		104.710743	73,297.52	138.896885	97,227.82	23,930.30	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	20,000.000	Local		98.970500	19,794.10	138.171910	27,634.38	7,840.28	0.01
		Base		98.970500	19,794.10	138.171910	27,634.38	7,840.28	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	80,000.000	Local		94.288188	75,430.55	136.220205	108,976.16	33,545.61	0.02
		Base		94.288188	75,430.55	136.220205	108,976.16	33,545.61	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	10,000.000	Local		100.125500	10,012.55	101.839232	10,183.92	171.37	0.00
		Base		100.125500	10,012.55	101.839232	10,183.92	171.37	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	10,000.000	Local		101.056200	10,105.62	107.499975	10,750.00	644.38	0.00
		Base		101.056200	10,105.62	107.499975	10,750.00	644.38	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	60,000.000	Local		102.037533	61,222.52	126.901390	76,140.83	14,918.31	0.02
		Base		102.037533	61,222.52	126.901390	76,140.83	14,918.31	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
	190,000.000	Local		98.604621	187,348.78	110.286315	209,544.00	22,195.22	0.05
		Base		98.604621	187,348.78	110.286315	209,544.00	22,195.22	0.05
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	210,000.000	Local		94.208395	197,837.63	109.980000	230,958.00	33,120.37	0.05
		Base		94.208395	197,837.63	109.980000	230,958.00	33,120.37	0.05
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	60,000.000	Local		100.535150	60,321.09	107.811927	64,687.16	4,366.07	0.01
		Base		100.535150	60,321.09	107.811927	64,687.16	4,366.07	0.01

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38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25				5.250000	27 Jul 2021			
		110,000.000	Local	100.137164	110,150.88	100.347930	110,382.72	231.84	0.02
			Base	100.137164	110,150.88	100.347930	110,382.72	231.84	0.02
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.250000	21 Oct 2025			
		30,000.000	Local	102.477900	30,743.37	111.875994	33,562.80	2,819.43	0.01
			Base	102.477900	30,743.37	111.875994	33,562.80	2,819.43	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.750000	21 Oct 2045			
		290,000.000	Local	115.811831	335,854.31	131.354474	380,927.97	45,073.66	0.09
			Base	115.811831	335,854.31	131.354474	380,927.97	45,073.66	0.09
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR				3.691000	05 Jun 2028			
		40,000.000	Local	100.782525	40,313.01	110.467735	44,187.09	3,874.08	0.01
			Base	100.782525	40,313.01	110.467735	44,187.09	3,874.08	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023			
		120,000.000	Local	98.474858	118,169.83	104.318053	125,181.66	7,011.83	0.03
			Base	98.474858	118,169.83	104.318053	125,181.66	7,011.83	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			
		490,000.000	Local	98.035069	480,371.84	114.142235	559,296.95	78,925.11	0.13
			Base	98.035069	480,371.84	114.142235	559,296.95	78,925.11	0.13
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625				3.625000	20 Feb 2024			
		290,000.000	Local	99.932910	289,805.44	107.203803	310,891.03	21,085.59	0.07
			Base	99.932910	289,805.44	107.203803	310,891.03	21,085.59	0.07
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5				3.500000	01 Apr 2025			
		80,000.000	Local	104.883013	83,906.41	108.525817	86,820.65	2,914.24	0.02
			Base	104.883013	83,906.41	108.525817	86,820.65	2,914.24	0.02
38141GYC2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR				3.210000	22 Apr 2042			
		20,000.000	Local	102.528850	20,505.77	104.723389	20,944.68	438.91	0.00
			Base	102.528850	20,505.77	104.723389	20,944.68	438.91	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026			
		80,000.000	Local	99.082775	79,266.22	108.782794	87,026.24	7,760.02	0.02
			Base	99.082775	79,266.22	108.782794	87,026.24	7,760.02	0.02

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38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045			
		240,000.000	Local 105.935704	254,245.69	134.254533	322,210.88	67,965.19		0.07
			Base 105.935704	254,245.69	134.254533	322,210.88	67,965.19		0.07
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR				2.876000	31 Oct 2022			
		90,000.000	Local 100.000000	90,000.00	100.785000	90,706.50	706.50		0.02
			Base 100.000000	90,000.00	100.785000	90,706.50	706.50		0.02
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				0.538380	20 Oct 2064			
		932,064.350	Local 100.029527	932,339.56	100.432240	936,093.10	3,753.54		0.21
Original Face:		2,000,000.000	Base 100.029527	932,339.56	100.432240	936,093.10	3,753.54		0.21
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI				3.500000	20 Apr 2043			
		41,292.710	Local 1.791817	739.89	10.160270	4,195.45	3,455.56		0.00
Original Face:		200,000.000	Base 1.791817	739.89	10.160270	4,195.45	3,455.56		0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP				0.607250	20 Jun 2069			
		171,520.130	Local 99.557638	170,761.39	100.870140	173,012.60	2,251.21		0.04
Original Face:		200,000.000	Base 99.557638	170,761.39	100.870140	173,012.60	2,251.21		0.04
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A				3.250000	16 May 2059			
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01		0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01		0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB				3.150000	16 Jun 2060			
		19,540.410	Local 98.518557	19,250.93	102.682920	20,064.66	813.73		0.00
Original Face:		50,000.000	Base 98.518557	19,250.93	102.682920	20,064.66	813.73		0.00
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF				1.343380	20 Apr 2070			
		83,842.450	Local 102.735822	86,136.23	103.289250	86,600.24	464.01		0.02
Original Face:		100,000.000	Base 102.735822	86,136.23	103.289250	86,600.24	464.01		0.02
38380QQG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA				0.543380	20 Jul 2070			
		472,251.170	Local 99.846440	471,525.98	101.201130	477,923.52	6,397.54		0.11
Original Face:		500,000.000	Base 99.846440	471,525.98	101.201130	477,923.52	6,397.54		0.11
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI				2.500000	20 Aug 2050			
		96,938.180	Local 11.608553	11,253.12	13.699280	13,279.83	2,026.71		0.00
Original Face:		100,000.000	Base 11.608553	11,253.12	13.699280	13,279.83	2,026.71		0.00

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38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN				2.500000	20 Aug 2050		
		97,060.920	Local	11.743975	11,398.81	13,374.37	1,975.56	0.00
Original Face:		100,000.000	Base	11.743975	11,398.81	13,374.37	1,975.56	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE				2.500000	20 Sep 2050		
		97,167.490	Local	11.962715	11,623.87	13,317.76	1,693.89	0.00
Original Face:		100,000.000	Base	11.962715	11,623.87	13,317.76	1,693.89	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI				2.500000	20 Oct 2050		
		195,191.340	Local	12.382394	24,169.36	26,558.96	2,389.60	0.01
Original Face:		200,000.000	Base	12.382394	24,169.36	26,558.96	2,389.60	0.01
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI				2.000000	20 Dec 2050		
		486,867.850	Local	9.678074	47,119.43	54,162.49	7,043.06	0.01
Original Face:		500,000.000	Base	9.678074	47,119.43	54,162.49	7,043.06	0.01
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1				1.100000	23 Jun 2025		
		30,000.000	Local	99.926367	29,977.91	30,107.88	129.97	0.01
			Base	99.926367	29,977.91	30,107.88	129.97	0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029		
		220,000.000	Local	99.941527	219,871.36	254,475.18	34,603.82	0.06
			Base	99.941527	219,871.36	254,475.18	34,603.82	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	205,734.17	5,734.17	0.05
			Base	100.000000	200,000.00	205,734.17	5,734.17	0.05
40441LAA4	HGI CRE CLO LTD HGI 2021 FL1 A 144A				1.124630	16 Jun 2036		
		350,000.000	Local	100.000000	350,000.00	350,110.60	110.60	0.08
Original Face:		350,000.000	Base	100.000000	350,000.00	350,110.60	110.60	0.08
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025		
		2,000.000	Local	99.232000	1,984.64	2,211.42	226.78	0.00
			Base	99.232000	1,984.64	2,211.42	226.78	0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B				0.833380	20 Jun 2035		
		54,550.010	Local	97.643777	53,264.69	54,364.63	1,099.94	0.01
Original Face:		1,220,000.000	Base	97.643777	53,264.69	54,364.63	1,099.94	0.01

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411707AK8	CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A					2.865000	20 Jun 2051		
	230,000.000	Local		100.249861	230,574.68	100.259320	230,596.44	21.76	0.05
	Original Face:		230,000.000	Base	100.249861	230,574.68	100.259320	230,596.44	21.76
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
	110,000.000	Local		101.832964	112,016.26	125.421140	137,963.25	25,946.99	0.03
		Base		101.832964	112,016.26	125.421140	137,963.25	25,946.99	0.03
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	10,000.000	Local		109.908500	10,990.85	131.824397	13,182.44	2,191.59	0.00
		Base		109.908500	10,990.85	131.824397	13,182.44	2,191.59	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	20,000.000	Local		99.854300	19,970.86	100.332341	20,066.47	95.61	0.00
		Base		99.854300	19,970.86	100.332341	20,066.47	95.61	0.00
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
	10,000.000	Local		109.164500	10,916.45	119.135098	11,913.51	997.06	0.00
		Base		109.164500	10,916.45	119.135098	11,913.51	997.06	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	10,000.000	Local		116.892200	11,689.22	116.445000	11,644.50	-44.72	0.00
		Base		116.892200	11,689.22	116.445000	11,644.50	-44.72	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	40,000.000	Local		105.420550	42,168.22	106.623543	42,649.42	481.20	0.01
		Base		105.420550	42,168.22	106.623543	42,649.42	481.20	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	50,000.000	Local		99.502720	49,751.36	107.028876	53,514.44	3,763.08	0.01
		Base		99.502720	49,751.36	107.028876	53,514.44	3,763.08	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	50,000.000	Local		101.980500	50,990.25	109.634453	54,817.23	3,826.98	0.01
		Base		101.980500	50,990.25	109.634453	54,817.23	3,826.98	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	100,000.000	Local		107.435720	107,435.72	110.872661	110,872.66	3,436.94	0.03
		Base		107.435720	107,435.72	110.872661	110,872.66	3,436.94	0.03

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437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4				0.651500	25 Aug 2036		
		343,249.380	Local 98.234129	337,188.04	99.940170	343,044.01	5,855.97	0.08
Original Face:		660,000.000	Base 98.234129	337,188.04	99.940170	343,044.01	5,855.97	0.08
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
		50,000.000	Local 99.992120	49,996.06	101.938732	50,969.37	973.31	0.01
			Base 99.992120	49,996.06	101.938732	50,969.37	973.31	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
		50,000.000	Local 102.634440	51,317.22	129.347772	64,673.89	13,356.67	0.01
			Base 102.634440	51,317.22	129.347772	64,673.89	13,356.67	0.01
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.950000	15 Mar 2027		
		130,000.000	Local 99.109108	128,841.84	112.207383	145,869.60	17,027.76	0.03
			Base 99.109108	128,841.84	112.207383	145,869.60	17,027.76	0.03
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5				4.500000	01 Apr 2025		
		10,000.000	Local 109.455500	10,945.55	112.003714	11,200.37	254.82	0.00
			Base 109.455500	10,945.55	112.003714	11,200.37	254.82	0.00
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75				4.750000	25 Mar 2050		
		100,000.000	Local 111.657470	111,657.47	132.942439	132,942.44	21,284.97	0.03
			Base 111.657470	111,657.47	132.942439	132,942.44	21,284.97	0.03
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75				3.750000	21 Sep 2028		
		60,000.000	Local 100.272767	60,163.66	112.411820	67,447.09	7,283.43	0.02
			Base 100.272767	60,163.66	112.411820	67,447.09	7,283.43	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024		
		160,000.000	Local 99.773500	159,637.60	106.582000	170,531.20	10,893.60	0.04
			Base 99.773500	159,637.60	106.582000	170,531.20	10,893.60	0.04
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5				6.500000	24 Feb 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
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125				3.125000	14 Jul 2022		
		250,000.000	Local 99.288228	248,220.57	102.594936	256,487.34	8,266.77	0.06
			Base 99.288228	248,220.57	102.594936	256,487.34	8,266.77	0.06

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045			
		60,000.000	Local	103.527867	62,116.72	132.551331	79,530.80	17,414.08	0.02
			Base	103.527867	62,116.72	132.551331	79,530.80	17,414.08	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027			
		220,000.000	Local	98.901809	217,583.98	114.054999	250,921.00	33,337.02	0.06
			Base	98.901809	217,583.98	114.054999	250,921.00	33,337.02	0.06
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625000	01 Dec 2027			
		50,000.000	Local	99.911920	49,955.96	109.958149	54,979.07	5,023.11	0.01
			Base	99.911920	49,955.96	109.958149	54,979.07	5,023.11	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	110.179907	11,017.99	1,017.99	0.00
			Base	100.000000	10,000.00	110.179907	11,017.99	1,017.99	0.00
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
		240,000.000	Local	99.389900	238,535.76	115.020700	276,049.68	37,513.92	0.06
			Base	99.389900	238,535.76	115.020700	276,049.68	37,513.92	0.06
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		120,000.000	Local	100.406533	120,487.84	117.037287	140,444.74	19,956.90	0.03
			Base	100.406533	120,487.84	117.037287	140,444.74	19,956.90	0.03
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
		190,000.000	Local	100.000000	190,000.00	107.917885	205,043.98	15,043.98	0.05
			Base	100.000000	190,000.00	107.917885	205,043.98	15,043.98	0.05
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR				2.083000	22 Apr 2026			
		130,000.000	Local	100.000000	130,000.00	103.440793	134,473.03	4,473.03	0.03
			Base	100.000000	130,000.00	103.440793	134,473.03	4,473.03	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031			
		100,000.000	Local	100.674840	100,674.84	102.972884	102,972.88	2,298.04	0.02
			Base	100.674840	100,674.84	102.972884	102,972.88	2,298.04	0.02

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

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46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051		
		40,000.000	Local 100.000000	40,000.00	103.758334	41,503.33	1,503.33	0.01
			Base 100.000000	40,000.00	103.758334	41,503.33	1,503.33	0.01
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR				2.956000	13 May 2031		
		440,000.000	Local 106.815555	469,988.44	105.158164	462,695.92	-7,292.52	0.10
			Base 106.815555	469,988.44	105.158164	462,695.92	-7,292.52	0.10
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR				1.514000	01 Jun 2024		
		210,000.000	Local 100.000000	210,000.00	101.960290	214,116.61	4,116.61	0.05
			Base 100.000000	210,000.00	101.960290	214,116.61	4,116.61	0.05
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A				1.573000	15 Dec 2036		
		380,000.000	Local 100.000000	380,000.00	97.108510	369,012.34	-10,987.66	0.08
Original Face:		380,000.000	Base 100.000000	380,000.00	97.108510	369,012.34	-10,987.66	0.08
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.700000	01 Mar 2046		
		30,000.000	Local 94.348767	28,304.63	119.022690	35,706.81	7,402.18	0.01
			Base 94.348767	28,304.63	119.022690	35,706.81	7,402.18	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037		
		30,000.000	Local 99.054100	29,716.23	116.868328	35,060.50	5,344.27	0.01
			Base 99.054100	29,716.23	116.868328	35,060.50	5,344.27	0.01
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
		50,000.000	Local 99.909180	49,954.59	99.100151	49,550.08	-404.51	0.01
			Base 99.909180	49,954.59	99.100151	49,550.08	-404.51	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027		
		90,000.000	Local 99.939967	89,945.97	98.213180	88,391.86	-1,554.11	0.02
			Base 99.939967	89,945.97	98.213180	88,391.86	-1,554.11	0.02
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
		100,000.000	Local 100.116920	100,116.92	95.181689	95,181.69	-4,935.23	0.02
			Base 100.116920	100,116.92	95.181689	95,181.69	-4,935.23	0.02
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875				4.875000	14 Oct 2044		
		200,000.000	Local 135.155465	270,310.93	125.450000	250,900.00	-19,410.93	0.06
			Base 135.155465	270,310.93	125.450000	250,900.00	-19,410.93	0.06

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48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
		340,000.000	Local	101.060168	343,604.57	119.540000	406,436.00	62,831.43	0.09
			Base	101.060168	343,604.57	119.540000	406,436.00	62,831.43	0.09
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1				3.100000	26 Mar 2030			
		20,000.000	Local	103.203900	20,640.78	110.468982	22,093.80	1,453.02	0.00
			Base	103.203900	20,640.78	110.468982	22,093.80	1,453.02	0.00
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25				4.250000	01 Sep 2024			
		30,000.000	Local	101.223200	30,366.96	110.004295	33,001.29	2,634.33	0.01
			Base	101.223200	30,366.96	110.004295	33,001.29	2,634.33	0.01
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025			
		50,000.000	Local	105.944140	52,972.07	111.376319	55,688.16	2,716.09	0.01
			Base	105.944140	52,972.07	111.376319	55,688.16	2,716.09	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045			
		20,000.000	Local	117.678350	23,535.67	129.543485	25,908.70	2,373.03	0.01
			Base	117.678350	23,535.67	129.543485	25,908.70	2,373.03	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048			
		10,000.000	Local	116.364100	11,636.41	125.879697	12,587.97	951.56	0.00
			Base	116.364100	11,636.41	125.879697	12,587.97	951.56	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026			
		102,000.000	Local	93.357549	95,224.70	106.538112	108,668.87	13,444.17	0.02
			Base	93.357549	95,224.70	106.538112	108,668.87	13,444.17	0.02
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027			
		300,000.000	Local	98.037797	294,113.39	111.490000	334,470.00	40,356.61	0.08
			Base	98.037797	294,113.39	111.490000	334,470.00	40,356.61	0.08
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024			
		70,000.000	Local	99.949657	69,964.76	104.961068	73,472.75	3,507.99	0.02
			Base	99.949657	69,964.76	104.961068	73,472.75	3,507.99	0.02
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			
		10,000.000	Local	98.364800	9,836.48	104.164660	10,416.47	579.99	0.00
			Base	98.364800	9,836.48	104.164660	10,416.47	579.99	0.00

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52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A					2.750000	25 Mar 2060		
	225,028.590	Local		100.491146	226,133.81	100.800220	226,829.31	695.50	0.05
Original Face:	250,000.000	Base		100.491146	226,133.81	100.800220	226,829.31	695.50	0.05
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
	230,855.580	Local		100.623580	232,295.15	101.884740	235,206.61	2,911.46	0.05
Original Face:	250,000.000	Base		100.623580	232,295.15	101.884740	235,206.61	2,911.46	0.05
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A					1.750000	25 Apr 2061		
	117,965.750	Local		100.014759	117,983.16	100.105210	118,089.86	106.70	0.03
Original Face:	120,000.000	Base		100.014759	117,983.16	100.105210	118,089.86	106.70	0.03
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local		98.277115	255,520.50	114.928664	298,814.53	43,294.03	0.07
		Base		98.277115	255,520.50	114.928664	298,814.53	43,294.03	0.07
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local		99.137283	118,964.74	110.545989	132,655.19	13,690.45	0.03
		Base		99.137283	118,964.74	110.545989	132,655.19	13,690.45	0.03
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	130,000.000	Local		117.244946	152,418.43	118.409292	153,932.08	1,513.65	0.03
		Base		117.244946	152,418.43	118.409292	153,932.08	1,513.65	0.03
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125					4.125000	01 Mar 2027		
	20,000.000	Local		114.307400	22,861.48	111.792237	22,358.45	-503.03	0.01
		Base		114.307400	22,861.48	111.792237	22,358.45	-503.03	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local		95.234220	47,617.11	114.834643	57,417.32	9,800.21	0.01
		Base		95.234220	47,617.11	114.834643	57,417.32	9,800.21	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	70,000.000	Local		92.565743	64,796.02	116.222321	81,355.62	16,559.60	0.02
		Base		92.565743	64,796.02	116.222321	81,355.62	16,559.60	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local		100.344600	10,034.46	117.434263	11,743.43	1,708.97	0.00
		Base		100.344600	10,034.46	117.434263	11,743.43	1,708.97	0.00

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55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
		90,000.000	Local 98.722400	88,850.16	129.522501	116,570.25	27,720.09	0.03
			Base 98.722400	88,850.16	129.522501	116,570.25	27,720.09	0.03
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2				3.200000	01 Apr 2030		
		150,000.000	Local 113.983627	170,975.44	109.544610	164,316.92	-6,658.52	0.04
			Base 113.983627	170,975.44	109.544610	164,316.92	-6,658.52	0.04
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375				2.375000	16 Jul 2040		
		80,000.000	Local 99.863463	79,890.77	96.351238	77,080.99	-2,809.78	0.02
			Base 99.863463	79,890.77	96.351238	77,080.99	-2,809.78	0.02
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85				0.850000	09 Jun 2023		
		220,000.000	Local 99.961673	219,915.68	101.012000	222,226.40	2,310.72	0.05
			Base 99.961673	219,915.68	101.012000	222,226.40	2,310.72	0.05
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375				3.375000	01 Apr 2024		
		10,000.000	Local 102.623200	10,262.32	107.856455	10,785.65	523.33	0.00
			Base 102.623200	10,262.32	107.856455	10,785.65	523.33	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
		280,000.000	Local 123.097414	344,672.76	120.860149	338,408.42	-6,264.34	0.08
			Base 123.097414	344,672.76	120.860149	338,408.42	-6,264.34	0.08
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026		
		70,000.000	Local 103.490900	72,443.63	111.167408	77,817.19	5,373.56	0.02
			Base 103.490900	72,443.63	111.167408	77,817.19	5,373.56	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045		
		60,000.000	Local 103.110350	61,866.21	128.903367	77,342.02	15,475.81	0.02
			Base 103.110350	61,866.21	128.903367	77,342.02	15,475.81	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027		
		20,000.000	Local 108.484600	21,696.92	110.471064	22,094.21	397.29	0.00
			Base 108.484600	21,696.92	110.471064	22,094.21	397.29	0.00
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8				3.800000	01 Apr 2028		
		110,000.000	Local 100.074564	110,082.02	113.234745	124,558.22	14,476.20	0.03
			Base 100.074564	110,082.02	113.234745	124,558.22	14,476.20	0.03

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58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625				3.625000	01 Sep 2049			
		10,000.000	Local	111.403500	11,140.35	110.900867	11,090.09	-50.26	0.00
			Base	111.403500	11,140.35	110.900867	11,090.09	-50.26	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45				1.450000	01 Sep 2025			
		80,000.000	Local	99.833350	79,866.68	102.017296	81,613.84	1,747.16	0.02
			Base	99.833350	79,866.68	102.017296	81,613.84	1,747.16	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125				2.125000	01 Mar 2030			
		140,000.000	Local	102.549343	143,569.08	101.200649	141,680.91	-1,888.17	0.03
			Base	102.549343	143,569.08	101.200649	141,680.91	-1,888.17	0.03
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025			
		50,000.000	Local	107.008120	53,504.06	108.685593	54,342.80	838.74	0.01
			Base	107.008120	53,504.06	108.685593	54,342.80	838.74	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027			
		50,000.000	Local	111.985000	55,992.50	110.869818	55,434.91	-557.59	0.01
			Base	111.985000	55,992.50	110.869818	55,434.91	-557.59	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6				3.600000	01 Jul 2030			
		40,000.000	Local	99.342300	39,736.92	112.562749	45,025.10	5,288.18	0.01
			Base	99.342300	39,736.92	112.562749	45,025.10	5,288.18	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2				4.200000	01 Apr 2050			
		120,000.000	Local	113.666075	136,399.29	120.586220	144,703.46	8,304.17	0.03
			Base	113.666075	136,399.29	120.586220	144,703.46	8,304.17	0.03
58505BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5				3.500000	15 Mar 2025			
		16,000.000	Local	99.464438	15,914.31	109.824515	17,571.92	1,657.61	0.00
			Base	99.464438	15,914.31	109.824515	17,571.92	1,657.61	0.00
58505BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045			
		17,000.000	Local	104.547294	17,773.04	131.270597	22,316.00	4,542.96	0.01
			Base	104.547294	17,773.04	131.270597	22,316.00	4,542.96	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75				0.750000	24 Feb 2026			
		80,000.000	Local	99.585675	79,668.54	99.465041	79,572.03	-96.51	0.02
			Base	99.585675	79,668.54	99.465041	79,572.03	-96.51	0.02

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	40,000.000	Local	99.222625	39,689.05	97.447625	38,979.05	-710.00	0.01	
		Base	99.222625	39,689.05	97.447625	38,979.05	-710.00	0.01	
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					0.731500	25 Jan 2029		
	304,955.910	Local	99.239864	302,637.83	99.048080	302,052.97	-584.86	0.07	
Original Face:	20,000,000.000	Base	99.239864	302,637.83	99.048080	302,052.97	-584.86	0.07	
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.021500	25 Jul 2035		
	223,197.390	Local	99.938740	223,060.66	100.003580	223,205.38	144.72	0.05	
Original Face:	440,000.000	Base	99.938740	223,060.66	100.003580	223,205.38	144.72	0.05	
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.676500	25 Aug 2036		
	105,019.840	Local	95.221465	100,001.43	99.861820	104,874.72	4,873.29	0.02	
Original Face:	150,000.000	Base	95.221465	100,001.43	99.861820	104,874.72	4,873.29	0.02	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local	105.222200	115,744.42	128.615086	141,476.59	25,732.17	0.03	
		Base	105.222200	115,744.42	128.615086	141,476.59	25,732.17	0.03	
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
	150,000.000	Local	99.905900	149,858.85	100.973000	151,459.50	1,600.65	0.03	
		Base	99.905900	149,858.85	100.973000	151,459.50	1,600.65	0.03	
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local	98.735600	9,873.56	107.148222	10,714.82	841.26	0.00	
		Base	98.735600	9,873.56	107.148222	10,714.82	841.26	0.00	
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local	98.398453	334,554.74	109.130683	371,044.32	36,489.58	0.08	
		Base	98.398453	334,554.74	109.130683	371,044.32	36,489.58	0.08	
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local	98.764464	217,281.82	105.758619	232,668.96	15,387.14	0.05	
		Base	98.764464	217,281.82	105.758619	232,668.96	15,387.14	0.05	
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	20,000.000	Local	99.657700	19,931.54	111.248844	22,249.77	2,318.23	0.01	
		Base	99.657700	19,931.54	111.248844	22,249.77	2,318.23	0.01	

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	70,000.000	Local		97.233229	68,063.26	106.141080	74,298.76	6,235.50	0.02
		Base		97.233229	68,063.26	106.141080	74,298.76	6,235.50	0.02
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023		
	70,000.000	Local		100.000000	70,000.00	103.351183	72,345.83	2,345.83	0.02
		Base		100.000000	70,000.00	103.351183	72,345.83	2,345.83	0.02
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	130,000.000	Local		99.929523	129,908.38	113.176181	147,129.04	17,220.66	0.03
		Base		99.929523	129,908.38	113.176181	147,129.04	17,220.66	0.03
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	130,000.000	Local		100.362346	130,471.05	101.976172	132,569.02	2,097.97	0.03
		Base		100.362346	130,471.05	101.976172	132,569.02	2,097.97	0.03
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local		100.000000	10,000.00	117.251274	11,725.13	1,725.13	0.00
		Base		100.000000	10,000.00	117.251274	11,725.13	1,725.13	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	270,000.000	Local		103.856744	280,413.21	104.827421	283,034.04	2,620.83	0.06
		Base		103.856744	280,413.21	104.827421	283,034.04	2,620.83	0.06
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local		100.000000	220,000.00	111.739725	245,827.40	25,827.40	0.06
		Base		100.000000	220,000.00	111.739725	245,827.40	25,827.40	0.06
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	200,000.000	Local		100.064455	200,128.91	103.866792	207,733.58	7,604.67	0.05
		Base		100.064455	200,128.91	103.866792	207,733.58	7,604.67	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local		96.857447	164,657.66	112.321827	190,947.11	26,289.45	0.04
		Base		96.857447	164,657.66	112.321827	190,947.11	26,289.45	0.04
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045		
	48,598.610	Local		103.449769	50,275.15	100.760120	48,968.02	-1,307.13	0.01
	Original Face:	70,000.000	Base	103.449769	50,275.15	100.760120	48,968.02	-1,307.13	0.01

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61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5				3.635000	15 Oct 2048		
		80,000.000	Local 100.509400	80,407.52	109.243450	87,394.76	6,987.24	0.02
Original Face:		80,000.000	Base 100.509400	80,407.52	109.243450	87,394.76	6,987.24	0.02
62947AAF0	NP SPE X LP NPRL 2021 1A A1 144A				2.230000	19 Mar 2051		
		460,000.000	Local 99.951446	459,776.65	100.423000	461,945.80	2,169.15	0.10
Original Face:		460,000.000	Base 99.951446	459,776.65	100.423000	461,945.80	2,169.15	0.10
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7				2.700000	01 May 2025		
		40,000.000	Local 100.411100	40,164.44	105.498349	42,199.34	2,034.90	0.01
			Base 100.411100	40,164.44	105.498349	42,199.34	2,034.90	0.01
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A				1.141500	26 Jul 2066		
		250,000.000	Local 100.439360	251,098.40	101.814870	254,537.18	3,438.78	0.06
Original Face:		250,000.000	Base 100.439360	251,098.40	101.814870	254,537.18	3,438.78	0.06
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A				2.491880	25 Sep 2059		
		204,182.710	Local 99.999980	204,182.67	100.984060	206,191.99	2,009.32	0.05
Original Face:		450,000.000	Base 99.999980	204,182.67	100.984060	206,191.99	2,009.32	0.05
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059		
		264,954.930	Local 102.205654	270,798.92	105.620370	279,846.38	9,047.46	0.06
Original Face:		370,000.000	Base 102.205654	270,798.92	105.620370	279,846.38	9,047.46	0.06
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A				4.000000	25 Sep 2059		
		221,128.140	Local 110.772333	244,948.80	110.696000	244,780.01	-168.79	0.06
Original Face:		240,000.000	Base 110.772333	244,948.80	110.696000	244,780.01	-168.79	0.06
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A				4.250000	25 Sep 2059		
		221,128.140	Local 110.664527	244,710.41	110.312080	243,931.05	-779.36	0.06
Original Face:		240,000.000	Base 110.664527	244,710.41	110.312080	243,931.05	-779.36	0.06
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		373,461.800	Local 102.458072	382,641.76	107.045790	399,775.13	17,133.37	0.09
Original Face:		970,000.000	Base 102.458072	382,641.76	107.045790	399,775.13	17,133.37	0.09
64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A				3.750000	25 Aug 2055		
		201,895.860	Local 106.326925	214,669.66	106.036570	214,083.44	-586.22	0.05
Original Face:		820,000.000	Base 106.326925	214,669.66	106.036570	214,083.44	-586.22	0.05

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A				3.500000	25 Dec 2057		
		240,000.000	Local 103.008321	247,219.97	105.246040	252,590.50	5,370.53	0.06
Original Face:		240,000.000	Base 103.008321	247,219.97	105.246040	252,590.50	5,370.53	0.06
64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A				2.750000	25 Jul 2059		
		160,534.310	Local 104.831216	168,290.07	104.210230	167,293.17	-996.90	0.04
Original Face:		210,000.000	Base 104.831216	168,290.07	104.210230	167,293.17	-996.90	0.04
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95				0.950000	24 Jun 2025		
		60,000.000	Local 99.918367	59,951.02	100.128631	60,077.18	126.16	0.01
			Base 99.918367	59,951.02	100.128631	60,077.18	126.16	0.01
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
		40,000.000	Local 104.576550	41,830.62	105.828138	42,331.26	500.64	0.01
			Base 104.576550	41,830.62	105.828138	42,331.26	500.64	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027		
		70,000.000	Local 107.418614	75,193.03	107.885832	75,520.08	327.05	0.02
			Base 107.418614	75,193.03	107.885832	75,520.08	327.05	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85				2.850000	27 Mar 2030		
		60,000.000	Local 99.869317	59,921.59	108.771000	65,262.60	5,341.01	0.01
			Base 99.869317	59,921.59	108.771000	65,262.60	5,341.01	0.01
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040		
		40,000.000	Local 99.402575	39,761.03	109.890390	43,956.16	4,195.13	0.01
			Base 99.402575	39,761.03	109.890390	43,956.16	4,195.13	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375				3.375000	27 Mar 2050		
		10,000.000	Local 109.888400	10,988.84	112.676262	11,267.63	278.79	0.00
			Base 109.888400	10,988.84	112.676262	11,267.63	278.79	0.00
65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1				1.000000	09 Jun 2023		
		210,000.000	Local 99.933043	209,859.39	101.166999	212,450.70	2,591.31	0.05
			Base 99.933043	209,859.39	101.166999	212,450.70	2,591.31	0.05
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.930000	15 Jan 2025		
		130,000.000	Local 97.265315	126,444.91	106.641301	138,633.69	12,188.78	0.03
			Base 97.265315	126,444.91	106.641301	138,633.69	12,188.78	0.03

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666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local		95.541150	57,324.69	109.312094	65,587.26	8,262.57	0.01
		Base		95.541150	57,324.69	109.312094	65,587.26	8,262.57	0.01
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	450,000.000	Local		138.005987	621,026.94	140.550767	632,478.45	11,451.51	0.14
		Base		138.005987	621,026.94	140.550767	632,478.45	11,451.51	0.14
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	100,000.000	Local		101.925500	101,925.50	113.529722	113,529.72	11,604.22	0.03
		Base		101.925500	101,925.50	113.529722	113,529.72	11,604.22	0.03
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	380,000.000	Local		109.012374	414,247.02	112.981399	429,329.32	15,082.30	0.10
		Base		109.012374	414,247.02	112.981399	429,329.32	15,082.30	0.10
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	70,000.000	Local		108.321114	75,824.78	118.657157	83,060.01	7,235.23	0.02
		Base		108.321114	75,824.78	118.657157	83,060.01	7,235.23	0.02
670857AA9	ON SLOW BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061		
	460,000.000	Local		99.999811	459,999.13	99.985680	459,934.13	-65.00	0.10
	Original Face: 460,000.000	Base		99.999811	459,999.13	99.985680	459,934.13	-65.00	0.10
670857AC5	ON SLOW BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A					1.563000	25 May 2061		
	120,000.000	Local		99.999883	119,999.86	99.983300	119,979.96	-19.90	0.03
	Original Face: 120,000.000	Base		99.999883	119,999.86	99.983300	119,979.96	-19.90	0.03
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	400,000.000	Local		100.829790	403,319.16	108.103600	432,414.40	29,095.24	0.10
		Base		100.829790	403,319.16	108.103600	432,414.40	29,095.24	0.10
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
	207,863.720	Local		99.996127	207,855.67	101.491420	210,963.84	3,108.17	0.05
	Original Face: 210,000.000	Base		99.996127	207,855.67	101.491420	210,963.84	3,108.17	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local		99.071300	9,907.13	96.050000	9,605.00	-302.13	0.00
		Base		99.071300	9,907.13	96.050000	9,605.00	-302.13	0.00

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674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047			
		40,000.000	Local	96.515675	38,606.27	93.111500	37,244.60	-1,361.67	0.01
			Base	96.515675	38,606.27	93.111500	37,244.60	-1,361.67	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027			
		220,000.000	Local	96.420400	212,124.88	99.250000	218,350.00	6,225.12	0.05
			Base	96.420400	212,124.88	99.250000	218,350.00	6,225.12	0.05
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048			
		60,000.000	Local	97.423900	58,454.34	93.500000	56,100.00	-2,354.34	0.01
			Base	97.423900	58,454.34	93.500000	56,100.00	-2,354.34	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2				3.200000	15 Aug 2026			
		60,000.000	Local	100.543000	60,325.80	100.750000	60,450.00	124.20	0.01
			Base	100.543000	60,325.80	100.750000	60,450.00	124.20	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9				2.900000	15 Aug 2024			
		80,000.000	Local	100.123088	80,098.47	102.250000	81,800.00	1,701.53	0.02
			Base	100.123088	80,098.47	102.250000	81,800.00	1,701.53	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024			
		70,000.000	Local	111.044657	77,731.26	112.648000	78,853.60	1,122.34	0.02
			Base	111.044657	77,731.26	112.648000	78,853.60	1,122.34	0.02
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55				5.550000	15 Mar 2026			
		60,000.000	Local	108.629467	65,177.68	110.500000	66,300.00	1,122.32	0.01
			Base	108.629467	65,177.68	110.500000	66,300.00	1,122.32	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031			
		140,000.000	Local	132.476300	185,466.82	128.500000	179,900.00	-5,566.82	0.04
			Base	132.476300	185,466.82	128.500000	179,900.00	-5,566.82	0.04
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044			
		310,000.000	Local	100.592494	311,836.73	96.250000	298,375.00	-13,461.73	0.07
			Base	100.592494	311,836.73	96.250000	298,375.00	-13,461.73	0.07
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026			
		230,000.000	Local	99.954487	229,895.32	101.438139	233,307.72	3,412.40	0.05
			Base	99.954487	229,895.32	101.438139	233,307.72	3,412.40	0.05

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Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	260,000.000	Local		100.283100	260,736.06	104.176935	270,860.03	10,123.97	0.06
		Base		100.283100	260,736.06	104.176935	270,860.03	10,123.97	0.06
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
	300,000.000	Local		98.830183	296,490.55	100.625000	301,875.00	5,384.45	0.07
		Base		98.830183	296,490.55	100.625000	301,875.00	5,384.45	0.07
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	30,000.000	Local		99.999000	29,999.70	103.928186	31,178.46	1,178.76	0.01
		Base		99.999000	29,999.70	103.928186	31,178.46	1,178.76	0.01
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local		98.462014	206,770.23	122.516038	257,283.68	50,513.45	0.06
		Base		98.462014	206,770.23	122.516038	257,283.68	50,513.45	0.06
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
	100,000.000	Local		99.997100	99,997.10	99.941801	99,941.80	-55.30	0.02
		Base		99.997100	99,997.10	99.941801	99,941.80	-55.30	0.02
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	40,000.000	Local		100.062250	40,024.90	97.171193	38,868.48	-1,156.42	0.01
		Base		100.062250	40,024.90	97.171193	38,868.48	-1,156.42	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	40,000.000	Local		99.904975	39,961.99	93.828017	37,531.21	-2,430.78	0.01
		Base		99.904975	39,961.99	93.828017	37,531.21	-2,430.78	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	20,000.000	Local		99.519400	19,903.88	90.392006	18,078.40	-1,825.48	0.00
		Base		99.519400	19,903.88	90.392006	18,078.40	-1,825.48	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	20,000.000	Local		99.381450	19,876.29	89.197224	17,839.44	-2,036.85	0.00
		Base		99.381450	19,876.29	89.197224	17,839.44	-2,036.85	0.00
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	730,000.000	Local		132.383956	966,402.88	135.751000	990,982.30	24,579.42	0.22
Original Face:	730,000.000	Base		132.383956	966,402.88	135.751000	990,982.30	24,579.42	0.22

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70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35				1.350000	01 Jun 2023			
		60,000.000	Local	99.941433	59,964.86	101.759684	61,055.81	1,090.95	0.01
			Base	99.941433	59,964.86	101.759684	61,055.81	1,090.95	0.01
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65				1.650000	01 Jun 2025			
		60,000.000	Local	99.984117	59,990.47	102.781132	61,668.68	1,678.21	0.01
			Base	99.984117	59,990.47	102.781132	61,668.68	1,678.21	0.01
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049			
		20,000.000	Local	104.425400	20,885.08	103.235624	20,647.12	-237.96	0.00
			Base	104.425400	20,885.08	103.235624	20,647.12	-237.96	0.00
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025			
		10,000.000	Local	104.324000	10,432.40	105.125703	10,512.57	80.17	0.00
			Base	104.324000	10,432.40	105.125703	10,512.57	80.17	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027			
		10,000.000	Local	106.855600	10,685.56	107.437196	10,743.72	58.16	0.00
			Base	106.855600	10,685.56	107.437196	10,743.72	58.16	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625				3.625000	19 Mar 2050			
		10,000.000	Local	123.484000	12,348.40	117.172926	11,717.29	-631.11	0.00
			Base	123.484000	12,348.40	117.172926	11,717.29	-631.11	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875				3.875000	19 Mar 2060			
		20,000.000	Local	119.037300	23,807.46	123.198907	24,639.78	832.32	0.01
			Base	119.037300	23,807.46	123.198907	24,639.78	832.32	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023			
		80,000.000	Local	99.878375	79,902.70	100.843000	80,674.40	771.70	0.02
			Base	99.878375	79,902.70	100.843000	80,674.40	771.70	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625				1.625000	01 May 2030			
		50,000.000	Local	99.615640	49,807.82	98.410506	49,205.25	-602.57	0.01
			Base	99.615640	49,807.82	98.410506	49,205.25	-602.57	0.01
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55				6.550000	14 Mar 2037			
		410,000.000	Local	139.778739	573,092.83	137.501000	563,754.10	-9,338.73	0.13
		Original Face:	Base	139.778739	573,092.83	137.501000	563,754.10	-9,338.73	0.13

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715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
	190,000.000	Local		97.010679	184,320.29	100.946000	191,797.40	7,477.11	0.04
		Base		97.010679	184,320.29	100.946000	191,797.40	7,477.11	0.04
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	400,000.000	Local		115.254435	461,017.74	126.250000	505,000.00	43,982.26	0.11
		Base		115.254435	461,017.74	126.250000	505,000.00	43,982.26	0.11
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	440,000.000	Local		84.999359	373,997.18	81.547000	358,806.80	-15,190.38	0.08
		Base		84.999359	373,997.18	81.547000	358,806.80	-15,190.38	0.08
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		95.256088	409,601.18	105.000000	451,500.00	41,898.82	0.10
		Base		95.256088	409,601.18	105.000000	451,500.00	41,898.82	0.10
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	80,000.000	Local		102.757300	82,205.84	106.572855	85,258.28	3,052.44	0.02
		Base		102.757300	82,205.84	106.572855	85,258.28	3,052.44	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	100,000.000	Local		99.509900	99,509.90	100.345185	100,345.19	835.29	0.02
		Base		99.509900	99,509.90	100.345185	100,345.19	835.29	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	60,000.000	Local		99.876617	59,925.97	99.720631	59,832.38	-93.59	0.01
		Base		99.876617	59,925.97	99.720631	59,832.38	-93.59	0.01
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	110,000.000	Local		102.766755	113,043.43	100.077384	110,085.12	-2,958.31	0.02
		Base		102.766755	113,043.43	100.077384	110,085.12	-2,958.31	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.184400	40,073.76	120.542874	48,217.15	8,143.39	0.01
		Base		100.184400	40,073.76	120.542874	48,217.15	8,143.39	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		100.443700	10,044.37	102.622489	10,262.25	217.88	0.00
		Base		100.443700	10,044.37	102.622489	10,262.25	217.88	0.00

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718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		98.834596	237,203.03	102.668829	246,405.19	9,202.16	0.06
		Base		98.834596	237,203.03	102.668829	246,405.19	9,202.16	0.06
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	50,000.000	Local		99.448320	49,724.16	99.614202	49,807.10	82.94	0.01
		Base		99.448320	49,724.16	99.614202	49,807.10	82.94	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	40,000.000	Local		99.793775	39,917.51	101.303630	40,521.45	603.94	0.01
		Base		99.793775	39,917.51	101.303630	40,521.45	603.94	0.01
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
	90,000.000	Local		99.987711	89,988.94	98.044708	88,240.24	-1,748.70	0.02
		Base		99.987711	89,988.94	98.044708	88,240.24	-1,748.70	0.02
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
	20,000.000	Local		99.982550	19,996.51	99.026425	19,805.29	-191.22	0.00
		Base		99.982550	19,996.51	99.026425	19,805.29	-191.22	0.00
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	20,000.000	Local		99.934300	19,986.86	100.641143	20,128.23	141.37	0.00
		Base		99.934300	19,986.86	100.641143	20,128.23	141.37	0.00
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	10,000.000	Local		108.569800	10,856.98	108.449296	10,844.93	-12.05	0.00
		Base		108.569800	10,856.98	108.449296	10,844.93	-12.05	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	30,000.000	Local		99.786600	29,935.98	110.448168	33,134.45	3,198.47	0.01
		Base		99.786600	29,935.98	110.448168	33,134.45	3,198.47	0.01
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
	200,000.000	Local		136.715585	273,431.17	128.625000	257,250.00	-16,181.17	0.06
		Base		136.715585	273,431.17	128.625000	257,250.00	-16,181.17	0.06
74952PAJ6	RETL RETL 2019 RVP C 144A					2.173000	15 Mar 2036		
	471,954.600	Local		100.000000	471,954.60	99.747180	470,761.40	-1,193.20	0.11
	Original Face: 860,000.000	Base		100.000000	471,954.60	99.747180	470,761.40	-1,193.20	0.11

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74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026		
		250,000.000	Local 100.000000	250,000.00	100.449358	251,123.40	1,123.40	0.06
			Base 100.000000	250,000.00	100.449358	251,123.40	1,123.40	0.06
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125				3.125000	01 Jul 2050		
		170,000.000	Local 102.065418	173,511.21	102.753104	174,680.28	1,169.07	0.04
			Base 102.065418	173,511.21	102.753104	174,680.28	1,169.07	0.04
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
		160,000.000	Local 103.234875	165,175.80	101.729806	162,767.69	-2,408.11	0.04
			Base 103.234875	165,175.80	101.729806	162,767.69	-2,408.11	0.04
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15				3.150000	15 Dec 2024		
		30,000.000	Local 106.521233	31,956.37	107.322837	32,196.85	240.48	0.01
			Base 106.521233	31,956.37	107.322837	32,196.85	240.48	0.01
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
		50,000.000	Local 99.898100	49,949.05	104.955212	52,477.61	2,528.56	0.01
			Base 99.898100	49,949.05	104.955212	52,477.61	2,528.56	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
		250,000.000	Local 99.356760	248,391.90	130.948000	327,370.00	78,978.10	0.07
Original Face:		250,000.000	Base 99.356760	248,391.90	130.948000	327,370.00	78,978.10	0.07
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A				2.633000	25 Sep 2059		
		167,648.660	Local 99.999069	167,647.10	101.159210	169,592.06	1,944.96	0.04
Original Face:		380,000.000	Base 99.999069	167,647.10	101.159210	169,592.06	1,944.96	0.04
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A				2.941000	25 Sep 2059		
		224,486.710	Local 99.999105	224,484.70	101.342870	227,501.27	3,016.57	0.05
Original Face:		380,000.000	Base 99.999105	224,484.70	101.342870	227,501.27	3,016.57	0.05
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A				3.044000	25 Sep 2059		
		224,486.710	Local 99.999791	224,486.24	101.245770	227,283.30	2,797.06	0.05
Original Face:		380,000.000	Base 99.999791	224,486.24	101.245770	227,283.30	2,797.06	0.05
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A				1.654000	25 May 2060		
		482,849.220	Local 99.999016	482,844.47	100.623910	485,861.76	3,017.29	0.11
Original Face:		810,000.000	Base 99.999016	482,844.47	100.623910	485,861.76	3,017.29	0.11

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761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.150000	15 Sep 2043		
		130,000.000	Local 114.946038	149,429.85	125.316715	162,911.73	13,481.88	0.04
			Base 114.946038	149,429.85	125.316715	162,911.73	13,481.88	0.04
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
		10,000.000	Local 122.449000	12,244.90	122.519651	12,251.97	7.07	0.00
			Base 122.449000	12,244.90	122.519651	12,251.97	7.07	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
		320,000.000	Local 99.707116	319,062.77	107.346000	343,507.20	24,444.43	0.08
			Base 99.707116	319,062.77	107.346000	343,507.20	24,444.43	0.08
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023		
		120,000.000	Local 99.961350	119,953.62	102.155151	122,586.18	2,632.56	0.03
			Base 99.961350	119,953.62	102.155151	122,586.18	2,632.56	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025		
		70,000.000	Local 99.723843	69,806.69	100.571235	70,399.86	593.17	0.02
			Base 99.723843	69,806.69	100.571235	70,399.86	593.17	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A				3.979000	13 Feb 2053		
		240,000.000	Local 102.872338	246,893.61	105.136990	252,328.78	5,435.17	0.06
Original Face:		240,000.000	Base 102.872338	246,893.61	105.136990	252,328.78	5,435.17	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
78442GLK0	SLM STUDENT LOAN TRUST SLMA 2004 3A A6A 144A				0.725750	25 Oct 2064		
		402,950.260	Local 98.212693	395,748.30	100.503820	404,980.40	9,232.10	0.09
Original Face:		470,000.000	Base 98.212693	395,748.30	100.503820	404,980.40	9,232.10	0.09
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				0.367750	25 Mar 2044		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				1.461220	15 Jun 2039		
		0.000	Local 0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base 0.000000	-0.02	0.000000	0.00	0.02	0.00

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A				1.675750	25 Apr 2023			
		404,745.970	Local	100.640397	407,337.95	100.844310	408,163.28	825.33	0.09
Original Face:		4,000,000.000	Base	100.640397	407,337.95	100.844310	408,163.28	825.33	0.09
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053			
		120,000.000	Local	99.947300	119,936.76	99.805210	119,766.25	-170.51	0.03
Original Face:		120,000.000	Base	99.947300	119,936.76	99.805210	119,766.25	-170.51	0.03
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023			
		140,000.000	Local	99.674307	139,544.03	104.899000	146,858.60	7,314.57	0.03
			Base	99.674307	139,544.03	104.899000	146,858.60	7,314.57	0.03
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025			
		240,000.000	Local	99.739204	239,374.09	111.733000	268,159.20	28,785.11	0.06
			Base	99.739204	239,374.09	111.733000	268,159.20	28,785.11	0.06
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A				1.051500	25 Aug 2034			
		167,972.860	Local	99.896025	167,798.21	99.960500	167,906.51	108.30	0.04
Original Face:		29,871,000.000	Base	99.896025	167,798.21	99.960500	167,906.51	108.30	0.04
81375WCS3	SECURITIZED ASSET BACKED RECEI SABR 2005 OP1 M1				0.706500	25 Jan 2035			
		112,137.250	Local	99.210138	111,251.52	98.085770	109,990.69	-1,260.83	0.02
Original Face:		140,000.000	Base	99.210138	111,251.52	98.085770	109,990.69	-1,260.83	0.02
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046			
		150,000.000	Local	96.323953	144,485.93	117.093164	175,639.75	31,153.82	0.04
			Base	96.323953	144,485.93	117.093164	175,639.75	31,153.82	0.04
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026			
		120,000.000	Local	97.636392	117,163.67	108.046769	129,656.12	12,492.45	0.03
			Base	97.636392	117,163.67	108.046769	129,656.12	12,492.45	0.03
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030			
		130,000.000	Local	105.015023	136,519.53	106.703321	138,714.32	2,194.79	0.03
			Base	105.015023	136,519.53	106.703321	138,714.32	2,194.79	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050			
		280,000.000	Local	102.070686	285,797.92	106.533294	298,293.22	12,495.30	0.07
			Base	102.070686	285,797.92	106.533294	298,293.22	12,495.30	0.07

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82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local		100.513365	201,026.73	109.189239	218,378.48	17,351.75	0.05
		Base		100.513365	201,026.73	109.189239	218,378.48	17,351.75	0.05
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
	150,000.000	Local		100.758213	151,137.32	107.495259	161,242.89	10,105.57	0.04
		Base		100.758213	151,137.32	107.495259	161,242.89	10,105.57	0.04
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
	140,000.000	Local		100.295343	140,413.48	111.240720	155,737.01	15,323.53	0.04
Original Face:	140,000.000	Base		100.295343	140,413.48	111.240720	155,737.01	15,323.53	0.04
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	26,713.560	Local		100.000000	26,713.56	108.432600	28,966.21	2,252.65	0.01
Original Face:	30,000.000	Base		100.000000	26,713.56	108.432600	28,966.21	2,252.65	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	55,914.040	Local		100.000000	55,914.04	107.593740	60,160.01	4,245.97	0.01
Original Face:	60,000.000	Base		100.000000	55,914.04	107.593740	60,160.01	4,245.97	0.01
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	78,045.860	Local		100.000000	78,045.86	105.332030	82,207.29	4,161.43	0.02
Original Face:	130,000.000	Base		100.000000	78,045.86	105.332030	82,207.29	4,161.43	0.02
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
	231,244.580	Local		100.000000	231,244.58	107.062580	247,576.41	16,331.83	0.06
Original Face:	280,000.000	Base		100.000000	231,244.58	107.062580	247,576.41	16,331.83	0.06
831641FR1	SMALL BUSINESS ADMINISTRATION SBIC 2021 10A 1					1.667000	10 Mar 2031		
	120,000.000	Local		100.000000	120,000.00	102.457220	122,948.66	2,948.66	0.03
Original Face:	120,000.000	Base		100.000000	120,000.00	102.457220	122,948.66	2,948.66	0.03
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					1.100880	15 Jun 2037		
	441,143.770	Local		100.000000	441,143.77	101.031860	445,695.76	4,551.99	0.10
Original Face:	490,000.000	Base		100.000000	441,143.77	101.031860	445,695.76	4,551.99	0.10
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	270,000.000	Local		99.311122	268,140.03	127.500000	344,250.00	76,109.97	0.08
		Base		99.311122	268,140.03	127.500000	344,250.00	76,109.97	0.08

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857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024			
		380,000.000	Local	101.039313	383,949.39	108.836400	413,578.32	29,628.93	0.09
			Base	101.039313	383,949.39	108.836400	413,578.32	29,628.93	0.09
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3				5.300000	01 Apr 2044			
		10,000.000	Local	107.084800	10,708.48	115.951124	11,595.11	886.63	0.00
			Base	107.084800	10,708.48	115.951124	11,595.11	886.63	0.00
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6				6.000000	15 Jan 2029			
		460,000.000	Local	107.486333	494,437.13	119.100000	547,860.00	53,422.87	0.12
			Base	107.486333	494,437.13	119.100000	547,860.00	53,422.87	0.12
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3				1.300000	02 Jun 2023			
		200,000.000	Local	99.924560	199,849.12	101.475353	202,950.71	3,101.59	0.05
			Base	99.924560	199,849.12	101.475353	202,950.71	3,101.59	0.05
87264ABB0	T MOBILE USA INC SR SECURED 04/25 3.5				3.500000	15 Apr 2025			
		70,000.000	Local	104.325814	73,028.07	108.384500	75,869.15	2,841.08	0.02
			Base	104.325814	73,028.07	108.384500	75,869.15	2,841.08	0.02
87264ABD6	T MOBILE USA INC SR SECURED 04/27 3.75				3.750000	15 Apr 2027			
		20,000.000	Local	105.133700	21,026.74	110.500000	22,100.00	1,073.26	0.00
			Base	105.133700	21,026.74	110.500000	22,100.00	1,073.26	0.00
87264ABF1	T MOBILE USA INC SR SECURED 04/30 3.875				3.875000	15 Apr 2030			
		230,000.000	Local	103.569174	238,209.10	111.654000	256,804.20	18,595.10	0.06
			Base	103.569174	238,209.10	111.654000	256,804.20	18,595.10	0.06
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3				3.000000	15 Feb 2041			
		60,000.000	Local	97.646167	58,587.70	98.767000	59,260.20	672.50	0.01
			Base	97.646167	58,587.70	98.767000	59,260.20	672.50	0.01
87264ABN4	T MOBILE USA INC SR SECURED 02/51 3.3				3.300000	15 Feb 2051			
		10,000.000	Local	97.014900	9,701.49	99.835000	9,983.50	282.01	0.00
			Base	97.014900	9,701.49	99.835000	9,983.50	282.01	0.00
87264ABX2	T MOBILE USA INC SR SECURED 11/31 2.25				2.250000	15 Nov 2031			
		80,000.000	Local	99.990525	79,992.42	98.647000	78,917.60	-1,074.82	0.02
			Base	99.990525	79,992.42	98.647000	78,917.60	-1,074.82	0.02

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87264ACA1	T MOBILE USA INC SR SECURED 02/28 2.05				2.050000	15 Feb 2028			
		20,000.000	Local	102.401100	20,480.22	101.425000	20,285.00	-195.22	0.00
			Base	102.401100	20,480.22	101.425000	20,285.00	-195.22	0.00
87264ACB9	T MOBILE USA INC SR SECURED 02/31 2.55				2.550000	15 Feb 2031			
		50,000.000	Local	104.032560	52,016.28	101.037000	50,518.50	-1,497.78	0.01
			Base	104.032560	52,016.28	101.037000	50,518.50	-1,497.78	0.01
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025			
		90,000.000	Local	103.769500	93,392.55	105.086006	94,577.41	1,184.86	0.02
			Base	103.769500	93,392.55	105.086006	94,577.41	1,184.86	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047			
		150,000.000	Local	103.157807	154,736.71	124.870948	187,306.42	32,569.71	0.04
			Base	103.157807	154,736.71	124.870948	187,306.42	32,569.71	0.04
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595				3.595000	19 Jan 2028			
		370,000.000	Local	94.564386	349,888.23	109.499297	405,147.40	55,259.17	0.09
			Base	94.564386	349,888.23	109.499297	405,147.40	55,259.17	0.09
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 2030			
		260,000.000	Local	100.725062	261,885.16	103.851693	270,014.40	8,129.24	0.06
			Base	100.725062	261,885.16	103.851693	270,014.40	8,129.24	0.06
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15				4.150000	15 May 2048			
		110,000.000	Local	100.399082	110,438.99	126.732409	139,405.65	28,966.66	0.03
			Base	100.399082	110,438.99	126.732409	139,405.65	28,966.66	0.03
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75				1.750000	04 May 2030			
		40,000.000	Local	99.841025	39,936.41	99.607716	39,843.09	-93.32	0.01
			Base	99.841025	39,936.41	99.607716	39,843.09	-93.32	0.01
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029			
		210,000.000	Local	99.176657	208,270.98	104.727559	219,927.87	11,656.89	0.05
			Base	99.176657	208,270.98	104.727559	219,927.87	11,656.89	0.05
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050			
		140,000.000	Local	112.620300	157,668.42	117.926545	165,097.16	7,428.74	0.04
			Base	112.620300	157,668.42	117.926545	165,097.16	7,428.74	0.04

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88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	70,000.000	Local		143.875571	100,712.90	146.148490	102,303.94	1,591.04	0.02
		Base		143.875571	100,712.90	146.148490	102,303.94	1,591.04	0.02
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	50,000.000	Local		130.199040	65,099.52	129.459444	64,729.72	-369.80	0.01
		Base		130.199040	65,099.52	129.459444	64,729.72	-369.80	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
	130,000.000	Local		99.951754	129,937.28	100.693738	130,901.86	964.58	0.03
		Base		99.951754	129,937.28	100.693738	130,901.86	964.58	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	70,000.000	Local		99.995986	69,997.19	100.757082	70,529.96	532.77	0.02
		Base		99.995986	69,997.19	100.757082	70,529.96	532.77	0.02
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	60,000.000	Local		97.630067	58,578.04	119.949055	71,969.43	13,391.39	0.02
		Base		97.630067	58,578.04	119.949055	71,969.43	13,391.39	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	30,000.000	Local		114.054733	34,216.42	127.036138	38,110.84	3,894.42	0.01
		Base		114.054733	34,216.42	127.036138	38,110.84	3,894.42	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
	500,000.000	Local		107.460452	537,302.26	107.275929	536,379.65	-922.61	0.12
		Base		107.460452	537,302.26	107.275929	536,379.65	-922.61	0.12
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022		
	200,000.000	Local		99.946660	199,893.32	101.117455	202,234.91	2,341.59	0.05
		Base		99.946660	199,893.32	101.117455	202,234.91	2,341.59	0.05
90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C					5.291334	15 Dec 2051		
	200,000.000	Local		102.627025	205,254.05	107.158210	214,316.42	9,062.37	0.05
Original Face:	200,000.000	Base		102.627025	205,254.05	107.158210	214,316.42	9,062.37	0.05
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125					2.125000	01 May 2030		
	150,000.000	Local		99.743133	149,614.70	101.183892	151,775.84	2,161.14	0.03
		Base		99.743133	149,614.70	101.183892	151,775.84	2,161.14	0.03

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90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
	220,000.000	Local		112.318645	247,101.02	113.126660	248,878.65	1,777.63	0.06
Original Face:	220,000.000	Base		112.318645	247,101.02	113.126660	248,878.65	1,777.63	0.06
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local		99.873409	109,860.75	110.851979	121,937.18	12,076.43	0.03
		Base		99.873409	109,860.75	110.851979	121,937.18	12,076.43	0.03
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	140,000.000	Local		100.164371	140,230.12	113.954988	159,536.98	19,306.86	0.04
		Base		100.164371	140,230.12	113.954988	159,536.98	19,306.86	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	10,000.000	Local		99.942400	9,994.24	103.760724	10,376.07	381.83	0.00
		Base		99.942400	9,994.24	103.760724	10,376.07	381.83	0.00
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	40,000.000	Local		102.328225	40,931.29	110.339325	44,135.73	3,204.44	0.01
		Base		102.328225	40,931.29	110.339325	44,135.73	3,204.44	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	940,000.000	Local		94.614878	889,379.85	110.423000	1,037,976.20	148,596.35	0.23
		Base		94.614878	889,379.85	110.423000	1,037,976.20	148,596.35	0.23
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	160,000.000	Local		99.910400	159,856.64	102.243258	163,589.21	3,732.57	0.04
		Base		99.910400	159,856.64	102.243258	163,589.21	3,732.57	0.04
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
	1,494,628.300	Local		148.649122	2,221,751.85	149.233073	2,230,479.74	8,727.89	0.50
Original Face:	1,210,000.000	Base		148.649122	2,221,751.85	149.233073	2,230,479.74	8,727.89	0.50
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
	146,296.800	Local		148.322711	216,991.38	150.851562	220,691.01	3,699.63	0.05
Original Face:	120,000.000	Base		148.322711	216,991.38	150.851562	220,691.01	3,699.63	0.05
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	980,000.000	Local		132.254984	1,296,098.84	129.335938	1,267,492.19	-28,606.65	0.29
		Base		132.254984	1,296,098.84	129.335938	1,267,492.19	-28,606.65	0.29

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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
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
		160,377.000	Local	112.371525	180,218.08	138.183594	221,614.70	41,396.62	0.05
Original Face:		140,000.000	Base	112.371525	180,218.08	138.183594	221,614.70	41,396.62	0.05
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
		180,000.000	Local	126.873800	228,372.84	108.269531	194,885.16	-33,487.68	0.04
			Base	126.873800	228,372.84	108.269531	194,885.16	-33,487.68	0.04
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
		340,000.000	Local	97.892818	332,835.58	115.675781	393,297.66	60,462.08	0.09
			Base	97.892818	332,835.58	115.675781	393,297.66	60,462.08	0.09
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
		1,850,000.000	Local	97.472438	1,803,240.10	113.789062	2,105,097.65	301,857.55	0.48
			Base	97.472438	1,803,240.10	113.789062	2,105,097.65	301,857.55	0.48
912810SB5	TSY INFL IX N/B 02/48 1					1.000000	15 Feb 2048		
		23.600	Local	100.000000	23.60	133.544271	31.52	7.92	0.00
			Base	100.000000	23.60	133.544271	31.52	7.92	0.00
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
		910,000.000	Local	119.216155	1,084,867.01	122.011719	1,110,306.64	25,439.63	0.25
			Base	119.216155	1,084,867.01	122.011719	1,110,306.64	25,439.63	0.25
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
		2,930,000.000	Local	111.217419	3,258,670.39	98.300781	2,880,212.88	-378,457.51	0.65
			Base	111.217419	3,258,670.39	98.300781	2,880,212.88	-378,457.51	0.65
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
		3,910,000.000	Local	94.097188	3,679,200.04	81.707031	3,194,744.91	-484,455.13	0.72
			Base	94.097188	3,679,200.04	81.707031	3,194,744.91	-484,455.13	0.72
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
		5,380,000.000	Local	95.212771	5,122,447.07	84.359375	4,538,534.38	-583,912.69	1.02
			Base	95.212771	5,122,447.07	84.359375	4,538,534.38	-583,912.69	1.02
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
		2,040,000.000	Local	96.838471	1,975,504.80	86.089844	1,756,232.82	-219,271.98	0.40
			Base	96.838471	1,975,504.80	86.089844	1,756,232.82	-219,271.98	0.40

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STATE STREET

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912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	2,190,000.000	Local		94.476007	2,069,024.55	89.859375	1,967,920.31	-101,104.24	0.44
		Base		94.476007	2,069,024.55	89.859375	1,967,920.31	-101,104.24	0.44
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
	1,100,000.000	Local		92.509631	1,017,605.94	89.875000	988,625.00	-28,980.94	0.22
		Base		92.509631	1,017,605.94	89.875000	988,625.00	-28,980.94	0.22
912810SU3	US TREASURY N/B 02/51 1.875					1.875000	15 Feb 2051		
	3,550,000.000	Local		92.552583	3,285,616.69	95.531250	3,391,359.38	105,742.69	0.77
		Base		92.552583	3,285,616.69	95.531250	3,391,359.38	105,742.69	0.77
912810SW9	US TREASURY N/B 02/41 1.875					1.875000	15 Feb 2041		
	710,000.000	Local		95.707008	679,519.76	98.000000	695,800.00	16,280.24	0.16
		Base		95.707008	679,519.76	98.000000	695,800.00	16,280.24	0.16
912810SX7	US TREASURY N/B 05/51 2.375					2.375000	15 May 2051		
	1,020,000.000	Local		101.960927	1,040,001.46	106.859375	1,089,965.63	49,964.17	0.25
		Base		101.960927	1,040,001.46	106.859375	1,089,965.63	49,964.17	0.25
912810SY5	US TREASURY N/B 05/41 2.25					2.250000	15 May 2041		
	80,000.000	Local		102.148125	81,718.50	104.156250	83,325.00	1,606.50	0.02
		Base		102.148125	81,718.50	104.156250	83,325.00	1,606.50	0.02
9128285C0	US TREASURY N/B 09/25 3					3.000000	30 Sep 2025		
	290,000.000	Local		99.865372	289,609.58	109.503906	317,561.33	27,951.75	0.07
		Base		99.865372	289,609.58	109.503906	317,561.33	27,951.75	0.07
912828Y79	US TREASURY N/B 07/25 2.875					2.875000	31 Jul 2025		
	10,000.000	Local		99.789600	9,978.96	108.753906	10,875.39	896.43	0.00
		Base		99.789600	9,978.96	108.753906	10,875.39	896.43	0.00
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	4,850,000.000	Local		99.952472	4,847,694.91	98.351562	4,770,050.76	-77,644.15	1.08
		Base		99.952472	4,847,694.91	98.351562	4,770,050.76	-77,644.15	1.08
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	90,000.000	Local		99.787567	89,808.81	98.257812	88,432.03	-1,376.78	0.02
		Base		99.787567	89,808.81	98.257812	88,432.03	-1,376.78	0.02

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Holdings

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STATE STREET

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91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	200,000.000	Local		99.417385	198,834.77	97.808594	195,617.19	-3,217.58	0.04
		Base		99.417385	198,834.77	97.808594	195,617.19	-3,217.58	0.04
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	10,000.000	Local		100.081100	10,008.11	99.832031	9,983.20	-24.91	0.00
		Base		100.081100	10,008.11	99.832031	9,983.20	-24.91	0.00
91282CAY7	US TREASURY N/B 11/27 0.625					0.625000	30 Nov 2027		
	1,530,000.000	Local		99.824366	1,527,312.80	96.863281	1,482,008.20	-45,304.60	0.33
		Base		99.824366	1,527,312.80	96.863281	1,482,008.20	-45,304.60	0.33
91282CBB6	US TREASURY N/B 12/27 0.625					0.625000	31 Dec 2027		
	2,690,000.000	Local		99.764580	2,683,667.19	96.742188	2,602,364.86	-81,302.33	0.59
		Base		99.764580	2,683,667.19	96.742188	2,602,364.86	-81,302.33	0.59
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	150,000.000	Local		99.551927	149,327.89	98.035156	147,052.73	-2,275.16	0.03
		Base		99.551927	149,327.89	98.035156	147,052.73	-2,275.16	0.03
91282CBJ9	US TREASURY N/B 01/28 0.75					0.750000	31 Jan 2028		
	3,770,000.000	Local		99.974351	3,769,033.04	97.425781	3,672,951.94	-96,081.10	0.83
		Base		99.974351	3,769,033.04	97.425781	3,672,951.94	-96,081.10	0.83
91282CBS9	US TREASURY N/B 03/28 1.25					1.250000	31 Mar 2028		
	1,590,000.000	Local		99.756883	1,586,134.44	100.468750	1,597,453.13	11,318.69	0.36
		Base		99.756883	1,586,134.44	100.468750	1,597,453.13	11,318.69	0.36
91282CBW0	US TREASURY N/B 04/26 0.75					0.750000	30 Apr 2026		
	2,310,000.000	Local		99.532350	2,299,197.29	99.546875	2,299,532.81	335.52	0.52
		Base		99.532350	2,299,197.29	99.546875	2,299,532.81	335.52	0.52
91282CBZ3	US TREASURY N/B 04/28 1.25					1.250000	30 Apr 2028		
	9,140,000.000	Local		99.582362	9,101,827.86	100.390625	9,175,703.13	73,875.27	2.07
		Base		99.582362	9,101,827.86	100.390625	9,175,703.13	73,875.27	2.07
91282CCB5	US TREASURY N/B 05/31 1.625					1.625000	15 May 2031		
	2,480,000.000	Local		101.437788	2,515,657.13	101.656250	2,521,075.00	5,417.87	0.57
		Base		101.437788	2,515,657.13	101.656250	2,521,075.00	5,417.87	0.57

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91282CCE9	US TREASURY N/B 05/28 1.25	2,010,000.000	Local	99.766657	2,005,309.80	100.328125	11,285.51	0.46
			Base	99.766657	2,005,309.80	100.328125	11,285.51	0.46
91282CCH2	US TREASURY N/B 06/28 1.25	3,460,000.000	Local	99.906528	3,456,765.86	100.250000	11,884.14	0.78
			Base	99.906528	3,456,765.86	100.250000	11,884.14	0.78
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125	70,000.000	Local	99.703257	69,792.28	115.153334	10,815.05	0.02
			Base	99.703257	69,792.28	115.153334	10,815.05	0.02
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95	80,000.000	Local	99.587838	79,670.27	111.254486	9,333.32	0.02
			Base	99.587838	79,670.27	111.254486	9,333.32	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7	50,000.000	Local	116.554320	58,277.16	141.658225	12,551.95	0.02
			Base	116.554320	58,277.16	141.658225	12,551.95	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875	10,000.000	Local	99.858500	9,985.85	101.234561	137.61	0.00
			Base	99.858500	9,985.85	101.234561	137.61	0.00
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	80,000.000	Local	104.500263	83,600.21	110.998185	5,198.34	0.02
			Base	104.500263	83,600.21	110.998185	5,198.34	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375	10,000.000	Local	101.629800	10,162.98	102.661329	103.15	0.00
			Base	101.629800	10,162.98	102.661329	103.15	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25	20,000.000	Local	127.264950	25,452.99	124.077629	-637.46	0.01
			Base	127.264950	25,452.99	124.077629	-637.46	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875	40,000.000	Local	101.312775	40,525.11	115.051808	5,495.61	0.01
			Base	101.312775	40,525.11	115.051808	5,495.61	0.01

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91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	10,000.000	Local		131.360600	13,136.06	127.837658	12,783.77	-352.29	0.00
		Base		131.360600	13,136.06	127.837658	12,783.77	-352.29	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local		101.395250	20,279.05	114.572479	22,914.50	2,635.45	0.01
		Base		101.395250	20,279.05	114.572479	22,914.50	2,635.45	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local		102.245720	51,122.86	118.709783	59,354.89	8,232.03	0.01
		Base		102.245720	51,122.86	118.709783	59,354.89	8,232.03	0.01
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	20,000.000	Local		99.687400	19,937.48	100.949245	20,189.85	252.37	0.00
		Base		99.687400	19,937.48	100.949245	20,189.85	252.37	0.00
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	30,000.000	Local		99.243000	29,772.90	100.806921	30,242.08	469.18	0.01
		Base		99.243000	29,772.90	100.806921	30,242.08	469.18	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.206283	58,323.77	101.350000	60,810.00	2,486.23	0.01
		Base		97.206283	58,323.77	101.350000	60,810.00	2,486.23	0.01
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	60,000.000	Local		97.246800	58,348.08	100.844041	60,506.42	2,158.34	0.01
		Base		97.246800	58,348.08	100.844041	60,506.42	2,158.34	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	10,000.000	Local		105.568000	10,556.80	103.259037	10,325.90	-230.90	0.00
		Base		105.568000	10,556.80	103.259037	10,325.90	-230.90	0.00
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	400,000.000	Local		107.091070	428,364.28	116.351000	465,404.00	37,039.72	0.11
	Original Face:	Base		107.091070	428,364.28	116.351000	465,404.00	37,039.72	0.11
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	490,000.000	Local		116.332386	570,028.69	139.325000	682,692.50	112,663.81	0.15
		Base		116.332386	570,028.69	139.325000	682,692.50	112,663.81	0.15

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92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		95.616875	38,246.75	113.474444	45,389.78	7,143.03	0.01
		Base		95.616875	38,246.75	113.474444	45,389.78	7,143.03	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	40,000.000	Local		121.910625	48,764.25	129.468600	51,787.44	3,023.19	0.01
		Base		121.910625	48,764.25	129.468600	51,787.44	3,023.19	0.01
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	170,000.000	Local		129.858088	220,758.75	123.797402	210,455.58	-10,303.17	0.05
		Base		129.858088	220,758.75	123.797402	210,455.58	-10,303.17	0.05
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	40,000.000	Local		116.914350	46,765.74	118.091293	47,236.52	470.78	0.01
		Base		116.914350	46,765.74	118.091293	47,236.52	470.78	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		93.480560	46,740.28	106.332706	53,166.35	6,426.07	0.01
		Base		93.480560	46,740.28	106.332706	53,166.35	6,426.07	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.596800	31,079.04	131.428539	39,428.56	8,349.52	0.01
		Base		103.596800	31,079.04	131.428539	39,428.56	8,349.52	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local		110.381633	33,114.49	139.929446	41,978.83	8,864.34	0.01
		Base		110.381633	33,114.49	139.929446	41,978.83	8,864.34	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.571704	229,014.92	113.792864	261,723.59	32,708.67	0.06
		Base		99.571704	229,014.92	113.792864	261,723.59	32,708.67	0.06
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	510,000.000	Local		118.442139	604,054.91	119.623734	610,081.04	6,026.13	0.14
		Base		118.442139	604,054.91	119.623734	610,081.04	6,026.13	0.14
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	250,000.000	Local		99.894716	249,736.79	108.697970	271,744.93	22,008.14	0.06
		Base		99.894716	249,736.79	108.697970	271,744.93	22,008.14	0.06

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.849820	49,924.91	113.740960	56,870.48	6,945.57	0.01
		Base		99.849820	49,924.91	113.740960	56,870.48	6,945.57	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	130,000.000	Local		121.870931	158,432.21	115.065502	149,585.15	-8,847.06	0.03
		Base		121.870931	158,432.21	115.065502	149,585.15	-8,847.06	0.03
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local		99.727160	49,863.58	107.919696	53,959.85	4,096.27	0.01
		Base		99.727160	49,863.58	107.919696	53,959.85	4,096.27	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local		99.963400	19,992.68	107.578246	21,515.65	1,522.97	0.00
		Base		99.963400	19,992.68	107.578246	21,515.65	1,522.97	0.00
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	30,000.000	Local		99.570200	29,871.06	95.946840	28,784.05	-1,087.01	0.01
		Base		99.570200	29,871.06	95.946840	28,784.05	-1,087.01	0.01
92343VFS8	VERIZON COMMUNICATIONS SR UNSECURED 11/25 0.85					0.850000	20 Nov 2025		
	30,000.000	Local		99.991200	29,997.36	98.945785	29,683.74	-313.62	0.01
		Base		99.991200	29,997.36	98.945785	29,683.74	-313.62	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	140,000.000	Local		100.193386	140,270.74	96.326000	134,856.40	-5,414.34	0.03
		Base		100.193386	140,270.74	96.326000	134,856.40	-5,414.34	0.03
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	110,000.000	Local		99.743373	109,717.71	95.501920	105,052.11	-4,665.60	0.02
		Base		99.743373	109,717.71	95.501920	105,052.11	-4,665.60	0.02
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
	60,000.000	Local		99.813467	59,888.08	100.986230	60,591.74	703.66	0.01
		Base		99.813467	59,888.08	100.986230	60,591.74	703.66	0.01
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
	80,000.000	Local		99.956650	79,965.32	102.142000	81,713.60	1,748.28	0.02
		Base		99.956650	79,965.32	102.142000	81,713.60	1,748.28	0.02

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	250,000.000	Local		99.598956	248,997.39	102.328501	255,821.25	6,823.86	0.06
		Base		99.598956	248,997.39	102.328501	255,821.25	6,823.86	0.06
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local		97.996700	244,991.75	109.440298	273,600.75	28,609.00	0.06
		Base		97.996700	244,991.75	109.440298	273,600.75	28,609.00	0.06
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	110,000.000	Local		130.698182	143,768.00	128.429665	141,272.63	-2,495.37	0.03
		Base		130.698182	143,768.00	128.429665	141,272.63	-2,495.37	0.03
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	80,000.000	Local		97.885163	78,308.13	116.422352	93,137.88	14,829.75	0.02
		Base		97.885163	78,308.13	116.422352	93,137.88	14,829.75	0.02
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
	20,000.000	Local		110.029150	22,005.83	110.359324	22,071.86	66.03	0.00
		Base		110.029150	22,005.83	110.359324	22,071.86	66.03	0.00
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	220,000.000	Local		99.880118	219,736.26	113.867665	250,508.86	30,772.60	0.06
		Base		99.880118	219,736.26	113.867665	250,508.86	30,772.60	0.06
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	30,000.000	Local		104.121533	31,236.46	105.975557	31,792.67	556.21	0.01
		Base		104.121533	31,236.46	105.975557	31,792.67	556.21	0.01
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
	10,000.000	Local		99.905100	9,990.51	109.534834	10,953.48	962.97	0.00
		Base		99.905100	9,990.51	109.534834	10,953.48	962.97	0.00
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local		100.800933	60,480.56	104.827996	62,896.80	2,416.24	0.01
		Base		100.800933	60,480.56	104.827996	62,896.80	2,416.24	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	220,000.000	Local		100.264655	220,582.24	114.079275	250,974.41	30,392.17	0.06
		Base		100.264655	220,582.24	114.079275	250,974.41	30,392.17	0.06

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046			
		50,000.000	Local	100.192980	50,096.49	120.397304	60,198.65	10,102.16	0.01
			Base	100.192980	50,096.49	120.397304	60,198.65	10,102.16	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046			
		310,000.000	Local	98.446884	305,185.34	126.512781	392,189.62	87,004.28	0.09
			Base	98.446884	305,185.34	126.512781	392,189.62	87,004.28	0.09
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5				3.405000	15 Dec 2047			
		120,000.000	Local	102.336817	122,804.18	107.718990	129,262.79	6,458.61	0.03
		Original Face: 120,000.000	Base	102.336817	122,804.18	107.718990	129,262.79	6,458.61	0.03
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4				2.931000	15 Jul 2048			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR				3.584000	22 May 2028			
		400,000.000	Local	96.541435	386,165.74	110.225598	440,902.39	54,736.65	0.10
			Base	96.541435	386,165.74	110.225598	440,902.39	54,736.65	0.10
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024			
		70,000.000	Local	99.902957	69,932.07	107.551778	75,286.24	5,354.17	0.02
			Base	99.902957	69,932.07	107.551778	75,286.24	5,354.17	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15				4.150000	24 Jan 2029			
		260,000.000	Local	99.858858	259,633.03	115.045758	299,118.97	39,485.94	0.07
			Base	99.858858	259,633.03	115.045758	299,118.97	39,485.94	0.07
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR				2.879000	30 Oct 2030			
		40,000.000	Local	99.592350	39,836.94	106.003000	42,401.20	2,564.26	0.01
			Base	99.592350	39,836.94	106.003000	42,401.20	2,564.26	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR				4.478000	04 Apr 2031			
		150,000.000	Local	113.408940	170,113.41	118.316775	177,475.16	7,361.75	0.04
			Base	113.408940	170,113.41	118.316775	177,475.16	7,361.75	0.04
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051			
		970,000.000	Local	121.132258	1,174,982.90	137.024835	1,329,140.90	154,158.00	0.30
			Base	121.132258	1,174,982.90	137.024835	1,329,140.90	154,158.00	0.30

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	130,000.000	Local	100.037223	130,048.39	103.898393	135,067.91	5,019.52	0.03	
		Base	100.037223	130,048.39	103.898393	135,067.91	5,019.52	0.03	
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	80,000.000	Local	100.000000	80,000.00	103.764501	83,011.60	3,011.60	0.02	
		Base	100.000000	80,000.00	103.764501	83,011.60	3,011.60	0.02	
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.35					4.350000	01 Feb 2025		
	30,000.000	Local	99.972167	29,991.65	105.659000	31,697.70	1,706.05	0.01	
		Base	99.972167	29,991.65	105.659000	31,697.70	1,706.05	0.01	
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.287500	13 Jan 2023		
	20,000.000	Local	100.000000	20,000.00	99.500907	19,900.18	-99.82	0.00	
		Base	100.000000	20,000.00	99.500907	19,900.18	-99.82	0.00	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local	117.564120	117,564.12	138.675878	138,675.88	21,111.76	0.03	
		Base	117.564120	117,564.12	138.675878	138,675.88	21,111.76	0.03	
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
	100,000.000	Local	110.790240	110,790.24	109.259512	109,259.51	-1,530.73	0.02	
		Base	110.790240	110,790.24	109.259512	109,259.51	-1,530.73	0.02	
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	200,000.000	Local	104.323725	208,647.45	111.151420	222,302.84	13,655.39	0.05	
		Base	104.323725	208,647.45	111.151420	222,302.84	13,655.39	0.05	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	110,000.000	Local	117.666600	129,433.26	143.717229	158,088.95	28,655.69	0.04	
		Base	117.666600	129,433.26	143.717229	158,088.95	28,655.69	0.04	
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
	610,000.000	Local	100.195023	611,189.64	106.150400	647,517.44	36,327.80	0.15	
		Base	100.195023	611,189.64	106.150400	647,517.44	36,327.80	0.15	
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
	600,000.000	Local	117.324265	703,945.59	133.377400	800,264.40	96,318.81	0.18	
		Base	117.324265	703,945.59	133.377400	800,264.40	96,318.81	0.18	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375000	17 Oct 2023			
		920,000.000	Local	104.790354	964,071.26	111.053396	1,021,691.24	57,619.98	0.23
			Base	104.790354	964,071.26	111.053396	1,021,691.24	57,619.98	0.23
US DOLLAR Total									
		215,220,999.390	Local		213,068,926.22		218,814,848.76	5,745,922.54	49.38
Original Face:		205,390,608.040	Base		213,068,926.22		218,814,848.76	5,745,922.54	49.38
FIXED INCOME Total									
		215,220,999.390	Base		213,068,926.22		218,814,848.76	5,745,922.54	49.38
Original Face:		205,390,608.040							

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 PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI1XL0Y4	US 10YR FUT OPTN AUG21C 132 JUL21 132 CALL					23 Jul 2021		
10,000.000		10.000	Local 0.657980	6,579.80	0.828125	8,281.25	1,701.45	0.00
			Base 0.657980	6,579.80	0.828125	8,281.25	1,701.45	0.00

ADI1Y41W4	US BOND FUTR OPTN AUG21C 160 JUL21 160 CALL					23 Jul 2021		
10,000.000		10.000	Local 1.400168	14,001.68	1.734375	17,343.75	3,342.07	0.00
			Base 1.400168	14,001.68	1.734375	17,343.75	3,342.07	0.00

ADI1YT9H4	US BOND FUTR OPTN SEP21C 162 AUG21 162 CALL					27 Aug 2021		
8,000.000		8.000	Local 1.298605	10,388.84	1.609375	12,875.00	2,486.16	0.00
			Base 1.298605	10,388.84	1.609375	12,875.00	2,486.16	0.00

ADI1YYD47	US 10YR FUT OPTN AUG21C 132.2 JUL21 132.25 CALL					23 Jul 2021		
16,000.000		16.000	Local 0.501730	8,027.68	0.671875	10,750.00	2,722.32	0.00
			Base 0.501730	8,027.68	0.671875	10,750.00	2,722.32	0.00

US DOLLAR Total								
44,000.000		44.000	Local	38,998.00		49,250.00	10,252.00	0.01
			Base	38,998.00		49,250.00	10,252.00	0.01

OPTIONS PURCHASED - CALLS Total

44,000.000		44.000	Base	38,998.00		49,250.00	10,252.00	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
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OPTIONS PURCHASED - PUTS

US DOLLAR								Exchange Rate:	1.000000
ADI1Y11K6	US 5YR FUTR OPTN SEP21P 123 AUG21 123 PUT					27 Aug 2021			
19,000.000	19.000	Local	0.312585	5,939.12	0.312500	5,937.50	-1.62	0.00	
		Base	0.312585	5,939.12	0.312500	5,937.50	-1.62	0.00	
ADI1Y12M1	US 10YR FUT OPTN AUG21P 132 JUL21 132 PUT					23 Jul 2021			
20,000.000	20.000	Local	0.447043	8,940.85	0.328125	6,562.50	-2,378.35	0.00	
		Base	0.447043	8,940.85	0.328125	6,562.50	-2,378.35	0.00	
ADI1YHT39	US 10YR FUT OPTN SEP21P 132 AUG21 132 PUT					27 Aug 2021			
12,000.000	12.000	Local	0.798605	9,583.26	0.671875	8,062.50	-1,520.76	0.00	
		Base	0.798605	9,583.26	0.671875	8,062.50	-1,520.76	0.00	
US DOLLAR Total									
51,000.000	51.000	Local		24,463.23		20,562.50	-3,900.73	0.00	
		Base		24,463.23		20,562.50	-3,900.73	0.00	
OPTIONS PURCHASED - PUTS Total									
51,000.000	51.000	Base		24,463.23		20,562.50	-3,900.73	0.00	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI1XP9K6	US 10YR FUT OPTN AUG21C 133.5 JUL21 133.5 CALL					23 Jul 2021				
-22,000.000		-22.000	Local	0.232645	-5,118.19	0.171875	-3,781.25	1,336.94	0.00	
			Base	0.232645	-5,118.19	0.171875	-3,781.25	1,336.94	0.00	
ADI1XXWS6	US 10YR FUT OPTN AUG21C 133 JUL21 133 CALL					23 Jul 2021				
-46,000.000		-46.000	Local	0.317235	-14,592.81	0.312500	-14,375.00	217.81	0.00	
			Base	0.317235	-14,592.81	0.312500	-14,375.00	217.81	0.00	
ADI1XY9N1	US 10YR FUT OPTN AUG21C 132.5 JUL21 132.5 CALL					23 Jul 2021				
-26,000.000		-26.000	Local	0.528218	-13,733.67	0.531250	-13,812.50	-78.83	0.00	
			Base	0.528218	-13,733.67	0.531250	-13,812.50	-78.83	0.00	
ADI1XZ4N3	US BOND FUTR OPTN AUG21C 164 JUL21 164 CALL					23 Jul 2021				
-26,000.000		-26.000	Local	0.348631	-9,064.40	0.343750	-8,937.50	126.90	0.00	
			Base	0.348631	-9,064.40	0.343750	-8,937.50	126.90	0.00	
ADI1Y07P1	US 10YR FUT OPTN SEP21C 133.5 AUG21 133.5 CALL					27 Aug 2021				
-11,000.000		-11.000	Local	0.404520	-4,449.72	0.453125	-4,984.38	-534.66	0.00	
			Base	0.404520	-4,449.72	0.453125	-4,984.38	-534.66	0.00	
ADI1Y08B1	US 10YR FUT OPTN SEP21C 134 AUG21 134 CALL					27 Aug 2021				
-54,000.000		-54.000	Local	0.286464	-15,469.08	0.312500	-16,875.00	-1,405.92	0.00	
			Base	0.286464	-15,469.08	0.312500	-16,875.00	-1,405.92	0.00	
ADI1Y1Z29	US BOND FUTR OPTN AUG21C 159 JUL21 159 CALL					23 Jul 2021				
-8,000.000		-8.000	Local	0.763895	-6,111.16	2.375000	-19,000.00	-12,888.84	0.00	
			Base	0.763895	-6,111.16	2.375000	-19,000.00	-12,888.84	0.00	
ADI1YKMG0	US BOND FUTR OPTN AUG21C 162 JUL21 162 CALL					23 Jul 2021				
-10,000.000		-10.000	Local	0.474833	-4,748.33	0.812500	-8,125.00	-3,376.67	0.00	
			Base	0.474833	-4,748.33	0.812500	-8,125.00	-3,376.67	0.00	
ADI1YTTS8	US BOND FUTR OPTN SEP21C 165 AUG21 165 CALL					27 Aug 2021				
-16,000.000		-16.000	Local	0.607645	-9,722.32	0.750000	-12,000.00	-2,277.68	0.00	
			Base	0.607645	-9,722.32	0.750000	-12,000.00	-2,277.68	0.00	

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
-219,000.000		-219.000		-83,009.68		-101,890.63	-18,880.95	0.02
				-83,009.68		-101,890.63	-18,880.95	0.02
OPTIONS WRITTEN - CALLS Total								
-219,000.000		-219.000		-83,009.68		-101,890.63	-18,880.95	0.02

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

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

ADI1X62V1	US 10YR FUT OPTN AUG21P 130.5 JUL21 130.5 PUT					23 Jul 2021			
-18,000.000		-18.000	Local 0.279520	-5,031.36	0.062500		-1,125.00	3,906.36	0.00
			Base 0.279520	-5,031.36	0.062500		-1,125.00	3,906.36	0.00

ADI1X7GC6	US 10YR FUT OPTN AUG21P 131.5 JUL21 131.5 PUT					23 Jul 2021			
-12,000.000		-12.000	Local 0.326395	-3,916.74	0.187500		-2,250.00	1,666.74	0.00
			Base 0.326395	-3,916.74	0.187500		-2,250.00	1,666.74	0.00

ADI1XL925	US 5YR FUTR OPTN SEP21P 122 AUG21 122 PUT					27 Aug 2021			
-38,000.000		-38.000	Local 0.145886	-5,543.65	0.093750		-3,562.50	1,981.15	0.00
			Base 0.145886	-5,543.65	0.093750		-3,562.50	1,981.15	0.00

ADI1YFNH8	US 5YR FUTR OPTN SEP21P 122.5 AUG21 122.5 PUT					27 Aug 2021			
-23,000.000		-23.000	Local 0.133801	-3,077.42	0.179688		-4,132.82	-1,055.40	0.00
			Base 0.133801	-3,077.42	0.179688		-4,132.82	-1,055.40	0.00

ADI1YHSP1	US 10YR FUT OPTN SEP21P 130.5 AUG21 130.5 PUT					27 Aug 2021			
-24,000.000		-24.000	Local 0.373270	-8,958.48	0.250000		-6,000.00	2,958.48	0.00
			Base 0.373270	-8,958.48	0.250000		-6,000.00	2,958.48	0.00

ADI1YL510	US 5YR FUTR OPTN SEP21P 122.7 AUG21 122.75 PUT					27 Aug 2021			
-30,000.000		-30.000	Local 0.138895	-4,166.85	0.234375		-7,031.25	-2,864.40	0.00
			Base 0.138895	-4,166.85	0.234375		-7,031.25	-2,864.40	0.00

ADI1YP073	US BOND FUTR OPTN AUG21P 158 JUL21 158 PUT					23 Jul 2021			
-9,000.000		-9.000	Local 0.982646	-8,843.81	0.375000		-3,375.00	5,468.81	0.00
			Base 0.982646	-8,843.81	0.375000		-3,375.00	5,468.81	0.00

US DOLLAR Total									
-154,000.000		-154.000	Local	-39,538.31			-27,476.57	12,061.74	0.01
			Base	-39,538.31			-27,476.57	12,061.74	0.01

OPTIONS WRITTEN - PUTS Total									
-154,000.000		-154.000	Base	-39,538.31			-27,476.57	12,061.74	0.01

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
99S1EDKR6	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	17 Mar 2050			
	568,000.000	Local	101.623371	577,220.75	100.000000	568,000.00	-9,220.75	0.13	
		Base	101.623371	577,220.75	100.000000	568,000.00	-9,220.75	0.13	
99S1EDKS4	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050			
	-568,000.000	Local	100.000000	-568,000.00	79.928350	-453,993.03	114,006.97	0.10	
		Base	100.000000	-568,000.00	79.928350	-453,993.03	114,006.97	0.10	
99S1GGCI6	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				0.100000	15 May 2027			
	5,155,000.000	Local	99.713277	5,140,219.43	100.000000	5,155,000.00	14,780.57	1.16	
		Base	99.713277	5,140,219.43	100.000000	5,155,000.00	14,780.57	1.16	
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	96.426465	-4,970,784.27	184,215.73	1.12	
		Base	100.000000	-5,155,000.00	96.426465	-4,970,784.27	184,215.73	1.12	
99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	20 Jul 2045			
	1,890,000.000	Local	100.715666	1,903,526.09	100.000000	1,890,000.00	-13,526.09	0.43	
		Base	100.715666	1,903,526.09	100.000000	1,890,000.00	-13,526.09	0.43	
99S1GSWS6	BWS036004 IRS USD P F .56000 2 CCPOIS				0.560000	20 Jul 2045			
	-1,890,000.000	Local	100.000000	-1,890,000.00	81.104723	-1,532,879.26	357,120.74	0.35	
		Base	100.000000	-1,890,000.00	81.104723	-1,532,879.26	357,120.74	0.35	
99S1GW3O8	BWS035501 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 May 2027			
	2,151,000.000	Local	99.782581	2,146,323.31	100.000000	2,151,000.00	4,676.69	0.49	
		Base	99.782581	2,146,323.31	100.000000	2,151,000.00	4,676.69	0.49	
99S1GW3P5	BWS035501 IRS USD P F .45000 2 CCPVANILLA				0.450000	15 May 2027			
	-2,151,000.000	Local	100.000000	-2,151,000.00	96.434438	-2,074,304.76	76,695.24	0.47	
		Base	100.000000	-2,151,000.00	96.434438	-2,074,304.76	76,695.24	0.47	
99S1GXOF2	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Nov 2045			
	710,000.000	Local	104.422276	741,398.16	100.000000	710,000.00	-31,398.16	0.16	
		Base	104.422276	741,398.16	100.000000	710,000.00	-31,398.16	0.16	

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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, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1GXOG0	BWS035485 IRS USD P F	.80000 2 CCPVANILLA			0.800000	15 Nov 2045		
	-710,000.000	Local	100.000000	-710,000.00	80.498831	-571,541.70	138,458.30	0.13
		Base	100.000000	-710,000.00	80.498831	-571,541.70	138,458.30	0.13
99S1H41U7	SWS036020 IRS USD R F	.19000 2 CCPVANILLA			0.190000	15 Jun 2022		
	6,069,000.000	Local	99.999768	6,068,985.92	100.018426	6,070,118.27	1,132.35	1.37
		Base	99.999768	6,068,985.92	100.018426	6,070,118.27	1,132.35	1.37
99S1H41V5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.118880	15 Jun 2022		
	-6,069,000.000	Local	100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.37
		Base	100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.37
99S1H9VL3	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	19 Aug 2045		
	720,000.000	Local	100.000000	720,000.00	100.000000	720,000.00	0.00	0.16
		Base	100.000000	720,000.00	100.000000	720,000.00	0.00	0.16
99S1H9VM1	BWS036087 IRS USD P F	.74000 2 CCPOIS			0.740000	19 Aug 2045		
	-720,000.000	Local	100.000000	-720,000.00	84.788986	-610,480.70	109,519.30	0.14
		Base	100.000000	-720,000.00	84.788986	-610,480.70	109,519.30	0.14
99S1HIR38	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Feb 2047		
	1,626,000.000	Local	101.174141	1,645,091.54	100.000000	1,626,000.00	-19,091.54	0.37
		Base	101.174141	1,645,091.54	100.000000	1,626,000.00	-19,091.54	0.37
99S1HIR46	BWS036103 IRS USD P F	1.00000 2 CCPVANILLA			1.000000	15 Feb 2047		
	-1,626,000.000	Local	100.000000	-1,626,000.00	83.926439	-1,364,643.90	261,356.10	0.31
		Base	100.000000	-1,626,000.00	83.926439	-1,364,643.90	261,356.10	0.31
99S1I4ZU9	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.199750	07 Oct 2050		
	829,000.000	Local	100.484460	833,016.17	100.000000	829,000.00	-4,016.17	0.19
		Base	100.484460	833,016.17	100.000000	829,000.00	-4,016.17	0.19
99S1I4ZV7	BWS039545 IRS USD P F	1.20000 2 CCPVANILLA			1.200000	07 Oct 2050		
	-829,000.000	Local	100.000000	-829,000.00	86.823583	-719,767.50	109,232.50	0.16
		Base	100.000000	-829,000.00	86.823583	-719,767.50	109,232.50	0.16
99S1IP7C3	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Feb 2047		
	901,000.000	Local	100.537221	905,840.36	100.000000	901,000.00	-4,840.36	0.20
		Base	100.537221	905,840.36	100.000000	901,000.00	-4,840.36	0.20

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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, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1IP7D1	BWS040048 IRS USD P F	1.20000 2 CCPVANILLA			1.200000	15 Feb 2047		
	-901,000.00	Local	100.000000	-901,000.00	88.247771	-795,112.42	105,887.58	0.18
		Base	100.000000	-901,000.00	88.247771	-795,112.42	105,887.58	0.18
99S1IP7L3	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Feb 2047		
	362,000.00	Local	100.112011	362,405.48	100.000000	362,000.00	-405.48	0.08
		Base	100.112011	362,405.48	100.000000	362,000.00	-405.48	0.08
99S1IP7M1	BWS040063 IRS USD P F	1.22500 2 CCPVANILLA			1.225000	15 Feb 2047		
	-362,000.00	Local	100.000000	-362,000.00	88.787938	-321,412.34	40,587.66	0.07
		Base	100.000000	-362,000.00	88.787938	-321,412.34	40,587.66	0.07
99S1JQH96	BWS044420 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Nov 2027		
	2,845,000.00	Local	100.234846	2,851,681.36	100.000000	2,845,000.00	-6,681.36	0.64
		Base	100.234846	2,851,681.36	100.000000	2,845,000.00	-6,681.36	0.64
99S1JQHA3	BWS044420 IRS USD P F	.78000 2 CCPVANILLA			0.780000	15 Nov 2027		
	-2,845,000.00	Local	100.000000	-2,845,000.00	97.828704	-2,783,226.63	61,773.37	0.63
		Base	100.000000	-2,845,000.00	97.828704	-2,783,226.63	61,773.37	0.63
99S1JRHR4	SWS044586 IRS USD R F	1.10000 2 CCPVANILLA			1.100000	18 Dec 2025		
	11,862,000.00	Local	100.000000	11,862,000.00	99.557610	11,809,523.70	-52,476.30	2.67
		Base	100.000000	11,862,000.00	99.557610	11,809,523.70	-52,476.30	2.67
99S1JRHS2	SWS044586 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	18 Dec 2025		
	-11,862,000.00	Local	100.000000	-11,862,000.00	100.000000	-11,862,000.00	0.00	2.68
		Base	100.000000	-11,862,000.00	100.000000	-11,862,000.00	0.00	2.68
99S1JRHU7	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Feb 2047		
	534,000.00	Local	100.578272	537,087.97	100.000000	534,000.00	-3,087.97	0.12
		Base	100.578272	537,087.97	100.000000	534,000.00	-3,087.97	0.12
99S1JRHV5	BWS044560 IRS USD P F	1.60000 2 CCPVANILLA			1.600000	15 Feb 2047		
	-534,000.00	Local	100.000000	-534,000.00	96.890448	-517,394.99	16,605.01	0.12
		Base	100.000000	-534,000.00	96.890448	-517,394.99	16,605.01	0.12
99S1KKW09	BWS048967 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.147250	15 Feb 2047		
	1,889,000.00	Local	100.447058	1,897,444.93	100.000000	1,889,000.00	-8,444.93	0.43
		Base	100.447058	1,897,444.93	100.000000	1,889,000.00	-8,444.93	0.43

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1KKW17	BWS048967 IRS USD P F 2.00000 2 CCPVANILLA				2.000000	15 Feb 2047		
	-1,889,000.00	Local	100.000000	-1,889,000.00	105.538447	-1,993,621.26	-104,621.26	0.45
		Base	100.000000	-1,889,000.00	105.538447	-1,993,621.26	-104,621.26	0.45
99S1KQV64	BWS049502 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.131380	03 Jun 2051		
	325,000.00	Local	100.591483	326,922.32	100.000000	325,000.00	-1,922.32	0.07
		Base	100.591483	326,922.32	100.000000	325,000.00	-1,922.32	0.07
99S1KQV72	BWS049502 IRS USD P F 2.00000 2 CCPVANILLA				2.000000	03 Jun 2051		
	-325,000.00	Local	100.000000	-325,000.00	106.159823	-345,019.42	-20,019.42	0.08
		Base	100.000000	-325,000.00	106.159823	-345,019.42	-20,019.42	0.08
99S1KTMX9	BWS049700 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.147250	15 Feb 2028		
	6,367,000.00	Local	100.123136	6,374,840.08	100.000000	6,367,000.00	-7,840.08	1.44
		Base	100.123136	6,374,840.08	100.000000	6,367,000.00	-7,840.08	1.44
99S1KTM7	BWS049700 IRS USD P F 1.25000 2 CCPVANILLA				1.250000	15 Feb 2028		
	-6,367,000.00	Local	100.000000	-6,367,000.00	100.612257	-6,405,982.40	-38,982.40	1.45
		Base	100.000000	-6,367,000.00	100.612257	-6,405,982.40	-38,982.40	1.45
99S1L7K34	SWS051003 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2026		
	29,171,000.00	Local	102.098719	29,783,217.34	102.539500	29,911,797.55	128,580.21	6.75
		Base	102.098719	29,783,217.34	102.539500	29,911,797.55	128,580.21	6.75
99S1L7K42	SWS051003 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2026		
	-29,171,000.00	Local	100.000000	-29,171,000.00	100.000000	-29,171,000.00	0.00	6.58
		Base	100.000000	-29,171,000.00	100.000000	-29,171,000.00	0.00	6.58
99S1L9U96	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.147250	15 Feb 2028		
	6,440,000.00	Local	99.911368	6,434,292.09	100.000000	6,440,000.00	5,707.91	1.45
		Base	99.911368	6,434,292.09	100.000000	6,440,000.00	5,707.91	1.45
99S1L9UA3	BWS051383 IRS USD P F 1.35000 2 CCPVANILLA				1.350000	15 Feb 2028		
	-6,440,000.00	Local	100.000000	-6,440,000.00	101.259810	-6,521,131.76	-81,131.76	1.47
		Base	100.000000	-6,440,000.00	101.259810	-6,521,131.76	-81,131.76	1.47
99S1M0B61	SWS052464 IRS USD R F 2.75000 2 CCPZERO				2.750000	13 May 2026		
	0.000	Local	0.000000	7,016.93	0.000000	0.00	-7,016.93	0.00
		Base	0.000000	7,016.93	0.000000	0.00	-7,016.93	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

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1M0BF1	BWS052423 IRS USD R V 12MUSCPI 1 CCPZERO				1.000000	13 May 2023		
		0.000	Local 0.000000	2,615.62	0.000000	0.00	-2,615.62	0.00
			Base 0.000000	2,615.62	0.000000	0.00	-2,615.62	0.00
99S1MDOF9	SWS052688 IRS USD R F .82000 2 CCPVANILLA				0.820000	04 Jun 2024		
		20,730,000.000	Local 100.000000	20,730,000.00	99.836270	20,696,058.77	-33,941.23	4.67
			Base 100.000000	20,730,000.00	99.836270	20,696,058.77	-33,941.23	4.67
99S1MDOG7	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	04 Jun 2024		
		-20,730,000.000	Local 100.000000	-20,730,000.00	100.000000	-20,730,000.00	0.00	4.68
			Base 100.000000	-20,730,000.00	100.000000	-20,730,000.00	0.00	4.68
99S1MQZR2	BWS053009 IRS USD R V 00MFEDL 1 CCPOIS				0.100000	15 Feb 2047		
		815,000.000	Local 100.000000	815,000.00	100.000000	815,000.00	0.00	0.18
			Base 100.000000	815,000.00	100.000000	815,000.00	0.00	0.18
99S1MQZS0	BWS053009 IRS USD P F 1.72875 2 CCPOIS				1.728750	15 Feb 2047		
		-815,000.000	Local 100.000000	-815,000.00	104.281389	-849,893.32	-34,893.32	0.19
			Base 100.000000	-815,000.00	104.281389	-849,893.32	-34,893.32	0.19
US DOLLAR Total								
			Local	707,145.85		1,951,308.63	1,244,162.78	45.88
			Base	707,145.85		1,951,308.63	1,244,162.78	45.88
SWAPS FIXED INCOME Total								
		0.000	Base	707,145.85		1,951,308.63	1,244,162.78	45.88

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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, 2021

View Date: July 1, 2021

Base Currency: 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								
-278,000.000		235,815,922.070	Base	234,312,185.99		241,301,803.37	6,989,617.38	99.95
Original Face:		205,390,608.040						

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

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

ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218						18 Dec 2023			
272.000	68,000,000.000	Local	67,235,000.00	67,261,808.70	98.875000	-26,808.70		-37,008.70	10,200.00	
		Base	67,235,000.00		98.875000	-26,808.70		-37,008.70	10,200.00	0.00

ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918						18 Sep 2023			
11.000	2,750,000.000	Local	2,722,500.00	2,724,798.10	99.000000	-2,298.10		-2,573.10	275.00	
		Base	2,722,500.00		99.000000	-2,298.10		-2,573.10	275.00	0.00

ADI1TWJQ2	US 5YR NOTE (CBT) SEP21 XCBT 20210930						30 Sep 2021			
538.000	53,800,000.000	Local	66,405,172.14	66,543,449.13	123.429688	-138,276.99		-171,901.99	33,625.00	
		Base	66,405,172.14		123.429688	-138,276.99		-171,901.99	33,625.00	0.01

ADI1WFH61	US ULTRA BOND CBT SEP21 XCBT 20210921						21 Sep 2021			
63.000	6,300,000.000	Local	12,139,312.50	11,617,126.09	192.687500	522,186.41		451,311.41	70,875.00	
		Base	12,139,312.50		192.687500	522,186.41		451,311.41	70,875.00	0.02

US DOLLAR Total										
884.000	130,850,000.000	Local	148,501,984.64	148,147,182.02		354,802.62		239,827.62	114,975.00	
		Base				354,802.62		239,827.62	114,975.00	0.03

FUTURES LONG Total										
884.000	130,850,000.000	Base				354,802.62		239,827.62	114,975.00	0.03

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR										Exchange Rate:	1.000000
ADI0GMC1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021				
-201.000	-50,250,000.000	Local	-50,146,987.50	-50,123,784.91	99.795000	-23,202.59		-20,690.09	-2,512.50		
		Base	-50,146,987.50		99.795000	-23,202.59		-20,690.09	-2,512.50	0.00	
ADI1TVLQ1	US 10YR ULTRA FUT SEP21 XCBT 20210921						21 Sep 2021				
-27.000	-2,700,000.000	Local	-3,974,484.38	-3,886,993.87	147.203125	-87,490.51		-74,412.38	-13,078.13		
		Base	-3,974,484.38		147.203125	-87,490.51		-74,412.38	-13,078.13	0.00	
ADI1TVLW8	US LONG BOND(CBT) SEP21 XCBT 20210921						21 Sep 2021				
-124.000	-12,400,000.000	Local	-19,933,000.00	-19,321,033.35	160.750000	-611,966.65		-530,591.65	-81,375.00		
		Base	-19,933,000.00		160.750000	-611,966.65		-530,591.65	-81,375.00	0.02	
ADI1TVMG2	US 10YR NOTE (CBT)SEP21 XCBT 20210921						21 Sep 2021				
-26.000	-2,600,000.000	Local	-3,445,000.00	-3,435,767.53	132.500000	-9,232.47		-3,138.72	-6,093.75		
		Base	-3,445,000.00		132.500000	-9,232.47		-3,138.72	-6,093.75	0.00	
ADI1TWHC5	US 2YR NOTE (CBT) SEP21 XCBT 20210930						30 Sep 2021				
-4.000	-800,000.000	Local	-881,281.25	-882,493.08	110.160156	1,211.83		1,305.58	-93.75		
		Base	-881,281.25		110.160156	1,211.83		1,305.58	-93.75	0.00	
US DOLLAR Total											
-382.000	-68,750,000.000	Local	-78,380,753.13	-77,650,072.74		-730,680.39		-627,527.26	-103,153.13		
		Base				-730,680.39		-627,527.26	-103,153.13	0.02	
FUTURES SHORT Total											
-382.000	-68,750,000.000	Base				-730,680.39		-627,527.26	-103,153.13	0.02	

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
502.000	62,100,000.000	Base			-375,877.77		-387,699.64	11,821.87	0.05



As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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: 95.707450

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		689,964.030	Local	1.000000	689,964.03	1.000000	689,964.03	0.00	100.00
			Base	0.012924	8,917.24	0.010449	7,209.09	-1,708.15	0.00
ARGENTINE PESO Total		689,964.030	Local		689,964.03		689,964.03	0.00	100.00
			Base		8,917.24		7,209.09	-1,708.15	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.333422

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,013,772.100	Local	1.000000	1,013,772.10	1.000000	1,013,772.10	0.00	98.85
			Base	0.770970	781,587.40	0.749950	760,278.52	-21,308.88	0.04
AUSTRALIAN DOLLAR Total		1,013,772.100	Local		1,013,772.10		1,013,772.10	0.00	98.85
			Base		781,587.40		760,278.52	-21,308.88	0.04

BRAZILIAN REAL

Exchange Rate: 4.973800

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,728,303.480	Local	1.000000	1,728,303.48	1.000000	1,728,303.48	0.00	2.33
			Base	0.197329	341,044.43	0.201054	347,481.50	6,437.07	0.02
BRAZILIAN REAL Total		1,728,303.480	Local		1,728,303.48		1,728,303.48	0.00	2.33
			Base		341,044.43		347,481.50	6,437.07	0.02

EURO CURRENCY

Exchange Rate: 0.843348

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,427,988.000	Local	1.000000	1,427,988.00	1.000000	1,427,988.00	0.00	15.40

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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, 2021

View Date: July 1, 2021

Base Currency: 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	1.216944	1,737,781.58	1.185750	1,693,236.96	-44,544.62	0.09
INTERNATIONAL Total								
	1,427,988.000	Local		1,427,988.00		1,427,988.00	0.00	15.40
		Base		1,737,781.58		1,693,236.96	-44,544.62	0.09
EURO CURRENCY Total								
	1,427,988.000	Local		1,427,988.00		1,427,988.00	0.00	15.40
		Base		1,737,781.58		1,693,236.96	-44,544.62	0.09
INDONESIAN RUPIAH							Exchange Rate:	14,500.000000
IDR	INDONESIAN RUPIAH							
	4,632,986,546.000	Local	1.000000	4,632,986,546.00	1.000000	4,632,986,546.00	0.00	3.36
		Base	0.000069	321,177.58	0.000069	319,516.31	-1,661.27	0.02
INDONESIAN RUPIAH Total								
	4,632,986,546.000	Local		4,632,986,546.00		4,632,986,546.00	0.00	3.36
		Base		321,177.58		319,516.31	-1,661.27	0.02
JAPANESE YEN							Exchange Rate:	111.095000
JPY	JAPANESE YEN							
	46,279,448.000	Local	1.000000	46,279,448.00	1.000000	46,279,448.00	0.00	9.23
		Base	0.009003	416,673.98	0.009001	416,575.44	-98.54	0.02
JAPANESE YEN Total								
	46,279,448.000	Local		46,279,448.00		46,279,448.00	0.00	9.23
		Base		416,673.98		416,575.44	-98.54	0.02
MEXICAN PESO							Exchange Rate:	19.934000
MXN	MEXICAN PESO (NEW)							
	33,281,398.910	Local	1.000000	33,281,398.91	1.000000	33,281,398.91	0.00	4.80
		Base	0.050001	1,664,104.93	0.050166	1,669,579.56	5,474.63	0.09
MEXICAN PESO Total								
	33,281,398.910	Local		33,281,398.91		33,281,398.91	0.00	4.80

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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, 2021

View Date: July 1, 2021

Base Currency: 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		1,664,104.93		1,669,579.56	5,474.63	0.09	
POUND STERLING							Exchange Rate:	0.722909	
GBP	POUND STERLING								
		1,074,684.100	Local	1.000000	1,074,684.10	1.000000	1,074,684.10	0.00	99.96
			Base	1.372708	1,475,227.86	1.383300	1,486,610.49	11,382.63	0.08
POUND STERLING Total									
		1,074,684.100	Local		1,074,684.10		1,074,684.10	0.00	99.96
			Base		1,475,227.86		1,486,610.49	11,382.63	0.08
RUSSIAN RUBLE							Exchange Rate:	73.125000	
RUB	RUSSIAN RUBLE								
		1,242.890	Local	1.000000	1,242.89	1.000000	1,242.89	0.00	0.00
			Base	0.013131	16.32	0.013675	17.00	0.68	0.00
RUSSIAN RUBLE Total									
		1,242.890	Local		1,242.89		1,242.89	0.00	0.00
			Base		16.32		17.00	0.68	0.00
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-3,373,820.710	Local	1.000000	-3,373,820.71	1.000000	-3,373,820.71	0.00	0.18
			Base	1.000000	-3,373,820.71	1.000000	-3,373,820.71	0.00	0.18
US DOLLAR Total									
		-3,373,820.710	Local		-3,373,820.71		-3,373,820.71	0.00	0.18
			Base		-3,373,820.71		-3,373,820.71	0.00	0.18
CASH Total									
		4,715,109,526.800	Base		3,372,710.61		3,326,684.16	-46,026.45	0.52
CASH EQUIVALENT									

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Books Open

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
US DOLLAR							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030			
		4,695,069.210	Local	100.000000	4,695,069.21	100.000000	4,695,069.21	0.00	0.26
			Base	100.000000	4,695,069.21	100.000000	4,695,069.21	0.00	0.24
US DOLLAR Total									
		4,695,069.210	Local		4,695,069.21		4,695,069.21	0.00	0.26
			Base		4,695,069.21		4,695,069.21	0.00	0.24
CASH EQUIVALENT Total									
		4,695,069.210	Base		4,695,069.21		4,695,069.21	0.00	0.24

FIXED INCOME

BRAZILIAN REAL							Exchange Rate:	4.973800	
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023			
		8,773,000.000	Local	99.408518	8,721,109.31	103.711659	9,098,623.84	377,514.53	12.27
			Base	28.397406	2,491,304.39	20.851594	1,829,310.35	-661,994.04	0.10
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027			
		11,656,000.000	Local	114.648359	13,363,412.72	105.961538	12,350,876.87	-1,012,535.85	16.66
			Base	23.366643	2,723,615.94	21.303940	2,483,187.28	-240,428.66	0.13
BJ0X0KII3	NOTA DO TESOURO NACIONAL NOTES 01/25 10				10.000000	01 Jan 2025			
		10,807,000.000	Local	113.781369	12,296,352.54	105.470417	11,398,187.97	-898,164.57	15.38
			Base	22.164079	2,395,272.03	21.205199	2,291,645.82	-103,626.21	0.12
BRAZILIAN REAL Total									
		31,236,000.000	Local		34,380,874.57		32,847,688.68	-1,533,185.89	44.31
			Base		7,610,192.36		6,604,143.45	-1,006,048.91	0.34

EURO CURRENCY

Exchange Rate: 0.843348

ITALY

ACI15K5Y4	BUONI POLIENNALI DEL TES SR UNSECURED REGS 10/21 2.3				2.300000	15 Oct 2021		
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& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		7,600,000.000	Local	100.579560	7,644,046.58	100.809000	7,661,484.00	17,437.42	82.65
			Base	115.101062	8,747,680.70	119.534285	9,084,605.64	336,924.94	0.47
ITALY Total									
		7,600,000.000	Local		7,644,046.58		7,661,484.00	17,437.42	82.65
			Base		8,747,680.70		9,084,605.64	336,924.94	0.47
EURO CURRENCY Total									
		7,600,000.000	Local		7,644,046.58		7,661,484.00	17,437.42	82.65
			Base		8,747,680.70		9,084,605.64	336,924.94	0.47
INDONESIAN RUPIAH							Exchange Rate:	14,500.000000	
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027			
		41,010,000,000.000	Local	100.648851	41,276,093,732.04	105.910000	43,433,691,000.00	2,157,597,267.96	31.47
			Base	0.007078	2,902,750.05	0.007304	2,995,426.97	92,676.92	0.16
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5				7.500000	15 Jun 2035			
		4,450,000,000.000	Local	98.467860	4,381,819,777.97	103.250000	4,594,625,000.00	212,805,222.03	3.33
			Base	0.006965	309,937.55	0.007121	316,870.69	6,933.14	0.02
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031			
		86,055,000,000.000	Local	100.456223	86,447,602,707.21	99.180000	85,349,349,000.00	-1,098,253,707.21	61.84
			Base	0.007025	6,045,772.25	0.006840	5,886,162.00	-159,610.25	0.31
INDONESIAN RUPIAH Total									
		131,515,000,000.000	Local		132,105,516,217.22		133,377,665,000.00	1,272,148,782.78	96.64
			Base		9,258,459.85		9,198,459.66	-60,000.19	0.48
MEXICAN PESO							Exchange Rate:	19.934000	
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042			
		201,426,300.000	Local	107.977619	217,495,322.69	102.669000	206,802,367.95	-10,692,954.74	29.82
			Base	5.774141	11,630,638.46	5.150446	10,374,353.76	-1,256,284.70	0.54
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047			
		132,310,000.000	Local	102.924883	136,179,912.57	105.336000	139,370,061.60	3,190,149.03	20.10
			Base	5.344247	7,070,973.11	5.284238	6,991,575.28	-79,397.83	0.36

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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
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
		76,440,000.000	Local 111.945333	85,571,012.77	110.010000	84,091,644.00	-1,479,368.77	12.13
			Base 5.600376	4,280,927.15	5.518712	4,218,503.26	-62,423.89	0.22
MEXICAN PESO Total								
		410,176,300.000	Local	439,246,248.03		430,264,073.55	-8,982,174.48	62.05
			Base	22,982,538.72		21,584,432.30	-1,398,106.42	1.12
RUSSIAN RUBLE							Exchange Rate:	73.125000
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
		53,660,000.000	Local 99.701929	53,500,054.93	105.696592	56,716,791.27	3,216,736.34	6.51
			Base 1.571552	843,294.74	1.445423	775,614.24	-67,680.50	0.04
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
		148,713,000.000	Local 94.526208	140,572,759.66	100.635000	149,657,327.55	9,084,567.89	17.18
			Base 1.504724	2,237,720.92	1.376205	2,046,595.93	-191,124.99	0.11
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
		19,200,000.000	Local 100.284780	19,254,677.76	100.530000	19,301,760.00	47,082.24	2.22
			Base 1.631251	313,200.21	1.374769	263,955.69	-49,244.52	0.01
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
		22,740,000.000	Local 100.288802	22,805,673.62	100.567000	22,868,935.80	63,262.18	2.63
			Base 1.619746	368,330.26	1.375275	312,737.58	-55,592.68	0.02
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034		
		4,910,000.000	Local 98.804350	4,851,293.59	101.375000	4,977,512.50	126,218.91	0.57
			Base 1.559180	76,555.75	1.386325	68,068.55	-8,487.20	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
		132,374,000.000	Local 100.948008	133,628,915.52	99.611000	131,859,065.14	-1,769,850.38	15.14
			Base 1.540626	2,039,388.13	1.362202	1,803,200.89	-236,187.24	0.09
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030		
		222,140,000.000	Local 106.164135	235,833,008.75	104.057000	231,152,219.80	-4,680,788.95	26.53
			Base 1.600845	3,556,116.16	1.423002	3,161,056.00	-395,060.16	0.16
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7				7.700000	16 Mar 2039		

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		240,670,000.000	Local 113.434685	273,003,256.51	105.802000	254,633,673.40	-18,369,583.11	29.23
			Base 1.675535	4,032,510.73	1.446865	3,482,169.89	-550,340.84	0.18
RUSSIAN RUBLE Total								
		844,407,000.000	Local	883,449,640.34		871,167,285.46	-12,282,354.88	100.00
			Base	13,467,116.90		11,913,398.77	-1,553,718.13	0.62
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	319,601.18	112.093600	358,699.52	39,098.34	0.02
			Base	319,601.18	112.093600	358,699.52	39,098.34	0.02
00103CAA7	ACRES PLC ACRES 2021 FL1 A 144A				1.272880	15 Jun 2036		
		1,420,000.000	Local	1,420,000.00	100.062400	1,420,886.08	886.08	0.08
Original Face:		1,420,000.000	Base	1,420,000.00	100.062400	1,420,886.08	886.08	0.07
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
		750,500.000	Local	754,675.97	99.750000	748,623.75	-6,052.22	0.04
			Base	754,675.97	99.750000	748,623.75	-6,052.22	0.04
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		42,000.000	Local	36,841.28	114.808284	48,219.48	11,378.20	0.00
			Base	36,841.28	114.808284	48,219.48	11,378.20	0.00
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
		10,000.000	Local	11,092.82	111.584330	11,158.43	65.61	0.00
			Base	11,092.82	111.584330	11,158.43	65.61	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
		530,000.000	Local	530,941.07	103.538165	548,752.27	17,811.20	0.03
			Base	530,941.07	103.538165	548,752.27	17,811.20	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
		680,000.000	Local	679,682.86	98.084925	666,977.49	-12,705.37	0.04
			Base	679,682.86	98.084925	666,977.49	-12,705.37	0.03
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65				1.650000	01 Feb 2028		
		980,000.000	Local	978,906.58	99.341616	973,547.84	-5,358.74	0.05

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		Base	99.888427	978,906.58	99.341616	973,547.84	-5,358.74	0.05
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032		
	850,000.000	Local	101.299621	861,046.78	98.270076	835,295.65	-25,751.13	0.05
		Base	101.299621	861,046.78	98.270076	835,295.65	-25,751.13	0.04
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55				3.550000	15 Sep 2055		
	266,000.000	Local	94.108274	250,328.01	100.526000	267,399.16	17,071.15	0.01
		Base	94.108274	250,328.01	100.526000	267,399.16	17,071.15	0.01
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026		
	525,000.000	Local	107.460550	564,167.89	112.984320	593,167.68	28,999.79	0.03
		Base	107.460550	564,167.89	112.984320	593,167.68	28,999.79	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
	220,000.000	Local	100.025014	220,055.03	128.824360	283,413.59	63,358.56	0.02
		Base	100.025014	220,055.03	128.824360	283,413.59	63,358.56	0.01
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.900000	06 Nov 2022		
	80,000.000	Local	99.858325	79,886.66	103.290598	82,632.48	2,745.82	0.00
		Base	99.858325	79,886.66	103.290598	82,632.48	2,745.82	0.00
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023		
	60,000.000	Local	105.420617	63,252.37	107.249303	64,349.58	1,097.21	0.00
		Base	105.420617	63,252.37	107.249303	64,349.58	1,097.21	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3				2.300000	21 Nov 2022		
	900,000.000	Local	99.953810	899,584.29	102.622962	923,606.66	24,022.37	0.05
		Base	99.953810	899,584.29	102.622962	923,606.66	24,022.37	0.05
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95				2.950000	21 Nov 2026		
	830,000.000	Local	103.740351	861,044.91	107.568069	892,814.97	31,770.06	0.05
		Base	103.740351	861,044.91	107.568069	892,814.97	31,770.06	0.05
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2				3.200000	21 Nov 2029		
	2,130,000.000	Local	105.716702	2,251,765.75	108.710175	2,315,526.73	63,760.98	0.13
		Base	105.716702	2,251,765.75	108.710175	2,315,526.73	63,760.98	0.12
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6				2.600000	21 Nov 2024		
	780,000.000	Local	99.971859	779,780.50	105.456755	822,562.69	42,782.19	0.04

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		Base	99.971859	779,780.50	105.456755	822,562.69	42,782.19	0.04
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25				4.250000	21 Nov 2049		
	650,000.000	Local	120.642131	784,173.85	120.195736	781,272.28	-2,901.57	0.04
		Base	120.642131	784,173.85	120.195736	781,272.28	-2,901.57	0.04
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8				3.800000	15 Mar 2025		
	270,000.000	Local	106.242119	286,853.72	109.418910	295,431.06	8,577.34	0.02
		Base	106.242119	286,853.72	109.418910	295,431.06	8,577.34	0.02
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4				1.427420	25 Jan 2023		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026		
	80,000.000	Local	100.162650	80,130.12	109.923342	87,938.67	7,808.55	0.00
		Base	100.162650	80,130.12	109.923342	87,938.67	7,808.55	0.00
00766WAV5	AECOM TECHNOLOGY CORPORATION 2021 TERM LOAN B					13 Apr 2028		
	110,000.000	Local	99.266518	109,193.17	99.825000	109,807.50	614.33	0.01
		Base	99.266518	109,193.17	99.825000	109,807.50	614.33	0.01
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15				3.150000	15 Feb 2024		
	440,000.000	Local	99.474043	437,685.79	104.981518	461,918.68	24,232.89	0.03
		Base	99.474043	437,685.79	104.981518	461,918.68	24,232.89	0.02
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.800000	15 Jun 2023		
	90,000.000	Local	99.983189	89,984.87	104.065680	93,659.11	3,674.24	0.01
		Base	99.983189	89,984.87	104.065680	93,659.11	3,674.24	0.00
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
	200,000.000	Local	99.168585	198,337.17	107.451191	214,902.38	16,565.21	0.01
		Base	99.168585	198,337.17	107.451191	214,902.38	16,565.21	0.01
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN					12 May 2028		
	1,043,826.280	Local	99.820876	1,041,956.54	100.250000	1,046,435.85	4,479.31	0.06
		Base	99.820876	1,041,956.54	100.250000	1,046,435.85	4,479.31	0.05
01F020471	FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE				2.000000	19 Jul 2036		
	2,700,000.000	Local	103.359086	2,790,695.32	103.176681	2,785,770.39	-4,924.93	0.15

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Original Face:	2,700,000.000	Base	103.359086	2,790,695.32	103.176681	2,785,770.39	-4,924.93	0.15	
01F022683	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	12 Aug 2051			
	2,500,000.000	Local	103.197266	2,579,931.65	103.296875	2,582,421.88	2,490.23	0.14	
Original Face:	2,500,000.000	Base	103.197266	2,579,931.65	103.296875	2,582,421.88	2,490.23	0.13	
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1				1.100000	15 Aug 2030			
	170,000.000	Local	99.749441	169,574.05	95.018963	161,532.24	-8,041.81	0.01	
		Base	99.749441	169,574.05	95.018963	161,532.24	-8,041.81	0.01	
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050			
	550,000.000	Local	96.651611	531,583.86	88.323718	485,780.45	-45,803.41	0.03	
		Base	96.651611	531,583.86	88.323718	485,780.45	-45,803.41	0.03	
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025			
	80,000.000	Local	99.918613	79,934.89	99.057149	79,245.72	-689.17	0.00	
		Base	99.918613	79,934.89	99.057149	79,245.72	-689.17	0.00	
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
	140,000.000	Local	99.702579	139,583.61	97.279618	136,191.47	-3,392.14	0.01	
		Base	99.702579	139,583.61	97.279618	136,191.47	-3,392.14	0.01	
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046			
	140,000.000	Local	84.015993	117,622.39	99.218802	138,906.32	21,283.93	0.01	
		Base	84.015993	117,622.39	99.218802	138,906.32	21,283.93	0.01	
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4				4.400000	14 Feb 2026			
	384,000.000	Local	100.466151	385,790.02	113.182901	434,622.34	48,832.32	0.02	
		Base	100.466151	385,790.02	113.182901	434,622.34	48,832.32	0.02	
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8				4.800000	14 Feb 2029			
	137,000.000	Local	109.269985	149,699.88	116.037000	158,970.69	9,270.81	0.01	
		Base	109.269985	149,699.88	116.037000	158,970.69	9,270.81	0.01	
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039			
	200,000.000	Local	99.866660	199,733.32	123.627644	247,255.29	47,521.97	0.01	
		Base	99.866660	199,733.32	123.627644	247,255.29	47,521.97	0.01	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
	930,000.000	Local	126.005451	1,171,850.69	127.956352	1,189,994.07	18,143.38	0.07	

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		Base	126.005451	1,171,850.69	127.956352	1,189,994.07	18,143.38	0.06
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059		
		44,000.000	Local 101.029705	44,453.07	129.431660	56,949.93	12,496.86	0.00
			Base 101.029705	44,453.07	129.431660	56,949.93	12,496.86	0.00
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35				2.350000	06 May 2025		
		80,000.000	Local 99.967250	79,973.80	104.583842	83,667.07	3,693.27	0.00
			Base 99.967250	79,973.80	104.583842	83,667.07	3,693.27	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45				2.450000	04 Feb 2032		
		750,000.000	Local 96.441239	723,309.29	96.757167	725,678.75	2,369.46	0.04
			Base 96.441239	723,309.29	96.757167	725,678.75	2,369.46	0.04
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.150000	22 Aug 2027		
		440,000.000	Local 99.883482	439,487.32	110.546213	486,403.34	46,916.02	0.03
			Base 99.883482	439,487.32	110.546213	486,403.34	46,916.02	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037		
		110,000.000	Local 99.785382	109,763.92	119.339457	131,273.40	21,509.48	0.01
			Base 99.785382	109,763.92	119.339457	131,273.40	21,509.48	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047		
		400,000.000	Local 122.814658	491,258.63	122.074611	488,298.44	-2,960.19	0.03
			Base 122.814658	491,258.63	122.074611	488,298.44	-2,960.19	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25				4.250000	22 Aug 2057		
		70,000.000	Local 139.989686	97,992.78	128.210862	89,747.60	-8,245.18	0.00
			Base 139.989686	97,992.78	128.210862	89,747.60	-8,245.18	0.00
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8				0.800000	03 Jun 2025		
		350,000.000	Local 99.969266	349,892.43	100.194341	350,680.19	787.76	0.02
			Base 99.969266	349,892.43	100.194341	350,680.19	787.76	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2				1.200000	03 Jun 2027		
		450,000.000	Local 100.004580	450,020.61	99.725126	448,763.07	-1,257.54	0.02
			Base 100.004580	450,020.61	99.725126	448,763.07	-1,257.54	0.02
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5				1.500000	03 Jun 2030		
		210,000.000	Local 99.900157	209,790.33	98.098000	206,005.80	-3,784.53	0.01

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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
		Base	99.900157	209,790.33	98.098000	206,005.80	-3,784.53	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5				2.500000	03 Jun 2050		
	850,000.000	Local	101.263824	860,742.50	94.573792	803,877.23	-56,865.27	0.04
		Base	101.263824	860,742.50	94.573792	803,877.23	-56,865.27	0.04
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1				2.100000	12 May 2031		
	200,000.000	Local	100.161705	200,323.41	101.781155	203,562.31	3,238.90	0.01
		Base	100.161705	200,323.41	101.781155	203,562.31	3,238.90	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				0.651630	25 Jun 2045		
	375,063.910	Local	96.490611	361,901.46	99.952370	374,885.27	12,983.81	0.02
Original Face:	13,440,000.000	Base	96.490611	361,901.46	99.952370	374,885.27	12,983.81	0.02
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.750000	10 Jul 2025		
	220,000.000	Local	99.966209	219,925.66	110.298735	242,657.22	22,731.56	0.01
		Base	99.966209	219,925.66	110.298735	242,657.22	22,731.56	0.01
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5				2.500000	30 Jun 2025		
	170,000.000	Local	100.384747	170,654.07	105.562908	179,456.94	8,802.87	0.01
		Base	100.384747	170,654.07	105.562908	179,456.94	8,802.87	0.01
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625000	22 May 2024		
	10,000.000	Local	99.945600	9,994.56	107.660704	10,766.07	771.51	0.00
		Base	99.945600	9,994.56	107.660704	10,766.07	771.51	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
	69,000.000	Local	103.265652	71,253.30	128.947770	88,973.96	17,720.66	0.00
		Base	103.265652	71,253.30	128.947770	88,973.96	17,720.66	0.00
03234TAW8	AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B					19 Feb 2028		
	388,050.000	Local	99.760948	387,122.36	99.329500	385,448.12	-1,674.24	0.02
		Base	99.760948	387,122.36	99.329500	385,448.12	-1,674.24	0.02
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
	200,000.000	Local	100.427230	200,854.46	114.999930	229,999.86	29,145.40	0.01

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		Base	100.427230	200,854.46	114.999930	229,999.86	29,145.40	0.01
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024		
	280,000.000	Local	100.485764	281,360.14	107.754922	301,713.78	20,353.64	0.02
		Base	100.485764	281,360.14	107.754922	301,713.78	20,353.64	0.02
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
	250,000.000	Local	95.464636	238,661.59	110.926363	277,315.91	38,654.32	0.02
		Base	95.464636	238,661.59	110.926363	277,315.91	38,654.32	0.01
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026		
	730,000.000	Local	96.239084	702,545.31	110.590000	807,307.00	104,761.69	0.04
		Base	96.239084	702,545.31	110.590000	807,307.00	104,761.69	0.04
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
	210,000.000	Local	95.762200	201,100.62	126.202418	265,025.08	63,924.46	0.01
		Base	95.762200	201,100.62	126.202418	265,025.08	63,924.46	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.000000	13 Apr 2028		
	670,000.000	Local	99.641101	667,595.38	114.029257	763,996.02	96,400.64	0.04
		Base	99.641101	667,595.38	114.029257	763,996.02	96,400.64	0.04
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029		
	1,650,000.000	Local	112.090663	1,849,495.94	119.228010	1,967,262.17	117,766.23	0.11
		Base	112.090663	1,849,495.94	119.228010	1,967,262.17	117,766.23	0.10
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35				4.350000	01 Jun 2040		
	330,000.000	Local	99.939506	329,800.37	119.126671	393,118.01	63,317.64	0.02
		Base	99.939506	329,800.37	119.126671	393,118.01	63,317.64	0.02
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	760,000.000	Local	107.531486	817,239.29	121.996292	927,171.82	109,932.53	0.05
		Base	107.531486	817,239.29	121.996292	927,171.82	109,932.53	0.05
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	110,000.000	Local	99.811882	109,793.07	111.238516	122,362.37	12,569.30	0.01
		Base	99.811882	109,793.07	111.238516	122,362.37	12,569.30	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65				3.650000	01 Dec 2027		
	220,000.000	Local	97.923150	215,430.93	111.981202	246,358.64	30,927.71	0.01

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		Base	97.923150	215,430.93	111.981202	246,358.64	30,927.71	0.01
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35				3.350000	01 Dec 2024		
	80,000.000	Local	99.982950	79,986.36	107.900017	86,320.01	6,333.65	0.00
		Base	99.982950	79,986.36	107.900017	86,320.01	6,333.65	0.00
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95				2.950000	01 Dec 2022		
	220,000.000	Local	99.985545	219,968.20	103.393000	227,464.60	7,496.40	0.01
		Base	99.985545	219,968.20	103.393000	227,464.60	7,496.40	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.100000	01 Sep 2040		
	410,000.000	Local	100.995212	414,080.37	104.750000	429,475.00	15,394.63	0.02
		Base	100.995212	414,080.37	104.750000	429,475.00	15,394.63	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25				3.250000	15 Apr 2022		
	144,000.000	Local	99.998000	143,997.12	101.065000	145,533.60	1,536.48	0.01
		Base	99.998000	143,997.12	101.065000	145,533.60	1,536.48	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.750000	15 Apr 2043		
	60,000.000	Local	48.699283	29,219.57	102.122000	61,273.20	32,053.63	0.00
		Base	48.699283	29,219.57	102.122000	61,273.20	32,053.63	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044		
	330,000.000	Local	91.601015	302,283.35	97.712000	322,449.60	20,166.25	0.02
		Base	91.601015	302,283.35	97.712000	322,449.60	20,166.25	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375				4.375000	15 Oct 2028		
	50,000.000	Local	104.258020	52,129.01	106.450000	53,225.00	1,095.99	0.00
		Base	104.258020	52,129.01	106.450000	53,225.00	1,095.99	0.00
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25				4.250000	15 Jan 2030		
	150,000.000	Local	101.035813	151,553.72	105.500000	158,250.00	6,696.28	0.01
		Base	101.035813	151,553.72	105.500000	158,250.00	6,696.28	0.01
03765VAK6	PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN					23 Sep 2026		
	925,830.990	Local	100.108882	926,839.05	99.875000	924,673.70	-2,165.35	0.05
		Base	100.108882	926,839.05	99.875000	924,673.70	-2,165.35	0.05
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.450000	04 Aug 2026		
	570,000.000	Local	99.535740	567,353.72	106.414016	606,559.89	39,206.17	0.03

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		Base	99.535740	567,353.72	106.414016	606,559.89	39,206.17	0.03
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021		
	10,000.000	Local	99.879300	9,987.93	100.007557	10,000.76	12.83	0.00
		Base	99.879300	9,987.93	100.007557	10,000.76	12.83	0.00
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	690,000.000	Local	100.289622	691,998.39	101.197448	698,262.39	6,264.00	0.04
		Base	100.289622	691,998.39	101.197448	698,262.39	6,264.00	0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	07 Jun 2049		
	2,739,300.000	Local	102.195393	2,799,438.41	102.506000	2,807,946.86	8,508.45	0.15
Original Face:	2,760,000.000	Base	102.195393	2,799,438.41	102.506000	2,807,946.86	8,508.45	0.15
03835EAC8	APPLOVIN CORP TERM LOAN B					15 Aug 2025		
	246,835.450	Local	97.469351	240,588.91	99.785700	246,306.48	5,717.57	0.01
		Base	97.469351	240,588.91	99.785700	246,306.48	5,717.57	0.01
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577				5.577000	21 Feb 2023		
	440,000.000	Local	101.698443	447,473.15	104.997200	461,987.68	14,514.53	0.03
		Base	101.698443	447,473.15	104.997200	461,987.68	14,514.53	0.02
03852JAR2	ARAMARK SERVICES INC 2019 TERM LOAN B4					15 Jan 2027		
	143,187.500	Local	100.522762	143,936.03	98.625000	141,218.67	-2,717.36	0.01
		Base	100.522762	143,936.03	98.625000	141,218.67	-2,717.36	0.01
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25				7.250000	15 Oct 2039		
	100,000.000	Local	80.753550	80,753.55	141.424947	141,424.95	60,671.40	0.01
		Base	80.753550	80,753.55	141.424947	141,424.95	60,671.40	0.01
040104FM8	ARGENT SECURITIES INC. ARSI 2004 W2 M1				0.931500	25 Apr 2034		
	818,884.440	Local	97.271313	796,539.65	98.751530	808,660.91	12,121.26	0.04
Original Face:	3,580,000.000	Base	97.271313	796,539.65	98.751530	808,660.91	12,121.26	0.04
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.125000	09 Jul 2030		
	830,904.000	Local	54.902186	456,184.46	35.950000	298,709.99	-157,474.47	0.02
Original Face:	830,904.000	Base	54.902186	456,184.46	35.950000	298,709.99	-157,474.47	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR				0.125000	09 Jul 2035		
	672,594.000	Local	48.733670	327,779.74	31.651000	212,882.73	-114,897.01	0.01

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Original Face:	672,594.000	Base		48.733670	327,779.74	31.651000	212,882.73	-114,897.01	0.01
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR					0.125000	09 Jul 2041		
	860,000.000	Local		46.909379	403,420.66	35.750000	307,450.00	-95,970.66	0.02
Original Face:	860,000.000	Base		46.909379	403,420.66	35.750000	307,450.00	-95,970.66	0.02
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	92,634.000	Local		58.087020	53,808.33	37.870000	35,080.50	-18,727.83	0.00
Original Face:	92,634.000	Base		58.087020	53,808.33	37.870000	35,080.50	-18,727.83	0.00
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
	1,220,775.000	Local		100.250604	1,223,834.31	99.652800	1,216,536.47	-7,297.84	0.07
		Base		100.250604	1,223,834.31	99.652800	1,216,536.47	-7,297.84	0.06
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
	227,550.070	Local		96.666896	219,965.59	99.421900	226,234.60	6,269.01	0.01
		Base		96.666896	219,965.59	99.421900	226,234.60	6,269.01	0.01
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	322,248.760	Local		99.915795	321,977.41	98.921900	318,774.60	-3,202.81	0.02
		Base		99.915795	321,977.41	98.921900	318,774.60	-3,202.81	0.02
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	609,975.040	Local		99.770981	608,578.08	98.796900	602,636.43	-5,941.65	0.03
		Base		99.770981	608,578.08	98.796900	602,636.43	-5,941.65	0.03
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
	309,225.000	Local		99.047554	306,279.80	98.833300	305,617.27	-662.53	0.02
		Base		99.047554	306,279.80	98.833300	305,617.27	-662.53	0.02
04685YAM1	ATHENAHEALTH INC ATHENAHEALTH INC TERM LOAN						11 Feb 2026		
	796,133.900	Local		99.774710	794,340.29	100.437500	799,616.99	5,276.70	0.04
		Base		99.774710	794,340.29	100.437500	799,616.99	5,276.70	0.04
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B						06 Dec 2025		
	58,500.000	Local		99.314256	58,098.84	99.875000	58,426.88	328.04	0.00
		Base		99.314256	58,098.84	99.875000	58,426.88	328.04	0.00
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
	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
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A				2.020000	20 Feb 2027		
	1,840,000.000	Local	99.959059	1,839,246.69	103.018000	1,895,531.20	56,284.51	0.10
Original Face:	1,840,000.000	Base	99.959059	1,839,246.69	103.018000	1,895,531.20	56,284.51	0.10
05400KAG5	AVOLON TLB BORROWER 1 US LLC 2020 TERM LOAN B5					01 Dec 2027		
	238,800.000	Local	99.282073	237,085.59	99.937500	238,650.75	1,565.16	0.01
		Base	99.282073	237,085.59	99.937500	238,650.75	1,565.16	0.01
05518VAA3	BAC CAPITAL TRUST XIV LIMITD GUARA 09/49 VAR				4.000000	29 Sep 2049		
	50,000.000	Local	83.120120	41,560.06	100.875000	50,437.50	8,877.44	0.00
		Base	83.120120	41,560.06	100.875000	50,437.50	8,877.44	0.00
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027		
	580,000.000	Local	105.025162	609,145.94	107.139890	621,411.36	12,265.42	0.03
		Base	105.025162	609,145.94	107.139890	621,411.36	12,265.42	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047		
	1,040,000.000	Local	100.587955	1,046,114.73	106.413853	1,106,704.07	60,589.34	0.06
		Base	100.587955	1,046,114.73	106.413853	1,106,704.07	60,589.34	0.06
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875				2.875000	24 Feb 2022		
	30,000.000	Local	100.045733	30,013.72	101.725457	30,517.64	503.92	0.00
		Base	100.045733	30,013.72	101.725457	30,517.64	503.92	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043		
	210,000.000	Local	102.423343	215,089.02	136.026000	285,654.60	70,565.58	0.02
		Base	102.423343	215,089.02	136.026000	285,654.60	70,565.58	0.01
05551VBK8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA				1.433944	15 Jul 2054		
	4,700,000.000	Local	10.057500	472,702.50	10.062150	472,921.05	218.55	0.03
Original Face:	4,700,000.000	Base	10.057500	472,702.50	10.062150	472,921.05	218.55	0.02
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B					01 Feb 2027		
	861,926.480	Local	100.366914	865,089.01	98.578100	849,670.75	-15,418.26	0.05
		Base	100.366914	865,089.01	98.578100	849,670.75	-15,418.26	0.04
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85				1.850000	15 Sep 2021		
	30,000.000	Local	99.724800	29,917.44	100.199145	30,059.74	142.30	0.00

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.724800	29,917.44	100.199145	30,059.74	142.30	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535				3.535000	04 Nov 2024		
	70,000.000	Local	99.843229	69,890.26	108.920092	76,244.06	6,353.80	0.00
		Base	99.843229	69,890.26	108.920092	76,244.06	6,353.80	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506000	17 Mar 2025		
	400,000.000	Local	100.284878	401,139.51	109.418905	437,675.62	36,536.11	0.02
		Base	100.284878	401,139.51	109.418905	437,675.62	36,536.11	0.02
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625000	13 Mar 2027		
	250,000.000	Local	98.754688	246,886.72	112.912732	282,281.83	35,395.11	0.02
		Base	98.754688	246,886.72	112.912732	282,281.83	35,395.11	0.01
056057AA0	BX TRUST BX 2018 BIOA A 144A				3.110680	15 Mar 2037		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848				3.848000	12 Apr 2023		
	200,000.000	Local	99.981055	199,962.11	105.700115	211,400.23	11,438.12	0.01
		Base	99.981055	199,962.11	105.700115	211,400.23	11,438.12	0.01
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR				1.307750	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	101.366000	202,732.00	2,732.00	0.01
		Base	100.000000	200,000.00	101.366000	202,732.00	2,732.00	0.01
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025		
	800,000.000	Local	100.752935	806,023.48	105.417427	843,339.42	37,315.94	0.05
		Base	100.752935	806,023.48	105.417427	843,339.42	37,315.94	0.04
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.500000	27 Jan 2030		
	2,250,408.640	Local	100.000000	2,250,408.64	100.162790	2,254,072.08	3,663.44	0.12
Original Face:	2,980,000.000	Base	100.000000	2,250,408.64	100.162790	2,254,072.08	3,663.44	0.12
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023		
	260,000.000	Local	99.912835	259,773.37	104.355789	271,325.05	11,551.68	0.01
		Base	99.912835	259,773.37	104.355789	271,325.05	11,551.68	0.01
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
	510,000.000	Local	106.024418	540,724.53	133.015571	678,379.41	137,654.88	0.04

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



STATE STREET

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		Base	106.024418	540,724.53	133.015571	678,379.41	137,654.88	0.04
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.000000	01 Apr 2024		
	290,000.000	Local	99.910121	289,739.35	109.100085	316,390.25	26,650.90	0.02
		Base	99.910121	289,739.35	109.100085	316,390.25	26,650.90	0.02
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024		
	2,090,000.000	Local	102.198612	2,135,950.99	109.640495	2,291,486.35	155,535.36	0.13
		Base	102.198612	2,135,950.99	109.640495	2,291,486.35	155,535.36	0.12
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026		
	50,000.000	Local	108.583720	54,291.86	112.966368	56,483.18	2,191.32	0.00
		Base	108.583720	54,291.86	112.966368	56,483.18	2,191.32	0.00
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026		
	520,000.000	Local	102.391996	532,438.38	113.328309	589,307.21	56,868.83	0.03
		Base	102.391996	532,438.38	113.328309	589,307.21	56,868.83	0.03
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028		
	690,000.000	Local	99.992645	689,949.25	110.152552	760,052.61	70,103.36	0.04
		Base	99.992645	689,949.25	110.152552	760,052.61	70,103.36	0.04
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	17,000.000	Local	99.996941	16,999.48	103.626000	17,616.42	616.94	0.00
		Base	99.996941	16,999.48	103.626000	17,616.42	616.94	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419000	20 Dec 2028		
	682,000.000	Local	99.607389	679,322.39	108.950153	743,040.04	63,717.65	0.04
		Base	99.607389	679,322.39	108.950153	743,040.04	63,717.65	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	300,000.000	Local	100.000000	300,000.00	105.061227	315,183.68	15,183.68	0.02
		Base	100.000000	300,000.00	105.061227	315,183.68	15,183.68	0.02
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR				3.970000	05 Mar 2029		
	250,000.000	Local	98.507280	246,268.20	112.815063	282,037.66	35,769.46	0.02
		Base	98.507280	246,268.20	112.815063	282,037.66	35,769.46	0.01
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR				3.974000	07 Feb 2030		
	1,080,000.000	Local	109.222036	1,179,597.99	113.499849	1,225,798.37	46,200.38	0.07

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		Base	109.222036	1,179,597.99	113.499849	1,225,798.37	46,200.38	0.06
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR				4.330000	15 Mar 2050		
	140,000.000	Local	100.000000	140,000.00	123.127041	172,377.86	32,377.86	0.01
		Base	100.000000	140,000.00	123.127041	172,377.86	32,377.86	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051		
	1,610,000.000	Local	110.178341	1,773,871.29	119.585365	1,925,324.38	151,453.09	0.11
		Base	110.178341	1,773,871.29	119.585365	1,925,324.38	151,453.09	0.10
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR				2.592000	29 Apr 2031		
	1,790,000.000	Local	103.426639	1,851,336.83	103.208313	1,847,428.80	-3,908.03	0.10
		Base	103.426639	1,851,336.83	103.208313	1,847,428.80	-3,908.03	0.10
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR				1.319000	19 Jun 2026		
	350,000.000	Local	100.000000	350,000.00	100.255779	350,895.23	895.23	0.02
		Base	100.000000	350,000.00	100.255779	350,895.23	895.23	0.02
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1				4.100000	24 Jul 2023		
	300,000.000	Local	99.785770	299,357.31	107.435723	322,307.17	22,949.86	0.02
		Base	99.785770	299,357.31	107.435723	322,307.17	22,949.86	0.02
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85				1.850000	01 May 2025		
	560,000.000	Local	99.941225	559,670.86	103.410740	579,100.14	19,429.28	0.03
		Base	99.941225	559,670.86	103.410740	579,100.14	19,429.28	0.03
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR				3.803000	15 Dec 2032		
	70,000.000	Local	94.172629	65,920.84	110.351543	77,246.08	11,325.24	0.00
		Base	94.172629	65,920.84	110.351543	77,246.08	11,325.24	0.00
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6				1.600000	24 Apr 2025		
	170,000.000	Local	99.970741	169,950.26	102.721563	174,626.66	4,676.40	0.01
		Base	99.970741	169,950.26	102.721563	174,626.66	4,676.40	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3				1.300000	11 Jun 2025		
	310,000.000	Local	99.823600	309,453.16	101.017356	313,153.80	3,700.64	0.02
		Base	99.823600	309,453.16	101.017356	313,153.80	3,700.64	0.02
06541WAX0	BANK BANK 2017 BNK5 A5				3.390000	15 Jun 2060		
	1,060,000.000	Local	97.500460	1,033,504.88	110.018670	1,166,197.90	132,693.02	0.06

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Original Face:		1,060,000.000	Base	97.500460	1,033,504.88	110.018670	1,166,197.90	132,693.02	0.06
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972000	16 May 2029			
		200,000.000	Local	99.631610	199,263.22	117.191492	234,382.98	35,119.76	0.01
			Base	99.631610	199,263.22	117.191492	234,382.98	35,119.76	0.01
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		2,240,000.000	Local	110.789109	2,481,676.04	116.653912	2,613,047.63	131,371.59	0.14
			Base	110.789109	2,481,676.04	116.653912	2,613,047.63	131,371.59	0.14
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7				1.700000	12 May 2022			
		230,000.000	Local	99.964248	229,917.77	101.134572	232,609.52	2,691.75	0.01
			Base	99.964248	229,917.77	101.134572	232,609.52	2,691.75	0.01
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042			
		10,000.000	Local	104.550600	10,455.06	131.124675	13,112.47	2,657.41	0.00
			Base	104.550600	10,455.06	131.124675	13,112.47	2,657.41	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041			
		170,000.000	Local	101.635159	172,779.77	137.437949	233,644.51	60,864.74	0.01
			Base	101.635159	172,779.77	137.437949	233,644.51	60,864.74	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043			
		200,000.000	Local	134.297805	268,595.61	140.139649	280,279.30	11,683.69	0.02
			Base	134.297805	268,595.61	140.139649	280,279.30	11,683.69	0.01
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25				7.250000	30 May 2029			
		150,000.000	Local	109.143713	163,715.57	102.191000	153,286.50	-10,429.07	0.01
			Base	109.143713	163,715.57	102.191000	153,286.50	-10,429.07	0.01
071734AH0	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/28 5				5.000000	30 Jan 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
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25				5.250000	30 Jan 2030			
		1,640,000.000	Local	101.625557	1,666,659.13	93.000000	1,525,200.00	-141,459.13	0.08
			Base	101.625557	1,666,659.13	93.000000	1,525,200.00	-141,459.13	0.08
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25				6.250000	15 Feb 2029			
		460,000.000	Local	102.010876	469,250.03	98.905000	454,963.00	-14,287.03	0.02

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		Base	102.010876	469,250.03	98.905000	454,963.00	-14,287.03	0.02
071734AM9	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5				5.000000	15 Feb 2029		
		430,000.000 Local	92.344435	397,081.07	93.250000	400,975.00	3,893.93	0.02
		Base	92.344435	397,081.07	93.250000	400,975.00	3,893.93	0.02
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024		
		81,000.000 Local	101.683012	82,363.24	108.903706	88,212.00	5,848.76	0.00
		Base	101.683012	82,363.24	108.903706	88,212.00	5,848.76	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
		79,000.000 Local	100.432468	79,341.65	124.570406	98,410.62	19,068.97	0.01
		Base	100.432468	79,341.65	124.570406	98,410.62	19,068.97	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024		
		600,000.000 Local	103.342283	620,053.70	107.146574	642,879.44	22,825.74	0.04
		Base	103.342283	620,053.70	107.146574	642,879.44	22,825.74	0.03
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049		
		450,000.000 Local	106.854353	480,844.59	124.315151	559,418.18	78,573.59	0.03
		Base	106.854353	480,844.59	124.315151	559,418.18	78,573.59	0.03
08579JBG6	BERRY GLOBAL INC 2021 TERM LOAN Z					01 Jul 2026		
		419,993.830 Local	100.236975	420,989.11	99.229200	416,756.52	-4,232.59	0.02
		Base	100.236975	420,989.11	99.229200	416,756.52	-4,232.59	0.02
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B					06 Aug 2026		
		226,550.000 Local	99.326312	225,023.76	99.979000	226,502.42	1,478.66	0.01
		Base	99.326312	225,023.76	99.979000	226,502.42	1,478.66	0.01
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR				4.375000	01 Mar 2033		
		240,000.000 Local	95.599346	229,438.43	110.500000	265,200.00	35,761.57	0.01
		Base	95.599346	229,438.43	110.500000	265,200.00	35,761.57	0.01
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4				4.400000	14 Aug 2028		
		670,000.000 Local	99.612600	667,404.42	115.410714	773,251.78	105,847.36	0.04
		Base	99.612600	667,404.42	115.410714	773,251.78	105,847.36	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR				4.705000	10 Jan 2025		
		680,000.000 Local	100.000000	680,000.00	109.171000	742,362.80	62,362.80	0.04

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		Base	100.000000	680,000.00	109.171000	742,362.80	62,362.80	0.04
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030		
		840,000.000	Local 110.615024	929,166.20	120.415526	1,011,490.42	82,324.22	0.06
			Base 110.615024	929,166.20	120.415526	1,011,490.42	82,324.22	0.05
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR				3.052000	13 Jan 2031		
		600,000.000	Local 107.603685	645,622.11	105.538228	633,229.37	-12,392.74	0.03
			Base 107.603685	645,622.11	105.538228	633,229.37	-12,392.74	0.03
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR				2.219000	09 Jun 2026		
		390,000.000	Local 100.000000	390,000.00	103.020408	401,779.59	11,779.59	0.02
			Base 100.000000	390,000.00	103.020408	401,779.59	11,779.59	0.02
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 97.509338	78,007.47	104.069242	83,255.39	5,247.92	0.00
			Base 97.509338	78,007.47	104.069242	83,255.39	5,247.92	0.00
097023BY0	BOEING CO SR UNSECURED 03/38 3.55				3.550000	01 Mar 2038		
		80,000.000	Local 89.408013	71,526.41	102.789265	82,231.41	10,705.00	0.00
			Base 89.408013	71,526.41	102.789265	82,231.41	10,705.00	0.00
097023CD5	BOEING CO SR UNSECURED 03/29 3.2				3.200000	01 Mar 2029		
		260,000.000	Local 99.011192	257,429.10	105.108187	273,281.29	15,852.19	0.01
			Base 99.011192	257,429.10	105.108187	273,281.29	15,852.19	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1				3.100000	01 May 2026		
		50,000.000	Local 99.951640	49,975.82	105.792482	52,896.24	2,920.42	0.00
			Base 99.951640	49,975.82	105.792482	52,896.24	2,920.42	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027		
		70,000.000	Local 99.793857	69,855.70	103.413673	72,389.57	2,533.87	0.00
			Base 99.793857	69,855.70	103.413673	72,389.57	2,533.87	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25				3.250000	01 Feb 2035		
		860,000.000	Local 98.304940	845,422.48	101.259700	870,833.42	25,410.94	0.05

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		Base	98.304940	845,422.48	101.259700	870,833.42	25,410.94	0.05
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050		
	180,000.000	Local	96.119628	173,015.33	103.137779	185,648.00	12,632.67	0.01
		Base	96.119628	173,015.33	103.137779	185,648.00	12,632.67	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	112.084113	1,076,007.48	116,007.48	0.06
		Base	100.000000	960,000.00	112.084113	1,076,007.48	116,007.48	0.06
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	390,000.000	Local	100.000000	390,000.00	128.891531	502,676.97	112,676.97	0.03
		Base	100.000000	390,000.00	128.891531	502,676.97	112,676.97	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	134.756472	1,185,856.95	305,856.95	0.06
		Base	100.000000	880,000.00	134.756472	1,185,856.95	305,856.95	0.06
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
	280,000.000	Local	100.000000	280,000.00	138.195673	386,947.88	106,947.88	0.02
		Base	100.000000	280,000.00	138.195673	386,947.88	106,947.88	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030		
	1,260,000.000	Local	107.077187	1,349,172.56	118.529099	1,493,466.65	144,294.09	0.08
		Base	107.077187	1,349,172.56	118.529099	1,493,466.65	144,294.09	0.08
097023DE2	BOEING CO SR UNSECURED 02/24 1.433				1.433000	04 Feb 2024		
	780,000.000	Local	100.000000	780,000.00	100.332552	782,593.91	2,593.91	0.04
		Base	100.000000	780,000.00	100.332552	782,593.91	2,593.91	0.04
097023DG7	BOEING CO SR UNSECURED 02/26 2.196				2.196000	04 Feb 2026		
	1,440,000.000	Local	99.621969	1,434,556.36	101.044876	1,455,046.21	20,489.85	0.08
		Base	99.621969	1,434,556.36	101.044876	1,455,046.21	20,489.85	0.08
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79				3.790000	06 Feb 2024		
	60,000.000	Local	102.294883	61,376.93	107.878804	64,727.28	3,350.35	0.00
		Base	102.294883	61,376.93	107.878804	64,727.28	3,350.35	0.00
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245				3.245000	06 May 2022		
	10,000.000	Local	99.745300	9,974.53	102.396514	10,239.65	265.12	0.00

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		Base	99.745300	9,974.53	102.396514	10,239.65	265.12	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216				3.216000	28 Nov 2023		
	60,000.000	Local	99.239267	59,543.56	105.890041	63,534.02	3,990.46	0.00
		Base	99.239267	59,543.56	105.890041	63,534.02	3,990.46	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588000	14 Apr 2027		
	130,000.000	Local	97.394292	126,612.58	110.790029	144,027.04	17,414.46	0.01
		Base	97.394292	126,612.58	110.790029	144,027.04	17,414.46	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026		
	360,000.000	Local	100.004006	360,014.42	109.463794	394,069.66	34,055.24	0.02
		Base	100.004006	360,014.42	109.463794	394,069.66	34,055.24	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
	1,120,000.000	Local	100.002531	1,120,028.35	96.798090	1,084,138.61	-35,889.74	0.06
		Base	100.002531	1,120,028.35	96.798090	1,084,138.61	-35,889.74	0.06
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	112.236558	224,473.12	24,473.12	0.01
		Base	100.000000	200,000.00	112.236558	224,473.12	24,473.12	0.01
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625000	07 Jan 2041		
	460,000.000	Local	93.670241	430,883.11	108.659000	499,831.40	68,948.29	0.03
		Base	93.670241	430,883.11	108.659000	499,831.40	68,948.29	0.03
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
	2,430,000.000	Local	99.233098	2,411,364.28	100.815000	2,449,804.50	38,440.22	0.13
		Base	99.233098	2,411,364.28	100.815000	2,449,804.50	38,440.22	0.13
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625000	21 Feb 2047		
	720,000.000	Local	84.627057	609,314.81	108.567000	781,682.40	172,367.59	0.04
		Base	84.627057	609,314.81	108.567000	781,682.40	172,367.59	0.04
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028		
	320,000.000	Local	94.447450	302,231.84	108.103000	345,929.60	43,697.76	0.02
		Base	94.447450	302,231.84	108.103000	345,929.60	43,697.76	0.02
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B					15 Aug 2025		
	213,400.000	Local	99.842282	213,063.43	99.333300	211,977.26	-1,086.17	0.01

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		Base	99.842282	213,063.43	99.333300	211,977.26	-1,086.17	0.01
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022		
		220,000.000	99.919427	219,822.74	102.140070	224,708.15	4,885.41	0.01
		Base	99.919427	219,822.74	102.140070	224,708.15	4,885.41	0.01
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
		428,000.000	101.647047	435,049.36	106.675006	456,569.03	21,519.67	0.02
		Base	101.647047	435,049.36	106.675006	456,569.03	21,519.67	0.02
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2				3.200000	15 Jun 2026		
		710,000.000	102.334573	726,575.47	109.806144	779,623.62	53,048.15	0.04
		Base	102.334573	726,575.47	109.806144	779,623.62	53,048.15	0.04
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029		
		510,000.000	108.636896	554,048.17	112.006222	571,231.73	17,183.56	0.03
		Base	108.636896	554,048.17	112.006222	571,231.73	17,183.56	0.03
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25				2.250000	15 Aug 2021		
		150,000.000	100.030173	150,045.26	100.243666	150,365.50	320.24	0.01
		Base	100.030173	150,045.26	100.243666	150,365.50	320.24	0.01
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875				3.875000	15 Aug 2025		
		118,000.000	106.368127	125,514.39	111.341212	131,382.63	5,868.24	0.01
		Base	106.368127	125,514.39	111.341212	131,382.63	5,868.24	0.01
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5				5.000000	15 Aug 2045		
		380,000.000	144.048234	547,383.29	136.773266	519,738.41	-27,644.88	0.03
		Base	144.048234	547,383.29	136.773266	519,738.41	-27,644.88	0.03
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15				3.150000	15 Nov 2025		
		520,000.000	99.890404	519,430.10	107.285766	557,885.98	38,455.88	0.03
		Base	99.890404	519,430.10	107.285766	557,885.98	38,455.88	0.03
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7				4.700000	15 Apr 2025		
		1,180,000.000	106.817447	1,260,445.88	112.693773	1,329,786.52	69,340.64	0.07
		Base	106.817447	1,260,445.88	112.693773	1,329,786.52	69,340.64	0.07
12433XAG4	BX TRUST BX 2020 VIVA D 144A				3.667040	11 Mar 2044		
		930,000.000	101.301042	942,099.69	103.236950	960,103.64	18,003.95	0.05

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Original Face:		930,000.000	Base	101.301042	942,099.69	103.236950	960,103.64	18,003.95	0.05
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125000	01 May 2027			
		150,000.000	Local	97.264713	145,897.07	104.890000	157,335.00	11,437.93	0.01
			Base	97.264713	145,897.07	104.890000	157,335.00	11,437.93	0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028			
		70,000.000	Local	95.551643	66,886.15	104.923960	73,446.77	6,560.62	0.00
			Base	95.551643	66,886.15	104.923960	73,446.77	6,560.62	0.00
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5				4.500000	15 Aug 2030			
		30,000.000	Local	101.731867	30,519.56	104.250000	31,275.00	755.44	0.00
			Base	101.731867	30,519.56	104.250000	31,275.00	755.44	0.00
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032			
		1,310,000.000	Local	99.312492	1,300,993.64	103.625000	1,357,487.50	56,493.86	0.07
			Base	99.312492	1,300,993.64	103.625000	1,357,487.50	56,493.86	0.07
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024			
		69,941.010	Local	100.624970	70,378.12	98.916700	69,183.34	-1,194.78	0.00
			Base	100.624970	70,378.12	98.916700	69,183.34	-1,194.78	0.00
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A				1.002880	15 Nov 2036			
		410,000.000	Local	100.000000	410,000.00	100.092980	410,381.22	381.22	0.02
Original Face:		410,000.000	Base	100.000000	410,000.00	100.092980	410,381.22	381.22	0.02
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023			
		220,000.000	Local	101.248300	222,746.26	106.480027	234,256.06	11,509.80	0.01
			Base	101.248300	222,746.26	106.480027	234,256.06	11,509.80	0.01
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125				4.125000	15 Nov 2025			
		120,000.000	Local	99.946492	119,935.79	112.105935	134,527.12	14,591.33	0.01
			Base	99.946492	119,935.79	112.105935	134,527.12	14,591.33	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028			
		1,310,000.000	Local	110.636492	1,449,338.05	116.400000	1,524,840.00	75,501.95	0.08
			Base	110.636492	1,449,338.05	116.400000	1,524,840.00	75,501.95	0.08
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038			
		500,000.000	Local	127.498624	637,493.12	124.641021	623,205.11	-14,288.01	0.03

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		Base	127.498624	637,493.12	124.641021	623,205.11	-14,288.01	0.03
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25				5.250000	07 Mar 2025		
		80,000.000 Local	101.510725	81,208.58	112.500000	90,000.00	8,791.42	0.00
		Base	101.510725	81,208.58	112.500000	90,000.00	8,791.42	0.00
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75				4.750000	16 Feb 2024		
		140,000.000 Local	99.977514	139,968.52	108.375000	151,725.00	11,756.48	0.01
		Base	99.977514	139,968.52	108.375000	151,725.00	11,756.48	0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.300000	10 Oct 2046		
		30,000.000 Local	102.297800	30,689.34	105.269450	31,580.84	891.50	0.00
Original Face:		30,000.000 Base	102.297800	30,689.34	105.269450	31,580.84	891.50	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762000	10 Oct 2046		
		30,000.000 Local	102.299700	30,689.91	105.751670	31,725.50	1,035.59	0.00
Original Face:		30,000.000 Base	102.299700	30,689.91	105.751670	31,725.50	1,035.59	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.240680	10 Oct 2046		
		10,000.000 Local	101.050600	10,105.06	100.037850	10,003.79	-101.27	0.00
Original Face:		10,000.000 Base	101.050600	10,105.06	100.037850	10,003.79	-101.27	0.00
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C				4.458075	15 Jun 2050		
		1,000,000.000 Local	94.534518	945,345.18	104.087200	1,040,872.00	95,526.82	0.06
Original Face:		1,000,000.000 Base	94.534518	945,345.18	104.087200	1,040,872.00	95,526.82	0.05
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A				3.023000	25 Aug 2060		
		808,082.060 Local	99.998484	808,069.81	101.521190	820,374.52	12,304.71	0.04
Original Face:		900,000.000 Base	99.998484	808,069.81	101.521190	820,374.52	12,304.71	0.04
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				1.997219	15 Oct 2045		
		2,602,641.240 Local	1.122269	29,208.63	1.474910	38,386.62	9,177.99	0.00
Original Face:		3,700,000.000 Base	1.122269	29,208.63	1.474910	38,386.62	9,177.99	0.00
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035000	10 Feb 2048		
		240,000.000 Local	102.417425	245,801.82	107.106470	257,055.53	11,253.71	0.01
Original Face:		240,000.000 Base	102.417425	245,801.82	107.106470	257,055.53	11,253.71	0.01
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.450870	10 Feb 2048		
		70,000.000 Local	101.032586	70,722.81	103.594530	72,516.17	1,793.36	0.00

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Original Face:		70,000.000	Base	101.032586	70,722.81	103.594530	72,516.17	1,793.36	0.00
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5				4.500000	15 Nov 2031			
		470,000.000	Local	100.000000	470,000.00	100.614000	472,885.80	2,885.80	0.03
			Base	100.000000	470,000.00	100.614000	472,885.80	2,885.80	0.02
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526000	10 Feb 2047			
		200,000.000	Local	106.224770	212,449.54	108.137640	216,275.28	3,825.74	0.01
Original Face:		200,000.000	Base	106.224770	212,449.54	108.137640	216,275.28	3,825.74	0.01
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025			
		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
126438AE0	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET B 144A				2.815900	15 Aug 2037			
		450,000.000	Local	104.713660	471,211.47	103.990820	467,958.69	-3,252.78	0.03
Original Face:		450,000.000	Base	104.713660	471,211.47	103.990820	467,958.69	-3,252.78	0.02
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057			
		411,842.590	Local	102.945414	423,973.06	107.194820	441,473.92	17,500.86	0.02
Original Face:		830,000.000	Base	102.945414	423,973.06	107.194820	441,473.92	17,500.86	0.02
12652UAAU3	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	102.514348	338,297.35	103.005810	339,919.17	1,621.82	0.02
Original Face:		330,000.000	Base	102.514348	338,297.35	103.005810	339,919.17	1,621.82	0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048			
		1,446,606.190	Local	97.816776	1,415,023.54	102.408410	1,481,446.40	66,422.86	0.08
Original Face:		3,881,000.000	Base	97.816776	1,415,023.54	102.408410	1,481,446.40	66,422.86	0.08
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				1.053000	15 May 2036			
		1,050,000.000	Local	100.000000	1,050,000.00	100.267290	1,052,806.55	2,806.55	0.06
Original Face:		1,050,000.000	Base	100.000000	1,050,000.00	100.267290	1,052,806.55	2,806.55	0.05
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A				2.860000	25 Oct 2059			
		1,018,014.030	Local	99.999125	1,018,005.12	101.511560	1,033,401.92	15,396.80	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
Original Face:	1,200,000.000	Base	99.999125	1,018,005.12	101.511560	1,033,401.92	15,396.80	0.05	
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A					2.446000	10 Nov 2046		
	870,000.000	Local	102.916751	895,375.73	101.612160	884,025.79	-11,349.94	0.05	
Original Face:	870,000.000	Base	102.916751	895,375.73	101.612160	884,025.79	-11,349.94	0.05	
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					1.835880	25 Jul 2047		
	1,050,709.310	Local	100.000000	1,050,709.31	100.147200	1,052,255.95	1,546.64	0.06	
Original Face:	1,080,000.000	Base	100.000000	1,050,709.31	100.147200	1,052,255.95	1,546.64	0.05	
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A					2.000000	25 Jan 2060		
	1,705,844.080	Local	101.529891	1,731,941.64	101.402880	1,729,775.03	-2,166.61	0.09	
Original Face:	1,860,000.000	Base	101.529891	1,731,941.64	101.402880	1,729,775.03	-2,166.61	0.09	
12661GAE9	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A					3.885613	25 Jan 2060		
	990,000.000	Local	104.457486	1,034,129.11	108.973830	1,078,840.92	44,711.81	0.06	
Original Face:	990,000.000	Base	104.457486	1,034,129.11	108.973830	1,078,840.92	44,711.81	0.06	
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022		
	180,000.000	Local	99.885111	179,793.20	102.749000	184,948.20	5,155.00	0.01	
		Base	99.885111	179,793.20	102.749000	184,948.20	5,155.00	0.01	
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	186,000.000	Local	99.963151	185,931.46	110.449083	205,435.29	19,503.83	0.01	
		Base	99.963151	185,931.46	110.449083	205,435.29	19,503.83	0.01	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	200,000.000	Local	105.216135	210,432.27	130.201059	260,402.12	49,969.85	0.01	
		Base	105.216135	210,432.27	130.201059	260,402.12	49,969.85	0.01	
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	51,000.000	Local	99.677824	50,835.69	105.303394	53,704.73	2,869.04	0.00	
		Base	99.677824	50,835.69	105.303394	53,704.73	2,869.04	0.00	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	1,247,000.000	Local	102.062091	1,272,714.28	114.979739	1,433,797.35	161,083.07	0.08	
		Base	102.062091	1,272,714.28	114.979739	1,433,797.35	161,083.07	0.07	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	970,000.000	Local	119.293206	1,157,144.10	129.927500	1,260,296.75	103,152.65	0.07	

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		Base	119.293206	1,157,144.10	129.927500	1,260,296.75	103,152.65	0.07
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625				3.625000	01 Apr 2027		
	90,000.000	Local	99.850622	89,865.56	110.869723	99,782.75	9,917.19	0.01
		Base	99.850622	89,865.56	110.869723	99,782.75	9,917.19	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75				3.750000	01 Apr 2030		
	1,410,000.000	Local	110.115192	1,552,624.21	112.018246	1,579,457.27	26,833.06	0.09
		Base	110.115192	1,552,624.21	112.018246	1,579,457.27	26,833.06	0.08
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125				4.125000	01 Apr 2040		
	120,000.000	Local	98.383125	118,059.75	116.104270	139,325.12	21,265.37	0.01
		Base	98.383125	118,059.75	116.104270	139,325.12	21,265.37	0.01
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024		
	666,598.600	Local	99.420581	662,736.20	99.093800	660,557.88	-2,178.32	0.04
		Base	99.420581	662,736.20	99.093800	660,557.88	-2,178.32	0.03
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN					21 Jul 2025		
	615,350.000	Local	99.333513	611,248.77	100.250000	616,888.38	5,639.61	0.03
		Base	99.333513	611,248.77	100.250000	616,888.38	5,639.61	0.03
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902				2.902000	15 Jul 2031		
	610,000.000	Local	107.083089	653,206.84	106.690530	650,812.23	-2,394.61	0.04
		Base	107.083089	653,206.84	106.690530	650,812.23	-2,394.61	0.03
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302				3.302000	15 Jan 2035		
	270,000.000	Local	104.150030	281,205.08	107.535023	290,344.56	9,139.48	0.02
		Base	104.150030	281,205.08	107.535023	290,344.56	9,139.48	0.02
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95				0.950000	23 Jun 2023		
	300,000.000	Local	99.962893	299,888.68	100.877617	302,632.85	2,744.17	0.02
		Base	99.962893	299,888.68	100.877617	302,632.85	2,744.17	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375				1.375000	23 Jul 2023		
	290,000.000	Local	100.072834	290,211.22	101.841477	295,340.28	5,129.06	0.02
		Base	100.072834	290,211.22	101.841477	295,340.28	5,129.06	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7				2.700000	15 Feb 2031		
	40,000.000	Local	99.863075	39,945.23	103.076621	41,230.65	1,285.42	0.00

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		Base	99.863075	39,945.23	103.076621	41,230.65	1,285.42	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722				2.722000	15 Feb 2030		
	80,000.000	Local	102.152925	81,722.34	103.776455	83,021.16	1,298.82	0.00
		Base	102.152925	81,722.34	103.776455	83,021.16	1,298.82	0.00
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577				3.577000	05 Apr 2050		
	30,000.000	Local	101.714000	30,514.20	106.130376	31,839.11	1,324.91	0.00
		Base	101.714000	30,514.20	106.130376	31,839.11	1,324.91	0.00
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625				4.625000	15 Dec 2029		
	250,000.000	Local	106.062900	265,157.25	109.977000	274,942.50	9,785.25	0.02
		Base	106.062900	265,157.25	109.977000	274,942.50	9,785.25	0.01
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026		
	120,000.000	Local	102.580600	123,096.72	104.377000	125,252.40	2,155.68	0.01
		Base	102.580600	123,096.72	104.377000	125,252.40	2,155.68	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
	1,039,957.640	Local	99.760571	1,037,467.68	99.875000	1,038,657.69	1,190.01	0.06
		Base	99.760571	1,037,467.68	99.875000	1,038,657.69	1,190.01	0.05
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908				4.908000	23 Jul 2025		
	260,000.000	Local	109.960373	285,896.97	113.329388	294,656.41	8,759.44	0.02
		Base	109.960373	285,896.97	113.329388	294,656.41	8,759.44	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384				6.384000	23 Oct 2035		
	50,000.000	Local	109.194560	54,597.28	133.845293	66,922.65	12,325.37	0.00
		Base	109.194560	54,597.28	133.845293	66,922.65	12,325.37	0.00
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484000	23 Oct 2045		
	20,000.000	Local	114.290050	22,858.01	137.801599	27,560.32	4,702.31	0.00
		Base	114.290050	22,858.01	137.801599	27,560.32	4,702.31	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834				6.834000	23 Oct 2055		
	30,000.000	Local	111.982567	33,594.77	147.224802	44,167.44	10,572.67	0.00
		Base	111.982567	33,594.77	147.224802	44,167.44	10,572.67	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.200000	15 Mar 2028		
	780,000.000	Local	97.124281	757,569.39	113.258319	883,414.89	125,845.50	0.05

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		Base	97.124281	757,569.39	113.258319	883,414.89	125,845.50	0.05
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
	140,000.000	Local	100.009164	140,012.83	123.042041	172,258.86	32,246.03	0.01
		Base	100.009164	140,012.83	123.042041	172,258.86	32,246.03	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
	400,000.000	Local	122.653983	490,615.93	127.357426	509,429.70	18,813.77	0.03
		Base	122.653983	490,615.93	127.357426	509,429.70	18,813.77	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05				5.050000	30 Mar 2029		
	1,650,000.000	Local	116.254825	1,918,204.61	118.220806	1,950,643.30	32,438.69	0.11
		Base	116.254825	1,918,204.61	118.220806	1,950,643.30	32,438.69	0.10
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8				4.800000	01 Mar 2050		
	360,000.000	Local	103.387872	372,196.34	114.936651	413,771.94	41,575.60	0.02
		Base	103.387872	372,196.34	114.936651	413,771.94	41,575.60	0.02
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		
	568,300.030	Local	100.321054	570,124.58	99.784100	567,073.07	-3,051.51	0.03
		Base	100.321054	570,124.58	99.784100	567,073.07	-3,051.51	0.03
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2					01 Feb 2027		
	897,911.680	Local	100.179573	899,524.09	99.200000	890,728.39	-8,795.70	0.05
		Base	100.179573	899,524.09	99.200000	890,728.39	-8,795.70	0.05
16411RAJ8	CHENIERE ENERGY INC SR SECURED 144A 10/28 4.625				4.625000	15 Oct 2028		
	200,000.000	Local	100.000000	200,000.00	105.500000	211,000.00	11,000.00	0.01
		Base	100.000000	200,000.00	105.500000	211,000.00	11,000.00	0.01
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85				3.850000	15 Jan 2028		
	100,000.000	Local	114.730280	114,730.28	113.990936	113,990.94	-739.34	0.01
		Base	114.730280	114,730.28	113.990936	113,990.94	-739.34	0.01
166756AT3	CHEVRON USA INC COMPANY GUAR 03/41 6				6.000000	01 Mar 2041		
	150,000.000	Local	147.246233	220,869.35	146.371748	219,557.62	-1,311.73	0.01

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		Base	147.246233	220,869.35	146.371748	219,557.62	-1,311.73	0.01
166756AW6	CHEVRON USA INC COMPANY GUAR 08/47 4.95				4.950000	15 Aug 2047		
		40,000.000 Local	135.749650	54,299.86	134.832868	53,933.15	-366.71	0.00
		Base	135.749650	54,299.86	134.832868	53,933.15	-366.71	0.00
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554				1.554000	11 May 2025		
		330,000.000 Local	100.016673	330,055.02	102.505784	338,269.09	8,214.07	0.02
		Base	100.016673	330,055.02	102.505784	338,269.09	8,214.07	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995				1.995000	11 May 2027		
		110,000.000 Local	100.187409	110,206.15	103.219700	113,541.67	3,335.52	0.01
		Base	100.187409	110,206.15	103.219700	113,541.67	3,335.52	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078				3.078000	11 May 2050		
		440,000.000 Local	108.648332	478,052.66	103.516836	455,474.08	-22,578.58	0.02
		Base	108.648332	478,052.66	103.516836	455,474.08	-22,578.58	0.02
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				0.341500	25 Aug 2035		
		201,549.580 Local	93.327314	188,100.81	102.739920	207,071.88	18,971.07	0.01
Original Face:		21,100,000.000 Base	93.327314	188,100.81	102.739920	207,071.88	18,971.07	0.01
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		370,000.000 Local	98.450570	364,267.11	110.242064	407,895.64	43,628.53	0.02
		Base	98.450570	364,267.11	110.242064	407,895.64	43,628.53	0.02
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029		
		910,000.000 Local	105.427512	959,390.36	113.580000	1,033,578.00	74,187.64	0.06
		Base	105.427512	959,390.36	113.580000	1,033,578.00	74,187.64	0.05
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022		
		110,000.000 Local	100.036400	110,040.04	101.782167	111,960.38	1,920.34	0.01
		Base	100.036400	110,040.04	101.782167	111,960.38	1,920.34	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.700000	01 Apr 2027		
		140,000.000 Local	100.224571	140,314.40	112.100722	156,941.01	16,626.61	0.01
		Base	100.224571	140,314.40	112.100722	156,941.01	16,626.61	0.01
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B					02 Feb 2028		
		972,189.940 Local	99.880235	971,025.60	98.900000	961,495.85	-9,529.75	0.05

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		Base	99.880235	971,025.60	98.900000	961,495.85	-9,529.75	0.05
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
	40,000.000	Local	112.057550	44,823.02	136.126273	54,450.51	9,627.49	0.00
		Base	112.057550	44,823.02	136.126273	54,450.51	9,627.49	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
	792,000.000	Local	157.451657	1,247,017.12	172.883472	1,369,237.10	122,219.98	0.07
		Base	157.451657	1,247,017.12	172.883472	1,369,237.10	122,219.98	0.07
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
	50,000.000	Local	100.524980	50,262.49	103.892592	51,946.30	1,683.81	0.00
		Base	100.524980	50,262.49	103.892592	51,946.30	1,683.81	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675000	13 Sep 2043		
	110,000.000	Local	109.446718	120,391.39	153.540315	168,894.35	48,502.96	0.01
		Base	109.446718	120,391.39	153.540315	168,894.35	48,502.96	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
	1,840,000.000	Local	108.786016	2,001,662.69	116.533818	2,144,222.25	142,559.56	0.12
		Base	108.786016	2,001,662.69	116.533818	2,144,222.25	142,559.56	0.11
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.300000	29 Dec 2049		
	100,000.000	Local	99.901960	99,901.96	107.570000	107,570.00	7,668.04	0.01
		Base	99.901960	99,901.96	107.570000	107,570.00	7,668.04	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.300000	06 May 2044		
	671,000.000	Local	106.692449	715,906.33	134.664204	903,596.81	187,690.48	0.05
		Base	106.692449	715,906.33	134.664204	903,596.81	187,690.48	0.05
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.950000	29 Dec 2049		
	440,000.000	Local	99.843002	439,309.21	109.445000	481,558.00	42,248.79	0.03
		Base	99.843002	439,309.21	109.445000	481,558.00	42,248.79	0.03
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045		
	704,000.000	Local	101.732108	716,194.04	128.831014	906,970.34	190,776.30	0.05
		Base	101.732108	716,194.04	128.831014	906,970.34	190,776.30	0.05
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR				4.075000	23 Apr 2029		
	400,000.000	Local	108.797175	435,188.70	113.506839	454,027.36	18,838.66	0.02

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STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	108.797175	435,188.70	113.506839	454,027.36	18,838.66	0.02
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR				2.666000	29 Jan 2031		
	670,000.000	Local	103.932354	696,346.77	103.309914	692,176.42	-4,170.35	0.04
		Base	103.932354	696,346.77	103.309914	692,176.42	-4,170.35	0.04
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR				4.412000	31 Mar 2031		
	390,000.000	Local	100.000000	390,000.00	116.930543	456,029.12	66,029.12	0.02
		Base	100.000000	390,000.00	116.930543	456,029.12	66,029.12	0.02
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR				3.106000	08 Apr 2026		
	220,000.000	Local	103.556995	227,825.39	107.056020	235,523.24	7,697.85	0.01
		Base	103.556995	227,825.39	107.056020	235,523.24	7,697.85	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR				1.678000	15 May 2024		
	330,000.000	Local	100.000000	330,000.00	102.102038	336,936.73	6,936.73	0.02
		Base	100.000000	330,000.00	102.102038	336,936.73	6,936.73	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR				2.572000	03 Jun 2031		
	520,000.000	Local	100.000000	520,000.00	102.912824	535,146.68	15,146.68	0.03
		Base	100.000000	520,000.00	102.912824	535,146.68	15,146.68	0.03
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.194330	25 Aug 2035		
	82,832.080	Local	84.412392	69,920.54	93.553880	77,492.62	7,572.08	0.00
Original Face:	690,000.000	Base	84.412392	69,920.54	93.553880	77,492.62	7,572.08	0.00
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.128000	10 Apr 2048		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024		
	0.000	Local	0.000000	-52.53	0.000000	0.00	52.53	0.00
		Base	0.000000	-52.53	0.000000	0.00	52.53	0.00
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375				3.375000	25 Mar 2027		
	230,000.000	Local	112.101487	257,833.42	111.443683	256,320.47	-1,512.95	0.01
		Base	112.101487	257,833.42	111.443683	256,320.47	-1,512.95	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45				1.450000	01 Jun 2027		
	170,000.000	Local	100.336341	170,571.78	101.030589	171,752.00	1,180.22	0.01

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		Base	100.336341	170,571.78	101.030589	171,752.00	1,180.22	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040		
	10,000.000	Local	101.770300	10,177.03	99.151212	9,915.12	-261.91	0.00
		Base	101.770300	10,177.03	99.151212	9,915.12	-261.91	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050		
	400,000.000	Local	102.157005	408,628.02	96.434769	385,739.08	-22,888.94	0.02
		Base	102.157005	408,628.02	96.434769	385,739.08	-22,888.94	0.02
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A				0.972880	15 Nov 2037		
	1,258,227.870	Local	100.000000	1,258,227.87	100.516690	1,264,729.01	6,501.14	0.07
Original Face:	1,280,000.000	Base	100.000000	1,258,227.87	100.516690	1,264,729.01	6,501.14	0.07
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044		
	1,260,000.000	Local	118.623011	1,494,649.94	113.301000	1,427,592.60	-67,057.34	0.08
		Base	118.623011	1,494,649.94	113.301000	1,427,592.60	-67,057.34	0.07
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25				3.250000	22 Apr 2032		
	540,000.000	Local	99.046054	534,848.69	98.065000	529,551.00	-5,297.69	0.03
		Base	99.046054	534,848.69	98.065000	529,551.00	-5,297.69	0.03
195325EA9	REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125				4.125000	22 Feb 2042		
	550,000.000	Local	98.500855	541,754.70	97.350000	535,425.00	-6,329.70	0.03
		Base	98.500855	541,754.70	97.350000	535,425.00	-6,329.70	0.03
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033		
	360,000.000	Local	118.030597	424,910.15	119.209252	429,153.31	4,243.16	0.02
		Base	118.030597	424,910.15	119.209252	429,153.31	4,243.16	0.02
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034		
	130,000.000	Local	100.571577	130,743.05	118.591555	154,169.02	23,425.97	0.01
		Base	100.571577	130,743.05	118.591555	154,169.02	23,425.97	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025		
	50,000.000	Local	99.944320	49,972.16	109.162362	54,581.18	4,609.02	0.00
		Base	99.944320	49,972.16	109.162362	54,581.18	4,609.02	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026		
	210,000.000	Local	103.726438	217,825.52	108.908049	228,706.90	10,881.38	0.01

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		Base	103.726438	217,825.52	108.908049	228,706.90	10,881.38	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046		
		30,000.000 Local	107.724933	32,317.48	106.938591	32,081.58	-235.90	0.00
		Base	107.724933	32,317.48	106.938591	32,081.58	-235.90	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.900000	01 Mar 2038		
		10,000.000 Local	99.572700	9,957.27	115.161065	11,516.11	1,558.84	0.00
		Base	99.572700	9,957.27	115.161065	11,516.11	1,558.84	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4				4.000000	01 Mar 2048		
		50,000.000 Local	112.692340	56,346.17	117.062921	58,531.46	2,185.29	0.00
		Base	112.692340	56,346.17	117.062921	58,531.46	2,185.29	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048		
		60,000.000 Local	126.280667	75,768.40	129.700000	77,820.00	2,051.60	0.00
		Base	126.280667	75,768.40	129.700000	77,820.00	2,051.60	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025		
		490,000.000 Local	101.203904	495,899.13	112.089405	549,238.08	53,338.95	0.03
		Base	101.203904	495,899.13	112.089405	549,238.08	53,338.95	0.03
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028		
		970,000.000 Local	100.111666	971,083.16	115.937036	1,124,589.25	153,506.09	0.06
		Base	100.111666	971,083.16	115.937036	1,124,589.25	153,506.09	0.06
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		
		680,000.000 Local	107.884209	733,612.62	117.735493	800,601.35	66,988.73	0.04
		Base	107.884209	733,612.62	117.735493	800,601.35	66,988.73	0.04
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25				3.250000	01 Nov 2039		
		30,000.000 Local	101.710967	30,513.29	106.491192	31,947.36	1,434.07	0.00
		Base	101.710967	30,513.29	106.491192	31,947.36	1,434.07	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45				3.450000	01 Feb 2050		
		530,000.000 Local	112.292900	595,152.37	108.221113	573,571.90	-21,580.47	0.03
		Base	112.292900	595,152.37	108.221113	573,571.90	-21,580.47	0.03
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030		
		170,000.000 Local	99.842165	169,731.68	110.443400	187,753.78	18,022.10	0.01

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		Base	99.842165	169,731.68	110.443400	187,753.78	18,022.10	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040		
	40,000.000	Local	109.667675	43,867.07	112.870412	45,148.16	1,281.09	0.00
		Base	109.667675	43,867.07	112.870412	45,148.16	1,281.09	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1				3.100000	01 Apr 2025		
	20,000.000	Local	106.697750	21,339.55	108.154651	21,630.93	291.38	0.00
		Base	106.697750	21,339.55	108.154651	21,630.93	291.38	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3				3.300000	01 Apr 2027		
	120,000.000	Local	111.034883	133,241.86	110.282603	132,339.12	-902.74	0.01
		Base	111.034883	133,241.86	110.282603	132,339.12	-902.74	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8				2.800000	15 Jan 2051		
	460,000.000	Local	93.091420	428,220.53	96.418493	443,525.07	15,304.54	0.02
		Base	93.091420	428,220.53	96.418493	443,525.07	15,304.54	0.02
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026		
	394,974.850	Local	96.676115	381,846.34	99.428600	392,717.96	10,871.62	0.02
		Base	96.676115	381,846.34	99.428600	392,717.96	10,871.62	0.02
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A				2.141500	25 Jan 2040		
	431,233.000	Local	100.421503	433,050.66	100.410860	433,004.76	-45.90	0.02
Original Face:	550,000.000	Base	100.421503	433,050.66	100.410860	433,004.76	-45.90	0.02
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		
	120,000.000	Local	106.756692	128,108.03	136.304372	163,565.25	35,457.22	0.01
		Base	106.756692	128,108.03	136.304372	163,565.25	35,457.22	0.01
20825CAV6	CONOCOPHILLIPS COMPANY GUAR 144A 10/27 3.75				3.750000	01 Oct 2027		
	180,000.000	Local	102.100928	183,781.67	112.422075	202,359.74	18,578.07	0.01
		Base	102.100928	183,781.67	112.422075	202,359.74	18,578.07	0.01
20825CAX2	CONOCOPHILLIPS COMPANY GUAR 144A 08/28 4.3				4.300000	15 Aug 2028		
	610,000.000	Local	104.955810	640,230.44	116.065871	708,001.81	67,771.37	0.04
		Base	104.955810	640,230.44	116.065871	708,001.81	67,771.37	0.04
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030		
	110,000.000	Local	99.796536	109,776.19	110.008704	121,009.57	11,233.38	0.01

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		Base	99.796536	109,776.19	110.008704	121,009.57	11,233.38	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050		
		80,000.000 Local	99.352800	79,482.24	113.625923	90,900.74	11,418.50	0.00
		Base	99.352800	79,482.24	113.625923	90,900.74	11,418.50	0.00
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983000	19 Oct 2023		
		197,386.630 Local	103.390240	204,078.51	102.257160	201,841.96	-2,236.55	0.01
Original Face:		550,000.000 Base	103.390240	204,078.51	102.257160	201,841.96	-2,236.55	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.500000	15 Apr 2023		
		50,000.000 Local	101.121700	50,560.85	104.500000	52,250.00	1,689.15	0.00
		Base	101.121700	50,560.85	104.500000	52,250.00	1,689.15	0.00
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
		10,000.000 Local	101.112900	10,111.29	113.250000	11,325.00	1,213.71	0.00
		Base	101.112900	10,111.29	113.250000	11,325.00	1,213.71	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
		660,000.000 Local	101.278176	668,435.96	110.334150	728,205.39	59,769.43	0.04
		Base	101.278176	668,435.96	110.334150	728,205.39	59,769.43	0.04
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625000	01 Dec 2023		
		1,160,000.000 Local	100.955691	1,171,086.02	109.337132	1,268,310.73	97,224.71	0.07
		Base	100.955691	1,171,086.02	109.337132	1,268,310.73	97,224.71	0.07
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375				4.375000	04 Aug 2025		
		550,000.000 Local	98.885636	543,871.00	111.626482	613,945.65	70,074.65	0.03
		Base	98.885636	543,871.00	111.626482	613,945.65	70,074.65	0.03
21H022671	GNMA II TBA 30 YR 2.5 JUMBOS				2.500000	21 Jul 2051		
		2,500,000.000 Local	103.360312	2,584,007.81	103.511719	2,587,792.98	3,785.17	0.14
Original Face:		2,500,000.000 Base	103.360312	2,584,007.81	103.511719	2,587,792.98	3,785.17	0.13
21H030674	GNMA II TBA 30 YR 3 JUMBOS				3.000000	21 Jul 2051		
		1,100,000.000 Local	104.402344	1,148,425.78	104.328125	1,147,609.38	-816.40	0.06
Original Face:		1,100,000.000 Base	104.402344	1,148,425.78	104.328125	1,147,609.38	-816.40	0.06
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027		
		520,000.000 Local	100.262719	521,366.14	100.671130	523,489.88	2,123.74	0.03

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		Base	100.262719	521,366.14	100.671130	523,489.88	2,123.74	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030		
	600,000.000	Local	101.078083	606,468.50	98.803492	592,820.95	-13,647.55	0.03
		Base	101.078083	606,468.50	98.803492	592,820.95	-13,647.55	0.03
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR				4.000000	10 Jan 2033		
	250,000.000	Local	99.493188	248,732.97	108.659775	271,649.44	22,916.47	0.01
		Base	99.493188	248,732.97	108.659775	271,649.44	22,916.47	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	102.022769	255,056.92	5,056.92	0.01
		Base	100.000000	250,000.00	102.022769	255,056.92	5,056.92	0.01
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031		
	1,000,000.000	Local	111.745487	1,117,454.87	112.495455	1,124,954.55	7,499.68	0.06
		Base	111.745487	1,117,454.87	112.495455	1,124,954.55	7,499.68	0.06
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	102.413624	829,550.35	19,550.35	0.05
		Base	100.000000	810,000.00	102.413624	829,550.35	19,550.35	0.04
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR				3.091000	14 May 2032		
	450,000.000	Local	100.000000	450,000.00	102.774176	462,483.79	12,483.79	0.03
		Base	100.000000	450,000.00	102.774176	462,483.79	12,483.79	0.02
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55				4.550000	17 Apr 2026		
	300,000.000	Local	111.265060	333,795.18	113.308614	339,925.84	6,130.66	0.02
		Base	111.265060	333,795.18	113.308614	339,925.84	6,130.66	0.02
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95				2.950000	09 Apr 2025		
	320,000.000	Local	99.868675	319,579.76	107.106067	342,739.41	23,159.65	0.02
		Base	99.868675	319,579.76	107.106067	342,739.41	23,159.65	0.02
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A				2.750000	25 Jul 2057		
	278,151.870	Local	100.021610	278,211.98	103.905240	289,014.37	10,802.39	0.02
Original Face:	460,000.000	Base	100.021610	278,211.98	103.905240	289,014.37	10,802.39	0.02
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A				3.014920	25 Jul 2057		
	960,000.000	Local	85.502139	820,820.53	96.256590	924,063.26	103,242.73	0.05

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		960,000.000	Base	85.502139	820,820.53	96.256590	924,063.26	103,242.73	0.05
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A				0.772880	15 Jun 2034			
		120,000.000	Local	100.000000	120,000.00	99.999990	120,000.00	0.00	0.01
Original Face:		120,000.000	Base	100.000000	120,000.00	99.999990	120,000.00	0.00	0.01
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
		410,000.000	Local	98.674417	404,565.11	124.870000	511,967.00	107,401.89	0.03
			Base	98.674417	404,565.11	124.870000	511,967.00	107,401.89	0.03
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5				5.000000	12 Jan 2022			
		540,000.000	Local	100.224041	541,209.82	102.318315	552,518.90	11,309.08	0.03
			Base	100.224041	541,209.82	102.318315	552,518.90	11,309.08	0.03
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375				5.375000	12 Jan 2024			
		1,370,000.000	Local	107.393586	1,471,292.13	110.892535	1,519,227.73	47,935.60	0.08
			Base	107.393586	1,471,292.13	110.892535	1,519,227.73	47,935.60	0.08
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	100.487993	231,122.38	1,122.38	0.01
			Base	100.000000	230,000.00	100.487993	231,122.38	1,122.38	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	101.047493	202,094.99	2,094.99	0.01
			Base	100.000000	200,000.00	101.047493	202,094.99	2,094.99	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	100.459759	361,655.13	1,655.13	0.02
			Base	100.000000	360,000.00	100.459759	361,655.13	1,655.13	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	104.234295	291,856.03	11,856.03	0.02
			Base	100.000000	280,000.00	104.234295	291,856.03	11,856.03	0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026			
		1,107,759.460	Local	99.653650	1,103,922.73	100.062500	1,108,451.81	4,529.08	0.06
			Base	99.653650	1,103,922.73	100.062500	1,108,451.81	4,529.08	0.06
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1				3.100000	15 Apr 2030			
		60,000.000	Local	99.831533	59,898.92	110.415132	66,249.08	6,350.16	0.00

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		Base	99.831533	59,898.92	110.415132	66,249.08	6,350.16	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75				3.750000	15 Apr 2050		
	340,000.000	Local	110.724176	376,462.20	120.994582	411,381.58	34,919.38	0.02
		Base	110.724176	376,462.20	120.994582	411,381.58	34,919.38	0.02
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027		
	594,000.000	Local	99.148475	588,941.94	100.370800	596,202.55	7,260.61	0.03
		Base	99.148475	588,941.94	100.370800	596,202.55	7,260.61	0.03
24702NBF6	DELL INTERNATIONAL LLC 2021 TERM LOAN B					19 Sep 2025		
	626,586.090	Local	99.302439	622,215.27	99.958300	626,324.80	4,109.53	0.03
		Base	99.302439	622,215.27	99.958300	626,324.80	4,109.53	0.03
247361ZJ0	DELTA AIR LINES INC SR UNSECURED 03/22 3.625				3.625000	15 Mar 2022		
	210,000.000	Local	94.101024	197,612.15	101.405435	212,951.41	15,339.26	0.01
		Base	94.101024	197,612.15	101.405435	212,951.41	15,339.26	0.01
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4				3.400000	19 Apr 2021		
	0.000	Local	0.000000	517.50	0.000000	0.00	-517.50	0.00
		Base	0.000000	517.50	0.000000	0.00	-517.50	0.00
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8				3.800000	19 Apr 2023		
	80,000.000	Local	90.734088	72,587.27	103.780148	83,024.12	10,436.85	0.00
		Base	90.734088	72,587.27	103.780148	83,024.12	10,436.85	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9				2.900000	28 Oct 2024		
	380,000.000	Local	91.847861	349,021.87	101.750000	386,650.00	37,628.13	0.02
		Base	91.847861	349,021.87	101.750000	386,650.00	37,628.13	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025		
	1,700,000.000	Local	100.566874	1,709,636.85	116.743604	1,984,641.27	275,004.42	0.11
		Base	100.566874	1,709,636.85	116.743604	1,984,641.27	275,004.42	0.10
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026		
	360,000.000	Local	99.988106	359,957.18	117.377000	422,557.20	62,600.02	0.02
		Base	99.988106	359,957.18	117.377000	422,557.20	62,600.02	0.02
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027		
	430,000.000	Local	101.011284	434,348.52	105.562500	453,918.75	19,570.23	0.02

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		Base	101.011284	434,348.52	105.562500	453,918.75	19,570.23	0.02
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B					01 Dec 2027		
	680,000.000	Local	99.704081	677,987.75	100.166700	681,133.56	3,145.81	0.04
		Base	99.704081	677,987.75	100.166700	681,133.56	3,145.81	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
	50,000.000	Local	101.120200	50,560.10	123.997330	61,998.67	11,438.57	0.00
		Base	101.120200	50,560.10	123.997330	61,998.67	11,438.57	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
	150,000.000	Local	113.948600	170,922.90	113.108126	169,662.19	-1,260.71	0.01
		Base	113.948600	170,922.90	113.108126	169,662.19	-1,260.71	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	1,740,000.000	Local	103.028159	1,792,689.97	117.545041	2,045,283.71	252,593.74	0.11
		Base	103.028159	1,792,689.97	117.545041	2,045,283.71	252,593.74	0.11
25179MAW3	DEVON ENERGY CORPORATION SR UNSECURED 144A 08/23 8.25				8.250000	01 Aug 2023		
	30,000.000	Local	114.397633	34,319.29	113.922664	34,176.80	-142.49	0.00
		Base	114.397633	34,319.29	113.922664	34,176.80	-142.49	0.00
25179MAY9	DEVON ENERGY CORPORATION SR UNSECURED 144A 10/27 5.25				5.250000	15 Oct 2027		
	19,000.000	Local	106.692211	20,271.52	107.825247	20,486.80	215.28	0.00
		Base	106.692211	20,271.52	107.825247	20,486.80	215.28	0.00
25179MAZ6	DEVON ENERGY CORPORATION SR UNSECURED 144A 06/28 5.875				5.875000	15 Jun 2028		
	13,000.000	Local	109.917692	14,289.30	111.344449	14,474.78	185.48	0.00
		Base	109.917692	14,289.30	111.344449	14,474.78	185.48	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029		
	140,000.000	Local	101.948464	142,727.85	107.157799	150,020.92	7,293.07	0.01
		Base	101.948464	142,727.85	107.157799	150,020.92	7,293.07	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037		
	80,000.000	Local	131.053363	104,842.69	150.703526	120,562.82	15,720.13	0.01
		Base	131.053363	104,842.69	150.703526	120,562.82	15,720.13	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
	180,000.000	Local	97.800289	176,040.52	107.375000	193,275.00	17,234.48	0.01

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		Base	97.800289	176,040.52	107.375000	193,275.00	17,234.48	0.01
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
	170,000.000	Local	106.202388	180,544.06	113.250000	192,525.00	11,980.94	0.01
		Base	106.202388	180,544.06	113.250000	192,525.00	11,980.94	0.01
25470XBC8	DISH DBS CORP COMPANY GUAR 144A 06/29 5.125				5.125000	01 Jun 2029		
	260,000.000	Local	99.696912	259,211.97	98.832500	256,964.50	-2,247.47	0.01
		Base	99.696912	259,211.97	98.832500	256,964.50	-2,247.47	0.01
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038		
	1,463,763.750	Local	99.990114	1,463,619.04	106.120700	1,553,356.34	89,737.30	0.08
Original Face:	2,000,000.000	Base	99.990114	1,463,619.04	106.120700	1,553,356.34	89,737.30	0.08
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25				3.250000	15 Apr 2023		
	30,000.000	Local	103.624367	31,087.31	104.343092	31,302.93	215.62	0.00
		Base	103.624367	31,087.31	104.343092	31,302.93	215.62	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		
	50,000.000	Local	104.718900	52,359.45	117.000000	58,500.00	6,140.55	0.00
		Base	104.718900	52,359.45	117.000000	58,500.00	6,140.55	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040		
	190,000.000	Local	105.224942	199,927.39	135.831146	258,079.18	58,151.79	0.01
		Base	105.224942	199,927.39	135.831146	258,079.18	58,151.79	0.01
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029		
	280,000.000	Local	111.892918	313,300.17	111.447065	312,051.78	-1,248.39	0.02
		Base	111.892918	313,300.17	111.447065	312,051.78	-1,248.39	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035		
	190,000.000	Local	113.150611	214,986.16	115.612644	219,664.02	4,677.86	0.01
		Base	113.150611	214,986.16	115.612644	219,664.02	4,677.86	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026		
	190,000.000	Local	103.973579	197,549.80	112.551052	213,847.00	16,297.20	0.01
		Base	103.973579	197,549.80	112.551052	213,847.00	16,297.20	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050		
	800,000.000	Local	128.079394	1,024,635.15	133.173041	1,065,384.33	40,749.18	0.06

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		Base	128.079394	1,024,635.15	133.173041	1,065,384.33	40,749.18	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030		
	100,000.000	Local	99.963980	99,963.98	118.497724	118,497.72	18,533.74	0.01
		Base	99.963980	99,963.98	118.497724	118,497.72	18,533.74	0.01
26884LAE9	EQT CORP SR UNSECURED 10/22 3				3.000000	01 Oct 2022		
	140,000.000	Local	99.396543	139,155.16	102.125000	142,975.00	3,819.84	0.01
		Base	99.396543	139,155.16	102.125000	142,975.00	3,819.84	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027		
	110,000.000	Local	94.270545	103,697.60	107.125000	117,837.50	14,139.90	0.01
		Base	94.270545	103,697.60	107.125000	117,837.50	14,139.90	0.01
26884LAH2	EQT CORP SR UNSECURED 02/25 7.625				7.625000	01 Feb 2025		
	20,000.000	Local	109.211550	21,842.31	116.649000	23,329.80	1,487.49	0.00
		Base	109.211550	21,842.31	116.649000	23,329.80	1,487.49	0.00
26884LAL3	EQT CORP SR UNSECURED 01/29 5				5.000000	15 Jan 2029		
	20,000.000	Local	103.931550	20,786.31	111.497000	22,299.40	1,513.09	0.00
		Base	103.931550	20,786.31	111.497000	22,299.40	1,513.09	0.00
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022		
	460,000.000	Local	99.729539	458,755.88	103.229511	474,855.75	16,099.87	0.03
		Base	99.729539	458,755.88	103.229511	474,855.75	16,099.87	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
	50,000.000	Local	100.649880	50,324.94	119.374851	59,687.43	9,362.49	0.00
		Base	100.649880	50,324.94	119.374851	59,687.43	9,362.49	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		
	330,000.000	Local	93.233403	307,670.23	107.175000	353,677.50	46,007.27	0.02
		Base	93.233403	307,670.23	107.175000	353,677.50	46,007.27	0.02
27943UAK2	EDELMAN FINANCIAL CENTER LLC 2021 TERM LOAN B					07 Apr 2028		
	321,776.180	Local	99.953250	321,625.75	100.027800	321,865.63	239.88	0.02
		Base	99.953250	321,625.75	100.027800	321,865.63	239.88	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5				2.500000	11 Oct 2022		
	440,000.000	Local	99.911345	439,609.92	102.750000	452,100.00	12,490.08	0.02

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		Base	99.911345	439,609.92	102.750000	452,100.00	12,490.08	0.02
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049		
	2,840,000.000	Local	101.338429	2,878,011.39	101.890000	2,893,676.00	15,664.61	0.16
		Base	101.338429	2,878,011.39	101.890000	2,893,676.00	15,664.61	0.15
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
	190,000.000	Local	100.624689	191,186.91	99.169000	188,421.10	-2,765.81	0.01
		Base	100.624689	191,186.91	99.169000	188,421.10	-2,765.81	0.01
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95				4.950000	15 Jun 2028		
	90,000.000	Local	105.281822	94,753.64	115.628357	104,065.52	9,311.88	0.01
		Base	105.281822	94,753.64	115.628357	104,065.52	9,311.88	0.01
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9				2.900000	15 May 2025		
	180,000.000	Local	99.943483	179,898.27	105.235100	189,423.18	9,524.91	0.01
		Base	99.943483	179,898.27	105.235100	189,423.18	9,524.91	0.01
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75				3.750000	15 May 2030		
	1,610,000.000	Local	101.560148	1,635,118.38	108.737598	1,750,675.33	115,556.95	0.10
		Base	101.560148	1,635,118.38	108.737598	1,750,675.33	115,556.95	0.09
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25				6.250000	15 Apr 2049		
	570,000.000	Local	119.574472	681,574.49	131.309730	748,465.46	66,890.97	0.04
		Base	119.574472	681,574.49	131.309730	748,465.46	66,890.97	0.04
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
	10,000.000	Local	142.328600	14,232.86	153.746241	15,374.62	1,141.76	0.00
		Base	142.328600	14,232.86	153.746241	15,374.62	1,141.76	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85				4.850000	15 Mar 2044		
	10,000.000	Local	115.156800	11,515.68	122.236935	12,223.69	708.01	0.00
		Base	115.156800	11,515.68	122.236935	12,223.69	708.01	0.00
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028		
	530,000.000	Local	101.839170	539,747.60	115.021997	609,616.58	69,868.98	0.03
		Base	101.839170	539,747.60	115.021997	609,616.58	69,868.98	0.03
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
	30,000.000	Local	114.927667	34,478.30	123.157630	36,947.29	2,468.99	0.00

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		Base	114.927667	34,478.30	123.157630	36,947.29	2,468.99	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125				3.125000	31 Jul 2029		
		10,000.000 Local	101.860300	10,186.03	107.995511	10,799.55	613.52	0.00
		Base	101.860300	10,186.03	107.995511	10,799.55	613.52	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2				4.200000	31 Jan 2050		
		360,000.000 Local	107.468397	386,886.23	115.424193	415,527.09	28,640.86	0.02
		Base	107.468397	386,886.23	115.424193	415,527.09	28,640.86	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8				2.800000	31 Jan 2030		
		1,760,000.000 Local	102.311153	1,800,676.29	105.747845	1,861,162.07	60,485.78	0.10
		Base	102.311153	1,800,676.29	105.747845	1,861,162.07	60,485.78	0.10
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051		
		300,000.000 Local	103.759843	311,279.53	107.327222	321,981.67	10,702.14	0.02
		Base	103.759843	311,279.53	107.327222	321,981.67	10,702.14	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026		
		300,000.000 Local	99.283780	297,851.34	111.000000	333,000.00	35,148.66	0.02
		Base	99.283780	297,851.34	111.000000	333,000.00	35,148.66	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026		
		330,000.000 Local	100.145897	330,481.46	108.635278	358,496.42	28,014.96	0.02
		Base	100.145897	330,481.46	108.635278	358,496.42	28,014.96	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		470,000.000 Local	112.611840	529,275.65	118.038043	554,778.80	25,503.15	0.03
		Base	112.611840	529,275.65	118.038043	554,778.80	25,503.15	0.03
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
		40,000.000 Local	120.848025	48,339.21	124.216950	49,686.78	1,347.57	0.00
		Base	120.848025	48,339.21	124.216950	49,686.78	1,347.57	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025		
		770,000.000 Local	102.522479	789,423.09	107.294422	826,167.05	36,743.96	0.05
		Base	102.522479	789,423.09	107.294422	826,167.05	36,743.96	0.04
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482				3.482000	19 Mar 2030		
		290,000.000 Local	100.000000	290,000.00	112.399823	325,959.49	35,959.49	0.02

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		Base	100.000000	290,000.00	112.399823	325,959.49	35,959.49	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
		30,000.000 Local	100.265033	30,079.51	102.213000	30,663.90	584.39	0.00
		Base	100.265033	30,079.51	102.213000	30,663.90	584.39	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
		500,000.000 Local	112.625616	563,128.08	108.926259	544,631.30	-18,496.78	0.03
		Base	112.625616	563,128.08	108.926259	544,631.30	-18,496.78	0.03
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					18 Feb 2027		
		49,571.710 Local	88.944763	44,091.44	99.027800	49,089.77	4,998.33	0.00
		Base	88.944763	44,091.44	99.027800	49,089.77	4,998.33	0.00
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.200000	25 May 2045		
		3,658,234.410 Local	0.131439	4,808.36	0.123020	4,500.36	-308.00	0.00
Original Face:		4,480,000.000 Base	0.131439	4,808.36	0.123020	4,500.36	-308.00	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				2.491500	25 May 2030		
		588,157.110 Local	100.000000	588,157.11	101.402360	596,405.19	8,248.08	0.03
Original Face:		850,000.000 Base	100.000000	588,157.11	101.402360	596,405.19	8,248.08	0.03
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		24,691.770 Local	106.560810	26,311.75	115.840154	28,602.98	2,291.23	0.00
Original Face:		400,000.000 Base	106.560810	26,311.75	115.840154	28,602.98	2,291.23	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
		21,247.700 Local	105.208987	22,354.49	116.476145	24,748.50	2,394.01	0.00
Original Face:		700,000.000 Base	105.208987	22,354.49	116.476145	24,748.50	2,394.01	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041		
		90,640.420 Local	109.341693	99,107.77	112.727407	102,176.60	3,068.83	0.01
Original Face:		700,000.000 Base	109.341693	99,107.77	112.727407	102,176.60	3,068.83	0.01
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
		12,486.770 Local	107.981007	13,483.34	114.984960	14,357.91	874.57	0.00

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Original Face:		200,000.000	Base	107.981007	13,483.34	114.984960	14,357.91	874.57	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038			
		133,628.270	Local	107.032674	143,025.91	110.162469	147,208.20	4,182.29	0.01
Original Face:		700,000.000	Base	107.032674	143,025.91	110.162469	147,208.20	4,182.29	0.01
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.000000	01 Oct 2036			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039			
		23,223.360	Local	107.558855	24,978.78	114.222258	26,526.25	1,547.47	0.00
Original Face:		200,000.000	Base	107.558855	24,978.78	114.222258	26,526.25	1,547.47	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.000000	01 Jul 2047			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5				3.500000	01 Feb 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			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			
		101,704.370	Local	104.190361	105,966.15	110.182725	112,060.65	6,094.50	0.01
Original Face:		320,230.000	Base	104.190361	105,966.15	110.182725	112,060.65	6,094.50	0.01
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049			
		0.000	Local	0.000000	-17.56	0.000000	0.00	17.56	0.00
			Base	0.000000	-17.56	0.000000	0.00	17.56	0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5				3.500000	01 Apr 2049			
		0.000	Local	0.000000	0.81	0.000000	0.00	-0.81	0.00
			Base	0.000000	0.81	0.000000	0.00	-0.81	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3				3.000000	01 Apr 2038			
		34,842.830	Local	98.125583	34,189.73	104.287456	36,336.70	2,146.97	0.00
Original Face:		100,000.000	Base	98.125583	34,189.73	104.287456	36,336.70	2,146.97	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038			
		35,791.720	Local	98.128115	35,121.74	104.293168	37,328.32	2,206.58	0.00

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Original Face:		100,000.000	Base	98.128115	35,121.74	104.293168	37,328.32	2,206.58	0.00
3131WLCE6	FED HM LN PC POOL ZI7269 FR 03/38 FIXED 5				5.000000	01 Mar 2038			
		128,648.750	Local	105.152370	135,277.21	114.759534	147,636.71	12,359.50	0.01
Original Face:		4,500,000.000	Base	105.152370	135,277.21	114.759534	147,636.71	12,359.50	0.01
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5				4.500000	01 Jul 2023			
		10,482.760	Local	102.411960	10,735.60	107.399757	11,258.46	522.86	0.00
Original Face:		875,000.000	Base	102.411960	10,735.60	107.399757	11,258.46	522.86	0.00
3131XULT2	FED HM LN PC POOL ZM1238 FR 06/46 FIXED 3				3.000000	01 Jun 2046			
		116,991.460	Local	106.100967	124,129.07	105.582880	123,522.95	-606.12	0.01
Original Face:		300,000.000	Base	106.100967	124,129.07	105.582880	123,522.95	-606.12	0.01
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5				3.500000	01 Jun 2047			
		37,164.730	Local	100.513202	37,355.46	107.049461	39,784.64	2,429.18	0.00
Original Face:		100,000.000	Base	100.513202	37,355.46	107.049461	39,784.64	2,429.18	0.00
3131XWET6	FED HM LN PC POOL ZM2846 FR 03/47 FIXED 3.5				3.500000	01 Mar 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
3131XYWF2	FED HM LN PC POOL ZM5146 FR 12/47 FIXED 4				4.000000	01 Dec 2047			
		463,908.600	Local	107.086573	496,783.82	106.862466	495,744.17	-1,039.65	0.03
Original Face:		1,300,000.000	Base	107.086573	496,783.82	106.862466	495,744.17	-1,039.65	0.03
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5				5.000000	01 Aug 2048			
		98,119.010	Local	104.841722	102,869.66	109.922596	107,854.96	4,985.30	0.01
Original Face:		304,578.000	Base	104.841722	102,869.66	109.922596	107,854.96	4,985.30	0.01
3131Y6S34	FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5				3.500000	01 Nov 2042			
		115,828.290	Local	104.310372	120,820.92	107.953336	125,040.50	4,219.58	0.01
Original Face:		300,000.000	Base	104.310372	120,820.92	107.953336	125,040.50	4,219.58	0.01
3131Y6VF3	FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5				3.500000	01 Feb 2043			
		49,529.810	Local	104.335127	51,676.99	107.936857	53,460.92	1,783.93	0.00
Original Face:		100,000.000	Base	104.335127	51,676.99	107.936857	53,460.92	1,783.93	0.00
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5				5.000000	01 Nov 2048			
		95,966.590	Local	105.830956	101,562.36	109.610306	105,189.27	3,626.91	0.01

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Original Face:	300,000.000	Base		105.830956	101,562.36	109.610306	105,189.27	3,626.91	0.01	
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048			
	423,016.620	Local		109.365389	462,633.77	108.751753	460,037.99	-2,595.78	0.03	
Original Face:	1,100,000.000	Base		109.365389	462,633.77	108.751753	460,037.99	-2,595.78	0.02	
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048			
	37,977.580	Local		106.837850	40,574.43	105.718090	40,149.17	-425.26	0.00	
Original Face:	100,000.000	Base		106.837850	40,574.43	105.718090	40,149.17	-425.26	0.00	
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048			
	351,563.420	Local		100.646222	353,835.30	107.113147	376,570.64	22,735.34	0.02	
Original Face:	900,000.000	Base		100.646222	353,835.30	107.113147	376,570.64	22,735.34	0.02	
31329QM57	FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4					4.000000	01 Apr 2049			
	658,556.300	Local		108.142048	712,176.27	108.589273	715,121.50	2,945.23	0.04	
Original Face:	1,500,000.000	Base		108.142048	712,176.27	108.589273	715,121.50	2,945.23	0.04	
3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5					5.500000	01 Apr 2038			
	22,093.280	Local		99.569914	21,998.26	116.426710	25,722.48	3,724.22	0.00	
Original Face:	1,768,109.000	Base		99.569914	21,998.26	116.426710	25,722.48	3,724.22	0.00	
3132A36E5	FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6					6.000000	01 Oct 2036			
	64,140.450	Local		108.747740	69,751.29	118.538388	76,031.06	6,279.77	0.00	
Original Face:	600,000.000	Base		108.747740	69,751.29	118.538388	76,031.06	6,279.77	0.00	
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5					4.500000	01 May 2047			
	0.010	Local		-37,300.000000	-3.73	108.703213	0.01	3.74	0.00	
Original Face:	69,909.720	Base		-37,300.000000	-3.73	108.703213	0.01	3.74	0.00	
3132A5GE9	FED HM LN PC POOL ZS4697 FR 01/47 FIXED 3					3.000000	01 Jan 2047			
	117,726.740	Local		105.578665	124,294.32	105.766499	124,515.45	221.13	0.01	
Original Face:	300,000.000	Base		105.578665	124,294.32	105.766499	124,515.45	221.13	0.01	
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4					4.000000	01 Jul 2047			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132A5HY4	FED HM LN PC POOL ZS4747 FR 12/47 FIXED 3.5					3.500000	01 Dec 2047			
	90,546.240	Local		106.664882	96,581.04	105.749774	95,752.44	-828.60	0.01	

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Original Face:		300,000.000	Base	106.664882	96,581.04	105.749774	95,752.44	-828.60	0.00
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3				3.000000	01 Sep 2032			
		142,738.210	Local	104.788185	149,572.78	105.728145	150,914.46	1,341.68	0.01
Original Face:		400,000.000	Base	104.788185	149,572.78	105.728145	150,914.46	1,341.68	0.01
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3				3.000000	01 Oct 2032			
		75,147.620	Local	105.214017	79,065.83	105.652955	79,395.68	329.85	0.00
Original Face:		200,000.000	Base	105.214017	79,065.83	105.652955	79,395.68	329.85	0.00
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5				3.500000	01 Jan 2038			
		448,713.670	Local	108.451942	486,638.69	107.661489	483,091.82	-3,546.87	0.03
Original Face:		900,000.000	Base	108.451942	486,638.69	107.661489	483,091.82	-3,546.87	0.03
3132ACQ37	FED HM LN PC POOL ZT0474 FR 08/48 FIXED 4.5				4.500000	01 Aug 2048			
		0.010	Local	-4,200.000000	-0.42	108.831349	0.01	0.43	0.00
Original Face:		5,875.110	Base	-4,200.000000	-0.42	108.831349	0.01	0.43	0.00
3132ADGQ5	FED HM LN PC POOL ZT1107 FR 03/43 FIXED 3.5				3.500000	01 Mar 2043			
		0.000	Local	0.000000	27.73	0.000000	0.00	-27.73	0.00
			Base	0.000000	27.73	0.000000	0.00	-27.73	0.00
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3				3.000000	01 Jan 2046			
		255,849.900	Local	108.804236	278,375.53	107.454609	274,922.51	-3,453.02	0.02
Original Face:		400,000.000	Base	108.804236	278,375.53	107.454609	274,922.51	-3,453.02	0.01
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5				5.000000	01 Jan 2049			
		335,037.850	Local	104.351243	349,616.16	109.760475	367,739.14	18,122.98	0.02
Original Face:		1,200,000.000	Base	104.351243	349,616.16	109.760475	367,739.14	18,122.98	0.02
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5				3.500000	01 Apr 2033			
		242,888.980	Local	108.461858	263,441.90	107.805016	261,846.50	-1,595.40	0.01
Original Face:		400,000.000	Base	108.461858	263,441.90	107.805016	261,846.50	-1,595.40	0.01
3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4				4.000000	01 Jul 2047			
		59,563.680	Local	109.248807	65,072.61	108.234253	64,468.30	-604.31	0.00
Original Face:		100,000.000	Base	109.248807	65,072.61	108.234253	64,468.30	-604.31	0.00
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5				5.000000	01 Mar 2050			
		538,576.460	Local	107.906131	581,157.02	109.816065	591,443.48	10,286.46	0.03

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Original Face:	1,200,000.000	Base		107.906131	581,157.02	109.816065	591,443.48	10,286.46	0.03	
3132DMPV1	FED HM LN PC POOL SD0436 FR 09/50 FIXED 2.5					2.500000	01 Sep 2050			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051			
	199,104.770	Local		100.170649	199,444.54	101.421841	201,935.72	2,491.18	0.01	
Original Face:	200,000.000	Base		100.170649	199,444.54	101.421841	201,935.72	2,491.18	0.01	
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	596,382.350	Local		100.927911	601,916.25	101.172265	603,373.53	1,457.28	0.03	
Original Face:	600,000.000	Base		100.927911	601,916.25	101.172265	603,373.53	1,457.28	0.03	
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043			
	32,055.450	Local		104.375699	33,458.10	107.997741	34,619.16	1,161.06	0.00	
Original Face:	100,000.000	Base		104.375699	33,458.10	107.997741	34,619.16	1,161.06	0.00	
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042			
	25,546.290	Local		108.131239	27,623.52	109.312872	27,925.38	301.86	0.00	
Original Face:	100,000.000	Base		108.131239	27,623.52	109.312872	27,925.38	301.86	0.00	
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042			
	14,060.480	Local		104.370903	14,675.05	107.205507	15,073.61	398.56	0.00	
Original Face:	100,000.000	Base		104.370903	14,675.05	107.205507	15,073.61	398.56	0.00	
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043			
	35,882.420	Local		104.380613	37,454.29	107.594032	38,607.34	1,153.05	0.00	
Original Face:	100,000.000	Base		104.380613	37,454.29	107.594032	38,607.34	1,153.05	0.00	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043			
	33,916.210	Local		101.982887	34,588.73	110.004036	37,309.20	2,720.47	0.00	
Original Face:	100,000.000	Base		101.982887	34,588.73	110.004036	37,309.20	2,720.47	0.00	
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044			
	68,211.340	Local		105.902948	72,237.82	110.092723	75,095.72	2,857.90	0.00	
Original Face:	200,000.000	Base		105.902948	72,237.82	110.092723	75,095.72	2,857.90	0.00	
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043			
	361,896.200	Local		105.887213	383,201.80	110.776333	400,895.34	17,693.54	0.02	

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Original Face:	1,000,000.000	Base		105.887213	383,201.80	110.776333	400,895.34	17,693.54	0.02	
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044			
	317,603.280	Local		105.897937	336,335.32	110.776426	351,829.56	15,494.24	0.02	
Original Face:	800,000.000	Base		105.897937	336,335.32	110.776426	351,829.56	15,494.24	0.02	
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043			
	76,594.520	Local		102.425200	78,452.09	109.999348	84,253.47	5,801.38	0.00	
Original Face:	200,000.000	Base		102.425200	78,452.09	109.999348	84,253.47	5,801.38	0.00	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043			
	46,603.690	Local		105.887302	49,347.39	111.259197	51,850.89	2,503.50	0.00	
Original Face:	100,000.000	Base		105.887302	49,347.39	111.259197	51,850.89	2,503.50	0.00	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043			
	150,472.910	Local		105.167708	158,248.91	108.632604	163,462.64	5,213.73	0.01	
Original Face:	500,000.000	Base		105.167708	158,248.91	108.632604	163,462.64	5,213.73	0.01	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043			
	33,925.870	Local		102.658885	34,827.92	111.377708	37,785.86	2,957.94	0.00	
Original Face:	100,000.000	Base		102.658885	34,827.92	111.377708	37,785.86	2,957.94	0.00	
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043			
	32,767.000	Local		102.658864	33,638.23	111.378339	36,495.34	2,857.11	0.00	
Original Face:	100,000.000	Base		102.658864	33,638.23	111.378339	36,495.34	2,857.11	0.00	
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043			
	71,818.890	Local		102.972310	73,953.57	111.561391	80,122.15	6,168.58	0.00	
Original Face:	200,000.000	Base		102.972310	73,953.57	111.561391	80,122.15	6,168.58	0.00	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043			
	63,336.990	Local		102.766203	65,089.02	111.378801	70,543.98	5,454.96	0.00	
Original Face:	200,000.000	Base		102.766203	65,089.02	111.378801	70,543.98	5,454.96	0.00	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044			
	26,461.250	Local		108.368048	28,675.54	110.994337	29,370.49	694.95	0.00	
Original Face:	100,000.000	Base		108.368048	28,675.54	110.994337	29,370.49	694.95	0.00	
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045			
	167,035.560	Local		103.656209	173,142.73	109.970728	183,690.22	10,547.49	0.01	

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Original Face:		482,939.000	Base	103.656209	173,142.73	109.970728	183,690.22	10,547.49	0.01
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4				4.000000	01 Jan 2046			
		217,796.930	Local	103.679046	225,809.78	106.526499	232,011.44	6,201.66	0.01
Original Face:		932,126.000	Base	103.679046	225,809.78	106.526499	232,011.44	6,201.66	0.01
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4				4.000000	01 Apr 2046			
		66,930.130	Local	103.684469	69,396.15	108.395569	72,549.30	3,153.15	0.00
Original Face:		323,530.000	Base	103.684469	69,396.15	108.395569	72,549.30	3,153.15	0.00
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5				3.500000	01 Jun 2046			
		79,607.420	Local	100.672299	80,142.62	108.091179	86,048.60	5,905.98	0.00
Original Face:		200,000.000	Base	100.672299	80,142.62	108.091179	86,048.60	5,905.98	0.00
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5				4.500000	01 May 2047			
		51,053.910	Local	106.007317	54,120.88	109.260264	55,781.64	1,660.76	0.00
Original Face:		108,935.000	Base	106.007317	54,120.88	109.260264	55,781.64	1,660.76	0.00
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5				3.500000	01 Jun 2047			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5				4.500000	01 Aug 2047			
		220,078.840	Local	106.014449	233,315.37	109.192213	240,308.96	6,993.59	0.01
Original Face:		902,639.000	Base	106.014449	233,315.37	109.192213	240,308.96	6,993.59	0.01
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046			
		747,291.410	Local	97.572549	729,151.28	107.056052	800,020.68	70,869.40	0.04
Original Face:		1,500,000.000	Base	97.572549	729,151.28	107.056052	800,020.68	70,869.40	0.04
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4				4.000000	01 Jun 2048			
		597,705.180	Local	109.179141	652,569.38	108.977889	651,366.49	-1,202.89	0.04
Original Face:		1,400,000.000	Base	109.179141	652,569.38	108.977889	651,366.49	-1,202.89	0.03
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			
		30,173.080	Local	104.125167	31,417.77	109.772077	33,121.62	1,703.85	0.00

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Original Face:	100,000.000	Base		104.125167	31,417.77	109.772077	33,121.62	1,703.85	0.00	
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3					3.000000	01 Sep 2048			
	58,269.710	Local		101.300538	59,027.53	106.536187	62,078.33	3,050.80	0.00	
Original Face:	100,000.000	Base		101.300538	59,027.53	106.536187	62,078.33	3,050.80	0.00	
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047			
	1,195,805.120	Local		97.260984	1,163,051.83	106.343144	1,271,656.76	108,604.93	0.07	
Original Face:	2,200,000.000	Base		97.260984	1,163,051.83	106.343144	1,271,656.76	108,604.93	0.07	
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047			
	559,279.410	Local		95.911730	536,414.56	106.913999	597,947.98	61,533.42	0.03	
Original Face:	800,000.000	Base		95.911730	536,414.56	106.913999	597,947.98	61,533.42	0.03	
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5					4.500000	01 Jul 2023			
	454,551.690	Local		102.438262	465,634.85	107.402525	488,199.99	22,565.14	0.03	
Original Face:	83,014,648.000	Base		102.438262	465,634.85	107.402525	488,199.99	22,565.14	0.03	
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5					3.500000	01 Feb 2050			
	62,747.870	Local		105.723477	66,339.23	106.681316	66,940.25	601.02	0.00	
Original Face:	100,000.000	Base		105.723477	66,339.23	106.681316	66,940.25	601.02	0.00	
3133A2BZ2	FED HM LN PC POOL QA7256 FR 02/50 FIXED 3					3.000000	01 Feb 2050			
	0.000	Local		0.000000	26.96	0.000000	0.00	-26.96	0.00	
		Base		0.000000	26.96	0.000000	0.00	-26.96	0.00	
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3					3.000000	01 Mar 2050			
	58,627.430	Local		104.392517	61,202.65	104.522659	61,278.95	76.30	0.00	
Original Face:	100,000.000	Base		104.392517	61,202.65	104.522659	61,278.95	76.30	0.00	
3133A3F78	FED HM LN PC POOL QA8290 FR 03/50 FIXED 3					3.000000	01 Mar 2050			
	0.000	Local		0.000000	0.26	0.000000	0.00	-0.26	0.00	
		Base		0.000000	0.26	0.000000	0.00	-0.26	0.00	
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5					3.500000	01 Apr 2050			
	221,454.100	Local		107.724188	238,559.63	107.641101	238,375.63	-184.00	0.01	
Original Face:	300,000.000	Base		107.724188	238,559.63	107.641101	238,375.63	-184.00	0.01	
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3					3.000000	01 Aug 2050			
	90,129.550	Local		105.931817	95,475.87	104.828717	94,481.65	-994.22	0.01	

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Original Face:	100,000.000	Base		105.931817	95,475.87	104.828717	94,481.65	-994.22	0.00	
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3					3.000000	01 Sep 2050			
	89,708.940	Local		106.540731	95,576.56	105.163317	94,340.90	-1,235.66	0.01	
Original Face:	100,000.000	Base		106.540731	95,576.56	105.163317	94,340.90	-1,235.66	0.00	
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050			
	189,883.050	Local		107.276547	203,699.98	104.768723	198,938.05	-4,761.93	0.01	
Original Face:	200,000.000	Base		107.276547	203,699.98	104.768723	198,938.05	-4,761.93	0.01	
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050			
	189,826.670	Local		106.938093	202,997.02	104.656165	198,665.31	-4,331.71	0.01	
Original Face:	200,000.000	Base		106.938093	202,997.02	104.656165	198,665.31	-4,331.71	0.01	
3133ACNQ7	FED HM LN PC POOL QB5799 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050			
	90,108.900	Local		105.999796	95,515.25	103.884542	93,609.22	-1,906.03	0.01	
Original Face:	100,000.000	Base		105.999796	95,515.25	103.884542	93,609.22	-1,906.03	0.00	
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051			
	194,457.900	Local		106.247753	206,607.15	103.942251	202,123.92	-4,483.23	0.01	
Original Face:	200,000.000	Base		106.247753	206,607.15	103.942251	202,123.92	-4,483.23	0.01	
3133AF6L0	FED HM LN PC POOL QB8975 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	99,128.280	Local		103.464188	102,562.27	101.296192	100,413.17	-2,149.10	0.01	
Original Face:	100,000.000	Base		103.464188	102,562.27	101.296192	100,413.17	-2,149.10	0.01	
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	98,540.540	Local		103.632637	102,120.16	101.421782	99,941.57	-2,178.59	0.01	
Original Face:	100,000.000	Base		103.632637	102,120.16	101.421782	99,941.57	-2,178.59	0.01	
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	98,514.010	Local		103.555504	102,016.68	101.369375	99,863.04	-2,153.64	0.01	
Original Face:	100,000.000	Base		103.555504	102,016.68	101.369375	99,863.04	-2,153.64	0.01	
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	99,091.740	Local		103.555503	102,614.95	101.369395	100,448.70	-2,166.25	0.01	
Original Face:	100,000.000	Base		103.555503	102,614.95	101.369395	100,448.70	-2,166.25	0.01	
3133AGC31	FED HM LN PC POOL QB9090 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	99,215.900	Local		100.916295	100,125.01	101.221828	100,428.15	303.14	0.01	

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Original Face:	100,000.000	Base		100.916295	100,125.01	101.221828	100,428.15	303.14	0.01	
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	594,647.940	Local		103.317188	614,373.53	101.345821	602,650.84	-11,722.69	0.03	
Original Face:	600,000.000	Base		103.317188	614,373.53	101.345821	602,650.84	-11,722.69	0.03	
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	396,209.390	Local		100.108597	396,639.66	101.520806	402,234.97	5,595.31	0.02	
Original Face:	400,000.000	Base		100.108597	396,639.66	101.520806	402,234.97	5,595.31	0.02	
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	29,786.610	Local		99.875951	29,749.66	101.296214	30,172.71	423.05	0.00	
Original Face:	30,000.000	Base		99.875951	29,749.66	101.296214	30,172.71	423.05	0.00	
3133AGRB7	FED HM LN PC POOL QB9482 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	99,397.360	Local		100.620540	100,014.16	101.189518	100,579.71	565.55	0.01	
Original Face:	100,000.000	Base		100.620540	100,014.16	101.189518	100,579.71	565.55	0.01	
3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	99,357.760	Local		100.884269	100,236.35	101.421746	100,770.37	534.02	0.01	
Original Face:	100,000.000	Base		100.884269	100,236.35	101.421746	100,770.37	534.02	0.01	
3133AHB63	FED HM LN PC POOL QB9961 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	198,709.470	Local		100.573999	199,850.06	101.296221	201,285.18	1,435.12	0.01	
Original Face:	200,000.000	Base		100.573999	199,850.06	101.296221	201,285.18	1,435.12	0.01	
3133AJ6W8	FED HM LN PC POOL QC0885 FR 04/51 FIXED 2					2.000000	01 Apr 2051			
	99,510.630	Local		100.139633	99,649.58	101.421850	100,925.52	1,275.94	0.01	
Original Face:	100,000.000	Base		100.139633	99,649.58	101.421850	100,925.52	1,275.94	0.01	
3133AJBJ1	FED HM LN PC POOL QC0041 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	198,161.750	Local		100.558478	199,268.44	101.189527	200,518.94	1,250.50	0.01	
Original Face:	200,000.000	Base		100.558478	199,268.44	101.189527	200,518.94	1,250.50	0.01	
3133AJE90	FED HM LN PC POOL QC0160 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	99,376.000	Local		100.573992	99,946.41	101.325528	100,693.26	746.85	0.01	
Original Face:	100,000.000	Base		100.573992	99,946.41	101.325528	100,693.26	746.85	0.01	
3133AJFA6	FED HM LN PC POOL QC0161 FR 03/51 FIXED 2					2.000000	01 Mar 2051			
	198,768.670	Local		100.542978	199,847.94	101.280767	201,314.43	1,466.49	0.01	

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Original Face:		200,000.000	Base	100.542978	199,847.94	101.280767	201,314.43	1,466.49	0.01
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5				2.500000	01 Mar 2051			
		197,037.950	Local	103.397422	203,732.16	104.136574	205,188.57	1,456.41	0.01
Original Face:		200,000.000	Base	103.397422	203,732.16	104.136574	205,188.57	1,456.41	0.01
3133AJJ95	FED HM LN PC POOL QC0288 FR 04/51 FIXED 2				2.000000	01 Apr 2051			
		197,195.810	Local	100.645531	198,468.77	101.172241	199,507.42	1,038.65	0.01
Original Face:		200,000.000	Base	100.645531	198,468.77	101.172241	199,507.42	1,038.65	0.01
3133AJKJ1	FED HM LN PC POOL QC0297 FR 04/51 FIXED 2				2.000000	01 Apr 2051			
		198,870.060	Local	100.341303	199,548.81	101.296200	201,447.81	1,899.00	0.01
Original Face:		200,000.000	Base	100.341303	199,548.81	101.296200	201,447.81	1,899.00	0.01
3133AKJH4	FED HM LN PC POOL QC1164 FR 04/51 FIXED 2				2.000000	01 Apr 2051			
		99,554.260	Local	100.449705	100,001.96	101.345889	100,894.15	892.19	0.01
Original Face:		100,000.000	Base	100.449705	100,001.96	101.345889	100,894.15	892.19	0.01
3133AKQD5	FED HM LN PC POOL QC1352 FR 04/51 FIXED 2				2.000000	01 Apr 2051			
		198,820.870	Local	101.042174	200,892.93	101.172215	201,151.48	258.55	0.01
Original Face:		200,000.000	Base	101.042174	200,892.93	101.172215	201,151.48	258.55	0.01
3133D3X67	FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5				2.500000	01 Apr 2041			
		98,965.130	Local	104.317955	103,238.40	104.412105	103,331.58	93.18	0.01
Original Face:		100,000.000	Base	104.317955	103,238.40	104.412105	103,331.58	93.18	0.01
3133KGGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3				3.000000	01 Jul 2049			
		103,106.260	Local	101.141929	104,283.66	105.460734	108,736.62	4,452.96	0.01
Original Face:		200,000.000	Base	101.141929	104,283.66	105.460734	108,736.62	4,452.96	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049			
		347,723.330	Local	101.823386	354,063.67	106.499389	370,323.22	16,259.55	0.02
Original Face:		500,000.000	Base	101.823386	354,063.67	106.499389	370,323.22	16,259.55	0.02
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3				3.000000	01 Sep 2049			
		246,879.950	Local	101.882190	251,526.70	105.580648	260,657.45	9,130.75	0.01
Original Face:		400,000.000	Base	101.882190	251,526.70	105.580648	260,657.45	9,130.75	0.01
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5				3.500000	01 May 2050			
		343,433.540	Local	108.013699	370,955.27	107.567683	369,423.50	-1,531.77	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:	480,597.110	Base		108.013699	370,955.27	107.567683	369,423.50	-1,531.77	0.02	
3133KHK62	FED HM LN PC POOL RA2117 FR 02/50 FIXED 3					3.000000	01 Feb 2050			
	68,830.560	Local		105.065947	72,317.48	106.060631	73,002.13	684.65	0.00	
Original Face:	100,000.000	Base		105.065947	72,317.48	106.060631	73,002.13	684.65	0.00	
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4					4.000000	01 Feb 2050			
	0.010	Local		-8,100.000000	-0.81	106.575109	0.01	0.82	0.00	
Original Face:	13,991.210	Base		-8,100.000000	-0.81	106.575109	0.01	0.82	0.00	
3133KHSY3	FED HM LN PC POOL RA2335 FR 03/50 FIXED 3					3.000000	01 Mar 2050			
	45,153.120	Local		105.066560	47,440.83	105.423279	47,601.90	161.07	0.00	
Original Face:	59,679.040	Base		105.066560	47,440.83	105.423279	47,601.90	161.07	0.00	
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050			
	47,840.510	Local		105.843709	50,636.17	106.452123	50,927.24	291.07	0.00	
Original Face:	100,000.000	Base		105.843709	50,636.17	106.452123	50,927.24	291.07	0.00	
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050			
	173,221.590	Local		104.819942	181,570.77	105.346180	182,482.33	911.56	0.01	
Original Face:	300,000.000	Base		104.819942	181,570.77	105.346180	182,482.33	911.56	0.01	
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050			
	5,175,742.460	Local		107.088307	5,542,615.00	105.998841	5,486,227.02	-56,387.98	0.30	
Original Face:	5,800,000.000	Base		107.088307	5,542,615.00	105.998841	5,486,227.02	-56,387.98	0.29	
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050			
	1,063,375.910	Local		107.011165	1,137,930.95	105.989809	1,127,070.10	-10,860.85	0.06	
Original Face:	1,300,000.000	Base		107.011165	1,137,930.95	105.989809	1,127,070.10	-10,860.85	0.06	
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051			
	678,060.920	Local		104.531035	708,784.10	104.078053	705,712.60	-3,071.50	0.04	
Original Face:	700,000.000	Base		104.531035	708,784.10	104.078053	705,712.60	-3,071.50	0.04	
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050			
	484,594.600	Local		100.325755	486,173.19	101.346186	491,118.14	4,944.95	0.03	
Original Face:	500,000.000	Base		100.325755	486,173.19	101.346186	491,118.14	4,944.95	0.03	
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050			
	872,690.660	Local		106.599938	930,287.70	104.286131	910,095.32	-20,192.38	0.05	

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Original Face:	900,000.000	Base		106.599938	930,287.70	104.286131	910,095.32	-20,192.38	0.05	
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2					2.000000	01 Jun 2051			
	199,723.750	Local		101.185658	202,091.79	101.327314	202,374.71	282.92	0.01	
Original Face:	200,000.000	Base		101.185658	202,091.79	101.327314	202,374.71	282.92	0.01	
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051			
	880,424.150	Local		103.247595	909,016.76	101.327241	892,109.50	-16,907.26	0.05	
Original Face:	900,000.000	Base		103.247595	909,016.76	101.327241	892,109.50	-16,907.26	0.05	
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051			
	1,982,485.960	Local		100.767941	1,997,710.28	101.327192	2,008,797.36	11,087.08	0.11	
Original Face:	2,000,000.000	Base		100.767941	1,997,710.28	101.327192	2,008,797.36	11,087.08	0.10	
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2					2.000000	01 May 2051			
	396,989.360	Local		100.725276	399,868.63	101.420209	402,627.44	2,758.81	0.02	
Original Face:	400,000.000	Base		100.725276	399,868.63	101.420209	402,627.44	2,758.81	0.02	
3133N3XT6	FED HM LN PC POOL RE6090 FR 03/51 FIXED 1.5					1.500000	01 Mar 2051			
	985,421.990	Local		96.764631	953,539.95	96.934616	955,215.02	1,675.07	0.05	
Original Face:	1,000,000.000	Base		96.764631	953,539.95	96.934616	955,215.02	1,675.07	0.05	
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		125.825154	956,271.17	144.821036	1,100,639.87	144,368.70	0.06	
		Base		125.825154	956,271.17	144.821036	1,100,639.87	144,368.70	0.06	
3136A03E5	FANNIE MAE FNR 2011 87 SG					6.458500	25 Apr 2040			
	132,861.550	Local		14.472223	19,228.02	9.409100	12,501.08	-6,726.94	0.00	
Original Face:	1,000,000.000	Base		14.472223	19,228.02	9.409100	12,501.08	-6,726.94	0.00	
3136A1QW8	FANNIE MAE FNR 2011 96 SA					6.458500	25 Oct 2041			
	125,554.820	Local		0.000008	0.01	19.267030	24,190.68	24,190.67	0.00	
Original Face:	1,000,000.000	Base		0.000008	0.01	19.267030	24,190.68	24,190.67	0.00	
3136A35F4	FANNIE MAE FNR 2012 28 B					6.500000	25 Jun 2039			
	6,997.040	Local		111.106839	7,774.19	109.456920	7,658.74	-115.45	0.00	

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Original Face:	200,000.000	Base	111.106839		7,774.19	109.456920	7,658.74	-115.45	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
	32,522.870	Local	113.549204		36,929.46	122.804350	39,939.50	3,010.04	0.00
Original Face:	400,000.000	Base	113.549204		36,929.46	122.804350	39,939.50	3,010.04	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
	51,286.380	Local	110.272708		56,554.88	117.522720	60,273.15	3,718.27	0.00
Original Face:	600,000.000	Base	110.272708		56,554.88	117.522720	60,273.15	3,718.27	0.00
3136A65Y6	FANNIE MAE FNR 2012 74 SA					6.558500	25 Mar 2042		
	47,563.150	Local	0.000021		0.01	16.533530	7,863.87	7,863.86	0.00
Original Face:	300,000.000	Base	0.000021		0.01	16.533530	7,863.87	7,863.86	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					6.508500	25 Jul 2042		
	10,162.120	Local	36.308959		3,689.76	18.249770	1,854.56	-1,835.20	0.00
Original Face:	100,000.000	Base	36.308959		3,689.76	18.249770	1,854.56	-1,835.20	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					6.558500	25 Feb 2041		
	4,871.100	Local	157.768676		7,685.07	4.445310	216.54	-7,468.53	0.00
Original Face:	100,000.000	Base	157.768676		7,685.07	4.445310	216.54	-7,468.53	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.500000	25 Dec 2039		
	52,900.010	Local	96.155218		50,866.12	1.918920	1,015.11	-49,851.01	0.00
Original Face:	1,100,000.000	Base	96.155218		50,866.12	1.918920	1,015.11	-49,851.01	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.510385	25 Sep 2022		
	3,661,594.180	Local	1.935287		70,862.34	0.336600	12,324.93	-58,537.41	0.00
Original Face:	10,375,000.000	Base	1.935287		70,862.34	0.336600	12,324.93	-58,537.41	0.00
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
	90,063.940	Local	114.858477		103,446.07	119.688810	107,796.46	4,350.39	0.01
Original Face:	700,000.000	Base	114.858477		103,446.07	119.688810	107,796.46	4,350.39	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
	211,791.880	Local	110.891744		234,859.71	114.744720	243,020.00	8,160.29	0.01
Original Face:	1,200,000.000	Base	110.891744		234,859.71	114.744720	243,020.00	8,160.29	0.01
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.816870	25 Aug 2044		
	131,927.770	Local	16.017136		21,131.05	5.696560	7,515.34	-13,615.71	0.00

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Original Face:		800,000.000 Base	16.017136	21,131.05	5.696560	7,515.34	-13,615.71	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2				0.575597	25 Dec 2024		
		6,335,071.810 Local	2.833234	179,487.44	1.610010	101,995.29	-77,492.15	0.01
Original Face:		9,885,000.000 Base	2.833234	179,487.44	1.610010	101,995.29	-77,492.15	0.01
3136APB68	FANNIE MAE FNR 2015 55 IO				1.532024	25 Aug 2055		
		21,203.960 Local	5.367912	1,138.21	4.275880	906.66	-231.55	0.00
Original Face:		100,000.000 Base	5.367912	1,138.21	4.275880	906.66	-231.55	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS				6.058500	25 Aug 2045		
		173,852.300 Local	16.576698	28,818.97	24.005260	41,733.70	12,914.73	0.00
Original Face:		400,000.000 Base	16.576698	28,818.97	24.005260	41,733.70	12,914.73	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A				2.898000	25 Jun 2027		
		99,607.870 Local	101.555068	101,156.84	108.899010	108,471.98	7,315.14	0.01
Original Face:		100,000.000 Base	101.555068	101,156.84	108.899010	108,471.98	7,315.14	0.01
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2				3.061000	25 May 2027		
		100,000.000 Local	108.068680	108,068.68	109.853000	109,853.00	1,784.32	0.01
Original Face:		100,000.000 Base	108.068680	108,068.68	109.853000	109,853.00	1,784.32	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2				3.225000	25 Apr 2028		
		97,952.370 Local	104.801844	102,655.89	111.053480	108,779.52	6,123.63	0.01
Original Face:		100,000.000 Base	104.801844	102,655.89	111.053480	108,779.52	6,123.63	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2				3.610000	25 Feb 2031		
		100,000.000 Local	102.917970	102,917.97	116.881820	116,881.82	13,963.85	0.01
Original Face:		100,000.000 Base	102.917970	102,917.97	116.881820	116,881.82	13,963.85	0.01
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2				3.673000	25 Sep 2028		
		0.000 Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2				3.273000	25 Feb 2029		
		140,000.000 Local	101.166814	141,633.54	112.704910	157,786.87	16,153.33	0.01
Original Face:		140,000.000 Base	101.166814	141,633.54	112.704910	157,786.87	16,153.33	0.01
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2				3.450000	01 Jan 2029		
		220,000.000 Local	102.065268	224,543.59	113.312010	249,286.42	24,742.83	0.01

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Original Face:	220,000.000	Base		102.065268	224,543.59	113.312010	249,286.42	24,742.83	0.01	
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3						2.720000	25 Oct 2031		
	199,861.790	Local		100.560027	200,981.07	109.380760	218,610.34	17,629.27	0.01	
Original Face:	200,000.000	Base		100.560027	200,981.07	109.380760	218,610.34	17,629.27	0.01	
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2						2.700000	25 Nov 2040		
	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	
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A						2.500000	25 Oct 2037		
	94,167.260	Local		102.368190	96,397.32	102.804670	96,808.34	411.02	0.01	
Original Face:	100,000.000	Base		102.368190	96,397.32	102.804670	96,808.34	411.02	0.01	
3136BAS21	FANNIE MAE FNR 2020 47 GZ						2.000000	25 Jul 2050		
	306,055.310	Local		99.467005	304,424.05	92.367340	282,695.15	-21,728.90	0.02	
Original Face:	300,000.000	Base		99.467005	304,424.05	92.367340	282,695.15	-21,728.90	0.01	
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1						1.561000	25 Sep 2034		
	1,293,375.020	Local		10.154014	131,329.48	10.571160	136,724.74	5,395.26	0.01	
Original Face:	1,300,000.000	Base		10.154014	131,329.48	10.571160	136,724.74	5,395.26	0.01	
3136BBEL2	FANNIE MAE FNR 2020 57 NI						2.500000	25 Aug 2050		
	379,466.650	Local		11.833480	44,904.11	14.871030	56,430.60	11,526.49	0.00	
Original Face:	400,000.000	Base		11.833480	44,904.11	14.871030	56,430.60	11,526.49	0.00	
3136BBMQ2	FANNIE MAE FNR 2020 56 DI						2.500000	25 Aug 2050		
	370,358.580	Local		11.480539	42,519.16	15.454920	57,238.62	14,719.46	0.00	
Original Face:	400,000.000	Base		11.480539	42,519.16	15.454920	57,238.62	14,719.46	0.00	
3136BCAY6	FANNIE MAE FNR 2020 74 EI						2.500000	25 Oct 2050		
	279,342.660	Local		12.905845	36,051.53	15.377620	42,956.25	6,904.72	0.00	
Original Face:	300,000.000	Base		12.905845	36,051.53	15.377620	42,956.25	6,904.72	0.00	
3136BCD80	FANNIE MAE FNR 2020 89 DI						2.500000	25 Dec 2050		
	1,300,317.770	Local		11.797017	153,398.71	13.576270	176,534.65	23,135.94	0.01	
Original Face:	1,400,000.000	Base		11.797017	153,398.71	13.576270	176,534.65	23,135.94	0.01	
3136BDR26	FANNIE MAE FNR 2021 3 QI						2.500000	25 Feb 2051		
	877,558.540	Local		12.222734	107,261.65	13.961440	122,519.81	15,258.16	0.01	

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Original Face:	900,000.000	Base		12.222734	107,261.65	13.961440	122,519.81	15,258.16	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	688,147.400	Local		13.622167	93,740.59	15.198700	104,589.46	10,848.87	0.01
Original Face:	700,000.000	Base		13.622167	93,740.59	15.198700	104,589.46	10,848.87	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
	165,820.450	Local		9.639999	15,985.09	5.619780	9,318.74	-6,666.35	0.00
Original Face:	1,400,000.000	Base		9.639999	15,985.09	5.619780	9,318.74	-6,666.35	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
	103,519.560	Local		42.082520	43,563.64	9.279539	9,606.14	-33,957.50	0.00
Original Face:	800,000.000	Base		42.082520	43,563.64	9.279539	9,606.14	-33,957.50	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
	181,485.950	Local		42.184869	76,559.61	14.669230	26,622.59	-49,937.02	0.00
Original Face:	1,600,000.000	Base		42.184869	76,559.61	14.669230	26,622.59	-49,937.02	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
	44,294.090	Local		17.522022	7,761.22	18.284210	8,098.82	337.60	0.00
Original Face:	600,000.000	Base		17.522022	7,761.22	18.284210	8,098.82	337.60	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	9,682.240	Local		104.507118	10,118.63	114.036583	11,041.30	922.67	0.00
Original Face:	700,000.000	Base		104.507118	10,118.63	114.036583	11,041.30	922.67	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
	28,246.560	Local		106.136676	29,979.96	114.475844	32,335.49	2,355.53	0.00
Original Face:	861,059.000	Base		106.136676	29,979.96	114.475844	32,335.49	2,355.53	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.877120	15 Oct 2041		
	175,837.260	Local		96.012523	168,825.79	15.864890	27,896.39	-140,929.40	0.00
Original Face:	1,300,000.000	Base		96.012523	168,825.79	15.864890	27,896.39	-140,929.40	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.649909	25 Oct 2021		
	51,468.230	Local		1.168915	601.62	0.003950	2.03	-599.59	0.00
Original Face:	119,000.000	Base		1.168915	601.62	0.003950	2.03	-599.59	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.927120	15 Aug 2042		
	123,634.530	Local		42.563724	52,623.46	19.790930	24,468.42	-28,155.04	0.00

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Original Face:	500,000.000	Base		42.563724	52,623.46	19.790930	24,468.42	-28,155.04	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
	507,151.560	Local		3.444972	17,471.23	4.730940	23,993.04	6,521.81	0.00
Original Face:	3,000,000.000	Base		3.444972	17,471.23	4.730940	23,993.04	6,521.81	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
	124,149.560	Local		88.741893	110,172.67	104.184450	129,344.54	19,171.87	0.01
Original Face:	200,000.000	Base		88.741893	110,172.67	104.184450	129,344.54	19,171.87	0.01
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
	95,616.170	Local		16.899213	16,158.38	5.856820	5,600.07	-10,558.31	0.00
Original Face:	700,000.000	Base		16.899213	16,158.38	5.856820	5,600.07	-10,558.31	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.877120	15 Feb 2044		
	62,606.930	Local		21.942587	13,737.58	17.642740	11,045.58	-2,692.00	0.00
Original Face:	200,000.000	Base		21.942587	13,737.58	17.642740	11,045.58	-2,692.00	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.927120	15 May 2044		
	125,345.590	Local		25.050662	31,399.90	18.607340	23,323.48	-8,076.42	0.00
Original Face:	400,000.000	Base		25.050662	31,399.90	18.607340	23,323.48	-8,076.42	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.930304	15 Apr 2041		
	236,548.670	Local		22.945396	54,277.03	5.717220	13,524.01	-40,753.02	0.00
Original Face:	1,600,000.000	Base		22.945396	54,277.03	5.717220	13,524.01	-40,753.02	0.00
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050		
	190,776.830	Local		11.157581	21,286.08	13.286250	25,347.09	4,061.01	0.00
Original Face:	200,000.000	Base		11.157581	21,286.08	13.286250	25,347.09	4,061.01	0.00
3137F86B4	FREDDIE MAC FHR 5059 IB					2.500000	25 Jan 2051		
	786,850.580	Local		14.536708	114,382.17	16.874180	132,774.58	18,392.41	0.01
Original Face:	800,000.000	Base		14.536708	114,382.17	16.874180	132,774.58	18,392.41	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	135,773.590	Local		96.500137	131,021.70	103.692150	140,786.55	9,764.85	0.01
Original Face:	1,100,000.000	Base		96.500137	131,021.70	103.692150	140,786.55	9,764.85	0.01
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					1.015546	25 Jun 2029		
	998,057.450	Local		5.911046	58,995.63	6.300700	62,884.61	3,888.98	0.00

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Original Face:	1,000,000.000	Base		5.911046	58,995.63	6.300700	62,884.61	3,888.98	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.436996	25 Jul 2026		
	1,039,311.310	Local		9.637547	100,164.12	5.538200	57,559.14	-42,604.98	0.00
Original Face:	1,040,000.000	Base		9.637547	100,164.12	5.538200	57,559.14	-42,604.98	0.00
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					2.608230	27 Oct 2028		
	7,580,000.000	Local		15.967368	1,210,326.53	16.165330	1,225,332.01	15,005.48	0.07
Original Face:	7,580,000.000	Base		15.967368	1,210,326.53	16.165330	1,225,332.01	15,005.48	0.06
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
	262,015.300	Local		10.990530	28,796.87	13.854870	36,301.88	7,505.01	0.00
Original Face:	300,000.000	Base		10.990530	28,796.87	13.854870	36,301.88	7,505.01	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
	569,394.820	Local		11.203418	63,791.68	15.206870	86,587.13	22,795.45	0.00
Original Face:	600,000.000	Base		11.203418	63,791.68	15.206870	86,587.13	22,795.45	0.00
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
	192,305.850	Local		10.354006	19,911.36	15.758880	30,305.25	10,393.89	0.00
Original Face:	200,000.000	Base		10.354006	19,911.36	15.758880	30,305.25	10,393.89	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.446583	25 Jul 2035		
	389,714.380	Local		4.024337	15,683.42	14.660380	57,133.61	41,450.19	0.00
Original Face:	390,000.000	Base		4.936443	19,238.03	14.660380	57,133.61	37,895.58	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
	481,963.370	Local		11.705527	56,416.35	12.963750	62,480.53	6,064.18	0.00
Original Face:	500,000.000	Base		11.705527	56,416.35	12.963750	62,480.53	6,064.18	0.00
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					3.991630	25 Dec 2027		
	400,734.620	Local		106.363763	426,236.42	101.682550	407,477.18	-18,759.24	0.02
Original Face:	720,000.000	Base		106.363763	426,236.42	101.682550	407,477.18	-18,759.24	0.02
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					9.441630	25 Apr 2028		
	1,508,125.900	Local		99.997458	1,508,087.57	117.310920	1,769,196.37	261,108.80	0.10

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Original Face:	1,530,000.000	Base	99.997458		1,508,087.57	117.310920	1,769,196.37	261,108.80	0.09	
3137G0HW2	FREDDIE MAC STACR STACR 2016 DNA1 M3					5.641630	25 Jul 2028			
	863,825.450	Local	109.264220		943,852.14	104.764920	904,986.04	-38,866.10	0.05	
Original Face:	1,110,000.000	Base	109.264220		943,852.14	104.764920	904,986.04	-38,866.10	0.05	
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					2.591500	25 Mar 2030			
	890,000.000	Local	100.971337		898,644.90	102.226320	909,814.25	11,169.35	0.05	
Original Face:	890,000.000	Base	100.971337		898,644.90	102.226320	909,814.25	11,169.35	0.05	
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					4.541630	25 Mar 2030			
	850,000.000	Local	100.000000		850,000.00	105.081950	893,196.58	43,196.58	0.05	
Original Face:	850,000.000	Base	100.000000		850,000.00	105.081950	893,196.58	43,196.58	0.05	
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 2033			
	10,914.420	Local	104.535010		11,409.39	113.900085	12,431.53	1,022.14	0.00	
Original Face:	700,000.000	Base	104.535010		11,409.39	113.900085	12,431.53	1,022.14	0.00	
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041			
	106,992.890	Local	104.785804		112,113.36	111.592679	119,396.23	7,282.87	0.01	
Original Face:	1,400,000.000	Base	104.785804		112,113.36	111.592679	119,396.23	7,282.87	0.01	
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042			
	20,054.570	Local	107.902388		21,639.36	109.990476	22,058.12	418.76	0.00	
Original Face:	100,000.000	Base	107.902388		21,639.36	109.990476	22,058.12	418.76	0.00	
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042			
	126,067.840	Local	107.902158		136,029.92	106.753002	134,581.20	-1,448.72	0.01	
Original Face:	500,000.000	Base	107.902158		136,029.92	106.753002	134,581.20	-1,448.72	0.01	
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039			
	39,323.560	Local	109.759696		43,161.42	118.570899	46,626.30	3,464.88	0.00	
Original Face:	300,000.000	Base	109.759696		43,161.42	118.570899	46,626.30	3,464.88	0.00	
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043			
	35,560.820	Local	102.767821		36,545.08	111.329386	39,589.64	3,044.56	0.00	
Original Face:	100,000.000	Base	102.767821		36,545.08	111.329386	39,589.64	3,044.56	0.00	
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040			
	115,888.900	Local	107.648558		124,752.73	115.733861	134,122.70	9,369.97	0.01	

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Original Face:	900,000.000	Base		107.648558	124,752.73	115.733861	134,122.70	9,369.97	0.01	
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044			
	29,903.240	Local		106.852502	31,952.36	111.068816	33,213.17	1,260.81	0.00	
Original Face:	100,000.000	Base		106.852502	31,952.36	111.068816	33,213.17	1,260.81	0.00	
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038			
	178,544.240	Local		108.109912	193,024.02	114.492359	204,419.51	11,395.49	0.01	
Original Face:	800,000.000	Base		108.109912	193,024.02	114.492359	204,419.51	11,395.49	0.01	
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046			
	47,765.850	Local		101.471553	48,468.75	105.766426	50,520.23	2,051.48	0.00	
Original Face:	100,000.000	Base		101.471553	48,468.75	105.766426	50,520.23	2,051.48	0.00	
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028			
	270,000.000	Local		98.608267	266,242.32	110.062628	297,169.10	30,926.78	0.02	
Original Face:	270,000.000	Base		98.608267	266,242.32	110.062628	297,169.10	30,926.78	0.02	
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042			
	24,552.800	Local		108.072033	26,534.71	109.980207	27,003.22	468.51	0.00	
Original Face:	100,000.000	Base		108.072033	26,534.71	109.980207	27,003.22	468.51	0.00	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043			
	34,533.950	Local		102.895209	35,533.78	111.325944	38,445.25	2,911.47	0.00	
Original Face:	100,000.000	Base		102.895209	35,533.78	111.325944	38,445.25	2,911.47	0.00	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043			
	25,726.570	Local		102.769316	26,439.02	109.301589	28,119.55	1,680.53	0.00	
Original Face:	100,000.000	Base		102.769316	26,439.02	109.301589	28,119.55	1,680.53	0.00	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042			
	43,614.780	Local		106.522330	46,459.48	109.970494	47,963.39	1,503.91	0.00	
Original Face:	200,000.000	Base		106.522330	46,459.48	109.970494	47,963.39	1,503.91	0.00	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043			
	26,786.360	Local		108.421264	29,042.11	108.962366	29,187.05	144.94	0.00	
Original Face:	100,000.000	Base		108.421264	29,042.11	108.962366	29,187.05	144.94	0.00	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042			
	20,697.910	Local		107.974380	22,348.44	109.971398	22,761.78	413.34	0.00	

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Original Face:	100,000.000	Base		107.974380	22,348.44	109.971398	22,761.78	413.34	0.00	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043			
	31,082.520	Local		102.440793	31,841.18	109.955072	34,176.81	2,335.63	0.00	
Original Face:	100,000.000	Base		102.440793	31,841.18	109.955072	34,176.81	2,335.63	0.00	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044			
	58,339.990	Local		106.409977	62,079.57	109.955929	64,148.28	2,068.71	0.00	
Original Face:	551,126.000	Base		106.409977	62,079.57	109.955929	64,148.28	2,068.71	0.00	
3138WCTK9	FNMA POOL AS3253 FN 09/44 FIXED 4					4.000000	01 Sep 2044			
	0.000	Local		0.000000	27.24	0.000000	0.00	-27.24	0.00	
		Base		0.000000	27.24	0.000000	0.00	-27.24	0.00	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045			
	198,887.790	Local		109.395609	217,574.51	111.597293	221,953.39	4,378.88	0.01	
Original Face:	600,000.000	Base		109.395609	217,574.51	111.597293	221,953.39	4,378.88	0.01	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045			
	118,685.250	Local		109.616924	130,099.12	112.443449	133,453.79	3,354.67	0.01	
Original Face:	300,000.000	Base		109.616924	130,099.12	112.443449	133,453.79	3,354.67	0.01	
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045			
	34,712.640	Local		109.609670	38,048.41	112.442852	39,031.88	983.47	0.00	
Original Face:	100,000.000	Base		109.609670	38,048.41	112.442852	39,031.88	983.47	0.00	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045			
	88,192.370	Local		106.024421	93,505.45	109.971142	96,986.16	3,480.71	0.01	
Original Face:	300,000.000	Base		106.024421	93,505.45	109.971142	96,986.16	3,480.71	0.01	
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045			
	238,115.050	Local		109.388382	260,470.20	111.598382	265,732.54	5,262.34	0.01	
Original Face:	700,000.000	Base		109.388382	260,470.20	111.598382	265,732.54	5,262.34	0.01	
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045			
	802,219.250	Local		106.393477	853,508.95	111.306095	892,918.92	39,409.97	0.05	
Original Face:	1,900,000.000	Base		106.393477	853,508.95	111.306095	892,918.92	39,409.97	0.05	
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045			
	903,857.470	Local		103.930299	939,381.77	107.298275	969,823.47	30,441.70	0.05	

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Original Face:		3,800,000.000	Base	103.930299	939,381.77	107.298275	969,823.47	30,441.70	0.05
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5				3.500000	01 Dec 2045			
		206,382.440	Local	102.838347	212,240.29	108.205207	223,316.55	11,076.26	0.01
Original Face:		500,000.000	Base	102.838347	212,240.29	108.205207	223,316.55	11,076.26	0.01
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046			
		773,796.090	Local	98.454820	761,839.55	106.254903	822,196.28	60,356.73	0.04
Original Face:		1,700,000.000	Base	98.454820	761,839.55	106.254903	822,196.28	60,356.73	0.04
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.000000	01 Aug 2046			
		183,031.440	Local	95.785374	175,317.35	106.903264	195,666.58	20,349.23	0.01
Original Face:		300,000.000	Base	95.785374	175,317.35	106.903264	195,666.58	20,349.23	0.01
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3				3.000000	01 Sep 2046			
		43,933.060	Local	101.471238	44,579.42	105.985248	46,562.56	1,983.14	0.00
Original Face:		100,000.000	Base	101.471238	44,579.42	105.985248	46,562.56	1,983.14	0.00
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5				3.500000	01 Feb 2037			
		130,712.360	Local	107.074955	139,960.20	106.491066	139,196.99	-763.21	0.01
Original Face:		400,000.000	Base	107.074955	139,960.20	106.491066	139,196.99	-763.21	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4				4.000000	01 Apr 2047			
		332,930.650	Local	107.337291	357,358.74	108.317530	360,622.26	3,263.52	0.02
Original Face:		1,000,000.000	Base	107.337291	357,358.74	108.317530	360,622.26	3,263.52	0.02
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5				4.500000	01 Jun 2047			
		268,865.420	Local	110.241711	296,401.84	108.941448	292,905.88	-3,495.96	0.02
Original Face:		900,000.000	Base	110.241711	296,401.84	108.941448	292,905.88	-3,495.96	0.02
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4				4.000000	01 Jun 2043			
		29,391.780	Local	102.681872	30,180.03	110.852047	32,581.39	2,401.36	0.00
Original Face:		100,000.000	Base	102.681872	30,180.03	110.852047	32,581.39	2,401.36	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4				4.000000	01 Jun 2043			
		64,382.520	Local	102.895009	66,246.40	111.329868	71,676.97	5,430.57	0.00
Original Face:		200,000.000	Base	102.895009	66,246.40	111.329868	71,676.97	5,430.57	0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4				4.000000	01 Jul 2043			
		32,998.610	Local	102.771844	33,913.28	109.992443	36,295.98	2,382.70	0.00

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Original Face:	100,000.000	Base		102.771844	33,913.28	109.992443	36,295.98	2,382.70	0.00	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043			
	74,591.620	Local		102.897859	76,753.18	111.330143	83,042.96	6,289.78	0.00	
Original Face:	200,000.000	Base		102.897859	76,753.18	111.330143	83,042.96	6,289.78	0.00	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043			
	56,849.160	Local		102.714693	58,392.44	109.976562	62,520.75	4,128.31	0.00	
Original Face:	200,000.000	Base		102.714693	58,392.44	109.976562	62,520.75	4,128.31	0.00	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043			
	1,617,247.310	Local		105.840512	1,711,702.84	111.512798	1,803,437.73	91,734.89	0.10	
Original Face:	4,898,873.000	Base		105.840512	1,711,702.84	111.512798	1,803,437.73	91,734.89	0.09	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043			
	93,295.890	Local		106.372767	99,241.42	109.950278	102,579.09	3,337.67	0.01	
Original Face:	715,719.000	Base		106.372767	99,241.42	109.950278	102,579.09	3,337.67	0.01	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044			
	9,486.150	Local		106.700716	10,121.79	107.647468	10,211.60	89.81	0.00	
Original Face:	498,051.000	Base		106.700716	10,121.79	107.647468	10,211.60	89.81	0.00	
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045			
	135,931.270	Local		107.438818	146,042.95	107.073843	145,546.83	-496.12	0.01	
Original Face:	600,000.000	Base		107.438818	146,042.95	107.073843	145,546.83	-496.12	0.01	
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045			
	419,786.940	Local		103.634794	435,045.33	109.391059	459,209.38	24,164.05	0.03	
Original Face:	982,188.000	Base		103.634794	435,045.33	109.391059	459,209.38	24,164.05	0.02	
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035			
	249,774.160	Local		108.399448	270,753.81	114.319410	285,540.35	14,786.54	0.02	
Original Face:	2,000,000.000	Base		108.399448	270,753.81	114.319410	285,540.35	14,786.54	0.01	
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036			
	60,024.730	Local		109.390363	65,661.27	117.949540	70,798.89	5,137.62	0.00	
Original Face:	300,000.000	Base		109.390363	65,661.27	117.949540	70,798.89	5,137.62	0.00	
31397EWH4	FREDDIE MAC FHR 3281 AI					6.357120	15 Feb 2037			
	135,364.530	Local		7.756020	10,498.90	20.441570	27,670.64	17,171.74	0.00	

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Original Face:	2,100,000.000	Base		7.756020	10,498.90	20.441570	27,670.64	17,171.74	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
	72,174.950	Local		105.692377	76,283.42	112.896790	81,483.20	5,199.78	0.00
Original Face:	100,000.000	Base		105.692377	76,283.42	112.896790	81,483.20	5,199.78	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					6.157120	15 Jan 2040		
	5,810.520	Local		53.004550	3,079.84	19.734670	1,146.69	-1,933.15	0.00
Original Face:	100,000.000	Base		53.004550	3,079.84	19.734670	1,146.69	-1,933.15	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
	1,287.350	Local		108.418068	1,395.72	114.962323	1,479.97	84.25	0.00
Original Face:	100,000.000	Base		108.418068	1,395.72	114.962323	1,479.97	84.25	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	112,643.000	Local		95.817716	107,931.95	106.893222	120,407.73	12,475.78	0.01
Original Face:	200,000.000	Base		95.817716	107,931.95	106.893222	120,407.73	12,475.78	0.01
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	48,717.590	Local		101.470845	49,434.15	106.035175	51,657.78	2,223.63	0.00
Original Face:	100,000.000	Base		101.470845	49,434.15	106.035175	51,657.78	2,223.63	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	46,606.200	Local		101.471178	47,291.86	105.840910	49,328.43	2,036.57	0.00
Original Face:	100,000.000	Base		101.471178	47,291.86	105.840910	49,328.43	2,036.57	0.00
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	150,280.290	Local		106.730743	160,395.27	106.126233	159,486.81	-908.46	0.01
Original Face:	400,000.000	Base		106.730743	160,395.27	106.126233	159,486.81	-908.46	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	638,897.350	Local		101.990868	651,616.95	111.288286	711,017.91	59,400.96	0.04
Original Face:	1,200,000.000	Base		101.990868	651,616.95	111.288286	711,017.91	59,400.96	0.04
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
	394,706.090	Local		111.889001	441,632.70	118.219998	466,621.53	24,988.83	0.03
Original Face:	800,000.000	Base		111.889001	441,632.70	118.219998	466,621.53	24,988.83	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	718,682.340	Local		101.868876	732,113.62	111.115991	798,571.00	66,457.38	0.04

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Original Face:	1,300,000.000	Base	101.868876	732,113.62	111.115991	798,571.00	66,457.38	0.04	
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	426,582.820	Local	108.206854	461,591.85	111.135387	474,084.47	12,492.62	0.03	
Original Face:	1,100,000.000	Base	108.206854	461,591.85	111.135387	474,084.47	12,492.62	0.02	
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
	420,178.820	Local	101.994996	428,561.37	111.288542	467,610.88	39,049.51	0.03	
Original Face:	700,000.000	Base	101.994996	428,561.37	111.288542	467,610.88	39,049.51	0.02	
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	457,483.260	Local	104.512239	478,126.00	111.075512	508,151.87	30,025.87	0.03	
Original Face:	800,000.000	Base	104.512239	478,126.00	111.075512	508,151.87	30,025.87	0.03	
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	60,566.940	Local	113.890235	68,979.83	112.007230	67,839.35	-1,140.48	0.00	
Original Face:	100,000.000	Base	113.890235	68,979.83	112.007230	67,839.35	-1,140.48	0.00	
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
	129,952.660	Local	107.041364	139,103.10	107.171300	139,271.96	168.86	0.01	
Original Face:	400,000.000	Base	107.041364	139,103.10	107.171300	139,271.96	168.86	0.01	
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	286,074.810	Local	106.619531	305,011.62	105.845877	302,798.39	-2,213.23	0.02	
Original Face:	700,000.000	Base	106.619531	305,011.62	105.845877	302,798.39	-2,213.23	0.02	
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	39,081.390	Local	98.130977	38,350.95	104.777498	40,948.50	2,597.55	0.00	
Original Face:	100,000.000	Base	98.130977	38,350.95	104.777498	40,948.50	2,597.55	0.00	
3140H7Y76	FNMA POOL BJ6133 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
	31,383.520	Local	107.433551	33,716.43	106.787829	33,513.78	-202.65	0.00	
Original Face:	100,000.000	Base	107.433551	33,716.43	106.787829	33,513.78	-202.65	0.00	
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
	235,143.350	Local	109.296070	257,002.44	110.470226	259,763.39	2,760.95	0.01	
Original Face:	500,000.000	Base	109.296070	257,002.44	110.470226	259,763.39	2,760.95	0.01	
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	0.000	Local	0.000000	-3.15	0.000000	0.00	3.15	0.00	

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		Base	0.000000	-3.15	0.000000	0.00	3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3				3.000000	01 Jun 2033		
		0.000 Local	0.000000	0.18	0.000000	0.00	-0.18	0.00
		Base	0.000000	0.18	0.000000	0.00	-0.18	0.00
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		328,324.690 Local	109.550430	359,681.11	109.607197	359,867.49	186.38	0.02
Original Face:		700,000.000 Base	109.550430	359,681.11	109.607197	359,867.49	186.38	0.02
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		
		116,776.970 Local	100.576518	117,450.21	111.506162	130,213.52	12,763.31	0.01
Original Face:		120,000.000 Base	100.576518	117,450.21	111.506162	130,213.52	12,763.31	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
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52				2.520000	01 Oct 2029		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79				2.790000	01 Aug 2029		
		500,000.000 Local	101.769744	508,848.72	109.295197	546,475.99	37,627.27	0.03

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Original Face:		500,000.000	Base	101.769744		508,848.72	109.295197	546,475.99	37,627.27	0.03
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84				2.840000	01 Aug 2031				
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031				
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93				2.930000	01 Aug 2031				
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77				2.770000	01 Aug 2031				
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HVNL4	FNMA POOL BL3994 FN 09/31 FIXED 2.67				2.670000	01 Sep 2031				
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26				2.260000	01 Feb 2030				
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HXLY4	FNMA POOL BL5742 FN 02/32 FIXED 2.32				2.320000	01 Feb 2032				
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3				2.300000	01 Feb 2030				
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000		0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26				2.260000	01 Apr 2030				
		293,063.550	Local	103.149464		302,293.48	105.569994	309,387.17	7,093.69	0.02
Original Face:		300,000.000	Base	103.149464		302,293.48	105.569994	309,387.17	7,093.69	0.02
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06				2.060000	01 Mar 2030				
		0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00

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		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85				1.850000	01 Apr 2032		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J17L6	FNMA POOL BL8998 FN 11/30 FIXED 1.21				1.210000	01 Nov 2030		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047		
		656,430.410 Local	97.275999	638,549.24	106.389606	698,373.73	59,824.49	0.04
Original Face:		1,200,000.000 Base	97.275999	638,549.24	106.389606	698,373.73	59,824.49	0.04
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR				6.000000	01 Jul 2041		
		136,454.570 Local	119.916123	163,631.03	118.745774	162,034.04	-1,596.99	0.01
Original Face:		300,000.000 Base	119.916123	163,631.03	118.745774	162,034.04	-1,596.99	0.01
3140J6GP6	FNMA POOL BM2005 FN 12/47 FIXED VAR				4.000000	01 Dec 2047		
		55,677.720 Local	107.134128	59,649.84	107.161602	59,665.14	15.30	0.00
Original Face:		200,000.000 Base	107.134128	59,649.84	107.161602	59,665.14	15.30	0.00
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR				3.500000	01 Jan 2048		
		1,660,623.990 Local	108.858294	1,807,726.94	107.890117	1,791,649.17	-16,077.77	0.10
Original Face:		3,300,000.000 Base	108.858294	1,807,726.94	107.890117	1,791,649.17	-16,077.77	0.09
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.000000	01 May 2048		
		62,291.560 Local	105.097801	65,467.06	110.666929	68,936.16	3,469.10	0.00
Original Face:		200,000.000 Base	105.097801	65,467.06	110.666929	68,936.16	3,469.10	0.00
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR				3.500000	01 Feb 2045		
		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
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR				3.500000	01 Mar 2043		
		106,325.200 Local	101.920128	108,366.78	108.003957	114,835.42	6,468.64	0.01
Original Face:		200,000.000 Base	101.920128	108,366.78	108.003957	114,835.42	6,468.64	0.01
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR				3.500000	01 Dec 2046		
		37,679.140 Local	101.954848	38,415.71	107.125752	40,364.06	1,948.35	0.00

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Original Face:		70,000.000	Base	101.954848	38,415.71	107.125752	40,364.06	1,948.35	0.00
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR				4.500000	01 Dec 2048			
		274,138.770	Local	109.469102	300,097.25	108.933852	298,629.92	-1,467.33	0.02
Original Face:		700,000.000	Base	109.469102	300,097.25	108.933852	298,629.92	-1,467.33	0.02
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR				3.500000	01 Feb 2047			
		2,040,679.470	Local	100.963096	2,060,333.18	106.239004	2,167,997.54	107,664.36	0.12
Original Face:		5,200,000.000	Base	100.963096	2,060,333.18	106.239004	2,167,997.54	107,664.36	0.11
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR				3.500000	01 Feb 2048			
		752,449.400	Local	100.240861	754,261.76	105.653956	794,992.56	40,730.80	0.04
Original Face:		1,900,000.000	Base	100.240861	754,261.76	105.653956	794,992.56	40,730.80	0.04
3140JGLX1	FNMA POOL BN0341 FN 12/48 FIXED 5				5.000000	01 Dec 2048			
		242,151.190	Local	106.695313	258,363.97	110.065419	266,524.72	8,160.75	0.01
Original Face:		766,000.000	Base	106.695313	258,363.97	110.065419	266,524.72	8,160.75	0.01
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5				4.500000	01 Nov 2048			
		230,928.290	Local	109.241817	252,270.26	110.171703	254,417.63	2,147.37	0.01
Original Face:		500,000.000	Base	109.241817	252,270.26	110.171703	254,417.63	2,147.37	0.01
3140JQQE6	FNMA POOL BN7652 FN 07/49 FIXED 3				3.000000	01 Jul 2049			
		527,732.910	Local	101.376168	534,995.40	105.610007	557,338.76	22,343.36	0.03
Original Face:		900,000.000	Base	101.376168	534,995.40	105.610007	557,338.76	22,343.36	0.03
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3				3.000000	01 Sep 2049			
		733,853.340	Local	101.990447	748,460.30	106.787010	783,660.04	35,199.74	0.04
Original Face:		1,000,000.000	Base	101.990447	748,460.30	106.787010	783,660.04	35,199.74	0.04
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4				4.000000	01 Jun 2049			
		43,928.320	Local	103.416065	45,428.94	106.625842	46,838.94	1,410.00	0.00
Original Face:		100,000.000	Base	103.416065	45,428.94	106.625842	46,838.94	1,410.00	0.00
3140JXFU7	FNMA POOL BO2878 FN 11/49 FIXED 3				3.000000	01 Nov 2049			
		204,524.080	Local	105.118268	214,992.17	104.442912	213,610.90	-1,381.27	0.01
Original Face:		500,000.000	Base	105.118268	214,992.17	104.442912	213,610.90	-1,381.27	0.01
3140K44S6	FNMA POOL BO8932 FN 01/50 FIXED 3				3.000000	01 Jan 2050			
		47,550.100	Local	101.416548	48,223.67	104.786733	49,826.20	1,602.53	0.00

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Original Face:		100,000.000	Base	101.416548	48,223.67	104.786733	49,826.20	1,602.53	0.00
3140K4N71	FNMA POOL BO8513 FN 12/49 FIXED 3				3.000000	01 Dec 2049			
		0.000	Local	0.000000	5.25	0.000000	0.00	-5.25	0.00
			Base	0.000000	5.25	0.000000	0.00	-5.25	0.00
3140K5XW2	FNMA POOL BO9692 FN 01/50 FIXED 3				3.000000	01 Jan 2050			
		25,387.490	Local	103.197559	26,199.27	105.395007	26,757.15	557.88	0.00
Original Face:		41,000.000	Base	103.197559	26,199.27	105.395007	26,757.15	557.88	0.00
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3				3.000000	01 Aug 2050			
		149,472.450	Local	106.414319	159,060.09	104.748500	156,570.15	-2,489.94	0.01
Original Face:		200,000.000	Base	106.414319	159,060.09	104.748500	156,570.15	-2,489.94	0.01
3140KHPF2	FNMA POOL BP9421 FN 07/50 FIXED 3				3.000000	01 Jul 2050			
		181,031.620	Local	107.087209	193,861.71	106.040146	191,966.19	-1,895.52	0.01
Original Face:		200,000.000	Base	107.087209	193,861.71	106.040146	191,966.19	-1,895.52	0.01
3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2				2.000000	01 Aug 2050			
		88,685.230	Local	99.813881	88,520.17	101.313657	89,850.25	1,330.08	0.00
Original Face:		100,000.000	Base	99.813881	88,520.17	101.313657	89,850.25	1,330.08	0.00
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5				2.500000	01 Oct 2050			
		188,676.040	Local	105.984088	199,966.58	104.203030	196,606.15	-3,360.43	0.01
Original Face:		200,000.000	Base	105.984088	199,966.58	104.203030	196,606.15	-3,360.43	0.01
3140KLRY0	FNMA POOL BQ1402 FN 08/50 FIXED 3				3.000000	01 Aug 2050			
		155,755.280	Local	106.905236	166,510.55	105.532162	164,371.91	-2,138.64	0.01
Original Face:		200,000.000	Base	106.905236	166,510.55	105.532162	164,371.91	-2,138.64	0.01
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2				2.000000	01 Sep 2050			
		93,465.720	Local	99.782851	93,262.76	101.313677	94,693.56	1,430.80	0.01
Original Face:		100,000.000	Base	99.782851	93,262.76	101.313677	94,693.56	1,430.80	0.00
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5				2.500000	01 Nov 2050			
		193,788.480	Local	106.999627	207,352.95	104.656184	202,811.63	-4,541.32	0.01
Original Face:		200,000.000	Base	106.999627	207,352.95	104.656184	202,811.63	-4,541.32	0.01
3140KRRB7	FNMA POOL BQ5881 FN 11/50 FIXED 2.5				2.500000	01 Nov 2050			
		0.010	Local	200.000000	0.02	103.639210	0.01	-0.01	0.00

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Original Face:		0.010 Base	200.000000	0.02	103.639210	0.01	-0.01	0.00	
3140KRR5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5				2.500000	01 Nov 2050			
		570,543.110 Local	105.845499	603,894.20	103.792499	592,180.95	-11,713.25	0.03	
Original Face:		600,000.000 Base	105.845499	603,894.20	103.792499	592,180.95	-11,713.25	0.03	
3140KVBX7	FNMA POOL BQ9053 FN 12/50 FIXED 2.5				2.500000	01 Dec 2050			
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2				2.000000	01 Jan 2051			
		195,463.270 Local	100.341276	196,130.34	101.233202	197,873.73	1,743.39	0.01	
Original Face:		200,000.000 Base	100.341276	196,130.34	101.233202	197,873.73	1,743.39	0.01	
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2				2.000000	01 Jan 2051			
		291,922.490 Local	103.485960	302,098.79	101.235648	295,529.62	-6,569.17	0.02	
Original Face:		300,000.000 Base	103.485960	302,098.79	101.235648	295,529.62	-6,569.17	0.02	
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		289,624.160 Local	100.108599	289,938.69	101.610080	294,287.34	4,348.65	0.02	
Original Face:		300,000.000 Base	100.108599	289,938.69	101.610080	294,287.34	4,348.65	0.02	
3140KVYB0	FNMA POOL BQ9705 FN 01/51 FIXED 2.5				2.500000	01 Jan 2051			
		0.010 Local	200.000000	0.02	103.680241	0.01	-0.01	0.00	
Original Face:		0.010 Base	200.000000	0.02	103.680241	0.01	-0.01	0.00	
3140KXZX7	FNMA POOL BR0757 FN 01/51 FIXED 2.5				2.500000	01 Jan 2051			
		98,131.160 Local	105.491161	103,519.70	103.595322	101,659.29	-1,860.41	0.01	
Original Face:		100,000.000 Base	105.491161	103,519.70	103.595322	101,659.29	-1,860.41	0.01	
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		99,058.820 Local	103.385827	102,412.78	101.345817	100,391.97	-2,020.81	0.01	
Original Face:		100,000.000 Base	103.385827	102,412.78	101.345817	100,391.97	-2,020.81	0.01	
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		192,532.680 Local	103.262428	198,813.92	101.196278	194,835.91	-3,978.01	0.01	
Original Face:		200,000.000 Base	103.262428	198,813.92	101.196278	194,835.91	-3,978.01	0.01	
3140L05E3	FNMA POOL BR2644 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		98,192.840 Local	103.285565	101,419.03	101.189487	99,360.83	-2,058.20	0.01	

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Original Face:		100,000.000	Base	103.285565	101,419.03	101.189487	99,360.83	-2,058.20	0.01
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		392,814.660	Local	103.439813	406,326.75	101.226786	397,633.66	-8,693.09	0.02
Original Face:		400,000.000	Base	103.439813	406,326.75	101.226786	397,633.66	-8,693.09	0.02
3140L0AZ0	FNMA POOL BR1823 FN 01/51 FIXED 2				2.000000	01 Jan 2051			
		193,042.370	Local	103.448543	199,699.52	101.295125	195,542.51	-4,157.01	0.01
Original Face:		200,000.000	Base	103.448543	199,699.52	101.295125	195,542.51	-4,157.01	0.01
3140L0FH5	FNMA POOL BR1967 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		99,188.720	Local	103.340390	102,502.01	101.249721	100,428.30	-2,073.71	0.01
Original Face:		100,000.000	Base	103.340390	102,502.01	101.249721	100,428.30	-2,073.71	0.01
3140L13J2	FNMA POOL BR3500 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		99,075.930	Local	103.062025	102,109.66	101.172247	100,237.34	-1,872.32	0.01
Original Face:		100,000.000	Base	103.062025	102,109.66	101.172247	100,237.34	-1,872.32	0.01
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		98,538.890	Local	103.786901	102,270.46	101.437776	99,955.66	-2,314.80	0.01
Original Face:		100,000.000	Base	103.786901	102,270.46	101.437776	99,955.66	-2,314.80	0.01
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		196,943.940	Local	103.632633	204,098.19	101.421778	199,744.05	-4,354.14	0.01
Original Face:		200,000.000	Base	103.632633	204,098.19	101.421778	199,744.05	-4,354.14	0.01
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		97,976.240	Local	99.829346	97,809.04	101.345824	99,294.83	1,485.79	0.01
Original Face:		100,000.000	Base	99.829346	97,809.04	101.345824	99,294.83	1,485.79	0.01
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		395,725.660	Local	100.077331	396,031.68	101.173252	400,368.52	4,336.84	0.02
Original Face:		400,000.000	Base	100.077331	396,031.68	101.173252	400,368.52	4,336.84	0.02
3140L2CA9	FNMA POOL BR3664 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051			
		177.550	Local	105.423824	187.18	103.592996	183.93	-3.25	0.00
Original Face:		178.700	Base	105.423824	187.18	103.592996	183.93	-3.25	0.00
3140L2EY5	FNMA POOL BR3750 FN 02/51 FIXED 2				2.000000	01 Feb 2051			
		786,423.100	Local	103.162163	811,291.08	101.172207	795,641.61	-15,649.47	0.04

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Original Face:	800,000.000	Base	103.162163		811,291.08	101.172207	795,641.61	-15,649.47	0.04
3140L2NR0	FNMA POOL BR3999 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	99,132.080	Local	103.578650		102,679.67	101.296206	100,417.04	-2,262.63	0.01
Original Face:	100,000.000	Base	103.578650		102,679.67	101.296206	100,417.04	-2,262.63	0.01
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	297,701.640	Local	103.433172		307,922.25	101.249721	301,422.08	-6,500.17	0.02
Original Face:	300,000.000	Base	103.433172		307,922.25	101.249721	301,422.08	-6,500.17	0.02
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	195,209.190	Local	103.578633		202,195.01	101.296166	197,739.43	-4,455.58	0.01
Original Face:	200,000.000	Base	103.578633		202,195.01	101.296166	197,739.43	-4,455.58	0.01
3140L2RA3	FNMA POOL BR4080 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	198,278.210	Local	99.953459		198,185.93	101.172287	200,602.60	2,416.67	0.01
Original Face:	200,000.000	Base	99.953459		198,185.93	101.172287	200,602.60	2,416.67	0.01
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	99,036.340	Local	99.751788		98,790.52	101.250981	100,275.27	1,484.75	0.01
Original Face:	100,000.000	Base	99.751788		98,790.52	101.250981	100,275.27	1,484.75	0.01
3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	99,258.150	Local	99.883657		99,142.67	101.345858	100,594.02	1,451.35	0.01
Original Face:	100,000.000	Base	99.883657		99,142.67	101.345858	100,594.02	1,451.35	0.01
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	99,175.910	Local	100.680478		99,850.78	101.189519	100,355.63	504.85	0.01
Original Face:	100,000.000	Base	100.680478		99,850.78	101.189519	100,355.63	504.85	0.01
3140L4B40	FNMA POOL BR5458 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	198,785.520	Local	101.067095		200,906.75	101.221822	201,214.33	307.58	0.01
Original Face:	200,000.000	Base	101.067095		200,906.75	101.221822	201,214.33	307.58	0.01
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	99,350.350	Local	100.695931		100,041.76	101.189482	100,532.10	490.34	0.01
Original Face:	100,000.000	Base	100.695931		100,041.76	101.189482	100,532.10	490.34	0.01
3140L4F53	FNMA POOL BR5587 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	99,151.650	Local	100.866067		100,010.37	101.347362	100,487.58	477.21	0.01

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Original Face:		100,000.000	Base	100.866067	100,010.37	101.347362	100,487.58	477.21	0.01
3140L4F79	FNMA POOL BR5589 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		198,690.530	Local	99.961216	198,613.47	101.234267	201,142.90	2,529.43	0.01
Original Face:		200,000.000	Base	99.961216	198,613.47	101.234267	201,142.90	2,529.43	0.01
3140L4FT1	FNMA POOL BR5577 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		196,290.130	Local	101.020703	198,293.67	101.296190	198,834.42	540.75	0.01
Original Face:		200,000.000	Base	101.020703	198,293.67	101.296190	198,834.42	540.75	0.01
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		99,383.920	Local	100.742333	100,121.68	101.296208	100,672.14	550.46	0.01
Original Face:		100,000.000	Base	100.742333	100,121.68	101.296208	100,672.14	550.46	0.01
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		99,333.730	Local	100.742336	100,071.12	101.296208	100,621.30	550.18	0.01
Original Face:		100,000.000	Base	100.742336	100,071.12	101.296208	100,621.30	550.18	0.01
3140L4HL6	FNMA POOL BR5634 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		98,626.060	Local	100.711404	99,327.69	101.234149	99,843.25	515.56	0.01
Original Face:		100,000.000	Base	100.711404	99,327.69	101.234149	99,843.25	515.56	0.01
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		589,980.400	Local	100.943399	595,546.27	101.234203	597,261.96	1,715.69	0.03
Original Face:		600,000.000	Base	100.943399	595,546.27	101.234203	597,261.96	1,715.69	0.03
3140L5FC5	FNMA POOL BR6462 FN 03/51 FIXED 2				2.000000	01 Mar 2051			
		198,757.590	Local	100.294751	199,343.43	101.203268	201,149.18	1,805.75	0.01
Original Face:		200,000.000	Base	100.294751	199,343.43	101.203268	201,149.18	1,805.75	0.01
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5				2.500000	01 Apr 2051			
		197,136.880	Local	103.397482	203,834.57	104.136610	205,291.66	1,457.09	0.01
Original Face:		200,000.000	Base	103.397482	203,834.57	104.136610	205,291.66	1,457.09	0.01
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		99,286.280	Local	100.884291	100,164.26	101.421776	100,697.91	533.65	0.01
Original Face:		100,000.000	Base	100.884291	100,164.26	101.421776	100,697.91	533.65	0.01
3140L6AY0	FNMA POOL BR7222 FN 04/51 FIXED 2.5				2.500000	01 Apr 2051			
		298,416.030	Local	103.219187	308,022.60	104.093296	310,631.08	2,608.48	0.02

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Original Face:		300,000.000	Base	103.219187	308,022.60	104.093296	310,631.08	2,608.48	0.02
3140L6TA2	FNMA POOL BR7744 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		99,405.260	Local	100.093084	99,497.79	101.389293	100,786.29	1,288.50	0.01
Original Face:		100,000.000	Base	100.093084	99,497.79	101.389293	100,786.29	1,288.50	0.01
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		199,140.330	Local	100.170453	199,479.77	101.345899	201,820.56	2,340.79	0.01
Original Face:		200,000.000	Base	100.170453	199,479.77	101.345899	201,820.56	2,340.79	0.01
3140L7M41	FNMA POOL BR8478 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		99,580.450	Local	100.093081	99,673.14	101.389289	100,963.91	1,290.77	0.01
Original Face:		100,000.000	Base	100.093081	99,673.14	101.389289	100,963.91	1,290.77	0.01
3140L7PC0	FNMA POOL BR8518 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		99,509.900	Local	100.093036	99,602.48	101.345901	100,849.20	1,246.72	0.01
Original Face:		100,000.000	Base	100.093036	99,602.48	101.345901	100,849.20	1,246.72	0.01
3140L7RA2	FNMA POOL BR8580 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		99,520.650	Local	101.166622	100,681.68	101.172227	100,687.26	5.58	0.01
Original Face:		100,000.000	Base	101.166622	100,681.68	101.172227	100,687.26	5.58	0.01
3140L7TN2	FNMA POOL BR8656 FN 04/51 FIXED 2				2.000000	01 Apr 2051			
		397,646.880	Local	100.023274	397,739.43	101.172253	402,308.31	4,568.88	0.02
Original Face:		400,000.000	Base	100.023274	397,739.43	101.172253	402,308.31	4,568.88	0.02
3140Q7EW3	FNMA POOL CA0148 FN 08/47 FIXED 4.5				4.500000	01 Aug 2047			
		0.010	Local	-4,400.000000	-0.44	108.114329	0.01	0.45	0.00
Original Face:		10,156.230	Base	-4,400.000000	-0.44	108.114329	0.01	0.45	0.00
3140Q83V5	FNMA POOL CA1711 FN 05/48 FIXED 4.5				4.500000	01 May 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048			
		426,151.850	Local	104.217168	444,123.39	109.936499	468,496.42	24,373.03	0.03
Original Face:		1,500,000.000	Base	104.217168	444,123.39	109.936499	468,496.42	24,373.03	0.02
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048			
		293,516.180	Local	108.862346	319,528.60	109.966459	322,769.35	3,240.75	0.02

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Original Face:	700,000.000	Base		108.862346	319,528.60	109.966459	322,769.35	3,240.75	0.02	
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048			
	437,009.860	Local		109.223396	477,317.01	109.950855	480,496.08	3,179.07	0.03	
Original Face:	1,100,000.000	Base		109.223396	477,317.01	109.950855	480,496.08	3,179.07	0.03	
3140Q9QD8	FNMA POOL CA2251 FN 08/48 FIXED 5					5.000000	01 Aug 2048			
	75,782.970	Local		108.488530	82,215.83	109.883035	83,272.63	1,056.80	0.00	
Original Face:	300,000.000	Base		108.488530	82,215.83	109.883035	83,272.63	1,056.80	0.00	
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048			
	383,320.790	Local		108.865645	417,304.65	109.170032	418,471.43	1,166.78	0.02	
Original Face:	900,000.000	Base		108.865645	417,304.65	109.170032	418,471.43	1,166.78	0.02	
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5					4.500000	01 Feb 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	
3140QBJE9	FNMA POOL CA3860 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049			
	0.010	Local		-35,200.000000	-3.52	106.951876	0.01	3.53	0.00	
Original Face:	77,202.530	Base		-35,200.000000	-3.52	106.951876	0.01	3.53	0.00	
3140QBPT9	FNMA POOL CA4033 FN 08/49 FIXED 4.5					4.500000	01 Aug 2049			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050			
	211,511.390	Local		110.035124	232,736.82	109.923477	232,500.67	-236.15	0.01	
Original Face:	300,000.000	Base		110.035124	232,736.82	109.923477	232,500.67	-236.15	0.01	
3140QCCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049			
	64,722.120	Local		108.825808	70,434.37	108.532398	70,244.47	-189.90	0.00	
Original Face:	100,000.000	Base		108.825808	70,434.37	108.532398	70,244.47	-189.90	0.00	
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4					4.000000	01 Dec 2049			
	202,491.170	Local		105.140530	212,900.29	106.514058	215,681.56	2,781.27	0.01	

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Original Face:		400,000.000	Base	105.140530	212,900.29	106.514058	215,681.56	2,781.27	0.01
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3				3.000000	01 Jan 2050			
		277,144.350	Local	101.902431	282,416.83	104.545793	289,742.76	7,325.93	0.02
Original Face:		400,000.000	Base	101.902431	282,416.83	104.545793	289,742.76	7,325.93	0.02
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5				3.500000	01 Feb 2050			
		1,406,270.210	Local	106.484533	1,497,460.26	105.267000	1,480,338.46	-17,121.80	0.08
Original Face:		2,700,000.000	Base	106.484533	1,497,460.26	105.267000	1,480,338.46	-17,121.80	0.08
3140QCY6	FNMA POOL CA5226 FN 02/50 FIXED 3				3.000000	01 Feb 2050			
		218,194.360	Local	105.065956	229,247.99	106.078310	231,456.89	2,208.90	0.01
Original Face:		310,000.000	Base	105.065956	229,247.99	106.078310	231,456.89	2,208.90	0.01
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5				3.500000	01 Apr 2050			
		335,827.850	Local	106.485719	357,608.70	105.654901	354,818.58	-2,790.12	0.02
Original Face:		580,000.000	Base	106.485719	357,608.70	105.654901	354,818.58	-2,790.12	0.02
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3				3.000000	01 Jun 2050			
		0.010	Local	-17,700.000000	-1.77	106.086182	0.01	1.78	0.00
Original Face:		17,508.480	Base	-17,700.000000	-1.77	106.086182	0.01	1.78	0.00
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3				3.000000	01 Jul 2050			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QGJX6	FNMA POOL CA8377 FN 12/35 FIXED 1.5				1.500000	01 Dec 2035			
		190,602.270	Local	102.839100	196,013.66	101.399127	193,269.04	-2,744.62	0.01
Original Face:		200,000.000	Base	102.839100	196,013.66	101.399127	193,269.04	-2,744.62	0.01
3140QGMJ3	FNMA POOL CA8460 FN 01/51 FIXED 2.5				2.500000	01 Jan 2051			
		290,377.290	Local	105.797984	307,213.32	103.592996	300,810.53	-6,402.79	0.02
Original Face:		300,000.010	Base	105.797984	307,213.32	103.592996	300,810.53	-6,402.79	0.02
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051			
		490,749.550	Local	106.232283	521,334.45	104.078158	510,763.09	-10,571.36	0.03
Original Face:		500,000.000	Base	106.232283	521,334.45	104.078158	510,763.09	-10,571.36	0.03
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041			
		495,104.600	Local	105.128541	520,496.24	105.090659	520,308.69	-187.55	0.03

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Original Face:	500,000.000	Base	105.128541		520,496.24	105.090659	520,308.69	-187.55	0.03	
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041			
	98,938.770	Local	104.941491		103,827.82	104.905451	103,792.16	-35.66	0.01	
Original Face:	100,000.000	Base	104.941491		103,827.82	104.905451	103,792.16	-35.66	0.01	
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041			
	494,212.330	Local	104.707655		517,478.14	104.658671	517,236.06	-242.08	0.03	
Original Face:	500,000.000	Base	104.707655		517,478.14	104.658671	517,236.06	-242.08	0.03	
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041			
	1,092,439.210	Local	104.466083		1,141,228.45	104.411891	1,140,636.44	-592.01	0.06	
Original Face:	1,100,000.000	Base	104.466083		1,141,228.45	104.411891	1,140,636.44	-592.01	0.06	
3140QKTB4	FNMA POOL CB0545 FN 05/51 FIXED 3.5					3.500000	01 May 2051			
	99,780.380	Local	106.926702		106,691.87	106.171574	105,938.40	-753.47	0.01	
Original Face:	100,000.000	Base	106.926702		106,691.87	106.171574	105,938.40	-753.47	0.01	
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040			
	282,426.050	Local	108.377035		306,084.98	107.349360	303,182.56	-2,902.42	0.02	
Original Face:	400,000.000	Base	108.377035		306,084.98	107.349360	303,182.56	-2,902.42	0.02	
3140X3CH9	FNMA POOL FM0071 FN 02/40 FIXED VAR					3.500000	01 Feb 2040			
	130,784.840	Local	107.709984		140,868.33	106.990163	139,926.91	-941.42	0.01	
Original Face:	200,000.000	Base	107.709984		140,868.33	106.990163	139,926.91	-941.42	0.01	
3140X42J4	FNMA POOL FM1676 FN 10/49 FIXED VAR					3.000000	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	
3140X44M5	FNMA POOL FM1727 FN 09/49 FIXED VAR					5.000000	01 Sep 2049			
	965,197.420	Local	111.914192		1,080,192.89	111.399127	1,075,221.50	-4,971.39	0.06	
Original Face:	1,900,000.000	Base	111.914192		1,080,192.89	111.399127	1,075,221.50	-4,971.39	0.06	
3140X47B6	FNMA POOL FM1789 FN 11/49 FIXED VAR					3.000000	01 Nov 2049			
	112,898.510	Local	103.346094		116,676.20	106.061382	119,741.72	3,065.52	0.01	
Original Face:	162,440.680	Base	103.346094		116,676.20	106.061382	119,741.72	3,065.52	0.01	
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR					4.000000	01 May 2049			
	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
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR				4.500000	01 Feb 2048		
		0.000 Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X4LX2	FNMA POOL FM1241 FN 08/49 FIXED VAR				3.500000	01 Aug 2049		
		48,965.150 Local	107.177452	52,479.60	106.920044	52,353.56	-126.04	0.00
Original Face:		100,000.000 Base	107.177452	52,479.60	106.920044	52,353.56	-126.04	0.00
3140X4TR7	FNMA POOL FM1459 FN 09/49 FIXED VAR				3.000000	01 Sep 2049		
		427,855.000 Local	105.164109	449,949.90	104.555034	447,343.94	-2,605.96	0.02
Original Face:		900,000.000 Base	105.164109	449,949.90	104.555034	447,343.94	-2,605.96	0.02
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR				4.500000	01 Sep 2049		
		106,562.730 Local	109.046878	116,203.33	108.305168	115,412.94	-790.39	0.01
Original Face:		300,000.000 Base	109.046878	116,203.33	108.305168	115,412.94	-790.39	0.01
3140X5KD4	FNMA POOL FM2091 FN 12/49 FIXED VAR				3.500000	01 Dec 2049		
		62,573.070 Local	104.101509	65,139.51	106.444648	66,605.68	1,466.17	0.00
Original Face:		100,000.000 Base	104.101509	65,139.51	106.444648	66,605.68	1,466.17	0.00
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR				4.000000	01 Jan 2048		
		242,891.380 Local	107.226440	260,443.78	106.856040	259,544.11	-899.67	0.01
Original Face:		600,000.000 Base	107.226440	260,443.78	106.856040	259,544.11	-899.67	0.01
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR				3.500000	01 Feb 2050		
		203,714.370 Local	104.366933	212,610.44	105.578699	215,078.98	2,468.54	0.01
Original Face:		400,000.000 Base	104.366933	212,610.44	105.578699	215,078.98	2,468.54	0.01
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048		
		53,909.590 Local	106.650134	57,494.65	106.724407	57,534.69	40.04	0.00
Original Face:		100,000.000 Base	106.650134	57,494.65	106.724407	57,534.69	40.04	0.00
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049		
		2,034,482.790 Local	110.485706	2,247,812.68	109.579204	2,229,370.05	-18,442.63	0.12
Original Face:		3,400,000.000 Base	110.485706	2,247,812.68	109.579204	2,229,370.05	-18,442.63	0.12
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
		420,682.250 Local	104.954887	441,526.58	107.345855	451,584.96	10,058.38	0.02

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Original Face:	500,000.000	Base	104.954887		441,526.58	107.345855	451,584.96	10,058.38	0.02
3140X6KQ3	FNMA POOL FM3002 FN 11/49 FIXED VAR					4.500000	01 Nov 2049		
	258,066.360	Local	108.336116		279,579.07	108.556877	280,148.78	569.71	0.02
Original Face:	500,000.000	Base	108.336116		279,579.07	108.556877	280,148.78	569.71	0.01
3140X6LD1	FNMA POOL FM3023 FN 02/48 FIXED VAR					4.000000	01 Feb 2048		
	53,161.240	Local	108.951428		57,919.93	107.860091	57,339.76	-580.17	0.00
Original Face:	100,000.000	Base	108.951428		57,919.93	107.860091	57,339.76	-580.17	0.00
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR					4.500000	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
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
	665,860.020	Local	105.391617		701,760.64	103.844422	691,458.49	-10,302.15	0.04
Original Face:	1,200,000.000	Base	105.391617		701,760.64	103.844422	691,458.49	-10,302.15	0.04
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR					5.000000	01 Dec 2049		
	961,418.220	Local	108.729940		1,045,349.45	109.496264	1,052,717.03	7,367.58	0.06
Original Face:	1,900,000.000	Base	108.729940		1,045,349.45	109.496264	1,052,717.03	7,367.58	0.05
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	311,240.030	Local	105.698920		328,977.35	105.432038	328,146.71	-830.64	0.02
Original Face:	729,844.810	Base	105.698920		328,977.35	105.432038	328,146.71	-830.64	0.02
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
	678,982.760	Local	106.648113		724,122.30	106.538802	723,380.10	-742.20	0.04
Original Face:	1,320,000.000	Base	106.648113		724,122.30	106.538802	723,380.10	-742.20	0.04
3140X6ZU8	FNMA POOL FM3454 FN 10/47 FIXED VAR					3.500000	01 Oct 2047		
	59,603.960	Local	107.811444		64,259.89	108.283208	64,541.08	281.19	0.00
Original Face:	100,000.000	Base	107.811444		64,259.89	108.283208	64,541.08	281.19	0.00
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	934,080.690	Local	106.667790		996,363.23	106.530238	995,078.38	-1,284.85	0.05
Original Face:	1,680,000.000	Base	106.667790		996,363.23	106.530238	995,078.38	-1,284.85	0.05
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR					5.000000	01 Mar 2050		
	240,473.040	Local	111.247822		267,521.02	109.769307	263,965.59	-3,555.43	0.01

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Original Face:		400,000.000	Base	111.247822	267,521.02	109.769307	263,965.59	-3,555.43	0.01
3140X7SF7	FNMA POOL FM4117 FN 07/49 FIXED VAR				4.500000	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
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR				3.500000	01 Aug 2050			
		49,033.080	Local	107.996540	52,954.03	107.047369	52,488.62	-465.41	0.00
Original Face:		60,461.070	Base	107.996540	52,954.03	107.047369	52,488.62	-465.41	0.00
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR				2.500000	01 Oct 2050			
		283,535.370	Local	106.922403	303,162.83	104.261158	295,617.26	-7,545.57	0.02
Original Face:		300,000.000	Base	106.922403	303,162.83	104.261158	295,617.26	-7,545.57	0.02
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR				4.000000	01 Nov 2048			
		267,555.120	Local	106.832573	285,836.02	106.603217	285,222.37	-613.65	0.02
Original Face:		400,000.000	Base	106.832573	285,836.02	106.603217	285,222.37	-613.65	0.01
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR				2.000000	01 Mar 2051			
		1,185,155.510	Local	100.031026	1,185,523.22	101.389232	1,201,620.07	16,096.85	0.07
Original Face:		1,200,000.000	Base	100.031026	1,185,523.22	101.389232	1,201,620.07	16,096.85	0.06
3140X92W4	FNMA POOL FM6188 FN 03/51 FIXED VAR				2.500000	01 Mar 2051			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR				2.500000	01 Jan 2051			
		576,787.190	Local	106.630999	615,033.94	104.285932	601,507.90	-13,526.04	0.03
Original Face:		600,000.000	Base	106.630999	615,033.94	104.285932	601,507.90	-13,526.04	0.03
3140X9H32	FNMA POOL FM5649 FN 01/51 FIXED VAR				2.500000	01 Jan 2051			
		0.010	Local	200.000000	0.02	103.674310	0.01	-0.01	0.00
Original Face:		0.010	Base	200.000000	0.02	103.674310	0.01	-0.01	0.00
3140X9H73	FNMA POOL FM5653 FN 01/51 FIXED VAR				2.500000	01 Jan 2051			
		0.010	Local	100.000000	0.01	103.646449	0.01	0.00	0.00
Original Face:		0.010	Base	100.000000	0.01	103.646449	0.01	0.00	0.00
3140X9K38	FNMA POOL FM5713 FN 02/51 FIXED VAR				2.500000	01 Feb 2051			
		191,637.650	Local	105.522219	202,220.30	103.596322	198,529.56	-3,690.74	0.01

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Original Face:	200,000.000	Base		105.522219	202,220.30	103.596322	198,529.56	-3,690.74	0.01
3140X9LZ6	FNMA POOL FM5743 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	196,781.080	Local		104.453848	205,545.41	104.017883	204,687.51	-857.90	0.01
Original Face:	200,000.000	Base		104.453848	205,545.41	104.017883	204,687.51	-857.90	0.01
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
	401,783.250	Local		105.720261	424,766.30	105.190935	422,639.56	-2,126.74	0.02
Original Face:	500,000.000	Base		105.720261	424,766.30	105.190935	422,639.56	-2,126.74	0.02
3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR					3.500000	01 Mar 2037		
	84,531.070	Local		107.645780	90,994.13	107.004031	90,451.65	-542.48	0.00
Original Face:	100,000.000	Base		107.645780	90,994.13	107.004031	90,451.65	-542.48	0.00
3140X9PN9	FNMA POOL FM5828 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	606,424.720	Local		108.232366	656,347.82	107.331125	650,882.47	-5,465.35	0.04
Original Face:	820,000.000	Base		108.232366	656,347.82	107.331125	650,882.47	-5,465.35	0.03
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	195,582.030	Local		105.707319	206,744.52	104.256105	203,906.21	-2,838.31	0.01
Original Face:	200,000.000	Base		105.707319	206,744.52	104.256105	203,906.21	-2,838.31	0.01
3140X9RB3	FNMA POOL FM5881 FN 12/50 FIXED VAR					2.500000	01 Dec 2050		
	180.870	Local		105.506718	190.83	103.680172	187.53	-3.30	0.00
Original Face:	188.130	Base		105.506718	190.83	103.680172	187.53	-3.30	0.00
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
	787,353.200	Local		103.531561	815,159.06	101.327237	797,803.24	-17,355.82	0.04
Original Face:	800,000.000	Base		103.531561	815,159.06	101.327237	797,803.24	-17,355.82	0.04
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	486,777.860	Local		106.124030	516,588.28	104.078051	506,628.91	-9,959.37	0.03
Original Face:	500,000.000	Base		106.124030	516,588.28	104.078051	506,628.91	-9,959.37	0.03
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	390,701.680	Local		105.969322	414,023.92	104.201270	407,116.11	-6,907.81	0.02
Original Face:	400,000.000	Base		105.969322	414,023.92	104.201270	407,116.11	-6,907.81	0.02
3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR					3.500000	01 Aug 2039		
	165,699.700	Local		107.443357	178,033.32	106.838339	177,030.81	-1,002.51	0.01

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Original Face:		200,000.000	Base	107.443357	178,033.32	106.838339	177,030.81	-1,002.51	0.01
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR				3.000000	01 Mar 2040			
		408,088.120	Local	105.476413	430,436.71	104.749187	427,468.99	-2,967.72	0.02
Original Face:		500,000.000	Base	105.476413	430,436.71	104.749187	427,468.99	-2,967.72	0.02
3140XABM3	FNMA POOL FM6343 FN 03/51 FIXED VAR				2.000000	01 Mar 2051			
		99,187.990	Local	101.515567	100,691.25	101.383008	100,559.77	-131.48	0.01
Original Face:		100,000.000	Base	101.515567	100,691.25	101.383008	100,559.77	-131.48	0.01
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR				2.000000	01 Mar 2051			
		492,338.430	Local	100.698101	495,775.45	101.448755	499,471.21	3,695.76	0.03
Original Face:		500,000.000	Base	100.698101	495,775.45	101.448755	499,471.21	3,695.76	0.03
3140XADY5	FNMA POOL FM6418 FN 03/51 FIXED VAR				2.000000	01 Mar 2051			
		98,020.150	Local	100.917740	98,919.72	101.623174	99,611.19	691.47	0.01
Original Face:		100,000.000	Base	100.917740	98,919.72	101.623174	99,611.19	691.47	0.01
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR				2.000000	01 Mar 2051			
		594,728.830	Local	100.573996	598,142.55	101.234210	602,069.03	3,926.48	0.03
Original Face:		600,000.000	Base	100.573996	598,142.55	101.234210	602,069.03	3,926.48	0.03
3140XAF5	FNMA POOL FM6460 FN 03/51 FIXED VAR				2.500000	01 Mar 2051			
		197,977.770	Local	103.943614	205,785.25	104.017581	205,931.69	146.44	0.01
Original Face:		200,000.000	Base	103.943614	205,785.25	104.017581	205,931.69	146.44	0.01
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR				2.000000	01 Apr 2051			
		592,899.410	Local	100.310274	594,739.02	101.188737	599,947.42	5,208.40	0.03
Original Face:		600,000.000	Base	100.310274	594,739.02	101.188737	599,947.42	5,208.40	0.03
3140XAT51	FNMA POOL FM6871 FN 04/51 FIXED VAR				2.500000	01 Apr 2051			
		197,894.690	Local	103.484373	204,790.08	104.327631	206,458.84	1,668.76	0.01
Original Face:		200,000.000	Base	103.484373	204,790.08	104.327631	206,458.84	1,668.76	0.01
3140XBDJ6	FNMA POOL FM7304 FN 05/51 FIXED VAR				2.500000	01 May 2051			
		199,596.120	Local	103.343752	206,270.12	103.985584	207,551.19	1,281.07	0.01
Original Face:		200,000.000	Base	103.343752	206,270.12	103.985584	207,551.19	1,281.07	0.01
3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR				2.500000	01 Jun 2051			
		1,496,486.350	Local	104.073871	1,557,451.27	104.294672	1,560,755.53	3,304.26	0.09

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Original Face:	1,500,000.000	Base	104.073871		1,557,451.27	104.294672	1,560,755.53	3,304.26	0.08	
3140XBQ52	FNMA POOL FM7675 FN 06/51 FIXED VAR					2.500000	01 Jun 2051			
	400,000.000	Local	103.390625		413,562.50	104.278181	417,112.72	3,550.22	0.02	
Original Face:	400,000.000	Base	103.390625		413,562.50	104.278181	417,112.72	3,550.22	0.02	
3140XBQ60	FNMA POOL FM7676 FN 06/51 FIXED VAR					2.500000	01 Jun 2051			
	100,000.000	Local	103.265630		103,265.63	104.190204	104,190.20	924.57	0.01	
Original Face:	100,000.000	Base	103.265630		103,265.63	104.190204	104,190.20	924.57	0.01	
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR					2.500000	01 May 2051			
	200,000.000	Local	103.453125		206,906.25	104.017800	208,035.60	1,129.35	0.01	
Original Face:	200,000.000	Base	103.453125		206,906.25	104.017800	208,035.60	1,129.35	0.01	
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035			
	19,036.150	Local	108.859565		20,722.67	116.603470	22,196.81	1,474.14	0.00	
Original Face:	500,000.000	Base	108.859565		20,722.67	116.603470	22,196.81	1,474.14	0.00	
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035			
	27,752.280	Local	104.861619		29,101.49	114.083624	31,660.81	2,559.32	0.00	
Original Face:	900,000.000	Base	104.861619		29,101.49	114.083624	31,660.81	2,559.32	0.00	
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037			
	41,035.920	Local	109.290007		44,848.16	118.634842	48,682.90	3,834.74	0.00	
Original Face:	600,000.000	Base	109.290007		44,848.16	118.634842	48,682.90	3,834.74	0.00	
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044			
	295,236.460	Local	107.556485		317,545.96	111.189807	328,272.85	10,726.89	0.02	
Original Face:	1,200,000.000	Base	107.556485		317,545.96	111.189807	328,272.85	10,726.89	0.02	
31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR					3.500000	01 Dec 2037			
	111,986.690	Local	108.390872		121,383.35	107.813955	120,737.28	-646.07	0.01	
Original Face:	200,000.000	Base	108.390872		121,383.35	107.813955	120,737.28	-646.07	0.01	
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047			
	1,860,873.540	Local	98.448973		1,832,010.88	106.213432	1,976,497.65	144,486.77	0.11	
Original Face:	3,200,000.000	Base	98.448973		1,832,010.88	106.213432	1,976,497.65	144,486.77	0.10	
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049			
	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
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7				7.000000	01 Oct 2037		
		276.920 Local	110.342337	305.56	102.679280	284.34	-21.22	0.00
Original Face:		100,000.000 Base	110.342337	305.56	102.679280	284.34	-21.22	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.000000	01 Dec 2037		
		2,991.110 Local	110.534885	3,306.22	118.366001	3,540.46	234.24	0.00
Original Face:		100,000.000 Base	110.534885	3,306.22	118.366001	3,540.46	234.24	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7				7.000000	01 Nov 2038		
		5,485.740 Local	110.738387	6,074.82	120.579499	6,614.68	539.86	0.00
Original Face:		500,000.000 Base	110.738387	6,074.82	120.579499	6,614.68	539.86	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5				5.000000	01 Apr 2038		
		27,740.440 Local	106.128382	29,440.48	114.704053	31,819.41	2,378.93	0.00
Original Face:		1,300,984.000 Base	106.128382	29,440.48	114.704053	31,819.41	2,378.93	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5				5.000000	01 May 2038		
		31,436.050 Local	105.780784	33,253.30	114.729621	36,066.46	2,813.16	0.00
Original Face:		1,313,542.000 Base	105.780784	33,253.30	114.729621	36,066.46	2,813.16	0.00
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6				6.000000	01 Apr 2033		
		9,250.580 Local	108.179271	10,007.21	118.736036	10,983.77	976.56	0.00
Original Face:		200,000.000 Base	108.179271	10,007.21	118.736036	10,983.77	976.56	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7				7.000000	01 Nov 2038		
		4,343.370 Local	110.572436	4,802.57	110.793615	4,812.18	9.61	0.00
Original Face:		100,000.000 Base	110.572436	4,802.57	110.793615	4,812.18	9.61	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR				5.500000	01 Aug 2038		
		14,843.920 Local	105.957187	15,728.20	115.973303	17,214.98	1,486.78	0.00
Original Face:		491,391.000 Base	105.957187	15,728.20	115.973303	17,214.98	1,486.78	0.00
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4				4.000000	01 Jun 2043		
		48,043.870 Local	102.590133	49,288.27	109.983290	52,840.23	3,551.96	0.00
Original Face:		200,000.000 Base	102.590133	49,288.27	109.983290	52,840.23	3,551.96	0.00
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5				4.500000	01 Jun 2031		
		18,626.430 Local	103.140591	19,211.41	109.137451	20,328.41	1,117.00	0.00

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Original Face:		200,000.000	Base	103.140591		19,211.41	109.137451	20,328.41	1,117.00	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041				
		99,806.540	Local	104.785799		104,583.08	111.700105	111,484.01	6,900.93	0.01
Original Face:		700,000.000	Base	104.785799		104,583.08	111.700105	111,484.01	6,900.93	0.01
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5				4.500000	01 May 2031				
		54,748.090	Local	103.127159		56,460.15	109.137280	59,750.58	3,290.43	0.00
Original Face:		600,000.000	Base	103.127159		56,460.15	109.137280	59,750.58	3,290.43	0.00
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5				4.500000	01 Apr 2031				
		16,331.320	Local	103.114200		16,839.91	109.137257	17,823.55	983.64	0.00
Original Face:		200,000.000	Base	103.114200		16,839.91	109.137257	17,823.55	983.64	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5				4.500000	01 Dec 2043				
		68,634.790	Local	106.869912		73,349.94	111.069375	76,232.23	2,882.29	0.00
Original Face:		200,000.000	Base	106.869912		73,349.94	111.069375	76,232.23	2,882.29	0.00
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5				4.500000	01 Nov 2031				
		27,595.410	Local	104.113329		28,730.50	109.143343	30,118.55	1,388.05	0.00
Original Face:		200,000.000	Base	104.113329		28,730.50	109.143343	30,118.55	1,388.05	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5				4.500000	01 Dec 2031				
		28,134.270	Local	104.129057		29,295.95	108.967410	30,657.19	1,361.24	0.00
Original Face:		200,000.000	Base	104.129057		29,295.95	108.967410	30,657.19	1,361.24	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4				4.000000	01 Aug 2042				
		44,184.150	Local	105.551606		46,637.08	109.732100	48,484.20	1,847.12	0.00
Original Face:		200,000.000	Base	105.551606		46,637.08	109.732100	48,484.20	1,847.12	0.00
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5				4.500000	01 Sep 2042				
		19,499.010	Local	106.751112		20,815.41	110.209537	21,489.77	674.36	0.00
Original Face:		100,000.000	Base	106.751112		20,815.41	110.209537	21,489.77	674.36	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4				4.000000	01 Nov 2042				
		100,369.690	Local	105.804641		106,195.79	109.095814	109,499.13	3,303.34	0.01
Original Face:		400,000.000	Base	105.804641		106,195.79	109.095814	109,499.13	3,303.34	0.01
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4				4.000000	01 Aug 2043				
		35,710.160	Local	102.440762		36,581.76	109.954819	39,265.04	2,683.28	0.00

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Original Face:	100,000.000	Base		102.440762	36,581.76	109.954819	39,265.04	2,683.28	0.00	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5						4.500000	01 Sep 2043		
	104,739.860	Local		106.869314	111,934.77	111.069596	116,334.14	4,399.37	0.01	
Original Face:	300,000.000	Base		106.869314	111,934.77	111.069596	116,334.14	4,399.37	0.01	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5						4.500000	01 Oct 2043		
	64,646.040	Local		106.875410	69,090.72	111.069723	71,802.18	2,711.46	0.00	
Original Face:	200,000.000	Base		106.875410	69,090.72	111.069723	71,802.18	2,711.46	0.00	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5						4.500000	01 Nov 2043		
	65,597.830	Local		106.840257	70,084.89	110.727743	72,635.00	2,550.11	0.00	
Original Face:	200,000.000	Base		106.840257	70,084.89	110.727743	72,635.00	2,550.11	0.00	
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3						3.000000	01 Apr 2036		
	250,321.820	Local		105.667944	264,509.92	105.496962	264,081.92	-428.00	0.01	
Original Face:	900,000.000	Base		105.667944	264,509.92	105.496962	264,081.92	-428.00	0.01	
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3						3.000000	01 Jul 2036		
	794,732.330	Local		105.822925	841,009.00	105.259271	836,529.46	-4,479.54	0.05	
Original Face:	2,400,000.000	Base		105.822925	841,009.00	105.259271	836,529.46	-4,479.54	0.04	
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5						3.500000	01 Dec 2034		
	112,293.710	Local		107.936277	121,205.65	107.244825	120,429.19	-776.46	0.01	
Original Face:	500,000.000	Base		107.936277	121,205.65	107.244825	120,429.19	-776.46	0.01	
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5						3.500000	01 Jan 2035		
	70,053.940	Local		107.983191	75,646.48	107.000870	74,958.33	-688.15	0.00	
Original Face:	300,000.000	Base		107.983191	75,646.48	107.000870	74,958.33	-688.15	0.00	
31418BSJ6	FNMA POOL MA2320 FN 07/35 FIXED 3						3.000000	01 Jul 2035		
	30,208.940	Local		105.981739	32,015.96	105.895309	31,989.85	-26.11	0.00	
Original Face:	100,000.000	Base		105.981739	32,015.96	105.895309	31,989.85	-26.11	0.00	
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3						3.000000	01 Feb 2036		
	318,488.080	Local		105.682436	336,585.96	105.252772	335,217.53	-1,368.43	0.02	
Original Face:	1,100,000.000	Base		105.682436	336,585.96	105.252772	335,217.53	-1,368.43	0.02	
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	

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		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			
		151,925.010	Local	104.583366	158,888.29	110.026680	167,158.04	8,269.75	0.01
Original Face:		600,000.000	Base	104.583366	158,888.29	110.026680	167,158.04	8,269.75	0.01
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5				5.000000	01 Nov 2048			
		416,387.820	Local	108.469162	451,652.38	109.686505	456,721.25	5,068.87	0.02
Original Face:		1,500,000.000	Base	108.469162	451,652.38	109.686505	456,721.25	5,068.87	0.02
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3				3.000000	01 Aug 2036			
		433,911.740	Local	106.040035	460,120.16	105.371581	457,219.66	-2,900.50	0.02
Original Face:		1,300,000.000	Base	106.040035	460,120.16	105.371581	457,219.66	-2,900.50	0.02
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3				3.000000	01 Oct 2036			
		1,707,495.950	Local	106.040620	1,810,639.29	105.495852	1,801,337.40	-9,301.89	0.10
Original Face:		4,700,000.000	Base	106.040620	1,810,639.29	105.495852	1,801,337.40	-9,301.89	0.09
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3				3.000000	01 Dec 2036			
		1,313,531.890	Local	105.861305	1,390,522.00	105.349177	1,383,795.04	-6,726.96	0.08
Original Face:		3,400,000.000	Base	105.861305	1,390,522.00	105.349177	1,383,795.04	-6,726.96	0.07
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4				4.000000	01 Jul 2047			
		574,627.610	Local	107.722149	619,001.21	107.104665	615,452.98	-3,548.23	0.03
Original Face:		2,400,000.000	Base	107.722149	619,001.21	107.104665	615,452.98	-3,548.23	0.03
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4				4.000000	01 Aug 2047			
		730,049.710	Local	106.914524	780,529.17	106.889763	780,348.40	-180.77	0.04
Original Face:		2,800,000.000	Base	106.914524	780,529.17	106.889763	780,348.40	-180.77	0.04
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4				4.000000	01 Oct 2047			
		290,096.660	Local	107.257067	311,149.17	107.108917	310,719.39	-429.78	0.02
Original Face:		1,000,000.000	Base	107.257067	311,149.17	107.108917	310,719.39	-429.78	0.02
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5				3.500000	01 Dec 2047			
		569,001.000	Local	105.952694	602,871.89	105.791408	601,954.17	-917.72	0.03
Original Face:		1,900,000.000	Base	105.952694	602,871.89	105.791408	601,954.17	-917.72	0.03
31418CS54	FNMA POOL MA3239 FN 01/48 FIXED 4				4.000000	01 Jan 2048			
		159,229.700	Local	107.375000	170,972.89	107.466214	171,118.13	145.24	0.01

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Original Face:	500,000.000	Base		107.375000	170,972.89	107.466214	171,118.13	145.24	0.01
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.000000	01 Feb 2033		
	0.000	Local		0.000000	0.40	0.000000	0.00	-0.40	0.00
		Base		0.000000	0.40	0.000000	0.00	-0.40	0.00
31418CXN9	FNMA POOL MA3384 FN 06/48 FIXED 4					4.000000	01 Jun 2048		
	0.000	Local		0.000000	-65.41	0.000000	0.00	65.41	0.00
		Base		0.000000	-65.41	0.000000	0.00	65.41	0.00
31418DLT7	FNMA POOL MA3937 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
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 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
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
	38,273.490	Local		110.297206	42,214.59	117.740381	45,063.35	2,848.76	0.00
Original Face:	900,000.000	Base		110.297206	42,214.59	117.740381	45,063.35	2,848.76	0.00
31774BAE4	FINCO I LLC 2020 TERM LOAN B						27 Jun 2025		
	179,946.000	Local		100.210524	180,324.83	99.656200	179,327.35	-997.48	0.01
		Base		100.210524	180,324.83	99.656200	179,327.35	-997.48	0.01
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	1,510,000.000	Local		119.699936	1,807,469.03	136.791272	2,065,548.21	258,079.18	0.11
		Base		119.699936	1,807,469.03	136.791272	2,065,548.21	258,079.18	0.11
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4					4.400000	15 Jul 2027		
	310,000.000	Local		100.186219	310,577.28	108.750000	337,125.00	26,547.72	0.02
		Base		100.186219	310,577.28	108.750000	337,125.00	26,547.72	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
	200,000.000	Local		102.768710	205,537.42	119.899465	239,798.93	34,261.51	0.01
		Base		102.768710	205,537.42	119.899465	239,798.93	34,261.51	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
	120,000.000	Local		100.116350	120,139.62	97.750000	117,300.00	-2,839.62	0.01

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WESTERN ASSET MANAGEMENT COMPANY

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		Base	100.116350	120,139.62	97.750000	117,300.00	-2,839.62	0.01
33903RAY5	FLEETCOR TECHNOLOGS OPT CO LLC 2021 TERM LOAN B4					28 Apr 2028		
		380,000.000 Local	99.250000	377,150.00	99.718800	378,931.44	1,781.44	0.02
		Base	99.250000	377,150.00	99.718800	378,931.44	1,781.44	0.02
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024		
		303,688.140 Local	100.254933	304,462.34	98.947900	300,493.04	-3,969.30	0.02
		Base	100.254933	304,462.34	98.947900	300,493.04	-3,969.30	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030		
		420,000.000 Local	99.952779	419,801.67	115.063910	483,268.42	63,466.75	0.03
Original Face:		420,000.000 Base	99.952779	419,801.67	115.063910	483,268.42	63,466.75	0.03
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	110.125000	220,250.00	20,250.00	0.01
		Base	100.000000	200,000.00	110.125000	220,250.00	20,250.00	0.01
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125				4.125000	17 Aug 2027		
		400,000.000 Local	99.099848	396,399.39	106.077740	424,310.96	27,911.57	0.02
		Base	99.099848	396,399.39	106.077740	424,310.96	27,911.57	0.02
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4				4.000000	13 Nov 2030		
		460,000.000 Local	100.701478	463,226.80	104.750000	481,850.00	18,623.20	0.03
		Base	100.701478	463,226.80	104.750000	481,850.00	18,623.20	0.03
345397B51	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9				2.900000	16 Feb 2028		
		200,000.000 Local	100.000000	200,000.00	99.526000	199,052.00	-948.00	0.01
		Base	100.000000	200,000.00	99.526000	199,052.00	-948.00	0.01
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625				3.625000	17 Jun 2031		
		300,000.000 Local	100.000000	300,000.00	101.938000	305,814.00	5,814.00	0.02
		Base	100.000000	300,000.00	101.938000	305,814.00	5,814.00	0.02
345397VU4	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875				5.875000	02 Aug 2021		
		400,000.000 Local	100.100850	400,403.40	100.510000	402,040.00	1,636.60	0.02
		Base	100.100850	400,403.40	100.510000	402,040.00	1,636.60	0.02
345397YL1	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/22 3.339				3.339000	28 Mar 2022		
		200,000.000 Local	97.343265	194,686.53	101.470000	202,940.00	8,253.47	0.01

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		Base	97.343265	194,686.53	101.470000	202,940.00	8,253.47	0.01
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
	500,494.270	Local	100.191579	501,453.11	99.666700	498,826.12	-2,626.99	0.03
		Base	100.191579	501,453.11	99.666700	498,826.12	-2,626.99	0.03
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039		
	790,000.000	Local	121.717590	961,568.96	129.447938	1,022,638.71	61,069.75	0.06
		Base	121.717590	961,568.96	129.447938	1,022,638.71	61,069.75	0.05
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A				2.318000	25 Aug 2033		
	690,000.000	Local	100.061217	690,422.40	102.597640	707,923.72	17,501.32	0.04
Original Face:	690,000.000	Base	100.061217	690,422.40	102.597640	707,923.72	17,501.32	0.04
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A				1.941500	25 Feb 2050		
	930,000.000	Local	98.867873	919,471.22	100.814060	937,570.76	18,099.54	0.05
Original Face:	930,000.000	Base	98.867873	919,471.22	100.814060	937,570.76	18,099.54	0.05
35565WAH5	FREDDIE MAC STACR STACR 2020 DNA3 M2 144A				3.091500	25 Jun 2050		
	887,131.190	Local	100.000000	887,131.19	100.595650	892,415.39	5,284.20	0.05
Original Face:	1,750,000.000	Base	100.000000	887,131.19	100.595650	892,415.39	5,284.20	0.05
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A				0.918000	25 Dec 2050		
	579,392.630	Local	100.000000	579,392.63	100.031480	579,575.02	182.39	0.03
Original Face:	940,000.000	Base	100.000000	579,392.63	100.031480	579,575.02	182.39	0.03
35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A				2.018000	25 Dec 2050		
	940,000.000	Local	100.000000	940,000.00	101.063990	950,001.51	10,001.51	0.05
Original Face:	940,000.000	Base	100.000000	940,000.00	101.063990	950,001.51	10,001.51	0.05
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
	406,000.000	Local	96.054490	389,981.23	122.232000	496,261.92	106,280.69	0.03
		Base	96.054490	389,981.23	122.232000	496,261.92	106,280.69	0.03
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625				4.625000	01 Aug 2030		
	120,000.000	Local	100.000000	120,000.00	109.500000	131,400.00	11,400.00	0.01
		Base	100.000000	120,000.00	109.500000	131,400.00	11,400.00	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418				4.418000	15 Nov 2035		
	430,000.000	Local	116.108244	499,265.45	120.026463	516,113.79	16,848.34	0.03

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		Base	116.108244	499,265.45	120.026463	516,113.79	16,848.34	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	104.154000	177,061.80	7,061.80	0.01
			Base 100.000000	170,000.00	104.154000	177,061.80	7,061.80	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		52,827.560	Local 100.142085	52,902.62	106.228595	56,117.97	3,215.35	0.00
Original Face:		200,000.000	Base 100.142085	52,902.62	106.228595	56,117.97	3,215.35	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		129,279.850	Local 99.393347	128,495.57	105.502867	136,393.95	7,898.38	0.01
Original Face:		800,000.000	Base 99.393347	128,495.57	105.502867	136,393.95	7,898.38	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3				3.000000	15 Oct 2042		
		63,634.220	Local 102.025435	64,923.09	105.442084	67,097.25	2,174.16	0.00
Original Face:		300,000.000	Base 102.025435	64,923.09	105.442084	67,097.25	2,174.16	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3				3.000000	15 Oct 2042		
		64,229.630	Local 102.405370	65,774.59	105.536519	67,785.72	2,011.13	0.00
Original Face:		300,000.000	Base 102.405370	65,774.59	105.536519	67,785.72	2,011.13	0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3				3.000000	15 Nov 2042		
		58,762.020	Local 102.406197	60,175.95	105.443483	61,960.72	1,784.77	0.00
Original Face:		300,000.000	Base 102.406197	60,175.95	105.443483	61,960.72	1,784.77	0.00
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5				3.500000	20 Mar 2045		
		17,264.700	Local 101.701159	17,558.40	106.532401	18,392.50	834.10	0.00
Original Face:		100,000.000	Base 101.701159	17,558.40	106.532401	18,392.50	834.10	0.00
36179R7J2	GNMA II POOL MA3597 G2 04/46 FIXED 3.5				3.500000	20 Apr 2046		
		252,831.770	Local 106.718847	269,819.15	106.104398	268,265.63	-1,553.52	0.01
Original Face:		1,000,000.000	Base 106.718847	269,819.15	106.104398	268,265.63	-1,553.52	0.01
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3				3.000000	20 Jan 2046		
		53,998.680	Local 105.713825	57,084.07	105.963574	57,218.93	134.86	0.00
Original Face:		200,000.000	Base 105.713825	57,084.07	105.963574	57,218.93	134.86	0.00
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3				3.000000	20 Apr 2047		
		35,899.350	Local 105.599684	37,909.60	105.416016	37,843.66	-65.94	0.00

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	Units								
Original Face:	100,000.000	Base	105.599684	37,909.60	105.416016	37,843.66	-65.94	0.00	
36179S5L7	GNMA II POOL MA4451 G2 05/47 FIXED 3.5					3.500000	20 May 2047		
	466,072.780	Local	106.995339	498,676.15	106.045914	494,251.14	-4,425.01	0.03	
Original Face:	1,600,000.000	Base	106.995339	498,676.15	106.045914	494,251.14	-4,425.01	0.03	
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
	129,949.070	Local	106.718948	138,680.28	106.517416	138,418.39	-261.89	0.01	
Original Face:	500,000.000	Base	106.718948	138,680.28	106.517416	138,418.39	-261.89	0.01	
36179SEH6	GNMA II POOL MA3736 G2 06/46 FIXED 3.5					3.500000	20 Jun 2046		
	243,068.190	Local	106.719057	259,400.08	106.342813	258,485.55	-914.53	0.01	
Original Face:	900,000.000	Base	106.719057	259,400.08	106.342813	258,485.55	-914.53	0.01	
36179SGL5	GNMA II POOL MA3803 G2 07/46 FIXED 3.5					3.500000	20 Jul 2046		
	136,257.750	Local	106.719163	145,413.13	106.360193	144,924.01	-489.12	0.01	
Original Face:	500,000.000	Base	106.719163	145,413.13	106.360193	144,924.01	-489.12	0.01	
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
	330,968.980	Local	106.341915	351,958.75	105.457735	349,032.39	-2,926.36	0.02	
Original Face:	1,100,000.000	Base	106.341915	351,958.75	105.457735	349,032.39	-2,926.36	0.02	
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
	89,302.930	Local	103.681391	92,590.52	106.284294	94,914.99	2,324.47	0.01	
Original Face:	300,000.000	Base	103.681391	92,590.52	106.284294	94,914.99	2,324.47	0.00	
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
	97,945.190	Local	102.733294	100,622.32	105.581830	103,412.32	2,790.00	0.01	
Original Face:	300,000.000	Base	102.733294	100,622.32	105.581830	103,412.32	2,790.00	0.01	
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3					3.000000	20 Feb 2047		
	70,692.880	Local	105.629209	74,672.33	105.095040	74,294.71	-377.62	0.00	
Original Face:	200,000.000	Base	105.629209	74,672.33	105.095040	74,294.71	-377.62	0.00	
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048		
	88,119.910	Local	104.517254	92,100.51	107.675804	94,883.82	2,783.31	0.01	
Original Face:	400,000.000	Base	104.517254	92,100.51	107.675804	94,883.82	2,783.31	0.00	
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5					4.500000	20 Aug 2048		
	185,394.700	Local	108.149537	200,503.51	107.597085	199,479.29	-1,024.22	0.01	

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Original Face:	800,000.000	Base	108.149537		200,503.51	107.597085	199,479.29	-1,024.22	0.01	
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047			
	1,120,064.440	Local	107.307670		1,201,915.05	107.117308	1,199,782.88	-2,132.17	0.07	
Original Face:	4,400,000.000	Base	107.307670		1,201,915.05	107.117308	1,199,782.88	-2,132.17	0.06	
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047			
	182,342.440	Local	108.105464		197,122.14	106.695409	194,551.01	-2,571.13	0.01	
Original Face:	680,000.000	Base	108.105464		197,122.14	106.695409	194,551.01	-2,571.13	0.01	
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047			
	226,524.550	Local	109.693077		248,481.75	107.996922	244,639.54	-3,842.21	0.01	
Original Face:	1,000,000.000	Base	109.693077		248,481.75	107.996922	244,639.54	-3,842.21	0.01	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047			
	7,363.840	Local	97.891997		7,208.61	105.394541	7,761.09	552.48	0.00	
Original Face:	20,000.000	Base	97.891997		7,208.61	105.394541	7,761.09	552.48	0.00	
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047			
	1,496,079.740	Local	106.378375		1,591,505.31	105.752781	1,582,145.93	-9,359.38	0.09	
Original Face:	4,800,000.000	Base	106.378375		1,591,505.31	105.752781	1,582,145.93	-9,359.38	0.08	
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047			
	424,099.520	Local	103.267830		437,958.37	106.636295	452,244.02	14,285.65	0.02	
Original Face:	1,500,000.000	Base	103.267830		437,958.37	106.636295	452,244.02	14,285.65	0.02	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047			
	13,782.300	Local	100.785355		13,890.54	105.167476	14,494.50	603.96	0.00	
Original Face:	40,000.000	Base	100.785355		13,890.54	105.167476	14,494.50	603.96	0.00	
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047			
	33,042.880	Local	103.525298		34,207.74	106.068297	35,048.02	840.28	0.00	
Original Face:	100,000.000	Base	103.525298		34,207.74	106.068297	35,048.02	840.28	0.00	
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047			
	320,720.720	Local	103.750338		332,748.83	106.806918	342,551.92	9,803.09	0.02	
Original Face:	1,100,000.000	Base	103.750338		332,748.83	106.806918	342,551.92	9,803.09	0.02	
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047			
	37,504.690	Local	97.277914		36,483.78	105.503811	39,568.88	3,085.10	0.00	

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Original Face:	106,490.000	Base		97.277914	36,483.78	105.503811	39,568.88	3,085.10	0.00	
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047			
	144,262.810	Local		102.985482	148,569.75	106.738957	153,984.62	5,414.87	0.01	
Original Face:	500,000.000	Base		102.985482	148,569.75	106.738957	153,984.62	5,414.87	0.01	
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047			
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00	
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048			
	84,892.810	Local		97.276259	82,580.55	104.536344	88,743.84	6,163.29	0.00	
Original Face:	237,541.990	Base		97.276259	82,580.55	104.536344	88,743.84	6,163.29	0.00	
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048			
	331,077.820	Local		103.300577	342,005.30	106.212753	351,646.87	9,641.57	0.02	
Original Face:	1,000,000.000	Base		103.300577	342,005.30	106.212753	351,646.87	9,641.57	0.02	
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048			
	112,511.120	Local		104.334976	117,388.45	106.542408	119,872.06	2,483.61	0.01	
Original Face:	400,000.000	Base		104.334976	117,388.45	106.542408	119,872.06	2,483.61	0.01	
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048			
	155,409.160	Local		103.929331	161,515.70	106.502145	165,514.09	3,998.39	0.01	
Original Face:	600,000.000	Base		103.929331	161,515.70	106.502145	165,514.09	3,998.39	0.01	
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048			
	93,316.830	Local		103.900925	96,957.05	106.413281	99,301.50	2,344.45	0.01	
Original Face:	400,000.000	Base		103.900925	96,957.05	106.413281	99,301.50	2,344.45	0.01	
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048			
	443,777.520	Local		108.648135	482,156.00	107.259756	475,994.69	-6,161.31	0.03	
Original Face:	2,000,000.000	Base		108.648135	482,156.00	107.259756	475,994.69	-6,161.31	0.02	
36179TXW0	GNMA II POOL MA5193 G2 05/48 FIXED 4.5					4.500000	20 May 2048			
	479,414.430	Local		107.861666	517,104.39	106.603253	511,071.38	-6,033.01	0.03	
Original Face:	2,200,000.000	Base		107.861666	517,104.39	106.603253	511,071.38	-6,033.01	0.03	
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048			
	197,777.390	Local		104.379161	206,438.38	107.445755	212,503.41	6,065.03	0.01	

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Original Face:		913,336.000 Base	104.379161	206,438.38	107.445755	212,503.41	6,065.03	0.01
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048		
		178,971.650 Local	104.263128	186,601.44	107.448742	192,302.79	5,701.35	0.01
Original Face:		800,000.000 Base	104.263128	186,601.44	107.448742	192,302.79	5,701.35	0.01
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5				4.500000	20 Oct 2048		
		300,115.390 Local	107.416098	322,372.24	106.603321	319,932.97	-2,439.27	0.02
Original Face:		1,300,000.000 Base	107.416098	322,372.24	106.603321	319,932.97	-2,439.27	0.02
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5				5.000000	20 Oct 2048		
		425,709.860 Local	109.075294	464,344.28	108.075416	460,087.70	-4,256.58	0.03
Original Face:		2,000,000.000 Base	109.075294	464,344.28	108.075416	460,087.70	-4,256.58	0.02
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5				4.500000	20 Dec 2048		
		118,882.270 Local	107.230489	127,478.04	106.816719	126,986.14	-491.90	0.01
Original Face:		600,000.000 Base	107.230489	127,478.04	106.816719	126,986.14	-491.90	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5				4.500000	20 Jan 2049		
		370,425.490 Local	103.962192	385,102.46	107.033628	396,479.84	11,377.38	0.02
Original Face:		1,880,001.000 Base	103.962192	385,102.46	107.033628	396,479.84	11,377.38	0.02
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5				5.000000	20 Jan 2049		
		567,638.980 Local	106.963139	607,164.47	107.933034	612,669.97	5,505.50	0.03
Original Face:		2,900,000.000 Base	106.963139	607,164.47	107.933034	612,669.97	5,505.50	0.03
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5				3.500000	20 Feb 2049		
		139,223.780 Local	103.235324	143,728.12	105.427474	146,780.11	3,051.99	0.01
Original Face:		500,000.000 Base	103.235324	143,728.12	105.427474	146,780.11	3,051.99	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5				4.500000	20 Mar 2049		
		46,386.210 Local	104.166281	48,318.79	106.657424	49,474.34	1,155.55	0.00
Original Face:		200,000.010 Base	104.166281	48,318.79	106.657424	49,474.34	1,155.55	0.00
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5				4.500000	20 Apr 2049		
		81,071.230 Local	104.393605	84,633.18	106.889322	86,656.49	2,023.31	0.00
Original Face:		314,000.000 Base	104.393605	84,633.18	106.889322	86,656.49	2,023.31	0.00
36179VBF6	GNMA II POOL MA6338 G2 12/49 FIXED 3				3.000000	20 Dec 2049		
		570,876.590 Local	104.993013	599,380.53	104.369988	595,823.83	-3,556.70	0.03

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Original Face:	1,200,000.000	Base	104.993013		599,380.53	104.369988	595,823.83	-3,556.70	0.03	
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050			
	1,016,567.090	Local	106.195463		1,079,548.13	105.656105	1,074,065.19	-5,482.94	0.06	
Original Face:	2,200,000.000	Base	106.195463		1,079,548.13	105.656105	1,074,065.19	-5,482.94	0.06	
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050			
	217,269.680	Local	107.102565		232,701.40	106.491904	231,374.62	-1,326.78	0.01	
Original Face:	500,000.000	Base	107.102565		232,701.40	106.491904	231,374.62	-1,326.78	0.01	
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050			
	138,174.350	Local	107.200193		148,123.17	106.410547	147,032.08	-1,091.09	0.01	
Original Face:	300,000.000	Base	107.200193		148,123.17	106.410547	147,032.08	-1,091.09	0.01	
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5					4.500000	20 Apr 2050			
	1,803,531.540	Local	107.466027		1,938,183.70	106.410547	1,919,147.78	-19,035.92	0.10	
Original Face:	3,300,000.000	Base	107.466027		1,938,183.70	106.410547	1,919,147.78	-19,035.92	0.10	
36179VMD9	GNMA II POOL MA6656 G2 05/50 FIXED 3					3.000000	20 May 2050			
	188,113.440	Local	104.478532		196,538.16	104.383030	196,358.51	-179.65	0.01	
Original Face:	300,000.000	Base	104.478532		196,538.16	104.383030	196,358.51	-179.65	0.01	
36179VQU7	GNMA II POOL MA6767 G2 07/50 FIXED 3.5					3.500000	20 Jul 2050			
	1,276,272.340	Local	106.146374		1,354,716.81	104.967011	1,339,664.93	-15,051.88	0.07	
Original Face:	1,800,000.000	Base	106.146374		1,354,716.81	104.967011	1,339,664.93	-15,051.88	0.07	
36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4					4.000000	20 Jul 2050			
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00	
36179VT26	GNMA II POOL MA6869 G2 09/50 FIXED 4.5					4.500000	20 Sep 2050			
	3,108,091.180	Local	108.242046		3,364,261.50	106.762323	3,318,270.34	-45,991.16	0.18	
Original Face:	4,100,000.000	Base	108.242046		3,364,261.50	106.762323	3,318,270.34	-45,991.16	0.17	
36179VTX8	GNMA II POOL MA6866 G2 09/50 FIXED 3					3.000000	20 Sep 2050			
	736,537.350	Local	105.372641		776,108.86	104.395497	768,911.83	-7,197.03	0.04	
Original Face:	900,000.000	Base	105.372641		776,108.86	104.395497	768,911.83	-7,197.03	0.04	
36179VZS2	GNMA II POOL MA7053 G2 12/50 FIXED 3					3.000000	20 Dec 2050			
	1,117,317.460	Local	106.209211		1,186,694.06	104.644076	1,169,206.53	-17,487.53	0.06	

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Original Face:		1,200,000.000	Base	106.209211	1,186,694.06	104.644076	1,169,206.53	-17,487.53	0.06
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047			
		152,294.760	Local	103.651071	157,855.15	105.871555	161,236.83	3,381.68	0.01
Original Face:		300,000.000	Base	103.651071	157,855.15	105.871555	161,236.83	3,381.68	0.01
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047			
		133,684.380	Local	103.651085	138,565.31	107.128987	143,214.72	4,649.41	0.01
Original Face:		300,000.000	Base	103.651085	138,565.31	107.128987	143,214.72	4,649.41	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5				3.500000	20 Feb 2050			
		70,945.590	Local	105.206102	74,639.09	105.553157	74,885.31	246.22	0.00
Original Face:		100,000.000	Base	105.206102	74,639.09	105.553157	74,885.31	246.22	0.00
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4				4.000000	20 Oct 2049			
		74,160.790	Local	104.959642	77,838.90	107.343243	79,606.60	1,767.70	0.00
Original Face:		100,000.000	Base	104.959642	77,838.90	107.343243	79,606.60	1,767.70	0.00
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4				4.000000	20 Jan 2050			
		79,662.610	Local	105.713998	84,214.53	108.606293	86,518.61	2,304.08	0.00
Original Face:		100,000.000	Base	105.713998	84,214.53	108.606293	86,518.61	2,304.08	0.00
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4				4.000000	20 Feb 2050			
		72,948.530	Local	105.714742	77,117.35	108.041390	78,814.61	1,697.26	0.00
Original Face:		100,000.000	Base	105.714742	77,117.35	108.041390	78,814.61	1,697.26	0.00
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4				4.000000	20 Mar 2050			
		73,923.940	Local	106.851948	78,989.17	109.015152	80,588.30	1,599.13	0.00
Original Face:		100,000.000	Base	106.851948	78,989.17	109.015152	80,588.30	1,599.13	0.00
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4				4.000000	20 Apr 2050			
		318,334.670	Local	106.852709	340,149.22	108.090930	344,090.91	3,941.69	0.02
Original Face:		400,000.000	Base	106.852709	340,149.22	108.090930	344,090.91	3,941.69	0.02
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5				3.500000	15 May 2050			
		178,767.530	Local	106.423946	190,251.46	106.540262	190,459.39	207.93	0.01
Original Face:		200,000.000	Base	106.423946	190,251.46	106.540262	190,459.39	207.93	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5				2.500000	20 Dec 2050			
		196,778.370	Local	106.340036	209,254.19	105.032240	206,680.73	-2,573.46	0.01

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Original Face:		200,000.000	Base	106.340036	209,254.19	105.032240	206,680.73	-2,573.46	0.01
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3				3.000000	20 Mar 2050			
		769,461.020	Local	104.600878	804,862.98	104.486819	803,985.34	-877.64	0.04
Original Face:		1,300,000.000	Base	104.600878	804,862.98	104.486819	803,985.34	-877.64	0.04
3617MQCZ7	GNMA II POOL BT1888 G2 12/50 FIXED 2.5				2.500000	20 Dec 2050			
		196,130.080	Local	106.311837	208,509.49	103.621663	203,233.25	-5,276.24	0.01
Original Face:		200,000.000	Base	106.311837	208,509.49	103.621663	203,233.25	-5,276.24	0.01
3617QYZP3	GNMA II POOL BZ4350 G2 03/51 FIXED 2.5				2.500000	20 Mar 2051			
		99,467.430	Local	103.499658	102,948.45	103.633141	103,081.22	132.77	0.01
Original Face:		100,000.000	Base	103.499658	102,948.45	103.633141	103,081.22	132.77	0.01
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375000	15 Apr 2026			
		30,000.000	Local	100.708200	30,212.46	115.101000	34,530.30	4,317.84	0.00
			Base	100.708200	30,212.46	115.101000	34,530.30	4,317.84	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.500000	20 Oct 2037			
		30,688.540	Local	107.032853	32,846.82	118.350867	36,320.15	3,473.33	0.00
Original Face:		1,600,000.000	Base	107.032853	32,846.82	118.350867	36,320.15	3,473.33	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.000000	20 Sep 2038			
		129,673.440	Local	107.759746	139,735.77	114.128754	147,994.68	8,258.91	0.01
Original Face:		7,900,000.000	Base	107.759746	139,735.77	114.128754	147,994.68	8,258.91	0.01
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.500000	20 Jan 2040			
		23,028.310	Local	106.091632	24,431.11	110.591424	25,467.34	1,036.23	0.00
Original Face:		300,000.000	Base	106.091632	24,431.11	110.591424	25,467.34	1,036.23	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.500000	20 May 2040			
		28,449.740	Local	106.127402	30,192.97	110.592362	31,463.24	1,270.27	0.00
Original Face:		400,000.000	Base	106.127402	30,192.97	110.592362	31,463.24	1,270.27	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.000000	20 May 2040			
		8,504.660	Local	107.253318	9,121.53	117.085138	9,957.69	836.16	0.00
Original Face:		222,231.000	Base	107.253318	9,121.53	117.085138	9,957.69	836.16	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.000000	20 Aug 2040			
		15,474.140	Local	107.092672	16,571.67	117.215563	18,138.10	1,566.43	0.00

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Original Face:	302,944.000	Base		107.092672	16,571.67	117.215563	18,138.10	1,566.43	0.00	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040			
	15,436.770	Local		104.256136	16,093.78	113.300990	17,490.01	1,396.23	0.00	
Original Face:	200,000.000	Base		104.256136	16,093.78	113.300990	17,490.01	1,396.23	0.00	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041			
	9,777.900	Local		103.893781	10,158.63	112.061864	10,957.30	798.67	0.00	
Original Face:	100,000.000	Base		103.893781	10,158.63	112.061864	10,957.30	798.67	0.00	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041			
	17,478.190	Local		107.134949	18,725.25	117.219208	20,487.80	1,762.55	0.00	
Original Face:	347,788.000	Base		107.134949	18,725.25	117.219208	20,487.80	1,762.55	0.00	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041			
	221,439.200	Local		103.966547	230,222.69	110.594055	244,898.59	14,675.90	0.01	
Original Face:	2,800,000.000	Base		103.966547	230,222.69	110.594055	244,898.59	14,675.90	0.01	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041			
	27,467.840	Local		107.124259	29,424.72	114.857519	31,548.88	2,124.16	0.00	
Original Face:	437,880.000	Base		107.124259	29,424.72	114.857519	31,548.88	2,124.16	0.00	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040			
	10,179.470	Local		102.831876	10,467.74	114.675338	11,673.34	1,205.60	0.00	
Original Face:	100,000.000	Base		102.831876	10,467.74	114.675338	11,673.34	1,205.60	0.00	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040			
	20,887.430	Local		102.959627	21,505.62	115.410132	24,106.21	2,600.59	0.00	
Original Face:	200,000.000	Base		102.959627	21,505.62	115.410132	24,106.21	2,600.59	0.00	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					1.846000	20 Jul 2060			
	158,836.230	Local		104.055655	165,278.08	105.262770	167,195.42	1,917.34	0.01	
Original Face:	430,000.000	Base		104.055655	165,278.08	105.262770	167,195.42	1,917.34	0.01	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					1.788000	20 Nov 2060			
	103,269.250	Local		104.650552	108,071.84	105.052120	108,486.54	414.70	0.01	
Original Face:	500,000.000	Base		104.650552	108,071.84	105.052120	108,486.54	414.70	0.01	
3622A2R38	GNMA II POOL 784106 G2 01/46 FIXED 3.5					3.500000	20 Jan 2046			
	115,268.980	Local		106.500812	122,762.40	106.541491	122,809.29	46.89	0.01	

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Original Face:	500,000.000	Base	106.500812		122,762.40	106.541491	122,809.29	46.89	0.01	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048			
	672,890.310	Local	101.790124		684,935.88	106.982901	719,877.57	34,941.69	0.04	
Original Face:	1,100,000.000	Base	101.790124		684,935.88	106.982901	719,877.57	34,941.69	0.04	
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049			
	129,045.410	Local	102.565159		132,355.63	103.326383	133,337.95	982.32	0.01	
Original Face:	500,000.000	Base	102.565159		132,355.63	103.326383	133,337.95	982.32	0.01	
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048			
	785,966.320	Local	107.257660		843,009.08	106.478871	836,888.06	-6,121.02	0.05	
Original Face:	1,900,000.000	Base	107.257660		843,009.08	106.478871	836,888.06	-6,121.02	0.04	
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050			
	246,382.500	Local	103.133153		254,102.04	104.459819	257,370.71	3,268.67	0.01	
Original Face:	300,000.000	Base	103.133153		254,102.04	104.459819	257,370.71	3,268.67	0.01	
3622AANA8	GNMA II POOL 784985 G2 09/48 FIXED 3.5					3.500000	20 Sep 2048			
	96,512.900	Local	106.753429		103,030.83	105.687954	102,002.51	-1,028.32	0.01	
Original Face:	200,000.000	Base	106.753429		103,030.83	105.687954	102,002.51	-1,028.32	0.01	
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050			
	392,349.050	Local	103.673362		406,761.45	102.001501	400,201.92	-6,559.53	0.02	
Original Face:	400,000.000	Base	103.673362		406,761.45	102.001501	400,201.92	-6,559.53	0.02	
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050			
	487,098.150	Local	103.827705		505,742.83	102.031286	496,992.51	-8,750.32	0.03	
Original Face:	500,000.000	Base	103.827705		505,742.83	102.031286	496,992.51	-8,750.32	0.03	
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2					2.000000	20 Dec 2050			
	392,692.830	Local	104.012918		408,451.27	102.152271	401,144.64	-7,306.63	0.02	
Original Face:	400,000.000	Base	104.012918		408,451.27	102.152271	401,144.64	-7,306.63	0.02	
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2					2.000000	20 Dec 2050			
	484,124.490	Local	104.259869		504,747.56	102.031151	493,957.79	-10,789.77	0.03	
Original Face:	500,000.000	Base	104.259869		504,747.56	102.031151	493,957.79	-10,789.77	0.03	
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2					2.000000	20 Mar 2051			
	296,050.260	Local	101.663596		300,975.34	102.031257	302,063.80	1,088.46	0.02	

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Original Face:		300,000.000	Base	101.663596	300,975.34	102.031257	302,063.80	1,088.46	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2				2.000000	20 Mar 2051			
		99,396.320	Local	101.810620	101,196.01	102.031370	101,415.43	219.42	0.01
Original Face:		100,000.000	Base	101.810620	101,196.01	102.031370	101,415.43	219.42	0.01
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5				5.000000	20 Jul 2040			
		32,901.600	Local	104.675244	34,439.83	112.199217	36,915.34	2,475.51	0.00
Original Face:		500,000.000	Base	104.675244	34,439.83	112.199217	36,915.34	2,475.51	0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5				4.500000	20 Jul 2041			
		34,175.850	Local	106.527299	36,406.61	110.594842	37,796.73	1,390.12	0.00
Original Face:		400,000.000	Base	106.527299	36,406.61	110.594842	37,796.73	1,390.12	0.00
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B				5.161000	10 Nov 2046			
		90,000.000	Local	102.401400	92,161.26	106.993480	96,294.13	4,132.87	0.01
Original Face:		90,000.000	Base	102.401400	92,161.26	106.993480	96,294.13	4,132.87	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA				1.131360	10 Feb 2048			
		2,938,691.290	Local	3.972244	116,731.98	2.990260	87,874.51	-28,857.47	0.00
Original Face:		4,130,000.000	Base	3.972244	116,731.98	2.990260	87,874.51	-28,857.47	0.00
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA				1.159470	10 Apr 2047			
		1,417,876.620	Local	6.791134	96,289.90	2.273120	32,230.04	-64,059.86	0.00
Original Face:		2,770,000.000	Base	6.791134	96,289.90	2.273120	32,230.04	-64,059.86	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A				1.623000	15 Sep 2031			
		860,000.000	Local	100.000000	860,000.00	92.636750	796,676.05	-63,323.95	0.04
Original Face:		860,000.000	Base	100.000000	860,000.00	92.636750	796,676.05	-63,323.95	0.04
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A				1.223000	15 May 2026			
		510,000.000	Local	100.000000	510,000.00	100.034100	510,173.91	173.91	0.03
Original Face:		510,000.000	Base	100.000000	510,000.00	100.034100	510,173.91	173.91	0.03
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025			
		50,000.000	Local	109.693980	54,846.99	109.650353	54,825.18	-21.81	0.00
			Base	109.693980	54,846.99	109.650353	54,825.18	-21.81	0.00
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040			
		20,000.000	Local	117.637150	23,527.43	122.413120	24,482.62	955.19	0.00

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		Base	117.637150	23,527.43	122.413120	24,482.62	955.19	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25				4.250000	01 Apr 2050		
	440,000.000	Local	129.143891	568,233.12	128.442755	565,148.12	-3,085.00	0.03
		Base	129.143891	568,233.12	128.442755	565,148.12	-3,085.00	0.03
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25				3.250000	01 Apr 2025		
	110,000.000	Local	108.692445	119,561.69	108.408148	119,248.96	-312.73	0.01
		Base	108.692445	119,561.69	108.408148	119,248.96	-312.73	0.01
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45				3.450000	01 May 2027		
	60,000.000	Local	99.868717	59,921.23	110.005130	66,003.08	6,081.85	0.00
		Base	99.868717	59,921.23	110.005130	66,003.08	6,081.85	0.00
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625				3.625000	01 May 2030		
	130,000.000	Local	99.857031	129,814.14	111.620185	145,106.24	15,292.10	0.01
		Base	99.857031	129,814.14	111.620185	145,106.24	15,292.10	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
	150,000.000	Local	134.241800	201,362.70	150.025225	225,037.84	23,675.14	0.01
		Base	134.241800	201,362.70	150.025225	225,037.84	23,675.14	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
	370,000.000	Local	111.916141	414,089.72	138.896885	513,918.47	99,828.75	0.03
		Base	111.916141	414,089.72	138.896885	513,918.47	99,828.75	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043		
	50,000.000	Local	112.867480	56,433.74	138.171910	69,085.96	12,652.22	0.00
		Base	112.867480	56,433.74	138.171910	69,085.96	12,652.22	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15				5.150000	01 Apr 2038		
	30,000.000	Local	105.293300	31,587.99	122.030616	36,609.18	5,021.19	0.00
		Base	105.293300	31,587.99	122.030616	36,609.18	5,021.19	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
	140,000.000	Local	94.288186	132,003.46	136.220205	190,708.29	58,704.83	0.01
		Base	94.288186	132,003.46	136.220205	190,708.29	58,704.83	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125				6.125000	01 Oct 2025		
	210,000.000	Local	99.917705	209,827.18	118.422888	248,688.06	38,860.88	0.01

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		Base	99.917705	209,827.18	118.422888	248,688.06	38,860.88	0.01
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4				5.400000	02 Oct 2023		
	120,000.000	Local	99.928842	119,914.61	110.119194	132,143.03	12,228.42	0.01
		Base	99.928842	119,914.61	110.119194	132,143.03	12,228.42	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.450000	10 Apr 2022		
	740,000.000	Local	100.819062	746,061.06	101.839232	753,610.32	7,549.26	0.04
		Base	100.819062	746,061.06	101.839232	753,610.32	7,549.26	0.04
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.350000	17 Jan 2027		
	40,000.000	Local	100.765300	40,306.12	112.480747	44,992.30	4,686.18	0.00
		Base	100.765300	40,306.12	112.480747	44,992.30	4,686.18	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.700000	01 Apr 2024		
	330,000.000	Local	100.970285	333,201.94	107.499975	354,749.92	21,547.98	0.02
		Base	100.970285	333,201.94	107.499975	354,749.92	21,547.98	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046		
	160,000.000	Local	102.432219	163,891.55	126.901390	203,042.22	39,150.67	0.01
		Base	102.432219	163,891.55	126.901390	203,042.22	39,150.67	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85				2.850000	08 May 2022		
	10,000.000	Local	99.828900	9,982.89	102.240489	10,224.05	241.16	0.00
		Base	99.828900	9,982.89	102.240489	10,224.05	241.16	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125				4.125000	30 May 2023		
	20,000.000	Local	100.937550	20,187.51	106.363675	21,272.74	1,085.23	0.00
		Base	100.937550	20,187.51	106.363675	21,272.74	1,085.23	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
	1,140,000.000	Local	100.022197	1,140,253.05	110.592449	1,260,753.92	120,500.87	0.07
		Base	100.022197	1,140,253.05	110.592449	1,260,753.92	120,500.87	0.07
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125				4.125000	12 Mar 2024		
	440,000.000	Local	99.931609	439,699.08	107.811927	474,372.48	34,673.40	0.03
		Base	99.931609	439,699.08	107.811927	474,372.48	34,673.40	0.02
38017BAN6	GO DADDY OPER CO LLC TERM LOAN B 1					15 Feb 2024		
	259,101.830	Local	100.226973	259,689.92	99.159100	256,923.04	-2,766.88	0.01

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		Base	100.226973	259,689.92	99.159100	256,923.04	-2,766.88	0.01
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
	540,000.000	Local	119.990161	647,946.87	145.622244	786,360.12	138,413.25	0.04
		Base	119.990161	647,946.87	145.622244	786,360.12	138,413.25	0.04
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041		
	320,000.000	Local	100.384013	321,228.84	148.627120	475,606.78	154,377.94	0.03
		Base	100.384013	321,228.84	148.627120	475,606.78	154,377.94	0.02
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4				4.000000	03 Mar 2024		
	1,040,000.000	Local	100.962041	1,050,005.23	108.620000	1,129,648.00	79,642.77	0.06
		Base	100.962041	1,050,005.23	108.620000	1,129,648.00	79,642.77	0.06
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023		
	180,000.000	Local	98.474867	177,254.76	104.318053	187,772.50	10,517.74	0.01
		Base	98.474867	177,254.76	104.318053	187,772.50	10,517.74	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR				3.814000	23 Apr 2029		
	2,500,000.000	Local	105.966504	2,649,162.60	111.930000	2,798,250.00	149,087.40	0.15
		Base	105.966504	2,649,162.60	111.930000	2,798,250.00	149,087.40	0.15
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029		
	890,000.000	Local	107.815392	959,556.99	114.142235	1,015,865.89	56,308.90	0.06
		Base	107.815392	959,556.99	114.142235	1,015,865.89	56,308.90	0.05
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5				3.500000	01 Apr 2025		
	350,000.000	Local	104.871063	367,048.72	108.525817	379,840.36	12,791.64	0.02
		Base	104.871063	367,048.72	108.525817	379,840.36	12,791.64	0.02
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.000000	29 Dec 2049		
	8,000.000	Local	80.174000	6,413.92	99.100000	7,928.00	1,514.08	0.00
		Base	80.174000	6,413.92	99.100000	7,928.00	1,514.08	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026		
	570,000.000	Local	99.543667	567,398.90	108.782794	620,061.93	52,663.03	0.03
		Base	99.543667	567,398.90	108.782794	620,061.93	52,663.03	0.03
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
	1,140,000.000	Local	117.204851	1,336,135.30	134.254533	1,530,501.68	194,366.38	0.08

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		Base	117.204851	1,336,135.30	134.254533	1,530,501.68	194,366.38	0.08	
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				6.556620	20 Jan 2040			
		9,377.080	Local	35.907980	3,367.12	6.881770	645.31	-2,721.81	0.00
Original Face:		258,000.000	Base	35.907980	3,367.12	6.881770	645.31	-2,721.81	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.090000	20 May 2060			
		198,351.970	Local	102.040156	202,398.66	101.498610	201,324.49	-1,074.17	0.01
Original Face:		670,000.000	Base	102.040156	202,398.66	101.498610	201,324.49	-1,074.17	0.01
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				0.437250	20 Oct 2060			
		494,126.240	Local	100.000000	494,126.24	100.118160	494,710.10	583.86	0.03
Original Face:		1,150,000.000	Base	100.000000	494,126.24	100.118160	494,710.10	583.86	0.03
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				0.607250	20 Mar 2061			
		64,482.050	Local	99.990292	64,475.79	100.453050	64,774.19	298.40	0.00
Original Face:		200,000.000	Base	99.990292	64,475.79	100.453050	64,774.19	298.40	0.00
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.525370	16 Apr 2042			
		945,449.760	Local	27.230477	257,450.48	24.537720	231,991.81	-25,458.67	0.01
Original Face:		4,700,000.000	Base	27.230477	257,450.48	24.537720	231,991.81	-25,458.67	0.01
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				0.540380	20 Oct 2064			
		1,398,096.530	Local	100.029525	1,398,509.32	100.432240	1,404,139.66	5,630.34	0.08
Original Face:		3,000,000.000	Base	100.029525	1,398,509.32	100.432240	1,404,139.66	5,630.34	0.07
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				6.386620	20 Apr 2040			
		19,284.590	Local	55.412534	10,686.08	21.316910	4,110.88	-6,575.20	0.00
Original Face:		300,000.000	Base	55.412534	10,686.08	21.316910	4,110.88	-6,575.20	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA				5.956620	20 Mar 2042			
		1,144,688.920	Local	24.641066	282,063.55	22.242160	254,603.54	-27,460.01	0.01
Original Face:		4,800,000.000	Base	24.641066	282,063.55	22.242160	254,603.54	-27,460.01	0.01
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI				3.500000	20 Feb 2038			
		69,179.360	Local	29.769963	20,594.67	1.114350	770.90	-19,823.77	0.00
Original Face:		1,500,000.000	Base	29.769963	20,594.67	1.114350	770.90	-19,823.77	0.00
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA				0.386320	16 Mar 2047			
		1,788,121.730	Local	10.668906	190,773.03	1.411810	25,244.88	-165,528.15	0.00

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STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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:	5,680,000.000	Base		10.668906	190,773.03	1.411810	25,244.88	-165,528.15	0.00
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.755660	16 Nov 2047		
	166,918.730	Local		102.679567	171,391.43	104.402070	174,266.61	2,875.18	0.01
Original Face:	600,000.000	Base		102.679567	171,391.43	104.402070	174,266.61	2,875.18	0.01
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					3.130510	16 Jun 2048		
	9,585.190	Local		102.553523	9,829.95	106.763930	10,233.53	403.58	0.00
Original Face:	100,000.000	Base		102.553523	9,829.95	106.763930	10,233.53	403.58	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.396510	16 Aug 2054		
	2,217,947.810	Local		15.012081	332,960.12	1.910470	42,373.23	-290,586.89	0.00
Original Face:	9,230,000.000	Base		15.012081	332,960.12	1.910470	42,373.23	-290,586.89	0.00
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.506620	20 Aug 2044		
	85,507.430	Local		34.342057	29,365.01	18.072830	15,453.61	-13,911.40	0.00
Original Face:	400,000.000	Base		34.342057	29,365.01	18.072830	15,453.61	-13,911.40	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	422,713.160	Local		98.524151	416,474.55	13.624710	57,593.44	-358,881.11	0.00
Original Face:	3,000,000.000	Base		98.524151	416,474.55	13.624710	57,593.44	-358,881.11	0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	97,702.050	Local		98.518578	96,254.67	102.682920	100,323.32	4,068.65	0.01
Original Face:	250,000.000	Base		98.518578	96,254.67	102.682920	100,323.32	4,068.65	0.01
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					1.243380	20 May 2070		
	567,687.030	Local		103.244813	586,107.41	105.268290	597,594.43	11,487.02	0.03
Original Face:	600,000.000	Base		103.244813	586,107.41	105.268290	597,594.43	11,487.02	0.03
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.343380	20 Apr 2070		
	335,369.790	Local		102.735789	344,544.80	103.289250	346,400.94	1,856.14	0.02
Original Face:	400,000.000	Base		102.735789	344,544.80	103.289250	346,400.94	1,856.14	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F					0.593380	20 Jul 2070		
	284,366.520	Local		100.138072	284,759.15	101.378020	288,285.15	3,526.00	0.02
Original Face:	300,000.000	Base		100.138072	284,759.15	101.378020	288,285.15	3,526.00	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.543380	20 Jul 2070		
	1,322,303.270	Local		99.846444	1,320,272.79	101.201130	1,338,185.85	17,913.06	0.07

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Original Face:		1,400,000.000	Base	99.846444	1,320,272.79	101.201130	1,338,185.85	17,913.06	0.07
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC				0.543380	20 Jul 2070			
		2,912,463.900	Local	99.846382	2,907,989.82	101.101350	2,944,540.32	36,550.50	0.16
Original Face:		3,500,000.000	Base	99.846382	2,907,989.82	101.101350	2,944,540.32	36,550.50	0.15
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO				1.003080	16 Sep 2062			
		10,234,694.040	Local	8.696824	890,093.34	8.654860	885,798.44	-4,294.90	0.05
Original Face:		10,350,000.000	Base	8.696824	890,093.34	8.654860	885,798.44	-4,294.90	0.05
38380RUJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 22 IO				0.989010	16 May 2063			
		1,089,534.900	Local	8.925330	97,244.59	8.860890	96,542.49	-702.10	0.01
Original Face:		1,100,000.000	Base	8.925330	97,244.59	8.860890	96,542.49	-702.10	0.01
38382AKD6	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 123 A				3.000000	20 Oct 2049			
		28,110.990	Local	101.091886	28,417.93	102.539140	28,824.77	406.84	0.00
Original Face:		200,000.000	Base	101.091886	28,417.93	102.539140	28,824.77	406.84	0.00
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI				3.500000	20 Apr 2050			
		368,616.950	Local	14.425593	53,175.18	15.006810	55,317.65	2,142.47	0.00
Original Face:		400,000.000	Base	14.425593	53,175.18	15.006810	55,317.65	2,142.47	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI				3.500000	20 Apr 2050			
		92,013.090	Local	14.682846	13,510.14	15.248950	14,031.03	520.89	0.00
Original Face:		100,000.000	Base	14.682846	13,510.14	15.248950	14,031.03	520.89	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI				2.500000	20 Aug 2050			
		678,567.290	Local	12.003679	81,453.04	13.699280	92,958.83	11,505.79	0.01
Original Face:		700,000.000	Base	12.003679	81,453.04	13.699280	92,958.83	11,505.79	0.00
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL				2.500000	20 Aug 2050			
		195,572.090	Local	11.798908	23,075.37	13.717460	26,827.52	3,752.15	0.00
Original Face:		200,000.000	Base	11.798908	23,075.37	13.717460	26,827.52	3,752.15	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN				2.500000	20 Aug 2050			
		291,182.760	Local	12.074774	35,159.66	13.779360	40,123.12	4,963.46	0.00
Original Face:		300,000.000	Base	12.074774	35,159.66	13.779360	40,123.12	4,963.46	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE				2.500000	20 Sep 2050			
		291,502.460	Local	12.266703	35,757.74	13.705980	39,953.27	4,195.53	0.00

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Original Face:		300,000.000	Base	12.266703	35,757.74	13.705980	39,953.27	4,195.53	0.00
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH				2.500000	20 Oct 2050			
		195,456.270	Local	12.385522	24,208.28	13.936780	27,240.31	3,032.03	0.00
Original Face:		200,000.000	Base	12.385522	24,208.28	13.936780	27,240.31	3,032.03	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI				2.500000	20 Oct 2050			
		878,361.020	Local	12.706083	111,605.28	13.606630	119,515.33	7,910.05	0.01
Original Face:		900,000.000	Base	12.706083	111,605.28	13.606630	119,515.33	7,910.05	0.01
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI				2.500000	20 Oct 2050			
		292,228.970	Local	12.490175	36,499.91	13.783830	40,280.34	3,780.43	0.00
Original Face:		300,000.000	Base	12.490175	36,499.91	13.783830	40,280.34	3,780.43	0.00
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI				2.000000	20 Dec 2050			
		2,044,844.980	Local	9.915508	202,756.77	11.124680	227,482.46	24,725.69	0.01
Original Face:		2,100,000.000	Base	9.915508	202,756.77	11.124680	227,482.46	24,725.69	0.01
38382NT31	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI				2.500000	20 Feb 2051			
		496,082.910	Local	19.370966	96,096.05	19.372380	96,103.07	7.02	0.01
Original Face:		500,000.000	Base	19.370966	96,096.05	19.372380	96,103.07	7.02	0.01
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2				1.000000	13 Mar 2032			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027			
		1,745,481.520	Local	99.885605	1,743,484.77	98.965900	1,727,431.50	-16,053.27	0.09
			Base	99.885605	1,743,484.77	98.965900	1,727,431.50	-16,053.27	0.09
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1				1.100000	23 Jun 2025			
		110,000.000	Local	99.926391	109,919.03	100.359614	110,395.58	476.55	0.01
			Base	99.926391	109,919.03	100.359614	110,395.58	476.55	0.01
404119BQ1	HCA INC SR SECURED 04/25 5.25				5.250000	15 Apr 2025			
		180,000.000	Local	101.039083	181,870.35	114.445165	206,001.30	24,130.95	0.01
			Base	101.039083	181,870.35	114.445165	206,001.30	24,130.95	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375000	01 Feb 2025			
		100,000.000	Local	105.763060	105,763.06	112.800000	112,800.00	7,036.94	0.01

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		Base	105.763060	105,763.06	112.800000	112,800.00	7,036.94	0.01
404119BT5	HCA INC SR SECURED 06/26 5.25				5.250000	15 Jun 2026		
		30,000.000	100.427567	30,128.27	115.800840	34,740.25	4,611.98	0.00
		Base	100.427567	30,128.27	115.800840	34,740.25	4,611.98	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5				4.500000	15 Feb 2027		
		20,000.000	97.028400	19,405.68	113.057722	22,611.54	3,205.86	0.00
		Base	97.028400	19,405.68	113.057722	22,611.54	3,205.86	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
		40,000.000	102.528675	41,011.47	130.637346	52,254.94	11,243.47	0.00
		Base	102.528675	41,011.47	130.637346	52,254.94	11,243.47	0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875				5.875000	01 Feb 2029		
		220,000.000	113.308877	249,279.53	120.750000	265,650.00	16,370.47	0.01
		Base	113.308877	249,279.53	120.750000	265,650.00	16,370.47	0.01
404119CA5	HCA INC COMPANY GUAR 09/30 3.5				3.500000	01 Sep 2030		
		220,000.000	99.354341	218,579.55	106.537000	234,381.40	15,801.85	0.01
		Base	99.354341	218,579.55	106.537000	234,381.40	15,801.85	0.01
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026		
		80,000.000	100.000000	80,000.00	115.000000	92,000.00	12,000.00	0.01
		Base	100.000000	80,000.00	115.000000	92,000.00	12,000.00	0.00
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
		60,000.000	101.534683	60,920.81	118.500000	71,100.00	10,179.19	0.00
		Base	101.534683	60,920.81	118.500000	71,100.00	10,179.19	0.00
404122BA0	HCA INC TERM LOAN B12					13 Mar 2025		
		0.020	Local	-1,150.000000	-0.23	99.906200	0.02	0.25
			Base	-1,150.000000	-0.23	99.906200	0.02	0.00
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025		
		340,000.000	Local	99.618047	338,701.36	110.856778	376,913.05	38,211.69
			Base	99.618047	338,701.36	110.856778	376,913.05	38,211.69
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026		
		760,000.000	Local	100.000000	760,000.00	102.867084	781,789.84	21,789.84
								0.04

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		Base	100.000000	760,000.00	102.867084	781,789.84	21,789.84	0.04
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031		
	1,080,000.000	Local	102.456481	1,106,529.99	103.891551	1,122,028.75	15,498.76	0.06
		Base	102.456481	1,106,529.99	103.891551	1,122,028.75	15,498.76	0.06
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025		
	30,000.000	Local	100.328200	30,098.46	110.571013	33,171.30	3,072.84	0.00
		Base	100.328200	30,098.46	110.571013	33,171.30	3,072.84	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625				4.625000	15 May 2024		
	20,000.000	Local	98.729050	19,745.81	106.000000	21,200.00	1,454.19	0.00
		Base	98.729050	19,745.81	106.000000	21,200.00	1,454.19	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026		
	90,000.000	Local	97.601244	87,841.12	108.000000	97,200.00	9,358.88	0.01
		Base	97.601244	87,841.12	108.000000	97,200.00	9,358.88	0.01
410345AN2	HANESBRANDS INC COMPANY GUAR 144A 05/25 5.375				5.375000	15 May 2025		
	200,000.000	Local	100.283960	200,567.92	105.875000	211,750.00	11,182.08	0.01
		Base	100.283960	200,567.92	105.875000	211,750.00	11,182.08	0.01
41151PAN5	HARBOR FREIGHT TOOLS USA INC 2020 TERM LOAN B					19 Oct 2027		
	597,299.250	Local	99.553463	594,632.09	99.931800	596,891.89	2,259.80	0.03
		Base	99.553463	594,632.09	99.931800	596,891.89	2,259.80	0.03
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
	120,000.000	Local	102.226783	122,672.14	131.824397	158,189.28	35,517.14	0.01
		Base	102.226783	122,672.14	131.824397	158,189.28	35,517.14	0.01
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				1.722880	15 May 2038		
	2,090,000.000	Local	100.000000	2,090,000.00	100.280420	2,095,860.78	5,860.78	0.11
Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	100.280420	2,095,860.78	5,860.78	0.11
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75				6.750000	15 Mar 2032		
	10,000.000	Local	125.245100	12,524.51	135.428014	13,542.80	1,018.29	0.00
		Base	125.245100	12,524.51	135.428014	13,542.80	1,018.29	0.00
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		
	10,000.000	Local	122.953200	12,295.32	146.099059	14,609.91	2,314.59	0.00

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		Base	122.953200	12,295.32	146.099059	14,609.91	2,314.59	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	80,000.000	Local	99.854313	79,883.45	100.332341	80,265.87	382.42	0.00
		Base	99.854313	79,883.45	100.332341	80,265.87	382.42	0.00
42806DCN7	HERTZ VEHICLE FINANCING LLC HERTZ 2019 3A A 144A				2.670000	26 Dec 2025		
	42,884.900	Local	99.999627	42,884.74	100.425610	43,067.42	182.68	0.00
Original Face:	480,000.000	Base	99.999627	42,884.74	100.425610	43,067.42	182.68	0.00
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A				3.250000	01 Nov 2035		
	1,010,000.000	Local	100.000000	1,010,000.00	99.000000	999,900.00	-10,100.00	0.05
Original Face:	1,010,000.000	Base	100.000000	1,010,000.00	99.000000	999,900.00	-10,100.00	0.05
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375				5.375000	01 May 2025		
	230,000.000	Local	100.392957	230,903.80	105.250000	242,075.00	11,171.20	0.01
		Base	100.392957	230,903.80	105.250000	242,075.00	11,171.20	0.01
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75				5.750000	01 May 2028		
	90,000.000	Local	100.218067	90,196.26	108.207000	97,386.30	7,190.04	0.01
		Base	100.218067	90,196.26	108.207000	97,386.30	7,190.04	0.01
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625				3.625000	15 Feb 2032		
	50,000.000	Local	100.000000	50,000.00	98.750000	49,375.00	-625.00	0.00
		Base	100.000000	50,000.00	98.750000	49,375.00	-625.00	0.00
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875				4.875000	01 Apr 2027		
	130,000.000	Local	100.000000	130,000.00	104.250000	135,525.00	5,525.00	0.01
		Base	100.000000	130,000.00	104.250000	135,525.00	5,525.00	0.01
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B					22 Jun 2026		
	472,666.750	Local	100.527566	475,160.38	99.125000	468,530.92	-6,629.46	0.03
		Base	100.527566	475,160.38	99.125000	468,530.92	-6,629.46	0.02
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047		
	40,000.000	Local	109.164500	43,665.80	119.135098	47,654.04	3,988.24	0.00
		Base	109.164500	43,665.80	119.135098	47,654.04	3,988.24	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028		
	30,000.000	Local	116.892233	35,067.67	116.445000	34,933.50	-134.17	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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		Base	116.892233	35,067.67	116.445000	34,933.50	-134.17	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	180,000.000	Local	105.147094	189,264.77	106.623543	191,922.38	2,657.61	0.01
		Base	105.147094	189,264.77	106.623543	191,922.38	2,657.61	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7				2.700000	15 Apr 2030		
	200,000.000	Local	99.502730	199,005.46	107.028876	214,057.75	15,052.29	0.01
		Base	99.502730	199,005.46	107.028876	214,057.75	15,052.29	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040		
	230,000.000	Local	102.011930	234,627.44	109.634453	252,159.24	17,531.80	0.01
		Base	102.011930	234,627.44	109.634453	252,159.24	17,531.80	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050		
	760,000.000	Local	107.501234	817,009.38	110.872661	842,632.22	25,622.84	0.05
		Base	107.501234	817,009.38	110.872661	842,632.22	25,622.84	0.04
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
	200,000.000	Local	99.992100	199,984.20	101.938732	203,877.46	3,893.26	0.01
		Base	99.992100	199,984.20	101.938732	203,877.46	3,893.26	0.01
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN					20 Mar 2028		
	389,025.000	Local	99.034232	385,267.92	99.541700	387,242.10	1,974.18	0.02
		Base	99.034232	385,267.92	99.541700	387,242.10	1,974.18	0.02
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
	50,000.000	Local	101.364980	50,682.49	122.849484	61,424.74	10,742.25	0.00
		Base	101.364980	50,682.49	122.849484	61,424.74	10,742.25	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
	40,000.000	Local	104.506600	41,802.64	129.347772	51,739.11	9,936.47	0.00
		Base	104.506600	41,802.64	129.347772	51,739.11	9,936.47	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.950000	15 Mar 2027		
	220,000.000	Local	101.092514	222,403.53	112.207383	246,856.24	24,452.71	0.01
		Base	101.092514	222,403.53	112.207383	246,856.24	24,452.71	0.01
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
	10,000.000	Local	103.147300	10,314.73	126.343062	12,634.31	2,319.58	0.00

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		Base	103.147300	10,314.73	126.343062	12,634.31	2,319.58	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5				4.500000	01 Apr 2025		
	50,000.000	Local	109.455500	54,727.75	112.003714	56,001.86	1,274.11	0.00
		Base	109.455500	54,727.75	112.003714	56,001.86	1,274.11	0.00
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN					01 May 2026		
	158,868.970	Local	100.000000	158,868.97	99.083300	157,412.62	-1,456.35	0.01
		Base	100.000000	158,868.97	99.083300	157,412.62	-1,456.35	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25				5.250000	08 Jan 2047		
	200,000.000	Local	100.949100	201,898.20	127.116249	254,232.50	52,334.30	0.01
		Base	100.949100	201,898.20	127.116249	254,232.50	52,334.30	0.01
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5				3.500000	11 Jan 2028		
	260,000.000	Local	99.708731	259,242.70	109.141241	283,767.23	24,524.53	0.02
		Base	99.708731	259,242.70	109.141241	283,767.23	24,524.53	0.01
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
	590,000.000	Local	95.279783	562,150.72	113.391182	669,007.97	106,857.25	0.04
		Base	95.279783	562,150.72	113.391182	669,007.97	106,857.25	0.03
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7				3.700000	29 Jul 2025		
	100,000.000	Local	100.850150	100,850.15	110.578628	110,578.63	9,728.48	0.01
		Base	100.850150	100,850.15	110.578628	110,578.63	9,728.48	0.01
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6				4.600000	25 Mar 2040		
	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
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75				4.750000	25 Mar 2050		
	350,000.000	Local	109.894040	384,629.14	132.942439	465,298.54	80,669.40	0.03
		Base	109.894040	384,629.14	132.942439	465,298.54	80,669.40	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024		
	640,000.000	Local	99.773498	638,550.39	106.582000	682,124.80	43,574.41	0.04
		Base	99.773498	638,550.39	106.582000	682,124.80	43,574.41	0.04
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017000	26 Jun 2024		
	900,000.000	Local	99.876108	898,884.97	108.816064	979,344.58	80,459.61	0.05

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		Base	99.876108	898,884.97	108.816064	979,344.58	80,459.61	0.05
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026		
	350,000.000	Local	95.827340	335,395.69	113.144493	396,005.73	60,610.04	0.02
		Base	95.827340	335,395.69	113.144493	396,005.73	60,610.04	0.02
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125				3.125000	14 Jul 2022		
	200,000.000	Local	99.965635	199,931.27	102.594936	205,189.87	5,258.60	0.01
		Base	99.965635	199,931.27	102.594936	205,189.87	5,258.60	0.01
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375				3.375000	12 Jan 2023		
	200,000.000	Local	99.915680	199,831.36	104.079937	208,159.87	8,328.51	0.01
		Base	99.915680	199,831.36	104.079937	208,159.87	8,328.51	0.01
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1					31 Jul 2024		
	233,939.400	Local	99.863824	233,620.83	98.714300	230,931.64	-2,689.19	0.01
		Base	99.863824	233,620.83	98.714300	230,931.64	-2,689.19	0.01
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030		
	590,000.000	Local	102.369161	603,978.05	106.741000	629,771.90	25,793.85	0.03
		Base	102.369161	603,978.05	106.741000	629,771.90	25,793.85	0.03
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375				3.375000	15 Jan 2050		
	210,000.000	Local	109.160719	229,237.51	106.826000	224,334.60	-4,902.91	0.01
		Base	109.160719	229,237.51	106.826000	224,334.60	-4,902.91	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C				3.596425	15 Aug 2049		
	1,030,000.000	Local	90.328375	930,382.26	102.530680	1,056,066.00	125,683.74	0.06
Original Face:	1,030,000.000	Base	90.328375	930,382.26	102.530680	1,056,066.00	125,683.74	0.06
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045		
	450,000.000	Local	100.789744	453,553.85	132.551331	596,480.99	142,927.14	0.03
		Base	100.789744	453,553.85	132.551331	596,480.99	142,927.14	0.03
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027		
	200,000.000	Local	103.459810	206,919.62	114.054999	228,110.00	21,190.38	0.01
		Base	103.459810	206,919.62	114.054999	228,110.00	21,190.38	0.01
46626LEP1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2005 OPT2 M4				1.021500	25 Dec 2035		
	1,330,000.000	Local	100.077220	1,331,027.02	100.081090	1,331,078.50	51.48	0.07

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Original Face:	1,330,000.000	Base	100.077220	1,331,027.02	100.081090	1,331,078.50	51.48	0.07	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.996500	15 Aug 2047		
	250,000.000	Local	102.369808	255,924.52	107.603230	269,008.08	13,083.56	0.01	
Original Face:	250,000.000	Base	102.369808	255,924.52	107.603230	269,008.08	13,083.56	0.01	
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					3.822880	15 May 2028		
	257,666.040	Local	98.932595	254,915.70	90.687730	233,671.48	-21,244.22	0.01	
Original Face:	400,000.000	Base	98.932595	254,915.70	90.687730	233,671.48	-21,244.22	0.01	
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	960,000.000	Local	100.000000	960,000.00	110.179907	1,057,727.11	97,727.11	0.06	
		Base	100.000000	960,000.00	110.179907	1,057,727.11	97,727.11	0.06	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	260,000.000	Local	100.000000	260,000.00	115.020700	299,053.82	39,053.82	0.02	
		Base	100.000000	260,000.00	115.020700	299,053.82	39,053.82	0.02	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	620,000.000	Local	109.933216	681,585.94	117.037287	725,631.18	44,045.24	0.04	
		Base	109.933216	681,585.94	117.037287	725,631.18	44,045.24	0.04	
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	580,000.000	Local	100.000000	580,000.00	107.917885	625,923.73	45,923.73	0.03	
		Base	100.000000	580,000.00	107.917885	625,923.73	45,923.73	0.03	
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
	520,000.000	Local	100.000000	520,000.00	103.440793	537,892.12	17,892.12	0.03	
		Base	100.000000	520,000.00	103.440793	537,892.12	17,892.12	0.03	
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	1,040,000.000	Local	104.786886	1,089,783.61	102.972884	1,070,917.99	-18,865.62	0.06	
		Base	104.786886	1,089,783.61	102.972884	1,070,917.99	-18,865.62	0.06	
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	880,000.000	Local	108.244219	952,549.13	103.758334	913,073.34	-39,475.79	0.05	
		Base	108.244219	952,549.13	103.758334	913,073.34	-39,475.79	0.05	
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
	860,000.000	Local	100.000000	860,000.00	101.960290	876,858.49	16,858.49	0.05	

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		Base	100.000000	860,000.00	101.960290	876,858.49	16,858.49	0.05	
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A				3.500000	25 Oct 2048			
		146,297.790	Local	97.773958	143,041.14	101.571980	148,597.56	5,556.42	0.01
Original Face:		660,000.000	Base	97.773958	143,041.14	101.571980	148,597.56	5,556.42	0.01
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048			
		125,006.400	Local	98.245074	122,812.63	101.026610	126,289.73	3,477.10	0.01
Original Face:		532,000.000	Base	98.245074	122,812.63	101.026610	126,289.73	3,477.10	0.01
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048			
		401,784.460	Local	98.716088	396,625.90	101.721700	408,701.98	12,076.08	0.02
Original Face:		1,700,000.000	Base	98.716088	396,625.90	101.721700	408,701.98	12,076.08	0.02
46651JAA1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 BOLT A 144A				1.223000	15 Jul 2034			
		698,741.040	Local	100.000000	698,741.04	99.134480	692,693.30	-6,047.74	0.04
Original Face:		770,000.000	Base	100.000000	698,741.04	99.134480	692,693.30	-6,047.74	0.04
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028			
		225,394.060	Local	99.880205	225,124.05	99.500000	224,267.09	-856.96	0.01
			Base	99.880205	225,124.05	99.500000	224,267.09	-856.96	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037			
		610,000.000	Local	116.079608	708,085.61	116.868328	712,896.80	4,811.19	0.04
			Base	116.079608	708,085.61	116.868328	712,896.80	4,811.19	0.04
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		240,000.000	Local	99.909204	239,782.09	99.100151	237,840.36	-1,941.73	0.01
			Base	99.909204	239,782.09	99.100151	237,840.36	-1,941.73	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95				0.950000	01 Sep 2027			
		480,000.000	Local	99.939967	479,711.84	98.213180	471,423.26	-8,288.58	0.03
			Base	99.939967	479,711.84	98.213180	471,423.26	-8,288.58	0.02
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043			
		50,000.000	Local	101.611900	50,805.95	133.305703	66,652.85	15,846.90	0.00
			Base	101.611900	50,805.95	133.305703	66,652.85	15,846.90	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
		600,000.000	Local	112.690547	676,143.28	119.540000	717,240.00	41,096.72	0.04

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		Base	112.690547	676,143.28	119.540000	717,240.00	41,096.72	0.04
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25				7.250000	28 Feb 2028		
	400,000.000	Local	104.574130	418,296.52	110.470000	441,880.00	23,583.48	0.02
		Base	104.574130	418,296.52	110.470000	441,880.00	23,583.48	0.02
491798AL8	REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3				6.300000	23 Jan 2034		
	680,000.000	Local	99.991010	679,938.87	99.750000	678,300.00	-1,638.87	0.04
Original Face:	680,000.000	Base	99.991010	679,938.87	99.750000	678,300.00	-1,638.87	0.04
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5				5.500000	01 Mar 2044		
	20,000.000	Local	113.290750	22,658.15	125.377468	25,075.49	2,417.34	0.00
		Base	113.290750	22,658.15	125.377468	25,075.49	2,417.34	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4				5.400000	01 Sep 2044		
	10,000.000	Local	117.605500	11,760.55	125.618317	12,561.83	801.28	0.00
		Base	117.605500	11,760.55	125.618317	12,561.83	801.28	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025		
	160,000.000	Local	105.944138	169,510.62	111.376319	178,202.11	8,691.49	0.01
		Base	105.944138	169,510.62	111.376319	178,202.11	8,691.49	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045		
	130,000.000	Local	116.875969	151,938.76	129.543485	168,406.53	16,467.77	0.01
		Base	116.875969	151,938.76	129.543485	168,406.53	16,467.77	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05				5.050000	15 Feb 2046		
	80,000.000	Local	109.407775	87,526.22	121.468071	97,174.46	9,648.24	0.01
		Base	109.407775	87,526.22	121.468071	97,174.46	9,648.24	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3				4.300000	01 Mar 2028		
	90,000.000	Local	108.058089	97,252.28	114.232159	102,808.94	5,556.66	0.01
		Base	108.058089	97,252.28	114.232159	102,808.94	5,556.66	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048		
	210,000.000	Local	114.047105	239,498.92	125.879697	264,347.36	24,848.44	0.01
		Base	114.047105	239,498.92	125.879697	264,347.36	24,848.44	0.01
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5				5.000000	04 Jun 2042		
	90,000.000	Local	106.717211	96,045.49	122.047041	109,842.34	13,796.85	0.01

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		Base	106.717211	96,045.49	122.047041	109,842.34	13,796.85	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875				6.875000	26 Jan 2039		
	20,000.000	Local	123.023050	24,604.61	143.622932	28,724.59	4,119.98	0.00
		Base	123.023050	24,604.61	143.622932	28,724.59	4,119.98	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375				4.375000	01 Jun 2046		
	90,000.000	Local	97.073700	87,366.33	113.255275	101,929.75	14,563.42	0.01
		Base	97.073700	87,366.33	113.255275	101,929.75	14,563.42	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026		
	176,000.000	Local	97.020528	170,756.13	106.538112	187,507.08	16,750.95	0.01
		Base	97.020528	170,756.13	106.538112	187,507.08	16,750.95	0.01
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.200000	15 Jul 2045		
	260,000.000	Local	109.846642	285,601.27	124.008498	322,422.09	36,820.82	0.02
		Base	109.846642	285,601.27	124.008498	322,422.09	36,820.82	0.02
50077LAX4	KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625				4.625000	01 Oct 2039		
	10,000.000	Local	102.394700	10,239.47	116.412165	11,641.22	1,401.75	0.00
		Base	102.394700	10,239.47	116.412165	11,641.22	1,401.75	0.00
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875				4.875000	01 Oct 2049		
	160,000.000	Local	103.796694	166,074.71	121.322316	194,115.71	28,041.00	0.01
		Base	103.796694	166,074.71	121.322316	194,115.71	28,041.00	0.01
50077LBF2	KRAFT HEINZ FOODS CO COMPANY GUAR 03/31 4.25				4.250000	01 Mar 2031		
	70,000.000	Local	100.000000	70,000.00	113.719777	79,603.84	9,603.84	0.00
		Base	100.000000	70,000.00	113.719777	79,603.84	9,603.84	0.00
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5				5.500000	01 Jun 2050		
	130,000.000	Local	100.000000	130,000.00	129.866445	168,826.38	38,826.38	0.01
		Base	100.000000	130,000.00	129.866445	168,826.38	38,826.38	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027		
	770,000.000	Local	102.675126	790,598.47	111.490000	858,473.00	67,874.53	0.05
		Base	102.675126	790,598.47	111.490000	858,473.00	67,874.53	0.04
50203JAA6	LFT CRE 2021 FL1, LLC LMNT 2021 FL1 A 144A				1.270000	15 Jun 2039		
	1,900,000.000	Local	100.000000	1,900,000.00	100.060300	1,901,145.70	1,145.70	0.10

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Original Face:	1,900,000.000	Base	100.000000	1,900,000.00	100.060300	1,901,145.70	1,145.70	0.10	
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A				4.500000	23 Dec 2036			
	99,952.930	Local	93.201860	93,157.99	103.373005	103,324.35	10,166.36	0.01	
Original Face:	710,000.000	Base	93.201860	93,157.99	103.373005	103,324.35	10,166.36	0.01	
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875				4.875000	01 Nov 2026			
	160,000.000	Local	99.775875	159,641.40	103.375000	165,400.00	5,758.60	0.01	
		Base	99.775875	159,641.40	103.375000	165,400.00	5,758.60	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	110.625000	33,187.50	3,187.50	0.00	
		Base	100.000000	30,000.00	110.625000	33,187.50	3,187.50	0.00	
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023			
	0.000	Local	0.000000	-12.41	0.000000	0.00	12.41	0.00	
		Base	0.000000	-12.41	0.000000	0.00	12.41	0.00	
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024			
	470,000.000	Local	99.949683	469,763.51	104.961068	493,317.02	23,553.51	0.03	
		Base	99.949683	469,763.51	104.961068	493,317.02	23,553.51	0.03	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			
	1,060,000.000	Local	102.935821	1,091,119.70	104.164660	1,104,145.40	13,025.70	0.06	
		Base	102.935821	1,091,119.70	104.164660	1,104,145.40	13,025.70	0.06	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R					31 Dec 2020			
	311,556.720	Local	26.000001	81,004.75	1.125000	3,505.01	-77,499.74	0.00	
		Base	26.000001	81,004.75	1.125000	3,505.01	-77,499.74	0.00	
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A				3.250000	25 Nov 2059			
	1,894,891.940	Local	98.495286	1,866,379.24	100.580180	1,905,885.72	39,506.48	0.10	
Original Face:	2,150,000.000	Base	98.495286	1,866,379.24	100.580180	1,905,885.72	39,506.48	0.10	
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A				3.200000	25 May 2059			
	943,712.200	Local	100.121275	944,856.69	100.380570	947,303.69	2,447.00	0.05	
Original Face:	1,250,000.000	Base	100.121275	944,856.69	100.380570	947,303.69	2,447.00	0.05	
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A				3.250000	25 Jun 2060			
	812,611.630	Local	100.623582	817,678.93	101.884740	827,927.25	10,248.32	0.05	

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Original Face:		880,000.000	Base	100.623582		817,678.93	101.884740	827,927.25	10,248.32	0.04
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5				6.500000		19 Jul 2017			
		790,000.000	Local	98.502795		778,172.08	0.001000	7.90	-778,164.18	0.00
			Base	98.502795		778,172.08	0.001000	7.90	-778,164.18	0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000		30 Apr 2024			
		60,000.000	Local	100.000000		60,000.00	109.375000	65,625.00	5,625.00	0.00
			Base	100.000000		60,000.00	109.375000	65,625.00	5,625.00	0.00
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000		29 Nov 2027			
		110,000.000	Local	95.795582		105,375.14	115.586800	127,145.48	21,770.34	0.01
			Base	95.795582		105,375.14	115.586800	127,145.48	21,770.34	0.01
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B						01 Mar 2027			
		1,458,765.850	Local	98.200250		1,432,511.71	98.500000	1,436,884.36	4,372.65	0.08
			Base	98.200250		1,432,511.71	98.500000	1,436,884.36	4,372.65	0.07
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5				5.000000		01 May 2025			
		38,000.000	Local	100.326158		38,123.94	102.000000	38,760.00	636.06	0.00
			Base	100.326158		38,123.94	102.000000	38,760.00	636.06	0.00
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000		07 Nov 2028			
		200,000.000	Local	100.000000		200,000.00	109.437483	218,874.97	18,874.97	0.01
			Base	100.000000		200,000.00	109.437483	218,874.97	18,874.97	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000		22 Mar 2028			
		200,000.000	Local	99.746115		199,492.23	114.928664	229,857.33	30,365.10	0.01
			Base	99.746115		199,492.23	114.928664	229,857.33	30,365.10	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.500000		04 Nov 2024			
		250,000.000	Local	99.782228		249,455.57	110.662284	276,655.71	27,200.14	0.02
			Base	99.782228		249,455.57	110.662284	276,655.71	27,200.14	0.01
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9				3.900000		12 Mar 2024			
		200,000.000	Local	99.916595		199,833.19	108.371670	216,743.34	16,910.15	0.01
			Base	99.916595		199,833.19	108.371670	216,743.34	16,910.15	0.01
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A				2.220000		20 Mar 2048			
		854,450.210	Local	99.991123		854,374.36	100.869630	861,880.77	7,506.41	0.05

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Original Face:		910,000.000	Base	99.991123	854,374.36	100.869630	861,880.77	7,506.41	0.04
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.100000	15 Jan 2023			
		40,000.000	Local	100.187650	40,075.06	103.746938	41,498.78	1,423.72	0.00
			Base	100.187650	40,075.06	103.746938	41,498.78	1,423.72	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026			
		270,000.000	Local	109.635637	296,016.22	110.545989	298,474.17	2,457.95	0.02
			Base	109.635637	296,016.22	110.545989	298,474.17	2,457.95	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036			
		100,000.000	Local	105.706530	105,706.53	125.294906	125,294.91	19,588.38	0.01
			Base	105.706530	105,706.53	125.294906	125,294.91	19,588.38	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030			
		120,000.000	Local	99.567392	119,480.87	118.409292	142,091.15	22,610.28	0.01
			Base	99.567392	119,480.87	118.409292	142,091.15	22,610.28	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043			
		30,000.000	Local	116.125033	34,837.51	128.890000	38,667.00	3,829.49	0.00
			Base	116.125033	34,837.51	128.890000	38,667.00	3,829.49	0.00
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875				5.875000	01 Feb 2029			
		70,000.000	Local	100.281571	70,197.10	104.250000	72,975.00	2,777.90	0.00
			Base	100.281571	70,197.10	104.250000	72,975.00	2,777.90	0.00
55293AAL1	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A				1.573000	15 May 2023			
		470,000.000	Local	100.000000	470,000.00	100.119990	470,563.95	563.95	0.03
Original Face:		470,000.000	Base	100.000000	470,000.00	100.119990	470,563.95	563.95	0.02
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN					30 Dec 2026			
		1,375,616.040	Local	100.347841	1,380,400.99	99.312500	1,366,158.68	-14,242.31	0.07
			Base	100.347841	1,380,400.99	99.312500	1,366,158.68	-14,242.31	0.07
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023			
		523,885.380	Local	99.572090	521,643.62	99.694400	522,284.39	640.77	0.03
			Base	99.572090	521,643.62	99.694400	522,284.39	640.77	0.03
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025			
		50,000.000	Local	101.634020	50,817.01	112.915482	56,457.74	5,640.73	0.00

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		Base	101.634020	50,817.01	112.915482	56,457.74	5,640.73	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
	180,000.000	Local	98.943078	178,097.54	114.834643	206,702.36	28,604.82	0.01
		Base	98.943078	178,097.54	114.834643	206,702.36	28,604.82	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048		
	250,000.000	Local	99.384100	248,460.25	116.222321	290,555.80	42,095.55	0.02
		Base	99.384100	248,460.25	116.222321	290,555.80	42,095.55	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029		
	640,000.000	Local	108.165198	692,257.27	117.434263	751,579.28	59,322.01	0.04
		Base	108.165198	692,257.27	117.434263	751,579.28	59,322.01	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
	150,000.000	Local	98.770467	148,155.70	129.522501	194,283.75	46,128.05	0.01
		Base	98.770467	148,155.70	129.522501	194,283.75	46,128.05	0.01
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B					03 May 2028		
	1,240,000.000	Local	99.000000	1,227,600.00	99.946400	1,239,335.36	11,735.36	0.07
		Base	99.000000	1,227,600.00	99.946400	1,239,335.36	11,735.36	0.06
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7				2.700000	01 Apr 2025		
	150,000.000	Local	99.957560	149,936.34	106.217221	159,325.83	9,389.49	0.01
		Base	99.957560	149,936.34	106.217221	159,325.83	9,389.49	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2				3.200000	01 Apr 2030		
	90,000.000	Local	99.757333	89,781.60	109.544610	98,590.15	8,808.55	0.01
		Base	99.757333	89,781.60	109.544610	98,590.15	8,808.55	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375				2.375000	16 Jul 2040		
	500,000.000	Local	98.542646	492,713.23	96.351238	481,756.19	-10,957.04	0.03
		Base	98.542646	492,713.23	96.351238	481,756.19	-10,957.04	0.03
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
	40,000.000	Local	120.925800	48,370.32	120.860149	48,344.06	-26.26	0.00
		Base	120.925800	48,370.32	120.860149	48,344.06	-26.26	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				0.391500	25 May 2037		
	1,197,102.610	Local	93.565315	1,120,072.83	92.023460	1,101,615.24	-18,457.59	0.06

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Original Face:	10,140,000.000	Base	93.565315	1,120,072.83	92.023460	1,101,615.24	-18,457.59	0.06	
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026			
	310,000.000	Local	102.857594	318,858.54	111.167408	344,618.96	25,760.42	0.02	
		Base	102.857594	318,858.54	111.167408	344,618.96	25,760.42	0.02	
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027			
	60,000.000	Local	108.465000	65,079.00	110.471064	66,282.64	1,203.64	0.00	
		Base	108.465000	65,079.00	110.471064	66,282.64	1,203.64	0.00	
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625				3.625000	01 Sep 2049			
	30,000.000	Local	111.403500	33,421.05	110.900867	33,270.26	-150.79	0.00	
		Base	111.403500	33,421.05	110.900867	33,270.26	-150.79	0.00	
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45				1.450000	01 Sep 2025			
	50,000.000	Local	99.654260	49,827.13	102.017296	51,008.65	1,181.52	0.00	
		Base	99.654260	49,827.13	102.017296	51,008.65	1,181.52	0.00	
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125				2.125000	01 Mar 2030			
	350,000.000	Local	101.203029	354,210.60	101.200649	354,202.27	-8.33	0.02	
		Base	101.203029	354,210.60	101.200649	354,202.27	-8.33	0.02	
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025			
	190,000.000	Local	107.066716	203,426.76	108.685593	206,502.63	3,075.87	0.01	
		Base	107.066716	203,426.76	108.685593	206,502.63	3,075.87	0.01	
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027			
	190,000.000	Local	112.083832	212,959.28	110.869818	210,652.65	-2,306.63	0.01	
		Base	112.083832	212,959.28	110.869818	210,652.65	-2,306.63	0.01	
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6				3.600000	01 Jul 2030			
	180,000.000	Local	99.342294	178,816.13	112.562749	202,612.95	23,796.82	0.01	
		Base	99.342294	178,816.13	112.562749	202,612.95	23,796.82	0.01	
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2				4.200000	01 Apr 2050			
	710,000.000	Local	116.791689	829,220.99	120.586220	856,162.16	26,941.17	0.05	
		Base	116.791689	829,220.99	120.586220	856,162.16	26,941.17	0.04	
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875				5.875000	18 May 2030			
	200,000.000	Local	119.647485	239,294.97	123.253200	246,506.40	7,211.43	0.01	

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		Base	119.647485	239,294.97	123.253200	246,506.40	7,211.43	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75				0.750000	24 Feb 2026		
	340,000.000	Local	99.585665	338,591.26	99.465041	338,181.14	-410.12	0.02
		Base	99.585665	338,591.26	99.465041	338,181.14	-410.12	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45				1.450000	24 Jun 2030		
	190,000.000	Local	99.222632	188,523.00	97.447625	185,150.49	-3,372.51	0.01
		Base	99.222632	188,523.00	97.447625	185,150.49	-3,372.51	0.01
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1				1.021500	25 Jul 2035		
	1,115,986.940	Local	99.829917	1,114,088.84	100.003580	1,116,026.89	1,938.05	0.06
Original Face:	2,200,000.000	Base	99.829917	1,114,088.84	100.003580	1,116,026.89	1,938.05	0.06
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
	760,000.000	Local	102.477397	778,828.22	128.615086	977,474.65	198,646.43	0.05
		Base	102.477397	778,828.22	128.615086	977,474.65	198,646.43	0.05
59408UAB3	MICHAELS COMPANIES, INC. 2021 TERM LOAN B					15 Apr 2028		
	370,000.000	Local	99.026757	366,399.00	100.354200	371,310.54	4,911.54	0.02
		Base	99.026757	366,399.00	100.354200	371,310.54	4,911.54	0.02
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.700000	12 Feb 2025		
	70,000.000	Local	98.735714	69,115.00	107.148222	75,003.76	5,888.76	0.00
		Base	98.735714	69,115.00	107.148222	75,003.76	5,888.76	0.00
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021		
	230,000.000	Local	99.872661	229,707.12	100.023535	230,054.13	347.01	0.01
		Base	99.872661	229,707.12	100.023535	230,054.13	347.01	0.01
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.400000	08 Aug 2026		
	1,190,000.000	Local	97.542005	1,160,749.86	106.634313	1,268,948.32	108,198.46	0.07
		Base	97.542005	1,160,749.86	106.634313	1,268,948.32	108,198.46	0.07
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036		
	10,000.000	Local	99.661800	9,966.18	115.739819	11,573.98	1,607.80	0.00
		Base	99.661800	9,966.18	115.739819	11,573.98	1,607.80	0.00
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
	330,000.000	Local	99.685367	328,961.71	101.179472	333,892.26	4,930.55	0.02

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		Base	99.685367	328,961.71	101.179472	333,892.26	4,930.55	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024		
	370,000.000	Local	99.882773	369,566.26	105.758619	391,306.89	21,740.63	0.02
		Base	99.882773	369,566.26	105.758619	391,306.89	21,740.63	0.02
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027		
	1,660,000.000	Local	106.120801	1,761,605.29	111.248844	1,846,730.81	85,125.52	0.10
		Base	106.120801	1,761,605.29	111.248844	1,846,730.81	85,125.52	0.10
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050		
	3,000.000	Local	100.582667	3,017.48	98.335581	2,950.07	-67.41	0.00
		Base	100.582667	3,017.48	98.335581	2,950.07	-67.41	0.00
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675				2.675000	01 Jun 2060		
	10,000.000	Local	95.524800	9,552.48	99.758454	9,975.85	423.37	0.00
		Base	95.524800	9,552.48	99.758454	9,975.85	423.37	0.00
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921				2.921000	17 Mar 2052		
	17,000.000	Local	97.233235	16,529.65	106.141080	18,043.98	1,514.33	0.00
		Base	97.233235	16,529.65	106.141080	18,043.98	1,514.33	0.00
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041				3.041000	17 Mar 2062		
	50,000.000	Local	95.516440	47,758.22	107.432308	53,716.15	5,957.93	0.00
		Base	95.516440	47,758.22	107.432308	53,716.15	5,957.93	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	103.351183	279,048.19	9,048.19	0.02
		Base	100.000000	270,000.00	103.351183	279,048.19	9,048.19	0.01
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B					01 Oct 2027		
	928,450.000	Local	98.967467	918,863.45	100.187500	930,190.84	11,327.39	0.05
		Base	98.967467	918,863.45	100.187500	930,190.84	11,327.39	0.05
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027		
	320,000.000	Local	98.895722	316,466.31	110.100000	352,320.00	35,853.69	0.02
Original Face:	320,000.000	Base	98.895722	316,466.31	110.100000	352,320.00	35,853.69	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.638916	25 Jun 2056		
	1,580,000.000	Local	99.720271	1,575,580.28	106.458850	1,682,049.83	106,469.55	0.09

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Original Face:		1,580,000.000	Base	99.720271	1,575,580.28	106.458850	1,682,049.83	106,469.55	0.09
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A				3.250000	25 Jul 2059			
		1,090,000.000	Local	105.142729	1,146,055.75	105.573460	1,150,750.71	4,694.96	0.06
Original Face:		1,090,000.000	Base	105.142729	1,146,055.75	105.573460	1,150,750.71	4,694.96	0.06
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998000	22 Feb 2022			
		130,000.000	Local	100.087538	130,113.80	101.770772	132,302.00	2,188.20	0.01
			Base	100.087538	130,113.80	101.770772	132,302.00	2,188.20	0.01
60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5				3.500000	01 May 2022			
		20,000.000	Local	100.021150	20,004.23	102.627542	20,525.51	521.28	0.00
			Base	100.021150	20,004.23	102.627542	20,525.51	521.28	0.00
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5				1.500000	04 May 2025			
		630,000.000	Local	100.586703	633,696.23	101.976172	642,449.88	8,753.65	0.04
			Base	100.586703	633,696.23	101.976172	642,449.88	8,753.65	0.03
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030			
		10,000.000	Local	100.000000	10,000.00	117.251274	11,725.13	1,725.13	0.00
			Base	100.000000	10,000.00	117.251274	11,725.13	1,725.13	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031			
		20,000.000	Local	104.071000	20,814.20	104.827421	20,965.48	151.28	0.00
			Base	104.071000	20,814.20	104.827421	20,965.48	151.28	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR				3.622000	01 Apr 2031			
		1,780,000.000	Local	103.805640	1,847,740.39	111.739725	1,988,967.11	141,226.72	0.11
			Base	103.805640	1,847,740.39	111.739725	1,988,967.11	141,226.72	0.10
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR				2.188000	28 Apr 2026			
		830,000.000	Local	100.069887	830,580.06	103.866792	862,094.37	31,514.31	0.05
			Base	100.069887	830,580.06	103.866792	862,094.37	31,514.31	0.04
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				0.901500	25 Apr 2034			
		451,249.760	Local	99.388201	448,489.02	98.896020	446,268.05	-2,220.97	0.02
Original Face:		1,290,000.000	Base	99.388201	448,489.02	98.896020	446,268.05	-2,220.97	0.02
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1				0.991500	25 Aug 2034			
		1,053,416.820	Local	99.267388	1,045,699.36	99.300860	1,046,051.96	352.60	0.06

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Original Face:		1,800,000.000	Base	99.267388	1,045,699.36	99.300860	1,046,051.96	352.60	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772000	24 Jan 2029			
		570,000.000	Local	100.023746	570,135.35	112.321827	640,234.41	70,099.06	0.03
			Base	100.023746	570,135.35	112.321827	640,234.41	70,099.06	0.03
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B				4.494000	15 Mar 2052			
		1,550,000.000	Local	112.596065	1,745,239.00	113.374440	1,757,303.82	12,064.82	0.10
Original Face:		1,550,000.000	Base	112.596065	1,745,239.00	113.374440	1,757,303.82	12,064.82	0.09
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85				4.850000	06 Jul 2027			
		280,000.000	Local	100.000000	280,000.00	113.806000	318,656.80	38,656.80	0.02
			Base	100.000000	280,000.00	113.806000	318,656.80	38,656.80	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	100.383088	170,651.25	105.498349	179,347.19	8,695.94	0.01
			Base	100.383088	170,651.25	105.498349	179,347.19	8,695.94	0.01
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025			
		450,000.000	Local	99.848484	449,318.18	102.018441	459,082.98	9,764.80	0.03
			Base	99.848484	449,318.18	102.018441	459,082.98	9,764.80	0.02
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A				3.046900	15 Aug 2036			
		990,000.000	Local	102.676865	1,016,500.96	100.397680	993,937.03	-22,563.93	0.05
Original Face:		990,000.000	Base	102.676865	1,016,500.96	100.397680	993,937.03	-22,563.93	0.05
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A				1.497183	15 Aug 2036			
		7,710,000.000	Local	3.518177	271,251.44	3.501360	269,954.86	-1,296.58	0.01
Original Face:		7,710,000.000	Base	3.518177	271,251.44	3.501360	269,954.86	-1,296.58	0.01
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A				3.655300	15 Aug 2036			
		1,140,000.000	Local	102.677132	1,170,519.31	99.077270	1,129,480.88	-41,038.43	0.06
Original Face:		1,140,000.000	Base	102.677132	1,170,519.31	99.077270	1,129,480.88	-41,038.43	0.06
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A				1.672880	15 Oct 2031			
		1,970,000.000	Local	101.072274	1,991,123.80	101.683220	2,003,159.43	12,035.63	0.11
Original Face:		1,970,000.000	Base	101.072274	1,991,123.80	101.683220	2,003,159.43	12,035.63	0.10
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A				1.380000	25 Jun 2065			
		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
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A				1.441500	25 Jun 2065		
	1,599,984.560	Local	101.739067	1,627,809.36	102.245630	1,635,914.29	8,104.93	0.09
Original Face:	1,690,000.000	Base	101.739067	1,627,809.36	102.245630	1,635,914.29	8,104.93	0.09
64072UAH5	CSC HOLDINGS LLC 2018 INCREMENTAL TERM B 3					15 Jan 2026		
	160,000.000	Local	98.375000	157,400.00	98.453100	157,524.96	124.96	0.01
		Base	98.375000	157,400.00	98.453100	157,524.96	124.96	0.01
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5					15 Apr 2027		
	88,875.000	Local	100.305035	89,146.10	98.895800	87,893.64	-1,252.46	0.00
		Base	100.305035	89,146.10	98.895800	87,893.64	-1,252.46	0.00
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A				2.644390	25 Sep 2059		
	929,472.210	Local	100.000000	929,472.21	100.903620	937,871.11	8,398.90	0.05
Original Face:	1,140,000.000	Base	100.000000	929,472.21	100.903620	937,871.11	8,398.90	0.05
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A				4.000000	25 Sep 2059		
	820,016.870	Local	110.772325	908,351.75	110.696000	907,725.87	-625.88	0.05
Original Face:	890,000.000	Base	110.772325	908,351.75	110.696000	907,725.87	-625.88	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
	585,218.490	Local	102.458073	599,603.59	107.045790	626,451.76	26,848.17	0.03
Original Face:	1,520,000.000	Base	102.458073	599,603.59	107.045790	626,451.76	26,848.17	0.03
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95				0.950000	24 Jun 2025		
	220,000.000	Local	99.918391	219,820.46	100.128631	220,282.99	462.53	0.01
		Base	99.918391	219,820.46	100.128631	220,282.99	462.53	0.01
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.35				4.350000	01 Apr 2023		
	185,000.000	Local	100.794638	186,470.08	104.750000	193,787.50	7,317.42	0.01
		Base	100.794638	186,470.08	104.750000	193,787.50	7,317.42	0.01
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026		
	1,161,391.020	Local	99.316423	1,153,452.02	99.660700	1,157,450.42	3,998.40	0.06
		Base	99.316423	1,153,452.02	99.660700	1,157,450.42	3,998.40	0.06
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
	160,000.000	Local	104.586519	167,338.43	105.828138	169,325.02	1,986.59	0.01

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		Base	104.586519	167,338.43	105.828138	169,325.02	1,986.59	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027		
	260,000.000	Local	107.464131	279,406.74	107.885832	280,503.16	1,096.42	0.02
		Base	107.464131	279,406.74	107.885832	280,503.16	1,096.42	0.01
654106AK9	NIKE INC SR UNSECURED 03/30 2.85				2.850000	27 Mar 2030		
	260,000.000	Local	99.869323	259,660.24	108.771000	282,804.60	23,144.36	0.02
		Base	99.869323	259,660.24	108.771000	282,804.60	23,144.36	0.01
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040		
	130,000.000	Local	99.402577	129,223.35	109.890390	142,857.51	13,634.16	0.01
		Base	99.402577	129,223.35	109.890390	142,857.51	13,634.16	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375				3.375000	27 Mar 2050		
	890,000.000	Local	108.766617	968,022.89	112.676262	1,002,818.73	34,795.84	0.05
		Base	108.766617	968,022.89	112.676262	1,002,818.73	34,795.84	0.05
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	106.000000	212,000.00	12,000.00	0.01
		Base	100.000000	200,000.00	106.000000	212,000.00	12,000.00	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	105.440400	210,880.80	10,880.80	0.01
		Base	100.000000	200,000.00	105.440400	210,880.80	10,880.80	0.01
654744AA9	NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043				3.043000	15 Sep 2023		
	460,000.000	Local	100.000000	460,000.00	104.283819	479,705.57	19,705.57	0.03
		Base	100.000000	460,000.00	104.283819	479,705.57	19,705.57	0.02
654744AB7	NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522				3.522000	17 Sep 2025		
	950,000.000	Local	100.000000	950,000.00	106.822058	1,014,809.55	64,809.55	0.06
		Base	100.000000	950,000.00	106.822058	1,014,809.55	64,809.55	0.05
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345				4.345000	17 Sep 2027		
	1,030,000.000	Local	100.000000	1,030,000.00	109.980048	1,132,794.49	102,794.49	0.06
		Base	100.000000	1,030,000.00	109.980048	1,132,794.49	102,794.49	0.06
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.930000	15 Jan 2025		
	190,000.000	Local	97.259074	184,792.24	106.641301	202,618.47	17,826.23	0.01

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		Base	97.259074	184,792.24	106.641301	202,618.47	17,826.23	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028		
	800,000.000	Local	103.330419	826,643.35	109.312094	874,496.75	47,853.40	0.05
		Base	103.330419	826,643.35	109.312094	874,496.75	47,853.40	0.05
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050		
	220,000.000	Local	127.031005	279,468.21	140.550767	309,211.69	29,743.48	0.02
		Base	127.031005	279,468.21	140.550767	309,211.69	29,743.48	0.02
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85				2.850000	01 Apr 2030		
	140,000.000	Local	99.669821	139,537.75	108.358385	151,701.74	12,163.99	0.01
		Base	99.669821	139,537.75	108.358385	151,701.74	12,163.99	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040		
	260,000.000	Local	101.611119	264,188.91	113.529722	295,177.28	30,988.37	0.02
		Base	101.611119	264,188.91	113.529722	295,177.28	30,988.37	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5				3.500000	01 Apr 2050		
	1,130,000.000	Local	109.173881	1,233,664.85	112.981399	1,276,689.81	43,024.96	0.07
		Base	109.173881	1,233,664.85	112.981399	1,276,689.81	43,024.96	0.07
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060		
	180,000.000	Local	108.921272	196,058.29	118.657157	213,582.88	17,524.59	0.01
		Base	108.921272	196,058.29	118.657157	213,582.88	17,524.59	0.01
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A				1.101000	25 May 2061		
	1,130,000.000	Local	99.999810	1,129,997.85	99.985680	1,129,838.18	-159.67	0.06
Original Face:	1,130,000.000	Base	99.999810	1,129,997.85	99.985680	1,129,838.18	-159.67	0.06
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025		
	280,000.000	Local	98.555300	275,954.84	108.103600	302,690.08	26,735.24	0.02
		Base	98.555300	275,954.84	108.103600	302,690.08	26,735.24	0.02
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75				3.750000	23 Jun 2031		
	330,000.000	Local	99.366152	327,908.30	100.950000	333,135.00	5,226.70	0.02
		Base	99.366152	327,908.30	100.950000	333,135.00	5,226.70	0.02
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125				5.125000	23 Jun 2051		
	290,000.000	Local	98.241541	284,900.47	100.910000	292,639.00	7,738.53	0.02

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		Base	98.241541	284,900.47	100.910000	292,639.00	7,738.53	0.02
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A				1.850000	20 Nov 2050		
		999,725.510 Local	99.996135	999,686.87	101.491420	1,014,635.62	14,948.75	0.06
Original Face:		1,010,000.000 Base	99.996135	999,686.87	101.491420	1,014,635.62	14,948.75	0.05
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045		
		190,000.000 Local	83.839063	159,294.22	97.500000	185,250.00	25,955.78	0.01
		Base	83.839063	159,294.22	97.500000	185,250.00	25,955.78	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.400000	15 Apr 2026		
		480,000.000 Local	101.897540	489,108.19	102.250000	490,800.00	1,691.81	0.03
		Base	101.897540	489,108.19	102.250000	490,800.00	1,691.81	0.03
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
		190,000.000 Local	88.667095	168,467.48	96.050000	182,495.00	14,027.52	0.01
		Base	88.667095	168,467.48	96.050000	182,495.00	14,027.52	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
		620,000.000 Local	89.556416	555,249.78	93.111500	577,291.30	22,041.52	0.03
		Base	89.556416	555,249.78	93.111500	577,291.30	22,041.52	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027		
		230,000.000 Local	99.474826	228,792.10	99.250000	228,275.00	-517.10	0.01
		Base	99.474826	228,792.10	99.250000	228,275.00	-517.10	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048		
		260,000.000 Local	83.004131	215,810.74	93.500000	243,100.00	27,289.26	0.01
		Base	83.004131	215,810.74	93.500000	243,100.00	27,289.26	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2				3.200000	15 Aug 2026		
		230,000.000 Local	100.827965	231,904.32	100.750000	231,725.00	-179.32	0.01
		Base	100.827965	231,904.32	100.750000	231,725.00	-179.32	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9				2.900000	15 Aug 2024		
		270,000.000 Local	100.152522	270,411.81	102.250000	276,075.00	5,663.19	0.02
		Base	100.152522	270,411.81	102.250000	276,075.00	5,663.19	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024		
		660,000.000 Local	111.044652	732,894.70	112.648000	743,476.80	10,582.10	0.04

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		Base	111.044652	732,894.70	112.648000	743,476.80	10,582.10	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55				5.550000	15 Mar 2026		
	230,000.000	Local	108.054683	248,525.77	110.500000	254,150.00	5,624.23	0.01
		Base	108.054683	248,525.77	110.500000	254,150.00	5,624.23	0.01
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5				7.500000	01 May 2031		
	140,000.000	Local	107.052271	149,873.18	126.000000	176,400.00	26,526.82	0.01
		Base	107.052271	149,873.18	126.000000	176,400.00	26,526.82	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031		
	40,000.000	Local	129.984650	51,993.86	128.500000	51,400.00	-593.86	0.00
		Base	129.984650	51,993.86	128.500000	51,400.00	-593.86	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
	320,000.000	Local	121.209522	387,870.47	119.560000	382,592.00	-5,278.47	0.02
		Base	121.209522	387,870.47	119.560000	382,592.00	-5,278.47	0.02
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044		
	80,000.000	Local	84.779388	67,823.51	96.250000	77,000.00	9,176.49	0.00
		Base	84.779388	67,823.51	96.250000	77,000.00	9,176.49	0.00
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
	350,000.000	Local	109.612051	383,642.18	118.870000	416,045.00	32,402.82	0.02
		Base	109.612051	383,642.18	118.870000	416,045.00	32,402.82	0.02
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625				6.625000	01 Sep 2030		
	380,000.000	Local	100.000000	380,000.00	120.856000	459,252.80	79,252.80	0.03
		Base	100.000000	380,000.00	120.856000	459,252.80	79,252.80	0.02
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25				4.250000	15 May 2024		
	52,000.000	Local	99.467154	51,722.92	101.100000	52,572.00	849.08	0.00
		Base	99.467154	51,722.92	101.100000	52,572.00	849.08	0.00
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875				3.875000	15 Jan 2028		
	40,000.000	Local	100.250000	40,100.00	101.250000	40,500.00	400.00	0.00
		Base	100.250000	40,100.00	101.250000	40,500.00	400.00	0.00
68245XAP4	1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5				3.500000	15 Feb 2029		
	50,000.000	Local	100.000000	50,000.00	98.750000	49,375.00	-625.00	0.00

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		Base	100.000000	50,000.00	98.750000	49,375.00	-625.00	0.00
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2				1.200000	15 Oct 2017		
		0.000 Local	0.000000	259.18	0.000000	0.00	-259.18	0.00
		Base	0.000000	259.18	0.000000	0.00	-259.18	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65				1.650000	25 Mar 2026		
		930,000.000 Local	99.954487	929,576.73	101.438139	943,374.69	13,797.96	0.05
		Base	99.954487	929,576.73	101.438139	943,374.69	13,797.96	0.05
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875				2.875000	25 Mar 2031		
		1,030,000.000 Local	100.288381	1,032,970.32	104.176935	1,073,022.43	40,052.11	0.06
		Base	100.288381	1,032,970.32	104.176935	1,073,022.43	40,052.11	0.06
68560EAA6	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875				1.875000	11 May 2026		
		660,000.000 Local	99.893894	659,299.70	101.150000	667,590.00	8,290.30	0.04
		Base	99.893894	659,299.70	101.150000	667,590.00	8,290.30	0.03
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875				2.875000	11 May 2031		
		630,000.000 Local	98.830183	622,630.15	100.625000	633,937.50	11,307.35	0.03
		Base	98.830183	622,630.15	100.625000	633,937.50	11,307.35	0.03
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056				2.056000	05 Apr 2025		
		120,000.000 Local	99.999033	119,998.84	103.928186	124,713.82	4,714.98	0.01
		Base	99.999033	119,998.84	103.928186	124,713.82	4,714.98	0.01
69355HAB4	PPD INC INITIAL TERM LOAN					13 Jan 2028		
		1,067,325.000 Local	99.970965	1,067,015.10	99.800000	1,065,190.35	-1,824.75	0.06
		Base	99.970965	1,067,015.10	99.800000	1,065,190.35	-1,824.75	0.06
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	99.997091	449,986.91	99.941801	449,738.10	-248.81	0.02
		Base	99.997091	449,986.91	99.941801	449,738.10	-248.81	0.02
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1				2.100000	01 Aug 2027		
		140,000.000 Local	100.094064	140,131.69	97.171193	136,039.67	-4,092.02	0.01

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		Base	100.094064	140,131.69	97.171193	136,039.67	-4,092.02	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031		
	170,000.000	Local	99.904959	169,838.43	93.828017	159,507.63	-10,330.80	0.01
		Base	99.904959	169,838.43	93.828017	159,507.63	-10,330.80	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040		
	40,000.000	Local	99.519350	39,807.74	90.392006	36,156.80	-3,650.94	0.00
		Base	99.519350	39,807.74	90.392006	36,156.80	-3,650.94	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050		
	80,000.000	Local	99.381425	79,505.14	89.197224	71,357.78	-8,147.36	0.00
		Base	99.381425	79,505.14	89.197224	71,357.78	-8,147.36	0.00
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056		
	330,000.000	Local	100.000000	330,000.00	113.122000	373,302.60	43,302.60	0.02
Original Face:	330,000.000	Base	100.000000	330,000.00	113.122000	373,302.60	43,302.60	0.02
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032		
	460,000.000	Local	99.811065	459,130.90	95.951000	441,374.60	-17,756.30	0.02
		Base	99.811065	459,130.90	95.951000	441,374.60	-17,756.30	0.02
69946EAT8	PAREXEL INTL CORP TERM LOAN B					27 Sep 2024		
	360,000.000	Local	99.685894	358,869.22	99.359400	357,693.84	-1,175.38	0.02
		Base	99.685894	358,869.22	99.359400	357,693.84	-1,175.38	0.02
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022		
	11,000.000	Local	100.609545	11,067.05	104.634963	11,509.85	442.80	0.00
		Base	100.609545	11,067.05	104.634963	11,509.85	442.80	0.00
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.500000	15 Feb 2024		
	40,000.000	Local	100.155425	40,062.17	109.937409	43,974.96	3,912.79	0.00
		Base	100.155425	40,062.17	109.937409	43,974.96	3,912.79	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5				4.500000	15 Mar 2023		
	20,000.000	Local	99.609150	19,921.83	105.106518	21,021.30	1,099.47	0.00
		Base	99.609150	19,921.83	105.106518	21,021.30	1,099.47	0.00
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125				4.125000	15 Feb 2028		
	50,000.000	Local	92.910940	46,455.47	105.250000	52,625.00	6,169.53	0.00

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		Base	92.910940	46,455.47	105.250000	52,625.00	6,169.53	0.00
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35				1.350000	01 Jun 2023		
	250,000.000	Local	99.941456	249,853.64	101.759684	254,399.21	4,545.57	0.01
		Base	99.941456	249,853.64	101.759684	254,399.21	4,545.57	0.01
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65				1.650000	01 Jun 2025		
	260,000.000	Local	99.984131	259,958.74	102.781132	267,230.94	7,272.20	0.01
		Base	99.984131	259,958.74	102.781132	267,230.94	7,272.20	0.01
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3				2.300000	01 Jun 2030		
	500,000.000	Local	106.629224	533,146.12	103.600247	518,001.24	-15,144.88	0.03
		Base	106.629224	533,146.12	103.600247	518,001.24	-15,144.88	0.03
70455DAG9	PCI GAMING AUTHORITY TERM LOAN					29 May 2026		
	128,278.850	Local	100.074260	128,374.11	99.484400	127,617.44	-756.67	0.01
		Base	100.074260	128,374.11	99.484400	127,617.44	-756.67	0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625000	15 Jun 2035		
	510,000.000	Local	100.331727	511,691.81	96.650000	492,915.00	-18,776.81	0.03
		Base	100.331727	511,691.81	96.650000	492,915.00	-18,776.81	0.03
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4				4.000000	05 Mar 2042		
	50,000.000	Local	92.397560	46,198.78	121.155426	60,577.71	14,378.93	0.00
		Base	92.397560	46,198.78	121.155426	60,577.71	14,378.93	0.00
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049		
	100,000.000	Local	104.425440	104,425.44	103.235624	103,235.62	-1,189.82	0.01
		Base	104.425440	104,425.44	103.235624	103,235.62	-1,189.82	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025		
	30,000.000	Local	104.324100	31,297.23	105.125703	31,537.71	240.48	0.00
		Base	104.324100	31,297.23	105.125703	31,537.71	240.48	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027		
	40,000.000	Local	107.060500	42,824.20	107.437196	42,974.88	150.68	0.00
		Base	107.060500	42,824.20	107.437196	42,974.88	150.68	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625				3.625000	19 Mar 2050		
	40,000.000	Local	123.484050	49,393.62	117.172926	46,869.17	-2,524.45	0.00

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		Base	123.484050	49,393.62	117.172926	46,869.17	-2,524.45	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875				3.875000	19 Mar 2060		
	80,000.000	Local	119.023550	95,218.84	123.198907	98,559.13	3,340.29	0.01
		Base	119.023550	95,218.84	123.198907	98,559.13	3,340.29	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023		
	340,000.000	Local	99.878376	339,586.48	100.843000	342,866.20	3,279.72	0.02
		Base	99.878376	339,586.48	100.843000	342,866.20	3,279.72	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625				1.625000	01 May 2030		
	270,000.000	Local	99.615648	268,962.25	98.410506	265,708.37	-3,253.88	0.01
		Base	99.615648	268,962.25	98.410506	265,708.37	-3,253.88	0.01
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625000	18 Nov 2050		
	390,000.000	Local	131.353374	512,278.16	137.597000	536,628.30	24,350.14	0.03
		Base	131.353374	512,278.16	137.597000	536,628.30	24,350.14	0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031		
	860,000.000	Local	102.495263	881,459.26	101.797000	875,454.20	-6,005.06	0.05
		Base	102.495263	881,459.26	101.797000	875,454.20	-6,005.06	0.05
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.250000	17 Mar 2044		
	350,000.000	Local	91.005074	318,517.76	122.410000	428,435.00	109,917.24	0.02
		Base	91.005074	318,517.76	122.410000	428,435.00	109,917.24	0.02
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.250000	17 Mar 2024		
	482,000.000	Local	101.443367	488,957.03	112.890000	544,129.80	55,172.77	0.03
		Base	101.443367	488,957.03	112.890000	544,129.80	55,172.77	0.03
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
	240,000.000	Local	100.646433	241,551.44	123.250000	295,800.00	54,248.56	0.02
		Base	100.646433	241,551.44	123.250000	295,800.00	54,248.56	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025		
	3,353,000.000	Local	104.112860	3,490,904.20	112.500000	3,772,125.00	281,220.80	0.21
		Base	104.112860	3,490,904.20	112.500000	3,772,125.00	281,220.80	0.20
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		
	220,000.000	Local	98.525036	216,755.08	114.140000	251,108.00	34,352.92	0.01

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		Base	98.525036	216,755.08	114.140000	251,108.00	34,352.92	0.01
71647NBJ7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5				5.500000	10 Jun 2051		
	610,000.000	Local	96.448618	588,336.57	100.200000	611,220.00	22,883.43	0.03
		Base	96.448618	588,336.57	100.200000	611,220.00	22,883.43	0.03
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.500000	27 Jun 2044		
	40,000.000	Local	101.683300	40,673.32	81.471000	32,588.40	-8,084.92	0.00
		Base	101.683300	40,673.32	81.471000	32,588.40	-8,084.92	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		
	300,000.000	Local	99.325600	297,976.80	86.000000	258,000.00	-39,976.80	0.01
		Base	99.325600	297,976.80	86.000000	258,000.00	-39,976.80	0.01
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		
	20,000.000	Local	99.893950	19,978.79	109.290000	21,858.00	1,879.21	0.00
		Base	99.893950	19,978.79	109.290000	21,858.00	1,879.21	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625				2.625000	01 Apr 2030		
	280,000.000	Local	102.297514	286,433.04	106.572855	298,403.99	11,970.95	0.02
		Base	102.297514	286,433.04	106.572855	298,403.99	11,970.95	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8				0.800000	28 May 2025		
	430,000.000	Local	99.509895	427,892.55	100.345185	431,484.30	3,591.75	0.02
		Base	99.509895	427,892.55	100.345185	431,484.30	3,591.75	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7				1.700000	28 May 2030		
	260,000.000	Local	99.900635	259,741.65	99.720631	259,273.64	-468.01	0.01
		Base	99.900635	259,741.65	99.720631	259,273.64	-468.01	0.01
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9				2.900000	15 Nov 2021		
	220,000.000	Local	99.996577	219,992.47	101.030417	222,266.92	2,274.45	0.01
		Base	99.996577	219,992.47	101.030417	222,266.92	2,274.45	0.01
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.500000	20 Mar 2042		
	90,000.000	Local	98.698644	88,828.78	120.542874	108,488.59	19,659.81	0.01
		Base	98.698644	88,828.78	120.542874	108,488.59	19,659.81	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.500000	22 Aug 2022		
	10,000.000	Local	99.656300	9,965.63	102.622489	10,262.25	296.62	0.00

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		Base	99.656300	9,965.63	102.622489	10,262.25	296.62	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.500000	02 Nov 2022		
	260,000.000	Local	99.432554	258,524.64	102.668829	266,938.96	8,414.32	0.01
		Base	99.432554	258,524.64	102.668829	266,938.96	8,414.32	0.01
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1				2.100000	01 May 2030		
	190,000.000	Local	99.448305	188,951.78	99.614202	189,266.98	315.20	0.01
		Base	99.448305	188,951.78	99.614202	189,266.98	315.20	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125				1.125000	01 May 2023		
	180,000.000	Local	99.793733	179,628.72	101.303630	182,346.53	2,717.81	0.01
		Base	99.793733	179,628.72	101.303630	182,346.53	2,717.81	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		
	668,913.500	Local	100.237303	670,500.85	99.262500	663,980.26	-6,520.59	0.04
		Base	100.237303	670,500.85	99.262500	663,980.26	-6,520.59	0.03
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B					05 Mar 2026		
	497,503.120	Local	98.567762	490,377.69	99.178600	493,416.63	3,038.94	0.03
		Base	98.567762	490,377.69	99.178600	493,416.63	3,038.94	0.03
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15				2.150000	15 Jan 2031		
	370,000.000	Local	99.985208	369,945.27	98.044708	362,765.42	-7,179.85	0.02
		Base	99.985208	369,945.27	98.044708	362,765.42	-7,179.85	0.02
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125				1.125000	15 Jan 2026		
	90,000.000	Local	99.982578	89,984.32	99.026425	89,123.78	-860.54	0.00
		Base	99.982578	89,984.32	99.026425	89,123.78	-860.54	0.00
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026		
	130,000.000	Local	101.526346	131,984.25	110.467000	143,607.10	11,622.85	0.01
		Base	101.526346	131,984.25	110.467000	143,607.10	11,622.85	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25				1.250000	23 Jun 2025		
	100,000.000	Local	99.934340	99,934.34	100.641143	100,641.14	706.80	0.01

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		Base	99.934340	99,934.34	100.641143	100,641.14	706.80	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8				2.800000	25 Mar 2027		
	50,000.000	Local	108.569680	54,284.84	108.449296	54,224.65	-60.19	0.00
		Base	108.569680	54,284.84	108.449296	54,224.65	-60.19	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3				3.000000	25 Mar 2030		
	150,000.000	Local	99.786573	149,679.86	110.448168	165,672.25	15,992.39	0.01
		Base	99.786573	149,679.86	110.448168	165,672.25	15,992.39	0.01
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027				4.027000	03 Aug 2050		
	630,000.000	Local	106.791471	672,786.27	96.217099	606,167.72	-66,618.55	0.03
		Base	106.791471	672,786.27	96.217099	606,167.72	-66,618.55	0.03
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832				3.832000	08 Feb 2051		
	250,000.000	Local	99.992172	249,980.43	93.127963	232,819.91	-17,160.52	0.01
		Base	99.992172	249,980.43	93.127963	232,819.91	-17,160.52	0.01
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4				4.000000	14 Mar 2029		
	360,000.000	Local	99.717681	358,983.65	115.076000	414,273.60	55,289.95	0.02
		Base	99.717681	358,983.65	115.076000	414,273.60	55,289.95	0.02
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
	1,600,000.000	Local	117.461570	1,879,385.12	128.625000	2,058,000.00	178,614.88	0.11
		Base	117.461570	1,879,385.12	128.625000	2,058,000.00	178,614.88	0.11
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4				4.400000	16 Apr 2050		
	420,000.000	Local	107.153248	450,043.64	121.714800	511,202.16	61,158.52	0.03
		Base	107.153248	450,043.64	121.714800	511,202.16	61,158.52	0.03
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					01 Feb 2027		
	0.000	Local	0.000000	29.70	0.000000	0.00	-29.70	0.00
		Base	0.000000	29.70	0.000000	0.00	-29.70	0.00
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1					12 May 2028		
	370,000.000	Local	99.250000	367,225.00	99.150000	366,855.00	-370.00	0.02
		Base	99.250000	367,225.00	99.150000	366,855.00	-370.00	0.02
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A				3.961387	15 Jan 2032		
	2,110,000.000	Local	104.155243	2,197,675.63	106.000050	2,236,601.06	38,925.43	0.12

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Original Face:	2,110,000.000	Base	104.155243	2,197,675.63	106.000050	2,236,601.06	38,925.43	0.12	
74952PAJ6	RETL RETL 2019 RVP C 144A				2.173000	15 Mar 2036			
	230,489.450	Local	100.000000	230,489.45	99.747180	229,906.73	-582.72	0.01	
Original Face:	420,000.000	Base	100.000000	230,489.45	99.747180	229,906.73	-582.72	0.01	
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026			
	250,000.000	Local	100.000000	250,000.00	100.449358	251,123.40	1,123.40	0.01	
		Base	100.000000	250,000.00	100.449358	251,123.40	1,123.40	0.01	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025			
	170,000.000	Local	98.251024	167,026.74	103.500000	175,950.00	8,923.26	0.01	
		Base	98.251024	167,026.74	103.500000	175,950.00	8,923.26	0.01	
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022			
	27,000.000	Local	100.423000	27,114.21	102.500000	27,675.00	560.79	0.00	
		Base	100.423000	27,114.21	102.500000	27,675.00	560.79	0.00	
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023			
	23,000.000	Local	95.824304	22,039.59	103.500000	23,805.00	1,765.41	0.00	
		Base	95.824304	22,039.59	103.500000	23,805.00	1,765.41	0.00	
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
	1,020,000.000	Local	103.973669	1,060,531.42	101.729806	1,037,644.02	-22,887.40	0.06	
		Base	103.973669	1,060,531.42	101.729806	1,037,644.02	-22,887.40	0.05	
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15				3.150000	15 Dec 2024			
	130,000.000	Local	106.521231	138,477.60	107.322837	139,519.69	1,042.09	0.01	
		Base	106.521231	138,477.60	107.322837	139,519.69	1,042.09	0.01	
75605NAQ3	REALOGY CORP TERM LOAN B					08 Feb 2025			
	0.000	Local	0.000000	-222.72	0.000000	0.00	222.72	0.00	
		Base	0.000000	-222.72	0.000000	0.00	222.72	0.00	
75605VAD4	REALPAGE, INC. 1ST LIEN TERM LOAN					24 Apr 2028			
	860,000.000	Local	100.022702	860,195.24	99.662500	857,097.50	-3,097.74	0.05	
		Base	100.022702	860,195.24	99.662500	857,097.50	-3,097.74	0.04	
75886AAJ7	ENRGY TRANS LP/REG FIN SR UNSECURED 11/23 4.5				4.500000	01 Nov 2023			
	50,000.000	Local	100.000000	50,000.00	107.322287	53,661.14	3,661.14	0.00	

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		Base	100.000000	50,000.00	107.322287	53,661.14	3,661.14	0.00
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					16 Nov 2025		
	540,655.610	Local	100.129844	541,357.62	99.750000	539,303.97	-2,053.65	0.03
		Base	100.129844	541,357.62	99.750000	539,303.97	-2,053.65	0.03
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
	140,000.000	Local	99.898114	139,857.36	104.955212	146,937.30	7,079.94	0.01
		Base	99.898114	139,857.36	104.955212	146,937.30	7,079.94	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.000000	25 Jul 2037		
	167,830.640	Local	81.799426	137,284.50	57.059510	95,763.34	-41,521.16	0.01
Original Face:	420,000.000	Base	81.799426	137,284.50	57.059510	95,763.34	-41,521.16	0.00
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
	140,000.000	Local	107.119057	149,966.68	122.519651	171,527.51	21,560.83	0.01
		Base	107.119057	149,966.68	122.519651	171,527.51	21,560.83	0.01
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN					04 Feb 2027		
	2,144,405.550	Local	99.741451	2,138,861.21	99.156200	2,126,311.06	-12,550.15	0.12
		Base	99.741451	2,138,861.21	99.156200	2,126,311.06	-12,550.15	0.11
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
	170,000.000	Local	100.073071	170,124.22	99.763900	169,598.63	-525.59	0.01
		Base	100.073071	170,124.22	99.763900	169,598.63	-525.59	0.01
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	107.346000	214,692.00	14,692.00	0.01
		Base	100.000000	200,000.00	107.346000	214,692.00	14,692.00	0.01
780097BK6	NATWEST GROUP PLC SR UNSECURED 03/25 VAR				4.269000	22 Mar 2025		
	270,000.000	Local	100.000000	270,000.00	108.472266	292,875.12	22,875.12	0.02
		Base	100.000000	270,000.00	108.472266	292,875.12	22,875.12	0.02
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023		
	480,000.000	Local	99.961344	479,814.45	102.155151	490,344.72	10,530.27	0.03
		Base	99.961344	479,814.45	102.155151	490,344.72	10,530.27	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025		
	300,000.000	Local	99.723847	299,171.54	100.571235	301,713.71	2,542.17	0.02

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		Base	99.723847	299,171.54	100.571235	301,713.71	2,542.17	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A				1.063380	15 Mar 2033		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053		
	1,420,000.000 Local	99.947299	1,419,251.65	99.805210	1,417,233.98	-2,017.67	0.08	
Original Face:	1,420,000.000 Base	99.947299	1,419,251.65	99.805210	1,417,233.98	-2,017.67	0.07	
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A				2.310000	15 Jan 2053		
	610,000.000 Local	99.968084	609,805.31	101.429990	618,722.94	8,917.63	0.03	
Original Face:	610,000.000 Base	99.968084	609,805.31	101.429990	618,722.94	8,917.63	0.03	
78448YAE1	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A C 144A				2.990000	15 Jan 2053		
	460,000.000 Local	99.997965	459,990.64	101.387100	466,380.66	6,390.02	0.03	
Original Face:	460,000.000 Base	99.997965	459,990.64	101.387100	466,380.66	6,390.02	0.02	
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A				2.230000	15 Sep 2037		
	1,130,000.000 Local	99.996821	1,129,964.08	102.822880	1,161,898.54	31,934.46	0.06	
Original Face:	1,130,000.000 Base	99.996821	1,129,964.08	102.822880	1,161,898.54	31,934.46	0.06	
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
	170,000.000 Local	99.977541	169,961.82	104.899000	178,328.30	8,366.48	0.01	
	Base	99.977541	169,961.82	104.899000	178,328.30	8,366.48	0.01	
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028		
	150,000.000 Local	99.706980	149,560.47	113.819138	170,728.71	21,168.24	0.01	
	Base	99.706980	149,560.47	113.819138	170,728.71	21,168.24	0.01	
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
	200,000.000 Local	102.380370	204,760.74	116.150000	232,300.00	27,539.26	0.01	
	Base	102.380370	204,760.74	116.150000	232,300.00	27,539.26	0.01	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
	360,000.000 Local	99.945283	359,803.02	111.733000	402,238.80	42,435.78	0.02	
	Base	99.945283	359,803.02	111.733000	402,238.80	42,435.78	0.02	
80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 3.8				3.800000	08 Jan 2026		
	270,000.000 Local	99.918452	269,779.82	106.797000	288,351.90	18,572.08	0.02	

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		Base	99.918452	269,779.82	106.797000	288,351.90	18,572.08	0.02
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.500000	17 Jul 2025		
	40,000.000	Local	100.556750	40,222.70	111.013400	44,405.36	4,182.66	0.00
		Base	100.556750	40,222.70	111.013400	44,405.36	4,182.66	0.00
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
	1,655,572.810	Local	97.311097	1,611,056.07	99.250000	1,643,156.01	32,099.94	0.09
		Base	97.311097	1,611,056.07	99.250000	1,643,156.01	32,099.94	0.09
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
	160,000.000	Local	120.391006	192,625.61	148.394684	237,431.49	44,805.88	0.01
		Base	120.391006	192,625.61	148.394684	237,431.49	44,805.88	0.01
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		
	90,000.000	Local	104.690000	94,221.00	124.475183	112,027.66	17,806.66	0.01
		Base	104.690000	94,221.00	124.475183	112,027.66	17,806.66	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
	410,000.000	Local	100.705885	412,894.13	123.382430	505,867.96	92,973.83	0.03
		Base	100.705885	412,894.13	123.382430	505,867.96	92,973.83	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026		
	260,000.000	Local	105.699665	274,819.13	108.046769	280,921.60	6,102.47	0.02
		Base	105.699665	274,819.13	108.046769	280,921.60	6,102.47	0.01
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.750000	12 Sep 2046		
	20,000.000	Local	92.852800	18,570.56	113.116990	22,623.40	4,052.84	0.00
		Base	92.852800	18,570.56	113.116990	22,623.40	4,052.84	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030		
	270,000.000	Local	99.945667	269,853.30	106.703321	288,098.97	18,245.67	0.02
		Base	99.945667	269,853.30	106.703321	288,098.97	18,245.67	0.02
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
	820,000.000	Local	101.841810	835,102.84	106.533294	873,573.01	38,470.17	0.05
		Base	101.841810	835,102.84	106.533294	873,573.01	38,470.17	0.05
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024		
	200,000.000	Local	101.190000	202,380.00	109.189239	218,378.48	15,998.48	0.01

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		Base	101.190000	202,380.00	109.189239	218,378.48	15,998.48	0.01
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025		
	460,000.000	Local	100.783813	463,605.54	107.495259	494,478.19	30,872.65	0.03
		Base	100.783813	463,605.54	107.495259	494,478.19	30,872.65	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028		
	420,000.000	Local	100.347298	421,458.65	111.240720	467,211.02	45,752.37	0.03
Original Face:	420,000.000	Base	100.347298	421,458.65	111.240720	467,211.02	45,752.37	0.02
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039		
	62,331.630	Local	100.000000	62,331.63	108.432600	67,587.81	5,256.18	0.00
Original Face:	70,000.000	Base	100.000000	62,331.63	108.432600	67,587.81	5,256.18	0.00
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044		
	149,104.120	Local	100.000000	149,104.12	107.593740	160,426.70	11,322.58	0.01
Original Face:	160,000.000	Base	100.000000	149,104.12	107.593740	160,426.70	11,322.58	0.01
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1				3.548000	10 Sep 2028		
	89,688.100	Local	100.000000	89,688.10	108.158640	97,005.43	7,317.33	0.01
Original Face:	130,000.000	Base	100.000000	89,688.10	108.158640	97,005.43	7,317.33	0.01
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029		
	322,090.660	Local	100.000000	322,090.66	107.062580	344,838.57	22,747.91	0.02
Original Face:	390,000.000	Base	100.000000	322,090.66	107.062580	344,838.57	22,747.91	0.02
83208AAE3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A				2.300000	15 Jan 2053		
	470,000.000	Local	99.984200	469,925.74	99.753280	468,840.42	-1,085.32	0.03
Original Face:	470,000.000	Base	99.984200	469,925.74	99.753280	468,840.42	-1,085.32	0.02
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN					11 Dec 2026		
	1,510,000.000	Local	100.229298	1,513,462.40	99.531200	1,502,921.12	-10,541.28	0.08
		Base	100.229298	1,513,462.40	99.531200	1,502,921.12	-10,541.28	0.08
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
	700,000.000	Local	106.948580	748,640.06	127.500000	892,500.00	143,859.94	0.05
		Base	106.948580	748,640.06	127.500000	892,500.00	143,859.94	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032		
	140,000.000	Local	111.662379	156,327.33	142.860843	200,005.18	43,677.85	0.01

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		Base	111.662379	156,327.33	142.860843	200,005.18	43,677.85	0.01
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.750000	15 Jul 2025		
		4,000.000 Local	101.331750	4,053.27	102.475000	4,099.00	45.73	0.00
		Base	101.331750	4,053.27	102.475000	4,099.00	45.73	0.00
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5				5.000000	01 Oct 2029		
		10,000.000 Local	101.013700	10,101.37	106.000000	10,600.00	498.63	0.00
		Base	101.013700	10,101.37	106.000000	10,600.00	498.63	0.00
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025		
		294,000.000 Local	101.424714	298,188.66	113.100000	332,514.00	34,325.34	0.02
		Base	101.424714	298,188.66	113.100000	332,514.00	34,325.34	0.02
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875				6.875000	15 Nov 2028		
		10,000.000 Local	101.204900	10,120.49	128.250000	12,825.00	2,704.51	0.00
		Base	101.204900	10,120.49	128.250000	12,825.00	2,704.51	0.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032		
		220,000.000 Local	118.182386	260,001.25	152.000000	334,400.00	74,398.75	0.02
		Base	118.182386	260,001.25	152.000000	334,400.00	74,398.75	0.02
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625				7.625000	15 Feb 2025		
		90,000.000 Local	95.859167	86,273.25	118.813000	106,931.70	20,658.45	0.01
		Base	95.859167	86,273.25	118.813000	106,931.70	20,658.45	0.01
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36				3.360000	20 Mar 2023		
		12,500.000 Local	99.909120	12,488.64	100.500000	12,562.50	73.86	0.00
Original Face:		200,000.000 Base	99.909120	12,488.64	100.500000	12,562.50	73.86	0.00
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/25 4.738				4.738000	20 Mar 2025		
		253,125.000 Local	100.000000	253,125.00	107.286000	271,567.69	18,442.69	0.01
Original Face:		118,125.000 Base	100.000000	253,125.00	107.286000	271,567.69	18,442.69	0.01
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024		
		1,290,000.000 Local	104.225043	1,344,503.05	108.836400	1,403,989.56	59,486.51	0.08
		Base	104.225043	1,344,503.05	108.836400	1,403,989.56	59,486.51	0.07
85769EAZ4	STATION CASINOS LLC 2020 TERM LOAN B					08 Feb 2027		
		558,445.660 Local	98.854633	552,049.41	98.787500	551,674.51	-374.90	0.03

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		Base	98.854633	552,049.41	98.787500	551,674.51	-374.90	0.03
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2				0.811500	25 Jul 2035		
		889,515.980 Local	98.573583	876,827.77	99.247620	882,823.44	5,995.67	0.05
Original Face:		930,000.000 Base	98.573583	876,827.77	99.247620	882,823.44	5,995.67	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				0.811500	25 Sep 2035		
		521,905.760 Local	94.676223	494,120.66	99.711310	520,399.07	26,278.41	0.03
Original Face:		1,370,000.000 Base	94.676223	494,120.66	99.711310	520,399.07	26,278.41	0.03
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058				2.058000	14 Jul 2021		
		160,000.000 Local	99.973981	159,958.37	100.066991	160,107.19	148.82	0.01
		Base	99.973981	159,958.37	100.066991	160,107.19	148.82	0.01
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3				5.300000	01 Apr 2044		
		20,000.000 Local	107.084750	21,416.95	115.951124	23,190.22	1,773.27	0.00
		Base	107.084750	21,416.95	115.951124	23,190.22	1,773.27	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4				5.400000	01 Oct 2047		
		40,000.000 Local	111.474125	44,589.65	118.541799	47,416.72	2,827.07	0.00
		Base	111.474125	44,589.65	118.541799	47,416.72	2,827.07	0.00
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A				2.460000	30 Jan 2052		
		600,000.000 Local	99.978473	599,870.84	100.974000	605,844.00	5,973.16	0.03
Original Face:		600,000.000 Base	99.978473	599,870.84	100.974000	605,844.00	5,973.16	0.03
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75				3.750000	15 Jan 2031		
		900,000.000 Local	103.459866	931,138.79	104.875000	943,875.00	12,736.21	0.05
		Base	103.459866	931,138.79	104.875000	943,875.00	12,736.21	0.05
86964WAK8	SUZANO AUSTRIA G COMPANY GUAR 01/32 3.125				3.125000	15 Jan 2032		
		290,000.000 Local	98.627000	286,018.30	98.915000	286,853.50	835.20	0.02
		Base	98.627000	286,018.30	98.915000	286,853.50	835.20	0.01
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3				1.300000	02 Jun 2023		
		370,000.000 Local	99.924557	369,720.86	101.475353	375,458.81	5,737.95	0.02
		Base	99.924557	369,720.86	101.475353	375,458.81	5,737.95	0.02
87264ABB0	T MOBILE USA INC SR SECURED 04/25 3.5				3.500000	15 Apr 2025		
		1,210,000.000 Local	103.994619	1,258,334.89	108.384500	1,311,452.45	53,117.56	0.07

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		Base	103.994619	1,258,334.89	108.384500	1,311,452.45	53,117.56	0.07
87264ABD6	T MOBILE USA INC SR SECURED 04/27 3.75				3.750000	15 Apr 2027		
	50,000.000	Local	105.133700	52,566.85	110.500000	55,250.00	2,683.15	0.00
		Base	105.133700	52,566.85	110.500000	55,250.00	2,683.15	0.00
87264ABF1	T MOBILE USA INC SR SECURED 04/30 3.875				3.875000	15 Apr 2030		
	1,170,000.000	Local	105.300493	1,232,015.77	111.654000	1,306,351.80	74,336.03	0.07
		Base	105.300493	1,232,015.77	111.654000	1,306,351.80	74,336.03	0.07
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3				3.000000	15 Feb 2041		
	40,000.000	Local	97.646150	39,058.46	98.767000	39,506.80	448.34	0.00
		Base	97.646150	39,058.46	98.767000	39,506.80	448.34	0.00
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875				2.875000	15 Feb 2031		
	300,000.000	Local	97.127467	291,382.40	99.250000	297,750.00	6,367.60	0.02
		Base	97.127467	291,382.40	99.250000	297,750.00	6,367.60	0.02
87264ACA1	T MOBILE USA INC SR SECURED 02/28 2.05				2.050000	15 Feb 2028		
	80,000.000	Local	102.401113	81,920.89	101.425000	81,140.00	-780.89	0.00
		Base	102.401113	81,920.89	101.425000	81,140.00	-780.89	0.00
87264ACB9	T MOBILE USA INC SR SECURED 02/31 2.55				2.550000	15 Feb 2031		
	230,000.000	Local	104.032574	239,274.92	101.037000	232,385.10	-6,889.82	0.01
		Base	104.032574	239,274.92	101.037000	232,385.10	-6,889.82	0.01
87264ACE3	T MOBILE USA INC COMPANY GUAR 144A 04/31 3.5				3.500000	15 Apr 2031		
	430,000.000	Local	100.985112	434,235.98	103.459000	444,873.70	10,637.72	0.02
		Base	100.985112	434,235.98	103.459000	444,873.70	10,637.72	0.02
87267HAA5	TPGI TRUST TPGI 2021 DGWD A 144A				0.800000	15 Jun 2026		
	470,000.000	Local	100.000000	470,000.00	100.030110	470,141.52	141.52	0.03
Original Face:	470,000.000	Base	100.000000	470,000.00	100.030110	470,141.52	141.52	0.02
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375				5.375000	01 Feb 2027		
	20,000.000	Local	101.344100	20,268.82	104.125000	20,825.00	556.18	0.00
		Base	101.344100	20,268.82	104.125000	20,825.00	556.18	0.00
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875				5.875000	15 Apr 2026		
	30,000.000	Local	101.618300	30,485.49	105.031000	31,509.30	1,023.81	0.00

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		Base	101.618300	30,485.49	105.031000	31,509.30	1,023.81	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	108.372000	75,860.40	5,860.40	0.00
			Base 100.000000	70,000.00	108.372000	75,860.40	5,860.40	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	112.663000	45,065.20	5,065.20	0.00
			Base 100.000000	40,000.00	112.663000	45,065.20	5,065.20	0.00
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875				4.875000	01 Feb 2031		
		220,000.000	Local 100.843809	221,856.38	108.250000	238,150.00	16,293.62	0.01
			Base 100.843809	221,856.38	108.250000	238,150.00	16,293.62	0.01
87612BBT8	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/32 4				4.000000	15 Jan 2032		
		30,000.000	Local 100.000000	30,000.00	102.865000	30,859.50	859.50	0.00
			Base 100.000000	30,000.00	102.865000	30,859.50	859.50	0.00
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
		290,000.000	Local 103.827297	301,099.16	105.086006	304,749.42	3,650.26	0.02
			Base 103.827297	301,099.16	105.086006	304,749.42	3,650.26	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.850000	16 Dec 2039		
		16,000.000	Local 102.579563	16,412.73	151.757785	24,281.25	7,868.52	0.00
			Base 102.579563	16,412.73	151.757785	24,281.25	7,868.52	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
		160,000.000	Local 133.163200	213,061.12	129.758362	207,613.38	-5,447.74	0.01
			Base 133.163200	213,061.12	129.758362	207,613.38	-5,447.74	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6				6.000000	15 Aug 2040		
		10,000.000	Local 102.720400	10,272.04	127.865051	12,786.51	2,514.47	0.00
			Base 102.720400	10,272.04	127.865051	12,786.51	2,514.47	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303				5.303000	30 May 2024		
		200,000.000	Local 100.203205	200,406.41	109.470000	218,940.00	18,533.59	0.01
			Base 100.203205	200,406.41	109.470000	218,940.00	18,533.59	0.01
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		150,000.000	Local 103.157807	154,736.71	124.870948	187,306.42	32,569.71	0.01

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		Base	103.157807	154,736.71	124.870948	187,306.42	32,569.71	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
	340,000.000	Local	123.924068	421,341.83	119.814299	407,368.62	-13,973.21	0.02
		Base	123.924068	421,341.83	119.814299	407,368.62	-13,973.21	0.02
88032WBB1	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/41 3.68				3.680000	22 Apr 2041		
	500,000.000	Local	99.972184	499,860.92	107.129108	535,645.54	35,784.62	0.03
		Base	99.972184	499,860.92	107.129108	535,645.54	35,784.62	0.03
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84				3.840000	22 Apr 2051		
	1,100,000.000	Local	99.965121	1,099,616.33	107.746882	1,185,215.70	85,599.37	0.06
		Base	99.965121	1,099,616.33	107.746882	1,185,215.70	85,599.37	0.06
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 2030		
	590,000.000	Local	100.694369	594,096.78	103.851693	612,724.99	18,628.21	0.03
		Base	100.694369	594,096.78	103.851693	612,724.99	18,628.21	0.03
88145LAE4	TERRIER MEDIA BUYER INC 2021 TERM LOAN					17 Dec 2026		
	659,835.380	Local	100.568474	663,586.37	99.486100	656,444.49	-7,141.88	0.04
		Base	100.568474	663,586.37	99.486100	656,444.49	-7,141.88	0.03
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
	70,000.000	Local	99.672800	69,770.96	100.250000	70,175.00	404.04	0.00
		Base	99.672800	69,770.96	100.250000	70,175.00	404.04	0.00
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022		
	110,000.000	Local	97.101027	106,811.13	100.500000	110,550.00	3,738.87	0.01
		Base	97.101027	106,811.13	100.500000	110,550.00	3,738.87	0.01
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		
	90,000.000	Local	99.882333	89,894.10	99.634000	89,670.60	-223.50	0.00
		Base	99.882333	89,894.10	99.634000	89,670.60	-223.50	0.00
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
	450,000.000	Local	95.651058	430,429.76	99.649000	448,420.50	17,990.74	0.02

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		Base	95.651058	430,429.76	99.649000	448,420.50	17,990.74	0.02
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15				3.150000	01 Oct 2026		
	1,110,000.000	Local	92.985553	1,032,139.64	95.125000	1,055,887.50	23,747.86	0.06
		Base	92.985553	1,032,139.64	95.125000	1,055,887.50	23,747.86	0.06
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1				4.100000	01 Oct 2046		
	1,074,000.000	Local	90.463816	971,581.38	87.625000	941,092.50	-30,488.88	0.05
		Base	90.463816	971,581.38	87.625000	941,092.50	-30,488.88	0.05
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6				6.000000	15 Apr 2024		
	200,000.000	Local	102.445830	204,891.66	106.000000	212,000.00	7,108.34	0.01
		Base	102.445830	204,891.66	106.000000	212,000.00	7,108.34	0.01
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125				7.125000	31 Jan 2025		
	260,000.000	Local	100.000000	260,000.00	110.250000	286,650.00	26,650.00	0.02
		Base	100.000000	260,000.00	110.250000	286,650.00	26,650.00	0.01
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75				1.750000	04 May 2030		
	180,000.000	Local	99.847789	179,726.02	99.607716	179,293.89	-432.13	0.01
		Base	99.847789	179,726.02	99.607716	179,293.89	-432.13	0.01
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A				0.980000	11 Nov 2034		
	421,241.740	Local	99.950174	421,031.85	100.060820	421,497.94	466.09	0.02
Original Face:	520,000.000	Base	99.950174	421,031.85	100.060820	421,497.94	466.09	0.02
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029		
	160,000.000	Local	99.422113	159,075.38	104.727559	167,564.09	8,488.71	0.01
		Base	99.422113	159,075.38	104.727559	167,564.09	8,488.71	0.01
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05				3.050000	15 Apr 2030		
	60,000.000	Local	99.715917	59,829.55	109.897157	65,938.29	6,108.74	0.00
		Base	99.715917	59,829.55	109.897157	65,938.29	6,108.74	0.00
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7				3.700000	15 Apr 2050		
	700,000.000	Local	116.894344	818,260.41	117.926545	825,485.82	7,225.41	0.05
		Base	116.894344	818,260.41	117.926545	825,485.82	7,225.41	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
	330,000.000	Local	116.142009	383,268.63	151.697779	500,602.67	117,334.04	0.03

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		Base	116.142009	383,268.63	151.697779	500,602.67	117,334.04	0.03
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
	30,000.000	Local	121.058500	36,317.55	136.319191	40,895.76	4,578.21	0.00
		Base	121.058500	36,317.55	136.319191	40,895.76	4,578.21	0.00
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
	260,000.000	Local	118.287754	307,548.16	146.148490	379,986.07	72,437.91	0.02
		Base	118.287754	307,548.16	146.148490	379,986.07	72,437.91	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
	70,000.000	Local	124.021543	86,815.08	139.317415	97,522.19	10,707.11	0.01
		Base	124.021543	86,815.08	139.317415	97,522.19	10,707.11	0.01
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375				4.375000	15 Apr 2023		
	70,000.000	Local	99.952714	69,966.90	104.250000	72,975.00	3,008.10	0.00
		Base	99.952714	69,966.90	104.250000	72,975.00	3,008.10	0.00
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75				0.750000	12 Jun 2023		
	580,000.000	Local	99.951755	579,720.18	100.693738	584,023.68	4,303.50	0.03
		Base	99.951755	579,720.18	100.693738	584,023.68	4,303.50	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15				1.150000	12 Jun 2025		
	290,000.000	Local	99.995993	289,988.38	100.757082	292,195.54	2,207.16	0.02
		Base	99.995993	289,988.38	100.757082	292,195.54	2,207.16	0.02
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5					16 Nov 2026		
	512,851.250	Local	100.338223	514,585.83	99.281200	509,164.88	-5,420.95	0.03
		Base	100.338223	514,585.83	99.281200	509,164.88	-5,420.95	0.03
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026		
	320,000.000	Local	109.648913	350,876.52	127.036138	406,515.64	55,639.12	0.02
		Base	109.648913	350,876.52	127.036138	406,515.64	55,639.12	0.02
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25				6.250000	15 Mar 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
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F					09 Dec 2025		
	394,987.450	Local	92.379495	364,887.41	98.444400	388,843.03	23,955.62	0.02

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		Base	92.379495	364,887.41	98.444400	388,843.03	23,955.62	0.02
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN					31 Mar 2028		
	700,000.000	Local	99.515880	696,611.16	99.892900	699,250.30	2,639.14	0.04
		Base	99.515880	696,611.16	99.892900	699,250.30	2,639.14	0.04
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B					29 Apr 2026		
	742,591.820	Local	99.976128	742,414.55	99.812500	741,199.46	-1,215.09	0.04
		Base	99.976128	742,414.55	99.812500	741,199.46	-1,215.09	0.04
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75				1.750000	21 Apr 2022		
	530,000.000	Local	99.946674	529,717.37	101.117455	535,922.51	6,205.14	0.03
		Base	99.946674	529,717.37	101.117455	535,922.51	6,205.14	0.03
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050		
	100,000.000	Local	102.626310	102,626.31	108.653740	108,653.74	6,027.43	0.01
Original Face:	100,000.000	Base	102.626310	102,626.31	108.653740	108,653.74	6,027.43	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050		
	820,000.000	Local	102.659301	841,806.27	109.626510	898,937.38	57,131.11	0.05
Original Face:	820,000.000	Base	102.659301	841,806.27	109.626510	898,937.38	57,131.11	0.05
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125				4.125000	24 Sep 2025		
	240,000.000	Local	99.911475	239,787.54	111.400000	267,360.00	27,572.46	0.01
		Base	99.911475	239,787.54	111.400000	267,360.00	27,572.46	0.01
90351HAB4	US FOODS INC TERM LOAN B					27 Jun 2023		
	214,284.620	Local	96.297275	206,350.25	99.000000	212,141.77	5,791.52	0.01
		Base	96.297275	206,350.25	99.000000	212,141.77	5,791.52	0.01
90351HAD0	US FOODS INC 2019 TERM LOAN B					13 Sep 2026		
	404,344.240	Local	94.630276	382,632.07	98.447900	398,068.41	15,436.34	0.02
		Base	94.630276	382,632.07	98.447900	398,068.41	15,436.34	0.02
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491				3.491000	23 May 2023		
	340,000.000	Local	99.998318	339,994.28	102.699477	349,178.22	9,183.94	0.02
		Base	99.998318	339,994.28	102.699477	349,178.22	9,183.94	0.02
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253				4.253000	23 Mar 2028		
	590,000.000	Local	99.626747	587,797.81	113.196904	667,861.73	80,063.92	0.04

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		Base	99.626747	587,797.81	113.196904	667,861.73	80,063.92	0.03
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR				2.859000	15 Aug 2023		
	200,000.000	Local	101.589145	203,178.29	102.612767	205,225.53	2,047.24	0.01
		Base	101.589145	203,178.29	102.612767	205,225.53	2,047.24	0.01
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
	1,030,000.000	Local	101.899481	1,049,564.65	110.125000	1,134,287.50	84,722.85	0.06
		Base	101.899481	1,049,564.65	110.125000	1,134,287.50	84,722.85	0.06
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022		
	780,000.000	Local	101.123223	788,761.14	103.084361	804,058.02	15,296.88	0.04
		Base	101.123223	788,761.14	103.084361	804,058.02	15,296.88	0.04
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		
	120,000.000	Local	100.011608	120,013.93	110.851979	133,022.37	13,008.44	0.01
		Base	100.011608	120,013.93	110.851979	133,022.37	13,008.44	0.01
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060		
	270,000.000	Local	101.806022	274,876.26	113.954988	307,678.47	32,802.21	0.02
		Base	101.806022	274,876.26	113.954988	307,678.47	32,802.21	0.02
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4				2.400000	05 Feb 2030		
	680,000.000	Local	101.264382	688,597.80	103.331688	702,655.48	14,057.68	0.04
		Base	101.264382	688,597.80	103.331688	702,655.48	14,057.68	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15				2.150000	05 Feb 2027		
	220,000.000	Local	99.942495	219,873.49	103.760724	228,273.59	8,400.10	0.01
		Base	99.942495	219,873.49	103.760724	228,273.59	8,400.10	0.01
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070		
	250,000.000	Local	102.419008	256,047.52	110.339325	275,848.31	19,800.79	0.02
		Base	102.419008	256,047.52	110.339325	275,848.31	19,800.79	0.01
907818FP8	UNION PACIFIC CORP SR UNSECURED 144A 04/36 2.891				2.891000	06 Apr 2036		
	250,000.000	Local	99.944536	249,861.34	104.013617	260,034.04	10,172.70	0.01
		Base	99.944536	249,861.34	104.013617	260,034.04	10,172.70	0.01
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375				4.375000	15 Apr 2026		
	10,000.000	Local	102.401100	10,240.11	103.500000	10,350.00	109.89	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	102.401100	10,240.11	103.500000	10,350.00	109.89	0.00
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029		
	340,000.000	Local	101.866582	346,346.38	103.500000	351,900.00	5,553.62	0.02
		Base	101.866582	346,346.38	103.500000	351,900.00	5,553.62	0.02
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B					21 Apr 2028		
	670,000.000	Local	99.509785	666,715.56	101.214300	678,135.81	11,420.25	0.04
		Base	99.509785	666,715.56	101.214300	678,135.81	11,420.25	0.04
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
	1,660,000.000	Local	100.588642	1,669,771.45	104.434000	1,733,604.40	63,832.95	0.09
		Base	100.588642	1,669,771.45	104.434000	1,733,604.40	63,832.95	0.09
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6				4.600000	10 Feb 2048		
	340,000.000	Local	89.832315	305,429.87	107.274000	364,731.60	59,301.73	0.02
		Base	89.832315	305,429.87	107.274000	364,731.60	59,301.73	0.02
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875				3.875000	15 Feb 2031		
	560,000.000	Local	100.000000	560,000.00	101.750000	569,800.00	9,800.00	0.03
		Base	100.000000	560,000.00	101.750000	569,800.00	9,800.00	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028		
	100,000.000	Local	95.986270	95,986.27	106.131000	106,131.00	10,144.73	0.01
		Base	95.986270	95,986.27	106.131000	106,131.00	10,144.73	0.01
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25				5.250000	15 Jan 2030		
	130,000.000	Local	100.000000	130,000.00	109.539000	142,400.70	12,400.70	0.01
		Base	100.000000	130,000.00	109.539000	142,400.70	12,400.70	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875				3.875000	15 Nov 2027		
	30,000.000	Local	101.640100	30,492.03	105.073000	31,521.90	1,029.87	0.00
		Base	101.640100	30,492.03	105.073000	31,521.90	1,029.87	0.00
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
	650,000.000	Local	99.910398	649,417.59	102.243258	664,581.18	15,163.59	0.04
		Base	99.910398	649,417.59	102.243258	664,581.18	15,163.59	0.03
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125000	15 Feb 2040		
	2,062,834.100	Local	135.744667	2,800,187.29	149.233073	3,078,430.72	278,243.43	0.17

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Original Face:		1,670,000.000	Base	135.744667	2,800,187.29	149.233073	3,078,430.72	278,243.43	0.16
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125000	15 Feb 2041			
		938,737.800	Local	138.028966	1,295,730.08	150.851562	1,416,100.63	120,370.55	0.08
Original Face:		770,000.000	Base	138.028966	1,295,730.08	150.851562	1,416,100.63	120,370.55	0.07
912810QV3	TSY INFL IX N/B 02/42 0.75				0.750000	15 Feb 2042			
		4,182,651.600	Local	118.601337	4,960,680.73	121.933594	5,100,057.42	139,376.69	0.28
Original Face:		3,540,000.000	Base	118.601337	4,960,680.73	121.933594	5,100,057.42	139,376.69	0.27
912810RE0	US TREASURY N/B 02/44 3.625				3.625000	15 Feb 2044			
		460,000.000	Local	146.929817	675,877.16	129.335938	594,945.31	-80,931.85	0.03
			Base	146.929817	675,877.16	129.335938	594,945.31	-80,931.85	0.03
912810RN0	US TREASURY N/B 08/45 2.875				2.875000	15 Aug 2045			
		6,730,000.000	Local	97.916973	6,589,812.31	115.675781	7,784,980.06	1,195,167.75	0.43
			Base	97.916973	6,589,812.31	115.675781	7,784,980.06	1,195,167.75	0.41
912810RY6	US TREASURY N/B 08/47 2.75				2.750000	15 Aug 2047			
		5,030,000.000	Local	97.792213	4,918,948.31	113.789062	5,723,589.82	804,641.51	0.31
			Base	97.792213	4,918,948.31	113.789062	5,723,589.82	804,641.51	0.30
912810SA7	US TREASURY N/B 02/48 3				3.000000	15 Feb 2048			
		3,470,000.000	Local	99.079668	3,438,064.48	119.253906	4,138,110.54	700,046.06	0.23
			Base	99.079668	3,438,064.48	119.253906	4,138,110.54	700,046.06	0.22
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048			
		8,080,000.000	Local	113.239737	9,149,770.78	122.011719	9,858,546.90	708,776.12	0.54
			Base	113.239737	9,149,770.78	122.011719	9,858,546.90	708,776.12	0.51
912810SL3	US TREASURY N/B 02/50 2				2.000000	15 Feb 2050			
		3,090,000.000	Local	115.649618	3,573,573.21	98.300781	3,037,494.13	-536,079.08	0.17
			Base	115.649618	3,573,573.21	98.300781	3,037,494.13	-536,079.08	0.16
912810SN9	US TREASURY N/B 05/50 1.25				1.250000	15 May 2050			
		13,780,000.000	Local	94.417026	13,010,666.25	81.707031	11,259,228.87	-1,751,437.38	0.62
			Base	94.417026	13,010,666.25	81.707031	11,259,228.87	-1,751,437.38	0.59
912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050			
		20,600,000.000	Local	94.793382	19,527,436.72	84.359375	17,378,031.25	-2,149,405.47	0.95

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		Base	94.793382	19,527,436.72	84.359375	17,378,031.25	-2,149,405.47	0.91
912810SQ2	US TREASURY N/B 08/40 1.125				1.125000	15 Aug 2040		
	5,020,000.000	Local	95.889520	4,813,653.88	86.089844	4,321,710.17	-491,943.71	0.24
		Base	95.889520	4,813,653.88	86.089844	4,321,710.17	-491,943.71	0.23
912810SS8	US TREASURY N/B 11/50 1.625				1.625000	15 Nov 2050		
	10,100,000.000	Local	97.007158	9,797,722.96	89.859375	9,075,796.88	-721,926.08	0.50
		Base	97.007158	9,797,722.96	89.859375	9,075,796.88	-721,926.08	0.47
912810SU3	US TREASURY N/B 02/51 1.875				1.875000	15 Feb 2051		
	11,580,000.000	Local	92.760117	10,741,621.51	95.531250	11,062,518.75	320,897.24	0.60
		Base	92.760117	10,741,621.51	95.531250	11,062,518.75	320,897.24	0.58
912810SW9	US TREASURY N/B 02/41 1.875				1.875000	15 Feb 2041		
	0.000	Local	0.000000	1.20	0.000000	0.00	-1.20	0.00
		Base	0.000000	1.20	0.000000	0.00	-1.20	0.00
912810SX7	US TREASURY N/B 05/51 2.375				2.375000	15 May 2051		
	4,740,000.000	Local	101.578580	4,814,824.71	106.859375	5,065,134.38	250,309.67	0.28
		Base	101.578580	4,814,824.71	106.859375	5,065,134.38	250,309.67	0.26
912810SY5	US TREASURY N/B 05/41 2.25				2.250000	15 May 2041		
	0.000	Local	0.000000	-11.56	0.000000	0.00	11.56	0.00
		Base	0.000000	-11.56	0.000000	0.00	11.56	0.00
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	99.621013	2,629,994.75	111.160156	2,934,628.12	304,633.37	0.16
		Base	99.621013	2,629,994.75	111.160156	2,934,628.12	304,633.37	0.15
9128284Z0	US TREASURY N/B 08/25 2.75				2.750000	31 Aug 2025		
	1,430,000.000	Local	99.633241	1,424,755.35	108.347656	1,549,371.48	124,616.13	0.08
		Base	99.633241	1,424,755.35	108.347656	1,549,371.48	124,616.13	0.08
9128286U9	US TREASURY N/B 05/22 2.125				2.125000	15 May 2022		
	10,000.000	Local	100.287100	10,028.71	101.773438	10,177.34	148.63	0.00

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		Base	100.287100	10,028.71	101.773438	10,177.34	148.63	0.00
912828XZ8	US TREASURY N/B 06/25 2.75				2.750000	30 Jun 2025		
	250,000.000	Local	99.778276	249,445.69	108.179688	270,449.22	21,003.53	0.01
		Base	99.778276	249,445.69	108.179688	270,449.22	21,003.53	0.01
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	99.959920	959,615.23	103.652344	995,062.50	35,447.27	0.05
		Base	99.959920	959,615.23	103.652344	995,062.50	35,447.27	0.05
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	510,000.000	Local	100.171084	510,872.53	98.957031	504,680.86	-6,191.67	0.03
		Base	100.171084	510,872.53	98.957031	504,680.86	-6,191.67	0.03
912828ZQ6	US TREASURY N/B 05/30 0.625				0.625000	15 May 2030		
	5,720,000.000	Local	98.826915	5,652,899.54	93.550781	5,351,104.67	-301,794.87	0.29
		Base	98.826915	5,652,899.54	93.550781	5,351,104.67	-301,794.87	0.28
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	1,410,000.000	Local	99.953552	1,409,345.09	98.351562	1,386,757.02	-22,588.07	0.08
		Base	99.953552	1,409,345.09	98.351562	1,386,757.02	-22,588.07	0.07
912828ZV5	US TREASURY N/B 06/27 0.5				0.500000	30 Jun 2027		
	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
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	12,080,000.000	Local	99.684705	12,041,912.36	98.257812	11,869,543.69	-172,368.67	0.65
		Base	99.684705	12,041,912.36	98.257812	11,869,543.69	-172,368.67	0.62
91282CAM3	US TREASURY N/B 09/25 0.25				0.250000	30 Sep 2025		
	130,000.000	Local	99.856646	129,813.64	97.925781	127,303.52	-2,510.12	0.01
		Base	99.856646	129,813.64	97.925781	127,303.52	-2,510.12	0.01
91282CAT8	US TREASURY N/B 10/25 0.25				0.250000	31 Oct 2025		
	160,000.000	Local	99.436631	159,098.61	97.808594	156,493.75	-2,604.86	0.01

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		Base	99.436631	159,098.61	97.808594	156,493.75	-2,604.86	0.01
91282CAW1	US TREASURY N/B 11/23 0.25				0.250000	15 Nov 2023		
	50,000.000	Local	100.081120	50,040.56	99.832031	49,916.02	-124.54	0.00
		Base	100.081120	50,040.56	99.832031	49,916.02	-124.54	0.00
91282CAY7	US TREASURY N/B 11/27 0.625				0.625000	30 Nov 2027		
	6,470,000.000	Local	99.824365	6,458,636.43	96.863281	6,267,054.28	-191,582.15	0.34
		Base	99.824365	6,458,636.43	96.863281	6,267,054.28	-191,582.15	0.33
91282CAZ4	US TREASURY N/B 11/25 0.375				0.375000	30 Nov 2025		
	1,040,000.000	Local	99.819445	1,038,122.23	98.238281	1,021,678.12	-16,444.11	0.06
		Base	99.819445	1,038,122.23	98.238281	1,021,678.12	-16,444.11	0.05
91282CBB6	US TREASURY N/B 12/27 0.625				0.625000	31 Dec 2027		
	14,000,000.000	Local	99.318424	13,904,579.31	96.742188	13,543,906.32	-360,672.99	0.74
		Base	99.318424	13,904,579.31	96.742188	13,543,906.32	-360,672.99	0.71
91282CBH3	US TREASURY N/B 01/26 0.375				0.375000	31 Jan 2026		
	260,000.000	Local	98.740077	256,724.20	98.035156	254,891.41	-1,832.79	0.01
		Base	98.740077	256,724.20	98.035156	254,891.41	-1,832.79	0.01
91282CBJ9	US TREASURY N/B 01/28 0.75				0.750000	31 Jan 2028		
	11,620,000.000	Local	99.974351	11,617,019.61	97.425781	11,320,875.75	-296,143.86	0.62
		Base	99.974351	11,617,019.61	97.425781	11,320,875.75	-296,143.86	0.59
91282CBS9	US TREASURY N/B 03/28 1.25				1.250000	31 Mar 2028		
	6,630,000.000	Local	99.748339	6,613,314.90	100.468750	6,661,078.13	47,763.23	0.36
		Base	99.748339	6,613,314.90	100.468750	6,661,078.13	47,763.23	0.35
91282CBT7	US TREASURY N/B 03/26 0.75				0.750000	31 Mar 2026		
	540,000.000	Local	99.369904	536,597.48	99.597656	537,827.34	1,229.86	0.03
		Base	99.369904	536,597.48	99.597656	537,827.34	1,229.86	0.03
91282CBW0	US TREASURY N/B 04/26 0.75				0.750000	30 Apr 2026		
	3,940,000.000	Local	99.532350	3,921,574.60	99.546875	3,922,146.88	572.28	0.21
		Base	99.532350	3,921,574.60	99.546875	3,922,146.88	572.28	0.20
91282CBZ3	US TREASURY N/B 04/28 1.25				1.250000	30 Apr 2028		
	31,370,000.000	Local	99.602437	31,245,284.59	100.390625	31,492,539.06	247,254.47	1.72

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		Base	99.602437	31,245,284.59	100.390625	31,492,539.06	247,254.47	1.64
91282CCB5	US TREASURY N/B 05/31 1.625				1.625000	15 May 2031		
	17,300,000.000	Local	101.374397	17,537,770.68	101.656250	17,586,531.25	48,760.57	0.96
		Base	101.374397	17,537,770.68	101.656250	17,586,531.25	48,760.57	0.92
91282CCE9	US TREASURY N/B 05/28 1.25				1.250000	31 May 2028		
	8,510,000.000	Local	99.766095	8,490,094.68	100.328125	8,537,923.44	47,828.76	0.47
		Base	99.766095	8,490,094.68	100.328125	8,537,923.44	47,828.76	0.44
91282CCF6	US TREASURY N/B 05/26 0.75				0.750000	31 May 2026		
	10,000.000	Local	99.362200	9,936.22	99.476562	9,947.66	11.44	0.00
		Base	99.362200	9,936.22	99.476562	9,947.66	11.44	0.00
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	6,990,000.000	Local	99.906528	6,983,466.29	100.250000	7,007,475.00	24,008.71	0.38
		Base	99.906528	6,983,466.29	100.250000	7,007,475.00	24,008.71	0.37
91282CCJ8	US TREASURY N/B 06/26 0.875				0.875000	30 Jun 2026		
	50,000.000	Local	99.903180	49,951.59	100.000000	50,000.00	48.41	0.00
		Base	99.903180	49,951.59	100.000000	50,000.00	48.41	0.00
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
	170,000.000	Local	101.931718	173,283.92	124.620078	211,854.13	38,570.21	0.01
		Base	101.931718	173,283.92	124.620078	211,854.13	38,570.21	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125				4.125000	16 Nov 2028		
	130,000.000	Local	100.156854	130,203.91	115.153334	149,699.33	19,495.42	0.01
		Base	100.156854	130,203.91	115.153334	149,699.33	19,495.42	0.01
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375				3.375000	15 Nov 2021		
	70,000.000	Local	99.976214	69,983.35	100.358903	70,251.23	267.88	0.00
		Base	99.976214	69,983.35	100.358903	70,251.23	267.88	0.00
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75				2.750000	15 Feb 2023		
	200,000.000	Local	100.252955	200,505.91	103.328557	206,657.11	6,151.20	0.01
		Base	100.252955	200,505.91	103.328557	206,657.11	6,151.20	0.01
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875				2.875000	15 Dec 2021		
	100,000.000	Local	99.862360	99,862.36	101.234561	101,234.56	1,372.20	0.01

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		Base	99.862360	99,862.36	101.234561	101,234.56	1,372.20	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		
	450,000.000	Local	103.405669	465,325.51	110.998185	499,491.83	34,166.32	0.03
		Base	103.405669	465,325.51	110.998185	499,491.83	34,166.32	0.03
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022		
	50,000.000	Local	101.629900	50,814.95	102.661329	51,330.66	515.71	0.00
		Base	101.629900	50,814.95	102.661329	51,330.66	515.71	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048		
	70,000.000	Local	127.265000	89,085.50	124.077629	86,854.34	-2,231.16	0.00
		Base	127.265000	89,085.50	124.077629	86,854.34	-2,231.16	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875				3.875000	15 Dec 2028		
	70,000.000	Local	101.312729	70,918.91	115.051808	80,536.27	9,617.36	0.00
		Base	101.312729	70,918.91	115.051808	80,536.27	9,617.36	0.00
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048		
	50,000.000	Local	131.360540	65,680.27	127.837658	63,918.83	-1,761.44	0.00
		Base	131.360540	65,680.27	127.837658	63,918.83	-1,761.44	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7				3.700000	15 Aug 2049		
	100,000.000	Local	101.036620	101,036.62	114.572479	114,572.48	13,535.86	0.01
		Base	101.036620	101,036.62	114.572479	114,572.48	13,535.86	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875				3.875000	15 Aug 2059		
	370,000.000	Local	105.783516	391,399.01	118.709783	439,226.20	47,827.19	0.02
		Base	105.783516	391,399.01	118.709783	439,226.20	47,827.19	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25				1.250000	15 Jan 2026		
	100,000.000	Local	99.722450	99,722.45	100.949245	100,949.25	1,226.80	0.01
		Base	99.722450	99,722.45	100.949245	100,949.25	1,226.80	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2				2.000000	15 May 2030		
	100,000.000	Local	99.243010	99,243.01	100.806921	100,806.92	1,563.91	0.01
		Base	99.243010	99,243.01	100.806921	100,806.92	1,563.91	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125				3.125000	15 May 2060		
	30,000.000	Local	105.564867	31,669.46	103.259037	30,977.71	-691.75	0.00

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		Base	105.564867	31,669.46	103.259037	30,977.71	-691.75	0.00
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN					15 Mar 2026		
	438,192.910	Local	100.016538	438,265.38	100.062500	438,466.78	201.40	0.02
		Base	100.016538	438,265.38	100.062500	438,466.78	201.40	0.02
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B					01 Mar 2026		
	367,563.840	Local	99.344751	365,155.38	99.562500	365,955.75	800.37	0.02
		Base	99.344751	365,155.38	99.562500	365,955.75	800.37	0.02
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5				5.000000	15 Feb 2028		
	170,000.000	Local	97.587312	165,898.43	101.100000	171,870.00	5,971.57	0.01
		Base	97.587312	165,898.43	101.100000	171,870.00	5,971.57	0.01
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5				5.500000	01 Nov 2025		
	10,000.000	Local	101.839400	10,183.94	102.600000	10,260.00	76.06	0.00
		Base	101.839400	10,183.94	102.600000	10,260.00	76.06	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9				9.000000	15 Dec 2025		
	80,000.000	Local	101.433763	81,147.01	107.230000	85,784.00	4,636.99	0.00
		Base	101.433763	81,147.01	107.230000	85,784.00	4,636.99	0.00
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875000	21 Nov 2036		
	397,000.000	Local	113.833620	451,919.47	137.071000	544,171.87	92,252.40	0.03
		Base	113.833620	451,919.47	137.071000	544,171.87	92,252.40	0.03
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25				9.250000	01 Apr 2026		
	60,000.000	Local	106.079033	63,647.42	108.770000	65,262.00	1,614.58	0.00
		Base	106.079033	63,647.42	108.770000	65,262.00	1,614.58	0.00
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.850000	01 Nov 2042		
	40,000.000	Local	117.633875	47,053.55	113.474444	45,389.78	-1,663.77	0.00
		Base	117.633875	47,053.55	113.474444	45,389.78	-1,663.77	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862				4.862000	21 Aug 2046		
	190,000.000	Local	117.658879	223,551.87	129.468600	245,990.34	22,438.47	0.01
		Base	117.658879	223,551.87	129.468600	245,990.34	22,438.47	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
	110,000.000	Local	96.662691	106,328.96	119.283291	131,211.62	24,882.66	0.01

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		Base	96.662691	106,328.96	119.283291	131,211.62	24,882.66	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5				3.500000	01 Nov 2024		
	40,000.000	Local	100.048550	40,019.42	108.195975	43,278.39	3,258.97	0.00
		Base	100.048550	40,019.42	108.195975	43,278.39	3,258.97	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522000	15 Sep 2048		
	170,000.000	Local	95.522571	162,388.37	123.797402	210,455.58	48,067.21	0.01
		Base	95.522571	162,388.37	123.797402	210,455.58	48,067.21	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
	160,000.000	Local	116.939494	187,103.19	118.091293	188,946.07	1,842.88	0.01
		Base	116.939494	187,103.19	118.091293	188,946.07	1,842.88	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
	200,000.000	Local	102.614025	205,228.05	131.428539	262,857.08	57,629.03	0.01
		Base	102.614025	205,228.05	131.428539	262,857.08	57,629.03	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
	20,000.000	Local	105.191950	21,038.39	139.929446	27,985.89	6,947.50	0.00
		Base	105.191950	21,038.39	139.929446	27,985.89	6,947.50	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125000	16 Mar 2027		
	100,000.000	Local	101.163300	101,163.30	113.792864	113,792.86	12,629.56	0.01
		Base	101.163300	101,163.30	113.792864	113,792.86	12,629.56	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.500000	10 Aug 2033		
	1,740,000.000	Local	117.261464	2,040,349.48	119.623734	2,081,452.97	41,103.49	0.11
		Base	117.261464	2,040,349.48	119.623734	2,081,452.97	41,103.49	0.11
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376				3.376000	15 Feb 2025		
	586,000.000	Local	102.217439	598,994.19	108.697970	636,970.10	37,975.91	0.03
		Base	102.217439	598,994.19	108.697970	636,970.10	37,975.91	0.03
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329				4.329000	21 Sep 2028		
	236,000.000	Local	100.414225	236,977.57	116.248669	274,346.86	37,369.29	0.01
		Base	100.414225	236,977.57	116.248669	274,346.86	37,369.29	0.01
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875				3.875000	08 Feb 2029		
	300,000.000	Local	114.473590	343,420.77	113.740960	341,222.88	-2,197.89	0.02

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		Base	114.473590	343,420.77	113.740960	341,222.88	-2,197.89	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4				4.000000	22 Mar 2050		
	610,000.000	Local	124.363310	758,616.19	115.065502	701,899.56	-56,716.63	0.04
		Base	124.363310	758,616.19	115.065502	701,899.56	-56,716.63	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15				3.150000	22 Mar 2030		
	220,000.000	Local	99.727105	219,399.63	107.919696	237,423.33	18,023.70	0.01
		Base	99.727105	219,399.63	107.919696	237,423.33	18,023.70	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3				3.000000	22 Mar 2027		
	90,000.000	Local	99.963378	89,967.04	107.578246	96,820.42	6,853.38	0.01
		Base	99.963378	89,967.04	107.578246	96,820.42	6,853.38	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75				1.750000	20 Jan 2031		
	340,000.000	Local	99.570191	338,538.65	95.946840	326,219.26	-12,319.39	0.02
		Base	99.570191	338,538.65	95.946840	326,219.26	-12,319.39	0.02
92343VFS8	VERIZON COMMUNICATIONS SR UNSECURED 11/25 0.85				0.850000	20 Nov 2025		
	110,000.000	Local	99.991173	109,990.29	98.945785	108,840.36	-1,149.93	0.01
		Base	99.991173	109,990.29	98.945785	108,840.36	-1,149.93	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65				2.650000	20 Nov 2040		
	790,000.000	Local	100.446397	793,526.54	96.326000	760,975.40	-32,551.14	0.04
		Base	100.446397	793,526.54	96.326000	760,975.40	-32,551.14	0.04
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875				2.875000	20 Nov 2050		
	1,160,000.000	Local	99.743391	1,157,023.34	95.501920	1,107,822.27	-49,201.07	0.06
		Base	99.743391	1,157,023.34	95.501920	1,107,822.27	-49,201.07	0.06
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026		
	220,000.000	Local	99.813468	219,589.63	100.986230	222,169.71	2,580.08	0.01
		Base	99.813468	219,589.63	100.986230	222,169.71	2,580.08	0.01
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1				2.100000	22 Mar 2028		
	1,250,000.000	Local	100.039709	1,250,496.36	102.142000	1,276,775.00	26,278.64	0.07
		Base	100.039709	1,250,496.36	102.142000	1,276,775.00	26,278.64	0.07
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55				2.550000	21 Mar 2031		
	960,000.000	Local	99.598954	956,149.96	102.328501	982,353.61	26,203.65	0.05

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		Base	99.598954	956,149.96	102.328501	982,353.61	26,203.65	0.05
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B					27 Aug 2025		
	989,843.030	Local	96.680450	956,984.70	100.187500	991,698.99	34,714.29	0.05
		Base	96.680450	956,984.70	100.187500	991,698.99	34,714.29	0.05
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875				3.875000	01 Apr 2024		
	10,000.000	Local	97.620300	9,762.03	107.574607	10,757.46	995.43	0.00
		Base	97.620300	9,762.03	107.574607	10,757.46	995.43	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024		
	880,000.000	Local	99.821363	878,427.99	99.100000	872,080.00	-6,347.99	0.05
		Base	99.821363	878,427.99	99.100000	872,080.00	-6,347.99	0.05
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.150000	14 Dec 2025		
	540,000.000	Local	103.846270	560,769.86	109.440298	590,977.61	30,207.75	0.03
		Base	103.846270	560,769.86	109.440298	590,977.61	30,207.75	0.03
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
	500,000.000	Local	102.796230	513,981.15	128.429665	642,148.33	128,167.18	0.04
		Base	102.796230	513,981.15	128.429665	642,148.33	128,167.18	0.03
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	210,000.000	Local	99.871429	209,730.00	102.857816	216,001.41	6,271.41	0.01
		Base	99.871429	209,730.00	102.857816	216,001.41	6,271.41	0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375000	30 May 2028		
	220,000.000	Local	99.270464	218,395.02	116.422352	256,129.17	37,734.15	0.01
		Base	99.270464	218,395.02	116.422352	256,129.17	37,734.15	0.01
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A				2.130000	10 Oct 2042		
	2,170,000.000	Local	102.910310	2,233,153.72	100.334440	2,177,257.35	-55,896.37	0.12
Original Face:	2,170,000.000	Base	102.910310	2,233,153.72	100.334440	2,177,257.35	-55,896.37	0.11
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A				2.453000	10 Oct 2042		
	2,170,000.000	Local	102.905912	2,233,058.28	101.365590	2,199,633.30	-33,424.98	0.12
Original Face:	2,170,000.000	Base	102.905912	2,233,058.28	101.365590	2,199,633.30	-33,424.98	0.11
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024		
	300,000.000	Local	99.865007	299,595.02	106.977093	320,931.28	21,336.26	0.02

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		Base	99.865007	299,595.02	106.977093	320,931.28	21,336.26	0.02	
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1				0.671500	25 Oct 2045			
		724,065.860	Local	97.927778	709,061.61	99.924770	723,521.15	14,459.54	0.04
Original Face:		15,680,000.000	Base	97.927778	709,061.61	99.924770	723,521.15	14,459.54	0.04
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.450724	15 Jun 2045			
		877,976.110	Local	1.738469	15,263.34	0.532370	4,674.08	-10,589.26	0.00
Original Face:		1,160,000.000	Base	1.738469	15,263.34	0.532370	4,674.08	-10,589.26	0.00
931142ED1	WALMART INC SR UNSECURED 06/25 3.55				3.550000	26 Jun 2025			
		80,000.000	Local	110.029163	88,023.33	110.359324	88,287.46	264.13	0.00
			Base	110.029163	88,023.33	110.359324	88,287.46	264.13	0.00
931142EE9	WALMART INC SR UNSECURED 06/28 3.7				3.700000	26 Jun 2028			
		600,000.000	Local	103.892202	623,353.21	113.867665	683,205.99	59,852.78	0.04
			Base	103.892202	623,353.21	113.867665	683,205.99	59,852.78	0.04
931142EK5	WALMART INC SR UNSECURED 06/23 3.4				3.400000	26 Jun 2023			
		110,000.000	Local	104.121509	114,533.66	105.975557	116,573.11	2,039.45	0.01
			Base	104.121509	114,533.66	105.975557	116,573.11	2,039.45	0.01
936RLKI5	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN					15 Feb 2028			
		538,650.000	Local	100.217161	539,819.74	99.437500	535,620.09	-4,199.65	0.03
			Base	100.217161	539,819.74	99.437500	535,620.09	-4,199.65	0.03
937DCTII6	ICON LUXEMBOURG SARL TERM LOAN B					16 Jun 2028			
		688,467.820	Local	99.500000	685,025.48	100.187500	689,758.70	4,733.22	0.04
			Base	99.500000	685,025.48	100.187500	689,758.70	4,733.22	0.04
937PJEI5	ZEBRA BUYER LLC TERM LOAN B					21 Apr 2028			
		460,000.000	Local	99.500000	457,700.00	100.250000	461,150.00	3,450.00	0.03
			Base	99.500000	457,700.00	100.250000	461,150.00	3,450.00	0.02
938DOJII4	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B					29 Jan 2026			
		1,390,000.000	Local	100.210476	1,392,925.61	99.687500	1,385,656.25	-7,269.36	0.08
			Base	100.210476	1,392,925.61	99.687500	1,385,656.25	-7,269.36	0.07
938YAFII1	ENERGIZER HOLDINGS INC 2020 TERM LOAN					22 Dec 2027			
		179,550.000	Local	99.530487	178,706.99	99.708300	179,026.25	319.26	0.01

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		Base	99.530487	178,706.99	99.708300	179,026.25	319.26	0.01
942UDYI19	ACADEMY LTD 2021 TERM LOAN					05 Nov 2027		
	127,500.000	Local	99.012824	126,241.35	100.375000	127,978.13	1,736.78	0.01
		Base	99.012824	126,241.35	100.375000	127,978.13	1,736.78	0.01
942WUKI16	ICON LUXEMBOURG SARL 1ST LIEN TERM LOAN B					16 Jun 2028		
	171,532.180	Local	99.500001	170,674.52	100.187500	171,853.80	1,179.28	0.01
		Base	99.500001	170,674.52	100.187500	171,853.80	1,179.28	0.01
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	80,000.000	Local	99.948738	79,958.99	102.452694	81,962.16	2,003.17	0.00
		Base	99.948738	79,958.99	102.452694	81,962.16	2,003.17	0.00
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.000000	23 Oct 2026		
	480,000.000	Local	99.929492	479,661.56	107.891649	517,879.92	38,218.36	0.03
		Base	99.929492	479,661.56	107.891649	517,879.92	38,218.36	0.03
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.600000	01 Apr 2021		
	0.000	Local	0.000000	-586.39	0.000000	0.00	586.39	0.00
		Base	0.000000	-586.39	0.000000	0.00	586.39	0.00
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45				3.450000	13 Feb 2023		
	510,000.000	Local	99.471676	507,305.55	104.827996	534,622.78	27,317.23	0.03
		Base	99.471676	507,305.55	104.827996	534,622.78	27,317.23	0.03
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
	130,000.000	Local	99.741892	129,664.46	133.304439	173,295.77	43,631.31	0.01
		Base	99.741892	129,664.46	133.304439	173,295.77	43,631.31	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.300000	22 Jul 2027		
	1,160,000.000	Local	100.731651	1,168,487.15	114.079275	1,323,319.59	154,832.44	0.07
		Base	100.731651	1,168,487.15	114.079275	1,323,319.59	154,832.44	0.07
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
	70,000.000	Local	99.636629	69,745.64	120.397304	84,278.11	14,532.47	0.00
		Base	99.636629	69,745.64	120.397304	84,278.11	14,532.47	0.00
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
	660,000.000	Local	101.746811	671,528.95	126.512781	834,984.35	163,455.40	0.05

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		Base	101.746811	671,528.95	126.512781	834,984.35	163,455.40	0.04	
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				0.521500	25 Jun 2037			
		76,357.100	Local	77.622605	59,270.37	79.484460	60,692.03	1,421.66	0.00
Original Face:		1,110,000.000	Base	77.622605	59,270.37	79.484460	60,692.03	1,421.66	0.00
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B				4.434955	15 Jul 2046			
		70,000.000	Local	103.012643	72,108.85	100.396910	70,277.84	-1,831.01	0.00
Original Face:		70,000.000	Base	103.012643	72,108.85	100.396910	70,277.84	-1,831.01	0.00
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5				3.817000	15 Aug 2050			
		20,000.000	Local	103.695950	20,739.19	107.666420	21,533.28	794.09	0.00
Original Face:		20,000.000	Base	103.695950	20,739.19	107.666420	21,533.28	794.09	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS				3.808000	15 Dec 2047			
		250,000.000	Local	102.403796	256,009.49	107.457150	268,642.88	12,633.39	0.01
Original Face:		250,000.000	Base	102.403796	256,009.49	107.457150	268,642.88	12,633.39	0.01
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS				3.467000	15 Apr 2050			
		220,000.000	Local	102.460295	225,412.65	106.170920	233,576.02	8,163.37	0.01
Original Face:		220,000.000	Base	102.460295	225,412.65	106.170920	233,576.02	8,163.37	0.01
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS				3.406000	15 May 2048			
		750,000.000	Local	102.435129	768,263.47	106.416600	798,124.50	29,861.03	0.04
Original Face:		750,000.000	Base	102.435129	768,263.47	106.416600	798,124.50	29,861.03	0.04
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA				1.231329	15 May 2048			
		3,794,677.040	Local	3.988337	151,344.52	3.234290	122,730.86	-28,613.66	0.01
Original Face:		5,169,000.000	Base	3.988337	151,344.52	3.234290	122,730.86	-28,613.66	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	101.303366	1,438,507.80	107.551778	1,527,235.25	88,727.45	0.08
			Base	101.303366	1,438,507.80	107.551778	1,527,235.25	88,727.45	0.08
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15				4.150000	24 Jan 2029			
		400,000.000	Local	99.858865	399,435.46	115.045758	460,183.03	60,747.57	0.03

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		Base	99.858865	399,435.46	115.045758	460,183.03	60,747.57	0.02
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR				2.879000	30 Oct 2030		
	100,000.000	Local	99.588620	99,588.62	106.003000	106,003.00	6,414.38	0.01
		Base	99.588620	99,588.62	106.003000	106,003.00	6,414.38	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR				4.478000	04 Apr 2031		
	700,000.000	Local	114.408144	800,857.01	118.316775	828,217.43	27,360.42	0.05
		Base	114.408144	800,857.01	118.316775	828,217.43	27,360.42	0.04
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051		
	3,700,000.000	Local	117.285402	4,339,559.86	137.024835	5,069,918.90	730,359.04	0.28
		Base	117.285402	4,339,559.86	137.024835	5,069,918.90	730,359.04	0.26
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				2.188000	30 Apr 2026		
	540,000.000	Local	100.040330	540,217.78	103.898393	561,051.32	20,833.54	0.03
		Base	100.040330	540,217.78	103.898393	561,051.32	20,833.54	0.03
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR				1.654000	02 Jun 2024		
	690,000.000	Local	100.000000	690,000.00	102.127391	704,679.00	14,679.00	0.04
		Base	100.000000	690,000.00	102.127391	704,679.00	14,679.00	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	103.764501	1,452,703.01	52,703.01	0.08
		Base	100.000000	1,400,000.00	103.764501	1,452,703.01	52,703.01	0.08
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4					29 Apr 2023		
	33,925.710	Local	100.256944	34,012.88	99.875000	33,883.30	-129.58	0.00
		Base	100.256944	34,012.88	99.875000	33,883.30	-129.58	0.00
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5				4.500000	01 Mar 2028		
	40,000.000	Local	102.631025	41,052.41	106.750000	42,700.00	1,647.59	0.00
		Base	102.631025	41,052.41	106.750000	42,700.00	1,647.59	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5				5.500000	15 Aug 2048		
	20,000.000	Local	85.908250	17,181.65	108.839000	21,767.80	4,586.15	0.00
		Base	85.908250	17,181.65	108.839000	21,767.80	4,586.15	0.00
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.5				6.500000	01 Feb 2050		
	100,000.000	Local	98.606770	98,606.77	115.250000	115,250.00	16,643.23	0.01

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		Base	98.606770	98,606.77	115.250000	115,250.00	16,643.23	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.35				4.350000	01 Feb 2025		
	160,000.000	Local	100.063538	160,101.66	105.659000	169,054.40	8,952.74	0.01
		Base	100.063538	160,101.66	105.659000	169,054.40	8,952.74	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 5.3				5.300000	01 Feb 2030		
	950,000.000	Local	99.970882	949,723.38	112.000000	1,064,000.00	114,276.62	0.06
		Base	99.970882	949,723.38	112.000000	1,064,000.00	114,276.62	0.06
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR				2.287500	13 Jan 2023		
	60,000.000	Local	100.000000	60,000.00	99.500907	59,700.54	-299.46	0.00
		Base	100.000000	60,000.00	99.500907	59,700.54	-299.46	0.00
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B					31 Jul 2026		
	9,240.540	Local	98.638283	9,114.71	99.527800	9,196.91	82.20	0.00
		Base	98.638283	9,114.71	99.527800	9,196.91	82.20	0.00
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN					05 Mar 2026		
	0.000	Local	0.000000	-0.42	0.000000	0.00	0.42	0.00
		Base	0.000000	-0.42	0.000000	0.00	0.42	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031		
	60,000.000	Local	116.230167	69,738.10	138.675878	83,205.53	13,467.43	0.00
		Base	116.230167	69,738.10	138.675878	83,205.53	13,467.43	0.00
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031		
	720,000.000	Local	128.068894	922,096.04	139.051315	1,001,169.47	79,073.43	0.05
		Base	128.068894	922,096.04	139.051315	1,001,169.47	79,073.43	0.05
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875				7.875000	01 Sep 2021		
	130,000.000	Local	100.600946	130,781.23	101.210636	131,573.83	792.60	0.01
		Base	100.600946	130,781.23	101.210636	131,573.83	792.60	0.01
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032		
	200,000.000	Local	141.611145	283,222.29	153.822041	307,644.08	24,421.79	0.02
		Base	141.611145	283,222.29	153.822041	307,644.08	24,421.79	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7				3.700000	15 Jan 2023		
	70,000.000	Local	99.019457	69,313.62	104.126000	72,888.20	3,574.58	0.00

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		Base	99.019457	69,313.62	104.126000	72,888.20	3,574.58	0.00
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75				3.750000	15 Jun 2027		
	30,000.000	Local	106.757567	32,027.27	111.151420	33,345.43	1,318.16	0.00
		Base	106.757567	32,027.27	111.151420	33,345.43	1,318.16	0.00
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85				4.850000	01 Mar 2048		
	30,000.000	Local	102.748467	30,824.54	121.618193	36,485.46	5,660.92	0.00
		Base	102.748467	30,824.54	121.618193	36,485.46	5,660.92	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
	210,000.000	Local	114.346433	240,127.51	143.717229	301,806.18	61,678.67	0.02
		Base	114.346433	240,127.51	143.717229	301,806.18	61,678.67	0.02
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125				5.125000	15 Dec 2029		
	200,000.000	Local	98.724245	197,448.49	103.000000	206,000.00	8,551.51	0.01
		Base	98.724245	197,448.49	103.000000	206,000.00	8,551.51	0.01
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625				5.625000	26 Aug 2028		
	340,000.000	Local	102.694991	349,162.97	104.250000	354,450.00	5,287.03	0.02
		Base	102.694991	349,162.97	104.250000	354,450.00	5,287.03	0.02
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
	160,000.000	Local	100.113019	160,180.83	110.155317	176,248.51	16,067.68	0.01
		Base	100.113019	160,180.83	110.155317	176,248.51	16,067.68	0.01
98919XAB7	ZAYO GROUP HOLDINGS INC USD TERM LOAN					09 Mar 2027		
	370,000.000	Local	100.113478	370,419.87	98.847200	365,734.64	-4,685.23	0.02
		Base	100.113478	370,419.87	98.847200	365,734.64	-4,685.23	0.02
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					15 Jun 2027		
	260,000.000	Local	98.871631	257,066.24	44.751000	116,352.60	-140,713.64	0.01
Original Face:	260,000.000	Base	98.871631	257,066.24	44.751000	116,352.60	-140,713.64	0.01
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B					30 Oct 2026		
	436,801.110	Local	96.139969	419,940.45	100.375000	438,439.11	18,498.66	0.02
		Base	96.139969	419,940.45	100.375000	438,439.11	18,498.66	0.02
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4					19 Nov 2026		
	951,077.340	Local	99.225593	943,712.13	98.484400	936,662.81	-7,049.32	0.05

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		Base	99.225593	943,712.13	98.484400	936,662.81	-7,049.32	0.05
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN					30 May 2025		
		0.000 Local	0.000000	-255.86	0.000000	0.00	255.86	0.00
		Base	0.000000	-255.86	0.000000	0.00	255.86	0.00
C7052BAH7	GFL ENVIRONMENTAL INC 2020 TERM LOAN					30 May 2025		
		48,424.690 Local	100.040702	48,444.40	100.037500	48,442.85	-1.55	0.00
		Base	100.040702	48,444.40	100.037500	48,442.85	-1.55	0.00
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B					30 Apr 2026		
		254,423.180 Local	99.061013	252,034.18	99.000000	251,878.95	-155.23	0.01
		Base	99.061013	252,034.18	99.000000	251,878.95	-155.23	0.01
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM					02 Jun 2025		
		187,454.310 Local	100.594732	188,569.16	99.562500	186,634.20	-1,934.96	0.01
		Base	100.594732	188,569.16	99.562500	186,634.20	-1,934.96	0.01
C9413PBB8	BAUSCH HEALTH COMPANIES INC. FIRST INCREMENTAL TERM LOAN					27 Nov 2025		
		492,500.000 Local	98.973121	487,442.62	99.222200	488,669.34	1,226.72	0.03
		Base	98.973121	487,442.62	99.222200	488,669.34	1,226.72	0.03
F6628DAL8	ALTICE FRANCE SA TERMB12					31 Jan 2026		
		136,953.760 Local	99.945040	136,878.49	99.035700	135,633.11	-1,245.38	0.01
		Base	99.945040	136,878.49	99.035700	135,633.11	-1,245.38	0.01
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN					29 Jan 2027		
		158,400.000 Local	100.207273	158,728.32	98.437500	155,925.00	-2,803.32	0.01
		Base	100.207273	158,728.32	98.437500	155,925.00	-2,803.32	0.01
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN					21 Apr 2028		
		950,000.000 Local	99.506578	945,312.49	100.357100	953,392.45	8,079.96	0.05
		Base	99.506578	945,312.49	100.357100	953,392.45	8,079.96	0.05
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N					31 Jan 2028		
		1,194,130.640 Local	99.400007	1,186,965.94	99.093800	1,183,309.43	-3,656.51	0.06
		Base	99.400007	1,186,965.94	99.093800	1,183,309.43	-3,656.51	0.06
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q					31 Jan 2029		
		120,000.000 Local	98.512375	118,214.85	99.765600	119,718.72	1,503.87	0.01

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		Base	98.512375	118,214.85	99.765600	119,718.72	1,503.87	0.01
L2324EAE1	DELOS FIN S A R L TERM LOAN					06 Oct 2023		
	500,000.000	Local	97.605278	488,026.39	99.890600	499,453.00	11,426.61	0.03
		Base	97.605278	488,026.39	99.890600	499,453.00	11,426.61	0.03
L2968EAE2	ENDO LUX FINANCE COMPNY I SARL 2021 TERM LOAN					27 Mar 2028		
	54,874.140	Local	97.730716	53,628.89	97.062500	53,262.21	-366.68	0.00
		Base	97.730716	53,628.89	97.062500	53,262.21	-366.68	0.00
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I					30 Apr 2028		
	71,000.000	Local	100.000000	71,000.00	98.958300	70,260.39	-739.61	0.00
		Base	100.000000	71,000.00	98.958300	70,260.39	-739.61	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022		
	210,000.000	Local	99.512619	208,976.50	102.592006	215,443.21	6,466.71	0.01
		Base	99.512619	208,976.50	102.592006	215,443.21	6,466.71	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045		
	2,760,000.000	Local	119.842672	3,307,657.74	123.672951	3,413,373.45	105,715.71	0.19
		Base	119.842672	3,307,657.74	123.672951	3,413,373.45	105,715.71	0.18
US DOLLAR Total								
	914,212,566.900	Local		857,617,908.27		876,920,928.23	19,303,019.96	47.90
Original Face:	722,716,168.870	Base		857,621,462.88		876,920,928.23	19,299,465.35	45.69
FIXED INCOME Total								
	133,722,631,866.900	Base		919,687,451.41		935,305,968.05	15,618,516.64	48.73
Original Face:	722,716,168.870							

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OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI1XS5G3	EURO CURR 9AM	JUL21C 1.215	JUL21 1.215	CALL		09 Jul 2021			
375,000.000		3.000	Local	0.005320	1,995.00	0.000050	18.75	-1,976.25	0.00
			Base	0.005320	1,995.00	0.000050	18.75	-1,976.25	0.00

ADI1Y1Z29	US BOND FUTR OPTN	AUG21C 159	JUL21 159	CALL		23 Jul 2021			
6,000.000		6.000	Local	1.452252	8,713.51	2.375000	14,250.00	5,536.49	0.00
			Base	1.452252	8,713.51	2.375000	14,250.00	5,536.49	0.00

ADI1Y41W4	US BOND FUTR OPTN	AUG21C 160	JUL21 160	CALL		23 Jul 2021			
1,000.000		1.000	Local	1.251730	1,251.73	1.734375	1,734.38	482.65	0.00
			Base	1.251730	1,251.73	1.734375	1,734.38	482.65	0.00

ADI1YYD47	US 10YR FUT OPTN	AUG21C 132.2	JUL21 132.25	CALL		23 Jul 2021			
5,000.000		5.000	Local	0.486106	2,430.53	0.671875	3,359.38	928.85	0.00
			Base	0.486106	2,430.53	0.671875	3,359.38	928.85	0.00

US DOLLAR Total									
387,000.000		15.000	Local		14,390.77		19,362.51	4,971.74	0.00
			Base		14,390.77		19,362.51	4,971.74	0.00

OPTIONS PURCHASED - CALLS Total									
387,000.000		15.000	Base		14,390.77		19,362.51	4,971.74	0.00

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR								Exchange Rate:	1.000000
ADI1Y12M1	US 10YR FUT OPTN AUG21P 132 JUL21 132 PUT					23 Jul 2021			
5,000.000		5.000	Local 0.501730	2,508.65	0.328125		1,640.63	-868.02	0.00
			Base 0.501730	2,508.65	0.328125		1,640.63	-868.02	0.00
ADI1YGCQ8	AUDUSD EURO 9AM JUL21P 77 JUL21 77 PUT					09 Jul 2021			
3,000.000		3.000	Local 0.732500	2,197.50	2.040000		6,120.00	3,922.50	0.00
			Base 0.732500	2,197.50	2.040000		6,120.00	3,922.50	0.00
ADI1YHT39	US 10YR FUT OPTN SEP21P 132 AUG21 132 PUT					27 Aug 2021			
5,000.000		5.000	Local 0.798606	3,993.03	0.671875		3,359.38	-633.65	0.00
			Base 0.798606	3,993.03	0.671875		3,359.38	-633.65	0.00
ADI1YQVV4	US BOND FUTR OPTN AUG21P 160 JUL21 160 PUT					23 Jul 2021			
9,000.000		9.000	Local 1.434022	12,906.20	0.984375		8,859.38	-4,046.82	0.00
			Base 1.434022	12,906.20	0.984375		8,859.38	-4,046.82	0.00
AEIC62574	USEUP0192 USD PUT EUR CALL JUL21 1.187 PUT					06 Jul 2021			
9,348,072.000		9,348,072.000	Local 0.012183	113,887.56	0.002501		23,379.53	-90,508.03	0.00
			Base 0.012183	113,887.56	0.002501		23,379.53	-90,508.03	0.00
AEIC73548	USEUP0195 USD PUT EUR CALL JUL21 1.207 PUT					20 Jul 2021			
1,380,000.000		1,380,000.000	Local 0.011880	16,394.40	0.000647		892.86	-15,501.54	0.00
			Base 0.011880	16,394.40	0.000647		892.86	-15,501.54	0.00
AEIC82473	USJPP0145 USD PUT JPY CALL JUL21 107.45 PUT					08 Jul 2021			
9,340,000.000		9,340,000.000	Local 0.006045	56,460.30	0.000007		65.38	-56,394.92	0.00
			Base 0.006045	56,460.30	0.000007		65.38	-56,394.92	0.00
AEIC83828	USEUP0200 USD PUT EUR CALL AUG21 1.2345 PUT					11 Aug 2021			
9,730,000.000		9,730,000.000	Local 0.007309	71,111.71	0.000237		2,306.01	-68,805.70	0.00
			Base 0.007309	71,111.71	0.000237		2,306.01	-68,805.70	0.00
AEIC88678	USEUP0201 USD PUT EUR CALL AUG21 1.2246 PUT					19 Aug 2021			
3,710,000.000		3,710,000.000	Local 0.012320	45,707.20	0.000727		2,697.17	-43,010.03	0.00
			Base 0.012320	45,707.20	0.000727		2,697.17	-43,010.03	0.00

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AEID15430	USNOP0007 USD PUT NOK CALL AUG21 8.1315 PUT					05 Aug 2021		
3,350,000.000	3,350,000.000	Local	0.009622	32,233.70	0.000453	1,517.55	-30,716.15	0.00
		Base	0.009622	32,233.70	0.000453	1,517.55	-30,716.15	0.00
AEID16743	USNOP0008 USD PUT NOK CALL AUG21 8.1418 PUT					09 Aug 2021		
3,160,000.000	3,160,000.000	Local	0.009340	29,514.40	0.000622	1,965.52	-27,548.88	0.00
		Base	0.009340	29,514.40	0.000622	1,965.52	-27,548.88	0.00
AEID18608	USNOP0009 USD PUT NOK CALL AUG21 8.2105 PUT					13 Aug 2021		
3,150,000.000	3,150,000.000	Local	0.008700	27,405.00	0.001214	3,824.10	-23,580.90	0.00
		Base	0.008700	27,405.00	0.001214	3,824.10	-23,580.90	0.00
US DOLLAR Total								
43,190,072.000	43,168,094.000	Local		414,319.65		56,627.51	-357,692.14	0.00
		Base		414,319.65		56,627.51	-357,692.14	0.00
OPTIONS PURCHASED - PUTS Total								
43,190,072.000	43,168,094.000	Base		414,319.65		56,627.51	-357,692.14	0.00

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI1WCD62	EUR 2Y MIDCV OP DEC21C 99.125 DEC21 99.125 CALL					10 Dec 2021				
-90,000.000		-36.000	Local	0.139160	-12,524.40	0.075000	-6,750.00	5,774.40	0.00	
			Base	0.139160	-12,524.40	0.075000	-6,750.00	5,774.40	0.00	
ADI1WXDB5	EUR 2Y MIDCV OP DEC21C 99.25 DEC21 99.25 CALL					10 Dec 2021				
-57,500.000		-23.000	Local	0.099160	-5,701.70	0.040000	-2,300.00	3,401.70	0.00	
			Base	0.099160	-5,701.70	0.040000	-2,300.00	3,401.70	0.00	
ADI1XL0Y4	US 10YR FUT OPTN AUG21C 132 JUL21 132 CALL					23 Jul 2021				
-38,000.000		-38.000	Local	0.623270	-23,684.26	0.828125	-31,468.75	-7,784.49	0.00	
			Base	0.623270	-23,684.26	0.828125	-31,468.75	-7,784.49	0.00	
ADI1XP9K6	US 10YR FUT OPTN AUG21C 133.5 JUL21 133.5 CALL					23 Jul 2021				
-15,000.000		-15.000	Local	0.350353	-5,255.30	0.171875	-2,578.13	2,677.17	0.00	
			Base	0.350353	-5,255.30	0.171875	-2,578.13	2,677.17	0.00	
ADI1XQMP8	BP CURR 9AM JUL21C 142 JUL21 142 CALL					09 Jul 2021				
-9,375.000		-15.000	Local	1.096000	-10,275.00	0.010000	-93.75	10,181.25	0.00	
			Base	1.096000	-10,275.00	0.010000	-93.75	10,181.25	0.00	
ADI1XQP83	AUDUSD EURO 9AM JUL21C 79 JUL21 79 CALL					09 Jul 2021				
-3,000.000		-3.000	Local	0.564167	-1,692.50	0.005000	-15.00	1,677.50	0.00	
			Base	0.564167	-1,692.50	0.005000	-15.00	1,677.50	0.00	
ADI1XSX07	CAD CURR 9AM JUL21C 83 JUL21 83 CALL					09 Jul 2021				
-36,000.000		-36.000	Local	0.652500	-23,490.00	0.005000	-180.00	23,310.00	0.00	
			Base	0.652500	-23,490.00	0.005000	-180.00	23,310.00	0.00	
ADI1XSX64	CAD CURR 9AM JUL21C 83.5 JUL21 83.5 CALL					09 Jul 2021				
-9,000.000		-9.000	Local	0.497500	-4,477.50	0.005000	-45.00	4,432.50	0.00	
			Base	0.497500	-4,477.50	0.005000	-45.00	4,432.50	0.00	
ADI1XXWS6	US 10YR FUT OPTN AUG21C 133 JUL21 133 CALL					23 Jul 2021				
-47,000.000		-47.000	Local	0.331049	-15,559.32	0.312500	-14,687.50	871.82	0.00	
			Base	0.331049	-15,559.32	0.312500	-14,687.50	871.82	0.00	

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ADI1XY9N1	US 10YR FUT OPTN AUG21C 132.5 JUL21 132.5 CALL					23 Jul 2021			
		-237,000.000							
			Local	0.437776	-103,752.96	0.531250	-125,906.25	-22,153.29	0.01
			Base	0.437776	-103,752.96	0.531250	-125,906.25	-22,153.29	0.01
ADI1Y4MY7	US BOND FUTR OPTN SEP21C 160 AUG21 160 CALL					27 Aug 2021			
		-11,000.000							
			Local	1.638895	-18,027.85	2.562500	-28,187.50	-10,159.65	0.00
			Base	1.638895	-18,027.85	2.562500	-28,187.50	-10,159.65	0.00
ADI1YJRM5	US BOND FUTR OPTN AUG21C 161 JUL21 161 CALL					23 Jul 2021			
		-23,000.000							
			Local	1.065165	-24,498.79	1.203125	-27,671.88	-3,173.09	0.00
			Base	1.065165	-24,498.79	1.203125	-27,671.88	-3,173.09	0.00
ADI1YKMG0	US BOND FUTR OPTN AUG21C 162 JUL21 162 CALL					23 Jul 2021			
		-28,000.000							
			Local	1.304074	-36,514.06	0.812500	-22,750.00	13,764.06	0.00
			Base	1.304074	-36,514.06	0.812500	-22,750.00	13,764.06	0.00
ADI1YT1D1	US 5YR FUTR OPTN AUG21C 123.5 JUL21 123.5 CALL					23 Jul 2021			
		-48,000.000							
			Local	0.266011	-12,768.55	0.242188	-11,625.02	1,143.53	0.00
			Base	0.266011	-12,768.55	0.242188	-11,625.02	1,143.53	0.00
ADI1YT1K5	US 10Y NOTE W1 OP JUL21C 132.2 JUL21 132.25 CALL					02 Jul 2021			
		-14,000.000							
			Local	0.231529	-3,241.41	0.406250	-5,687.50	-2,446.09	0.00
			Base	0.231529	-3,241.41	0.406250	-5,687.50	-2,446.09	0.00
ADI1YT9H4	US BOND FUTR OPTN SEP21C 162 AUG21 162 CALL					27 Aug 2021			
		-3,000.000							
			Local	1.258687	-3,776.06	1.609375	-4,828.13	-1,052.07	0.00
			Base	1.258687	-3,776.06	1.609375	-4,828.13	-1,052.07	0.00
ADI1YTTS8	US BOND FUTR OPTN SEP21C 165 AUG21 165 CALL					27 Aug 2021			
		-18,000.000							
			Local	0.628478	-11,312.61	0.750000	-13,500.00	-2,187.39	0.00
			Base	0.628478	-11,312.61	0.750000	-13,500.00	-2,187.39	0.00
ADI1YTX87	US LONG BND W1 OP JUL21C 160 JUL21 160 CALL					02 Jul 2021			
		-8,000.000							
			Local	0.412333	-3,298.66	1.015625	-8,125.00	-4,826.34	0.00
			Base	0.412333	-3,298.66	1.015625	-8,125.00	-4,826.34	0.00
ADI1YVR14	CAD CURR 9AM AUG21C 82 AUG21 82 CALL					06 Aug 2021			
		-5,000.000							
			Local	0.397500	-1,987.50	0.180000	-900.00	1,087.50	0.00
			Base	0.397500	-1,987.50	0.180000	-900.00	1,087.50	0.00

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AD11YWQ47	US LONG BND W1 OP JUL21C 159 JUL21 159 CALL					02 Jul 2021		
-14,000.000		-14.000	Local 0.631083	-8,835.16	1.828125	-25,593.75	-16,758.59	0.00
			Base 0.631083	-8,835.16	1.828125	-25,593.75	-16,758.59	0.00
AD11YY7N2	US BOND FUTR OPTN AUG21C 161.5 JUL21 161.5 CALL					23 Jul 2021		
-5,000.000		-5.000	Local 0.713896	-3,569.48	1.000000	-5,000.00	-1,430.52	0.00
			Base 0.713896	-3,569.48	1.000000	-5,000.00	-1,430.52	0.00
AD11YY827	US LONG BND W1 OP JUL21C 161 JUL21 161 CALL					02 Jul 2021		
-7,000.000		-7.000	Local 0.232646	-1,628.52	0.468750	-3,281.25	-1,652.73	0.00
			Base 0.232646	-1,628.52	0.468750	-3,281.25	-1,652.73	0.00
US DOLLAR Total								
-725,875.000		-643.000	Local	-335,871.59		-341,174.41	-5,302.82	0.02
			Base	-335,871.59		-341,174.41	-5,302.82	0.02
OPTIONS WRITTEN - CALLS Total								
-725,875.000		-643.000	Base	-335,871.59		-341,174.41	-5,302.82	0.02

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1W7FM6	EUR 2Y MIDCV OP DEC21P 98.75 DEC21 98.75 PUT					10 Dec 2021				
-85,000.000		-34.000	Local	0.209454	-17,803.60	0.140000	-11,900.00	5,903.60	0.00	
			Base	0.209454	-17,803.60	0.140000	-11,900.00	5,903.60	0.00	
ADI1XWG64	CAD CURR 9AM JUL21P 82.5 JUL21 82.5 PUT					09 Jul 2021				
-13,000.000		-13.000	Local	0.576731	-7,497.50	1.890000	-24,570.00	-17,072.50	0.00	
			Base	0.576731	-7,497.50	1.890000	-24,570.00	-17,072.50	0.00	
ADI1YH2Y0	US 5YR FUTR OPTN AUG21P 123.2 JUL21 123.25 PUT					23 Jul 2021				
-24,000.000		-24.000	Local	0.334208	-8,021.00	0.210938	-5,062.51	2,958.49	0.00	
			Base	0.334208	-8,021.00	0.210938	-5,062.51	2,958.49	0.00	
ADI1YL7G5	US 5YR FUTR OPTN AUG21P 123.7 JUL21 123.75 PUT					23 Jul 2021				
-25,000.000		-25.000	Local	0.185771	-4,644.27	0.453125	-11,328.13	-6,683.86	0.00	
			Base	0.185771	-4,644.27	0.453125	-11,328.13	-6,683.86	0.00	
ADI1YLKS4	US 5YR FUTR OPTN AUG21P 123 JUL21 123 PUT					23 Jul 2021				
-29,000.000		-29.000	Local	0.231029	-6,699.84	0.125000	-3,625.00	3,074.84	0.00	
			Base	0.231029	-6,699.84	0.125000	-3,625.00	3,074.84	0.00	
ADI1YM0H8	US BOND FUTR OPTN AUG21P 157 JUL21 157 PUT					23 Jul 2021				
-4,000.000		-4.000	Local	0.701395	-2,805.58	0.218750	-875.00	1,930.58	0.00	
			Base	0.701395	-2,805.58	0.218750	-875.00	1,930.58	0.00	
ADI1YP073	US BOND FUTR OPTN AUG21P 158 JUL21 158 PUT					23 Jul 2021				
-27,000.000		-27.000	Local	0.740727	-19,999.64	0.375000	-10,125.00	9,874.64	0.00	
			Base	0.740727	-19,999.64	0.375000	-10,125.00	9,874.64	0.00	
ADI1YPQ91	EURO CURR 9AM JUL21P 1.19 JUL21 1.19 PUT					09 Jul 2021				
-750,000.000		-6.000	Local	0.005580	-4,185.00	0.006400	-4,800.00	-615.00	0.00	
			Base	0.005580	-4,185.00	0.006400	-4,800.00	-615.00	0.00	
ADI1YQXG5	EURO CURR 9AM AUG21P 1.18 AUG21 1.18 PUT					06 Aug 2021				
-875,000.000		-7.000	Local	0.006294	-5,507.50	0.005800	-5,075.00	432.50	0.00	
			Base	0.006294	-5,507.50	0.005800	-5,075.00	432.50	0.00	

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

-1,832,000.000	-169.000	Local		-77,163.93		-77,360.64	-196.71	0.00
		Base		-77,163.93		-77,360.64	-196.71	0.00

OPTIONS WRITTEN - PUTS Total

-1,832,000.000	-169.000	Base		-77,163.93		-77,360.64	-196.71	0.00
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SWAPS FIXED INCOME

BRAZILIAN REAL

Exchange Rate: 4.973800

99S19OPI3	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	99.539303	4,578,807.94	-21,192.06	6.18
		Base	26.592916	1,223,274.12	20.012727	920,585.46	-302,688.66	0.05
99S19OPJ1	0WP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-4,600,000.000	Local	100.000000	-4,600,000.00	100.000000	-4,600,000.00	0.00	6.20
		Base	26.592916	-1,223,274.12	20.105352	-924,846.19	298,427.93	0.05
99S19OYU6	0WP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027		
	3,800,000.000	Local	100.000000	3,800,000.00	99.628765	3,785,893.07	-14,106.93	5.11
		Base	26.592916	1,010,530.80	20.030714	761,167.13	-249,363.67	0.04
99S19OYV4	0WP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-3,800,000.000	Local	100.000000	-3,800,000.00	100.000000	-3,800,000.00	0.00	5.13
		Base	26.592916	-1,010,530.80	20.105352	-764,003.38	246,527.42	0.04
99S19P808	0WP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	5,500,000.000	Local	100.145847	5,508,021.58	99.539303	5,474,661.67	-33,359.91	7.38
		Base	26.862815	1,477,454.85	20.012727	1,100,700.00	-376,754.85	0.06
99S19P816	0WP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-5,500,000.000	Local	100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00	7.42
		Base	26.820437	-1,475,124.05	20.105352	-1,105,794.36	369,329.69	0.06
99S19PV36	0WP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	5,923,000.000	Local	100.169670	5,933,049.58	99.539303	5,895,712.92	-37,336.66	7.95
		Base	26.737071	1,583,636.72	20.012727	1,185,353.84	-398,282.88	0.06

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STATE STREET

As of: June 30, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	7.99
			Base 26.688076	-1,580,734.75	20.105352	-1,190,840.00	389,894.75	0.06

BRAZILIAN REAL Total

Local	18,071.16	-87,924.40	-105,995.56	53.36
Base	5,232.77	-17,677.50	-22,910.27	0.41

JAPANESE YEN

Exchange Rate: 111.095000

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	44.32
			Base 0.925840	2,057,402.10	0.900131	2,000,270.04	-57,132.06	0.10
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	104.820682	-232,932,519.54	-10,712,519.54	46.45
			Base 0.925840	-2,057,402.10	0.943523	-2,096,696.70	-39,294.60	0.11
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				0.042830	09 May 2046		
		-222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.000070	156.52	0.000000	0.00	-156.52	0.00

JAPANESE YEN Total

Local	0.00	-10,712,519.54	-10,712,519.54	90.77
Base	0.00	-96,426.66	-96,426.66	0.21

MEXICAN PESO

Exchange Rate: 19.934000

99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
		55,300,000.000	Local 100.666759	55,668,717.50	103.677041	57,333,403.67	1,664,686.17	8.27
			Base 5.197878	2,874,426.78	5.201015	2,876,161.52	1,734.74	0.15
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.529200	18 Jul 2029		
		-55,300,000.000	Local 100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	7.97

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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	5.163377	-2,855,347.32	5.016555	-2,774,154.71	81,192.61	0.14
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	57,600,000.000	Local	100.805694	58,064,079.76	103.613794	59,681,545.34	1,617,465.58	8.61
		Base	5.173233	2,979,782.22	5.197843	2,993,957.33	14,175.11	0.16
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.281000	20 Jul 2029		
	-57,600,000.000	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.31
		Base	5.131429	-2,955,703.02	5.016555	-2,889,535.47	66,167.55	0.15
MEXICAN PESO Total								
		Local		832,797.26		4,114,949.01	3,282,151.75	33.15
		Base		43,158.66		206,428.67	163,270.01	0.60
US DOLLAR							Exchange Rate:	1.000000
99S1EDKL9	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.124750	17 Mar 2050		
	2,446,000.000	Local	101.623371	2,485,707.65	100.000000	2,446,000.00	-39,707.65	0.13
		Base	101.623371	2,485,707.65	100.000000	2,446,000.00	-39,707.65	0.13
99S1EDKM7	BWS034686 IRS USD P F .90000 2 CCPVANILLA				0.900000	17 Mar 2050		
	-2,446,000.000	Local	100.000000	-2,446,000.00	79.928350	-1,955,047.44	490,952.56	0.11
		Base	100.000000	-2,446,000.00	79.928350	-1,955,047.44	490,952.56	0.10
99S1FNY64	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Nov 2045		
	8,975,000.000	Local	103.927018	9,327,449.85	100.000000	8,975,000.00	-352,449.85	0.49
		Base	103.927018	9,327,449.85	100.000000	8,975,000.00	-352,449.85	0.47
99S1FNY72	BWS035485 IRS USD P F .80000 2 CCPVANILLA				0.800000	15 Nov 2045		
	-8,975,000.000	Local	100.000000	-8,975,000.00	80.498831	-7,224,770.08	1,750,229.92	0.39
		Base	100.000000	-8,975,000.00	80.498831	-7,224,770.08	1,750,229.92	0.38
99S1GG4I5	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS				0.100000	15 May 2027		
	15,202,000.000	Local	99.713274	15,158,411.89	100.000000	15,202,000.00	43,588.11	0.83
		Base	99.713274	15,158,411.89	100.000000	15,202,000.00	43,588.11	0.79
99S1GG4J3	BWS035808 IRS USD P F .26000 2 CCPOIS				0.260000	15 May 2027		
	-15,202,000.000	Local	100.000000	-15,202,000.00	96.426465	-14,658,751.21	543,248.79	0.80
		Base	100.000000	-15,202,000.00	96.426465	-14,658,751.21	543,248.79	0.76

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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	
99S1GSWF4	BWS036004 IRS USD R V 00MSOFR 20450720 IRS P F L				1.000000	20 Jul 2045			
		5,990,000.000	Local	100.869031	6,042,054.98	100.000000	5,990,000.00	-52,054.98	0.33
			Base	100.869031	6,042,054.98	100.000000	5,990,000.00	-52,054.98	0.31
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S				0.560000	20 Jul 2045			
		-5,990,000.000	Local	100.000000	-5,990,000.00	81.104723	-4,858,172.91	1,131,827.09	0.27
			Base	100.000000	-5,990,000.00	81.104723	-4,858,172.91	1,131,827.09	0.25
99S1H41L7	SWS036020 IRS USD R F .19000 2 CCPVANILLA				0.190000	15 Jun 2022			
		25,010,000.000	Local	99.999768	25,009,941.97	100.018426	25,014,608.34	4,666.37	1.37
			Base	99.999768	25,009,941.97	100.018426	25,014,608.34	4,666.37	1.30
99S1H41M5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.118880	15 Jun 2022			
		-25,010,000.000	Local	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.37
			Base	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.30
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	19 Aug 2045			
		2,760,000.000	Local	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.15
			Base	100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.14
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045			
		-2,760,000.000	Local	100.000000	-2,760,000.00	84.788986	-2,340,176.01	419,823.99	0.13
			Base	100.000000	-2,760,000.00	84.788986	-2,340,176.01	419,823.99	0.12
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Feb 2047			
		6,202,000.000	Local	101.174080	6,274,816.43	100.000000	6,202,000.00	-72,816.43	0.34
			Base	101.174080	6,274,816.43	100.000000	6,202,000.00	-72,816.43	0.32
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA				1.000000	15 Feb 2047			
		-6,202,000.000	Local	100.000000	-6,202,000.00	83.926439	-5,205,117.75	996,882.25	0.28
			Base	100.000000	-6,202,000.00	83.926439	-5,205,117.75	996,882.25	0.27
99S1I4ZR6	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.199750	07 Oct 2050			
		3,535,000.000	Local	100.483302	3,552,084.71	100.000000	3,535,000.00	-17,084.71	0.19
			Base	100.483302	3,552,084.71	100.000000	3,535,000.00	-17,084.71	0.18
99S1I4ZS4	BWS039545 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	07 Oct 2050			
		-3,535,000.000	Local	100.000000	-3,535,000.00	86.823583	-3,069,213.66	465,786.34	0.17
			Base	100.000000	-3,535,000.00	86.823583	-3,069,213.66	465,786.34	0.16

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99S1IP766	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Feb 2047			
		1,086,000.000	Local	100.112010	1,087,216.43	100.000000	1,086,000.00	-1,216.43	0.06
			Base	100.112010	1,087,216.43	100.000000	1,086,000.00	-1,216.43	0.06
99S1IP774	BWS040063 IRS USD P F 1.22500 2 CCPVANILLA				1.225000	15 Feb 2047			
		-1,086,000.000	Local	100.000000	-1,086,000.00	88.787938	-964,237.01	121,762.99	0.05
			Base	100.000000	-1,086,000.00	88.787938	-964,237.01	121,762.99	0.05
99S1IP790	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Feb 2047			
		2,342,000.000	Local	100.537221	2,354,581.71	100.000000	2,342,000.00	-12,581.71	0.13
			Base	100.537221	2,354,581.71	100.000000	2,342,000.00	-12,581.71	0.12
99S1IP7A7	BWS040048 IRS USD P F 1.20000 2 CCPVANILLA				1.200000	15 Feb 2047			
		-2,342,000.000	Local	100.000000	-2,342,000.00	88.247771	-2,066,762.80	275,237.20	0.11
			Base	100.000000	-2,342,000.00	88.247771	-2,066,762.80	275,237.20	0.11
99S1JQH39	BWS044420 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Nov 2027			
		11,641,000.000	Local	100.235246	11,668,384.93	100.000000	11,641,000.00	-27,384.93	0.64
			Base	100.235246	11,668,384.93	100.000000	11,641,000.00	-27,384.93	0.61
99S1JQH47	BWS044420 IRS USD P F .78000 2 CCPVANILLA				0.780000	15 Nov 2027			
		-11,641,000.000	Local	100.000000	-11,641,000.00	97.828704	-11,388,239.43	252,760.57	0.62
			Base	100.000000	-11,641,000.00	97.828704	-11,388,239.43	252,760.57	0.59
99S1JRD31	SWS044586 IRS USD R F 1.10000 2 CCPVANILLA				1.100000	18 Dec 2025			
		49,521,000.000	Local	100.000000	49,521,000.00	99.557610	49,301,924.05	-219,075.95	2.69
			Base	100.000000	49,521,000.00	99.557610	49,301,924.05	-219,075.95	2.57
99S1JRD49	SWS044586 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	18 Dec 2025			
		-49,521,000.000	Local	100.000000	-49,521,000.00	100.000000	-49,521,000.00	0.00	2.71
			Base	100.000000	-49,521,000.00	100.000000	-49,521,000.00	0.00	2.58
99S1JRD64	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Feb 2047			
		2,228,000.000	Local	100.578210	2,240,882.51	100.000000	2,228,000.00	-12,882.51	0.12
			Base	100.578210	2,240,882.51	100.000000	2,228,000.00	-12,882.51	0.12
99S1JRD72	BWS044560 IRS USD P F 1.60000 2 CCPVANILLA				1.600000	15 Feb 2047			
		-2,228,000.000	Local	100.000000	-2,228,000.00	96.890448	-2,158,719.18	69,280.82	0.12
			Base	100.000000	-2,228,000.00	96.890448	-2,158,719.18	69,280.82	0.11

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99S1KKRL9	BWS048967 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.147250	15 Feb 2047			
		5,368,000.000	Local	100.522684	5,396,057.67	100.000000	5,368,000.00	-28,057.67	0.29
			Base	100.522684	5,396,057.67	100.000000	5,368,000.00	-28,057.67	0.28
99S1KKRM7	BWS048967 IRS USD P F 2.00000 2 CCPVANILLA				2.000000	15 Feb 2047			
		-5,368,000.000	Local	100.000000	-5,368,000.00	105.538447	-5,665,303.83	-297,303.83	0.31
			Base	100.000000	-5,368,000.00	105.538447	-5,665,303.83	-297,303.83	0.30
99S1KQV31	BWS049502 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.131380	03 Jun 2051			
		409,000.000	Local	100.353550	410,446.02	100.000000	409,000.00	-1,446.02	0.02
			Base	100.353550	410,446.02	100.000000	409,000.00	-1,446.02	0.02
99S1KQV49	BWS049502 IRS USD P F 2.00000 2 CCPVANILLA				2.000000	03 Jun 2051			
		-409,000.000	Local	100.000000	-409,000.00	106.159823	-434,193.68	-25,193.68	0.02
			Base	100.000000	-409,000.00	106.159823	-434,193.68	-25,193.68	0.02
99S1KSAX4	BWS049569 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.130750	07 Jun 2051			
		1,226,000.000	Local	99.987635	1,225,848.40	100.000000	1,226,000.00	151.60	0.07
			Base	99.987635	1,225,848.40	100.000000	1,226,000.00	151.60	0.06
99S1KSAY2	BWS049569 IRS USD P F 2.05000 2 CCPVANILLA				2.050000	07 Jun 2051			
		-1,226,000.000	Local	100.000000	-1,226,000.00	107.382707	-1,316,511.99	-90,511.99	0.07
			Base	100.000000	-1,226,000.00	107.382707	-1,316,511.99	-90,511.99	0.07
99S1KTMR2	BWS049700 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.147250	15 Feb 2028			
		26,354,000.000	Local	100.127521	26,387,606.86	100.000000	26,354,000.00	-33,606.86	1.44
			Base	100.127521	26,387,606.86	100.000000	26,354,000.00	-33,606.86	1.37
99S1KTMS0	BWS049700 IRS USD P F 1.25000 2 CCPVANILLA				1.250000	15 Feb 2028			
		-26,354,000.000	Local	100.000000	-26,354,000.00	100.612257	-26,515,354.21	-161,354.21	1.45
			Base	100.000000	-26,354,000.00	100.612257	-26,515,354.21	-161,354.21	1.38
99S1L7HL8	SWS051003 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2026			
		156,156,000.000	Local	102.107330	159,446,722.54	102.539500	160,121,581.62	674,859.08	8.75
			Base	102.107330	159,446,722.54	102.539500	160,121,581.62	674,859.08	8.34
99S1L7HM6	SWS051003 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2026			
		-156,156,000.000	Local	100.000000	-156,156,000.00	100.000000	-156,156,000.00	0.00	8.53
			Base	100.000000	-156,156,000.00	100.000000	-156,156,000.00	0.00	8.14

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

Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1L9U05	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.147250	15 Feb 2028		
	37,238,000.000	Local	100.107646	37,278,085.11	100.000000	37,238,000.00	-40,085.11	2.03
		Base	100.107646	37,278,085.11	100.000000	37,238,000.00	-40,085.11	1.94
99S1L9U13	BWS051383 IRS USD P F 1.35000 2 CCPVANILLA				1.350000	15 Feb 2028		
	-37,238,000.000	Local	100.000000	-37,238,000.00	101.259810	-37,707,128.05	-469,128.05	2.06
		Base	100.000000	-37,238,000.00	101.259810	-37,707,128.05	-469,128.05	1.96
99S1LCB09	SWS051524 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Jun 2026		
	21,530,000.000	Local	108.100289	23,273,992.28	110.203800	23,726,878.14	452,885.86	1.30
		Base	108.100289	23,273,992.28	110.203800	23,726,878.14	452,885.86	1.24
99S1LCB17	SWS051524 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2026		
	-21,530,000.000	Local	100.000000	-21,530,000.00	100.000000	-21,530,000.00	0.00	1.18
		Base	100.000000	-21,530,000.00	100.000000	-21,530,000.00	0.00	1.12
99S1M0B61	SWS052464 IRS USD R F 2.75000 2 CCPZERO				2.750000	13 May 2026		
	0.000	Local	0.000000	28,484.68	0.000000	0.00	-28,484.68	0.00
		Base	0.000000	28,484.68	0.000000	0.00	-28,484.68	0.00
99S1M0BF1	BWS052423 IRS USD R V 12MUSCPI 1 CCPZERO				1.000000	13 May 2023		
	0.000	Local	0.000000	10,615.69	0.000000	0.00	-10,615.69	0.00
		Base	0.000000	10,615.69	0.000000	0.00	-10,615.69	0.00
99S1MDO93	SWS052688 IRS USD R F .82000 2 CCPVANILLA				0.820000	04 Jun 2024		
	84,291,000.000	Local	100.000000	84,291,000.00	99.836270	84,152,990.35	-138,009.65	4.60
		Base	100.000000	84,291,000.00	99.836270	84,152,990.35	-138,009.65	4.38
99S1MDOA0	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	04 Jun 2024		
	-84,291,000.000	Local	100.000000	-84,291,000.00	100.000000	-84,291,000.00	0.00	4.60
		Base	100.000000	-84,291,000.00	100.000000	-84,291,000.00	0.00	4.39
99S1MQZO9	BWS053009 IRS USD R V 00MFEDL 1 CCPOIS				0.100000	15 Feb 2047		
	2,316,000.000	Local	100.000000	2,316,000.00	100.000000	2,316,000.00	0.00	0.13
		Base	100.000000	2,316,000.00	100.000000	2,316,000.00	0.00	0.12
99S1MQZP6	BWS053009 IRS USD P F 1.72875 2 CCPOIS				1.728750	15 Feb 2047		
	-2,316,000.000	Local	100.000000	-2,316,000.00	104.281389	-2,415,156.97	-99,156.97	0.13
		Base	100.000000	-2,316,000.00	104.281389	-2,415,156.97	-99,156.97	0.13

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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, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		Local		5,721,392.31		11,185,126.29	5,463,733.98	51.57
		Base		5,721,392.31		11,185,126.29	5,463,733.98	49.18
SWAPS FIXED INCOME Total								
		0.000 Base		5,769,783.74		11,277,450.80	5,507,667.06	50.41

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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								
41,019,197.000	138,485,603,759.910	Base		933,540,689.87		954,262,627.19	20,721,937.32	99.93
Original Face:	722,716,168.870							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.333422

ADI1WS681	AUST 10Y BOND FUT SEP21 XSFE 20210915	15 Sep 2021									
104.000	10,400,000.000		Local	14,683,654.96	14,647,499.36	98.460000	36,155.60	24,381.76	11,773.84		
			Base	11,012,008.92		73.840090	27,114.90	18,285.10	8,829.80		0.00

AUSTRALIAN DOLLAR Total

104.000	10,400,000.000		Local	14,683,654.96	14,647,499.36		36,155.60	24,381.76	11,773.84		
			Base				27,114.90	18,285.10	8,829.80		0.00

EURO CURRENCY

Exchange Rate: 0.843348

GERMANY

ADI1TWHG6	EURO-BOBL FUTURE SEP21 XEUR 20210908	08 Sep 2021									
6.000	600,000.000		Local	804,900.00	803,707.20	134.150000	1,192.80	292.80	900.00		
			Base	954,410.28		159.068380	1,414.36	347.19	1,067.17		0.00

ADI1WFGM7	EURO-OAT FUTURE SEP21 XEUR 20210908	08 Sep 2021									
44.000	4,400,000.000		Local	6,997,760.00	6,918,642.80	159.040000	79,117.20	58,437.20	20,680.00		
			Base	8,297,594.82		188.581701	93,813.23	69,291.92	24,521.31		0.00

GERMANY Total

50.000	5,000,000.000		Local	7,802,660.00	7,722,350.00		80,310.00	58,730.00	21,580.00		
			Base				95,227.59	69,639.11	25,588.48		0.00

EURO CURRENCY Total

50.000	5,000,000.000		Local	7,802,660.00	7,722,350.00		80,310.00	58,730.00	21,580.00		
			Base				95,227.59	69,639.11	25,588.48		0.00

POUND STERLING

Exchange Rate: 0.722909

ADI1TZXV8	LONG GILT FUTURE SEP21 IFLL 20210928	28 Sep 2021									
3.000	300,000.000		Local	384,300.00	379,864.14	128.100000	4,435.86	4,015.86	420.00		
			Base	531,602.18		177.200727	6,136.13	5,555.14	580.99		0.00

& Issue has redenominated but Local is not converted
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

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										
POUND STERLING Total										
3.000	300,000.000		Local 384,300.00	379,864.14		4,435.86	18 Dec 2023	4,015.86	420.00	
			Base			6,136.13		5,555.14	580.99	0.00
								Exchange Rate:	1.000000	
US DOLLAR										
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218						18 Dec 2023			
1,093.000	273,250,000.000		Local 270,175,937.50	270,272,828.91	98.875000	-96,891.41		-137,878.91	40,987.50	
			Base 270,175,937.50		98.875000	-96,891.41		-137,878.91	40,987.50	0.00
ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918						18 Sep 2023			
46.000	11,500,000.000		Local 11,385,000.00	11,392,646.60	99.000000	-7,646.60		-8,796.60	1,150.00	
			Base 11,385,000.00		99.000000	-7,646.60		-8,796.60	1,150.00	0.00
ADI1FXVC2	EURO FX CURR FUT SEP21 XCME 20210913						13 Sep 2021			
120.000	15,000,000.000		Local 17,797,500.00	18,315,195.75	1.186500	-517,695.75		-435,195.75	-82,500.00	
			Base 17,797,500.00		1.186500	-517,695.75		-435,195.75	-82,500.00	0.00
ADI1TVLW8	US LONG BOND(CBT) SEP21 XCBT 20210921						21 Sep 2021			
15.000	1,500,000.000		Local 2,411,250.00	2,364,335.95	160.750000	46,914.05		37,070.30	9,843.75	
			Base 2,411,250.00		160.750000	46,914.05		37,070.30	9,843.75	0.00
ADI1TWJQ2	US 5YR NOTE (CBT) SEP21 XCBT 20210930						30 Sep 2021			
1,829.000	182,900,000.000		Local 225,752,899.35	226,192,417.22	123.429688	-439,517.87		-553,830.37	114,312.50	
			Base 225,752,899.35		123.429688	-439,517.87		-553,830.37	114,312.50	0.01
ADI1W9N35	JPN YEN CURR FUT SEP21 XCME 20210913						13 Sep 2021			
44.000	55,000.000		Local 4,953,850.00	5,029,581.04	90.070000	-75,731.04		-49,056.04	-26,675.00	
			Base 4,953,850.00		90.070000	-75,731.04		-49,056.04	-26,675.00	0.00
ADI1W9RN7	BP CURRENCY FUT SEP21 XCME 20210913						13 Sep 2021			
69.000	4,312,500.000		Local 5,953,406.25	6,097,019.67	1.380500	-143,613.42		-122,913.42	-20,700.00	
			Base 5,953,406.25		1.380500	-143,613.42		-122,913.42	-20,700.00	0.00
ADI1WFH61	US ULTRA BOND CBT SEP21 XCBT 20210921						21 Sep 2021			
418.000	41,800,000.000		Local 80,543,375.00	76,926,772.81	192.687500	3,616,602.19		3,146,352.19	470,250.00	
			Base 80,543,375.00		192.687500	3,616,602.19		3,146,352.19	470,250.00	0.02
ADI1XLCT2	CAD CURRENCY FUT SEP21 XCME 20210914						14 Sep 2021			

& 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, 2021

View Date: July 1, 2021

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	
91.000		9,100,000.000	Local Base	7,336,420.00 7,336,420.00	7,529,547.75	0.806200 0.806200		-193,127.75 -193,127.75	-186,302.75 -186,302.75	-6,825.00 -6,825.00	0.00
ADI1XQPW0	AUDUSD CRNCY FUT SEP21 XCME 20210913						13 Sep 2021				
146.000		14,600,000.000	Local Base	10,947,080.00 10,947,080.00	11,302,704.76	0.749800 0.749800		-355,624.76 -355,624.76	-327,884.76 -327,884.76	-27,740.00 -27,740.00	0.00
ADI1XWB28	CHF CURRENCY FUT SEP21 XCME 20210913						13 Sep 2021				
5.000		625,000.000	Local Base	676,187.50 676,187.50	699,387.50	1.081900 1.081900		-23,200.00 -23,200.00	-19,387.50 -19,387.50	-3,812.50 -3,812.50	0.00
ADI1Y2XT0	MEXICAN PESO FUT SEP21 XCME 20210913						13 Sep 2021				
261.000		130,500,000.000	Local Base	6,485,850.00 6,485,850.00	6,561,985.00	0.049700 0.049700		-76,135.00 -76,135.00	-34,375.00 -34,375.00	-41,760.00 -41,760.00	0.00
ADI1YGV87	RUSSIAN RUBLE FUT SEP21 XCME 20210915						15 Sep 2021				
14.000		35,000,000.000	Local Base	472,675.00 472,675.00	477,735.00	0.013505 0.013505		-5,060.00 -5,060.00	-2,260.00 -2,260.00	-2,800.00 -2,800.00	0.00
US DOLLAR Total											
4,151.000		720,142,500.000	Local Base	644,891,430.60	643,162,157.96			1,729,272.64 1,729,272.64	1,305,541.39 1,305,541.39	423,731.25 423,731.25	0.04
FUTURES LONG Total											
4,308.000		735,842,500.000	Base					1,857,751.26	1,399,020.74	458,730.52	0.05

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.843348

GERMANY

ADI1TWJV1	EURO-BUXL 30Y BND SEP21 XEUR 20210908	08 Sep 2021	-10.000	-1,000,000.000	Local -2,032,400.00 Base -2,409,918.56	-1,981,108.00	203.240000 240.991856	-51,292.00 -60,819.50	-35,892.00 -42,558.94	-15,400.00 -18,260.56	0.00
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ADI1TWJZ2	EURO-BUND FUTURE SEP21 XEUR 20210908	08 Sep 2021	-266.000	-26,600,000.000	Local -45,914,260.00 Base -54,442,839.73	-45,512,820.80	172.610000 204.672330	-401,439.20 -476,006.58	-257,799.20 -305,685.43	-143,640.00 -170,321.15	0.01
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GERMANY Total			-276.000	-27,600,000.000	Local -47,946,660.00 Base	-47,493,928.80		-452,731.20 -536,826.08	-293,691.20 -348,244.37	-159,040.00 -188,581.71	0.01
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EURO CURRENCY Total			-276.000	-27,600,000.000	Local -47,946,660.00 Base	-47,493,928.80		-452,731.20 -536,826.08	-293,691.20 -348,244.37	-159,040.00 -188,581.71	0.01
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JAPANESE YEN

Exchange Rate: 111.095000

ADI1TVLF5	JPN 10Y BOND(OSE) SEP21 XTKS 20210913	13 Sep 2021	-7.000	-700,000,000.000	Local -1,061,830,000.00 Base -9,557,855.89	-1,059,814,400.00	151.690000 1.365408	-2,015,600.00 -18,143.03	-2,015,600.00 -18,143.03	0.00 0.00	0.00
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JAPANESE YEN Total			-7.000	-700,000,000.000	Local -1,061,830,000.00 Base	-1,059,814,400.00		-2,015,600.00 -18,143.03	-2,015,600.00 -18,143.03	0.00 0.00	0.00
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US DOLLAR

Exchange Rate: 1.000000

ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213	13 Dec 2021	-760.000	-190,000,000.000	Local -189,610,500.00 Base -189,610,500.00	-189,568,918.02	99.795000 99.795000	-41,581.98 -41,581.98	-32,081.98 -32,081.98	-9,500.00 -9,500.00	0.00
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ADI1TVLQ1	US 10YR ULTRA FUT SEP21 XCBT 20210921	21 Sep 2021									
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

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								
-17.000	-1,700,000.000	Local -2,502,453.13	-2,447,161.48	147.203125	-55,291.65		-47,057.27	-8,234.38	
		Base -2,502,453.13		147.203125	-55,291.65		-47,057.27	-8,234.38	0.00
ADI1TVMG2	US 10YR NOTE (CBT)SEP21 XCBT 20210921					21 Sep 2021			
-666.000	-66,600,000.000	Local -88,245,000.00	-87,881,824.94	132.500000	-363,175.06		-207,081.31	-156,093.75	
		Base -88,245,000.00		132.500000	-363,175.06		-207,081.31	-156,093.75	0.01
ADI1TWHC5	US 2YR NOTE (CBT) SEP21 XCBT 20210930					30 Sep 2021			
-257.000	-51,400,000.000	Local -56,622,320.18	-56,700,356.83	110.160156	78,036.65		84,059.70	-6,023.05	
		Base -56,622,320.18		110.160156	78,036.65		84,059.70	-6,023.05	0.00
US DOLLAR Total									
-1,700.000	-309,700,000.000	Local -336,980,273.31	-336,598,261.27		-382,012.04		-202,160.86	-179,851.18	
		Base			-382,012.04		-202,160.86	-179,851.18	0.01
FUTURES SHORT Total									
-1,983.000	-1,037,300,000.000	Base			-936,981.15		-568,548.26	-368,432.89	0.02

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

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									
2,325.000	-301,457,500.000	Base				920,770.11	830,472.48	90,297.63	0.07

Holdings

As of: June 30, 2021



WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: July 1, 2021



STATE STREET

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 95.707450

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		141,877.940	Local	1.000000	141,877.94	1.000000	141,877.94	0.00	100.00
			Base	0.013085	1,856.50	0.010449	1,482.41	-374.09	0.00

ARGENTINE PESO Total

		141,877.940	Local		141,877.94		141,877.94	0.00	100.00
			Base		1,856.50		1,482.41	-374.09	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.333422

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		169,360.850	Local	1.000000	169,360.85	1.000000	169,360.85	0.00	98.88
			Base	0.744952	126,165.74	0.749950	127,012.19	846.45	0.02

AUSTRALIAN DOLLAR Total

		169,360.850	Local		169,360.85		169,360.85	0.00	98.88
			Base		126,165.74		127,012.19	846.45	0.02

BRAZILIAN REAL

Exchange Rate: 4.973800

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		687,973.890	Local	1.000000	687,973.89	1.000000	687,973.89	0.00	1.16
			Base	0.179794	123,693.30	0.201054	138,319.57	14,626.27	0.02

BRAZILIAN REAL Total

		687,973.890	Local		687,973.89		687,973.89	0.00	1.16
			Base		123,693.30		138,319.57	14,626.27	0.02

CANADIAN DOLLAR

Exchange Rate: 1.239600

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,302,134.860	Local	1.000000	4,302,134.86	1.000000	4,302,134.86	0.00	100.00
			Base	0.820483	3,529,829.92	0.806712	3,470,583.14	-59,246.78	0.61

& 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, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		4,302,134.86	Local	4,302,134.86		4,302,134.86	0.00	100.00
			Base	3,529,829.92		3,470,583.14	-59,246.78	0.61
EURO CURRENCY							Exchange Rate:	0.843348
INTERNATIONAL								
EUR	EURO CURRENCY							
		390,985.410	Local	390,985.41	1.000000	390,985.41	0.00	4.27
			Base	464,900.90	1.185750	463,611.00	-1,289.90	0.08
INTERNATIONAL Total								
		390,985.410	Local	390,985.41		390,985.41	0.00	4.27
			Base	464,900.90		463,611.00	-1,289.90	0.08
EURO CURRENCY Total								
		390,985.410	Local	390,985.41		390,985.41	0.00	4.27
			Base	464,900.90		463,611.00	-1,289.90	0.08
INDONESIAN RUPIAH							Exchange Rate:	14,500.000000
IDR	INDONESIAN RUPIAH							
		9,627,684,757.000	Local	9,627,684,757.00	1.000000	9,627,684,757.00	0.00	6.92
			Base	669,864.31	0.000069	663,978.26	-5,886.05	0.12
INDONESIAN RUPIAH Total								
		9,627,684,757.000	Local	9,627,684,757.00		9,627,684,757.00	0.00	6.92
			Base	669,864.31		663,978.26	-5,886.05	0.12
JAPANESE YEN							Exchange Rate:	111.095000
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	19,655.28	0.009001	19,126.03	-529.25	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

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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		19,655.28		19,126.03	-529.25	0.00	
MEXICAN PESO							Exchange Rate:	19.934000	
MXN	MEXICAN PESO (NEW)								
		-753,964.280	Local	1.000000	-753,964.28	1.000000	-753,964.28	0.00	0.14
			Base	0.044124	-33,268.11	0.050166	-37,823.03	-4,554.92	0.01
MEXICAN PESO Total									
		-753,964.280	Local		-753,964.28		-753,964.28	0.00	0.14
			Base		-33,268.11		-37,823.03	-4,554.92	0.01
POUND STERLING							Exchange Rate:	0.722909	
GBP	POUND STERLING								
		356,330.360	Local	1.000000	356,330.36	1.000000	356,330.36	0.00	14.45
			Base	1.409165	502,128.35	1.383300	492,911.78	-9,216.57	0.09
POUND STERLING Total									
		356,330.360	Local		356,330.36		356,330.36	0.00	14.45
			Base		502,128.35		492,911.78	-9,216.57	0.09
RUSSIAN RUBLE							Exchange Rate:	73.125000	
RUB	RUSSIAN RUBLE								
		1,024.200	Local	1.000000	1,024.20	1.000000	1,024.20	0.00	0.00
			Base	0.013464	13.79	0.013675	14.01	0.22	0.00
RUSSIAN RUBLE Total									
		1,024.200	Local		1,024.20		1,024.20	0.00	0.00
			Base		13.79		14.01	0.22	0.00
SWEDISH KRONA							Exchange Rate:	8.558100	
SEK	SWEDISH KRONA								
		97,265.460	Local	1.000000	97,265.46	1.000000	97,265.46	0.00	100.00
			Base	0.104463	10,160.68	0.116848	11,365.31	1,204.63	0.00

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWEDISH KRONA Total								
		97,265.460	Local	97,265.46		97,265.46	0.00	100.00
			Base	10,160.68		11,365.31	1,204.63	0.00
							Exchange Rate:	8.706750
TURKISH LIRA								
TRY	TURKISH LIRA							
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	11,010.42	0.114853	9,130.85	-1,879.57	0.00
TURKISH LIRA Total								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	11,010.42		9,130.85	-1,879.57	0.00
							Exchange Rate:	1.000000
US DOLLAR								
USD	US DOLLAR							
		-658,658.920	Local	-658,658.92	1.000000	-658,658.92	0.00	0.13
			Base	-658,658.92	1.000000	-658,658.92	0.00	0.12
US DOLLAR Total								
		-658,658.920	Local	-658,658.92		-658,658.92	0.00	0.13
			Base	-658,658.92		-658,658.92	0.00	0.12
CASH Total								
		9,634,623,392.770	Base	4,767,352.16		4,701,052.60	-66,299.56	1.07
CASH EQUIVALENT								
							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.025076	31 Dec 2030		
		6,970,356.820	Local	6,970,356.82	100.000000	6,970,356.82	0.00	1.41
			Base	6,970,356.82	100.000000	6,970,356.82	0.00	1.23

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2021

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US DOLLAR Total									
		6,970,356.82	Local	6,970,356.82		6,970,356.82	0.00	1.41	
			Base	6,970,356.82		6,970,356.82	0.00	1.23	
CASH EQUIVALENT Total									
		6,970,356.82	Base	6,970,356.82		6,970,356.82	0.00	1.23	
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
05580M827	B RILEY FINANCIAL INC PREFERRED STOCK								
		11,200.000	Local	25.000000	280,000.00	25.080000	280,896.00	896.00	0.06
			Base	25.000000	280,000.00	25.080000	280,896.00	896.00	0.05
08579X101	BERRY CORP COMMON STOCK USD.001								
		8,521.000	Local	12.252206	104,401.05	6.720000	57,261.12	-47,139.93	0.01
			Base	12.252206	104,401.05	6.720000	57,261.12	-47,139.93	0.01
26846A209	EG ACQUISITION CORP UNIT USD.0001								
		53,690.000	Local	10.000000	536,900.00	10.000000	536,900.00	0.00	0.11
			Base	10.000000	536,900.00	10.000000	536,900.00	0.00	0.09
55336V308	MPLX LP PREFERRED STOCK VAR								
		97,475.000	Local	32.781139	3,195,341.50	33.557460	3,271,013.41	75,671.91	0.66
			Base	32.781139	3,195,341.50	33.557460	3,271,013.41	75,671.91	0.58
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		26,082.000	Local	8.810265	229,789.34	5.670000	147,884.94	-81,904.40	0.03
			Base	8.810265	229,789.34	5.670000	147,884.94	-81,904.40	0.03
87612G606	TARGA RESOURCES CORP PREFERRED STOCK 9.5								
		2,110.000	Local	1,050.000000	2,215,500.00	1,075.251600	2,268,780.88	53,280.88	0.46
			Base	1,050.000000	2,215,500.00	1,075.251600	2,268,780.88	53,280.88	0.40
942GWCII7	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS								
		1,118.000	Local	0.000000	0.00	0.000001	0.00	0.00	0.00
			Base	0.000000	0.00	0.000001	0.00	0.00	0.00

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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, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		200,196.000	Local	6,561,931.89		6,562,736.35	804.46	1.33
			Base	6,561,931.89		6,562,736.35	804.46	1.16
EQUITY Total								
		200,196.000	Base	6,561,931.89		6,562,736.35	804.46	1.16
FIXED INCOME								
BRAZILIAN REAL								
							Exchange Rate:	4.973800
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027		
		6,866,000.000	Local	104.106810	7,147,973.56	105.961538	7,275,319.20	127,345.64
			Base	25.394425	1,743,581.23	21.303940	1,462,728.54	-280,852.69
ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10				10.000000	01 Jan 2029		
		1,500,000.000	Local	122.225418	1,833,381.27	106.222897	1,593,343.46	-240,037.81
			Base	30.495543	457,433.14	21.356487	320,347.31	-137,085.83
BRAZILIAN REAL Total								
		8,366,000.000	Local	8,981,354.83		8,868,662.66	-112,692.17	14.95
			Base	2,201,014.37		1,783,075.85	-417,938.52	0.31
EURO CURRENCY								
							Exchange Rate:	0.843348
GERMANY								
ACI0NMJ76	BUNDESREPUB. DEUTSCHLAND BONDS REGS 08/26 0.00000				0.010000	15 Aug 2026		
		270,000.000	Local	102.926400	277,901.28	102.994800	278,085.96	184.68
			Base	122.739800	331,397.46	122.126097	329,740.46	-1,657.00
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099		
		600,000.000	Local	94.131660	564,789.96	108.000000	648,000.00	83,210.04
			Base	108.237237	649,423.42	128.061014	768,366.08	118,942.66
GERMANY Total								
		870,000.000	Local	842,691.24		926,085.96	83,394.72	10.11
			Base	980,820.88		1,098,106.54	117,285.66	0.19

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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, 2021

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
INTERNATIONAL								
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				4.947000	31 Dec 2049		
		800,000.000	Local 100.000000	800,000.00	110.253200	882,025.60	82,025.60	9.63
			Base 115.540684	924,325.47	130.732746	1,045,861.97	121,536.50	0.18
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049		
		550,000.000	Local 100.691915	553,805.53	104.625000	575,437.50	21,631.97	6.28
			Base 116.340978	639,875.38	124.059107	682,325.09	42,449.71	0.12
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR				2.000000	07 Feb 2028		
		640,000.000	Local 99.461536	636,553.83	102.519600	656,125.44	19,571.61	7.16
			Base 109.121881	698,380.04	121.562629	778,000.83	79,620.79	0.14
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/49 VAR				4.625000	31 Dec 2049		
		1,000,000.000	Local 101.881566	1,018,815.66	109.869800	1,098,698.00	79,882.34	11.99
			Base 114.473920	1,144,739.20	130.278130	1,302,781.30	158,042.10	0.23
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875				4.875000	30 Jan 2032		
		160,000.000	Local 99.041788	158,466.86	99.890000	159,824.00	1,357.14	1.74
Original Face:		160,000.000	Base 117.781256	188,450.01	118.444580	189,511.33	1,061.32	0.03
INTERNATIONAL Total								
		3,150,000.000	Local	3,167,641.88		3,372,110.54	204,468.66	36.81
Original Face:		160,000.000	Base	3,595,770.10		3,998,480.52	402,710.42	0.70
UNITED KINGDOM								
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN					29 Jan 2027		
		260,000.000	Local 100.000000	260,000.00	97.886400	254,504.64	-5,495.36	2.78
			Base 110.329977	286,857.94	116.068811	301,778.91	14,920.97	0.05
UNITED KINGDOM Total								
		260,000.000	Local	260,000.00		254,504.64	-5,495.36	2.78
			Base	286,857.94		301,778.91	14,920.97	0.05
EURO CURRENCY Total								
		4,280,000.000	Local	4,270,333.12		4,552,701.14	282,368.02	49.70
Original Face:		160,000.000	Base	4,863,448.92		5,398,365.97	534,917.05	0.95

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INDONESIAN RUPIAH							Exchange Rate:	14,500.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
	109,460,000,000.000	Local	97.911779	107,174,233,229.78	105.910000	115,929,086,000.00	8,754,852,770.22	83.27
		Base	0.006888	7,539,916.19	0.007304	7,995,109.38	455,193.19	1.41
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375				8.375000	15 Mar 2034		
	342,000,000.000	Local	106.978455	365,866,317.39	110.572000	378,156,240.00	12,289,922.61	0.27
		Base	0.008229	28,142.75	0.007626	26,079.74	-2,063.01	0.00
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
	1,004,000,000.000	Local	101.145146	1,015,497,266.83	99.180000	995,767,200.00	-19,730,066.83	0.72
		Base	0.007095	71,237.99	0.006840	68,673.60	-2,564.39	0.01
B4NPD2I4	INDONESIA GOVERNMENT BONDS 09/26 8.375				8.375000	15 Sep 2026		
	10,940,000,000.000	Local	106.907125	11,695,639,462.20	112.278000	12,283,213,200.00	587,573,737.80	8.82
		Base	0.008149	891,554.36	0.007743	847,118.15	-44,436.21	0.15
INDONESIAN RUPIAH Total								
	121,746,000,000.000	Local		120,251,236,276.20		129,586,222,640.00	9,334,986,363.80	93.08
		Base		8,530,851.29		8,936,980.87	406,129.58	1.57
POUND STERLING							Exchange Rate:	0.722909
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049		
	200,000.000	Local	100.351740	200,703.48	105.497000	210,994.00	10,290.52	8.55
		Base	153.350080	306,700.16	145.933997	291,867.99	-14,832.17	0.05
ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
	402,000.000	Local	103.052719	414,271.93	106.502200	428,138.84	13,866.91	17.36
		Base	134.584159	541,028.32	147.324490	592,244.45	51,216.13	0.10
ACI1WD777	NATWEST GROUP PLC JR SUBORDINA 12/99 VAR				4.500000	31 Dec 2099		
	1,270,000.000	Local	99.948819	1,269,350.00	102.628000	1,303,375.60	34,025.60	52.84
		Base	139.055980	1,766,010.95	141.965310	1,802,959.43	36,948.48	0.32
B3XR42I11	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
	140,000.000	Local	104.939607	146,915.45	119.977511	167,968.52	21,053.07	6.81
		Base	162.141357	226,997.90	165.964888	232,350.85	5,352.95	0.04

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POUND STERLING Total								
	2,012,000.000	Local		2,031,240.86		2,110,476.96	79,236.10	85.55
		Base		2,840,737.33		2,919,422.72	78,685.39	0.51
RUSSIAN RUBLE							Exchange Rate:	73.125000
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	578,746,000.000	Local	99.273325	574,540,399.04	100.635000	582,421,037.10	7,880,638.06	100.00
		Base	1.494646	8,650,206.24	1.376205	7,964,732.13	-685,474.11	1.40
RUSSIAN RUBLE Total								
	578,746,000.000	Local		574,540,399.04		582,421,037.10	7,880,638.06	100.00
		Base		8,650,206.24		7,964,732.13	-685,474.11	1.40
US DOLLAR							Exchange Rate:	1.000000
00130HCF0	AES CORP/THE SR UNSECURED 144A 01/31 2.45				2.450000	15 Jan 2031		
	410,000.000	Local	99.963771	409,851.46	99.054130	406,121.93	-3,729.53	0.08
		Base	99.963771	409,851.46	99.054130	406,121.93	-3,729.53	0.07
00164DAQ6	AMC ENTMT INC SYNDICATED LNS TERM LOAN B					22 Apr 2026		
	488,750.000	Local	93.500000	456,981.25	93.958300	459,221.19	2,239.94	0.09
		Base	93.500000	456,981.25	93.958300	459,221.19	2,239.94	0.08
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B					02 Oct 2025		
	1,210,692.000	Local	98.384143	1,191,128.95	100.375000	1,215,232.10	24,103.15	0.25
		Base	98.384143	1,191,128.95	100.375000	1,215,232.10	24,103.15	0.21
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
	559,417.720	Local	100.000057	559,418.04	99.750000	558,019.18	-1,398.86	0.11
		Base	100.000057	559,418.04	99.750000	558,019.18	-1,398.86	0.10
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5				6.500000	30 Jun 2027		
	690,000.000	Local	100.801875	695,532.94	105.000000	724,500.00	28,967.06	0.15
		Base	100.801875	695,532.94	105.000000	724,500.00	28,967.06	0.13
00192RAL2	ARES CLO LTD ARES 2015 35RA D 144A				3.183750	15 Jul 2030		
	250,000.000	Local	92.602800	231,507.00	99.697900	249,244.75	17,737.75	0.05

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Original Face:		250,000.000	Base	92.602800	231,507.00	99.697900	249,244.75	17,737.75	0.04
00215NAK6	VM CONSOLIDATED INC 2021 TERM LOAN B					19 Mar 2028			
		218,704.100	Local	100.966100	220,817.00	99.812500	218,294.03	-2,522.97	0.04
			Base	100.966100	220,817.00	99.812500	218,294.03	-2,522.97	0.04
00252GAD1	AAMES MORTGAGE INVESTMENT TRUS AMIT 2006 1 A4				0.651500	25 Apr 2036			
		665,544.810	Local	96.307688	640,970.82	100.040180	665,812.23	24,841.41	0.14
Original Face:		1,991,000.000	Base	96.307688	640,970.82	100.040180	665,812.23	24,841.41	0.12
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5				5.500000	20 Apr 2026			
		480,000.000	Local	100.681613	483,271.74	105.875000	508,200.00	24,928.26	0.10
Original Face:		380,000.000	Base	100.681613	483,271.74	105.875000	508,200.00	24,928.26	0.09
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75				5.750000	20 Apr 2029			
		470,000.000	Local	100.268953	471,264.08	107.959000	507,407.30	36,143.22	0.10
Original Face:		20,000.000	Base	100.268953	471,264.08	107.959000	507,407.30	36,143.22	0.09
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B					15 Feb 2027			
		296,250.000	Local	99.791872	295,633.42	98.833000	292,792.76	-2,840.66	0.06
			Base	99.791872	295,633.42	98.833000	292,792.76	-2,840.66	0.05
00511BAA5	ACURIS FIN US/ACURIS FIN SR SECURED 144A 05/28 5				5.000000	01 May 2028			
		440,000.000	Local	100.000000	440,000.00	99.686000	438,618.40	-1,381.60	0.09
			Base	100.000000	440,000.00	99.686000	438,618.40	-1,381.60	0.08
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125				6.125000	01 Aug 2028			
		370,000.000	Local	100.000000	370,000.00	106.489000	394,009.30	24,009.30	0.08
			Base	100.000000	370,000.00	106.489000	394,009.30	24,009.30	0.07
00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5				5.500000	01 Mar 2028			
		940,000.000	Local	100.000000	940,000.00	101.871000	957,587.40	17,587.40	0.19
			Base	100.000000	940,000.00	101.871000	957,587.40	17,587.40	0.17
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				0.736500	25 Dec 2035			
		1,010,000.000	Local	98.449647	994,341.43	98.918160	999,073.42	4,731.99	0.20
Original Face:		1,010,000.000	Base	98.449647	994,341.43	98.918160	999,073.42	4,731.99	0.18
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5				4.500000	15 Sep 2023			
		150,000.000	Local	99.553040	149,329.56	107.214669	160,822.00	11,492.44	0.03

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		Base	99.553040	149,329.56	107.214669	160,822.00	11,492.44	0.03
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15				3.150000	15 Feb 2024		
	400,000.000	Local	99.339613	397,358.45	104.981518	419,926.07	22,567.62	0.09
		Base	99.339613	397,358.45	104.981518	419,926.07	22,567.62	0.07
009066AA9	AIRBNB INC SR UNSECURED 144A 03/26 0.0000					15 Mar 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
00912YAL6	AIR METHODS CORP TERM LOAN B					22 Apr 2024		
	0.010	Local	-2,900.000000	-0.29	98.468800	0.01	0.30	0.00
		Base	-2,900.000000	-0.29	98.468800	0.01	0.30	0.00
01021FAA7	AKUMIN INC SR SECURED 144A 11/25 7				7.000000	01 Nov 2025		
	740,000.000	Local	100.000000	740,000.00	103.819000	768,260.60	28,260.60	0.16
		Base	100.000000	740,000.00	103.819000	768,260.60	28,260.60	0.14
01771JAE3	ALLEN MEDIA LLC 2020 TERM LOAN B					10 Feb 2027		
	1,087,865.660	Local	98.501033	1,071,558.91	100.000000	1,087,865.66	16,306.75	0.22
		Base	98.501033	1,071,558.91	100.000000	1,087,865.66	16,306.75	0.19
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5				10.500000	15 Feb 2028		
	620,000.000	Local	99.134997	614,636.98	106.250000	658,750.00	44,113.02	0.13
		Base	99.134997	614,636.98	106.250000	658,750.00	44,113.02	0.12
01862LAW8	ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN B					08 Oct 2027		
	1,378,000.000	Local	99.315605	1,368,569.04	100.062500	1,378,861.25	10,292.21	0.28
		Base	99.315605	1,368,569.04	100.062500	1,378,861.25	10,292.21	0.24
019576AC1	ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6				6.000000	01 Jun 2029		
	470,000.000	Local	100.488536	472,296.12	101.379000	476,481.30	4,185.18	0.10
		Base	100.488536	472,296.12	101.379000	476,481.30	4,185.18	0.08
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B					10 Jul 2026		
	0.010	Local	101,600.000000	10.16	100.250000	0.01	-10.15	0.00
		Base	101,600.000000	10.16	100.250000	0.01	-10.15	0.00
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN					12 May 2028		
	539,595.110	Local	99.587730	537,370.52	100.250000	540,944.10	3,573.58	0.11

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		Base	99.587730	537,370.52	100.250000	540,944.10	3,573.58	0.10
02156LAF8	ALTICE FRANCE SA SR SECURED 144A 07/29 5.125				5.125000	15 Jul 2029		
		440,000.000 Local	100.000000	440,000.00	100.490000	442,156.00	2,156.00	0.09
		Base	100.000000	440,000.00	100.490000	442,156.00	2,156.00	0.08
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5				10.500000	15 May 2027		
		720,000.000 Local	109.147694	785,863.40	111.125000	800,100.00	14,236.60	0.16
		Base	109.147694	785,863.40	111.125000	800,100.00	14,236.60	0.14
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
		520,000.000 Local	134.809213	701,007.91	127.956352	665,373.03	-35,634.88	0.13
		Base	134.809213	701,007.91	127.956352	665,373.03	-35,634.88	0.12
02351UAB0	AMENTUM GOVT SRVCES HLDNGS LLC 2020 2ND LIEN TERM LOAN					31 Jan 2028		
		580,000.000 Local	101.000000	585,800.00	100.250000	581,450.00	-4,350.00	0.12
		Base	101.000000	585,800.00	100.250000	581,450.00	-4,350.00	0.10
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024		
		448,587.700 Local	98.437677	441,579.31	99.611100	446,843.14	5,263.83	0.09
		Base	98.437677	441,579.31	99.611100	446,843.14	5,263.83	0.08
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5				8.500000	01 Sep 2026		
		1,678,160.000 Local	87.541690	1,469,089.63	112.000000	1,879,539.20	410,449.57	0.38
		Base	87.541690	1,469,089.63	112.000000	1,879,539.20	410,449.57	0.33
03078CAC8	AMERILIFE HOLDINGS LLC 2020 TERM LOAN					18 Mar 2027		
		128,719.540 Local	99.811901	128,477.42	99.750000	128,397.74	-79.68	0.03
		Base	99.811901	128,477.42	99.750000	128,397.74	-79.68	0.02
03762UAB1	APOLLO CMMRL REAL EST FI SR UNSECURED 08/22 4.75				4.750000	23 Aug 2022		
		940,000.000 Local	96.508949	907,184.12	100.380000	943,572.00	36,387.88	0.19
		Base	96.508949	907,184.12	100.380000	943,572.00	36,387.88	0.17
03762UAC9	APOLLO CMMRL REAL EST FI SR UNSECURED 10/23 5.375				5.375000	15 Oct 2023		
		170,000.000 Local	100.000000	170,000.00	100.625000	171,062.50	1,062.50	0.03
		Base	100.000000	170,000.00	100.625000	171,062.50	1,062.50	0.03
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625				4.625000	15 Jun 2029		
		680,000.000 Local	100.000000	680,000.00	98.610000	670,548.00	-9,452.00	0.14

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		Base	100.000000	680,000.00	98.610000	670,548.00	-9,452.00	0.12
03765VAK6	PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN					23 Sep 2026		
		0.010 Local	-4,194,500.000000	-419.45	99.875000	0.01	419.46	0.00
		Base	-4,194,500.000000	-419.45	99.875000	0.01	419.46	0.00
03768DAB3	APOLLO COML REAL ESTATE FIN IN TERM LOAN B					15 May 2026		
		1,506,167.510 Local	98.683904	1,486,344.90	98.500000	1,483,575.00	-2,769.90	0.30
		Base	98.683904	1,486,344.90	98.500000	1,483,575.00	-2,769.90	0.26
03768DAC1	POLLO COMCL REAL ESTE FIN INC 2021 INCREMENTAL TL B1					06 Mar 2028		
		420,000.000 Local	99.034090	415,943.18	99.750000	418,950.00	3,006.82	0.08
		Base	99.034090	415,943.18	99.750000	418,950.00	3,006.82	0.07
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	07 Jun 2049		
		85,355.000 Local	95.736559	81,715.94	102.506000	87,494.00	5,778.06	0.02
Original Face:		86,000.000 Base	95.736559	81,715.94	102.506000	87,494.00	5,778.06	0.02
03835EAC8	APPLOVIN CORP TERM LOAN B					15 Aug 2025		
		201,063.410 Local	100.446556	201,961.27	99.785700	200,632.53	-1,328.74	0.04
		Base	100.446556	201,961.27	99.785700	200,632.53	-1,328.74	0.04
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	109.770000	450,057.00	40,057.00	0.09
		Base	100.000000	410,000.00	109.770000	450,057.00	40,057.00	0.08
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1					11 Mar 2025		
		165,185.750 Local	100.453169	165,934.32	98.812500	163,224.17	-2,710.15	0.03
		Base	100.453169	165,934.32	98.812500	163,224.17	-2,710.15	0.03
03881VAS8	ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF2 C 144A				2.808500	15 Jun 2054		
		964,000.000 Local	99.999200	963,992.29	100.582470	969,615.01	5,622.72	0.20
Original Face:		964,000.000 Base	99.999200	963,992.29	100.582470	969,615.01	5,622.72	0.17
03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4				4.000000	01 Sep 2029		
		680,000.000 Local	100.000000	680,000.00	99.220000	674,696.00	-5,304.00	0.14
		Base	100.000000	680,000.00	99.220000	674,696.00	-5,304.00	0.12
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				0.951500	25 Jan 2034		
		293,836.280 Local	88.423268	259,819.64	97.847880	287,512.57	27,692.93	0.06

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Original Face:	22,150,000.000	Base		88.423268	259,819.64	97.847880	287,512.57	27,692.93	0.05	
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030			
	591,700.000	Local		54.904512	324,870.00	35.950000	212,716.15	-112,153.85	0.04	
Original Face:	591,700.000	Base		54.904512	324,870.00	35.950000	212,716.15	-112,153.85	0.04	
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029			
	25,400.000	Local		58.090472	14,754.98	37.870000	9,618.98	-5,136.00	0.00	
Original Face:	25,400.000	Base		58.090472	14,754.98	37.870000	9,618.98	-5,136.00	0.00	
04016NAX1	ARES CLO LTD ARES 2017 44A CR 144A					3.562370	15 Apr 2034			
	920,000.000	Local		100.000000	920,000.00	99.849200	918,612.64	-1,387.36	0.19	
Original Face:	920,000.000	Base		100.000000	920,000.00	99.849200	918,612.64	-1,387.36	0.16	
04044PAH7	ARISTOCRAT LEISURE LIMITED 2020 INCREMENTAL TERM LOAN B						19 Oct 2024			
	138,302.260	Local		99.133926	137,104.46	100.109400	138,453.56	1,349.10	0.03	
		Base		99.133926	137,104.46	100.109400	138,453.56	1,349.10	0.02	
04541GGB2	ASSET BACKED SECURITIES CORP H ABSHE 2003 HE6 M1					1.066500	25 Nov 2033			
	766,977.890	Local		99.444732	762,719.11	100.109410	767,817.04	5,097.93	0.16	
Original Face:	9,275,000.000	Base		99.444732	762,719.11	100.109410	767,817.04	5,097.93	0.14	
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023			
	335,516.880	Local		99.055156	332,346.77	99.421900	333,577.26	1,230.49	0.07	
		Base		99.055156	332,346.77	99.421900	333,577.26	1,230.49	0.06	
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024			
	662,914.600	Local		99.689965	660,859.33	98.921900	655,767.72	-5,091.61	0.13	
		Base		99.689965	660,859.33	98.921900	655,767.72	-5,091.61	0.12	
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026			
	962,099.630	Local		98.892873	951,447.97	98.796900	950,524.61	-923.36	0.19	
		Base		98.892873	951,447.97	98.796900	950,524.61	-923.36	0.17	
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027			
	678,300.000	Local		99.047556	671,839.57	98.833300	670,386.27	-1,453.30	0.14	
		Base		99.047556	671,839.57	98.833300	670,386.27	-1,453.30	0.12	
04685YAM1	ATHENAHEALTH INC ATHENAHEALTH INC TERM LOAN						11 Feb 2026			
	732,474.380	Local		99.175642	726,436.17	100.437500	735,678.96	9,242.79	0.15	

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		Base	99.175642	726,436.17	100.437500	735,678.96	9,242.79	0.13
049362AA4	ATLAS LUXCO 4 / ALL UNI SR SECURED 144A 06/28 4.625				4.625000	01 Jun 2028		
	480,000.000	Local	100.284815	481,367.11	100.361000	481,732.80	365.69	0.10
		Base	100.284815	481,367.11	100.361000	481,732.80	365.69	0.08
05278HAB2	AUTOKINITON US HOLDINGS, INC. 2021 TERM LOAN B					06 Apr 2028		
	817,950.000	Local	99.756439	815,957.79	100.625000	823,062.19	7,104.40	0.17
		Base	99.756439	815,957.79	100.625000	823,062.19	7,104.40	0.14
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5				5.500000	15 Dec 2024		
	430,000.000	Local	99.230544	426,691.34	113.042380	486,082.23	59,390.89	0.10
		Base	99.230544	426,691.34	113.042380	486,082.23	59,390.89	0.09
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A				3.150000	20 Mar 2026		
	500,000.000	Local	99.995658	499,978.29	104.047560	520,237.80	20,259.51	0.11
Original Face:	500,000.000	Base	99.995658	499,978.29	104.047560	520,237.80	20,259.51	0.09
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A				4.250000	20 Feb 2027		
	370,000.000	Local	99.999049	369,996.48	109.031940	403,418.18	33,421.70	0.08
Original Face:	370,000.000	Base	99.999049	369,996.48	109.031940	403,418.18	33,421.70	0.07
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023		
	220,000.000	Local	99.003655	217,808.04	108.097361	237,814.19	20,006.15	0.05
		Base	99.003655	217,808.04	108.097361	237,814.19	20,006.15	0.04
05401AAL5	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25				4.250000	15 Apr 2026		
	390,000.000	Local	99.977533	389,912.38	108.412197	422,807.57	32,895.19	0.09
		Base	99.977533	389,912.38	108.412197	422,807.57	32,895.19	0.07
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4				3.063000	15 Nov 2052		
	710,000.000	Local	102.852106	730,249.95	108.561590	770,787.29	40,537.34	0.16
Original Face:	710,000.000	Base	102.852106	730,249.95	108.561590	770,787.29	40,537.34	0.14
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A				3.275000	05 Jun 2036		
	880,000.000	Local	103.252601	908,622.89	98.679810	868,382.33	-40,240.56	0.18
Original Face:	880,000.000	Base	103.252601	908,622.89	98.679810	868,382.33	-40,240.56	0.15
056057AL6	BX TRUST BX 2018 BIOA D 144A				1.394050	15 Mar 2037		
	900,000.000	Local	100.077263	900,695.37	100.123130	901,108.17	412.80	0.18

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Original Face:		900,000.000	Base	100.077263	900,695.37	100.123130	901,108.17	412.80	0.16
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A				4.075460	09 Dec 2041			
		1,250,000.000	Local	97.106310	1,213,828.87	104.683530	1,308,544.13	94,715.26	0.27
Original Face:		1,250,000.000	Base	97.106310	1,213,828.87	104.683530	1,308,544.13	94,715.26	0.23
05606GAJ0	BX TRUST BX 2021 VIEW C 144A				2.500000	15 Jun 2023			
		860,000.000	Local	100.000000	860,000.00	99.999890	859,999.05	-0.95	0.17
Original Face:		860,000.000	Base	100.000000	860,000.00	99.999890	859,999.05	-0.95	0.15
05608BAQ3	BX TRUST BX 2019 IMC F 144A				2.973000	15 Apr 2034			
		1,370,000.000	Local	100.000000	1,370,000.00	98.996520	1,356,252.32	-13,747.68	0.28
Original Face:		1,370,000.000	Base	100.000000	1,370,000.00	98.996520	1,356,252.32	-13,747.68	0.24
05609BAK5	BX TRUST BX 2021 LBA DJV 144A				1.673000	15 Feb 2036			
		910,000.000	Local	100.092899	910,845.38	100.089900	910,818.09	-27.29	0.18
Original Face:		910,000.000	Base	100.092899	910,845.38	100.089900	910,818.09	-27.29	0.16
058498AW6	BALL CORP COMPANY GUAR 08/30 2.875				2.875000	15 Aug 2030			
		500,000.000	Local	100.000000	500,000.00	98.162000	490,810.00	-9,190.00	0.10
			Base	100.000000	500,000.00	98.162000	490,810.00	-9,190.00	0.09
05875HAG8	BALLYROCK LTD BALLY 2018 1A C 144A				3.338250	20 Apr 2031			
		375,000.000	Local	99.754053	374,077.70	99.961800	374,856.75	779.05	0.08
Original Face:		375,000.000	Base	99.754053	374,077.70	99.961800	374,856.75	779.05	0.07
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099			
		470,000.000	Local	94.901926	446,039.05	113.550000	533,685.00	87,645.95	0.11
			Base	94.901926	446,039.05	113.550000	533,685.00	87,645.95	0.09
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR				7.500000	31 Dec 2099			
		990,000.000	Local	110.107544	1,090,064.69	113.000000	1,118,700.00	28,635.31	0.23
			Base	110.107544	1,090,064.69	113.000000	1,118,700.00	28,635.31	0.20
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099			
		200,000.000	Local	100.000000	200,000.00	109.875000	219,750.00	19,750.00	0.04
			Base	100.000000	200,000.00	109.875000	219,750.00	19,750.00	0.04
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR				8.000000	31 Dec 2099			
		380,000.000	Local	100.000000	380,000.00	114.150000	433,770.00	53,770.00	0.09

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		Base	100.000000	380,000.00	114.150000	433,770.00	53,770.00	0.08
07014QAM3	GREAT OUTDOORS GROUP, LLC 2021 TERM LOAN B					06 Mar 2028		
	1,426,425.000	Local	99.520852	1,419,590.32	100.500000	1,433,557.13	13,966.81	0.29
		Base	99.520852	1,419,590.32	100.500000	1,433,557.13	13,966.81	0.25
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625				10.625000	15 Jul 2027		
	840,000.000	Local	102.073729	857,419.32	104.875000	880,950.00	23,530.68	0.18
		Base	102.073729	857,419.32	104.875000	880,950.00	23,530.68	0.16
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				0.731500	25 Dec 2034		
	243,549.750	Local	96.093944	234,036.56	99.215060	241,638.03	7,601.47	0.05
Original Face:	10,280,000.000	Base	96.093944	234,036.56	99.215060	241,638.03	7,601.47	0.04
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165				5.165000	01 Aug 2044		
	1,010,000.000	Local	91.969046	928,887.36	92.561000	934,866.10	5,978.74	0.19
		Base	91.969046	928,887.36	92.561000	934,866.10	5,978.74	0.16
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA				1.195977	15 May 2052		
	8,580,264.890	Local	6.089705	522,512.81	6.495610	557,340.54	34,827.73	0.11
Original Face:	8,620,000.000	Base	6.089705	522,512.81	6.495610	557,340.54	34,827.73	0.10
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026		
	1,690,000.000	Local	90.420701	1,528,109.84	101.500000	1,715,350.00	187,240.16	0.35
		Base	90.420701	1,528,109.84	101.500000	1,715,350.00	187,240.16	0.30
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B					06 Aug 2026		
	1,435,015.680	Local	99.497478	1,427,804.41	99.979000	1,434,714.33	6,909.92	0.29
		Base	99.497478	1,427,804.41	99.979000	1,434,714.33	6,909.92	0.25
092174AA9	BLACK KNIGHT INFOSERV LL COMPANY GUAR 144A 09/28 3.625				3.625000	01 Sep 2028		
	490,000.000	Local	100.000000	490,000.00	99.496000	487,530.40	-2,469.60	0.10
		Base	100.000000	490,000.00	99.496000	487,530.40	-2,469.60	0.09
09239BAC3	BLACKLINE INC SR UNSECURED 144A 03/26 0.0000				0.010000	15 Mar 2026		
	180,000.000	Local	93.998217	169,196.79	96.000000	172,800.00	3,603.21	0.04
		Base	93.998217	169,196.79	96.000000	172,800.00	3,603.21	0.03
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375				4.375000	05 May 2022		
	410,000.000	Local	97.721705	400,658.99	101.380000	415,658.00	14,999.01	0.08

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		Base	97.721705	400,658.99	101.380000	415,658.00	14,999.01	0.07
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625				7.625000	15 Dec 2025		
	1,220,000.000	Local	103.988311	1,268,657.40	108.250000	1,320,650.00	51,992.60	0.27
		Base	103.988311	1,268,657.40	108.250000	1,320,650.00	51,992.60	0.23
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A				1.205250	20 Nov 2028		
	225,120.040	Local	99.884195	224,859.34	100.008200	225,138.50	279.16	0.05
Original Face:	280,000.000	Base	99.884195	224,859.34	100.008200	225,138.50	279.16	0.04
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A				2.239750	18 Jul 2027		
	700,000.000	Local	99.814703	698,702.92	100.006800	700,047.60	1,344.68	0.14
Original Face:	700,000.000	Base	99.814703	698,702.92	100.006800	700,047.60	1,344.68	0.12
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
	980,000.000	Local	103.393382	1,013,255.14	138.195673	1,354,317.60	341,062.46	0.27
		Base	103.393382	1,013,255.14	138.195673	1,354,317.60	341,062.46	0.24
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030		
	500,000.000	Local	108.967532	544,837.66	118.529099	592,645.50	47,807.84	0.12
		Base	108.967532	544,837.66	118.529099	592,645.50	47,807.84	0.10
097023DG7	BOEING CO SR UNSECURED 02/26 2.196				2.196000	04 Feb 2026		
	910,000.000	Local	100.000000	910,000.00	101.044876	919,508.37	9,508.37	0.19
		Base	100.000000	910,000.00	101.044876	919,508.37	9,508.37	0.16
10330JAU2	BOYD GAMING CORP TERM LOAN B					15 Sep 2023		
	733,998.950	Local	97.671675	716,909.07	99.840900	732,831.16	15,922.09	0.15
		Base	97.671675	716,909.07	99.840900	732,831.16	15,922.09	0.13
103557AC8	BOYNE USA INC SR UNSECURED 144A 05/29 4.75				4.750000	15 May 2029		
	430,000.000	Local	100.000000	430,000.00	103.173000	443,643.90	13,643.90	0.09
		Base	100.000000	430,000.00	103.173000	443,643.90	13,643.90	0.08
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5				4.500000	10 Jan 2028		
	570,000.000	Local	96.228639	548,503.24	105.370000	600,609.00	52,105.76	0.12
		Base	96.228639	548,503.24	105.370000	600,609.00	52,105.76	0.11
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
	1,260,000.000	Local	88.247721	1,111,921.28	100.815000	1,270,269.00	158,347.72	0.26

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		Base	88.247721	1,111,921.28	100.815000	1,270,269.00	158,347.72	0.22
11565HAB2	BROWN GROUP HOLDING, LLC TERM LOAN B					07 Jun 2028		
	1,560,000.000	Local	99.255249	1,548,381.89	99.500000	1,552,200.00	3,818.11	0.31
		Base	99.255249	1,548,381.89	99.500000	1,552,200.00	3,818.11	0.27
12433XAG4	BX TRUST BX 2020 VIVA D 144A				3.667040	11 Mar 2044		
	430,000.000	Local	99.915167	429,635.22	103.236950	443,918.89	14,283.67	0.09
Original Face:	430,000.000	Base	99.915167	429,635.22	103.236950	443,918.89	14,283.67	0.08
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A				1.024480	15 Feb 2038		
	1,070,000.000	Local	100.000000	1,070,000.00	100.015710	1,070,168.10	168.10	0.22
Original Face:	1,070,000.000	Base	100.000000	1,070,000.00	100.015710	1,070,168.10	168.10	0.19
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028		
	1,000,000.000	Local	103.086097	1,030,860.97	104.923960	1,049,239.60	18,378.63	0.21
		Base	103.086097	1,030,860.97	104.923960	1,049,239.60	18,378.63	0.18
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25				4.250000	01 Feb 2031		
	500,000.000	Local	100.000000	500,000.00	101.875000	509,375.00	9,375.00	0.10
		Base	100.000000	500,000.00	101.875000	509,375.00	9,375.00	0.09
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032		
	600,000.000	Local	101.912370	611,474.22	103.625000	621,750.00	10,275.78	0.13
		Base	101.912370	611,474.22	103.625000	621,750.00	10,275.78	0.11
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024		
	98,914.030	Local	100.310138	99,220.80	98.916700	97,842.49	-1,378.31	0.02
		Base	100.310138	99,220.80	98.916700	97,842.49	-1,378.31	0.02
12513VAF3	CEC ENTERTAINMENT INC 2019 TERM LOAN B					30 Aug 2026		
	566.620	Local	-33.706894	-190.99	64.250000	364.05	555.04	0.00
		Base	-33.706894	-190.99	64.250000	364.05	555.04	0.00
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875				6.875000	15 Apr 2029		
	800,000.000	Local	100.177680	801,421.44	104.647000	837,176.00	35,754.56	0.17
		Base	100.177680	801,421.44	104.647000	837,176.00	35,754.56	0.15
12543DBL3	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125				6.125000	01 Apr 2030		
	960,000.000	Local	100.163828	961,572.75	101.500000	974,400.00	12,827.25	0.20

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		Base	100.163828	961,572.75	101.500000	974,400.00	12,827.25	0.17
12546DAL1	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMD D 144A				2.322880	15 Nov 2036		
		870,000.000	Local 100.183866	871,599.63	100.124420	871,082.45	-517.18	0.18
Original Face:		870,000.000	Base 100.183866	871,599.63	100.124420	871,082.45	-517.18	0.15
12547DAG1	CIFC FUNDING LTD CIFC 2021 4A D 144A				1.000000	15 Jul 2033		
		690,000.000	Local 100.000000	690,000.00	99.850000	688,965.00	-1,035.00	0.14
Original Face:		690,000.000	Base 100.000000	690,000.00	99.850000	688,965.00	-1,035.00	0.12
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.593180	10 Dec 2047		
		280,000.000	Local 98.137214	274,784.20	104.849490	293,578.57	18,794.37	0.06
Original Face:		280,000.000	Base 98.137214	274,784.20	104.849490	293,578.57	18,794.37	0.05
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.700000	01 May 2034		
		870,000.000	Local 101.042810	879,072.45	119.500000	1,039,650.00	160,577.55	0.21
			Base 101.042810	879,072.45	119.500000	1,039,650.00	160,577.55	0.18
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5				6.500000	01 Feb 2029		
		1,160,000.000	Local 100.226233	1,162,624.30	110.760000	1,284,816.00	122,191.70	0.26
			Base 100.226233	1,162,624.30	110.760000	1,284,816.00	122,191.70	0.23
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5				4.500000	15 Nov 2031		
		490,000.000	Local 100.000000	490,000.00	100.614000	493,008.60	3,008.60	0.10
			Base 100.000000	490,000.00	100.614000	493,008.60	3,008.60	0.09
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.713786	15 Nov 2048		
		1,000,000.000	Local 99.975392	999,753.92	107.278320	1,072,783.20	73,029.28	0.22
Original Face:		1,000,000.000	Base 99.975392	999,753.92	107.278320	1,072,783.20	73,029.28	0.19
126390AA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC A 144A				3.250000	15 Dec 2035		
		1,160,000.000	Local 100.000000	1,160,000.00	101.763180	1,180,452.89	20,452.89	0.24
Original Face:		1,160,000.000	Base 100.000000	1,160,000.00	101.763180	1,180,452.89	20,452.89	0.21
126390AG8	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A				5.250000	15 Dec 2035		
		1,380,000.000	Local 100.000000	1,380,000.00	101.628270	1,402,470.13	22,470.13	0.28
Original Face:		1,380,000.000	Base 100.000000	1,380,000.00	101.628270	1,402,470.13	22,470.13	0.25
12653BAL4	CREDIT SUISSE COMMERCIAL MORTG CSWF 2018 TOP D 144A				1.872880	15 Aug 2035		
		564,645.040	Local 100.303453	566,358.47	99.967470	564,461.36	-1,897.11	0.11

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Original Face:	1,380,000.000	Base	100.303453	566,358.47	99.967470	564,461.36	-1,897.11	0.10	
12655GAL1	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ D 144A				3.673000	15 Jan 2034			
	620,000.000	Local	99.293213	615,617.92	98.605000	611,351.00	-4,266.92	0.12	
Original Face:	620,000.000	Base	99.293213	615,617.92	98.605000	611,351.00	-4,266.92	0.11	
12656AAC3	CNT HOLDINGS I CORP 2020 TERM LOAN					08 Nov 2027			
	890,000.000	Local	99.539145	885,898.39	100.000000	890,000.00	4,101.61	0.18	
		Base	99.539145	885,898.39	100.000000	890,000.00	4,101.61	0.16	
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A				1.835880	25 Jul 2047			
	505,897.070	Local	100.000000	505,897.07	100.147200	506,641.75	744.68	0.10	
Original Face:	520,000.000	Base	100.000000	505,897.07	100.147200	506,641.75	744.68	0.09	
12658HAG7	CP ATLAS BUYER INC 2021 TERM LOAN B					23 Nov 2027			
	498,750.000	Local	99.051799	494,020.85	99.675000	497,129.06	3,108.21	0.10	
		Base	99.051799	494,020.85	99.675000	497,129.06	3,108.21	0.09	
12662GAD0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A2 144A				3.559000	27 Dec 2060			
	910,000.000	Local	99.999980	909,999.82	99.883250	908,937.58	-1,062.24	0.18	
Original Face:	910,000.000	Base	99.999980	909,999.82	99.883250	908,937.58	-1,062.24	0.16	
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				0.192880	15 Apr 2037			
	93,186.090	Local	90.652800	84,475.80	96.317930	89,754.91	5,279.11	0.02	
Original Face:	2,630,000.000	Base	90.652800	84,475.80	96.317930	89,754.91	5,279.11	0.02	
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024			
	1,064,754.940	Local	94.881761	1,010,258.24	99.093800	1,055,106.13	44,847.89	0.21	
		Base	94.881761	1,010,258.24	99.093800	1,055,106.13	44,847.89	0.19	
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN					21 Jul 2025			
	415,878.640	Local	97.506756	405,509.77	100.250000	416,918.34	11,408.57	0.08	
		Base	97.506756	405,509.77	100.250000	416,918.34	11,408.57	0.07	
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25				5.250000	01 Jun 2026			
	100,000.000	Local	97.407950	97,407.95	102.059000	102,059.00	4,651.05	0.02	
		Base	97.407950	97,407.95	102.059000	102,059.00	4,651.05	0.02	
14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B					12 Nov 2027			
	750,750.000	Local	98.628503	740,453.49	99.960000	750,449.70	9,996.21	0.15	

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		Base	98.628503	740,453.49	99.960000	750,449.70	9,996.21	0.13	
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A				1.205880	15 May 2031			
		660,375.830	Local	99.248093	655,410.42	99.799800	659,053.76	3,643.34	0.13
Original Face:		670,000.000	Base	99.248093	655,410.42	99.799800	659,053.76	3,643.34	0.12
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A				1.783750	15 Oct 2031			
		400,000.000	Local	99.441743	397,766.97	100.006400	400,025.60	2,258.63	0.08
Original Face:		400,000.000	Base	99.441743	397,766.97	100.006400	400,025.60	2,258.63	0.07
143658BJ0	CARNIVAL CORP SECURED 144A 08/27 9.875				9.875000	01 Aug 2027			
		1,570,000.000	Local	116.539895	1,829,676.35	116.750000	1,832,975.00	3,298.65	0.37
			Base	116.539895	1,829,676.35	116.750000	1,832,975.00	3,298.65	0.32
143905AP2	CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25				4.250000	15 May 2029			
		720,000.000	Local	99.993075	719,950.14	99.848000	718,905.60	-1,044.54	0.15
			Base	99.993075	719,950.14	99.848000	718,905.60	-1,044.54	0.13
14574XAF1	CARROLS RESTAURANT GROUP SR UNSECURED 144A 07/29 5.875				5.875000	01 Jul 2029			
		350,000.000	Local	100.000000	350,000.00	99.000000	346,500.00	-3,500.00	0.07
			Base	100.000000	350,000.00	99.000000	346,500.00	-3,500.00	0.06
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A				3.693000	25 Feb 2046			
		390,000.000	Local	101.972651	397,693.34	104.781580	408,648.16	10,954.82	0.08
Original Face:		390,000.000	Base	101.972651	397,693.34	104.781580	408,648.16	10,954.82	0.07
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B					29 Jan 2027			
		296,875.000	Local	100.000000	296,875.00	98.700000	293,015.63	-3,859.37	0.06
			Base	100.000000	296,875.00	98.700000	293,015.63	-3,859.37	0.05
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A				1.888250	20 Apr 2029			
		950,000.000	Local	99.960667	949,626.34	100.002300	950,021.85	395.51	0.19
Original Face:		950,000.000	Base	99.960667	949,626.34	100.002300	950,021.85	395.51	0.17
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375				3.375000	15 Feb 2030			
		100,000.000	Local	100.000000	100,000.00	104.500000	104,500.00	4,500.00	0.02
			Base	100.000000	100,000.00	104.500000	104,500.00	4,500.00	0.02
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026			
		240,000.000	Local	101.596263	243,831.03	104.377000	250,504.80	6,673.77	0.05

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		Base	101.596263	243,831.03	104.377000	250,504.80	6,673.77	0.04
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
	50,000.000	Local	98.958660	49,479.33	123.042041	61,521.02	12,041.69	0.01
		Base	98.958660	49,479.33	123.042041	61,521.02	12,041.69	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
	290,000.000	Local	108.100252	313,490.73	127.357426	369,336.54	55,845.81	0.07
		Base	108.100252	313,490.73	127.357426	369,336.54	55,845.81	0.07
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125				5.125000	01 Jul 2049		
	700,000.000	Local	124.603554	872,224.88	119.172329	834,206.30	-38,018.58	0.17
		Base	124.603554	872,224.88	119.172329	834,206.30	-38,018.58	0.15
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25				4.250000	15 Mar 2045		
	2,710,000.000	Local	77.368424	2,096,684.29	84.220786	2,282,383.30	185,699.01	0.46
		Base	77.368424	2,096,684.29	84.220786	2,282,383.30	185,699.01	0.40
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
	310,000.000	Local	94.860690	294,068.14	110.242064	341,750.40	47,682.26	0.07
		Base	94.860690	294,068.14	110.242064	341,750.40	47,682.26	0.06
172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN					31 Mar 2025		
	178,153.840	Local	92.631458	165,026.50	96.833300	172,512.24	7,485.74	0.03
		Base	92.631458	165,026.50	96.833300	172,512.24	7,485.74	0.03
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B					02 Feb 2028		
	1,134,285.640	Local	99.880236	1,132,927.17	98.900000	1,121,808.50	-11,118.67	0.23
		Base	99.880236	1,132,927.17	98.900000	1,121,808.50	-11,118.67	0.20
17776EAB1	CITY BREWING COMPANY, LLC CLOSING DATE TERM LOAN					05 Apr 2028		
	520,000.000	Local	99.513083	517,468.03	100.250000	521,300.00	3,831.97	0.11
		Base	99.513083	517,468.03	100.250000	521,300.00	3,831.97	0.09
18064PAB5	CALRIV SCI HLD CORP SR UNSECURED 144A 06/29 4.875				4.875000	30 Jun 2029		
	360,000.000	Local	100.000000	360,000.00	102.625000	369,450.00	9,450.00	0.07
		Base	100.000000	360,000.00	102.625000	369,450.00	9,450.00	0.07
18143EAF6	CLARK EQUIPMENT COMPANY 2021 INCREMENTAL TERM LOAN					18 May 2024		
	847,875.000	Local	99.505872	843,685.41	99.500000	843,635.63	-49.78	0.17

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		Base	99.505872	843,685.41	99.500000	843,635.63	-49.78	0.15
18269PAB8	CLAROS MORTGAGE TRUST INC TERM LOAN B					09 Aug 2026		
	477,575.750	Local	97.596117	466,095.39	100.125000	478,172.72	12,077.33	0.10
		Base	97.596117	466,095.39	100.125000	478,172.72	12,077.33	0.08
18453HAD8	CLEAR CHANNEL OUTDOOR HO COMPANY GUAR 144A 06/29 7.5				7.500000	01 Jun 2029		
	1,420,000.000	Local	100.000000	1,420,000.00	103.533650	1,470,177.83	50,177.83	0.30
		Base	100.000000	1,420,000.00	103.533650	1,470,177.83	50,177.83	0.26
18948TAB9	CLUBCORP HLDGS INC TERM LOAN B					18 Sep 2024		
	1,144,056.840	Local	94.263907	1,078,432.68	95.861100	1,096,705.47	18,272.79	0.22
		Base	94.263907	1,078,432.68	95.861100	1,096,705.47	18,272.79	0.19
19416MAB5	COLGATE ENERGY P SR UNSECURED 144A 07/29 5.875				5.875000	01 Jul 2029		
	1,130,000.000	Local	100.226032	1,132,554.16	103.625000	1,170,962.50	38,408.34	0.24
		Base	100.226032	1,132,554.16	103.625000	1,170,962.50	38,408.34	0.21
197363AA2	CENT CLO LP CECLO 2020 29A A1N 144A				1.888250	20 Jul 2031		
	770,000.000	Local	100.000000	770,000.00	100.391700	773,016.09	3,016.09	0.16
Original Face:	770,000.000	Base	100.000000	770,000.00	100.391700	773,016.09	3,016.09	0.14
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026		
	766,350.000	Local	99.298036	760,970.50	99.428600	761,971.08	1,000.58	0.15
		Base	99.298036	760,970.50	99.428600	761,971.08	1,000.58	0.13
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25				8.250000	01 Mar 2027		
	940,000.000	Local	102.901032	967,269.70	106.880000	1,004,672.00	37,402.30	0.20
		Base	102.901032	967,269.70	106.880000	1,004,672.00	37,402.30	0.18
205768AT1	COMSTOCK RESOURCES INC COMPANY GUAR 144A 01/30 5.875				5.875000	15 Jan 2030		
	340,000.000	Local	100.293806	340,998.94	102.000000	346,800.00	5,801.06	0.07
		Base	100.293806	340,998.94	102.000000	346,800.00	5,801.06	0.06
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A				2.491500	25 Apr 2031		
	187,443.570	Local	100.000000	187,443.57	100.549080	188,472.79	1,029.22	0.04
Original Face:	570,000.000	Base	100.000000	187,443.57	100.549080	188,472.79	1,029.22	0.03
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A				2.141500	25 Jan 2040		
	791,900.610	Local	100.421502	795,238.49	100.410860	795,154.21	-84.28	0.16

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Original Face:	1,010,000.000	Base	100.421502	795,238.49	100.410860	795,154.21	-84.28	0.14	
21871NAB7	CORECIVIC INC COMPANY GUAR 04/26 8.25				8.250000	15 Apr 2026			
	1,190,000.000	Local	99.035079	1,178,517.44	103.770000	1,234,863.00	56,345.56	0.25	
		Base	99.035079	1,178,517.44	103.770000	1,234,863.00	56,345.56	0.22	
21871QAF1	CORECIVIC INC 2019 TERM LOAN					18 Dec 2024			
	282,875.000	Local	96.326886	272,484.68	97.125000	274,742.34	2,257.66	0.06	
		Base	96.326886	272,484.68	97.125000	274,742.34	2,257.66	0.05	
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625				4.625000	01 May 2023			
	350,000.000	Local	97.093566	339,827.48	100.000000	350,000.00	10,172.52	0.07	
		Base	97.093566	339,827.48	100.000000	350,000.00	10,172.52	0.06	
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049			
	440,000.000	Local	110.734495	487,231.78	121.500000	534,600.00	47,368.22	0.11	
		Base	110.734495	487,231.78	121.500000	534,600.00	47,368.22	0.09	
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	108.750000	228,375.00	18,375.00	0.05	
		Base	100.000000	210,000.00	108.750000	228,375.00	18,375.00	0.04	
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	113.050000	226,100.00	26,100.00	0.05	
		Base	100.000000	200,000.00	113.050000	226,100.00	26,100.00	0.04	
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR				6.375000	31 Dec 2099			
	200,000.000	Local	105.763225	211,526.45	111.313000	222,626.00	11,099.55	0.05	
		Base	105.763225	211,526.45	111.313000	222,626.00	11,099.55	0.04	
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A				2.888250	20 Jul 2028			
	750,000.000	Local	99.331752	744,988.14	99.777200	748,329.00	3,340.86	0.15	
Original Face:	750,000.000	Base	99.331752	744,988.14	99.777200	748,329.00	3,340.86	0.13	
23311VAD9	DCP MIDSTREAM OPERATING COMPANY GUAR 03/23 3.875				3.875000	15 Mar 2023			
	200,000.000	Local	100.717420	201,434.84	103.750000	207,500.00	6,065.16	0.04	
		Base	100.717420	201,434.84	103.750000	207,500.00	6,065.16	0.04	
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
	980,000.000	Local	99.868853	978,714.76	124.870000	1,223,726.00	245,011.24	0.25	

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		Base	99.868853	978,714.76	124.870000	1,223,726.00	245,011.24	0.22
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B					16 Oct 2026		
	928,250.000	Local	99.423118	922,895.09	100.062500	928,830.16	5,935.07	0.19
		Base	99.423118	922,895.09	100.062500	928,830.16	5,935.07	0.16
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B					09 Apr 2027		
	554,400.000	Local	98.424031	545,662.83	100.370800	556,455.72	10,792.89	0.11
		Base	98.424031	545,662.83	100.370800	556,455.72	10,792.89	0.10
24440EAG2	DEERFIELD DAKOTA HOLDING LLC 2021 USD 2ND LIEN TERM LOAN					07 Apr 2028		
	390,000.000	Local	98.631654	384,663.45	102.250000	398,775.00	14,111.55	0.08
		Base	98.631654	384,663.45	102.250000	398,775.00	14,111.55	0.07
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025		
	1,620,000.000	Local	111.684709	1,809,292.29	116.743604	1,891,246.38	81,954.09	0.38
		Base	111.684709	1,809,292.29	116.743604	1,891,246.38	81,954.09	0.33
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027		
	880,000.000	Local	99.078850	871,893.88	105.562500	928,950.00	57,056.12	0.19
		Base	99.078850	871,893.88	105.562500	928,950.00	57,056.12	0.16
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B					01 Dec 2027		
	660,000.000	Local	99.534765	656,929.45	100.166700	661,100.22	4,170.77	0.13
		Base	99.534765	656,929.45	100.166700	661,100.22	4,170.77	0.12
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
	10,000.000	Local	101.120000	10,112.00	123.997330	12,399.73	2,287.73	0.00
		Base	101.120000	10,112.00	123.997330	12,399.73	2,287.73	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	130,000.000	Local	99.136792	128,877.83	117.545041	152,808.55	23,930.72	0.03
		Base	99.136792	128,877.83	117.545041	152,808.55	23,930.72	0.03
25179MAY9	DEVON ENERGY CORPORATION SR UNSECURED 144A 10/27 5.25				5.250000	15 Oct 2027		
	39,000.000	Local	106.692205	41,609.96	107.825247	42,051.85	441.89	0.01
		Base	106.692205	41,609.96	107.825247	42,051.85	441.89	0.01
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375				3.375000	15 Aug 2026		
	1,020,000.000	Local	94.224788	961,092.84	102.050000	1,040,910.00	79,817.16	0.21

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	94.224788	961,092.84	102.050000	1,040,910.00	79,817.16	0.18
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
	900,000.000	Local	92.029053	828,261.48	113.250000	1,019,250.00	190,988.52	0.21
		Base	92.029053	828,261.48	113.250000	1,019,250.00	190,988.52	0.18
25470XBC8	DISH DBS CORP COMPANY GUAR 144A 06/29 5.125				5.125000	01 Jun 2029		
	1,240,000.000	Local	99.840339	1,238,020.20	98.832500	1,225,523.00	-12,497.20	0.25
		Base	99.840339	1,238,020.20	98.832500	1,225,523.00	-12,497.20	0.22
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75				9.750000	15 Jun 2025		
	420,000.000	Local	100.000000	420,000.00	110.750000	465,150.00	45,150.00	0.09
		Base	100.000000	420,000.00	110.750000	465,150.00	45,150.00	0.08
25525PAB3	DIVERSIFIED HEALTHCARE T COMPANY GUAR 03/31 4.375				4.375000	01 Mar 2031		
	220,000.000	Local	100.000000	220,000.00	95.750000	210,650.00	-9,350.00	0.04
		Base	100.000000	220,000.00	95.750000	210,650.00	-9,350.00	0.04
257867BF7	RR DONNELLEY + SONS CO SR SECURED 144A 11/26 6.125				6.125000	01 Nov 2026		
	725,000.000	Local	103.945516	753,604.99	105.377500	763,986.88	10,381.89	0.15
		Base	103.945516	753,604.99	105.377500	763,986.88	10,381.89	0.13
25820NAG9	DORCHESTER PARK CLO LTD DORPK 2015 1A DR 144A				2.588250	20 Apr 2028		
	500,000.000	Local	93.379156	466,895.78	100.035600	500,178.00	33,282.22	0.10
Original Face:	500,000.000	Base	93.379156	466,895.78	100.035600	500,178.00	33,282.22	0.09
26112TAJ5	DOWNSTREAM DEVELOPMENT SR SECURED 144A 02/23 10.5				10.500000	15 Feb 2023		
	760,000.000	Local	101.002564	767,619.49	104.235000	792,186.00	24,566.51	0.16
		Base	101.002564	767,619.49	104.235000	792,186.00	24,566.51	0.14
26142RAA2	DRAFTKINGS INC SR UNSECURED 144A 03/28 0.0000				0.010000	15 Mar 2028		
	460,000.000	Local	99.148711	456,084.07	90.100000	414,460.00	-41,624.07	0.08
		Base	99.148711	456,084.07	90.100000	414,460.00	-41,624.07	0.07
26252JBA5	DRYDEN SENIOR LOAN FUND DRSLF 2019 75A DR2 144A				3.301630	15 Apr 2034		
	1,100,000.000	Local	100.000000	1,100,000.00	99.849000	1,098,339.00	-1,661.00	0.22
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	99.849000	1,098,339.00	-1,661.00	0.19
26884LAG4	EQT CORP SR UNSECURED 02/30 8.5				8.500000	01 Feb 2030		
	500,000.000	Local	127.515558	637,577.79	130.291000	651,455.00	13,877.21	0.13

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		Base	127.515558	637,577.79	130.291000	651,455.00	13,877.21	0.11
26884LAH2	EQT CORP SR UNSECURED 02/25 7.625				7.625000	01 Feb 2025		
	300,000.000	Local	101.928240	305,784.72	116.649000	349,947.00	44,162.28	0.07
		Base	101.928240	305,784.72	116.649000	349,947.00	44,162.28	0.06
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625				3.625000	15 May 2031		
	220,000.000	Local	100.050541	220,111.19	104.250000	229,350.00	9,238.81	0.05
		Base	100.050541	220,111.19	104.250000	229,350.00	9,238.81	0.04
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	108.750000	206,625.00	16,625.00	0.04
		Base	100.000000	190,000.00	108.750000	206,625.00	16,625.00	0.04
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	111.500000	189,550.00	19,550.00	0.04
		Base	100.000000	170,000.00	111.500000	189,550.00	19,550.00	0.03
27943UAK2	EDELMAN FINANCIAL CENTER LLC 2021 TERM LOAN B					07 Apr 2028		
	0.000	Local	0.000000	-319.40	0.000000	0.00	319.40	0.00
		Base	0.000000	-319.40	0.000000	0.00	319.40	0.00
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN					01 Oct 2026		
	150,000.000	Local	98.716107	148,074.16	99.250000	148,875.00	800.84	0.03
		Base	98.716107	148,074.16	99.250000	148,875.00	800.84	0.03
28470RAH5	CAESARS ENTERTAIN INC SR SECURED 144A 07/25 6.25				6.250000	01 Jul 2025		
	450,000.000	Local	100.000000	450,000.00	106.046000	477,207.00	27,207.00	0.10
		Base	100.000000	450,000.00	106.046000	477,207.00	27,207.00	0.08
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A				1.191500	25 May 2037		
	179,371.940	Local	100.450890	180,180.71	100.145720	179,633.32	-547.39	0.04
Original Face:	410,000.000	Base	100.450890	180,180.71	100.145720	179,633.32	-547.39	0.03
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047		
	430,000.000	Local	107.070091	460,401.39	119.125000	512,237.50	51,836.11	0.10
		Base	107.070091	460,401.39	119.125000	512,237.50	51,836.11	0.09
29210RAB1	EMPIRE TODAY LLC 2021 TERM LOAN B					03 Apr 2028		
	930,000.000	Local	99.029820	920,977.33	100.125000	931,162.50	10,185.17	0.19

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		Base	99.029820	920,977.33	100.125000	931,162.50	10,185.17	0.16
29260FAD2	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/26 5.5				5.500000	30 Jan 2026		
	290,000.000	Local	92.268445	267,578.49	103.875000	301,237.50	33,659.01	0.06
		Base	92.268445	267,578.49	103.875000	301,237.50	33,659.01	0.05
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75				5.750000	30 Jan 2028		
	460,000.000	Local	101.708457	467,858.90	106.466000	489,743.60	21,884.70	0.10
		Base	101.708457	467,858.90	106.466000	489,743.60	21,884.70	0.09
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625				6.625000	15 Jul 2025		
	200,000.000	Local	100.388640	200,777.28	107.000000	214,000.00	13,222.72	0.04
		Base	100.388640	200,777.28	107.000000	214,000.00	13,222.72	0.04
29273DAB6	ENDO DAC/FIN LLC/FINCO SECURED 144A 07/27 9.5				9.500000	31 Jul 2027		
	400,000.000	Local	111.914618	447,658.47	102.000000	408,000.00	-39,658.47	0.08
		Base	111.914618	447,658.47	102.000000	408,000.00	-39,658.47	0.07
29280BAA3	ENDO LUX FIN CO I SARL SR SECURED 144A 04/29 6.125				6.125000	01 Apr 2029		
	830,000.000	Local	100.120055	830,996.46	98.000000	813,400.00	-17,596.46	0.17
		Base	100.120055	830,996.46	98.000000	813,400.00	-17,596.46	0.14
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051		
	100,000.000	Local	107.854480	107,854.48	107.327222	107,327.22	-527.26	0.02
		Base	107.854480	107,854.48	107.327222	107,327.22	-527.26	0.02
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95				3.950000	31 Jan 2060		
	220,000.000	Local	102.012568	224,427.65	111.569000	245,451.80	21,024.15	0.05
		Base	102.012568	224,427.65	111.569000	245,451.80	21,024.15	0.04
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2					08 Mar 2024		
	218,350.000	Local	97.716538	213,364.06	99.000000	216,166.50	2,802.44	0.04
		Base	97.716538	213,364.06	99.000000	216,166.50	2,802.44	0.04
29786AAM8	ETSY INC SR UNSECURED 144A 06/28 0.25				0.250000	15 Jun 2028		
	270,000.000	Local	101.231481	273,325.00	110.200000	297,540.00	24,215.00	0.06
		Base	101.231481	273,325.00	110.200000	297,540.00	24,215.00	0.05
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					18 Feb 2027		
	604,774.800	Local	99.894652	604,137.68	99.027800	598,895.18	-5,242.50	0.12

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		Base	99.894652	604,137.68	99.027800	598,895.18	-5,242.50	0.11
30233PAF7	EYECARE PARTNERS LLC 2020 2ND LIEN TERM LOAN					18 Feb 2028		
		440,000.000 Local	99.116989	436,114.75	95.875000	421,850.00	-14,264.75	0.09
		Base	99.116989	436,114.75	95.875000	421,850.00	-14,264.75	0.07
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				2.091500	25 Mar 2031		
		726,759.610 Local	100.000000	726,759.61	100.710700	731,924.69	5,165.08	0.15
Original Face:		1,310,000.000 Base	100.000000	726,759.61	100.710700	731,924.69	5,165.08	0.13
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				4.491500	25 Jan 2024		
		180,727.640 Local	106.522339	192,515.31	103.396990	186,866.94	-5,648.37	0.04
Original Face:		360,000.000 Base	106.522339	192,515.31	103.396990	186,866.94	-5,648.37	0.03
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				3.091500	25 Jul 2024		
		304,364.120 Local	103.649159	315,470.85	100.756550	306,666.79	-8,804.06	0.06
Original Face:		710,000.000 Base	103.649159	315,470.85	100.756550	306,666.79	-8,804.06	0.05
30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2				4.391500	25 Feb 2025		
		417,807.040 Local	95.522641	399,100.32	102.354840	427,645.73	28,545.41	0.09
Original Face:		1,780,000.000 Base	95.522641	399,100.32	102.354840	427,645.73	28,545.41	0.08
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2				6.091500	25 Sep 2028		
		371,671.140 Local	108.523035	403,348.80	105.535400	392,244.62	-11,104.18	0.08
Original Face:		820,000.000 Base	108.523035	403,348.80	105.535400	392,244.62	-11,104.18	0.07
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				4.341500	25 Jan 2029		
		893,102.290 Local	108.500315	969,018.80	104.378310	932,205.08	-36,813.72	0.19
Original Face:		1,390,000.000 Base	108.500315	969,018.80	104.378310	932,205.08	-36,813.72	0.16
30711XEP5	FANNIE MAE CAS CAS 2017 C01 1M2				3.641500	25 Jul 2029		
		527,393.040 Local	102.316726	539,611.29	103.816490	547,520.94	7,909.65	0.11
Original Face:		770,000.000 Base	102.316726	539,611.29	103.816490	547,520.94	7,909.65	0.10
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				3.841500	25 Oct 2030		
		1,250,000.000 Local	100.000000	1,250,000.00	103.987300	1,299,841.25	49,841.25	0.26
Original Face:		1,250,000.000 Base	100.000000	1,250,000.00	103.987300	1,299,841.25	49,841.25	0.23
30711XJ70	FANNIE MAE CAS CAS 2018 C03 1M2				2.241500	25 Oct 2030		
		1,046,662.800 Local	98.556864	1,031,558.03	101.219800	1,059,429.99	27,871.96	0.21

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Original Face:	1,440,000.000	Base		98.556864	1,031,558.03	101.219800	1,059,429.99	27,871.96	0.19	
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2					2.741500	25 Feb 2030			
	284,898.260	Local		103.501576	294,874.19	101.594480	289,440.91	-5,433.28	0.06	
Original Face:	390,000.000	Base		103.501576	294,874.19	101.594480	289,440.91	-5,433.28	0.05	
30711XY24	FANNIE MAE CAS CAS 2018 C05 1M2					2.441500	25 Jan 2031			
	426,298.880	Local		100.447862	428,208.11	101.198600	431,408.50	3,200.39	0.09	
Original Face:	550,000.000	Base		100.447862	428,208.11	101.198600	431,408.50	3,200.39	0.08	
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.930304	15 Apr 2041			
	29,568.580	Local		13.608567	4,023.86	5.717220	1,690.50	-2,333.36	0.00	
Original Face:	200,000.000	Base		13.608567	4,023.86	5.717220	1,690.50	-2,333.36	0.00	
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					4.841630	25 Oct 2024			
	68,118.310	Local		101.060420	68,840.65	100.758230	68,634.80	-205.85	0.01	
Original Face:	600,000.000	Base		101.060420	68,840.65	100.758230	68,634.80	-205.85	0.01	
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					7.641630	25 Dec 2027			
	326,345.060	Local		99.957104	326,205.07	108.528100	354,176.09	27,971.02	0.07	
Original Face:	330,000.000	Base		99.957104	326,205.07	108.528100	354,176.09	27,971.02	0.06	
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					4.741630	25 Oct 2028			
	389,214.120	Local		101.980591	396,922.86	104.448960	406,530.10	9,607.24	0.08	
Original Face:	570,000.000	Base		101.980591	396,922.86	104.448960	406,530.10	9,607.24	0.07	
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2					3.541630	25 Oct 2029			
	380,000.000	Local		107.147487	407,160.45	104.472010	396,993.64	-10,166.81	0.08	
Original Face:	380,000.000	Base		107.147487	407,160.45	104.472010	396,993.64	-10,166.81	0.07	
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					2.591500	25 Mar 2030			
	730,000.000	Local		102.291521	746,728.10	102.226320	746,252.14	-475.96	0.15	
Original Face:	730,000.000	Base		102.291521	746,728.10	102.226320	746,252.14	-475.96	0.13	
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2					1.891500	25 Jul 2030			
	510,575.770	Local		100.000000	510,575.77	100.623590	513,759.67	3,183.90	0.10	
Original Face:	600,000.000	Base		100.000000	510,575.77	100.623590	513,759.67	3,183.90	0.09	
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					3.241500	25 Jul 2030			
	600,000.000	Local		100.000000	600,000.00	100.119700	600,718.20	718.20	0.12	

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Original Face:	600,000.000	Base		100.000000	600,000.00	100.119700	600,718.20	718.20	0.11	
31394UEC2	FANNIE MAE FNR 2005 88 IP						1.647995	25 Oct 2035		
	41,790.040	Local		1.692365	707.24	5.630290	2,352.90	1,645.66	0.00	
Original Face:	1,400,000.000	Base		1.692365	707.24	5.630290	2,352.90	1,645.66	0.00	
31395BT78	FANNIE MAE FNR 2006 28 IP						1.849560	25 Mar 2036		
	30,024.270	Local		15.414030	4,627.95	6.631830	1,991.16	-2,636.79	0.00	
Original Face:	2,700,000.000	Base		15.411399	4,627.16	6.631830	1,991.16	-2,636.00	0.00	
31395NQ59	FANNIE MAE FNR 2006 59 IP						2.549011	25 Jul 2036		
	49,093.200	Local		0.000143	0.07	8.279790	4,064.81	4,064.74	0.00	
Original Face:	1,400,000.000	Base		0.000143	0.07	8.279790	4,064.81	4,064.74	0.00	
31396L4S6	FANNIE MAE FNR 2006 118 IP1						0.156684	25 Dec 2036		
	40,096.240	Local		0.000075	0.03	8.447420	3,387.10	3,387.07	0.00	
Original Face:	1,700,000.000	Base		0.000075	0.03	8.447420	3,387.10	3,387.07	0.00	
31396L4U1	FANNIE MAE FNR 2006 118 IP2						0.156684	25 Dec 2036		
	43,668.210	Local		0.000114	0.05	6.543290	2,857.34	2,857.29	0.00	
Original Face:	1,600,000.000	Base		0.000114	0.05	6.543290	2,857.34	2,857.29	0.00	
31397RCW4	FREDDIE MAC FHR 3422 AI						0.250000	15 Jan 2038		
	13,992.880	Local		1.393852	195.04	0.699090	97.82	-97.22	0.00	
Original Face:	425,601.240	Base		1.393852	195.04	0.699090	97.82	-97.22	0.00	
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68						2.680000	01 Jan 2035		
	100,000.000	Local		101.463740	101,463.74	109.376044	109,376.04	7,912.30	0.02	
Original Face:	100,000.000	Base		101.463740	101,463.74	109.376044	109,376.04	7,912.30	0.02	
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE						2.790000	01 Jan 2035		
	238,427.310	Local		102.658781	244,766.57	110.245726	262,855.92	18,089.35	0.05	
Original Face:	240,000.000	Base		102.658781	244,766.57	110.245726	262,855.92	18,089.35	0.05	
31935HAD9	FIRST BRANDS 2021 TERM LOAN							30 Mar 2027		
	498,750.000	Local		99.024489	493,884.64	101.000000	503,737.50	9,852.86	0.10	
		Base		99.024489	493,884.64	101.000000	503,737.50	9,852.86	0.09	
31935HAF4	FIRST BRANDS GROUP, LLC 2021 2ND LIEN TERM LOAN							30 Mar 2028		
	290,000.000	Local		97.990997	284,173.89	100.500000	291,450.00	7,276.11	0.06	

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STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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	97.990997	284,173.89	100.500000	291,450.00	7,276.11	0.05	
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1				0.961500	25 Sep 2034			
		170,991.620	Local	98.853172	169,030.64	100.223540	171,373.85	2,343.21	0.03
Original Face:		1,029,400.000	Base	98.853172	169,030.64	100.223540	171,373.85	2,343.21	0.03
335934AR6	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/26 6.875				6.875000	01 Mar 2026			
		300,000.000	Local	104.537427	313,612.28	104.750000	314,250.00	637.72	0.06
			Base	104.537427	313,612.28	104.750000	314,250.00	637.72	0.06
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027			
		1,580,000.000	Local	104.892881	1,657,307.52	108.970000	1,721,726.00	64,418.48	0.35
			Base	104.892881	1,657,307.52	108.970000	1,721,726.00	64,418.48	0.30
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031			
		250,000.000	Local	119.740812	299,352.03	136.791272	341,978.18	42,626.15	0.07
			Base	119.740812	299,352.03	136.791272	341,978.18	42,626.15	0.06
337932AP2	FIRSTENERGY CORP SR UNSECURED 09/30 2.25				2.250000	01 Sep 2030			
		340,000.000	Local	96.207450	327,105.33	96.000000	326,400.00	-705.33	0.07
			Base	96.207450	327,105.33	96.000000	326,400.00	-705.33	0.06
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875				7.875000	15 Nov 2025			
		1,330,000.000	Local	98.553882	1,310,766.63	105.620000	1,404,746.00	93,979.37	0.28
			Base	98.553882	1,310,766.63	105.620000	1,404,746.00	93,979.37	0.25
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN					03 Jul 2024			
		2,318,334.030	Local	99.637812	2,309,937.31	98.947900	2,293,942.84	-15,994.47	0.47
			Base	99.637812	2,309,937.31	98.947900	2,293,942.84	-15,994.47	0.40
345370CV0	FORD MOTOR COMPANY SR UNSECURED 04/23 8.5				8.500000	21 Apr 2023			
		1,370,000.000	Local	105.252093	1,441,953.67	111.595000	1,528,851.50	86,897.83	0.31
			Base	105.252093	1,441,953.67	111.595000	1,528,851.50	86,897.83	0.27
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4				4.000000	13 Nov 2030			
		310,000.000	Local	99.086519	307,168.21	104.750000	324,725.00	17,556.79	0.07
			Base	99.086519	307,168.21	104.750000	324,725.00	17,556.79	0.06
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625				3.625000	17 Jun 2031			
		730,000.000	Local	100.000000	730,000.00	101.938000	744,147.40	14,147.40	0.15

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		Base	100.000000	730,000.00	101.938000	744,147.40	14,147.40	0.13
345397YT4	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815				3.815000	02 Nov 2027		
		400,000.000 Local	96.160750	384,643.00	104.162170	416,648.68	32,005.68	0.08
		Base	96.160750	384,643.00	104.162170	416,648.68	32,005.68	0.07
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
		0.000 Local	0.000000	-89.81	0.000000	0.00	89.81	0.00
		Base	0.000000	-89.81	0.000000	0.00	89.81	0.00
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A				4.500000	25 Feb 2059		
		1,220,000.000 Local	100.357254	1,224,358.50	105.518470	1,287,325.33	62,966.83	0.26
Original Face:		1,220,000.000 Base	100.357254	1,224,358.50	105.518470	1,287,325.33	62,966.83	0.23
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A				2.318000	25 Aug 2033		
		670,000.000 Local	102.158800	684,463.96	102.597640	687,404.19	2,940.23	0.14
Original Face:		670,000.000 Base	102.158800	684,463.96	102.597640	687,404.19	2,940.23	0.12
35564KDX4	FREDDIE MAC STACR STACR 2021 DNA2 B1 144A				3.418000	25 Aug 2033		
		850,000.000 Local	101.643291	863,967.97	102.978510	875,317.34	11,349.37	0.18
Original Face:		850,000.000 Base	101.643291	863,967.97	102.978510	875,317.34	11,349.37	0.15
35565XAH3	FREDDIE MAC STACR STACR 2020 DNA4 M2 144A				3.841500	25 Aug 2050		
		196,287.270 Local	101.185940	198,615.12	101.076900	198,401.09	-214.03	0.04
Original Face:		270,000.000 Base	101.185940	198,615.12	101.076900	198,401.09	-214.03	0.03
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A				0.918000	25 Dec 2050		
		505,427.610 Local	100.000000	505,427.61	100.031480	505,586.72	159.11	0.10
Original Face:		820,000.000 Base	100.000000	505,427.61	100.031480	505,586.72	159.11	0.09
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		900,000.000 Local	89.041226	801,371.03	122.232000	1,100,088.00	298,716.97	0.22
		Base	89.041226	801,371.03	122.232000	1,100,088.00	298,716.97	0.19
35906ABF4	FRONTIER COMMUNICATIONS SR SECURED 144A 05/28 5				5.000000	01 May 2028		
		870,000.000 Local	102.191580	889,066.75	103.383000	899,432.10	10,365.35	0.18
		Base	102.191580	889,066.75	103.383000	899,432.10	10,365.35	0.16
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875				5.875000	15 Oct 2024		
		1,370,000.000 Local	82.185780	1,125,945.18	89.500000	1,226,150.00	100,204.82	0.25

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		Base	82.185780	1,125,945.18	89.500000	1,226,150.00	100,204.82	0.22
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6				6.000000	15 Apr 2026		
	540,000.000	Local	94.906744	512,496.42	81.000000	437,400.00	-75,096.42	0.09
		Base	94.906744	512,496.42	81.000000	437,400.00	-75,096.42	0.08
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125				5.125000	15 Dec 2026		
	280,000.000	Local	101.139136	283,189.58	105.792000	296,217.60	13,028.02	0.06
		Base	101.139136	283,189.58	105.792000	296,217.60	13,028.02	0.05
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	104.154000	333,292.80	13,292.80	0.07
		Base	100.000000	320,000.00	104.154000	333,292.80	13,292.80	0.06
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2				0.631500	25 Dec 2035		
	734,941.970	Local	95.481458	701,733.31	98.619520	724,796.24	23,062.93	0.15
Original Face:	2,210,000.000	Base	95.481458	701,733.31	98.619520	724,796.24	23,062.93	0.13
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				4.129210	10 Oct 2049		
	430,000.000	Local	99.242688	426,743.56	100.737910	433,173.01	6,429.45	0.09
Original Face:	430,000.000	Base	99.242688	426,743.56	100.737910	433,173.01	6,429.45	0.08
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A				0.242130	26 Sep 2037		
	635,738.300	Local	98.107080	623,704.28	99.043240	629,655.81	5,951.53	0.13
Original Face:	2,660,000.000	Base	98.107080	623,704.28	99.043240	629,655.81	5,951.53	0.11
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A				1.173000	15 Dec 2036		
	1,470,000.000	Local	100.000000	1,470,000.00	100.487060	1,477,159.78	7,159.78	0.30
Original Face:	1,470,000.000	Base	100.000000	1,470,000.00	100.487060	1,477,159.78	7,159.78	0.26
36472TAA7	GANNETT CO INC SR SECURED 12/27 6				6.000000	01 Dec 2027		
	198,000.000	Local	95.333258	188,759.85	109.500000	216,810.00	28,050.15	0.04
		Base	95.333258	188,759.85	109.500000	216,810.00	28,050.15	0.04
366651AE7	GARTNER INC COMPANY GUAR 144A 10/30 3.75				3.750000	01 Oct 2030		
	420,000.000	Local	100.000000	420,000.00	102.311000	429,706.20	9,706.20	0.09
		Base	100.000000	420,000.00	102.311000	429,706.20	9,706.20	0.08
366651AG2	GARTNER INC COMPANY GUAR 144A 06/29 3.625				3.625000	15 Jun 2029		
	170,000.000	Local	100.000000	170,000.00	101.500000	172,550.00	2,550.00	0.04

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		Base	100.000000	170,000.00	101.500000	172,550.00	2,550.00	0.03
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
	144,000.000	Local	113.301910	163,154.75	150.025225	216,036.32	52,881.57	0.04
		Base	113.301910	163,154.75	150.025225	216,036.32	52,881.57	0.04
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125				8.125000	26 Mar 2032		
	630,000.000	Local	97.252043	612,687.87	101.311400	638,261.82	25,573.95	0.13
Original Face:	630,000.000	Base	97.252043	612,687.87	101.311400	638,261.82	25,573.95	0.11
37959BAC2	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN					15 May 2026		
	428,435.900	Local	98.497514	421,998.71	99.000000	424,151.54	2,152.83	0.09
		Base	98.497514	421,998.71	99.000000	424,151.54	2,152.83	0.07
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN					29 Nov 2025		
	466,313.450	Local	98.498658	459,312.49	92.166700	429,785.72	-29,526.77	0.09
		Base	98.498658	459,312.49	92.166700	429,785.72	-29,526.77	0.08
37959JAE1	GLOBAL TEL LINK CORP IDAHO 2ND LIEN TERM LOAN					29 Nov 2026		
	120,000.000	Local	85.026442	102,031.73	83.250000	99,900.00	-2,131.73	0.02
		Base	85.026442	102,031.73	83.250000	99,900.00	-2,131.73	0.02
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024		
	1,586,835.000	Local	90.705443	1,439,345.71	100.538500	1,595,380.11	156,034.40	0.32
		Base	90.705443	1,439,345.71	100.538500	1,595,380.11	156,034.40	0.28
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				1.405430	20 Nov 2042		
	38,075.370	Local	0.000236	0.09	4.530000	1,724.81	1,724.72	0.00
Original Face:	300,000.000	Base	0.000236	0.09	4.530000	1,724.81	1,724.72	0.00
38469EAD5	GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN					04 Aug 2027		
	644,959.830	Local	99.285783	640,353.42	99.875000	644,153.63	3,800.21	0.13
		Base	99.285783	640,353.42	99.875000	644,153.63	3,800.21	0.11
38748YAA0	GRANITE US HOLDINGS CORP COMPANY GUAR 144A 10/27 11				11.000000	01 Oct 2027		
	1,110,000.000	Local	110.934774	1,231,375.99	111.500000	1,237,650.00	6,274.01	0.25
		Base	110.934774	1,231,375.99	111.500000	1,237,650.00	6,274.01	0.22
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B					15 Nov 2027		
	374,300.000	Local	100.386193	375,745.52	98.965900	370,429.36	-5,316.16	0.08

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		Base	100.386193	375,745.52	98.965900	370,429.36	-5,316.16	0.07
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875				3.875000	15 Dec 2028		
	770,000.000	Local	100.000000	770,000.00	98.400000	757,680.00	-12,320.00	0.15
		Base	100.000000	770,000.00	98.400000	757,680.00	-12,320.00	0.13
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
	900,000.000	Local	99.967186	899,704.67	118.500000	1,066,500.00	166,795.33	0.22
		Base	99.967186	899,704.67	118.500000	1,066,500.00	166,795.33	0.19
40441LAG1	HGI CRE CLO LTD HGI 2021 FL1 C 144A				1.774630	16 Jun 2036		
	450,000.000	Local	100.000000	450,000.00	100.128900	450,580.05	580.05	0.09
Original Face:	450,000.000	Base	100.000000	450,000.00	100.128900	450,580.05	580.05	0.08
41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75				5.750000	20 Jan 2026		
	560,000.000	Local	101.527089	568,551.70	107.500000	602,000.00	33,448.30	0.12
		Base	101.527089	568,551.70	107.500000	602,000.00	33,448.30	0.11
421300AL8	HAYWARD INDUSTRIES INC 2021 TERM LOAN					12 May 2028		
	1,020,000.000	Local	99.501770	1,014,918.05	99.729200	1,017,237.84	2,319.79	0.21
		Base	99.501770	1,014,918.05	99.729200	1,017,237.84	2,319.79	0.18
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A				3.290000	25 Feb 2024		
	62,736.050	Local	98.462128	61,771.25	100.307950	62,929.25	1,158.00	0.01
Original Face:	660,000.000	Base	98.462128	61,771.25	100.307950	62,929.25	1,158.00	0.01
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A				3.250000	01 Nov 2035		
	290,000.000	Local	100.000000	290,000.00	99.000000	287,100.00	-2,900.00	0.06
Original Face:	290,000.000	Base	100.000000	290,000.00	99.000000	287,100.00	-2,900.00	0.05
43300LAL4	HILTON USA TRUST HILT 2016 HHV D 144A				4.333283	05 Nov 2038		
	640,000.000	Local	106.660777	682,628.97	107.036200	685,031.68	2,402.71	0.14
Original Face:	640,000.000	Base	106.660777	682,628.97	107.036200	685,031.68	2,402.71	0.12
44106MAZ5	SERVICE PROPERTIES TRUST SR UNSECURED 10/24 4.35				4.350000	01 Oct 2024		
	380,000.000	Local	98.958855	376,043.65	100.700000	382,660.00	6,616.35	0.08
		Base	98.958855	376,043.65	100.700000	382,660.00	6,616.35	0.07
443628AH5	HUBBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125				6.125000	01 Apr 2029		
	680,000.000	Local	107.033641	727,828.76	106.500000	724,200.00	-3,628.76	0.15

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		Base	107.033641	727,828.76	106.500000	724,200.00	-3,628.76	0.13
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN					20 Mar 2028		
	1,566,075.000	Local	99.032455	1,550,922.52	99.541700	1,558,897.68	7,975.16	0.32
		Base	99.032455	1,550,922.52	99.541700	1,558,897.68	7,975.16	0.27
44988FAC4	IIP OPERATING PARTNER COMPANY GUAR 144A 05/26 5.5				5.500000	25 May 2026		
	440,000.000	Local	100.000000	440,000.00	102.938718	452,930.36	12,930.36	0.09
		Base	100.000000	440,000.00	102.938718	452,930.36	12,930.36	0.08
44988LAF4	IRB HOLDING CORP. 2020 TERM LOAN B					05 Feb 2025		
	98,979.600	Local	90.896680	89,969.17	99.671900	98,654.85	8,685.68	0.02
		Base	90.896680	89,969.17	99.671900	98,654.85	8,685.68	0.02
45174HBG1	IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75				4.750000	15 Jan 2028		
	340,000.000	Local	100.028821	340,097.99	102.875000	349,775.00	9,677.01	0.07
		Base	100.028821	340,097.99	102.875000	349,775.00	9,677.01	0.06
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN					01 May 2026		
	237,504.150	Local	100.000000	237,504.15	99.083300	235,326.95	-2,177.20	0.05
		Base	100.000000	237,504.15	99.083300	235,326.95	-2,177.20	0.04
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5				3.500000	11 Jan 2028		
	730,000.000	Local	103.353060	754,477.34	109.141241	796,731.06	42,253.72	0.16
		Base	103.353060	754,477.34	109.141241	796,731.06	42,253.72	0.14
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026		
	370,000.000	Local	95.037595	351,639.10	113.144493	418,634.62	66,995.52	0.08
		Base	95.037595	351,639.10	113.144493	418,634.62	66,995.52	0.07
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1					31 Jul 2024		
	670,528.800	Local	99.428620	666,697.53	98.714300	661,907.81	-4,789.72	0.13
		Base	99.428620	666,697.53	98.714300	661,907.81	-4,789.72	0.12
46124CAG2	ALTERRA MOUNTAIN COMPANY 2020 TERM LOAN B					01 Aug 2026		
	981,356.100	Local	99.935224	980,720.42	100.229200	983,605.37	2,884.95	0.20
		Base	99.935224	980,720.42	100.229200	983,605.37	2,884.95	0.17
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B					02 Jan 2026		
	222,525.000	Local	99.845527	222,181.26	98.000000	218,074.50	-4,106.76	0.04

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.845527	222,181.26	98.000000	218,074.50	-4,106.76	0.04
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75				2.750000	03 Jul 2030		
		370,000.000 Local	100.000000	370,000.00	106.741000	394,941.70	24,941.70	0.08
		Base	100.000000	370,000.00	106.741000	394,941.70	24,941.70	0.07
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375				3.375000	15 Jan 2050		
		250,000.000 Local	108.910604	272,276.51	106.826000	267,065.00	-5,211.51	0.05
		Base	108.910604	272,276.51	106.826000	267,065.00	-5,211.51	0.05
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028		
		607,650.540 Local	99.880209	606,922.63	99.500000	604,612.29	-2,310.34	0.12
		Base	99.880209	606,922.63	99.500000	604,612.29	-2,310.34	0.11
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				2.838250	20 Oct 2027		
		250,000.000 Local	99.363260	248,408.15	99.496800	248,742.00	333.85	0.05
Original Face:		250,000.000 Base	99.363260	248,408.15	99.496800	248,742.00	333.85	0.04
47714FAL8	JETBLUE AIRWAYS CORPORATION TERM LOAN					17 Jun 2024		
		11,081.170 Local	99.149548	10,986.93	101.953100	11,297.60	310.67	0.00
		Base	99.149548	10,986.93	101.953100	11,297.60	310.67	0.00
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A				3.283750	15 Oct 2030		
		750,000.000 Local	100.000000	750,000.00	99.999000	749,992.50	-7.50	0.15
Original Face:		750,000.000 Base	100.000000	750,000.00	99.999000	749,992.50	-7.50	0.13
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A				1.983750	15 Jul 2031		
		500,000.000 Local	97.382078	486,910.39	100.000000	500,000.00	13,089.61	0.10
Original Face:		500,000.000 Base	97.382078	486,910.39	100.000000	500,000.00	13,089.61	0.09
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A				1.438250	20 Jan 2029		
		494,339.080 Local	100.000000	494,339.08	100.012500	494,400.87	61.79	0.10
Original Face:		530,000.000 Base	100.000000	494,339.08	100.012500	494,400.87	61.79	0.09
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A				1.988250	20 Jan 2029		
		250,000.000 Local	100.000000	250,000.00	100.010100	250,025.25	25.25	0.05
Original Face:		250,000.000 Base	100.000000	250,000.00	100.010100	250,025.25	25.25	0.04
48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A				3.688250	20 Jan 2029		
		750,000.000 Local	100.000000	750,000.00	100.002400	750,018.00	18.00	0.15

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Original Face:		750,000.000	Base	100.000000	750,000.00	100.002400	750,018.00	18.00	0.13
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027			
		1,350,000.000	Local	101.478870	1,369,964.74	114.047000	1,539,634.50	169,669.76	0.31
			Base	101.478870	1,369,964.74	114.047000	1,539,634.50	169,669.76	0.27
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027			
		950,000.000	Local	98.466039	935,427.37	111.010000	1,054,595.00	119,167.63	0.21
			Base	98.466039	935,427.37	111.010000	1,054,595.00	119,167.63	0.19
50077LBC9	KRAFT HEINZ FOODS CO COMPANY GUAR 05/27 3.875				3.875000	15 May 2027			
		20,000.000	Local	100.000000	20,000.00	109.607171	21,921.43	1,921.43	0.00
			Base	100.000000	20,000.00	109.607171	21,921.43	1,921.43	0.00
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5				5.500000	01 Jun 2050			
		330,000.000	Local	101.171103	333,864.64	129.866445	428,559.27	94,694.63	0.09
			Base	101.171103	333,864.64	129.866445	428,559.27	94,694.63	0.08
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25				5.250000	01 Feb 2028			
		710,000.000	Local	91.411299	649,020.22	111.875000	794,312.50	145,292.28	0.16
			Base	91.411299	649,020.22	111.875000	794,312.50	145,292.28	0.14
501797AW4	L BRANDS INC COMPANY GUAR 144A 10/30 6.625				6.625000	01 Oct 2030			
		370,000.000	Local	100.000000	370,000.00	115.500000	427,350.00	57,350.00	0.09
			Base	100.000000	370,000.00	115.500000	427,350.00	57,350.00	0.08
50219UAB1	LIBERTY TIRE RECYCLE HOLD LLC 2021 TERM LOAN					05 May 2028			
		1,090,000.000	Local	99.018013	1,079,296.34	99.166700	1,080,917.03	1,620.69	0.22
			Base	99.018013	1,079,296.34	99.166700	1,080,917.03	1,620.69	0.19
50220KAB0	LES SCHWAB TIRE CENTERS TERM LOAN B					02 Nov 2027			
		418,950.000	Local	99.540184	417,023.60	99.906200	418,557.02	1,533.42	0.08
			Base	99.540184	417,023.60	99.906200	418,557.02	1,533.42	0.07
505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75				4.750000	15 Jun 2029			
		300,000.000	Local	100.000000	300,000.00	100.125000	300,375.00	375.00	0.06
			Base	100.000000	300,000.00	100.125000	300,375.00	375.00	0.05
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023			
		0.000	Local	0.000000	-6.01	0.000000	0.00	6.01	0.00

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		Base	0.000000	-6.01	0.000000	0.00	6.01	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024		
	290,000.000	Local	99.949676	289,854.06	104.961068	304,387.10	14,533.04	0.06
		Base	99.949676	289,854.06	104.961068	304,387.10	14,533.04	0.05
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025		
	30,000.000	Local	98.364833	29,509.45	104.164660	31,249.40	1,739.95	0.01
		Base	98.364833	29,509.45	104.164660	31,249.40	1,739.95	0.01
521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6.125				6.125000	01 Apr 2028		
	540,000.000	Local	100.000000	540,000.00	99.625000	537,975.00	-2,025.00	0.11
		Base	100.000000	540,000.00	99.625000	537,975.00	-2,025.00	0.09
52473NAA6	LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5				5.000000	01 Feb 2026		
	910,000.000	Local	100.607395	915,527.29	104.250000	948,675.00	33,147.71	0.19
		Base	100.607395	915,527.29	104.250000	948,675.00	33,147.71	0.17
52474WAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS3 A1 144A				3.750000	25 Apr 2059		
	1,809,337.930	Local	99.210868	1,795,059.86	100.831730	1,824,386.74	29,326.88	0.37
Original Face:	2,400,000.000	Base	99.210868	1,795,059.86	100.831730	1,824,386.74	29,326.88	0.32
52474XAB1	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A				3.250000	25 Jul 2061		
	860,000.000	Local	100.061686	860,530.50	99.696220	857,387.49	-3,143.01	0.17
Original Face:	860,000.000	Base	100.061686	860,530.50	99.696220	857,387.49	-3,143.01	0.15
52475BAA0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS2 A1 144A				3.750000	25 Jan 2059		
	1,268,194.900	Local	95.395302	1,209,798.35	100.174180	1,270,403.84	60,605.49	0.26
Original Face:	1,990,000.000	Base	95.395302	1,209,798.35	100.174180	1,270,403.84	60,605.49	0.22
52476DAB3	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A				3.500000	25 Apr 2061		
	900,000.000	Local	100.071331	900,641.98	100.153960	901,385.64	743.66	0.18
Original Face:	900,000.000	Base	100.071331	900,641.98	100.153960	901,385.64	743.66	0.16
52706YAJ2	LESLIES POOLMART INC 2021 TERM LOAN B					04 Mar 2028		
	471,830.650	Local	98.700856	465,700.89	99.569400	469,798.95	4,098.06	0.10
		Base	98.700856	465,700.89	99.569400	469,798.95	4,098.06	0.08
53069QAB5	LIBERTY LATIN AMERICA SR UNSECURED 07/24 2				2.000000	15 Jul 2024		
	360,000.000	Local	96.240761	346,466.74	101.858238	366,689.66	20,222.92	0.07

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		Base	96.240761	346,466.74	101.858238	366,689.66	20,222.92	0.06
530715AD3	LIBERTY INTERACTIVE LLC SR UNSECURED 07/29 8.5				8.500000	15 Jul 2029		
	920,000.000	Local	115.426465	1,061,923.48	113.962000	1,048,450.40	-13,473.08	0.21
		Base	115.426465	1,061,923.48	113.962000	1,048,450.40	-13,473.08	0.18
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1				0.991500	25 Oct 2034		
	498,845.900	Local	99.832688	498,011.27	99.278950	495,248.97	-2,762.30	0.10
Original Face:	1,270,000.000	Base	99.832688	498,011.27	99.278950	495,248.97	-2,762.30	0.09
542514KC7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4				1.366500	25 Feb 2035		
	890,000.000	Local	100.370616	893,298.48	100.270400	892,406.56	-891.92	0.18
Original Face:	890,000.000	Base	100.370616	893,298.48	100.270400	892,406.56	-891.92	0.16
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
	410,000.000	Local	117.709944	482,610.77	128.890000	528,449.00	45,838.23	0.11
		Base	117.709944	482,610.77	128.890000	528,449.00	45,838.23	0.09
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5				6.500000	15 Jan 2025		
	340,000.000	Local	95.535109	324,819.37	103.537000	352,025.80	27,206.43	0.07
		Base	95.535109	324,819.37	103.537000	352,025.80	27,206.43	0.06
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875				5.875000	01 Feb 2029		
	660,000.000	Local	100.268770	661,773.88	104.250000	688,050.00	26,276.12	0.14
		Base	100.268770	661,773.88	104.250000	688,050.00	26,276.12	0.12
55280FAG6	MA FINANCECO LLC TERM LOAN B					21 Jun 2024		
	10,838.110	Local	99.885035	10,825.65	98.687500	10,695.86	-129.79	0.00
		Base	99.885035	10,825.65	98.687500	10,695.86	-129.79	0.00
55293AAN7	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A				2.023000	15 May 2023		
	910,000.000	Local	100.000000	910,000.00	100.120030	911,092.27	1,092.27	0.18
Original Face:	910,000.000	Base	100.000000	910,000.00	100.120030	911,092.27	1,092.27	0.16
553283AC6	MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 11/28 5.75				5.750000	01 Nov 2028		
	500,000.000	Local	100.000000	500,000.00	100.491000	502,455.00	2,455.00	0.10
		Base	100.000000	500,000.00	100.491000	502,455.00	2,455.00	0.09
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023		
	0.000	Local	0.000000	-1,319.27	0.000000	0.00	1,319.27	0.00

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		Base	0.000000	-1,319.27	0.000000	0.00	1,319.27	0.00
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027		
	365,000.000	Local	97.076567	354,329.47	105.800000	386,170.00	31,840.53	0.08
		Base	97.076567	354,329.47	105.800000	386,170.00	31,840.53	0.07
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029		
	186,000.000	Local	103.389188	192,303.89	107.046000	199,105.56	6,801.67	0.04
		Base	103.389188	192,303.89	107.046000	199,105.56	6,801.67	0.04
55348UAS7	MRCD MORTGAGE TRUST MRCD 2019 PARK E 144A				2.717520	15 Dec 2036		
	890,000.000	Local	99.514094	885,675.44	99.633450	886,737.71	1,062.27	0.18
Original Face:	890,000.000	Base	99.514094	885,675.44	99.633450	886,737.71	1,062.27	0.16
55760LAB3	MADISON IAQ LLC SR UNSECURED 144A 06/29 5.875				5.875000	30 Jun 2029		
	910,000.000	Local	100.000000	910,000.00	101.750000	925,925.00	15,925.00	0.19
		Base	100.000000	910,000.00	101.750000	925,925.00	15,925.00	0.16
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A				1.883750	15 Apr 2029		
	400,000.000	Local	98.544053	394,176.21	99.658300	398,633.20	4,456.99	0.08
Original Face:	400,000.000	Base	98.544053	394,176.21	99.658300	398,633.20	4,456.99	0.07
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B					03 May 2028		
	1,120,000.000	Local	99.000000	1,108,800.00	99.946400	1,119,399.68	10,599.68	0.23
		Base	99.000000	1,108,800.00	99.946400	1,119,399.68	10,599.68	0.20
55910RAE3	MCAFEE LLC 2021 USD 2ND LIEN TL					03 May 2029		
	1,590,000.000	Local	98.500000	1,566,150.00	98.750000	1,570,125.00	3,975.00	0.32
		Base	98.500000	1,566,150.00	98.750000	1,570,125.00	3,975.00	0.28
55916AAA2	MAGIC MERGECO INC SR SECURED 144A 05/28 5.25				5.250000	01 May 2028		
	310,000.000	Local	100.733894	312,275.07	102.593000	318,038.30	5,763.23	0.06
		Base	100.733894	312,275.07	102.593000	318,038.30	5,763.23	0.06
55916AAB0	MAGIC MERGERCO INC SR UNSECURED 144A 05/29 7.875				7.875000	01 May 2029		
	810,000.000	Local	100.000000	810,000.00	103.125000	835,312.50	25,312.50	0.17
		Base	100.000000	810,000.00	103.125000	835,312.50	25,312.50	0.15
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A				3.488250	20 Jan 2033		
	270,000.000	Local	98.675696	266,424.38	100.115100	270,310.77	3,886.39	0.05

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Original Face:	270,000.000	Base	98.675696	266,424.38	100.115100	270,310.77	3,886.39	0.05	
56589PAG0	MARAVAI INTERMEDIATE HLDGS LLC 2020 TERM LOAN B					19 Oct 2027			
	164,550.000	Local	99.094008	163,059.19	100.187500	164,858.53	1,799.34	0.03	
		Base	99.094008	163,059.19	100.187500	164,858.53	1,799.34	0.03	
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A					20 Jan 2032			
	900,000.000	Local	92.521823	832,696.41	98.355200	885,196.80	52,500.39	0.18	
Original Face:	900,000.000	Base	92.521823	832,696.41	98.355200	885,196.80	52,500.39	0.16	
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					01 Dec 2024			
	260,000.000	Local	100.699396	261,818.43	105.634789	274,650.45	12,832.02	0.06	
		Base	100.699396	261,818.43	105.634789	274,650.45	12,832.02	0.05	
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B					29 Jan 2027			
	435,600.000	Local	99.583914	433,787.53	99.458300	433,240.35	-547.18	0.09	
		Base	99.583914	433,787.53	99.458300	433,240.35	-547.18	0.08	
57777YAB2	MAVIS TIRE EXPRESS SERVICES 2021 TERM LOAN B					04 May 2028			
	1,520,000.000	Local	99.508625	1,512,531.10	100.312500	1,524,750.00	12,218.90	0.31	
		Base	99.508625	1,512,531.10	100.312500	1,524,750.00	12,218.90	0.27	
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					18 May 2030			
	890,000.000	Local	120.754815	1,074,717.85	123.253200	1,096,953.48	22,235.63	0.22	
		Base	120.754815	1,074,717.85	123.253200	1,096,953.48	22,235.63	0.19	
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					04 Dec 2029			
	750,000.000	Local	100.000000	750,000.00	105.500000	791,250.00	41,250.00	0.16	
		Base	100.000000	750,000.00	105.500000	791,250.00	41,250.00	0.14	
58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125					14 Jan 2031			
	1,140,000.000	Local	95.757261	1,091,632.77	98.004000	1,117,245.60	25,612.83	0.23	
		Base	95.757261	1,091,632.77	98.004000	1,117,245.60	25,612.83	0.20	
58940BAB2	MERCURY FINANCIAL CREDIT CARD 03/26 2.33					20 Mar 2026			
	500,000.000	Local	100.161914	500,809.57	100.571640	502,858.20	2,048.63	0.10	
Original Face:	500,000.000	Base	100.161914	500,809.57	100.571640	502,858.20	2,048.63	0.09	
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					25 Jun 2035			
	84,879.290	Local	99.747111	84,664.64	99.308040	84,291.96	-372.68	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:	8,410,000.000	Base		99.747111	84,664.64	99.308040	84,291.96	-372.68	0.01
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.676500	25 Aug 2036		
	616,116.400	Local		95.221461	586,675.04	99.861820	615,265.05	28,590.01	0.12
Original Face:	880,000.000	Base		95.221461	586,675.04	99.861820	615,265.05	28,590.01	0.11
59408UAB3	MICHAELS COMPANIES, INC. 2021 TERM LOAN B						15 Apr 2028		
	1,340,000.000	Local		99.026757	1,326,958.55	100.354200	1,344,746.28	17,787.73	0.27
		Base		99.026757	1,326,958.55	100.354200	1,344,746.28	17,787.73	0.24
59567LAA2	MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5					6.500000	01 May 2028		
	720,000.000	Local		100.000000	720,000.00	104.654000	753,508.80	33,508.80	0.15
		Base		100.000000	720,000.00	104.654000	753,508.80	33,508.80	0.13
59590AAA7	MIDCAP FINANCIAL SR UNSECURED 144A 01/30 5.625					5.625000	15 Jan 2030		
	260,000.000	Local		100.000000	260,000.00	100.375000	260,975.00	975.00	0.05
		Base		100.000000	260,000.00	100.375000	260,975.00	975.00	0.05
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					4.063750	15 Jul 2029		
	750,000.000	Local		99.901688	749,262.66	97.556700	731,675.25	-17,587.41	0.15
Original Face:	750,000.000	Base		99.901688	749,262.66	97.556700	731,675.25	-17,587.41	0.13
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
	857,850.000	Local		99.089547	850,039.68	100.187500	859,458.47	9,418.79	0.17
		Base		99.089547	850,039.68	100.187500	859,458.47	9,418.79	0.15
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B						21 Jun 2027		
	830,000.000	Local		98.244549	815,429.76	106.687500	885,506.25	70,076.49	0.18
		Base		98.244549	815,429.76	106.687500	885,506.25	70,076.49	0.16
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	557,938.140	Local		99.964930	557,742.47	108.656710	606,237.23	48,494.76	0.12
Original Face:	880,000.000	Base		99.964930	557,742.47	108.656710	606,237.23	48,494.76	0.11
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	900,000.000	Local		101.226194	911,035.75	109.335000	984,015.00	72,979.25	0.20
		Base		101.226194	911,035.75	109.335000	984,015.00	72,979.25	0.17
603158AA4	MINERALS TECHNOLOGIES IN COMPANY GUAR 144A 07/28 5					5.000000	01 Jul 2028		
	240,000.000	Local		103.070567	247,369.36	103.970000	249,528.00	2,158.64	0.05

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		Base	103.070567	247,369.36	103.970000	249,528.00	2,158.64	0.04
60646CAF4	MISTER CAR WASH HLDNGS INC 2019 TERM LOAN B					14 May 2026		
	437,173.430	Local	98.008706	428,468.02	99.500000	434,987.56	6,519.54	0.09
		Base	98.008706	428,468.02	99.500000	434,987.56	6,519.54	0.08
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875				7.875000	15 Oct 2024		
	460,000.000	Local	100.135900	460,625.14	104.750000	481,850.00	21,224.86	0.10
		Base	100.135900	460,625.14	104.750000	481,850.00	21,224.86	0.08
60945HAB0	MONITRONICS INTERNATIONAL INC TAKEBACK TERM LOAN					29 Mar 2024		
	927,410.180	Local	98.011426	908,967.94	97.000000	899,587.87	-9,380.07	0.18
		Base	98.011426	908,967.94	97.000000	899,587.87	-9,380.07	0.16
610332AW8	MONROE CAPITAL BSL CLO LTD MCBSL 2015 1A BR 144A				1.900130	22 May 2027		
	400,000.000	Local	98.844505	395,378.02	99.969600	399,878.40	4,500.38	0.08
Original Face:	400,000.000	Base	98.844505	395,378.02	99.969600	399,878.40	4,500.38	0.07
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				0.901500	25 Apr 2034		
	213,381.670	Local	99.388204	212,076.21	98.896020	211,025.98	-1,050.23	0.04
Original Face:	610,000.000	Base	99.388204	212,076.21	98.896020	211,025.98	-1,050.23	0.04
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1				0.991500	25 Aug 2034		
	555,969.990	Local	99.267387	551,896.88	99.300860	552,082.98	186.10	0.11
Original Face:	950,000.000	Base	99.267387	551,896.88	99.300860	552,082.98	186.10	0.10
62547NAB5	MULTIFAMILY CONNECTICUT AVENUE MCAS 2019 01 M10 144A				3.341500	15 Oct 2049		
	740,000.000	Local	100.675028	744,995.21	101.394130	750,316.56	5,321.35	0.15
Original Face:	740,000.000	Base	100.675028	744,995.21	101.394130	750,316.56	5,321.35	0.13
62548QAD3	MULTIFAMILY CONNECTICUT AVENUE MCAS 2020 01 M10 144A				3.841500	25 Mar 2050		
	670,000.000	Local	103.770860	695,264.76	104.124640	697,635.09	2,370.33	0.14
Original Face:	670,000.000	Base	103.770860	695,264.76	104.124640	697,635.09	2,370.33	0.12
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85				4.850000	06 Jul 2027		
	750,000.000	Local	102.213443	766,600.82	113.806000	853,545.00	86,944.18	0.17
		Base	102.213443	766,600.82	113.806000	853,545.00	86,944.18	0.15
62886HAR2	NCL CORPORATION LTD SR SECURED 144A 05/24 12.25				12.250000	15 May 2024		
	1,320,000.000	Local	110.689400	1,461,100.08	120.770000	1,594,164.00	133,063.92	0.32

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		Base	110.689400	1,461,100.08	120.770000	1,594,164.00	133,063.92	0.28
62886HAY7	NCL CORPORATION LTD SR SECURED 144A 02/26 10.25				10.250000	01 Feb 2026		
	650,000.000	Local	100.000000	650,000.00	116.250000	755,625.00	105,625.00	0.15
		Base	100.000000	650,000.00	116.250000	755,625.00	105,625.00	0.13
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768				7.768000	15 Dec 2037		
	1,060,000.000	Local	118.783335	1,259,103.35	142.650000	1,512,090.00	252,986.65	0.31
		Base	118.783335	1,259,103.35	142.650000	1,512,090.00	252,986.65	0.27
62929RAC2	NMG HLDCO/NEIMAN MARCUS SR SECURED 144A 04/26 7.125				7.125000	01 Apr 2026		
	670,000.000	Local	100.000000	670,000.00	106.500000	713,550.00	43,550.00	0.14
		Base	100.000000	670,000.00	106.500000	713,550.00	43,550.00	0.13
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25				7.250000	15 May 2026		
	300,000.000	Local	103.472943	310,418.83	103.660500	310,981.50	562.67	0.06
		Base	103.472943	310,418.83	103.660500	310,981.50	562.67	0.05
629377CR1	NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625				3.625000	15 Feb 2031		
	390,000.000	Local	100.000000	390,000.00	98.270000	383,253.00	-6,747.00	0.08
		Base	100.000000	390,000.00	98.270000	383,253.00	-6,747.00	0.07
631715AJ8	NASSAU LTD NCC 2020 1A D 144A				4.958250	20 Jul 2029		
	260,000.000	Local	94.595404	245,948.05	99.847500	259,603.50	13,655.45	0.05
Original Face:	260,000.000	Base	94.595404	245,948.05	99.847500	259,603.50	13,655.45	0.05
63942BAB0	NAVIENT STUDENT LOAN TRUST NAVSL 2021 A B 144A				2.240000	15 May 2069		
	360,000.000	Local	101.161711	364,182.16	100.697490	362,510.96	-1,671.20	0.07
Original Face:	360,000.000	Base	101.161711	364,182.16	100.697490	362,510.96	-1,671.20	0.06
64110LAX4	NETFLIX INC SR UNSECURED 05/29 6.375				6.375000	15 May 2029		
	770,000.000	Local	110.700494	852,393.80	127.725000	983,482.50	131,088.70	0.20
		Base	110.700494	852,393.80	127.725000	983,482.50	131,088.70	0.17
64130TBG9	NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A				3.069000	15 Jul 2034		
	350,000.000	Local	100.000000	350,000.00	99.849800	349,474.30	-525.70	0.07
Original Face:	350,000.000	Base	100.000000	350,000.00	99.849800	349,474.30	-525.70	0.06
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				1.036500	25 Sep 2035		
	750,000.000	Local	75.047461	562,855.96	100.032390	750,242.93	187,386.97	0.15

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Original Face:		750,000.000	Base	75.047461	562,855.96	100.032390	750,242.93	187,386.97	0.13
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059			
		494,105.140	Local	102.205660	505,003.42	105.620370	521,875.68	16,872.26	0.11
Original Face:		690,000.000	Base	102.205660	505,003.42	105.620370	521,875.68	16,872.26	0.09
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057			
		373,461.800	Local	102.458072	382,641.76	107.045790	399,775.13	17,133.37	0.08
Original Face:		970,000.000	Base	102.458072	382,641.76	107.045790	399,775.13	17,133.37	0.07
64828NAZ8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 5A B4 144A				2.734950	25 Jun 2057			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
64828NBD6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 5A B5 144A				2.845683	25 Jun 2057			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052			
		174,032.240	Local	100.113921	174,230.50	105.609560	183,794.68	9,564.18	0.04
Original Face:		1,050,000.000	Base	100.113921	174,230.50	105.609560	183,794.68	9,564.18	0.03
65341BAD8	NEXTERA ENERGY PARTNERS COMPANY GUAR 144A 11/25 0.0000				0.010000	15 Nov 2025			
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
65341BAE6	NEXTERA ENERGY PARTNERS COMPANY GUAR 144A 06/24 0.0000				0.010000	15 Jun 2024			
		200,000.000	Local	99.444665	198,889.33	99.650000	199,300.00	410.67	0.04
			Base	99.444665	198,889.33	99.650000	199,300.00	410.67	0.04
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047			
		283,233.900	Local	100.679446	285,158.32	103.811430	294,029.16	8,870.84	0.06
Original Face:		1,280,000.000	Base	100.679446	285,158.32	103.811430	294,029.16	8,870.84	0.05
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5				5.000000	15 Jan 2044			
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
665531AG4	NORTHERN OIL AND GAS INC SR UNSECURED 144A 03/28 8.125				8.125000	01 Mar 2028			
		330,000.000	Local	100.000000	330,000.00	107.750000	355,575.00	25,575.00	0.07

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		Base	100.000000	330,000.00	107.750000	355,575.00	25,575.00	0.06
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125				7.125000	01 Nov 2022		
	780,000.000	Local	78.765936	614,374.30	0.010000	78.00	-614,296.30	0.00
		Base	78.765936	614,374.30	0.010000	78.00	-614,296.30	0.00
67109BCW2	OHA LOAN FUNDING LTD OHALF 2015 1A DR2 144A				4.155880	15 Nov 2032		
	250,000.000	Local	100.000000	250,000.00	100.297600	250,744.00	744.00	0.05
Original Face:	250,000.000	Base	100.000000	250,000.00	100.297600	250,744.00	744.00	0.04
67111KAG5	OZLM LTD OZLM 2017 16A C 144A				3.705880	16 May 2030		
	350,000.000	Local	99.697063	348,939.72	98.385400	344,348.90	-4,590.82	0.07
Original Face:	350,000.000	Base	99.697063	348,939.72	98.385400	344,348.90	-4,590.82	0.06
67111VAJ5	OZLM LTD OZLM 2018 22A C 144A				2.839750	17 Jan 2031		
	376,000.000	Local	92.164149	346,537.20	95.380100	358,629.18	12,091.98	0.07
Original Face:	376,000.000	Base	92.164149	346,537.20	95.380100	358,629.18	12,091.98	0.06
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A				3.983750	22 Apr 2030		
	600,000.000	Local	100.000000	600,000.00	97.521000	585,126.00	-14,874.00	0.12
Original Face:	600,000.000	Base	100.000000	600,000.00	97.521000	585,126.00	-14,874.00	0.10
674215AL2	OASIS PETROLEUM INC COMPANY GUAR 144A 06/26 6.375				6.375000	01 Jun 2026		
	930,000.000	Local	101.040210	939,673.95	104.273000	969,738.90	30,064.95	0.20
		Base	101.040210	939,673.95	104.273000	969,738.90	30,064.95	0.17
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000					10 Oct 2036		
	0.000	Local	0.000000	9,639.76	0.000000	0.00	-9,639.76	0.00
		Base	0.000000	19,231.96	0.000000	0.00	-19,231.96	0.00
67515UAX8	OCEAN TRAILS CLO OCTR 2016 6A DRR 144A				3.783750	15 Jul 2028		
	460,000.000	Local	100.000000	460,000.00	99.848900	459,304.94	-695.06	0.09
Original Face:	460,000.000	Base	100.000000	460,000.00	99.848900	459,304.94	-695.06	0.08
67515XAA2	OCEAN TRAILS CLO IX OCTR 2020 9A A1 144A				2.053750	15 Oct 2029		
	305,000.000	Local	100.000000	305,000.00	100.126900	305,387.05	387.05	0.06
Original Face:	305,000.000	Base	100.000000	305,000.00	100.126900	305,387.05	387.05	0.05
67515XAC8	OCEAN TRAILS CLO IX OCTR 2020 9A A2 144A				2.453750	15 Oct 2029		
	345,000.000	Local	99.886507	344,608.45	100.242000	345,834.90	1,226.45	0.07

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Original Face:		345,000.000	Base	99.886507	344,608.45	100.242000	345,834.90	1,226.45	0.06
67572YBW1	OCTAGON INVESTMENT PARTNERS XX OCT22 2014 1A DRR 144A				2.933750	22 Jan 2030			
		450,000.000	Local	93.384664	420,230.99	99.949600	449,773.20	29,542.21	0.09
Original Face:		450,000.000	Base	93.384664	420,230.99	99.949600	449,773.20	29,542.21	0.08
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A				2.788250	20 Jan 2031			
		850,000.000	Local	96.886127	823,532.08	98.764600	839,499.10	15,967.02	0.17
Original Face:		850,000.000	Base	96.886127	823,532.08	98.764600	839,499.10	15,967.02	0.15
682189AQ8	ON SEMICONDUCTOR CORP COMPANY GUAR 144A 09/28 3.875				3.875000	01 Sep 2028			
		450,000.000	Local	100.000000	450,000.00	103.014000	463,563.00	13,563.00	0.09
			Base	100.000000	450,000.00	103.014000	463,563.00	13,563.00	0.08
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125				4.125000	15 Feb 2030			
		340,000.000	Local	99.005012	336,617.04	101.980000	346,732.00	10,114.96	0.07
			Base	99.005012	336,617.04	101.980000	346,732.00	10,114.96	0.06
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.250000	19 Jun 2024			
		1,010,000.000	Local	101.747777	1,027,652.55	109.182715	1,102,745.42	75,092.87	0.22
			Base	101.747777	1,027,652.55	109.182715	1,102,745.42	75,092.87	0.19
693070AD6	CARNIVAL PLC SR SECURED 06/27 7.875				7.875000	01 Jun 2027			
		870,000.000	Local	117.963791	1,026,284.98	118.750000	1,033,125.00	6,840.02	0.21
			Base	117.963791	1,026,284.98	118.750000	1,033,125.00	6,840.02	0.18
69329HAB7	PAE HOLDING CORPORATION 2020 TERM LOAN B					19 Oct 2027			
		498,750.000	Local	98.851573	493,022.22	100.050000	498,999.38	5,977.16	0.10
			Base	98.851573	493,022.22	100.050000	498,999.38	5,977.16	0.09
69349MAA4	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 3R A 144A				2.796130	27 Oct 2022			
		765,751.850	Local	100.334796	768,315.56	100.311030	768,133.57	-181.99	0.16
Original Face:		2,380,000.000	Base	100.334796	768,315.56	100.311030	768,133.57	-181.99	0.14
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5				9.500000	01 Oct 2028			
		1,220,000.000	Local	104.239384	1,271,720.48	105.342000	1,285,172.40	13,451.92	0.26
			Base	104.239384	1,271,720.48	105.342000	1,285,172.40	13,451.92	0.23
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5				4.500000	01 Apr 2056			
		700,000.000	Local	108.007199	756,050.39	113.122000	791,854.00	35,803.61	0.16

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WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		700,000.000	Base	108.007199	756,050.39	113.122000	791,854.00	35,803.61	0.14
69917AAA2	PARALLEL LTD PARL 2020 1A A1 144A				2.013250	20 Jul 2031			
		350,000.000	Local	100.000000	350,000.00	100.000000	350,000.00	0.00	0.07
Original Face:		350,000.000	Base	100.000000	350,000.00	100.000000	350,000.00	0.00	0.06
69946EAT8	PAREXEL INTL CORP TERM LOAN B					27 Sep 2024			
		272,301.500	Local	97.310995	264,979.30	99.359400	270,557.14	5,577.84	0.05
			Base	97.310995	264,979.30	99.359400	270,557.14	5,577.84	0.05
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625				6.625000	15 Apr 2027			
		870,000.000	Local	102.390770	890,799.70	101.780000	885,486.00	-5,313.70	0.18
			Base	102.390770	890,799.70	101.780000	885,486.00	-5,313.70	0.16
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027			
		600,000.000	Local	103.379308	620,275.85	108.000000	648,000.00	27,724.15	0.13
			Base	103.379308	620,275.85	108.000000	648,000.00	27,724.15	0.11
70452AAA1	PAYSAFE FIN PLC/PAYSAFE SR SECURED 144A 06/29 4				4.000000	15 Jun 2029			
		1,090,000.000	Local	100.000000	1,090,000.00	98.750000	1,076,375.00	-13,625.00	0.22
			Base	100.000000	1,090,000.00	98.750000	1,076,375.00	-13,625.00	0.19
71360HAB3	PERATON CORP TERM LOAN B					01 Feb 2028			
		1,286,775.000	Local	99.508100	1,280,445.36	100.234400	1,289,791.20	9,345.84	0.26
			Base	99.508100	1,280,445.36	100.234400	1,289,791.20	9,345.84	0.23
71360HAG2	PERATON CORP 2ND LIEN TERM LOAN B1					01 Feb 2029			
		770,000.000	Local	98.509387	758,522.28	102.000000	785,400.00	26,877.72	0.16
			Base	98.509387	758,522.28	102.000000	785,400.00	26,877.72	0.14
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031			
		830,000.000	Local	101.601165	843,289.67	101.797000	844,915.10	1,625.43	0.17
			Base	101.601165	843,289.67	101.797000	844,915.10	1,625.43	0.15
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099			
		90,000.000	Local	79.714922	71,743.43	114.310000	102,879.00	31,135.57	0.02
			Base	79.714922	71,743.43	114.310000	102,879.00	31,135.57	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025			
		2,070,000.000	Local	98.692143	2,042,927.36	112.500000	2,328,750.00	285,822.64	0.47

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		Base	98.692143	2,042,927.36	112.500000	2,328,750.00	285,822.64	0.41
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		
	340,000.000	Local	93.349250	317,387.45	114.140000	388,076.00	70,688.55	0.08
		Base	93.349250	317,387.45	114.140000	388,076.00	70,688.55	0.07
71677HAL9	PETSMART INC 2021 TERM LOAN B					12 Feb 2028		
	870,000.000	Local	99.043507	861,678.51	100.031200	870,271.44	8,592.93	0.18
		Base	99.043507	861,678.51	100.031200	870,271.44	8,592.93	0.15
71677KAA6	PETSMART INC/PETSMART FI SR SECURED 144A 02/28 4.75				4.750000	15 Feb 2028		
	320,000.000	Local	100.000000	320,000.00	103.875000	332,400.00	12,400.00	0.07
		Base	100.000000	320,000.00	103.875000	332,400.00	12,400.00	0.06
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B					05 Mar 2026		
	578,041.040	Local	100.057314	578,372.34	99.262500	573,777.99	-4,594.35	0.12
		Base	100.057314	578,372.34	99.262500	573,777.99	-4,594.35	0.10
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B					05 Mar 2026		
	796,005.000	Local	99.045282	788,405.40	99.178600	789,466.61	1,061.21	0.16
		Base	99.045282	788,405.40	99.178600	789,466.61	1,061.21	0.14
72751PAC8	PLANVIEW PARENT INC TERM LOAN					17 Dec 2027		
	388,050.000	Local	99.068066	384,433.63	100.041700	388,211.82	3,778.19	0.08
		Base	99.068066	384,433.63	100.041700	388,211.82	3,778.19	0.07
72812NAD8	PLAYA HOTELS RESORTS BV TERM LOAN B					29 Apr 2024		
	1,050,162.570	Local	96.183825	1,010,086.53	96.031200	1,008,483.72	-1,602.81	0.20
		Base	96.183825	1,010,086.53	96.031200	1,008,483.72	-1,602.81	0.18
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A				2.096130	27 Mar 2024		
	357,514.970	Local	100.000000	357,514.97	99.798880	356,795.94	-719.03	0.07
Original Face:	870,000.000	Base	100.000000	357,514.97	99.798880	356,795.94	-719.03	0.06
73052VAJ4	POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A D 144A				2.945750	20 Jul 2034		
	850,000.000	Local	100.000000	850,000.00	99.850000	848,725.00	-1,275.00	0.17
Original Face:	850,000.000	Base	100.000000	850,000.00	99.850000	848,725.00	-1,275.00	0.15
74028HAD7	PRECISION MEDICINE GROUP LLC DELAYED DRAW TERM LOAN					18 Nov 2027		
	0.000	Local	0.000000	-136.00	0.000000	0.00	136.00	0.00

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		Base	0.000000	-136.00	0.000000	0.00	136.00	0.00
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN					18 Nov 2027		
	794,163.470	Local	98.579363	782,881.29	99.625000	791,185.36	8,304.07	0.16
		Base	98.579363	782,881.29	99.625000	791,185.36	8,304.07	0.14
74028HAF2	PRECISION MEDICINE GROUP LLC 2021 DELAYED DRAW TERM LOAN					20 Nov 2027		
	103,846.150	Local	98.579312	102,370.82	99.625000	103,456.73	1,085.91	0.02
		Base	98.579312	102,370.82	99.625000	103,456.73	1,085.91	0.02
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25				5.250000	15 Apr 2024		
	350,000.000	Local	102.061126	357,213.94	107.153000	375,035.50	17,821.56	0.08
		Base	102.061126	357,213.94	107.153000	375,035.50	17,821.56	0.07
74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25				6.250000	15 Jan 2028		
	260,000.000	Local	100.000000	260,000.00	106.375000	276,575.00	16,575.00	0.06
		Base	100.000000	260,000.00	106.375000	276,575.00	16,575.00	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	44.751000	67,126.50	-52,716.74	0.01
Original Face:	150,000.000	Base	79.895493	119,843.24	44.751000	67,126.50	-52,716.74	0.01
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					16 Mar 2024		
	450,000.000	Local	87.058576	391,763.59	44.501000	200,254.50	-191,509.09	0.04
Original Face:	450,000.000	Base	87.058576	391,763.59	44.501000	200,254.50	-191,509.09	0.04
747262AW3	QVC INC SR SECURED 08/34 5.45				5.450000	15 Aug 2034		
	570,000.000	Local	100.246605	571,405.65	104.140500	593,600.85	22,195.20	0.12
		Base	100.246605	571,405.65	104.140500	593,600.85	22,195.20	0.10
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103				5.103000	23 Apr 2048		
	1,120,000.000	Local	116.634313	1,306,304.30	132.760000	1,486,912.00	180,607.70	0.30
		Base	116.634313	1,306,304.30	132.760000	1,486,912.00	180,607.70	0.26
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	128.625000	488,775.00	108,775.00	0.10
		Base	100.000000	380,000.00	128.625000	488,775.00	108,775.00	0.09
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1					12 May 2028		
	900,000.000	Local	99.250000	893,250.00	99.150000	892,350.00	-900.00	0.18

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		Base	99.250000	893,250.00	99.150000	892,350.00	-900.00	0.16	
74952PAJ6	RETL RETL 2019 RVP C 144A				2.173000	15 Mar 2036			
		735,371.120	Local	100.000000	735,371.12	99.747180	733,511.95	-1,859.17	0.15
Original Face:		1,340,000.000	Base	100.000000	735,371.12	99.747180	733,511.95	-1,859.17	0.13
750098AB1	RACKSPACE TECHNOLOGY SR SECURED 144A 02/28 3.5				3.500000	15 Feb 2028			
		710,000.000	Local	100.000000	710,000.00	96.722650	686,730.82	-23,269.18	0.14
			Base	100.000000	710,000.00	96.722650	686,730.82	-23,269.18	0.12
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B					09 Jul 2025			
		840,000.000	Local	98.815283	830,048.38	99.916700	839,300.28	9,251.90	0.17
			Base	98.815283	830,048.38	99.916700	839,300.28	9,251.90	0.15
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25				9.250000	01 Feb 2028			
		920,000.000	Local	98.666157	907,728.64	110.500000	1,016,600.00	108,871.36	0.21
			Base	98.666157	907,728.64	110.500000	1,016,600.00	108,871.36	0.18
75049EAK0	RADNET MGMT INC TERM LOAN B1					30 Jun 2023			
		0.000	Local	0.000000	-151.02	0.000000	0.00	151.02	0.00
			Base	0.000000	-151.02	0.000000	0.00	151.02	0.00
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022			
		440,000.000	Local	88.761536	390,550.76	101.903000	448,373.20	57,822.44	0.09
			Base	88.761536	390,550.76	101.903000	448,373.20	57,822.44	0.08
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023			
		30,000.000	Local	95.484533	28,645.36	103.500000	31,050.00	2,404.64	0.01
			Base	95.484533	28,645.36	103.500000	31,050.00	2,404.64	0.01
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25				9.250000	01 Feb 2026			
		1,860,000.000	Local	98.786624	1,837,431.20	110.250000	2,050,650.00	213,218.80	0.42
			Base	98.786624	1,837,431.20	110.250000	2,050,650.00	213,218.80	0.36
75281ABH1	RANGE RESOURCES CORP COMPANY GUAR 144A 01/29 8.25				8.250000	15 Jan 2029			
		850,000.000	Local	102.093867	867,797.87	112.750000	958,375.00	90,577.13	0.19
			Base	102.093867	867,797.87	112.750000	958,375.00	90,577.13	0.17
75606DAL5	REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 01/29 5.75				5.750000	15 Jan 2029			
		560,000.000	Local	100.000000	560,000.00	104.539000	585,418.40	25,418.40	0.12

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		Base	100.000000	560,000.00	104.539000	585,418.40	25,418.40	0.10
75606DAN1	REALOGY GROUP/CO ISSUER SR UNSECURED 144A 06/26 0.25				0.250000	15 Jun 2026		
		420,000.000	Local 101.500819	426,303.44	100.721700	423,031.14	-3,272.30	0.09
			Base 101.500819	426,303.44	100.721700	423,031.14	-3,272.30	0.07
75774EAG0	REDSTONE BUYER LLC 2021 TERM LOAN					27 Apr 2028		
		833,703.230	Local 99.016916	825,507.23	99.750000	831,618.97	6,111.74	0.17
			Base 99.016916	825,507.23	99.750000	831,618.97	6,111.74	0.15
75774EAH8	REDSTONE BUYER LLC 2021 DELAYED DRAW TERM LOAN					27 Apr 2028		
		326,296.770	Local 100.000000	326,296.77	99.750000	325,481.03	-815.74	0.07
			Base 100.000000	326,296.77	99.750000	325,481.03	-815.74	0.06
75774EAK1	REDSTONE BUYER LLC 2021 2ND LIEN TERM LOAN					27 Apr 2029		
		807,155.560	Local 98.275095	793,232.89	98.000000	791,012.45	-2,220.44	0.16
			Base 98.275095	793,232.89	98.000000	791,012.45	-2,220.44	0.14
75774EAL9	REDSTONE BUYER LLC 2021 2ND LIEN DELAYED DRAW TL					27 Apr 2029		
		462,844.440	Local 98.250000	454,744.66	98.000000	453,587.55	-1,157.11	0.09
			Base 98.250000	454,744.66	98.000000	453,587.55	-1,157.11	0.08
76009NAL4	RENT A CENTER INC COMPANY GUAR 144A 02/29 6.375				6.375000	15 Feb 2029		
		500,000.000	Local 100.981332	504,906.66	107.375000	536,875.00	31,968.34	0.11
			Base 100.981332	504,906.66	107.375000	536,875.00	31,968.34	0.09
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A				2.913000	25 May 2059		
		285,808.080	Local 100.254706	286,536.05	101.540040	290,209.64	3,673.59	0.06
Original Face:		840,000.000	Base 100.254706	286,536.05	101.540040	290,209.64	3,673.59	0.05
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
		0.010	Local -5,776,800.000000	-577.68	99.763900	0.01	577.69	0.00
			Base -5,776,800.000000	-577.68	99.763900	0.01	577.69	0.00
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B					31 Oct 2024		
		222,506.030	Local 100.204412	222,960.86	99.187500	220,698.17	-2,262.69	0.04
			Base 100.204412	222,960.86	99.187500	220,698.17	-2,262.69	0.04
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR				8.625000	29 Dec 2049		
		200,000.000	Local 99.903105	199,806.21	100.825000	201,650.00	1,843.79	0.04

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		Base	99.903105	199,806.21	100.825000	201,650.00	1,843.79	0.04
780153AZ5	ROYAL CARIBBEAN CRUISES SR SECURED 144A 06/25 11.5				11.500000	01 Jun 2025		
	510,000.000	Local	114.994000	586,469.40	115.250000	587,775.00	1,305.60	0.12
		Base	114.994000	586,469.40	115.250000	587,775.00	1,305.60	0.10
78015EAM0	ROYAL CARIBBEAN CRUISES LTD 2019 TERM LOAN A					05 Apr 2022		
	480,000.000	Local	95.615000	458,952.00	96.750000	464,400.00	5,448.00	0.09
		Base	95.615000	458,952.00	96.750000	464,400.00	5,448.00	0.08
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN					01 Sep 2027		
	296,253.770	Local	98.405087	291,528.78	99.875000	295,883.45	4,354.67	0.06
		Base	98.405087	291,528.78	99.875000	295,883.45	4,354.67	0.05
78432WAG8	SFO COMMERICAL MORTGAGE TRUST SFO 2021 555 D 144A				2.473000	15 May 2038		
	540,000.000	Local	100.000000	540,000.00	100.249270	541,346.06	1,346.06	0.11
Original Face:	540,000.000	Base	100.000000	540,000.00	100.249270	541,346.06	1,346.06	0.10
78432WAJ2	SFO COMMERICAL MORTGAGE TRUST SFO 2021 555 E 144A				2.973000	15 May 2038		
	540,000.000	Local	100.000000	540,000.00	100.374400	542,021.76	2,021.76	0.11
Original Face:	540,000.000	Base	100.000000	540,000.00	100.374400	542,021.76	2,021.76	0.10
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053		
	660,000.000	Local	99.947300	659,652.18	99.805210	658,714.39	-937.79	0.13
Original Face:	660,000.000	Base	99.947300	659,652.18	99.805210	658,714.39	-937.79	0.12
78448YAF8	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A				3.860000	15 Jan 2053		
	920,000.000	Local	99.968211	919,707.54	99.558430	915,937.56	-3,769.98	0.19
Original Face:	920,000.000	Base	99.968211	919,707.54	99.558430	915,937.56	-3,769.98	0.16
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
	300,000.000	Local	99.945283	299,835.85	111.733000	335,199.00	35,363.15	0.07
		Base	99.945283	299,835.85	111.733000	335,199.00	35,363.15	0.06
80386WAC9	SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375				4.375000	18 Sep 2026		
	390,000.000	Local	100.000000	390,000.00	103.300000	402,870.00	12,870.00	0.08
		Base	100.000000	390,000.00	103.300000	402,870.00	12,870.00	0.07
80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5				5.500000	18 Mar 2031		
	590,000.000	Local	100.000000	590,000.00	105.350000	621,565.00	31,565.00	0.13

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	590,000.00	105.350000	621,565.00	31,565.00	0.11
80862QAG6	SCIENCE APP INTERNATL CORP 2020 INCREMENTAL TL B					12 Mar 2027		
		56,933.340 Local	98.805586	56,253.32	99.642900	56,730.03	476.71	0.01
		Base	98.805586	56,253.32	99.642900	56,730.03	476.71	0.01
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
		620,335.950 Local	99.315987	616,092.77	99.250000	615,683.43	-409.34	0.12
		Base	99.315987	616,092.77	99.250000	615,683.43	-409.34	0.11
81271EAB7	SEATTLE SPINCO INC TERM LOAN B					21 Jun 2024		
		73,192.450 Local	99.884865	73,108.18	98.687500	72,231.80	-876.38	0.01
		Base	99.884865	73,108.18	98.687500	72,231.80	-876.38	0.01
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B					31 Dec 2025		
		697,481.130 Local	97.987244	683,442.54	98.875000	689,634.47	6,191.93	0.14
		Base	97.987244	683,442.54	98.875000	689,634.47	6,191.93	0.12
81527CAN7	SEDGWICK CLAIM MGMT SERV INC 2020 TERM LOAN B3					03 Sep 2026		
		155,000.000 Local	96.587884	149,711.22	100.125000	155,193.75	5,482.53	0.03
		Base	96.587884	149,711.22	100.125000	155,193.75	5,482.53	0.03
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75				6.750000	13 Mar 2048		
		240,000.000 Local	86.404663	207,371.19	100.786000	241,886.40	34,515.21	0.05
Original Face:		240,000.000 Base	86.404663	207,371.19	100.786000	241,886.40	34,515.21	0.04
81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75				4.750000	15 Feb 2028		
		430,000.000 Local	98.582614	423,905.24	98.500000	423,550.00	-355.24	0.09
		Base	98.582614	423,905.24	98.500000	423,550.00	-355.24	0.07
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5				5.500000	15 Dec 2027		
		810,000.000 Local	104.008164	842,466.13	106.776977	864,893.51	22,427.38	0.18
		Base	104.008164	842,466.13	106.776977	864,893.51	22,427.38	0.15
82453AAA5	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 11/26 4.625				4.625000	01 Nov 2026		
		680,000.000 Local	104.118396	708,005.09	104.375000	709,750.00	1,744.91	0.14
		Base	104.118396	708,005.09	104.375000	709,750.00	1,744.91	0.12
82873MAA1	SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625				4.625000	01 Mar 2029		
		660,000.000 Local	100.000000	660,000.00	100.869000	665,735.40	5,735.40	0.14

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		Base	100.000000	660,000.00	100.869000	665,735.40	5,735.40	0.12
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027		
		90,052.910	Local 100.000000	90,052.91	105.332030	94,854.56	4,801.65	0.02
Original Face:		150,000.000	Base 100.000000	90,052.91	105.332030	94,854.56	4,801.65	0.02
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A2I 144A				3.845000	20 Jan 2050		
		697,362.500	Local 104.817864	730,960.48	105.614000	736,512.43	5,551.95	0.15
Original Face:		705,000.000	Base 104.817864	730,960.48	105.614000	736,512.43	5,551.95	0.13
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN					11 Dec 2026		
		340,000.000	Local 100.000000	340,000.00	99.531200	338,406.08	-1,593.92	0.07
			Base 100.000000	340,000.00	99.531200	338,406.08	-1,593.92	0.06
84611UAH1	SOVO BRANDS INTERMEDIATE, INC. 2021 TERM LOAN					08 Jun 2028		
		350,000.000	Local 99.751409	349,129.93	100.187500	350,656.25	1,526.32	0.07
			Base 99.751409	349,129.93	100.187500	350,656.25	1,526.32	0.06
848577AB8	SPIRIT AIRLINES INC SR UNSECURED 05/26 1				1.000000	15 May 2026		
		280,000.000	Local 103.101104	288,683.09	95.310000	266,868.00	-21,815.09	0.05
			Base 103.101104	288,683.09	95.310000	266,868.00	-21,815.09	0.05
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025		
		630,000.000	Local 102.212803	643,940.66	113.100000	712,530.00	68,589.34	0.14
			Base 102.212803	643,940.66	113.100000	712,530.00	68,589.34	0.13
84921RAA8	SPOTIFY USA INC COMPANY GUAR 144A 03/26 0.0000					15 Mar 2026		
		110,000.000	Local 92.058809	101,264.69	93.600000	102,960.00	1,695.31	0.02
			Base 92.058809	101,264.69	93.600000	102,960.00	1,695.31	0.02
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032		
		1,380,000.000	Local 119.485865	1,648,904.94	152.000000	2,097,600.00	448,695.06	0.43
			Base 119.485865	1,648,904.94	152.000000	2,097,600.00	448,695.06	0.37
85236FAA1	SRM ESCROW ISSUER LLC SR SECURED 144A 11/28 6				6.000000	01 Nov 2028		
		840,000.000	Local 100.000000	840,000.00	105.995000	890,358.00	50,358.00	0.18
			Base 100.000000	840,000.00	105.995000	890,358.00	50,358.00	0.16
86184WAA4	STONEMOR INC SR SECURED 144A 05/29 8.5				8.500000	15 May 2029		
		1,080,000.000	Local 100.226172	1,082,442.66	101.125000	1,092,150.00	9,707.34	0.22

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		Base	100.226172	1,082,442.66	101.125000	1,092,150.00	9,707.34	0.19	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				0.811500	25 Sep 2035			
		236,190.930	Local	94.676214	223,616.63	99.711310	235,509.07	11,892.44	0.05
Original Face:		620,000.000	Base	94.676214	223,616.63	99.711310	235,509.07	11,892.44	0.04
864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5				5.000000	01 Jun 2031			
		360,000.000	Local	100.000000	360,000.00	102.375000	368,550.00	8,550.00	0.07
			Base	100.000000	360,000.00	102.375000	368,550.00	8,550.00	0.06
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A				4.870000	20 Jul 2048			
		816,153.120	Local	100.603591	821,079.35	108.656220	886,801.13	65,721.78	0.18
Original Face:		900,000.000	Base	100.603591	821,079.35	108.656220	886,801.13	65,721.78	0.16
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A				3.610000	01 Feb 2055			
		490,847.200	Local	99.953963	490,621.23	106.518350	522,842.34	32,221.11	0.11
Original Face:		510,000.000	Base	99.953963	490,621.23	106.518350	522,842.34	32,221.11	0.09
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN					05 Mar 2027			
		376,201.160	Local	100.629007	378,567.49	99.250000	373,379.65	-5,187.84	0.08
			Base	100.629007	378,567.49	99.250000	373,379.65	-5,187.84	0.07
86880NAX1	SURGERY CENTER HOLDINGS, INC. 2021 TERM LOAN					31 Aug 2026			
		0.000	Local	0.000000	-280.88	0.000000	0.00	280.88	0.00
			Base	0.000000	-280.88	0.000000	0.00	280.88	0.00
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6				6.000000	15 Jan 2029			
		1,010,000.000	Local	102.531640	1,035,569.56	119.100000	1,202,910.00	167,340.44	0.24
			Base	102.531640	1,035,569.56	119.100000	1,202,910.00	167,340.44	0.21
86964WAK8	SUZANO AUSTRIA G COMPANY GUAR 01/32 3.125				3.125000	15 Jan 2032			
		750,000.000	Local	98.627000	739,702.50	98.915000	741,862.50	2,160.00	0.15
			Base	98.627000	739,702.50	98.915000	741,862.50	2,160.00	0.13
87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75				3.750000	15 Sep 2028			
		510,000.000	Local	100.000000	510,000.00	101.250000	516,375.00	6,375.00	0.10
			Base	100.000000	510,000.00	101.250000	516,375.00	6,375.00	0.09
87105NAC4	SWITCH LTD COMPANY GUAR 144A 06/29 4.125				4.125000	15 Jun 2029			
		410,000.000	Local	100.000000	410,000.00	102.625000	420,762.50	10,762.50	0.09

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		Base	100.000000	410,000.00	102.625000	420,762.50	10,762.50	0.07
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A				1.143630	16 Apr 2031		
		500,000.000	Local 99.138804	495,694.02	99.936400	499,682.00	3,987.98	0.10
Original Face:		500,000.000	Base 99.138804	495,694.02	99.936400	499,682.00	3,987.98	0.09
87190HAC3	SYMPLR SOFTWARE INC 2020 TERM LOAN					22 Dec 2027		
		578,550.000	Local 98.590616	570,396.01	100.025000	578,694.64	8,298.63	0.12
			Base 98.590616	570,396.01	100.025000	578,694.64	8,298.63	0.10
87229WAG6	TCI SYMPHONY CLO TSYP 2016 1A BR 144A				1.837500	13 Oct 2029		
		1,000,000.000	Local 98.115962	981,159.62	100.001900	1,000,019.00	18,859.38	0.20
Original Face:		1,000,000.000	Base 98.115962	981,159.62	100.001900	1,000,019.00	18,859.38	0.18
87229WAL5	TCI SYMPHONY CLO TSYP 2016 1A DR 144A				3.187500	13 Oct 2029		
		750,000.000	Local 92.998168	697,486.26	100.000200	750,001.50	52,515.24	0.15
Original Face:		750,000.000	Base 92.998168	697,486.26	100.000200	750,001.50	52,515.24	0.13
87249TAJ3	TICP CLO LTD TICP 2018 IIA C 144A				3.138250	20 Apr 2028		
		900,000.000	Local 100.019537	900,175.83	99.962500	899,662.50	-513.33	0.18
Original Face:		900,000.000	Base 100.019537	900,175.83	99.962500	899,662.50	-513.33	0.16
87256FAH7	TKC HOLDINGS INC 2021 TERM LOAN					03 May 2028		
		1,600,000.000	Local 98.026156	1,568,418.50	97.916700	1,566,667.20	-1,751.30	0.32
			Base 98.026156	1,568,418.50	97.916700	1,566,667.20	-1,751.30	0.28
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	107.125000	149,975.00	9,975.00	0.03
			Base 100.000000	140,000.00	107.125000	149,975.00	9,975.00	0.03
87422VAE8	TALen ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5				10.500000	15 Jan 2026		
		570,000.000	Local 101.210804	576,901.58	73.250000	417,525.00	-159,376.58	0.08
			Base 101.210804	576,901.58	73.250000	417,525.00	-159,376.58	0.07
87422VAG3	TALen ENERGY SUPPLY LLC SR SECURED 144A 01/28 6.625				6.625000	15 Jan 2028		
		460,000.000	Local 98.200087	451,720.40	91.500000	420,900.00	-30,820.40	0.09
			Base 98.200087	451,720.40	91.500000	420,900.00	-30,820.40	0.07
87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6				6.000000	31 Dec 2030		
		440,000.000	Local 100.000000	440,000.00	103.962000	457,432.80	17,432.80	0.09

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		Base	100.000000	440,000.00	103.962000	457,432.80	17,432.80	0.08
87612BBQ4	TARGA RESOURCES PARTNERS COMPANY GUAR 03/30 5.5				5.500000	01 Mar 2030		
		170,000.000	Local 109.085124	185,444.71	109.966000	186,942.20	1,497.49	0.04
			Base 109.085124	185,444.71	109.966000	186,942.20	1,497.49	0.03
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6				6.000000	15 Aug 2040		
		150,000.000	Local 102.790040	154,185.06	127.865051	191,797.58	37,612.52	0.04
			Base 102.790040	154,185.06	127.865051	191,797.58	37,612.52	0.03
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4				5.400000	01 Feb 2043		
		290,000.000	Local 96.557276	280,016.10	121.945937	353,643.22	73,627.12	0.07
			Base 96.557276	280,016.10	121.945937	353,643.22	73,627.12	0.06
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625				4.625000	15 Jun 2028		
		200,000.000	Local 100.106220	200,212.44	102.920000	205,840.00	5,627.56	0.04
			Base 100.106220	200,212.44	102.920000	205,840.00	5,627.56	0.04
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375				8.375000	15 Apr 2027		
		550,000.000	Local 113.983695	626,910.32	113.500000	624,250.00	-2,660.32	0.13
			Base 113.983695	626,910.32	113.500000	624,250.00	-2,660.32	0.11
88145LAE4	TERRIER MEDIA BUYER INC 2021 TERM LOAN					17 Dec 2026		
		748,613.300	Local 99.534059	745,125.20	99.486100	744,766.18	-359.02	0.15
			Base 99.534059	745,125.20	99.486100	744,766.18	-359.02	0.13
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15				6.150000	01 Feb 2036		
		630,000.000	Local 114.003156	718,219.88	110.000000	693,000.00	-25,219.88	0.14
			Base 114.003156	718,219.88	110.000000	693,000.00	-25,219.88	0.12
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15				3.150000	01 Oct 2026		
		390,000.000	Local 91.832982	358,148.63	95.125000	370,987.50	12,838.87	0.08
			Base 91.832982	358,148.63	95.125000	370,987.50	12,838.87	0.07
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A				2.230000	11 Nov 2034		
		850,584.270	Local 100.616600	855,828.97	99.119610	843,095.81	-12,733.16	0.17
Original Face:		1,050,000.000	Base 100.616600	855,828.97	99.119610	843,095.81	-12,733.16	0.15
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
		60,000.000	Local 96.630250	57,978.15	129.459444	77,675.67	19,697.52	0.02

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		Base	96.630250	57,978.15	129.459444	77,675.67	19,697.52	0.01
89055FAB9	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625				3.625000	15 Mar 2029		
	610,000.000	Local	100.000000	610,000.00	99.000000	603,900.00	-6,100.00	0.12
		Base	100.000000	610,000.00	99.000000	603,900.00	-6,100.00	0.11
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5				6.500000	15 Mar 2040		
	1,270,000.000	Local	105.746435	1,342,979.73	114.500000	1,454,150.00	111,170.27	0.29
		Base	105.746435	1,342,979.73	114.500000	1,454,150.00	111,170.27	0.26
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25				3.250000	15 May 2030		
	170,000.000	Local	106.679424	181,355.02	108.309174	184,125.60	2,770.58	0.04
		Base	106.679424	181,355.02	108.309174	184,125.60	2,770.58	0.03
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25				6.250000	15 Mar 2026		
	1,120,000.000	Local	102.456352	1,147,511.14	105.500000	1,181,600.00	34,088.86	0.24
		Base	102.456352	1,147,511.14	105.500000	1,181,600.00	34,088.86	0.21
893647BH9	TRANSDIGM INC COMPANY GUAR 03/27 7.5				7.500000	15 Mar 2027		
	350,000.000	Local	105.422691	368,979.42	106.375000	372,312.50	3,333.08	0.08
		Base	105.422691	368,979.42	106.375000	372,312.50	3,333.08	0.07
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8				8.000000	15 Dec 2025		
	290,000.000	Local	102.275990	296,600.37	108.050000	313,345.00	16,744.63	0.06
		Base	102.275990	296,600.37	108.050000	313,345.00	16,744.63	0.06
893647BL0	TRANSDIGM INC COMPANY GUAR 11/27 5.5				5.500000	15 Nov 2027		
	430,000.000	Local	103.693414	445,881.68	104.250000	448,275.00	2,393.32	0.09
		Base	103.693414	445,881.68	104.250000	448,275.00	2,393.32	0.08
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75				6.750000	02 May 2025		
	1,130,000.000	Local	93.428956	1,055,747.20	94.153000	1,063,928.90	8,181.70	0.22
		Base	93.428956	1,055,747.20	94.153000	1,063,928.90	8,181.70	0.19
89473LAP9	TREMAN PARK CLO LTD TRMPK 2015 1A DRR 144A				2.838250	20 Oct 2028		
	250,000.000	Local	99.133012	247,832.53	100.034700	250,086.75	2,254.22	0.05
Original Face:	250,000.000	Base	99.133012	247,832.53	100.034700	250,086.75	2,254.22	0.04
89656YAB1	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A				2.560000	19 Nov 2050		
	730,000.000	Local	100.221932	731,620.10	102.547750	748,598.58	16,978.48	0.15

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Original Face:		730,000.000	Base	100.221932	731,620.10	102.547750	748,598.58	16,978.48	0.13
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN					31 Mar 2028			
		1,180,000.000	Local	99.534221	1,174,503.81	99.892900	1,178,736.22	4,232.41	0.24
			Base	99.534221	1,174,503.81	99.892900	1,178,736.22	4,232.41	0.21
89680EAA7	TRITON WATER HOLDINGS IN SR UNSECURED 144A 04/29 6.25					6.250000	01 Apr 2029		
		660,000.000	Local	100.000000	660,000.00	100.250000	661,650.00	1,650.00	0.13
			Base	100.000000	660,000.00	100.250000	661,650.00	1,650.00	0.12
89787RAK8	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN					02 Nov 2028			
		240,000.000	Local	98.110500	235,465.20	102.000000	244,800.00	9,334.80	0.05
			Base	98.110500	235,465.20	102.000000	244,800.00	9,334.80	0.04
90011QAC4	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 02/25 6.875					6.875000	28 Feb 2025		
		500,000.000	Local	105.862464	529,312.32	110.316000	551,580.00	22,267.68	0.11
			Base	105.862464	529,312.32	110.316000	551,580.00	22,267.68	0.10
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875					3.875000	15 Dec 2027		
		530,000.000	Local	100.000000	530,000.00	106.250000	563,125.00	33,125.00	0.11
			Base	100.000000	530,000.00	106.250000	563,125.00	33,125.00	0.10
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B					29 Apr 2026			
		3,562.560	Local	101.462432	3,614.66	99.812500	3,555.88	-58.78	0.00
			Base	101.462432	3,614.66	99.812500	3,555.88	-58.78	0.00
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B					26 Jun 2026			
		1,126,954.560	Local	99.443693	1,120,685.23	100.375000	1,131,180.64	10,495.41	0.23
			Base	99.443693	1,120,685.23	100.375000	1,131,180.64	10,495.41	0.20
90351HAD0	US FOODS INC 2019 TERM LOAN B					13 Sep 2026			
		1,137,911.880	Local	94.967104	1,080,641.96	98.447900	1,120,250.35	39,608.39	0.23
			Base	94.967104	1,080,641.96	98.447900	1,120,250.35	39,608.39	0.20
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
		760,000.000	Local	101.707246	772,975.07	110.125000	836,950.00	63,974.93	0.17
			Base	101.707246	772,975.07	110.125000	836,950.00	63,974.93	0.15
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
		340,000.000	Local	100.000000	340,000.00	120.232000	408,788.80	68,788.80	0.08

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		Base	100.000000	340,000.00	120.232000	408,788.80	68,788.80	0.07
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR				5.459000	30 Jun 2035		
	830,000.000	Local	100.306590	832,544.70	109.139025	905,853.91	73,309.21	0.18
		Base	100.306590	832,544.70	109.139025	905,853.91	73,309.21	0.16
90915UAA6	UNIQIFY INC SR SECURED 144A 06/24 6				6.000000	15 Jun 2024		
	240,000.000	Local	100.000000	240,000.00	99.940000	239,856.00	-144.00	0.05
		Base	100.000000	240,000.00	99.940000	239,856.00	-144.00	0.04
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375				4.375000	15 Apr 2026		
	150,000.000	Local	101.535647	152,303.47	103.500000	155,250.00	2,946.53	0.03
		Base	101.535647	152,303.47	103.500000	155,250.00	2,946.53	0.03
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029		
	270,000.000	Local	101.755800	274,740.66	103.500000	279,450.00	4,709.34	0.06
		Base	101.755800	274,740.66	103.500000	279,450.00	4,709.34	0.05
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B					21 Apr 2028		
	1,045,000.000	Local	99.509785	1,039,877.25	101.214300	1,057,689.44	17,812.19	0.21
		Base	99.509785	1,039,877.25	101.214300	1,057,689.44	17,812.19	0.19
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875				4.875000	15 Jul 2027		
	106,755.000	Local	100.000000	106,755.00	106.050550	113,214.26	6,459.26	0.02
Original Face:	110,000.000	Base	100.000000	106,755.00	106.050550	113,214.26	6,459.26	0.02
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044		
	1,430,000.000	Local	97.659507	1,396,530.95	110.423000	1,579,048.90	182,517.95	0.32
		Base	97.659507	1,396,530.95	110.423000	1,579,048.90	182,517.95	0.28
91087BAM2	UNITED MEXICAN STATES SR UNSECURED 05/31 2.659				2.659000	24 May 2031		
	270,000.000	Local	98.007141	264,619.28	97.789000	264,030.30	-588.98	0.05
		Base	98.007141	264,619.28	97.789000	264,030.30	-588.98	0.05
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028		
	1,515,000.000	Local	95.590384	1,448,194.32	106.131000	1,607,884.65	159,690.33	0.33
		Base	95.590384	1,448,194.32	106.131000	1,607,884.65	159,690.33	0.28
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25				5.250000	15 Jan 2030		
	270,000.000	Local	108.220778	292,196.10	109.539000	295,755.30	3,559.20	0.06

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		Base	108.220778	292,196.10	109.539000	295,755.30	3,559.20	0.05
912810SY5	US TREASURY N/B 05/41 2.25				2.250000	15 May 2041		
	40,000.000	Local	100.696925	40,278.77	104.156250	41,662.50	1,383.73	0.01
		Base	100.696925	40,278.77	104.156250	41,662.50	1,383.73	0.01
912828YS3	US TREASURY N/B 11/29 1.75				1.750000	15 Nov 2029		
	13,300.000	Local	99.723534	13,263.23	103.292969	13,737.96	474.73	0.00
		Base	99.723534	13,263.23	103.292969	13,737.96	474.73	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625				0.625000	15 May 2030		
	100,000.000	Local	100.244400	100,244.40	93.550781	93,550.78	-6,693.62	0.02
		Base	100.244400	100,244.40	93.550781	93,550.78	-6,693.62	0.02
914906AT9	UNIVISION COMMUNICATIONS SR SECURED 144A 05/25 9.5				9.500000	01 May 2025		
	1,160,000.000	Local	103.189871	1,197,002.50	110.250000	1,278,900.00	81,897.50	0.26
		Base	103.189871	1,197,002.50	110.250000	1,278,900.00	81,897.50	0.23
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN					15 Mar 2026		
	578,556.220	Local	97.824450	565,969.44	100.062500	578,917.82	12,948.38	0.12
		Base	97.824450	565,969.44	100.062500	578,917.82	12,948.38	0.10
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B					01 Mar 2026		
	470,349.680	Local	98.862204	464,998.06	99.562500	468,291.90	3,293.84	0.10
		Base	98.862204	464,998.06	99.562500	468,291.90	3,293.84	0.08
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5				5.000000	15 Feb 2028		
	1,180,000.000	Local	88.802536	1,047,869.92	101.100000	1,192,980.00	145,110.08	0.24
		Base	88.802536	1,047,869.92	101.100000	1,192,980.00	145,110.08	0.21
918367AA1	VTR COMUNICACIONES SPA SR SECURED 144A 01/28 5.125				5.125000	15 Jan 2028		
	924,000.000	Local	104.435237	964,981.59	104.580000	966,319.20	1,337.61	0.20
		Base	104.435237	964,981.59	104.580000	966,319.20	1,337.61	0.17
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875				6.875000	10 Nov 2039		
	480,000.000	Local	108.781708	522,152.20	139.325000	668,760.00	146,607.80	0.14
		Base	108.781708	522,152.20	139.325000	668,760.00	146,607.80	0.12
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25				6.250000	10 Aug 2026		
	550,000.000	Local	108.223189	595,227.54	120.410000	662,255.00	67,027.46	0.13

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		Base	108.223189	595,227.54	120.410000	662,255.00	67,027.46	0.12
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5				8.500000	31 Jan 2027		
	1,230,000.000	Local	102.927916	1,266,013.37	108.690000	1,336,887.00	70,873.63	0.27
		Base	102.927916	1,266,013.37	108.690000	1,336,887.00	70,873.63	0.24
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A				1.218250	20 Apr 2031		
	560,000.000	Local	98.953073	554,137.21	99.701500	558,328.40	4,191.19	0.11
Original Face:	560,000.000	Base	98.953073	554,137.21	99.701500	558,328.40	4,191.19	0.10
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55				3.550000	22 Mar 2051		
	190,000.000	Local	98.817847	187,753.91	106.923225	203,154.13	15,400.22	0.04
		Base	98.817847	187,753.91	106.923225	203,154.13	15,400.22	0.04
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7				3.700000	22 Mar 2061		
	430,000.000	Local	98.992044	425,665.79	107.205524	460,983.75	35,317.96	0.09
		Base	98.992044	425,665.79	107.205524	460,983.75	35,317.96	0.08
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4				3.400000	22 Mar 2041		
	390,000.000	Local	99.942559	389,775.98	105.882684	412,942.47	23,166.49	0.08
		Base	99.942559	389,775.98	105.882684	412,942.47	23,166.49	0.07
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B					27 Aug 2025		
	177,271.890	Local	100.118434	177,481.84	100.187500	177,604.27	122.43	0.04
		Base	100.118434	177,481.84	100.187500	177,604.27	122.43	0.03
92676XAF4	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7				7.000000	15 Feb 2029		
	360,000.000	Local	100.000000	360,000.00	104.043000	374,554.80	14,554.80	0.08
		Base	100.000000	360,000.00	104.043000	374,554.80	14,554.80	0.07
92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375				5.375000	01 Nov 2027		
	760,000.000	Local	104.519846	794,350.83	104.171000	791,699.60	-2,651.23	0.16
		Base	104.519846	794,350.83	104.171000	791,699.60	-2,651.23	0.14
92770HAD9	VIRGIN PULSE INC 2021 TERM LOAN					30 Mar 2028		
	1,320,000.000	Local	99.028977	1,307,182.49	99.875000	1,318,350.00	11,167.51	0.27
		Base	99.028977	1,307,182.49	99.875000	1,318,350.00	11,167.51	0.23
92858RAB6	VMED 02 UK FINAN 01/31 4.75				4.750000	15 Jul 2031		
	650,000.000	Local	100.000000	650,000.00	101.500000	659,750.00	9,750.00	0.13

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		Base	100.000000	650,000.00	101.500000	659,750.00	9,750.00	0.12
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513000	15 May 2047		
		400,000.000	Local 99.986708	399,946.83	94.821200	379,284.80	-20,662.03	0.08
Original Face:		400,000.000	Base 99.986708	399,946.83	94.821200	379,284.80	-20,662.03	0.07
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C				3.909926	15 Sep 2057		
		900,000.000	Local 96.628140	869,653.26	105.101710	945,915.39	76,262.13	0.19
Original Face:		900,000.000	Base 96.628140	869,653.26	105.101710	945,915.39	76,262.13	0.17
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A				3.739750	17 Apr 2030		
		600,000.000	Local 100.000000	600,000.00	98.154900	588,929.40	-11,070.60	0.12
Original Face:		600,000.000	Base 100.000000	600,000.00	98.154900	588,929.40	-11,070.60	0.10
92915QAW3	VOYA CLO LTD VOYA 2017 3A A2AR 144A				1.738250	20 Apr 2034		
		650,000.000	Local 100.000000	650,000.00	99.949700	649,673.05	-326.95	0.13
Original Face:		650,000.000	Base 100.000000	650,000.00	99.949700	649,673.05	-326.95	0.11
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1					30 Apr 2025		
		1,088,852.440	Local 91.026369	991,142.84	97.833300	1,065,260.27	74,117.43	0.22
			Base 91.026369	991,142.84	97.833300	1,065,260.27	74,117.43	0.19
92940KAH8	WP CITYMD BIDCO LLC 2021 TERM LOAN B					13 Aug 2026		
		591,417.750	Local 98.824002	584,462.69	100.160700	592,368.16	7,905.47	0.12
			Base 98.824002	584,462.69	100.160700	592,368.16	7,905.47	0.10
93065PAG6	WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A				2.103000	15 Dec 2033		
		450,000.000	Local 98.707107	444,181.98	99.306460	446,879.07	2,697.09	0.09
Original Face:		450,000.000	Base 98.707107	444,181.98	99.306460	446,879.07	2,697.09	0.08
936RLKII5	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN					15 Feb 2028		
		1,346,625.000	Local 99.523685	1,340,210.82	99.437500	1,339,050.23	-1,160.59	0.27
			Base 99.523685	1,340,210.82	99.437500	1,339,050.23	-1,160.59	0.24
937DCTII6	ICON LUXEMBOURG SARL TERM LOAN B					16 Jun 2028		
		1,024,696.280	Local 99.500000	1,019,572.80	100.187500	1,026,617.59	7,044.79	0.21
			Base 99.500000	1,019,572.80	100.187500	1,026,617.59	7,044.79	0.18
937DEDII9	MADISON IAQ LLC TERM LOAN					16 Jun 2028		
		370,000.000	Local 99.500000	368,150.00	100.025000	370,092.50	1,942.50	0.08

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		Base	99.500000	368,150.00	100.025000	370,092.50	1,942.50	0.07
937DFRII7	PROOFPOINT INC 1ST LIEN TERM LOAN					09 Jun 2028		
	810,000.000	Local	99.500000	805,950.00	99.390600	805,063.86	-886.14	0.16
		Base	99.500000	805,950.00	99.390600	805,063.86	-886.14	0.14
937DMTII5	ORBCOMM INC TERM LOAN B					17 Jun 2028		
	480,000.000	Local	99.500000	477,600.00	99.750000	478,800.00	1,200.00	0.10
		Base	99.500000	477,600.00	99.750000	478,800.00	1,200.00	0.08
937DRMII5	FOCUS FINANCIAL PARTNERS LLC 2021 TERM LOAN					24 Jun 2028		
	576,875.000	Local	99.250000	572,548.44	99.625000	574,711.72	2,163.28	0.12
		Base	99.250000	572,548.44	99.625000	574,711.72	2,163.28	0.10
937DRVII5	FOCUS FINANCIAL PARTNERS LLC 2021 DELAYED DRAW TERM LOAN					24 Jun 2028		
	133,125.000	Local	99.249998	132,126.56	99.625000	132,625.78	499.22	0.03
		Base	99.249998	132,126.56	99.625000	132,625.78	499.22	0.02
937GASII3	GREYSTONE SELECT FINANCIAL LLC TERM LOAN B					06 May 2028		
	820,000.000	Local	97.505659	799,546.40	99.000000	811,800.00	12,253.60	0.16
		Base	97.505659	799,546.40	99.000000	811,800.00	12,253.60	0.14
937HYBII2	GANNETT HOLDINGS LLC 2021 TERM LOAN B					29 Jan 2026		
	1,160,675.230	Local	98.143963	1,139,132.67	100.750000	1,169,380.29	30,247.62	0.24
		Base	98.143963	1,139,132.67	100.750000	1,169,380.29	30,247.62	0.21
937IACII4	ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN					31 Dec 2027		
	999,073.250	Local	100.000000	999,073.25	98.450000	983,587.61	-15,485.64	0.20
		Base	100.000000	999,073.25	98.450000	983,587.61	-15,485.64	0.17
937ICRII9	ADTALEM GLOBAL EDUCATION INC 2021 TERM LOAN B					11 Feb 2028		
	1,021,351.870	Local	99.000000	1,011,138.35	99.750000	1,018,798.49	7,660.14	0.21
		Base	99.000000	1,011,138.35	99.750000	1,018,798.49	7,660.14	0.18
937LWSII8	CARNIVAL CORPORATION 2021 USD TERM LOAN B					30 Jun 2025		
	1,340,000.000	Local	100.378731	1,345,075.00	99.875000	1,338,325.00	-6,750.00	0.27
		Base	100.378731	1,345,075.00	99.875000	1,338,325.00	-6,750.00	0.24
937PKEII3	BEACON ROOFING SUPPLY INC 2021 TERM LOAN B					23 Apr 2028		
	1,050,000.000	Local	99.505736	1,044,810.23	99.437500	1,044,093.75	-716.48	0.21

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		Base	99.505736	1,044,810.23	99.437500	1,044,093.75	-716.48	0.18
938DOJII4	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B					29 Jan 2026		
	480,000.000	Local	99.532540	477,756.19	99.687500	478,500.00	743.81	0.10
		Base	99.532540	477,756.19	99.687500	478,500.00	743.81	0.08
938VEYII2	TUTOR PERINI CORPORATION TERM LOAN B					13 Aug 2027		
	497,500.000	Local	98.218890	488,638.98	100.875000	501,853.13	13,214.15	0.10
		Base	98.218890	488,638.98	100.875000	501,853.13	13,214.15	0.09
942JDZII1	PETCO HEALTH AND WELLNESS CO. 2021 TERM LOAN B					03 Mar 2028		
	688,275.000	Local	99.754813	686,587.44	99.785700	686,800.03	212.59	0.14
		Base	99.754813	686,587.44	99.785700	686,800.03	212.59	0.12
942JECII1	DCERT BUYER INC 2021 2ND LIEN TERM LOAN					16 Feb 2029		
	1,130,000.000	Local	99.757907	1,127,264.35	100.625000	1,137,062.50	9,798.15	0.23
		Base	99.757907	1,127,264.35	100.625000	1,137,062.50	9,798.15	0.20
942PYJII0	ONE CALL CORPORATION 2021 TERM LOAN					22 Apr 2027		
	1,340,000.000	Local	98.054608	1,313,931.75	101.000000	1,353,400.00	39,468.25	0.27
		Base	98.054608	1,313,931.75	101.000000	1,353,400.00	39,468.25	0.24
942UDYII9	ACADEMY LTD 2021 TERM LOAN					05 Nov 2027		
	757,500.000	Local	99.012822	750,022.13	100.375000	760,340.63	10,318.50	0.15
		Base	99.012822	750,022.13	100.375000	760,340.63	10,318.50	0.13
942WUKII6	ICON LUXEMBOURG SARL 1ST LIEN TERM LOAN B					16 Jun 2028		
	255,303.720	Local	99.499999	254,027.20	100.187500	255,782.41	1,755.21	0.05
		Base	99.499999	254,027.20	100.187500	255,782.41	1,755.21	0.05
94951MAG8	WELLFLEET CLO LTD WELF 2017 2A C 144A				3.588250	20 Oct 2029		
	850,000.000	Local	100.053898	850,458.13	100.215200	851,829.20	1,371.07	0.17
Original Face:	850,000.000	Base	100.053898	850,458.13	100.215200	851,829.20	1,371.07	0.15
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C				4.458000	15 Aug 2050		
	1,900,000.000	Local	99.259799	1,885,936.19	74.346800	1,412,589.20	-473,346.99	0.29
Original Face:	1,900,000.000	Base	99.259799	1,885,936.19	74.346800	1,412,589.20	-473,346.99	0.25
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7				7.000000	15 Dec 2025		
	640,000.000	Local	102.154017	653,785.71	112.500000	720,000.00	66,214.29	0.15

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		Base	102.154017	653,785.71	112.500000	720,000.00	66,214.29	0.13
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4					29 Apr 2023		
	77,502.330	Local	100.137622	77,608.99	99.875000	77,405.45	-203.54	0.02
		Base	100.137622	77,608.99	99.875000	77,405.45	-203.54	0.01
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044		
	1,140,000.000	Local	92.055588	1,049,433.70	107.750000	1,228,350.00	178,916.30	0.25
		Base	92.055588	1,049,433.70	107.750000	1,228,350.00	178,916.30	0.22
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3				5.300000	01 Mar 2048		
	830,000.000	Local	78.651247	652,805.35	106.500000	883,950.00	231,144.65	0.18
		Base	78.651247	652,805.35	106.500000	883,950.00	231,144.65	0.16
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B					31 Jul 2026		
	128,719.100	Local	95.824334	123,344.22	99.527800	128,111.29	4,767.07	0.03
		Base	95.824334	123,344.22	99.527800	128,111.29	4,767.07	0.02
96466CAA6	WHITEBOX CLO I LTD WBOX 2020 2A A1 144A				1.925750	24 Oct 2031		
	250,000.000	Local	100.000000	250,000.00	100.222000	250,555.00	555.00	0.05
Original Face:	250,000.000	Base	100.000000	250,000.00	100.222000	250,555.00	555.00	0.04
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032		
	160,000.000	Local	123.555425	197,688.68	153.822041	246,115.27	48,426.59	0.05
		Base	123.555425	197,688.68	153.822041	246,115.27	48,426.59	0.04
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125				5.125000	15 Dec 2029		
	340,000.000	Local	100.000000	340,000.00	103.000000	350,200.00	10,200.00	0.07
		Base	100.000000	340,000.00	103.000000	350,200.00	10,200.00	0.06
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625				5.625000	26 Aug 2028		
	1,130,000.000	Local	100.892819	1,140,088.85	104.250000	1,178,025.00	37,936.15	0.24
		Base	100.892819	1,140,088.85	104.250000	1,178,025.00	37,936.15	0.21
984245AU4	YPF SOCIEDAD ANONIMA SR SECURED 144A 02/26 VAR				4.000000	12 Feb 2026		
	817,830.000	Local	91.640099	749,460.22	83.826000	685,554.18	-63,906.04	0.14
Original Face:	817,830.000	Base	91.640099	749,460.22	83.826000	685,554.18	-63,906.04	0.12
98875JAL8	ZAIS MATRIX CDO I ZAIS 2020 16A D1 144A				5.668250	20 Oct 2031		
	390,000.000	Local	94.415533	368,220.58	100.322900	391,259.31	23,038.73	0.08

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Original Face:		390,000.000	Base	94.415533	368,220.58	100.322900	391,259.31	23,038.73	0.07
98878FAS8	Z CAPITAL CREDIT PARTNERS CLO ZCCP 2021 1A D 144A					4.347250	15 Jul 2033		
		600,000.000	Local	95.003408	570,020.45	94.653600	567,921.60	-2,098.85	0.12
Original Face:		600,000.000	Base	95.003408	570,020.45	94.653600	567,921.60	-2,098.85	0.10
98981BAA0	ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875					3.875000	01 Feb 2029		
		290,000.000	Local	100.000000	290,000.00	99.375000	288,187.50	-1,812.50	0.06
			Base	100.000000	290,000.00	99.375000	288,187.50	-1,812.50	0.05
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
		450,000.000	Local	101.054498	454,745.24	117.500000	528,750.00	74,004.76	0.11
			Base	101.054498	454,745.24	117.500000	528,750.00	74,004.76	0.09
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
		250,000.000	Local	101.683620	254,209.05	107.400043	268,500.11	14,291.06	0.05
			Base	101.683620	254,209.05	107.400043	268,500.11	14,291.06	0.05
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
		400,000.000	Local	100.571770	402,287.08	108.347400	433,389.60	31,102.52	0.09
			Base	100.571770	402,287.08	108.347400	433,389.60	31,102.52	0.08
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
		10,000.000	Local	101.681500	10,168.15	107.750000	10,775.00	606.85	0.00
Original Face:		10,000.000	Base	101.681500	10,168.15	107.750000	10,775.00	606.85	0.00
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
		430,000.000	Local	99.722423	428,806.42	108.103600	464,845.48	36,039.06	0.09
			Base	99.722423	428,806.42	108.103600	464,845.48	36,039.06	0.08
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
		410,000.000	Local	99.822741	409,273.24	116.125000	476,112.50	66,839.26	0.10
			Base	99.822741	409,273.24	116.125000	476,112.50	66,839.26	0.08
BYZ39BII9	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/21 9.95					9.950000	09 Jun 2021		
		1,870,000.000	Local	61.571719	1,151,391.14	47.001000	878,918.70	-272,472.44	0.18
Original Face:		1,870,000.000	Base	61.571719	1,151,391.14	47.001000	878,918.70	-272,472.44	0.15
C0102MAK1	AIR CANADA 2019 TERM LOAN						06 Oct 2023		
		1,237,201.370	Local	95.381736	1,180,064.14	98.400000	1,217,406.15	37,342.01	0.25

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		Base	95.381736	1,180,064.14	98.400000	1,217,406.15	37,342.01	0.21
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026		
		0.000 Local	0.000000	413.86	0.000000	0.00	-413.86	0.00
		Base	0.000000	413.86	0.000000	0.00	-413.86	0.00
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B					30 Oct 2026		
		418,762.170 Local	99.367180	416,112.16	100.375000	420,332.53	4,220.37	0.09
		Base	99.367180	416,112.16	100.375000	420,332.53	4,220.37	0.07
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B					30 Apr 2026		
		542,063.280 Local	99.243127	537,960.55	99.000000	536,642.65	-1,317.90	0.11
		Base	99.243127	537,960.55	99.000000	536,642.65	-1,317.90	0.09
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375				7.375000	01 May 2026		
		112,000.000 Local	101.143018	113,280.18	103.993000	116,472.16	3,191.98	0.02
		Base	101.143018	113,280.18	103.993000	116,472.16	3,191.98	0.02
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN					29 Jan 2027		
		376,200.000 Local	99.793562	375,423.38	98.437500	370,321.88	-5,101.50	0.08
		Base	99.793562	375,423.38	98.437500	370,321.88	-5,101.50	0.07
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN					21 Apr 2028		
		1,000,000.000 Local	99.506578	995,065.78	100.357100	1,003,571.00	8,505.22	0.20
		Base	99.506578	995,065.78	100.357100	1,003,571.00	8,505.22	0.18
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.500000	15 Feb 2024		
		210,000.000 Local	102.035186	214,273.89	109.937409	230,868.56	16,594.67	0.05
		Base	102.035186	214,273.89	109.937409	230,868.56	16,594.67	0.04
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375				4.375000	17 Oct 2023		
		550,000.000 Local	103.073242	566,902.83	107.682298	592,252.64	25,349.81	0.12
		Base	103.073242	566,902.83	107.682298	592,252.64	25,349.81	0.10
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N					31 Jan 2028		
		1,115,495.000 Local	98.755929	1,101,617.45	99.093800	1,105,386.38	3,768.93	0.22
		Base	98.755929	1,101,617.45	99.093800	1,105,386.38	3,768.93	0.19
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q					31 Jan 2029		
		680,000.000 Local	98.512376	669,884.16	99.765600	678,406.08	8,521.92	0.14

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		Base	98.512376	669,884.16	99.765600	678,406.08	8,521.92	0.12
L2968EAE2	ENDO LUX FINANCE COMPNY I SARL 2021 TERM LOAN					27 Mar 2028		
	470,966.650	Local	98.862229	465,608.13	97.062500	457,132.00	-8,476.13	0.09
		Base	98.862229	465,608.13	97.062500	457,132.00	-8,476.13	0.08
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN					18 Feb 2027		
	344,192.770	Local	94.720325	326,020.51	100.000000	344,192.77	18,172.26	0.07
		Base	94.720325	326,020.51	100.000000	344,192.77	18,172.26	0.06
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75				4.750000	02 Nov 2026		
	230,000.000	Local	100.126300	230,290.49	112.620000	259,026.00	28,735.51	0.05
		Base	100.126300	230,290.49	112.620000	259,026.00	28,735.51	0.05
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					15 Feb 2023		
	3,850,000.000	Local	76.787216	2,956,307.80	43.751000	1,684,413.50	-1,271,894.30	0.34
Original Face:	3,850,000.000	Base	76.787216	2,956,307.80	43.751000	1,684,413.50	-1,271,894.30	0.30
P19110AC2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 01/21 10.875				10.875000	26 Jan 2021		
	66,666.730	Local	68.228740	45,485.87	49.001000	32,667.36	-12,818.51	0.01
Original Face:	200,000.000	Base	68.228740	45,485.87	49.001000	32,667.36	-12,818.51	0.01
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95				9.950000	09 Jun 2021		
	500,000.000	Local	82.223208	411,116.04	47.001000	235,005.00	-176,111.04	0.05
Original Face:	500,000.000	Base	82.223208	411,116.04	47.001000	235,005.00	-176,111.04	0.04
U9098VAP7	BAUSCH HEALTH AMERICAS COMPANY GUAR REGS 01/27 8.5				8.500000	31 Jan 2027		
	700,000.000	Local	108.446794	759,127.56	108.690000	760,830.00	1,702.44	0.15
		Base	108.446794	759,127.56	108.690000	760,830.00	1,702.44	0.13
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR				5.750000	31 Dec 2032		
	239,538.730	Local	99.535077	238,425.06	100.056000	239,672.87	1,247.81	0.05
Original Face:	350,000.000	Base	99.535077	238,425.06	100.056000	239,672.87	1,247.81	0.04
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026		
	340,000.000	Local	99.613062	338,684.41	107.750000	366,350.00	27,665.59	0.07
Original Face:	340,000.000	Base	99.613062	338,684.41	107.750000	366,350.00	27,665.59	0.06
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025		
	500,000.000	Local	100.320586	501,602.93	108.103600	540,518.00	38,915.07	0.11

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		Base	100.320586	501,602.93	108.103600	540,518.00	38,915.07	0.10
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125				6.125000	15 Jun 2033		
	640,000.000	Local	101.354188	648,666.80	105.464000	674,969.60	26,302.80	0.14
Original Face:	640,000.000	Base	101.354188	648,666.80	105.464000	674,969.60	26,302.80	0.12
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.250000	17 Jan 2042		
	2,250,000.000	Local	111.144283	2,500,746.36	124.535057	2,802,038.78	301,292.42	0.57
		Base	111.144283	2,500,746.36	124.535057	2,802,038.78	301,292.42	0.49
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025		
	360,000.000	Local	107.393553	386,616.79	116.125000	418,050.00	31,433.21	0.08
		Base	107.393553	386,616.79	116.125000	418,050.00	31,433.21	0.07
US DOLLAR Total								
	394,378,494.420	Local		383,785,372.03		394,820,205.89	11,034,833.86	80.10
Original Face:	199,401,931.240	Base		383,794,963.44		394,820,205.89	11,025,242.45	69.50
FIXED INCOME Total								
	122,733,782,494.420	Base		410,881,221.59		421,822,783.43	10,941,561.84	74.25
Original Face:	199,561,931.240							

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

US DOLLAR								Exchange Rate:	1.000000
AEIC83042	USJPC1039 USD C JPY P NOV21 115.2 CALL					10 Nov 2021			
3,994,000.000	3,994,000.000	Local	0.002318	9,258.09	0.002780	11,103.32	1,845.23	0.00	
		Base	0.002318	9,258.09	0.002780	11,103.32	1,845.23	0.00	
AEID16578	9WR021164 SWAPTION 210818 109.5 CALL					18 Aug 2021			
4,340,000.000	4,340,000.000	Local	0.400000	17,360.00	0.609577	26,455.64	9,095.64	0.01	
		Base	0.400000	17,360.00	0.609577	26,455.64	9,095.64	0.00	
US DOLLAR Total									
8,334,000.000	8,334,000.000	Local		26,618.09		37,558.96	10,940.87	0.01	
		Base		26,618.09		37,558.96	10,940.87	0.01	
OPTIONS PURCHASED - CALLS Total									
8,334,000.000	8,334,000.000	Base		26,618.09		37,558.96	10,940.87	0.01	

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI1WPGD5	S+P500 EMINI OPTN SEP21P 3850 SEP21 3850 PUT					17 Sep 2021			
3,400.000		68.000	Local 64.292000	218,592.80	32.750000		111,350.00	-107,242.80	0.02
			Base 64.292000	218,592.80	32.750000		111,350.00	-107,242.80	0.02

ADI1XK984	S+P EMINI 3RD WK JUL21P 3800 JUL21 3800 PUT					16 Jul 2021			
3,800.000		76.000	Local 46.417000	176,384.60	2.050000		7,790.00	-168,594.60	0.00
			Base 46.417000	176,384.60	2.050000		7,790.00	-168,594.60	0.00

ADI1YY900	S+P500 EMINI OPTN SEP21P 4000 SEP21 4000 PUT					17 Sep 2021			
2,200.000		44.000	Local 49.292000	108,442.40	48.000000		105,600.00	-2,842.40	0.02
			Base 49.292000	108,442.40	48.000000		105,600.00	-2,842.40	0.02

AEIC84925	9WP031769 SWAPTION USD 109 210818 109 PUT					18 Aug 2021			
4,600,000.000		4,600,000.000	Local 1.750000	80,500.00	0.498803		22,944.94	-57,555.06	0.00
			Base 1.750000	80,500.00	0.498803		22,944.94	-57,555.06	0.00

US DOLLAR Total									
4,609,400.000		4,600,188.000	Local	583,919.80			247,684.94	-336,234.86	0.05
			Base	583,919.80			247,684.94	-336,234.86	0.04

OPTIONS PURCHASED - PUTS Total									
4,609,400.000		4,600,188.000	Base	583,919.80			247,684.94	-336,234.86	0.04

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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
AEID16586	9WR021180 SWAPTION 210818 110 CALL					18 Aug 2021			
-8,680,000.000	-8,680,000.000	Local	0.190000	-16,492.00	0.316259	-27,451.28	-10,959.28	0.01	
		Base	0.190000	-16,492.00	0.316259	-27,451.28	-10,959.28	0.00	
US DOLLAR Total									
-8,680,000.000	-8,680,000.000	Local		-16,492.00		-27,451.28	-10,959.28	0.01	
		Base		-16,492.00		-27,451.28	-10,959.28	0.00	
OPTIONS WRITTEN - CALLS Total									
-8,680,000.000	-8,680,000.000	Base		-16,492.00		-27,451.28	-10,959.28	0.00	

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

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

ADI1XKCS6	S+P EMINI 3RD WK JUL21P 3500 JUL21 3500 PUT					16 Jul 2021			
-3,800.000		-76.000	Local 22.333000	-84,865.40	0.900000		-3,420.00	81,445.40	0.00
			Base 22.333000	-84,865.40	0.900000		-3,420.00	81,445.40	0.00

ADI1Y3ZM1	S+P500 EMINI OPTN SEP21P 3600 SEP21 3600 PUT					17 Sep 2021			
-3,400.000		-68.000	Local 38.458000	-130,757.20	17.750000		-60,350.00	70,407.20	0.01
			Base 38.458000	-130,757.20	17.750000		-60,350.00	70,407.20	0.01

ADI1YSQV6	S+P500 EMINI OPTN SEP21P 3800 SEP21 3800 PUT					17 Sep 2021			
-2,200.000		-44.000	Local 29.708000	-65,357.60	28.750000		-63,250.00	2,107.60	0.01
			Base 29.708000	-65,357.60	28.750000		-63,250.00	2,107.60	0.01

AEIC84933	9WP031785 SWAPTION USD 106.5 210818 106.5 PUT					18 Aug 2021			
-9,199,000.000		-9,199,000.000	Local 0.985000	-90,610.15	0.188809		-17,368.54	73,241.61	0.00
			Base 0.985000	-90,610.15	0.188809		-17,368.54	73,241.61	0.00

US DOLLAR Total									
-9,208,400.000		-9,199,188.000	Local	-371,590.35			-144,388.54	227,201.81	0.03
			Base	-371,590.35			-144,388.54	227,201.81	0.03

OPTIONS WRITTEN - PUTS Total

-9,208,400.000		-9,199,188.000	Base	-371,590.35			-144,388.54	227,201.81	0.03
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 4.973800

99S19OPI3	0WP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		3,000,000.000	Local 100.000000	3,000,000.00	99.539303		2,986,179.09	-13,820.91	5.03
			Base 26.592916	797,787.48	20.012727		600,381.82	-197,405.66	0.11

99S19OPJ1	0WP296510 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	5.06
			Base 26.592916	-797,787.48	20.105352		-603,160.56	194,626.92	0.11

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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, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	99.628765	2,391,090.36	-8,909.64		4.03
		Base	26.592916	638,229.99	20.030714	480,737.13	-157,492.86		0.08
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		4.05
		Base	26.592916	-638,229.99	20.105352	-482,528.45	155,701.54		0.08
99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	3,500,000.000	Local	100.145847	3,505,104.64	99.539303	3,483,875.61	-21,229.03		5.87
		Base	26.862815	940,198.51	20.012727	700,445.46	-239,753.05		0.12
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		5.90
		Base	26.820437	-938,715.30	20.105352	-703,687.32	235,027.98		0.12
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	3,799,000.000	Local	100.169670	3,805,445.78	99.539303	3,781,498.12	-23,947.66		6.37
		Base	26.737034	1,015,739.93	20.012727	760,283.51	-255,456.42		0.13
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		6.40
		Base	26.688037	-1,013,878.53	20.105352	-763,802.32	250,076.21		0.13
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	99.063221	12,155,057.22	-114,942.78		20.49
		Base	26.538222	3,256,239.81	19.917009	2,443,817.05	-812,422.76		0.43
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		20.68
		Base	26.538222	-3,256,239.81	20.105352	-2,466,926.70	789,313.11		0.43
BRAZILIAN REAL Total									
		Local		11,550.42		-171,299.60	-182,850.02		83.89
		Base		3,344.61		-34,440.38	-37,784.99		1.76

EURO CURRENCY

Exchange Rate: 0.843348

UNITED STATES OF AMERICA (THE)

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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, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1C6H30	OWP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024			
	1,050,000.000	Local	100.792084	1,058,316.88	102.032860	1,071,345.03	13,028.15		11.70
		Base	110.854797	1,163,975.37	120.985477	1,270,347.51	106,372.14		0.22
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		11.46
		Base	110.004951	-1,155,051.99	118.575013	-1,245,037.64	-89,985.65		0.22
99S1C6H63	OWP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
	1,050,000.000	Local	98.357095	1,032,749.50	97.602771	1,024,829.10	-7,920.40		11.19
		Base	108.242233	1,136,543.45	115.732498	1,215,191.24	78,647.79		0.21
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		11.46
		Base	110.004951	-1,155,051.99	118.575013	-1,245,037.64	-89,985.65		0.22
UNITED STATES OF AMERICA (THE) Total		Base		-9,585.16		-4,536.53	5,048.63		0.88
EURO CURRENCY Total		Local		-8,933.62		-3,825.87	5,107.75		45.81
		Base		-9,585.16		-4,536.53	5,048.63		0.88
MEXICAN PESO							Exchange Rate:	19.934000	
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	102.543662	216,680,500.25	5,374,900.25		39.20
		Base	5.213153	11,015,683.77	5.144159	10,869,895.67	-145,788.10		1.91
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.285000	17 Jul 2024			
	-211,305,600.000	Local	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00		38.23
		Base	5.213153	-11,015,683.77	5.016555	-10,600,260.86	415,422.91		1.87
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029			
	29,840,000.000	Local	100.666259	30,038,811.59	103.677041	30,937,229.03	898,417.44		5.60
		Base	5.197912	1,551,056.86	5.201015	1,551,983.00	926.14		0.27
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.529200	18 Jul 2029			
	-29,840,000.000	Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00		5.40

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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, 2021

View Date: July 1, 2021

Base Currency: 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	5.163436	-1,540,769.34	5.016555	-1,496,939.90	43,829.44	0.26
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	31,050,000.000	Local	100.806152	31,300,310.19	103.613794	32,172,083.04	871,772.85	5.82
		Base	5.173220	1,606,284.85	5.197843	1,613,930.12	7,645.27	0.28
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				4.281000	20 Jul 2029		
	-31,050,000.000	Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.62
		Base	5.131392	-1,593,297.36	5.016555	-1,557,640.21	35,657.15	0.27
MEXICAN PESO Total								
		Local		449,121.78		7,594,212.32	7,145,090.54	99.86
		Base		23,275.01		380,967.82	357,692.81	4.87
US DOLLAR							Exchange Rate:	1.000000
99S1GSWF4	BWS036004 IRS USD R V 00MSOFR 20450720 IRS P F L				1.000000	20 Jul 2045		
	5,690,000.000	Local	100.252124	5,704,345.86	100.000000	5,690,000.00	-14,345.86	1.15
		Base	100.252124	5,704,345.86	100.000000	5,690,000.00	-14,345.86	1.00
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S				0.560000	20 Jul 2045		
	-5,690,000.000	Local	100.000000	-5,690,000.00	81.104723	-4,614,858.74	1,075,141.26	0.94
		Base	100.000000	-5,690,000.00	81.104723	-4,614,858.74	1,075,141.26	0.81
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				0.050000	19 Aug 2045		
	750,000.000	Local	100.000000	750,000.00	100.000000	750,000.00	0.00	0.15
		Base	100.000000	750,000.00	100.000000	750,000.00	0.00	0.13
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS				0.740000	19 Aug 2045		
	-750,000.000	Local	100.000000	-750,000.00	84.788986	-635,917.40	114,082.60	0.13
		Base	100.000000	-750,000.00	84.788986	-635,917.40	114,082.60	0.11
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Feb 2047		
	1,693,000.000	Local	101.173910	1,712,874.29	100.000000	1,693,000.00	-19,874.29	0.34
		Base	101.173910	1,712,874.29	100.000000	1,693,000.00	-19,874.29	0.30
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA				1.000000	15 Feb 2047		
	-1,693,000.000	Local	100.000000	-1,693,000.00	83.926439	-1,420,874.61	272,125.39	0.29
		Base	100.000000	-1,693,000.00	83.926439	-1,420,874.61	272,125.39	0.25

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2021

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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
99S1JRD31	SWS044586 IRS USD R F 1.10000 2 CCPVANILLA				1.100000	18 Dec 2025		
	23,683,000.000	Local	100.000000	23,683,000.00	99.557610	23,578,228.78	-104,771.22	4.78
		Base	100.000000	23,683,000.00	99.557610	23,578,228.78	-104,771.22	4.15
99S1JRD49	SWS044586 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	18 Dec 2025		
	-23,683,000.000	Local	100.000000	-23,683,000.00	100.000000	-23,683,000.00	0.00	4.80
		Base	100.000000	-23,683,000.00	100.000000	-23,683,000.00	0.00	4.17
99S1JRD64	BWS044560 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.155880	15 Feb 2047		
	1,066,000.000	Local	100.578206	1,072,163.68	100.000000	1,066,000.00	-6,163.68	0.22
		Base	100.578206	1,072,163.68	100.000000	1,066,000.00	-6,163.68	0.19
99S1JRD72	BWS044560 IRS USD P F 1.60000 2 CCPVANILLA				1.600000	15 Feb 2047		
	-1,066,000.000	Local	100.000000	-1,066,000.00	96.890448	-1,032,852.18	33,147.82	0.21
		Base	100.000000	-1,066,000.00	96.890448	-1,032,852.18	33,147.82	0.18
99S1KKRL9	BWS048967 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.147250	15 Feb 2047		
	532,000.000	Local	100.108987	532,579.81	100.000000	532,000.00	-579.81	0.11
		Base	100.108987	532,579.81	100.000000	532,000.00	-579.81	0.09
99S1KKRM7	BWS048967 IRS USD P F 2.00000 2 CCPVANILLA				2.000000	15 Feb 2047		
	-532,000.000	Local	100.000000	-532,000.00	105.538447	-561,464.54	-29,464.54	0.11
		Base	100.000000	-532,000.00	105.538447	-561,464.54	-29,464.54	0.10
99S1LC3F5	BWS051524 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2026		
	4,535,000.000	Local	91.915428	4,168,364.67	100.000000	4,535,000.00	366,635.33	0.92
		Base	91.915428	4,168,364.67	100.000000	4,535,000.00	366,635.33	0.80
99S1LC3G3	BWS051524 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Jun 2026		
	-4,535,000.000	Local	100.000000	-4,535,000.00	110.203800	-4,997,742.33	-462,742.33	1.01
		Base	100.000000	-4,535,000.00	110.203800	-4,997,742.33	-462,742.33	0.88
99S1LSL60	BWS052324 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	930,000.000	Local	97.056737	902,627.65	100.000000	930,000.00	27,372.35	0.19
		Base	97.056737	902,627.65	100.000000	930,000.00	27,372.35	0.16
99S1LSL78	BWS052324 CDS USD P F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
	-930,000.000	Local	100.000000	-930,000.00	103.122200	-959,036.46	-29,036.46	0.19
		Base	100.000000	-930,000.00	103.122200	-959,036.46	-29,036.46	0.17

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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, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1LSSL0	BWS052308 CDS USD R V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2026		
	930,000.000	Local		98.507601	916,120.69	100.000000	930,000.00	13,879.31	0.19
		Base		98.507601	916,120.69	100.000000	930,000.00	13,879.31	0.16
99S1LSSM8	BWS052308 CDS USD P F 1.00000 2 CCPCORPORATE					1.000000	20 Jun 2026		
	-930,000.000	Local		100.000000	-930,000.00	101.699900	-945,809.07	-15,809.07	0.19
		Base		100.000000	-930,000.00	101.699900	-945,809.07	-15,809.07	0.17
99S1LSSO4	0WP299779 CDS USD R F 5.00000 2 CORPORATE					5.000000	20 Jun 2026		
	1,250,000.000	Local		121.267774	1,515,847.17	120.848103	1,510,601.29	-5,245.88	0.31
		Base		121.267774	1,515,847.17	120.848103	1,510,601.29	-5,245.88	0.27
99S1LSSP1	0WP299779 CDS USD P V 03MEVENT 1 CORPORATE					1.000000	20 Jun 2026		
	-1,250,000.000	Local		100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	0.25
		Base		100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	0.22
99S1LTHF3	0WP299795 CDS USD R F 5.00000 2 CORPORATE					5.000000	20 Jun 2026		
	625,000.000	Local		121.427992	758,924.95	120.848103	755,300.64	-3,624.31	0.15
		Base		121.427992	758,924.95	120.848103	755,300.64	-3,624.31	0.13
99S1LTHG1	0WP299795 CDS USD P V 03MEVENT 1 CORPORATE					1.000000	20 Jun 2026		
	-625,000.000	Local		100.000000	-625,000.00	100.000000	-625,000.00	0.00	0.13
		Base		100.000000	-625,000.00	100.000000	-625,000.00	0.00	0.11
99S1MQZO9	BWS053009 IRS USD R V 00MFEDL 1 CCPOIS					0.100000	15 Feb 2047		
	234,000.000	Local		100.000000	234,000.00	100.000000	234,000.00	0.00	0.05
		Base		100.000000	234,000.00	100.000000	234,000.00	0.00	0.04
99S1MQZP6	BWS053009 IRS USD P F 1.72875 2 CCPOIS					1.728750	15 Feb 2047		
	-234,000.000	Local		100.000000	-234,000.00	104.281389	-244,018.45	-10,018.45	0.05
		Base		100.000000	-234,000.00	104.281389	-244,018.45	-10,018.45	0.04
US DOLLAR Total									
		Local			32,848.77		1,233,556.93	1,200,708.16	16.87
		Base			32,848.77		1,233,556.93	1,200,708.16	14.64
SWAPS FIXED INCOME Total									
	0.000	Base			49,883.23		1,575,547.84	1,525,664.61	22.15

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

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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								
-4,945,000.000	132,370,631,440.010	Base		429,453,201.23		441,745,881.12	12,292,679.89	99.94
Original Face:	199,561,931.240							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.333422

ADI1WS681	AUST 10Y BOND FUT SEP21 XSFE 20210915	15 Sep 2021	17.000	1,700,000.000	Local 2,400,212.83	2,394,302.78	98.460000	5,910.05	3,985.48	1,924.57	
					Base 1,800,039.92		73.840090	4,432.24	2,988.91	1,443.33	0.00

AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local 2,400,212.83	2,394,302.78		5,910.05	3,985.48	1,924.57			
		Base			4,432.24	2,988.91	1,443.33	0.00		

US DOLLAR

Exchange Rate: 1.000000

ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218	18 Dec 2023	263.000	65,750,000.000	Local 65,010,312.50	65,010,152.30	98.875000	160.20	-9,702.30	9,862.50	
					Base 65,010,312.50		98.875000	160.20	-9,702.30	9,862.50	0.00

ADI1TVLQ1	US 10YR ULTRA FUT SEP21 XCBT 20210921	21 Sep 2021	3.000	300,000.000	Local 441,609.38	432,895.82	147.203125	8,713.56	7,260.43	1,453.13	
					Base 441,609.38		147.203125	8,713.56	7,260.43	1,453.13	0.00

ADI1TVLW8	US LONG BOND(CBT) SEP21 XCBT 20210921	21 Sep 2021	37.000	3,700,000.000	Local 5,947,750.00	5,779,056.37	160.750000	168,693.63	144,412.38	24,281.25	
					Base 5,947,750.00		160.750000	168,693.63	144,412.38	24,281.25	0.00

ADI1TWHC5	US 2YR NOTE (CBT) SEP21 XCBT 20210930	30 Sep 2021	474.000	94,800,000.000	Local 104,431,827.89	104,595,585.41	110.160156	-163,757.52	-174,866.19	11,108.67	
					Base 104,431,827.89		110.160156	-163,757.52	-174,866.19	11,108.67	0.00

ADI1WFH61	US ULTRA BOND CBT SEP21 XCBT 20210921	21 Sep 2021	147.000	14,700,000.000	Local 28,325,062.50	27,035,065.33	192.687500	1,289,997.17	1,124,622.17	165,375.00	
					Base 28,325,062.50		192.687500	1,289,997.17	1,124,622.17	165,375.00	0.03

US DOLLAR Total

924.000	179,250,000.000	Local 204,156,562.27	202,852,755.23		1,303,807.04	1,091,726.49	212,080.55			
		Base			1,303,807.04	1,091,726.49	212,080.55	0.04		

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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Margin Variation	% Fund
Contracts	Notional Par	Prior Accum Gn/Ls		
	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls
FUTURES LONG Total				
941.000	180,950,000.000 Base			1,308,239.28
				1,094,715.40
				213,523.88
				0.04

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

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
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FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.843348

GERMANY

ADI1TWJV1	EURO-BUXL 30Y BND SEP21 XEUR 20210908	08 Sep 2021							
-1.000	-100,000.000	Local	-203,240.00	-198,038.80	203.240000	-5,201.20	-3,661.20	-1,540.00	
		Base	-240,991.86		240.991856	-6,167.32	-4,341.27	-1,826.05	0.00

ADI1TWJZ2	EURO-BUND FUTURE SEP21 XEUR 20210908	08 Sep 2021							
-35.000	-3,500,000.000	Local	-6,041,350.00	-5,987,928.00	172.610000	-53,422.00	-34,522.00	-18,900.00	
		Base	-7,163,531.54		204.672330	-63,345.14	-40,934.47	-22,410.67	0.00

GERMANY Total									
-36.000	-3,600,000.000	Local	-6,244,590.00	-6,185,966.80		-58,623.20	-38,183.20	-20,440.00	
		Base				-69,512.46	-45,275.74	-24,236.72	0.00

EURO CURRENCY Total									
-36.000	-3,600,000.000	Local	-6,244,590.00	-6,185,966.80		-58,623.20	-38,183.20	-20,440.00	
		Base				-69,512.46	-45,275.74	-24,236.72	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0GMC1	90DAY EUR FUTR DEC21 XCME 20211213	13 Dec 2021							
-44.000	-11,000,000.000	Local	-10,977,450.00	-10,974,295.10	99.795000	-3,154.90	-2,604.90	-550.00	
		Base	-10,977,450.00		99.795000	-3,154.90	-2,604.90	-550.00	0.00

ADI1TVMG2	US 10YR NOTE (CBT)SEP21 XCBT 20210921	21 Sep 2021							
-304.000	-30,400,000.000	Local	-40,280,000.00	-40,126,905.21	132.500000	-153,094.79	-81,844.79	-71,250.00	
		Base	-40,280,000.00		132.500000	-153,094.79	-81,844.79	-71,250.00	0.01

ADI1TWJQ2	US 5YR NOTE (CBT) SEP21 XCBT 20210930	30 Sep 2021							
-166.000	-16,600,000.000	Local	-20,489,328.21	-20,562,962.82	123.429688	73,634.61	84,009.61	-10,375.00	
		Base	-20,489,328.21		123.429688	73,634.61	84,009.61	-10,375.00	0.00

US DOLLAR Total									
-514.000	-58,000,000.000	Local	-71,746,778.21	-71,664,163.13		-82,615.08	-440.08	-82,175.00	
		Base				-82,615.08	-440.08	-82,175.00	0.01

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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
FUTURES SHORT Total										
-550.000		-61,600,000.000	Base			-152,127.54		-45,715.82	-106,411.72	0.02

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
391.000	119,350,000.000	Base			1,156,111.74		1,048,999.58	107,112.16	0.06

Holdings

As of: June 30, 2021



WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date: July 1, 2021



STATE STREET

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 95.707450

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		50,000.970	Local	1.000000	50,000.97	1.000000	50,000.97	0.00	100.00
			Base	0.013756	687.79	0.010449	522.44	-165.35	0.00

ARGENTINE PESO Total

		50,000.970	Local		50,000.97		50,000.97	0.00	100.00
			Base		687.79		522.44	-165.35	0.00

EURO CURRENCY

Exchange Rate: 0.843348

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		78,855.850	Local	1.000000	78,855.85	1.000000	78,855.85	0.00	16.62
			Base	1.183818	93,350.95	1.185750	93,503.33	152.38	0.02

INTERNATIONAL Total

		78,855.850	Local		78,855.85		78,855.85	0.00	16.62
			Base		93,350.95		93,503.33	152.38	0.02

EURO CURRENCY Total

		78,855.850	Local		78,855.85		78,855.85	0.00	16.62
			Base		93,350.95		93,503.33	152.38	0.02

MEXICAN PESO

Exchange Rate: 19.934000

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,089,309.340	Local	1.000000	2,089,309.34	1.000000	2,089,309.34	0.00	3.38
			Base	0.050669	105,862.87	0.050166	104,811.34	-1,051.53	0.02

MEXICAN PESO Total

		2,089,309.340	Local		2,089,309.34		2,089,309.34	0.00	3.38
			Base		105,862.87		104,811.34	-1,051.53	0.02

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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:	0.722909	
GBP	POUND STERLING								
		77,477.570	Local	1.000000	77,477.57	1.000000	77,477.57	0.00	14.76
			Base	1.360577	105,414.18	1.383300	107,174.72	1,760.54	0.02
POUND STERLING Total		77,477.570	Local		77,477.57		77,477.57	0.00	14.76
			Base		105,414.18		107,174.72	1,760.54	0.02
RUSSIAN RUBLE							Exchange Rate:	73.125000	
RUB	RUSSIAN RUBLE								
		5,425,768.800	Local	1.000000	5,425,768.80	1.000000	5,425,768.80	0.00	8.04
			Base	0.014233	77,225.52	0.013675	74,198.55	-3,026.97	0.01
RUSSIAN RUBLE Total		5,425,768.800	Local		5,425,768.80		5,425,768.80	0.00	8.04
			Base		77,225.52		74,198.55	-3,026.97	0.01
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		828,488.010	Local	1.000000	828,488.01	1.000000	828,488.01	0.00	0.14
			Base	1.000000	828,488.01	1.000000	828,488.01	0.00	0.14
US DOLLAR Total		828,488.010	Local		828,488.01		828,488.01	0.00	0.14
			Base		828,488.01		828,488.01	0.00	0.14
CASH Total		8,549,900.540	Base		1,211,029.32		1,208,698.39	-2,330.93	0.20
CASH EQUIVALENT							Exchange Rate:	1.000000	
US DOLLAR							Exchange Rate:	1.000000	

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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				0.025076	31 Dec 2030			
		31,405,256.870	Local	100.000000	31,405,256.87	100.000000	31,405,256.87	0.00	5.26
			Base	100.000000	31,405,256.87	100.000000	31,405,256.87	0.00	5.21
US DOLLAR Total									
		31,405,256.870	Local		31,405,256.87		31,405,256.87	0.00	5.26
			Base		31,405,256.87		31,405,256.87	0.00	5.21
CASH EQUIVALENT Total									
		31,405,256.870	Base		31,405,256.87		31,405,256.87	0.00	5.21

EQUITY

US DOLLAR								Exchange Rate:	1.000000
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	22.200000	71,040.00	-8,928.00	0.01
			Base	24.990000	79,968.00	22.200000	71,040.00	-8,928.00	0.01
87612G606	TARGA RESOURCES CORP PREFERRED STOCK 9.5								
		940.000	Local	1,050.000000	987,000.00	1,075.251600	1,010,736.50	23,736.50	0.17
			Base	1,050.000000	987,000.00	1,075.251600	1,010,736.50	23,736.50	0.17
US DOLLAR Total									
		4,140.000	Local		1,066,968.00		1,081,776.50	14,808.50	0.18
			Base		1,066,968.00		1,081,776.50	14,808.50	0.18
EQUITY Total									
		4,140.000	Base		1,066,968.00		1,081,776.50	14,808.50	0.18

FIXED INCOME

ARGENTINE PESO								Exchange Rate:	95.707450
ACI1JWNB3	BONCER BONDS 08/21 1					1.000000	05 Aug 2021		
		0.000	Local	0.000000	423.37	0.000000	0.00	-423.37	0.00
			Base	0.000000	-103.50	0.000000	0.00	103.50	0.00

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ARGENTINE PESO Total								
		Local		423.37		0.00	-423.37	0.00
		Base		-103.50		0.00	103.50	0.00
EURO CURRENCY							Exchange Rate:	0.843348
INTERNATIONAL								
B2Q3BCII4	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025				6.025000	01 Mar 2038		
	240,000.000	Local	148.541208	356,498.90	164.143600	393,944.64	37,445.74	83.04
		Base	165.282863	396,678.87	194.633295	467,119.91	70,441.04	0.08
INTERNATIONAL Total								
	240,000.000	Local		356,498.90		393,944.64	37,445.74	83.04
		Base		396,678.87		467,119.91	70,441.04	0.08
EURO CURRENCY Total								
	240,000.000	Local		356,498.90		393,944.64	37,445.74	83.04
		Base		396,678.87		467,119.91	70,441.04	0.08
MEXICAN PESO							Exchange Rate:	19.934000
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	54,120,000.000	Local	109.833278	59,441,769.88	110.279000	59,682,994.80	241,224.92	96.62
		Base	5.528687	2,992,125.56	5.532206	2,994,030.04	1,904.48	0.50
MEXICAN PESO Total								
	54,120,000.000	Local		59,441,769.88		59,682,994.80	241,224.92	96.62
		Base		2,992,125.56		2,994,030.04	1,904.48	0.50
POUND STERLING							Exchange Rate:	0.722909
B2R6BZII5	GE CAPITAL UK FUNDING UN COMPANY GUAR 05/38 6.25				6.250000	05 May 2038		
	20,000.000	Local	149.865050	29,973.01	149.070000	29,814.00	-159.01	5.68
		Base	208.859600	41,771.92	206.208527	41,241.71	-530.21	0.01
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8				8.000000	14 Jan 2039		
	240,000.000	Local	155.443358	373,064.06	173.778400	417,068.16	44,004.10	79.45

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: 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	205.300700	492,721.68	240.387656	576,930.37	84,208.69	0.10
POUND STERLING Total								
	260,000.000	Local		403,037.07		446,882.16	43,845.09	85.13
		Base		534,493.60		618,172.08	83,678.48	0.10
RUSSIAN RUBLE								
							Exchange Rate:	73.125000
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
	62,340,000.000	Local	98.627731	61,484,527.72	99.611000	62,097,497.40	612,969.68	91.96
		Base	1.481337	923,465.40	1.362202	849,196.55	-74,268.85	0.14
RUSSIAN RUBLE Total								
	62,340,000.000	Local		61,484,527.72		62,097,497.40	612,969.68	91.96
		Base		923,465.40		849,196.55	-74,268.85	0.14
US DOLLAR								
							Exchange Rate:	1.000000
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
	140,000.000	Local	103.542964	144,960.15	112.027414	156,838.38	11,878.23	0.03
		Base	103.542964	144,960.15	112.027414	156,838.38	11,878.23	0.03
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		
	130,000.000	Local	99.964846	129,954.30	113.189812	147,146.76	17,192.46	0.02
		Base	99.964846	129,954.30	113.189812	147,146.76	17,192.46	0.02
00131LAK1	AIA GROUP LTD SUBORDINATED 144A 09/40 3.2				3.200000	16 Sep 2040		
	610,000.000	Local	99.326634	605,892.47	103.234656	629,731.40	23,838.93	0.11
		Base	99.326634	605,892.47	103.234656	629,731.40	23,838.93	0.10
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
	8,000.000	Local	92.441125	7,395.29	114.808284	9,184.66	1,789.37	0.00
		Base	92.441125	7,395.29	114.808284	9,184.66	1,789.37	0.00
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.800000	15 Jun 2044		
	141,000.000	Local	98.918191	139,474.65	119.964358	169,149.74	29,675.09	0.03
		Base	98.918191	139,474.65	119.964358	169,149.74	29,675.09	0.03

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048			
		4,085,000.000	Local	99.479099	4,063,721.18	118.019078	4,821,079.34	757,358.16	0.81
			Base	99.479099	4,063,721.18	118.019078	4,821,079.34	757,358.16	0.80
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043			
		4,760,000.000	Local	97.551340	4,643,443.78	98.084925	4,668,842.43	25,398.65	0.78
			Base	97.551340	4,643,443.78	98.084925	4,668,842.43	25,398.65	0.77
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5				3.500000	01 Feb 2061			
		500,000.000	Local	100.978944	504,894.72	98.302759	491,513.80	-13,380.92	0.08
			Base	100.978944	504,894.72	98.302759	491,513.80	-13,380.92	0.08
00206RMC3	AT+T INC SR UNSECURED 144A 09/53 3.5				3.500000	15 Sep 2053			
		30,000.000	Local	99.135867	29,740.76	100.551038	30,165.31	424.55	0.01
			Base	99.135867	29,740.76	100.551038	30,165.31	424.55	0.01
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55				3.550000	15 Sep 2055			
		311,000.000	Local	98.655415	306,818.34	100.526000	312,635.86	5,817.52	0.05
			Base	98.655415	306,818.34	100.526000	312,635.86	5,817.52	0.05
00206RME9	AT+T INC SR UNSECURED 144A 09/59 3.65				3.650000	15 Sep 2059			
		1,916,000.000	Local	97.840460	1,874,623.21	101.500959	1,944,758.37	70,135.16	0.33
			Base	97.840460	1,874,623.21	101.500959	1,944,758.37	70,135.16	0.32
00206RMG4	AT+T INC SR UNSECURED 144A 12/57 3.8				3.800000	01 Dec 2057			
		770,000.000	Local	94.046101	724,154.98	104.278810	802,946.84	78,791.86	0.13
			Base	94.046101	724,154.98	104.278810	802,946.84	78,791.86	0.13
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5				5.500000	20 Apr 2026			
		220,000.000	Local	100.759477	221,670.85	105.875000	232,925.00	11,254.15	0.04
		Original Face: 170,000.000	Base	100.759477	221,670.85	105.875000	232,925.00	11,254.15	0.04
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75				5.750000	20 Apr 2029			
		210,000.000	Local	100.219929	210,461.85	107.959000	226,713.90	16,252.05	0.04
		Original Face: 10,000.000	Base	100.219929	210,461.85	107.959000	226,713.90	16,252.05	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036			
		330,000.000	Local	104.465361	344,735.69	128.824360	425,120.39	80,384.70	0.07
			Base	104.465361	344,735.69	128.824360	425,120.39	80,384.70	0.07

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002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9						4.900000	30 Nov 2046		
	630,000.000	Local		117.349903	739,304.39	136.952417		862,800.23	123,495.84	0.14
		Base		117.349903	739,304.39	136.952417		862,800.23	123,495.84	0.14
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7						4.700000	14 May 2045		
	250,000.000	Local		101.457692	253,644.23	124.944280		312,360.70	58,716.47	0.05
		Base		101.457692	253,644.23	124.944280		312,360.70	58,716.47	0.05
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2						3.200000	21 Nov 2029		
	1,280,000.000	Local		99.978511	1,279,724.94	108.710175		1,391,490.24	111,765.30	0.23
		Base		99.978511	1,279,724.94	108.710175		1,391,490.24	111,765.30	0.23
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05						4.050000	21 Nov 2039		
	3,440,000.000	Local		107.999761	3,715,191.78	115.943106		3,988,442.85	273,251.07	0.67
		Base		107.999761	3,715,191.78	115.943106		3,988,442.85	273,251.07	0.66
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25						4.250000	21 Nov 2049		
	4,620,000.000	Local		107.580521	4,970,220.05	120.195736		5,553,043.00	582,822.95	0.93
		Base		107.580521	4,970,220.05	120.195736		5,553,043.00	582,822.95	0.92
00287YCY3	ABBVIE INC SR UNSECURED 03/35 4.55						4.550000	15 Mar 2035		
	350,000.000	Local		115.346717	403,713.51	121.270952		424,448.33	20,734.82	0.07
		Base		115.346717	403,713.51	121.270952		424,448.33	20,734.82	0.07
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75						4.750000	15 Mar 2045		
	31,000.000	Local		113.478710	35,178.40	125.242608		38,825.21	3,646.81	0.01
		Base		113.478710	35,178.40	125.242608		38,825.21	3,646.81	0.01
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875						4.875000	23 Apr 2030		
	200,000.000	Local		99.964540	199,929.08	120.608000		241,216.00	41,286.92	0.04
		Base		99.964540	199,929.08	120.608000		241,216.00	41,286.92	0.04
00507VAQ2	ACTIVISION BLIZZARD SR UNSECURED 09/50 2.5						2.500000	15 Sep 2050		
	350,000.000	Local		99.730529	349,056.85	89.842503		314,448.76	-34,608.09	0.05
		Base		99.730529	349,056.85	89.842503		314,448.76	-34,608.09	0.05
00766WAV5	AECOM TECHNOLOGY CORPORATION 2021 TERM LOAN B							13 Apr 2028		
	470,000.000	Local		99.260606	466,524.85	99.825000		469,177.50	2,652.65	0.08
		Base		99.260606	466,524.85	99.825000		469,177.50	2,652.65	0.08

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00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5				3.500000	15 Jan 2025		
		300,000.000	Local 99.369413	298,108.24	106.010954	318,032.86	19,924.62	0.05
			Base 99.369413	298,108.24	106.010954	318,032.86	19,924.62	0.05
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5				4.500000	15 Sep 2023		
		860,000.000	Local 99.553052	856,156.25	107.214669	922,046.15	65,889.90	0.15
			Base 99.553052	856,156.25	107.214669	922,046.15	65,889.90	0.15
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047		
		563,000.000	Local 101.547513	571,712.50	111.917879	630,097.66	58,385.16	0.11
			Base 101.547513	571,712.50	111.917879	630,097.66	58,385.16	0.10
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75				7.750000	15 Apr 2021		
		0.000	Local 0.000000	6,000.00	0.000000	0.00	-6,000.00	0.00
			Base 0.000000	6,000.00	0.000000	0.00	-6,000.00	0.00
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
		880,000.000	Local 99.168583	872,683.53	107.451191	945,570.48	72,886.95	0.16
			Base 99.168583	872,683.53	107.451191	945,570.48	72,886.95	0.16
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263				4.263000	15 Sep 2032		
		120,000.000	Local 100.000000	120,000.00	115.627300	138,752.76	18,752.76	0.02
			Base 100.000000	120,000.00	115.627300	138,752.76	18,752.76	0.02
015271AW9	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2				2.000000	18 May 2032		
		210,000.000	Local 99.700005	209,370.01	97.541050	204,836.21	-4,533.80	0.03
			Base 99.700005	209,370.01	97.541050	204,836.21	-4,533.80	0.03
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3				3.000000	18 May 2051		
		960,000.000	Local 96.014481	921,739.02	97.911184	939,947.37	18,208.35	0.16
			Base 96.014481	921,739.02	97.911184	939,947.37	18,208.35	0.16
01609WAY8	ALIBABA GROUP HOLDING SR UNSECURED 02/41 2.7				2.700000	09 Feb 2041		
		1,750,000.000	Local 96.844146	1,694,772.55	96.090926	1,681,591.21	-13,181.34	0.28
			Base 96.844146	1,694,772.55	96.090926	1,681,591.21	-13,181.34	0.28
01609WAZ5	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15				3.150000	09 Feb 2051		
		2,030,000.000	Local 97.874752	1,986,857.46	98.424000	1,998,007.20	11,149.74	0.33
			Base 97.874752	1,986,857.46	98.424000	1,998,007.20	11,149.74	0.33

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020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.500000	15 May 2067			
		110,000.000	Local	90.391664	99,430.83	133.325000	146,657.50	47,226.67	0.02
			Base	90.391664	99,430.83	133.325000	146,657.50	47,226.67	0.02
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9				1.900000	15 Aug 2040			
		380,000.000	Local	99.394458	377,698.94	91.290314	346,903.19	-30,795.75	0.06
			Base	99.394458	377,698.94	91.290314	346,903.19	-30,795.75	0.06
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050			
		690,000.000	Local	92.582991	638,822.64	88.323718	609,433.65	-29,388.99	0.10
			Base	92.582991	638,822.64	88.323718	609,433.65	-29,388.99	0.10
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25				2.250000	15 Aug 2060			
		970,000.000	Local	99.020882	960,502.56	88.584460	859,269.26	-101,233.30	0.14
			Base	99.020882	960,502.56	88.584460	859,269.26	-101,233.30	0.14
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.250000	09 Aug 2042			
		1,290,000.000	Local	103.271578	1,332,203.36	104.612460	1,349,500.73	17,297.37	0.23
			Base	103.271578	1,332,203.36	104.612460	1,349,500.73	17,297.37	0.22
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046			
		450,000.000	Local	98.698047	444,141.21	99.218802	446,484.61	2,343.40	0.07
			Base	98.698047	444,141.21	99.218802	446,484.61	2,343.40	0.07
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039			
		1,130,000.000	Local	104.070915	1,176,001.34	123.627644	1,396,992.38	220,991.04	0.23
			Base	104.070915	1,176,001.34	123.627644	1,396,992.38	220,991.04	0.23
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		2,130,000.000	Local	116.401819	2,479,358.74	127.956352	2,725,470.30	246,111.56	0.46
			Base	116.401819	2,479,358.74	127.956352	2,725,470.30	246,111.56	0.45
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059			
		325,000.000	Local	102.688338	333,737.10	129.431660	420,652.90	86,915.80	0.07
			Base	102.688338	333,737.10	129.431660	420,652.90	86,915.80	0.07
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45				2.450000	04 Feb 2032			
		60,000.000	Local	100.002517	60,001.51	96.757167	58,054.30	-1,947.21	0.01
			Base	100.002517	60,001.51	96.757167	58,054.30	-1,947.21	0.01

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02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4	1,570,000.000	Local 95.257696	1,495,545.83	95.431846	04 Feb 2041 1,498,279.98	2,734.15	0.25
			Base 95.257696	1,495,545.83	95.431846	1,498,279.98	2,734.15	0.25
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875	310,000.000	Local 101.705345	315,286.57	119.339457	22 Aug 2037 369,952.32	54,665.75	0.06
			Base 101.705345	315,286.57	119.339457	369,952.32	54,665.75	0.06
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05	450,000.000	Local 111.148009	500,166.04	122.074611	22 Aug 2047 549,335.75	49,169.71	0.09
			Base 111.148009	500,166.04	122.074611	549,335.75	49,169.71	0.09
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5	1,770,000.000	Local 96.400912	1,706,296.14	94.573792	03 Jun 2050 1,673,956.12	-32,340.02	0.28
			Base 96.400912	1,706,296.14	94.573792	1,673,956.12	-32,340.02	0.28
023135CB0	AMAZON.COM INC SR UNSECURED 05/51 3.1	2,240,000.000	Local 100.355130	2,247,954.92	105.137469	12 May 2051 2,355,079.31	107,124.39	0.39
			Base 100.355130	2,247,954.92	105.137469	2,355,079.31	107,124.39	0.39
023135CC8	AMAZON.COM INC SR UNSECURED 05/61 3.25	280,000.000	Local 99.181364	277,707.82	106.169014	12 May 2061 297,273.24	19,565.42	0.05
			Base 99.181364	277,707.82	106.169014	297,273.24	19,565.42	0.05
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375	200,000.000	Local 124.011595	248,023.19	143.421643	01 Mar 2035 286,843.29	38,820.10	0.05
			Base 124.011595	248,023.19	143.421643	286,843.29	38,820.10	0.05
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125	350,000.000	Local 123.823769	433,383.19	138.326634	15 Nov 2037 484,143.22	50,760.03	0.08
			Base 123.823769	433,383.19	138.326634	484,143.22	50,760.03	0.08
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25	125,000.000	Local 82.662624	103,328.28	116.526359	15 Mar 2087 145,657.95	42,329.67	0.02
			Base 82.662624	103,328.28	116.526359	145,657.95	42,329.67	0.02
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75	880,000.000	Local 116.088297	1,021,577.01	127.178882	01 Apr 2048 1,119,174.16	97,597.15	0.19
			Base 116.088297	1,021,577.01	127.178882	1,119,174.16	97,597.15	0.19

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02765UEK6	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084				8.084000	15 Feb 2050		
		50,000.000	Local 182.298300	91,149.15	187.957850	93,978.93	2,829.78	0.02
Original Face:		50,000.000	Base 182.298300	91,149.15	187.957850	93,978.93	2,829.78	0.02
02765UEQ3	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 6.27				6.270000	15 Feb 2050		
		350,000.000	Local 134.749649	471,623.77	140.962620	493,369.17	21,745.40	0.08
Original Face:		350,000.000	Base 134.749649	471,623.77	140.962620	493,369.17	21,745.40	0.08
03060NAD2	AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45				3.450000	15 Apr 2031		
		230,000.000	Local 99.736757	229,394.54	101.881543	234,327.55	4,933.01	0.04
			Base 99.736757	229,394.54	101.881543	234,327.55	4,933.01	0.04
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805				2.805000	11 Mar 2031		
		160,000.000	Local 100.000000	160,000.00	102.491039	163,985.66	3,985.66	0.03
			Base 100.000000	160,000.00	102.491039	163,985.66	3,985.66	0.03
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833				3.833000	11 Mar 2051		
		530,000.000	Local 100.571213	533,027.43	107.437271	569,417.54	36,390.11	0.10
			Base 100.571213	533,027.43	107.437271	569,417.54	36,390.11	0.09
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045		
		130,000.000	Local 98.007400	127,409.62	121.211922	157,575.50	30,165.88	0.03
			Base 98.007400	127,409.62	121.211922	157,575.50	30,165.88	0.03
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
		237,000.000	Local 104.107008	246,733.61	128.947770	305,606.21	58,872.60	0.05
			Base 104.107008	246,733.61	128.947770	305,606.21	58,872.60	0.05
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
		400,000.000	Local 99.748665	398,994.66	110.926363	443,705.45	44,710.79	0.07
			Base 99.748665	398,994.66	110.926363	443,705.45	44,710.79	0.07
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7				4.700000	01 Feb 2036		
		140,000.000	Local 97.015493	135,821.69	122.912262	172,077.17	36,255.48	0.03
			Base 97.015493	135,821.69	122.912262	172,077.17	36,255.48	0.03
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
		300,000.000	Local 95.828340	287,485.02	126.202418	378,607.25	91,122.23	0.06
			Base 95.828340	287,485.02	126.202418	378,607.25	91,122.23	0.06

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439000	06 Oct 2048			
		107,000.000	Local	105.086000	112,442.02	119.776324	128,160.67	15,718.65	0.02
			Base	105.086000	112,442.02	119.776324	128,160.67	15,718.65	0.02
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049			
		2,780,000.000	Local	120.939947	3,362,130.54	137.989628	3,836,111.66	473,981.12	0.64
			Base	120.939947	3,362,130.54	137.989628	3,836,111.66	473,981.12	0.64
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8				5.800000	23 Jan 2059			
		1,880,000.000	Local	107.072846	2,012,969.51	144.498943	2,716,580.13	703,610.62	0.45
			Base	107.072846	2,012,969.51	144.498943	2,716,580.13	703,610.62	0.45
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375000	15 Apr 2038			
		2,000,000.000	Local	111.183124	2,223,662.48	119.651557	2,393,031.14	169,368.66	0.40
			Base	111.183124	2,223,662.48	119.651557	2,393,031.14	169,368.66	0.40
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.600000	15 Apr 2048			
		250,000.000	Local	99.464636	248,661.59	122.307391	305,768.48	57,106.89	0.05
			Base	99.464636	248,661.59	122.307391	305,768.48	57,106.89	0.05
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55				4.550000	01 Mar 2048			
		460,000.000	Local	110.418661	507,925.84	125.037529	575,172.63	67,246.79	0.10
			Base	110.418661	507,925.84	125.037529	575,172.63	67,246.79	0.10
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.000000	15 Jan 2037			
		28,000.000	Local	114.890571	32,169.36	114.602000	32,088.56	-80.80	0.01
			Base	114.890571	32,169.36	114.602000	32,088.56	-80.80	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.250000	01 Feb 2042			
		590,000.000	Local	101.549947	599,144.69	105.750000	623,925.00	24,780.31	0.10
			Base	101.549947	599,144.69	105.750000	623,925.00	24,780.31	0.10
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044			
		130,000.000	Local	96.020738	124,826.96	97.712000	127,025.60	2,198.64	0.02
			Base	96.020738	124,826.96	97.712000	127,025.60	2,198.64	0.02
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35				5.350000	01 Jul 2049			
		240,000.000	Local	102.488488	245,972.37	105.250000	252,600.00	6,627.63	0.04
			Base	102.488488	245,972.37	105.250000	252,600.00	6,627.63	0.04

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03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625				4.625000	15 Jun 2029		
		1,000,000.000	Local 100.000000	1,000,000.00	98.610000	986,100.00	-13,900.00	0.17
			Base 100.000000	1,000,000.00	98.610000	986,100.00	-13,900.00	0.16
037833BA7	APPLE INC SR UNSECURED 02/45 3.45				3.450000	09 Feb 2045		
		370,000.000	Local 93.686484	346,639.99	111.769438	413,546.92	66,906.93	0.07
			Base 93.686484	346,639.99	111.769438	413,546.92	66,906.93	0.07
037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.850000	04 Aug 2046		
		80,000.000	Local 100.879550	80,703.64	119.336118	95,468.89	14,765.25	0.02
			Base 100.879550	80,703.64	119.336118	95,468.89	14,765.25	0.02
037833DW7	APPLE INC SR UNSECURED 05/50 2.65				2.650000	11 May 2050		
		2,660,000.000	Local 97.225371	2,586,194.88	98.269526	2,613,969.39	27,774.51	0.44
			Base 97.225371	2,586,194.88	98.269526	2,613,969.39	27,774.51	0.43
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				0.125000	09 Jul 2030		
		332,011.000	Local 54.904509	182,289.01	35.950000	119,357.95	-62,931.06	0.02
Original Face:		332,011.000	Base 54.904509	182,289.01	35.950000	119,357.95	-62,931.06	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR				0.125000	09 Jul 2035		
		2,161,687.000	Local 48.737367	1,053,549.32	31.651000	684,195.55	-369,353.77	0.11
Original Face:		2,161,687.000	Base 48.737367	1,053,549.32	31.651000	684,195.55	-369,353.77	0.11
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029		
		144,400.000	Local 58.090512	83,882.70	37.870000	54,684.28	-29,198.42	0.01
Original Face:		144,400.000	Base 58.090512	83,882.70	37.870000	54,684.28	-29,198.42	0.01
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B					07 Sep 2027		
		535,950.000	Local 100.079306	536,375.04	99.652800	534,089.18	-2,285.86	0.09
			Base 100.079306	536,375.04	99.652800	534,089.18	-2,285.86	0.09
046353AZ1	ASTRAZENECA PLC SR UNSECURED 05/51 3				3.000000	28 May 2051		
		350,000.000	Local 98.636594	345,228.08	103.184479	361,145.68	15,917.60	0.06
			Base 98.636594	345,228.08	103.184479	361,145.68	15,917.60	0.06
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5				5.500000	15 Dec 2024		
		460,000.000	Local 99.230543	456,460.50	113.042380	519,994.95	63,534.45	0.09
			Base 99.230543	456,460.50	113.042380	519,994.95	63,534.45	0.09

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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		100.017808	370,065.89	108.097361	399,960.24	29,894.35	0.07
		Base		100.017808	370,065.89	108.097361	399,960.24	29,894.35	0.07
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
	800,000.000	Local		95.793744	766,349.95	106.666616	853,332.93	86,982.98	0.14
		Base		95.793744	766,349.95	106.666616	853,332.93	86,982.98	0.14
05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375					4.375000	01 May 2026		
	370,000.000	Local		102.898646	380,724.99	108.759476	402,410.06	21,685.07	0.07
		Base		102.898646	380,724.99	108.759476	402,410.06	21,685.07	0.07
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
	100,000.000	Local		101.620930	101,620.93	107.908882	107,908.88	6,287.95	0.02
		Base		101.620930	101,620.93	107.908882	107,908.88	6,287.95	0.02
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
	480,000.000	Local		101.376598	486,607.67	106.413853	510,786.49	24,178.82	0.09
		Base		101.376598	486,607.67	106.413853	510,786.49	24,178.82	0.08
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040		
	2,310,000.000	Local		97.609592	2,254,781.58	98.215984	2,268,789.23	14,007.65	0.38
		Base		97.609592	2,254,781.58	98.215984	2,268,789.23	14,007.65	0.38
05875MAN2	BALLYROCK LTD BALLY 2019 2A A1BR 144A					1.355250	20 Nov 2030		
	700,000.000	Local		100.000000	700,000.00	99.974700	699,822.90	-177.10	0.12
	Original Face:	700,000.000	Base	100.000000	700,000.00	99.974700	699,822.90	-177.10	0.12
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
	300,000.000	Local		104.546023	313,638.07	113.550000	340,650.00	27,011.93	0.06
		Base		104.546023	313,638.07	113.550000	340,650.00	27,011.93	0.06
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306					3.306000	27 Jun 2029		
	200,000.000	Local		100.000000	200,000.00	108.916072	217,832.14	17,832.14	0.04
		Base		100.000000	200,000.00	108.916072	217,832.14	17,832.14	0.04
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					8.375000	31 Dec 2099		
	660,000.000	Local		100.000000	660,000.00	120.840000	797,544.00	137,544.00	0.13
		Base		100.000000	660,000.00	120.840000	797,544.00	137,544.00	0.13

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06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	1,370,000.000	Local		115.409153	1,581,105.40	133.015571	1,822,313.32	241,207.92	0.31
		Base		115.409153	1,581,105.40	133.015571	1,822,313.32	241,207.92	0.30
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
	1,010,000.000	Local		107.639916	1,087,163.15	124.061939	1,253,025.58	165,862.43	0.21
		Base		107.639916	1,087,163.15	124.061939	1,253,025.58	165,862.43	0.21
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	230,000.000	Local		100.114500	230,263.35	114.974917	264,442.31	34,178.96	0.04
		Base		100.114500	230,263.35	114.974917	264,442.31	34,178.96	0.04
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	470,000.000	Local		107.526909	505,376.47	113.499849	533,449.29	28,072.82	0.09
		Base		107.526909	505,376.47	113.499849	533,449.29	28,072.82	0.09
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
	470,000.000	Local		101.434615	476,742.69	123.127041	578,697.09	101,954.40	0.10
		Base		101.434615	476,742.69	123.127041	578,697.09	101,954.40	0.10
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	990,000.000	Local		108.470543	1,073,858.38	119.585365	1,183,895.11	110,036.73	0.20
		Base		108.470543	1,073,858.38	119.585365	1,183,895.11	110,036.73	0.20
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR					1.922000	24 Oct 2031		
	730,000.000	Local		100.000000	730,000.00	97.603145	712,502.96	-17,497.04	0.12
		Base		100.000000	730,000.00	97.603145	712,502.96	-17,497.04	0.12
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
	2,650,000.000	Local		95.320140	2,525,983.71	97.600637	2,586,416.88	60,433.17	0.43
		Base		95.320140	2,525,983.71	97.600637	2,586,416.88	60,433.17	0.43
06051GJT7	BANK OF AMERICA CORP SR UNSECURED 04/32 VAR					2.687000	22 Apr 2032		
	1,060,000.000	Local		100.000000	1,060,000.00	102.999184	1,091,791.35	31,791.35	0.18
		Base		100.000000	1,060,000.00	102.999184	1,091,791.35	31,791.35	0.18
06051GJW0	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR					3.311000	22 Apr 2042		
	3,010,000.000	Local		101.195838	3,045,994.72	106.202526	3,196,696.03	150,701.31	0.54
		Base		101.195838	3,045,994.72	106.202526	3,196,696.03	150,701.31	0.53

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06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099			
		540,000.000	Local	100.000000	540,000.00	109.875000	593,325.00	53,325.00	0.10
			Base	100.000000	540,000.00	109.875000	593,325.00	53,325.00	0.10
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		1,440,000.000	Local	107.113651	1,542,436.57	116.653912	1,679,816.33	137,379.76	0.28
			Base	107.113651	1,542,436.57	116.653912	1,679,816.33	137,379.76	0.28
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043			
		550,000.000	Local	117.919025	648,554.64	140.139649	770,768.07	122,213.43	0.13
			Base	117.919025	648,554.64	140.139649	770,768.07	122,213.43	0.13
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039			
		390,000.000	Local	113.498031	442,642.32	138.532686	540,277.48	97,635.16	0.09
			Base	113.498031	442,642.32	138.532686	540,277.48	97,635.16	0.09
07014QAM3	GREAT OUTDOORS GROUP, LLC 2021 TERM LOAN B					06 Mar 2028			
		618,450.000	Local	99.520852	615,486.71	100.500000	621,542.25	6,055.54	0.10
			Base	99.520852	615,486.71	100.500000	621,542.25	6,055.54	0.10
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		408,000.000	Local	107.309875	437,824.29	124.570406	508,247.26	70,422.97	0.09
			Base	107.309875	437,824.29	124.570406	508,247.26	70,422.97	0.08
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875000	15 May 2044			
		181,000.000	Local	114.012602	206,362.81	118.622628	214,706.96	8,344.15	0.04
			Base	114.012602	206,362.81	118.622628	214,706.96	8,344.15	0.04
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669000	06 Jun 2047			
		510,000.000	Local	111.559620	568,954.06	124.869493	636,834.41	67,880.35	0.11
			Base	111.559620	568,954.06	124.869493	636,834.41	67,880.35	0.11
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165				5.165000	01 Aug 2044			
		240,000.000	Local	92.049663	220,919.19	92.561000	222,146.40	1,227.21	0.04
			Base	92.049663	220,919.19	92.561000	222,146.40	1,227.21	0.04
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2				4.200000	15 Aug 2048			
		850,000.000	Local	107.528588	913,993.00	123.485294	1,049,625.00	135,632.00	0.18
			Base	107.528588	913,993.00	123.485294	1,049,625.00	135,632.00	0.17

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085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375					3.375000	20 Aug 2050		
	290,000.000	Local		99.723748	289,198.87	100.930000	292,697.00	3,498.13	0.05
		Base		99.723748	289,198.87	100.930000	292,697.00	3,498.13	0.05
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	1,340,000.000	Local		98.707699	1,322,683.17	101.500000	1,360,100.00	37,416.83	0.23
		Base		98.707699	1,322,683.17	101.500000	1,360,100.00	37,416.83	0.23
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
	110,000.000	Local		98.745464	108,620.01	133.235522	146,559.07	37,939.06	0.02
		Base		98.745464	108,620.01	133.235522	146,559.07	37,939.06	0.02
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022		
	1,460,000.000	Local		98.313784	1,435,381.24	101.380000	1,480,148.00	44,766.76	0.25
		Base		98.313784	1,435,381.24	101.380000	1,480,148.00	44,766.76	0.25
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
	70,000.000	Local		97.603714	68,322.60	101.880000	71,316.00	2,993.40	0.01
		Base		97.603714	68,322.60	101.880000	71,316.00	2,993.40	0.01
09659T2C4	BNP PARIBAS SUBORDINATED 144A 01/41 2.824					2.824000	26 Jan 2041		
	2,350,000.000	Local		93.542441	2,198,247.36	94.659068	2,224,488.10	26,240.74	0.37
		Base		93.542441	2,198,247.36	94.659068	2,224,488.10	26,240.74	0.37
09659W2P8	BNP PARIBAS SR UNSECURED 144A 04/32 VAR					2.871000	19 Apr 2032		
	500,000.000	Local		100.000000	500,000.00	102.748000	513,740.00	13,740.00	0.09
		Base		100.000000	500,000.00	102.748000	513,740.00	13,740.00	0.09
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125000	15 Feb 2033		
	70,000.000	Local		102.914671	72,040.27	126.735922	88,715.15	16,674.88	0.01
		Base		102.914671	72,040.27	126.735922	88,715.15	16,674.88	0.01
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
	200,000.000	Local		142.024755	284,049.51	140.168403	280,336.81	-3,712.70	0.05
		Base		142.024755	284,049.51	140.168403	280,336.81	-3,712.70	0.05
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875000	15 Feb 2040		
	50,000.000	Local		120.281540	60,140.77	128.935799	64,467.90	4,327.13	0.01
		Base		120.281540	60,140.77	128.935799	64,467.90	4,327.13	0.01

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097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
	690,000.000	Local	98.429510	679,163.62	105.383162	727,143.82	47,980.20	0.12	
		Base	98.429510	679,163.62	105.383162	727,143.82	47,980.20	0.12	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	1,900,000.000	Local	99.486039	1,890,234.74	103.137779	1,959,617.80	69,383.06	0.33	
		Base	99.486039	1,890,234.74	103.137779	1,959,617.80	69,383.06	0.33	
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
	1,720,000.000	Local	101.362726	1,743,438.89	104.321840	1,794,335.65	50,896.76	0.30	
		Base	101.362726	1,743,438.89	104.321840	1,794,335.65	50,896.76	0.30	
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	320,000.000	Local	100.000000	320,000.00	128.891531	412,452.90	92,452.90	0.07	
		Base	100.000000	320,000.00	128.891531	412,452.90	92,452.90	0.07	
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	1,170,000.000	Local	109.326850	1,279,124.14	134.756472	1,576,650.72	297,526.58	0.26	
		Base	109.326850	1,279,124.14	134.756472	1,576,650.72	297,526.58	0.26	
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	550,000.000	Local	117.653822	647,096.02	138.195673	760,076.20	112,980.18	0.13	
		Base	117.653822	647,096.02	138.195673	760,076.20	112,980.18	0.13	
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
	390,000.000	Local	100.000000	390,000.00	101.044876	394,075.02	4,075.02	0.07	
		Base	100.000000	390,000.00	101.044876	394,075.02	4,075.02	0.07	
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	3,980,000.000	Local	96.383144	3,836,049.12	96.798090	3,852,563.98	16,514.86	0.64	
		Base	96.383144	3,836,049.12	96.798090	3,852,563.98	16,514.86	0.64	
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
	200,000.000	Local	99.324020	198,648.04	112.006222	224,012.44	25,364.40	0.04	
		Base	99.324020	198,648.04	112.006222	224,012.44	25,364.40	0.04	
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
	1,270,000.000	Local	111.801704	1,419,881.64	126.246890	1,603,335.50	183,453.86	0.27	
		Base	111.801704	1,419,881.64	126.246890	1,603,335.50	183,453.86	0.27	

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110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	198,000.000	Local		126.417556	250,306.76	136.773266	270,811.07	20,504.31	0.05
		Base		126.417556	250,306.76	136.773266	270,811.07	20,504.31	0.04
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
	70,000.000	Local		117.204743	82,043.32	126.420156	88,494.11	6,450.79	0.01
		Base		117.204743	82,043.32	126.420156	88,494.11	6,450.79	0.01
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
	530,000.000	Local		90.223064	478,182.24	95.956520	508,569.56	30,387.32	0.09
		Base		90.223064	478,182.24	95.956520	508,569.56	30,387.32	0.08
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
	260,000.000	Local		136.267304	354,294.99	154.946009	402,859.62	48,564.63	0.07
		Base		136.267304	354,294.99	154.946009	402,859.62	48,564.63	0.07
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3					4.300000	15 Nov 2032		
	960,000.000	Local		99.882978	958,876.59	114.011000	1,094,505.60	135,629.01	0.18
		Base		99.882978	958,876.59	114.011000	1,094,505.60	135,629.01	0.18
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
	280,000.000	Local		103.070614	288,597.72	131.460469	368,089.31	79,491.59	0.06
		Base		103.070614	288,597.72	131.460469	368,089.31	79,491.59	0.06
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
	30,000.000	Local		99.536300	29,860.89	127.862873	38,358.86	8,497.97	0.01
		Base		99.536300	29,860.89	127.862873	38,358.86	8,497.97	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
	40,000.000	Local		131.192275	52,476.91	147.678584	59,071.43	6,594.52	0.01
		Base		131.192275	52,476.91	147.678584	59,071.43	6,594.52	0.01
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032		
	2,050,000.000	Local		100.662716	2,063,585.67	103.625000	2,124,312.50	60,726.83	0.36
		Base		100.662716	2,063,585.67	103.625000	2,124,312.50	60,726.83	0.35
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875					6.875000	15 Apr 2029		
	360,000.000	Local		100.200708	360,722.55	104.647000	376,729.20	16,006.65	0.06
		Base		100.200708	360,722.55	104.647000	376,729.20	16,006.65	0.06

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125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2				3.200000	17 Dec 2030			
		1,430,000.000	Local	100.614974	1,438,794.13	102.718473	1,468,874.16	30,080.03	0.25
			Base	100.614974	1,438,794.13	102.718473	1,468,874.16	30,080.03	0.24
125491AP5	CI FINANCIAL CORP SR UNSECURED 06/51 4.1				4.100000	15 Jun 2051			
		730,000.000	Local	101.044930	737,627.99	104.066981	759,688.96	22,060.97	0.13
			Base	101.044930	737,627.99	104.066981	759,688.96	22,060.97	0.13
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038			
		1,390,000.000	Local	108.400715	1,506,769.94	124.641021	1,732,510.19	225,740.25	0.29
			Base	108.400715	1,506,769.94	124.641021	1,732,510.19	225,740.25	0.29
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048			
		1,550,000.000	Local	109.185846	1,692,380.62	128.876839	1,997,591.00	305,210.38	0.33
			Base	109.185846	1,692,380.62	128.876839	1,997,591.00	305,210.38	0.33
125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875				3.875000	15 Oct 2047			
		100,000.000	Local	95.858160	95,858.16	111.862577	111,862.58	16,004.42	0.02
			Base	95.858160	95,858.16	111.862577	111,862.58	16,004.42	0.02
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2				3.200000	15 Mar 2040			
		2,110,000.000	Local	101.322059	2,137,895.45	103.849162	2,191,217.32	53,321.87	0.37
			Base	101.322059	2,137,895.45	103.849162	2,191,217.32	53,321.87	0.36
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050			
		1,020,000.000	Local	100.267321	1,022,726.67	104.480659	1,065,702.72	42,976.05	0.18
			Base	100.267321	1,022,726.67	104.480659	1,065,702.72	42,976.05	0.18
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.300000	05 Dec 2043			
		210,000.000	Local	103.703048	217,776.40	132.761283	278,798.69	61,022.29	0.05
			Base	103.703048	217,776.40	132.761283	278,798.69	61,022.29	0.05
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045			
		520,000.000	Local	107.743954	560,268.56	130.201059	677,045.51	116,776.95	0.11
			Base	107.743954	560,268.56	130.201059	677,045.51	116,776.95	0.11
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038			
		3,600,000.000	Local	112.398948	4,046,362.14	122.837417	4,422,147.01	375,784.87	0.74
			Base	112.398948	4,046,362.14	122.837417	4,422,147.01	375,784.87	0.73

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126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048			
		3,660,000.000	Local	112.674708	4,123,894.33	129.927500	4,755,346.50	631,452.17	0.80
			Base	112.674708	4,123,894.33	129.927500	4,755,346.50	631,452.17	0.79
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25				3.250000	15 Aug 2029			
		360,000.000	Local	99.244358	357,279.69	108.606491	390,983.37	33,703.68	0.07
			Base	99.244358	357,279.69	108.606491	390,983.37	33,703.68	0.06
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.700000	01 Nov 2111			
		150,000.000	Local	99.088433	148,632.65	142.207244	213,310.87	64,678.22	0.04
			Base	99.088433	148,632.65	142.207244	213,310.87	64,678.22	0.04
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65				3.650000	01 Sep 2119			
		490,000.000	Local	99.747414	488,762.33	112.703929	552,249.25	63,486.92	0.09
			Base	99.747414	488,762.33	112.703929	552,249.25	63,486.92	0.09
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5				7.500000	01 Apr 2034			
		390,000.000	Local	140.825618	549,219.91	157.581200	614,566.68	65,346.77	0.10
			Base	140.825618	549,219.91	157.581200	614,566.68	65,346.77	0.10
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.550000	01 Apr 2039			
		1,395,000.000	Local	145.691718	2,032,399.47	170.499890	2,378,473.47	346,074.00	0.40
			Base	145.691718	2,032,399.47	170.499890	2,378,473.47	346,074.00	0.39
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.300000	01 Oct 2039			
		220,000.000	Local	107.971955	237,538.30	160.040790	352,089.74	114,551.44	0.06
		Original Face:	220,000.000	Base	107.971955	237,538.30	160.040790	352,089.74	114,551.44
13063BBU5	CALIFORNIA ST CAS 11/39 FIXED 7.35				7.350000	01 Nov 2039			
		280,000.000	Local	154.654054	433,031.35	161.013950	450,839.06	17,807.71	0.08
		Original Face:	280,000.000	Base	154.654054	433,031.35	161.013950	450,839.06	17,807.71
13063BFR8	CALIFORNIA ST CAS 03/40 FIXED 7.625				7.625000	01 Mar 2040			
		170,000.000	Local	164.122188	279,007.72	168.454380	286,372.45	7,364.73	0.05
		Original Face:	170,000.000	Base	164.122188	279,007.72	168.454380	286,372.45	7,364.73
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	111.341050	222,682.10	22,682.10	0.04
			Base	100.000000	200,000.00	111.341050	222,682.10	22,682.10	0.04

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14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625000	30 Mar 2043		
		370,000.000	Local 110.720335	409,665.24	133.371037	493,472.84	83,807.60	0.08
			Base 110.720335	409,665.24	133.371037	493,472.84	83,807.60	0.08
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65				5.650000	15 Sep 2048		
		60,000.000	Local 99.917383	59,950.43	134.395072	80,637.04	20,686.61	0.01
			Base 99.917383	59,950.43	134.395072	80,637.04	20,686.61	0.01
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1				4.100000	15 Mar 2043		
		160,000.000	Local 106.783163	170,853.06	118.797874	190,076.60	19,223.54	0.03
			Base 106.783163	170,853.06	118.797874	190,076.60	19,223.54	0.03
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35				4.350000	01 Nov 2042		
		440,000.000	Local 97.048716	427,014.35	116.590000	512,996.00	85,981.65	0.09
Original Face:		440,000.000	Base 97.048716	427,014.35	116.590000	512,996.00	85,981.65	0.09
15118JAA3	CELLNEX FINANCE COMPANY GUAR 144A 07/41 3.875				3.875000	07 Jul 2041		
		380,000.000	Local 98.724000	375,151.20	99.641000	378,635.80	3,484.60	0.06
			Base 98.724000	375,151.20	99.641000	378,635.80	3,484.60	0.06
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25				4.250000	15 Dec 2027		
		200,000.000	Local 99.302270	198,604.54	105.375000	210,750.00	12,145.46	0.04
			Base 99.302270	198,604.54	105.375000	210,750.00	12,145.46	0.03
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625				4.625000	15 Dec 2029		
		740,000.000	Local 101.508789	751,165.04	109.977000	813,829.80	62,664.76	0.14
			Base 101.508789	751,165.04	109.977000	813,829.80	62,664.76	0.14
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375				3.375000	15 Feb 2030		
		2,870,000.000	Local 101.964356	2,926,377.02	104.500000	2,999,150.00	72,772.98	0.50
			Base 101.964356	2,926,377.02	104.500000	2,999,150.00	72,772.98	0.50
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3				3.000000	15 Oct 2030		
		500,000.000	Local 100.000000	500,000.00	102.728000	513,640.00	13,640.00	0.09
			Base 100.000000	500,000.00	102.728000	513,640.00	13,640.00	0.09
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.500000	01 Apr 2044		
		240,000.000	Local 103.614550	248,674.92	129.019222	309,646.13	60,971.21	0.05
			Base 103.614550	248,674.92	129.019222	309,646.13	60,971.21	0.05

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15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25				4.250000	01 Feb 2049			
		250,000.000	Local	100.015840	250,039.60	125.095548	312,738.87	62,699.27	0.05
			Base	100.015840	250,039.60	125.095548	312,738.87	62,699.27	0.05
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375000	01 May 2047			
		1,000,000.000	Local	103.584842	1,035,848.42	122.621157	1,226,211.57	190,363.15	0.21
			Base	103.584842	1,035,848.42	122.621157	1,226,211.57	190,363.15	0.20
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048			
		3,820,000.000	Local	115.127169	4,397,857.87	127.357426	4,865,053.67	467,195.80	0.81
			Base	115.127169	4,397,857.87	127.357426	4,865,053.67	467,195.80	0.81
161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85				3.850000	01 Apr 2061			
		260,000.000	Local	90.618477	235,608.04	98.235992	255,413.58	19,805.54	0.04
			Base	90.618477	235,608.04	98.235992	255,413.58	19,805.54	0.04
161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5				3.500000	01 Jun 2041			
		3,900,000.000	Local	97.765354	3,812,848.79	100.122524	3,904,778.44	91,929.65	0.65
			Base	97.765354	3,812,848.79	100.122524	3,904,778.44	91,929.65	0.65
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343				2.343000	12 Aug 2050			
		1,610,000.000	Local	88.335745	1,422,205.49	90.104684	1,450,685.41	28,479.92	0.24
			Base	88.335745	1,422,205.49	90.104684	1,450,685.41	28,479.92	0.24
166756AU0	CHEVRON USA INC COMPANY GUAR 11/43 5.25				5.250000	15 Nov 2043			
		250,000.000	Local	137.257236	343,143.09	135.975706	339,939.27	-3,203.82	0.06
			Base	137.257236	343,143.09	135.975706	339,939.27	-3,203.82	0.06
166756AV8	CHEVRON USA INC COMPANY GUAR 11/44 5.05				5.050000	15 Nov 2044			
		500,000.000	Local	135.665134	678,325.67	134.141606	670,708.03	-7,617.64	0.11
			Base	135.665134	678,325.67	134.141606	670,708.03	-7,617.64	0.11
166756AW6	CHEVRON USA INC COMPANY GUAR 08/47 4.95				4.950000	15 Aug 2047			
		120,000.000	Local	135.749667	162,899.60	134.832868	161,799.44	-1,100.16	0.03
			Base	135.749667	162,899.60	134.832868	161,799.44	-1,100.16	0.03
167725AC4	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899				6.899000	01 Dec 2040			
		145,000.000	Local	138.025110	200,136.41	142.245240	206,255.60	6,119.19	0.03
		Original Face:	Base	138.025110	200,136.41	142.245240	206,255.60	6,119.19	0.03

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171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	220,000.000	Local		100.131968	220,290.33	110.242064	242,532.54	22,242.21	0.04
		Base		100.131968	220,290.33	110.242064	242,532.54	22,242.21	0.04
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
	120,000.000	Local		105.382983	126,459.58	113.580000	136,296.00	9,836.42	0.02
		Base		105.382983	126,459.58	113.580000	136,296.00	9,836.42	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
	670,000.000	Local		122.040784	817,673.25	136.126273	912,046.03	94,372.78	0.15
		Base		122.040784	817,673.25	136.126273	912,046.03	94,372.78	0.15
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
	212,000.000	Local		93.909623	199,088.40	138.441066	293,495.06	94,406.66	0.05
		Base		93.909623	199,088.40	138.441066	293,495.06	94,406.66	0.05
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	2,390,000.000	Local		157.441755	3,762,857.94	172.883472	4,131,914.98	369,057.04	0.69
		Base		157.441755	3,762,857.94	172.883472	4,131,914.98	369,057.04	0.69
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	2,330,000.000	Local		122.807868	2,861,423.32	131.055457	3,053,592.15	192,168.83	0.51
		Base		122.807868	2,861,423.32	131.055457	3,053,592.15	192,168.83	0.51
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		
	450,000.000	Local		116.743400	525,345.30	148.725391	669,264.26	143,918.96	0.11
		Base		116.743400	525,345.30	148.725391	669,264.26	143,918.96	0.11
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
	390,000.000	Local		114.625579	447,039.76	142.565958	556,007.24	108,967.48	0.09
		Base		114.625579	447,039.76	142.565958	556,007.24	108,967.48	0.09
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
	30,000.000	Local		100.000000	30,000.00	142.018748	42,605.62	12,605.62	0.01
		Base		100.000000	30,000.00	142.018748	42,605.62	12,605.62	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	80,000.000	Local		101.209113	80,967.29	99.151212	79,320.97	-1,646.32	0.01
		Base		101.209113	80,967.29	99.151212	79,320.97	-1,646.32	0.01

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191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050			
		90,000.000	Local	98.259300	88,433.37	96.434769	86,791.29	-1,642.08	0.01
			Base	98.259300	88,433.37	96.434769	86,791.29	-1,642.08	0.01
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5				2.500000	15 Mar 2051			
		600,000.000	Local	91.309788	547,858.73	94.250585	565,503.51	17,644.78	0.09
			Base	91.309788	547,858.73	94.250585	565,503.51	17,644.78	0.09
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125000	18 Jan 2041			
		1,170,000.000	Local	117.802610	1,378,290.54	118.349000	1,384,683.30	6,392.76	0.23
			Base	117.802610	1,378,290.54	118.349000	1,384,683.30	6,392.76	0.23
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033			
		110,000.000	Local	127.434527	140,177.98	145.250353	159,775.39	19,597.41	0.03
			Base	127.434527	140,177.98	145.250353	159,775.39	19,597.41	0.03
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.400000	15 May 2038			
		389,000.000	Local	126.777602	493,164.87	147.750595	574,749.81	81,584.94	0.10
			Base	126.777602	493,164.87	147.750595	574,749.81	81,584.94	0.10
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.650000	15 Jul 2042			
		250,000.000	Local	107.611416	269,028.54	125.636207	314,090.52	45,061.98	0.05
			Base	107.611416	269,028.54	125.636207	314,090.52	45,061.98	0.05
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969000	01 Nov 2047			
		300,000.000	Local	87.676717	263,030.15	116.523837	349,571.51	86,541.36	0.06
			Base	87.676717	263,030.15	116.523837	349,571.51	86,541.36	0.06
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999000	01 Nov 2049			
		2,163,000.000	Local	112.061732	2,423,895.27	117.808471	2,548,197.23	124,301.96	0.43
			Base	112.061732	2,423,895.27	117.808471	2,548,197.23	124,301.96	0.42
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049				4.049000	01 Nov 2052			
		1,586,000.000	Local	109.380288	1,734,771.37	119.124327	1,889,311.83	154,540.46	0.32
			Base	109.380288	1,734,771.37	119.124327	1,889,311.83	154,540.46	0.31
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6				4.600000	15 Oct 2038			
		4,290,000.000	Local	114.293809	4,903,204.42	124.039719	5,321,303.95	418,099.53	0.89
			Base	114.293809	4,903,204.42	124.039719	5,321,303.95	418,099.53	0.88

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20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048			
		200,000.000	Local	106.112965	212,225.93	129.700000	259,400.00	47,174.07	0.04
			Base	106.112965	212,225.93	129.700000	259,400.00	47,174.07	0.04
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95				4.950000	15 Oct 2058			
		820,000.000	Local	101.424723	831,682.73	138.400934	1,134,887.66	303,204.93	0.19
			Base	101.424723	831,682.73	138.400934	1,134,887.66	303,204.93	0.19
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		150,000.000	Local	100.579273	150,868.91	117.735493	176,603.24	25,734.33	0.03
			Base	100.579273	150,868.91	117.735493	176,603.24	25,734.33	0.03
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030			
		70,000.000	Local	99.842157	69,889.51	110.443400	77,310.38	7,420.87	0.01
			Base	99.842157	69,889.51	110.443400	77,310.38	7,420.87	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040			
		200,000.000	Local	99.479600	198,959.20	112.870412	225,740.82	26,781.62	0.04
			Base	99.479600	198,959.20	112.870412	225,740.82	26,781.62	0.04
200447AH3	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/31 3.348				3.348000	09 Feb 2031			
		500,000.000	Local	99.925056	499,625.28	99.200000	496,000.00	-3,625.28	0.08
			Base	99.925056	499,625.28	99.200000	496,000.00	-3,625.28	0.08
200447AJ9	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677				4.677000	09 Feb 2051			
		1,530,000.000	Local	96.383528	1,474,667.98	96.501000	1,476,465.30	1,797.32	0.25
			Base	96.383528	1,474,667.98	96.501000	1,476,465.30	1,797.32	0.24
20268JAF0	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782				2.782000	01 Oct 2030			
		110,000.000	Local	100.000000	110,000.00	103.879128	114,267.04	4,267.04	0.02
			Base	100.000000	110,000.00	103.879128	114,267.04	4,267.04	0.02
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91				3.910000	01 Oct 2050			
		330,000.000	Local	100.000000	330,000.00	109.998240	362,994.19	32,994.19	0.06
			Base	100.000000	330,000.00	109.998240	362,994.19	32,994.19	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	110.274212	463,151.69	43,151.69	0.08
			Base	100.000000	420,000.00	110.274212	463,151.69	43,151.69	0.08

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202712BN4	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/31 2.688					2.688000	11 Mar 2031		
	400,000.000	Local		100.000000	400,000.00	99.768141	399,072.56	-927.44	0.07
		Base		100.000000	400,000.00	99.768141	399,072.56	-927.44	0.07
202712BQ7	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/41 3.305					3.305000	11 Mar 2041		
	1,970,000.000	Local		98.522929	1,940,901.71	101.910507	2,007,636.99	66,735.28	0.34
		Base		98.522929	1,940,901.71	101.910507	2,007,636.99	66,735.28	0.33
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
	340,000.000	Local		101.656256	345,631.27	120.040295	408,137.00	62,505.73	0.07
		Base		101.656256	345,631.27	120.040295	408,137.00	62,505.73	0.07
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	124.519788	49,807.92	9,807.92	0.01
		Base		100.000000	40,000.00	124.519788	49,807.92	9,807.92	0.01
20825CBD5	CONOCOPHILLIPS COMPANY GUAR 144A 08/48 4.85					4.850000	15 Aug 2048		
	310,000.000	Local		117.505526	364,267.13	131.699674	408,268.99	44,001.86	0.07
		Base		117.505526	364,267.13	131.699674	408,268.99	44,001.86	0.07
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
	360,000.000	Local		97.933853	352,561.87	90.224899	324,809.64	-27,752.23	0.05
		Base		97.933853	352,561.87	90.224899	324,809.64	-27,752.23	0.05
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045		
	730,000.000	Local		111.347470	812,836.53	134.059928	978,637.47	165,800.94	0.16
		Base		111.347470	812,836.53	134.059928	978,637.47	165,800.94	0.16
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
	401,500.000	Local		97.493704	391,437.22	97.125000	389,956.88	-1,480.34	0.07
		Base		97.493704	391,437.22	97.125000	389,956.88	-1,480.34	0.06
219350BP9	CORNING INC SR UNSECURED 11/49 3.9					3.900000	15 Nov 2049		
	260,000.000	Local		99.728238	259,293.42	112.098002	291,454.81	32,161.39	0.05
		Base		99.728238	259,293.42	112.098002	291,454.81	32,161.39	0.05
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
	300,000.000	Local		99.813563	299,440.69	98.611780	295,835.34	-3,605.35	0.05
		Base		99.813563	299,440.69	98.611780	295,835.34	-3,605.35	0.05

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225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	290,000.000	Local	108.133793	313,588.00	121.500000	352,350.00	38,762.00	0.06	
		Base	108.133793	313,588.00	121.500000	352,350.00	38,762.00	0.06	
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	1,630,000.000	Local	102.667836	1,673,485.72	111.313000	1,814,401.90	140,916.18	0.30	
		Base	102.667836	1,673,485.72	111.313000	1,814,401.90	140,916.18	0.30	
225401AR9	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					5.250000	31 Dec 2099		
	790,000.000	Local	100.000000	790,000.00	105.750000	835,425.00	45,425.00	0.14	
		Base	100.000000	790,000.00	105.750000	835,425.00	45,425.00	0.14	
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR					3.091000	14 May 2032		
	1,980,000.000	Local	100.475293	1,989,410.81	102.774176	2,034,928.68	45,517.87	0.34	
		Base	100.475293	1,989,410.81	102.774176	2,034,928.68	45,517.87	0.34	
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
	120,000.000	Local	121.376833	145,652.20	144.854905	173,825.89	28,173.69	0.03	
		Base	121.376833	145,652.20	144.854905	173,825.89	28,173.69	0.03	
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR					6.250000	29 Dec 2049		
	200,000.000	Local	106.092015	212,184.03	109.500000	219,000.00	6,815.97	0.04	
		Base	106.092015	212,184.03	109.500000	219,000.00	6,815.97	0.04	
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
	50,000.000	Local	99.820480	49,910.24	107.175121	53,587.56	3,677.32	0.01	
		Base	99.820480	49,910.24	107.175121	53,587.56	3,677.32	0.01	
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
	10,000.000	Local	99.763800	9,976.38	110.150170	11,015.02	1,038.64	0.00	
		Base	99.763800	9,976.38	110.150170	11,015.02	1,038.64	0.00	
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	170,000.000	Local	94.751441	161,077.45	98.000000	166,600.00	5,522.55	0.03	
		Base	94.751441	161,077.45	98.000000	166,600.00	5,522.55	0.03	
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
	230,000.000	Local	99.950035	229,885.08	115.868260	266,497.00	36,611.92	0.04	
		Base	99.950035	229,885.08	115.868260	266,497.00	36,611.92	0.04	

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23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25				3.250000	01 Apr 2051			
		280,000.000	Local	99.169243	277,673.88	108.371213	303,439.40	25,765.52	0.05
			Base	99.169243	277,673.88	108.371213	303,439.40	25,765.52	0.05
24703TAJ5	DELL INT LLC / EMC CORP SR SECURED 07/36 8.1				8.100000	15 Jul 2036			
		170,000.000	Local	152.960000	260,032.00	153.047583	260,180.89	148.89	0.04
			Base	152.960000	260,032.00	153.047583	260,180.89	148.89	0.04
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6				2.600000	04 Dec 2020			
		0.000	Local	0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00
			Base	0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4				3.400000	19 Apr 2021			
		0.000	Local	0.000000	14,500.00	0.000000	0.00	-14,500.00	0.00
			Base	0.000000	14,500.00	0.000000	0.00	-14,500.00	0.00
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8				3.800000	19 Apr 2023			
		160,000.000	Local	92.487063	147,979.30	103.780148	166,048.24	18,068.94	0.03
			Base	92.487063	147,979.30	103.780148	166,048.24	18,068.94	0.03
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75				3.750000	28 Oct 2029			
		280,000.000	Local	99.652704	279,027.57	99.934848	279,817.57	790.00	0.05
			Base	99.652704	279,027.57	99.934848	279,817.57	790.00	0.05
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7				7.000000	01 May 2025			
		610,000.000	Local	100.004889	610,029.82	116.743604	712,135.98	102,106.16	0.12
			Base	100.004889	610,029.82	116.743604	712,135.98	102,106.16	0.12
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026			
		640,000.000	Local	99.988113	639,923.92	117.377000	751,212.80	111,288.88	0.13
			Base	99.988113	639,923.92	117.377000	751,212.80	111,288.88	0.12
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027			
		460,000.000	Local	99.078850	455,762.71	105.562500	485,587.50	29,824.79	0.08
			Base	99.078850	455,762.71	105.562500	485,587.50	29,824.79	0.08
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75				8.750000	15 Jun 2030			
		350,000.000	Local	137.981091	482,933.82	149.955698	524,844.94	41,911.12	0.09
			Base	137.981091	482,933.82	149.955698	524,844.94	41,911.12	0.09

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	770,000.000	Local		111.159129	855,925.29	123.997330	954,779.44	98,854.15	0.16
		Base		111.159129	855,925.29	123.997330	954,779.44	98,854.15	0.16
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	410,000.000	Local		90.585068	371,398.78	113.108126	463,743.32	92,344.54	0.08
		Base		90.585068	371,398.78	113.108126	463,743.32	92,344.54	0.08
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	3,060,000.000	Local		112.474590	3,441,722.45	117.545041	3,596,878.25	155,155.80	0.60
		Base		112.474590	3,441,722.45	117.545041	3,596,878.25	155,155.80	0.60
25179MAY9	DEVON ENERGY CORPORATION SR UNSECURED 144A 10/27 5.25					5.250000	15 Oct 2027		
	26,000.000	Local		106.692154	27,739.96	107.825247	28,034.56	294.60	0.00
		Base		106.692154	27,739.96	107.825247	28,034.56	294.60	0.00
25179MBA0	DEVON ENERGY CORPORATION SR UNSECURED 144A 01/30 4.5					4.500000	15 Jan 2030		
	124,000.000	Local		108.684831	134,769.19	110.117474	136,545.67	1,776.48	0.02
		Base		108.684831	134,769.19	110.117474	136,545.67	1,776.48	0.02
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
	970,000.000	Local		105.945060	1,027,667.08	112.842948	1,094,576.60	66,909.52	0.18
		Base		105.945060	1,027,667.08	112.842948	1,094,576.60	66,909.52	0.18
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2					6.200000	15 Dec 2034		
	10,000.000	Local		124.028900	12,402.89	142.124077	14,212.41	1,809.52	0.00
		Base		124.028900	12,402.89	142.124077	14,212.41	1,809.52	0.00
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
	54,000.000	Local		125.717593	67,887.50	146.533800	79,128.25	11,240.75	0.01
		Base		125.717593	67,887.50	146.533800	79,128.25	11,240.75	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	520,000.000	Local		135.460792	704,396.12	150.703526	783,658.34	79,262.22	0.13
		Base		135.460792	704,396.12	150.703526	783,658.34	79,262.22	0.13
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
	280,000.000	Local		118.392286	331,498.40	139.554038	390,751.31	59,252.91	0.07
		Base		118.392286	331,498.40	139.554038	390,751.31	59,252.91	0.06

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25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
	100,000.000	Local	112.292830	112,292.83	134.870881	134,870.88	22,578.05	0.02	
		Base	112.292830	112,292.83	134.870881	134,870.88	22,578.05	0.02	
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
	290,000.000	Local	109.249652	316,823.99	126.380471	366,503.37	49,679.38	0.06	
		Base	109.249652	316,823.99	126.380471	366,503.37	49,679.38	0.06	
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
	190,000.000	Local	99.101984	188,293.77	109.000446	207,100.85	18,807.08	0.03	
		Base	99.101984	188,293.77	109.000446	207,100.85	18,807.08	0.03	
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
	150,000.000	Local	99.840920	149,761.38	116.068647	174,102.97	24,341.59	0.03	
		Base	99.840920	149,761.38	116.068647	174,102.97	24,341.59	0.03	
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	100,000.000	Local	104.718920	104,718.92	117.000000	117,000.00	12,281.08	0.02	
		Base	104.718920	104,718.92	117.000000	117,000.00	12,281.08	0.02	
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
	540,000.000	Local	123.259580	665,601.73	139.524023	753,429.72	87,827.99	0.13	
		Base	123.259580	665,601.73	139.524023	753,429.72	87,827.99	0.13	
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042		
	10,000.000	Local	99.317800	9,931.78	117.930501	11,793.05	1,861.27	0.00	
		Base	99.317800	9,931.78	117.930501	11,793.05	1,861.27	0.00	
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
	570,000.000	Local	107.676342	613,755.15	123.587698	704,449.88	90,694.73	0.12	
		Base	107.676342	613,755.15	123.587698	704,449.88	90,694.73	0.12	
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
	190,000.000	Local	100.302500	190,574.75	123.481562	234,614.97	44,040.22	0.04	
		Base	100.302500	190,574.75	123.481562	234,614.97	44,040.22	0.04	
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049		
	220,000.000	Local	97.841545	215,251.40	105.702593	232,545.70	17,294.30	0.04	
		Base	97.841545	215,251.40	105.702593	232,545.70	17,294.30	0.04	

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26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
	1,580,000.000	Local	121.118670	1,913,674.98	133.173041	2,104,134.05	190,459.07	0.35	
		Base	121.118670	1,913,674.98	133.173041	2,104,134.05	190,459.07	0.35	
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
	140,000.000	Local	99.963979	139,949.57	118.497724	165,896.81	25,947.24	0.03	
		Base	99.963979	139,949.57	118.497724	165,896.81	25,947.24	0.03	
26884LAG4	EQT CORP SR UNSECURED 02/30 8.5					8.500000	01 Feb 2030		
	30,000.000	Local	129.841233	38,952.37	130.291000	39,087.30	134.93	0.01	
		Base	129.841233	38,952.37	130.291000	39,087.30	134.93	0.01	
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125					3.125000	15 May 2026		
	100,000.000	Local	100.000000	100,000.00	102.221000	102,221.00	2,221.00	0.02	
		Base	100.000000	100,000.00	102.221000	102,221.00	2,221.00	0.02	
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031		
	90,000.000	Local	100.000000	90,000.00	104.250000	93,825.00	3,825.00	0.02	
		Base	100.000000	90,000.00	104.250000	93,825.00	3,825.00	0.02	
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	230,000.000	Local	100.501670	231,153.84	119.374851	274,562.16	43,408.32	0.05	
		Base	100.501670	231,153.84	119.374851	274,562.16	43,408.32	0.05	
278642AZ6	EBAY INC SR UNSECURED 05/51 3.65					3.650000	10 May 2051		
	770,000.000	Local	99.909239	769,301.14	106.134924	817,238.91	47,937.77	0.14	
		Base	99.909239	769,301.14	106.134924	817,238.91	47,937.77	0.14	
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	808,000.000	Local	102.991658	832,172.60	107.175000	865,974.00	33,801.40	0.14	
		Base	102.991658	832,172.60	107.175000	865,974.00	33,801.40	0.14	
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
	580,000.000	Local	100.000000	580,000.00	100.730000	584,234.00	4,234.00	0.10	
		Base	100.000000	580,000.00	100.730000	584,234.00	4,234.00	0.10	
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
	60,000.000	Local	137.573767	82,544.26	143.249555	85,949.73	3,405.47	0.01	
		Base	137.573767	82,544.26	143.249555	85,949.73	3,405.47	0.01	

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285512AF6	ELECTRONIC ARTS INC SR UNSECURED 02/51 2.95				2.950000	15 Feb 2051			
		490,000.000	Local	99.714800	488,602.52	97.876045	479,592.62	-9,009.90	0.08
			Base	99.714800	488,602.52	97.876045	479,592.62	-9,009.90	0.08
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047			
		470,000.000	Local	102.076821	479,761.06	119.125000	559,887.50	80,126.44	0.09
			Base	102.076821	479,761.06	119.125000	559,887.50	80,126.44	0.09
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049			
		1,520,000.000	Local	99.503749	1,512,456.99	101.890000	1,548,728.00	36,271.01	0.26
			Base	99.503749	1,512,456.99	101.890000	1,548,728.00	36,271.01	0.26
29135LAJ9	ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875				3.875000	16 Apr 2050			
		760,000.000	Local	103.311066	785,164.10	115.125000	874,950.00	89,785.90	0.15
			Base	103.311066	785,164.10	115.125000	874,950.00	89,785.90	0.15
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7				1.700000	02 Mar 2031			
		1,100,000.000	Local	99.716204	1,096,878.24	96.480000	1,061,280.00	-35,598.24	0.18
			Base	99.716204	1,096,878.24	96.480000	1,061,280.00	-35,598.24	0.18
29273RAF6	ENERGY TRANSFER LP SR UNSECURED 10/36 6.625				6.625000	15 Oct 2036			
		120,000.000	Local	110.873150	133,047.78	132.904904	159,485.88	26,438.10	0.03
			Base	110.873150	133,047.78	132.904904	159,485.88	26,438.10	0.03
29273RAJ8	ENERGY TRANSFER LP SR UNSECURED 07/38 7.5				7.500000	01 Jul 2038			
		30,000.000	Local	111.972767	33,591.83	140.921095	42,276.33	8,684.50	0.01
			Base	111.972767	33,591.83	140.921095	42,276.33	8,684.50	0.01
29273RBE8	ENERGY TRANSFER LP SR UNSECURED 03/35 4.9				4.900000	15 Mar 2035			
		120,000.000	Local	93.925975	112,711.17	115.628371	138,754.05	26,042.88	0.02
			Base	93.925975	112,711.17	115.628371	138,754.05	26,042.88	0.02
29273RBJ7	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125				6.125000	15 Dec 2045			
		160,000.000	Local	111.422863	178,276.58	127.507067	204,011.31	25,734.73	0.03
			Base	111.422863	178,276.58	127.507067	204,011.31	25,734.73	0.03
29273VAJ9	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.625000	31 Dec 2099			
		330,000.000	Local	96.265315	317,675.54	97.875000	322,987.50	5,311.96	0.05
			Base	96.265315	317,675.54	97.875000	322,987.50	5,311.96	0.05

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29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	760,000.000	Local	100.197197	761,498.70	99.169000	753,684.40	-7,814.30	0.13	
		Base	100.197197	761,498.70	99.169000	753,684.40	-7,814.30	0.13	
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	2,820,000.000	Local	100.118971	2,823,354.99	103.250000	2,911,650.00	88,295.01	0.49	
		Base	100.118971	2,823,354.99	103.250000	2,911,650.00	88,295.01	0.48	
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
	1,960,000.000	Local	100.068508	1,961,342.76	101.428000	1,987,988.80	26,646.04	0.33	
		Base	100.068508	1,961,342.76	101.428000	1,987,988.80	26,646.04	0.33	
29278NAD5	ENERGY TRANSFER LP SR UNSECURED 06/38 5.8					5.800000	15 Jun 2038		
	610,000.000	Local	110.267489	672,631.68	124.409157	758,895.86	86,264.18	0.13	
		Base	110.267489	672,631.68	124.409157	758,895.86	86,264.18	0.13	
29278NAE3	ENERGY TRANSFER LP SR UNSECURED 06/48 6					6.000000	15 Jun 2048		
	1,930,000.000	Local	115.213610	2,223,622.68	126.481897	2,441,100.61	217,477.93	0.41	
		Base	115.213610	2,223,622.68	126.481897	2,441,100.61	217,477.93	0.41	
29278NAR4	ENERGY TRANSFER LP SR UNSECURED 05/50 5					5.000000	15 May 2050		
	200,000.000	Local	100.910110	201,820.22	115.662554	231,325.11	29,504.89	0.04	
		Base	100.910110	201,820.22	115.662554	231,325.11	29,504.89	0.04	
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	360,000.000	Local	115.704778	416,537.20	131.309730	472,715.03	56,177.83	0.08	
		Base	115.704778	416,537.20	131.309730	472,715.03	56,177.83	0.08	
29280BAA3	ENDO LUX FIN CO I SARL SR SECURED 144A 04/29 6.125					6.125000	01 Apr 2029		
	300,000.000	Local	99.154500	297,463.50	98.000000	294,000.00	-3,463.50	0.05	
		Base	99.154500	297,463.50	98.000000	294,000.00	-3,463.50	0.05	
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
	840,000.000	Local	120.757026	1,014,359.02	140.662181	1,181,562.32	167,203.30	0.20	
		Base	120.757026	1,014,359.02	140.662181	1,181,562.32	167,203.30	0.20	
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	128,000.000	Local	132.024289	168,991.09	153.746241	196,795.19	27,804.10	0.03	
		Base	132.024289	168,991.09	153.746241	196,795.19	27,804.10	0.03	

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29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
	390,000.000	Local	127.340864	496,629.37	138.004454	538,217.37	41,588.00	0.09	
		Base	127.340864	496,629.37	138.004454	538,217.37	41,588.00	0.09	
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	160,000.000	Local	114.055275	182,488.44	122.236935	195,579.10	13,090.66	0.03	
		Base	114.055275	182,488.44	122.236935	195,579.10	13,090.66	0.03	
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	120,000.000	Local	121.095317	145,314.38	126.408868	151,690.64	6,376.26	0.03	
		Base	121.095317	145,314.38	126.408868	151,690.64	6,376.26	0.03	
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9					4.900000	15 May 2046		
	210,000.000	Local	101.421062	212,984.23	123.580141	259,518.30	46,534.07	0.04	
		Base	101.421062	212,984.23	123.580141	259,518.30	46,534.07	0.04	
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
	570,000.000	Local	100.949053	575,409.60	114.574888	653,076.86	77,667.26	0.11	
		Base	100.949053	575,409.60	114.574888	653,076.86	77,667.26	0.11	
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	570,000.000	Local	94.215598	537,028.91	103.205315	588,270.30	51,241.39	0.10	
		Base	94.215598	537,028.91	103.205315	588,270.30	51,241.39	0.10	
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	1,660,000.000	Local	108.548978	1,801,913.04	123.157630	2,044,416.66	242,503.62	0.34	
		Base	108.548978	1,801,913.04	123.157630	2,044,416.66	242,503.62	0.34	
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	1,930,000.000	Local	102.419601	1,976,698.30	107.327222	2,071,415.38	94,717.08	0.35	
		Base	102.419601	1,976,698.30	107.327222	2,071,415.38	94,717.08	0.34	
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	160,000.000	Local	102.729675	164,367.48	111.569000	178,510.40	14,142.92	0.03	
		Base	102.729675	164,367.48	111.569000	178,510.40	14,142.92	0.03	
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375					2.375000	01 Dec 2029		
	160,000.000	Local	99.183706	158,693.93	104.411657	167,058.65	8,364.72	0.03	
		Base	99.183706	158,693.93	104.411657	167,058.65	8,364.72	0.03	

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30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625000	15 Jun 2035			
		680,000.000	Local	105.950854	720,465.81	131.872579	896,733.54	176,267.73	0.15
			Base	105.950854	720,465.81	131.872579	896,733.54	176,267.73	0.15
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.450000	15 Apr 2046			
		450,000.000	Local	114.133087	513,598.89	121.314714	545,916.21	32,317.32	0.09
			Base	114.133087	513,598.89	121.314714	545,916.21	32,317.32	0.09
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046			
		140,000.000	Local	104.323614	146,053.06	118.038043	165,253.26	19,200.20	0.03
			Base	104.323614	146,053.06	118.038043	165,253.26	19,200.20	0.03
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995				2.995000	16 Aug 2039			
		200,000.000	Local	100.000000	200,000.00	102.689898	205,379.80	5,379.80	0.03
			Base	100.000000	200,000.00	102.689898	205,379.80	5,379.80	0.03
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095				3.095000	16 Aug 2049			
		140,000.000	Local	100.000000	140,000.00	101.831153	142,563.61	2,563.61	0.02
			Base	100.000000	140,000.00	101.831153	142,563.61	2,563.61	0.02
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227				4.227000	19 Mar 2040			
		410,000.000	Local	100.000000	410,000.00	119.502680	489,960.99	79,960.99	0.08
			Base	100.000000	410,000.00	119.502680	489,960.99	79,960.99	0.08
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050			
		340,000.000	Local	100.000000	340,000.00	124.216950	422,337.63	82,337.63	0.07
			Base	100.000000	340,000.00	124.216950	422,337.63	82,337.63	0.07
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051			
		1,550,000.000	Local	103.767355	1,608,394.00	108.926259	1,688,357.01	79,963.01	0.28
			Base	103.767355	1,608,394.00	108.926259	1,688,357.01	79,963.01	0.28
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25				7.250000	01 Apr 2023			
		710,000.000	Local	100.303800	712,156.98	101.938000	723,759.80	11,602.82	0.12
			Base	100.303800	712,156.98	101.938000	723,759.80	11,602.82	0.12
335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5				6.500000	01 Mar 2024			
		220,000.000	Local	98.658795	217,049.35	102.000000	224,400.00	7,350.65	0.04
			Base	98.658795	217,049.35	102.000000	224,400.00	7,350.65	0.04

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335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
	1,690,000.000	Local		103.819273	1,754,545.71	108.970000	1,841,593.00	87,047.29	0.31
		Base		103.819273	1,754,545.71	108.970000	1,841,593.00	87,047.29	0.31
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
	750,000.000	Local		123.876153	929,071.15	138.145384	1,036,090.38	107,019.23	0.17
		Base		123.876153	929,071.15	138.145384	1,036,090.38	107,019.23	0.17
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	2,702,000.000	Local		127.257251	3,438,490.92	136.791272	3,696,100.17	257,609.25	0.62
		Base		127.257251	3,438,490.92	136.791272	3,696,100.17	257,609.25	0.61
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
	1,550,000.000	Local		114.783661	1,779,146.74	119.899465	1,858,441.71	79,294.97	0.31
		Base		114.783661	1,779,146.74	119.899465	1,858,441.71	79,294.97	0.31
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
	250,000.000	Local		99.386524	248,466.31	108.756742	271,891.86	23,425.55	0.05
		Base		99.386524	248,466.31	108.756742	271,891.86	23,425.55	0.05
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5					3.500000	16 Jan 2050		
	330,000.000	Local		98.085821	323,683.21	105.176000	347,080.80	23,397.59	0.06
		Base		98.085821	323,683.21	105.176000	347,080.80	23,397.59	0.06
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.450000	16 Jul 2031		
	270,000.000	Local		119.947744	323,858.91	131.500000	355,050.00	31,191.09	0.06
		Base		119.947744	323,858.91	131.500000	355,050.00	31,191.09	0.06
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
	200,000.000	Local		98.885545	197,771.09	106.077740	212,155.48	14,384.39	0.04
		Base		98.885545	197,771.09	106.077740	212,155.48	14,384.39	0.04
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	2,270,000.000	Local		115.353815	2,618,531.59	129.447938	2,938,468.19	319,936.60	0.49
		Base		115.353815	2,618,531.59	129.447938	2,938,468.19	319,936.60	0.49
35137LAK1	FOX CORP SR UNSECURED 01/49 5.576					5.576000	25 Jan 2049		
	40,000.000	Local		114.509550	45,803.82	135.250139	54,100.06	8,296.24	0.01
		Base		114.509550	45,803.82	135.250139	54,100.06	8,296.24	0.01

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35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043			
		40,000.000	Local	86.071125	34,428.45	122.232000	48,892.80	14,464.35	0.01
			Base	86.071125	34,428.45	122.232000	48,892.80	14,464.35	0.01
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25				4.250000	02 Oct 2050			
		1,340,000.000	Local	98.667788	1,322,148.36	101.125000	1,355,075.00	32,926.64	0.23
			Base	98.667788	1,322,148.36	101.125000	1,355,075.00	32,926.64	0.22
363576AB5	ARTHUR J GALLAGHER + CO SR UNSECURED 05/51 3.5				3.500000	20 May 2051			
		240,000.000	Local	98.810567	237,145.36	104.815769	251,557.85	14,412.49	0.04
			Base	98.810567	237,145.36	104.815769	251,557.85	14,412.49	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040			
		880,000.000	Local	110.749106	974,592.13	122.413120	1,077,235.46	102,643.33	0.18
			Base	110.749106	974,592.13	122.413120	1,077,235.46	102,643.33	0.18
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35				4.350000	01 May 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
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039			
		882,000.000	Local	134.107424	1,182,827.48	150.025225	1,323,222.48	140,395.00	0.22
			Base	134.107424	1,182,827.48	150.025225	1,323,222.48	140,395.00	0.22
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032			
		150,000.000	Local	105.786500	158,679.75	138.896885	208,345.33	49,665.58	0.03
			Base	105.786500	158,679.75	138.896885	208,345.33	49,665.58	0.03
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036			
		350,000.000	Local	111.863383	391,521.84	137.441241	481,044.34	89,522.50	0.08
			Base	111.863383	391,521.84	137.441241	481,044.34	89,522.50	0.08
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.750000	01 Apr 2046			
		780,000.000	Local	125.215036	976,677.28	144.009454	1,123,273.74	146,596.46	0.19
			Base	125.215036	976,677.28	144.009454	1,123,273.74	146,596.46	0.19
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049			
		1,140,000.000	Local	127.497166	1,453,467.69	136.220205	1,552,910.34	99,442.65	0.26
			Base	127.497166	1,453,467.69	136.220205	1,552,910.34	99,442.65	0.26

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37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875					7.875000	26 Mar 2027		
	200,000.000	Local		101.829805	203,659.61	105.630000	211,260.00	7,600.39	0.04
Original Face:	200,000.000	Base		101.829805	203,659.61	105.630000	211,260.00	7,600.39	0.04
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95					8.950000	26 Mar 2051		
	400,000.000	Local		100.042883	400,171.53	98.772000	395,088.00	-5,083.53	0.07
Original Face:	400,000.000	Base		100.042883	400,171.53	98.772000	395,088.00	-5,083.53	0.07
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.650000	01 Dec 2041		
	130,000.000	Local		106.128454	137,966.99	137.454738	178,691.16	40,724.17	0.03
		Base		106.128454	137,966.99	137.454738	178,691.16	40,724.17	0.03
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
	100,000.000	Local		99.828820	99,828.82	126.538558	126,538.56	26,709.74	0.02
		Base		99.828820	99,828.82	126.538558	126,538.56	26,709.74	0.02
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
	330,000.000	Local		105.586758	348,436.30	122.430468	404,020.54	55,584.24	0.07
		Base		105.586758	348,436.30	122.430468	404,020.54	55,584.24	0.07
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	1,290,000.000	Local		123.958066	1,599,059.05	126.901390	1,637,027.93	37,968.88	0.27
		Base		123.958066	1,599,059.05	126.901390	1,637,027.93	37,968.88	0.27
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
	410,000.000	Local		102.292076	419,397.51	115.811000	474,825.10	55,427.59	0.08
		Base		102.292076	419,397.51	115.811000	474,825.10	55,427.59	0.08
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
	220,000.000	Local		100.446586	220,982.49	109.980000	241,956.00	20,973.51	0.04
		Base		100.446586	220,982.49	109.980000	241,956.00	20,973.51	0.04
378272BC1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/51 3.875					3.875000	27 Apr 2051		
	1,040,000.000	Local		101.756001	1,058,262.41	105.379380	1,095,945.55	37,683.14	0.18
		Base		101.756001	1,058,262.41	105.379380	1,095,945.55	37,683.14	0.18
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	412,347.000	Local		100.038514	412,505.81	100.538500	414,567.49	2,061.68	0.07
		Base		100.038514	412,505.81	100.538500	414,567.49	2,061.68	0.07

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38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
	550,000.000	Local	110.170178	605,935.98	130.703372	718,868.55	112,932.57	0.12	
		Base	110.170178	605,935.98	130.703372	718,868.55	112,932.57	0.12	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	2,190,000.000	Local	125.581384	2,750,232.30	145.622244	3,189,127.14	438,894.84	0.53	
		Base	125.581384	2,750,232.30	145.622244	3,189,127.14	438,894.84	0.53	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	1,370,000.000	Local	133.031562	1,822,532.40	148.627120	2,036,191.54	213,659.14	0.34	
		Base	133.031562	1,822,532.40	148.627120	2,036,191.54	213,659.14	0.34	
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8					3.800000	15 Mar 2030		
	440,000.000	Local	99.289961	436,875.83	112.500541	495,002.38	58,126.55	0.08	
		Base	99.289961	436,875.83	112.500541	495,002.38	58,126.55	0.08	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	2,340,000.000	Local	116.771340	2,732,449.35	134.254533	3,141,556.07	409,106.72	0.53	
		Base	116.771340	2,732,449.35	134.254533	3,141,556.07	409,106.72	0.52	
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184					5.184000	01 Oct 2042		
	225,000.000	Local	124.507004	280,140.76	137.158900	308,607.53	28,466.77	0.05	
	Original Face: 225,000.000	Base	124.507004	280,140.76	137.158900	308,607.53	28,466.77	0.05	
404119BY4	HCA INC SR SECURED 06/39 5.125					5.125000	15 Jun 2039		
	240,000.000	Local	102.162296	245,189.51	125.012482	300,029.96	54,840.45	0.05	
		Base	102.162296	245,189.51	125.012482	300,029.96	54,840.45	0.05	
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
	150,000.000	Local	137.044893	205,567.34	140.387192	210,580.79	5,013.45	0.04	
		Base	137.044893	205,567.34	140.387192	210,580.79	5,013.45	0.03	
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
	500,000.000	Local	125.669418	628,347.09	139.203253	696,016.27	67,669.18	0.12	
		Base	125.669418	628,347.09	139.203253	696,016.27	67,669.18	0.12	
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
	740,000.000	Local	102.220565	756,432.18	111.867247	827,817.63	71,385.45	0.14	
		Base	102.220565	756,432.18	111.867247	827,817.63	71,385.45	0.14	

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2021

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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	
404280CQ0	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				4.700000	31 Dec 2099			
		1,110,000.000	Local	99.780244	1,107,560.71	103.750000	1,151,625.00	44,064.29	0.19
			Base	99.780244	1,107,560.71	103.750000	1,151,625.00	44,064.29	0.19
404280CT4	HSBC HOLDINGS PLC SR UNSECURED 05/32 VAR				2.804000	24 May 2032			
		690,000.000	Local	101.213006	698,369.74	102.870176	709,804.21	11,434.47	0.12
			Base	101.213006	698,369.74	102.870176	709,804.21	11,434.47	0.12
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.750000	01 Aug 2043			
		320,000.000	Local	99.566628	318,613.21	116.475438	372,721.40	54,108.19	0.06
			Base	99.566628	318,613.21	116.475438	372,721.40	54,108.19	0.06
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035			
		240,000.000	Local	105.736833	253,768.40	117.867686	282,882.45	29,114.05	0.05
			Base	105.736833	253,768.40	117.867686	282,882.45	29,114.05	0.05
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92				2.920000	01 Mar 2030			
		20,000.000	Local	99.977000	19,995.40	104.019640	20,803.93	808.53	0.00
			Base	99.977000	19,995.40	104.019640	20,803.93	808.53	0.00
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035			
		780,000.000	Local	108.257335	844,407.21	125.421140	978,284.89	133,877.68	0.16
			Base	108.257335	844,407.21	125.421140	978,284.89	133,877.68	0.16
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045			
		260,000.000	Local	107.352085	279,115.42	131.824397	342,743.43	63,628.01	0.06
			Base	107.352085	279,115.42	131.824397	342,743.43	63,628.01	0.06
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65				2.650000	01 Jun 2050			
		240,000.000	Local	99.678883	239,229.32	99.010080	237,624.19	-1,605.13	0.04
			Base	99.678883	239,229.32	99.010080	237,624.19	-1,605.13	0.04
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375				5.375000	01 May 2025			
		130,000.000	Local	100.583969	130,759.16	105.250000	136,825.00	6,065.84	0.02
			Base	100.583969	130,759.16	105.250000	136,825.00	6,065.84	0.02
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	108.207000	54,103.50	4,103.50	0.01
			Base	100.000000	50,000.00	108.207000	54,103.50	4,103.50	0.01

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2021

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437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.400000	15 Mar 2045			
		120,000.000	Local	101.397825	121,677.39	127.247275	152,696.73	31,019.34	0.03
			Base	101.397825	121,677.39	127.247275	152,696.73	31,019.34	0.03
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.250000	01 Apr 2046			
		200,000.000	Local	108.808445	217,616.89	124.495454	248,990.91	31,374.02	0.04
			Base	108.808445	217,616.89	124.495454	248,990.91	31,374.02	0.04
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.500000	06 Dec 2048			
		740,000.000	Local	115.312246	853,310.62	130.658605	966,873.68	113,563.06	0.16
			Base	115.312246	853,310.62	130.658605	966,873.68	113,563.06	0.16
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040			
		140,000.000	Local	99.153829	138,815.36	109.634453	153,488.23	14,672.87	0.03
			Base	99.153829	138,815.36	109.634453	153,488.23	14,672.87	0.03
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050			
		360,000.000	Local	102.875425	370,351.53	110.872661	399,141.58	28,790.05	0.07
			Base	102.875425	370,351.53	110.872661	399,141.58	28,790.05	0.07
44055UAD7	HORIZON THERAPEUTICS USA INC 2021 TERM LOAN B					15 Mar 2028			
		600,000.000	Local	99.759232	598,555.39	99.428600	596,571.60	-1,983.79	0.10
			Base	99.759232	598,555.39	99.428600	596,571.60	-1,983.79	0.10
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042			
		150,000.000	Local	101.130040	151,695.06	122.849484	184,274.23	32,579.17	0.03
			Base	101.130040	151,695.06	122.849484	184,274.23	32,579.17	0.03
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044			
		1,220,000.000	Local	114.887145	1,401,623.17	129.347772	1,578,042.82	176,419.65	0.26
			Base	114.887145	1,401,623.17	129.347772	1,578,042.82	176,419.65	0.26
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				3.660000	21 Dec 2065			
		240,000.000	Local	78.769354	189,046.45	83.000000	199,200.00	10,153.55	0.03
			Base	78.769354	189,046.45	83.000000	199,200.00	10,153.55	0.03
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				3.910000	21 Dec 2065			
		840,000.000	Local	82.575630	693,635.29	85.330000	716,772.00	23,136.71	0.12
			Base	82.575630	693,635.29	85.330000	716,772.00	23,136.71	0.12

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WESTERN ASSET MANAGEMENT COMPANY

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452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.100000	01 Jun 2033		
		20,000.000	Local 97.157900	19,431.58	117.584240	23,516.85	4,085.27	0.00
Original Face:		20,000.000	Base 97.157900	19,431.58	117.584240	23,516.85	4,085.27	0.00
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.630000	01 Feb 2035		
		305,000.000	Local 102.428233	312,406.11	124.893830	380,926.18	68,520.07	0.06
Original Face:		305,000.000	Base 102.428233	312,406.11	124.893830	380,926.18	68,520.07	0.06
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.650000	01 Dec 2038		
		90,000.000	Local 103.238722	92,914.85	118.958660	107,062.79	14,147.94	0.02
Original Face:		90,000.000	Base 103.238722	92,914.85	118.958660	107,062.79	14,147.94	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
		1,670,000.000	Local 109.870106	1,834,830.77	113.391182	1,893,632.74	58,801.97	0.32
			Base 109.870106	1,834,830.77	113.391182	1,893,632.74	58,801.97	0.31
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7				3.700000	30 Oct 2049		
		230,000.000	Local 99.132009	228,003.62	104.821093	241,088.51	13,084.89	0.04
			Base 99.132009	228,003.62	104.821093	241,088.51	13,084.89	0.04
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734				3.734000	08 Dec 2047		
		174,000.000	Local 100.459529	174,799.58	113.921138	198,222.78	23,423.20	0.03
			Base 100.459529	174,799.58	113.921138	198,222.78	23,423.20	0.03
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95				4.950000	25 Mar 2060		
		630,000.000	Local 115.848833	729,847.65	141.270965	890,007.08	160,159.43	0.15
			Base 115.848833	729,847.65	141.270965	890,007.08	160,159.43	0.15
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017000	26 Jun 2024		
		200,000.000	Local 100.344820	200,689.64	108.816064	217,632.13	16,942.49	0.04
			Base 100.344820	200,689.64	108.816064	217,632.13	16,942.49	0.04
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875				3.875000	14 Jul 2027		
		290,000.000	Local 97.330538	282,258.56	108.710388	315,260.13	33,001.57	0.05
			Base 97.330538	282,258.56	108.710388	315,260.13	33,001.57	0.05
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375				4.375000	12 Jan 2048		
		1,360,000.000	Local 89.238743	1,213,646.90	110.485980	1,502,609.33	288,962.43	0.25
			Base 89.238743	1,213,646.90	110.485980	1,502,609.33	288,962.43	0.25

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46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7				4.700000	23 Sep 2049			
		1,080,000.000	Local	105.665242	1,141,184.61	117.106848	1,264,753.96	123,569.35	0.21
			Base	105.665242	1,141,184.61	117.106848	1,264,753.96	123,569.35	0.21
46115HBQ9	INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 4.198				4.198000	01 Jun 2032			
		240,000.000	Local	100.000000	240,000.00	102.763052	246,631.32	6,631.32	0.04
			Base	100.000000	240,000.00	102.763052	246,631.32	6,631.32	0.04
46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 4.95				4.950000	01 Jun 2042			
		2,340,000.000	Local	100.787235	2,358,421.30	103.638631	2,425,143.97	66,722.67	0.41
			Base	100.787235	2,358,421.30	103.638631	2,425,143.97	66,722.67	0.40
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875				3.875000	03 Jul 2050			
		290,000.000	Local	100.000000	290,000.00	115.655400	335,400.66	45,400.66	0.06
			Base	100.000000	290,000.00	115.655400	335,400.66	45,400.66	0.06
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125				4.125000	17 Jan 2048			
		340,000.000	Local	99.154394	337,124.94	120.310400	409,055.36	71,930.42	0.07
			Base	99.154394	337,124.94	120.310400	409,055.36	71,930.42	0.07
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045			
		1,220,000.000	Local	109.954993	1,341,450.91	132.551331	1,617,126.24	275,675.33	0.27
			Base	109.954993	1,341,450.91	132.551331	1,617,126.24	275,675.33	0.27
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	106.207045	892,139.18	122.075849	1,025,437.13	133,297.95	0.17
			Base	106.207045	892,139.18	122.075849	1,025,437.13	133,297.95	0.17
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR				3.964000	15 Nov 2048			
		250,000.000	Local	98.224344	245,560.86	117.436546	293,591.37	48,030.51	0.05
			Base	98.224344	245,560.86	117.436546	293,591.37	48,030.51	0.05
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR				3.897000	23 Jan 2049			
		200,000.000	Local	97.025900	194,051.80	116.299539	232,599.08	38,547.28	0.04
			Base	97.025900	194,051.80	116.299539	232,599.08	38,547.28	0.04

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46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
	1,400,000.000	Local	99.451503	1,392,321.04	103.758334	1,452,616.68	60,295.64	0.24	
		Base	99.451503	1,392,321.04	103.758334	1,452,616.68	60,295.64	0.24	
46647PCD6	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR					3.157000	22 Apr 2042		
	730,000.000	Local	100.000000	730,000.00	104.238360	760,940.03	30,940.03	0.13	
		Base	100.000000	730,000.00	104.238360	760,940.03	30,940.03	0.13	
46647PCE4	JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR					3.328000	22 Apr 2052		
	4,280,000.000	Local	101.515438	4,344,860.73	106.765959	4,569,583.05	224,722.32	0.76	
		Base	101.515438	4,344,860.73	106.765959	4,569,583.05	224,722.32	0.76	
47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
	260,000.000	Local	112.042023	291,309.26	124.368880	323,359.09	32,049.83	0.05	
	Original Face:	Base	112.042023	291,309.26	124.368880	323,359.09	32,049.83	0.05	
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
	20,000.000	Local	104.395650	20,879.13	146.859485	29,371.90	8,492.77	0.00	
		Base	104.395650	20,879.13	146.859485	29,371.90	8,492.77	0.00	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
	20,000.000	Local	104.894150	20,978.83	129.664317	25,932.86	4,954.03	0.00	
		Base	104.894150	20,978.83	129.664317	25,932.86	4,954.03	0.00	
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4					3.400000	15 Jan 2038		
	210,000.000	Local	99.742738	209,459.75	113.860381	239,106.80	29,647.05	0.04	
		Base	99.742738	209,459.75	113.860381	239,106.80	29,647.05	0.04	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	430,000.000	Local	99.357881	427,238.89	95.181689	409,281.26	-17,957.63	0.07	
		Base	99.357881	427,238.89	95.181689	409,281.26	-17,957.63	0.07	
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
	1,050,000.000	Local	96.481760	1,013,058.48	94.511342	992,369.09	-20,689.39	0.17	
		Base	96.481760	1,013,058.48	94.511342	992,369.09	-20,689.39	0.16	
48126PAA0	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5					3.500000	14 Apr 2033		
	400,000.000	Local	100.000000	400,000.00	103.664800	414,659.20	14,659.20	0.07	
		Base	100.000000	400,000.00	103.664800	414,659.20	14,659.20	0.07	

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48128BAN1	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR				3.650000	31 Dec 2099		
		720,000.000	Local 100.000000	720,000.00	100.140000	721,008.00	1,008.00	0.12
			Base 100.000000	720,000.00	100.140000	721,008.00	1,008.00	0.12
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
		570,000.000	Local 112.979639	643,983.94	133.305703	759,842.51	115,858.57	0.13
			Base 112.979639	643,983.94	133.305703	759,842.51	115,858.57	0.13
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125				5.125000	01 Jun 2044		
		90,000.000	Local 111.348011	100,213.21	130.288813	117,259.93	17,046.72	0.02
			Base 111.348011	100,213.21	130.288813	117,259.93	17,046.72	0.02
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625				3.625000	25 Feb 2050		
		110,000.000	Local 98.786536	108,665.19	107.083488	117,791.84	9,126.65	0.02
			Base 98.786536	108,665.19	107.083488	117,791.84	9,126.65	0.02
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.150000	01 May 2047		
		300,000.000	Local 102.532030	307,596.09	124.752776	374,258.33	66,662.24	0.06
			Base 102.532030	307,596.09	124.752776	374,258.33	66,662.24	0.06
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266				3.266000	01 Nov 2049		
		600,000.000	Local 105.033770	630,202.62	109.219414	655,316.48	25,113.86	0.11
			Base 105.033770	630,202.62	109.219414	655,316.48	25,113.86	0.11
48305QAF0	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81				2.810000	01 Jun 2041		
		280,000.000	Local 100.000000	280,000.00	102.093954	285,863.07	5,863.07	0.05
			Base 100.000000	280,000.00	102.093954	285,863.07	5,863.07	0.05
48305QAG8	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002				3.002000	01 Jun 2051		
		270,000.000	Local 100.000000	270,000.00	103.294548	278,895.28	8,895.28	0.05
			Base 100.000000	270,000.00	103.294548	278,895.28	8,895.28	0.05
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3				3.300000	01 Jun 2050		
		710,000.000	Local 99.519511	706,588.53	105.810948	751,257.73	44,669.20	0.13
			Base 99.519511	706,588.53	105.810948	751,257.73	44,669.20	0.12
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3				7.300000	15 Aug 2033		
		100,000.000	Local 116.683350	116,683.35	141.344784	141,344.78	24,661.43	0.02
			Base 116.683350	116,683.35	141.344784	141,344.78	24,661.43	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	
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95				6.950000	15 Jan 2038			
		950,000.000	Local	128.147227	1,217,398.66	143.028689	1,358,772.55	141,373.89	0.23
			Base	128.147227	1,217,398.66	143.028689	1,358,772.55	141,373.89	0.23
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625				5.625000	01 Sep 2041			
		410,000.000	Local	111.231171	456,047.80	128.487522	526,798.84	70,751.04	0.09
			Base	111.231171	456,047.80	128.487522	526,798.84	70,751.04	0.09
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3				5.300000	01 Dec 2034			
		105,000.000	Local	115.604410	121,384.63	123.679767	129,863.76	8,479.13	0.02
			Base	115.604410	121,384.63	123.679767	129,863.76	8,479.13	0.02
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045			
		490,000.000	Local	125.579086	615,337.52	129.543485	634,763.08	19,425.56	0.11
			Base	125.579086	615,337.52	129.543485	634,763.08	19,425.56	0.11
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048			
		640,000.000	Local	114.220569	731,011.64	125.879697	805,630.06	74,618.42	0.13
			Base	114.220569	731,011.64	125.879697	805,630.06	74,618.42	0.13
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6				3.600000	15 Feb 2051			
		1,390,000.000	Local	98.440935	1,368,328.99	101.709080	1,413,756.21	45,427.22	0.24
			Base	98.440935	1,368,328.99	101.709080	1,413,756.21	45,427.22	0.23
49836AAC8	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 01/31 3.2				3.200000	12 Jan 2031			
		420,000.000	Local	100.000000	420,000.00	98.114000	412,078.80	-7,921.20	0.07
			Base	100.000000	420,000.00	98.114000	412,078.80	-7,921.20	0.07
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875				2.875000	15 Jun 2050			
		220,000.000	Local	99.743468	219,435.63	100.724310	221,593.48	2,157.85	0.04
			Base	99.743468	219,435.63	100.724310	221,593.48	2,157.85	0.04
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125				3.125000	15 Jun 2060			
		380,000.000	Local	99.881721	379,550.54	104.012733	395,248.39	15,697.85	0.07
			Base	99.881721	379,550.54	104.012733	395,248.39	15,697.85	0.07
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5				3.500000	18 Aug 2026			
		1,230,000.000	Local	100.683185	1,238,403.17	106.450402	1,309,339.94	70,936.77	0.22
			Base	100.683185	1,238,403.17	106.450402	1,309,339.94	70,936.77	0.22

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517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	120,000.000	Local	98.034567	117,641.48	104.164660	124,997.59	7,356.11	0.02	
		Base	98.034567	117,641.48	104.164660	124,997.59	7,356.11	0.02	
536797AG8	LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875					3.875000	01 Jun 2029		
	190,000.000	Local	103.715547	197,059.54	103.655000	196,944.50	-115.04	0.03	
		Base	103.715547	197,059.54	103.655000	196,944.50	-115.04	0.03	
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
	350,000.000	Local	105.061823	367,716.38	113.750000	398,125.00	30,408.62	0.07	
		Base	105.061823	367,716.38	113.750000	398,125.00	30,408.62	0.07	
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
	730,000.000	Local	102.685300	749,602.69	117.000000	854,100.00	104,497.31	0.14	
		Base	102.685300	749,602.69	117.000000	854,100.00	104,497.31	0.14	
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	260,000.000	Local	100.000000	260,000.00	115.000000	299,000.00	39,000.00	0.05	
		Base	100.000000	260,000.00	115.000000	299,000.00	39,000.00	0.05	
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.070000	15 Dec 2042		
	20,000.000	Local	98.122800	19,624.56	121.548521	24,309.70	4,685.14	0.00	
		Base	98.122800	19,624.56	121.548521	24,309.70	4,685.14	0.00	
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	50,000.000	Local	98.477020	49,238.51	125.294906	62,647.45	13,408.94	0.01	
		Base	98.477020	49,238.51	125.294906	62,647.45	13,408.94	0.01	
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.090000	15 Sep 2052		
	131,000.000	Local	101.663588	133,179.30	125.179844	163,985.60	30,806.30	0.03	
		Base	101.663588	133,179.30	125.179844	163,985.60	30,806.30	0.03	
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8					2.800000	15 Jun 2050		
	940,000.000	Local	95.702141	899,600.13	100.498648	944,687.29	45,087.16	0.16	
		Base	95.702141	899,600.13	100.498648	944,687.29	45,087.16	0.16	
54438CPA4	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75					6.750000	01 Aug 2049		
	610,000.000	Local	168.078048	1,025,276.09	169.777850	1,035,644.89	10,368.80	0.17	
Original Face:	610,000.000	Base	168.078048	1,025,276.09	169.777850	1,035,644.89	10,368.80	0.17	

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544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574000	01 Jul 2045		
		220,000.000	Local 152.106109	334,633.44	161.952770	356,296.09	21,662.65	0.06
Original Face:		220,000.000	Base 152.106109	334,633.44	161.952770	356,296.09	21,662.65	0.06
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3				3.000000	15 Oct 2050		
		2,090,000.000	Local 98.609604	2,060,940.72	98.676099	2,062,330.47	1,389.75	0.35
			Base 98.609604	2,060,940.72	98.676099	2,062,330.47	1,389.75	0.34
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
		170,000.000	Local 100.562565	170,956.36	128.890000	219,113.00	48,156.64	0.04
			Base 100.562565	170,956.36	128.890000	219,113.00	48,156.64	0.04
552676AU2	MDC HOLDINGS INC COMPANY GUAR 01/31 2.5				2.500000	15 Jan 2031		
		500,000.000	Local 100.000000	500,000.00	97.571000	487,855.00	-12,145.00	0.08
			Base 100.000000	500,000.00	97.571000	487,855.00	-12,145.00	0.08
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125				7.125000	01 Feb 2027		
		1,090,000.000	Local 104.149749	1,135,232.26	106.532500	1,161,204.25	25,971.99	0.19
			Base 104.149749	1,135,232.26	106.532500	1,161,204.25	25,971.99	0.19
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875				5.875000	01 Feb 2029		
		470,000.000	Local 103.262326	485,332.93	104.250000	489,975.00	4,642.07	0.08
			Base 103.262326	485,332.93	104.250000	489,975.00	4,642.07	0.08
55276VAK8	MDGH GMTN BV COMPANY GUAR 144A 11/49 3.7				3.700000	07 Nov 2049		
		430,000.000	Local 100.000000	430,000.00	109.175400	469,454.22	39,454.22	0.08
			Base 100.000000	430,000.00	109.175400	469,454.22	39,454.22	0.08
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047		
		160,000.000	Local 101.885575	163,016.92	123.183580	197,093.73	34,076.81	0.03
			Base 101.885575	163,016.92	123.183580	197,093.73	34,076.81	0.03
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
		1,880,000.000	Local 105.179203	1,977,369.02	114.834643	2,158,891.29	181,522.27	0.36
			Base 105.179203	1,977,369.02	114.834643	2,158,891.29	181,522.27	0.36
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
		600,000.000	Local 120.418847	722,513.08	129.522501	777,135.01	54,621.93	0.13
			Base 120.418847	722,513.08	129.522501	777,135.01	54,621.93	0.13

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55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	290,000.000	Local		100.046783	290,135.67	105.800000	306,820.00	16,684.33	0.05
		Base		100.046783	290,135.67	105.800000	306,820.00	16,684.33	0.05
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	300,000.000	Local		99.579277	298,737.83	107.046000	321,138.00	22,400.17	0.05
		Base		99.579277	298,737.83	107.046000	321,138.00	22,400.17	0.05
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
	562,000.000	Local		103.448950	581,383.10	112.936475	634,702.99	53,319.89	0.11
		Base		103.448950	581,383.10	112.936475	634,702.99	53,319.89	0.11
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		
	80,000.000	Local		99.675488	79,740.39	113.602019	90,881.62	11,141.23	0.02
		Base		99.675488	79,740.39	113.602019	90,881.62	11,141.23	0.02
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875					3.875000	01 Apr 2039		
	290,000.000	Local		104.481634	302,996.74	117.792755	341,598.99	38,602.25	0.06
		Base		104.481634	302,996.74	117.792755	341,598.99	38,602.25	0.06
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2					4.200000	01 Apr 2059		
	510,000.000	Local		109.155647	556,693.80	125.622120	640,672.81	83,979.01	0.11
		Base		109.155647	556,693.80	125.622120	640,672.81	83,979.01	0.11
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	1,510,000.000	Local		96.138442	1,451,690.47	96.351238	1,454,903.69	3,213.22	0.24
		Base		96.138442	1,451,690.47	96.351238	1,454,903.69	3,213.22	0.24
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
	255,000.000	Local		135.788765	346,261.35	170.559628	434,927.05	88,665.70	0.07
		Base		135.788765	346,261.35	170.559628	434,927.05	88,665.70	0.07
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
	350,000.000	Local		103.342060	361,697.21	129.905419	454,668.97	92,971.76	0.08
		Base		103.342060	361,697.21	129.905419	454,668.97	92,971.76	0.08
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729					3.729000	15 Oct 2070		
	420,000.000	Local		99.217038	416,711.56	106.173608	445,929.15	29,217.59	0.07
		Base		99.217038	416,711.56	106.173608	445,929.15	29,217.59	0.07

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575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375				3.375000	15 Apr 2050			
		1,050,000.000	Local	101.158716	1,062,166.52	104.468512	1,096,919.38	34,752.86	0.18
			Base	101.158716	1,062,166.52	104.468512	1,096,919.38	34,752.86	0.18
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050			
		1,590,000.000	Local	115.201787	1,831,708.42	120.860149	1,921,676.37	89,967.95	0.32
			Base	115.201787	1,831,708.42	120.860149	1,921,676.37	89,967.95	0.32
57636QAT1	MASTERCARD INC SR UNSECURED 03/51 2.95				2.950000	15 Mar 2051			
		770,000.000	Local	100.603095	774,643.83	104.568780	805,179.61	30,535.78	0.13
			Base	100.603095	774,643.83	104.568780	805,179.61	30,535.78	0.13
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047			
		40,000.000	Local	100.000000	40,000.00	123.099389	49,239.76	9,239.76	0.01
			Base	100.000000	40,000.00	123.099389	49,239.76	9,239.76	0.01
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.700000	09 Dec 2035			
		160,000.000	Local	103.384075	165,414.52	124.133315	198,613.30	33,198.78	0.03
			Base	103.384075	165,414.52	124.133315	198,613.30	33,198.78	0.03
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045			
		280,000.000	Local	107.553361	301,149.41	128.903367	360,929.43	59,780.02	0.06
			Base	107.553361	301,149.41	128.903367	360,929.43	59,780.02	0.06
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047			
		190,000.000	Local	99.845900	189,707.21	121.904899	231,619.31	41,912.10	0.04
			Base	99.845900	189,707.21	121.904899	231,619.31	41,912.10	0.04
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048			
		2,920,000.000	Local	111.476417	3,255,111.37	124.677269	3,640,576.25	385,464.88	0.61
			Base	111.476417	3,255,111.37	124.677269	3,640,576.25	385,464.88	0.60
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029			
		540,000.000	Local	100.000000	540,000.00	105.500000	569,700.00	29,700.00	0.10
			Base	100.000000	540,000.00	105.500000	569,700.00	29,700.00	0.09
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45				2.450000	24 Jun 2050			
		460,000.000	Local	97.699000	449,415.40	94.385167	434,171.77	-15,243.63	0.07
			Base	97.699000	449,415.40	94.385167	434,171.77	-15,243.63	0.07

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59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	155,000.000	Local		86.457510	134,009.14	128.615086	199,353.38	65,344.24	0.03
		Base		86.457510	134,009.14	128.615086	199,353.38	65,344.24	0.03
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
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
	1,149,000.000	Local		96.384641	1,107,459.53	98.335581	1,129,875.83	22,416.30	0.19
		Base		96.384641	1,107,459.53	98.335581	1,129,875.83	22,416.30	0.19
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
	43,000.000	Local		95.904070	41,238.75	99.758454	42,896.14	1,657.39	0.01
		Base		95.904070	41,238.75	99.758454	42,896.14	1,657.39	0.01
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	611,000.000	Local		97.233241	594,095.10	106.141080	648,522.00	54,426.90	0.11
		Base		97.233241	594,095.10	106.141080	648,522.00	54,426.90	0.11
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041					3.041000	17 Mar 2062		
	207,000.000	Local		95.895517	198,503.72	107.432308	222,384.88	23,881.16	0.04
		Base		95.895517	198,503.72	107.432308	222,384.88	23,881.16	0.04
595620AS4	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/48 3.65					3.650000	01 Aug 2048		
	430,000.000	Local		107.079547	460,442.05	114.160411	490,889.77	30,447.72	0.08
		Base		107.079547	460,442.05	114.160411	490,889.77	30,447.72	0.08
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
	340,000.000	Local		111.747724	379,942.26	125.820073	427,788.25	47,845.99	0.07
		Base		111.747724	379,942.26	125.820073	427,788.25	47,845.99	0.07
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
	1,270,000.000	Local		103.209869	1,310,765.33	106.896591	1,357,586.71	46,821.38	0.23
		Base		103.209869	1,310,765.33	106.896591	1,357,586.71	46,821.38	0.23
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
	875,000.000	Local		114.117703	998,529.90	140.809359	1,232,081.89	233,551.99	0.21
		Base		114.117703	998,529.90	140.809359	1,232,081.89	233,551.99	0.20

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027		
		750,000.000	Local 98.895720	741,717.90	110.100000	825,750.00	84,032.10	0.14
Original Face:		750,000.000	Base 98.895720	741,717.90	110.100000	825,750.00	84,032.10	0.14
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625				2.625000	04 Sep 2050		
		190,000.000	Local 99.454132	188,962.85	93.139872	176,965.76	-11,997.09	0.03
			Base 99.454132	188,962.85	93.139872	176,965.76	-11,997.09	0.03
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4				5.400000	15 Dec 2043		
		600,000.000	Local 114.887185	689,323.11	131.005807	786,034.84	96,711.73	0.13
			Base 114.887185	689,323.11	131.005807	786,034.84	96,711.73	0.13
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031		
		320,000.000	Local 100.000000	320,000.00	104.827421	335,447.75	15,447.75	0.06
			Base 100.000000	320,000.00	104.827421	335,447.75	15,447.75	0.06
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR				5.597000	24 Mar 2051		
		680,000.000	Local 120.807821	821,493.18	148.942345	1,012,807.95	191,314.77	0.17
			Base 120.807821	821,493.18	148.942345	1,012,807.95	191,314.77	0.17
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375				6.375000	24 Jul 2042		
		120,000.000	Local 154.721967	185,666.36	153.567515	184,281.02	-1,385.34	0.03
			Base 154.721967	185,666.36	153.567515	184,281.02	-1,385.34	0.03
61772BAC7	MORGAN STANLEY SR UNSECURED 04/42 VAR				3.217000	22 Apr 2042		
		1,670,000.000	Local 100.964166	1,686,101.57	106.106860	1,771,984.56	85,882.99	0.30
			Base 100.964166	1,686,101.57	106.106860	1,771,984.56	85,882.99	0.29
63111XAE1	NASDAQ INC SR UNSECURED 12/40 2.5				2.500000	21 Dec 2040		
		810,000.000	Local 100.000000	810,000.00	92.954937	752,934.99	-57,065.01	0.13
			Base 100.000000	810,000.00	92.954937	752,934.99	-57,065.01	0.12
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375				9.375000	15 Aug 2039		
		20,000.000	Local 145.497450	29,099.49	174.309101	34,861.82	5,762.33	0.01
			Base 145.497450	29,099.49	174.309101	34,861.82	5,762.33	0.01
64110LAU0	NETFLIX INC SR UNSECURED 144A 11/29 5.375				5.375000	15 Nov 2029		
		220,000.000	Local 116.976900	257,349.18	121.459640	267,211.21	9,862.03	0.04
			Base 116.976900	257,349.18	121.459640	267,211.21	9,862.03	0.04

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64110LAV8	NETFLIX INC SR UNSECURED 144A 06/30 4.875				4.875000	15 Jun 2030		
		300,000.000	Local 114.569617	343,708.85	118.930000	356,790.00	13,081.15	0.06
			Base 114.569617	343,708.85	118.930000	356,790.00	13,081.15	0.06
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	112.840260	248,248.57	28,248.57	0.04
			Base 100.000000	220,000.00	112.840260	248,248.57	28,248.57	0.04
646139W35	NEW JERSEY ST TURNPIKE AUTH NJSTRN 01/40 FIXED 7.414				7.414000	01 Jan 2040		
		150,000.000	Local 158.546107	237,819.16	164.195270	246,292.91	8,473.75	0.04
Original Face:		150,000.000	Base 158.546107	237,819.16	164.195270	246,292.91	8,473.75	0.04
646139X83	NEW JERSEY ST TURNPIKE AUTH NJSTRN 01/41 FIXED 7.102				7.102000	01 Jan 2041		
		155,000.000	Local 158.263045	245,307.72	160.003150	248,004.88	2,697.16	0.04
Original Face:		155,000.000	Base 158.263045	245,307.72	160.003150	248,004.88	2,697.16	0.04
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45				4.450000	15 May 2069		
		130,000.000	Local 99.445546	129,279.21	125.178682	162,732.29	33,453.08	0.03
			Base 99.445546	129,279.21	125.178682	162,732.29	33,453.08	0.03
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75				3.750000	15 May 2050		
		640,000.000	Local 102.771172	657,735.50	111.756086	715,238.95	57,503.45	0.12
			Base 102.771172	657,735.50	111.756086	715,238.95	57,503.45	0.12
64972FT63	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44				5.440000	15 Jun 2043		
		820,000.000	Local 138.272022	1,133,830.58	147.358260	1,208,337.73	74,507.15	0.20
			Base 138.272022	1,133,830.58	147.358260	1,208,337.73	74,507.15	0.20
654106AD5	NIKE INC SR UNSECURED 05/43 3.625				3.625000	01 May 2043		
		240,000.000	Local 115.435008	277,044.02	115.858637	278,060.73	1,016.71	0.05
			Base 115.435008	277,044.02	115.858637	278,060.73	1,016.71	0.05
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR				3.400000	23 Jan 2050		
		200,000.000	Local 100.000000	200,000.00	103.750000	207,500.00	7,500.00	0.03
			Base 100.000000	200,000.00	103.750000	207,500.00	7,500.00	0.03
654579AH4	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/51 VAR				2.750000	21 Jan 2051		
		780,000.000	Local 98.631583	769,326.35	98.000000	764,400.00	-4,926.35	0.13
			Base 98.631583	769,326.35	98.000000	764,400.00	-4,926.35	0.13

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654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75					2.750000	09 Mar 2028		
	200,000.000	Local		99.957780	199,915.56	100.887572	201,775.14	1,859.58	0.03
		Base		99.957780	199,915.56	100.887572	201,775.14	1,859.58	0.03
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
	340,000.000	Local		102.816788	349,577.08	109.980048	373,932.16	24,355.08	0.06
		Base		102.816788	349,577.08	109.980048	373,932.16	24,355.08	0.06
654744AD3	NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81					4.810000	17 Sep 2030		
	1,160,000.000	Local		108.859805	1,262,773.74	113.016674	1,310,993.42	48,219.68	0.22
		Base		108.859805	1,262,773.74	113.016674	1,310,993.42	48,219.68	0.22
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
	140,000.000	Local		98.254164	137,555.83	117.582617	164,615.66	27,059.83	0.03
		Base		98.254164	137,555.83	117.582617	164,615.66	27,059.83	0.03
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
	999,000.000	Local		97.223257	971,260.34	100.644217	1,005,435.73	34,175.39	0.17
		Base		97.223257	971,260.34	100.644217	1,005,435.73	34,175.39	0.17
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
	340,000.000	Local		114.835341	390,440.16	129.100958	438,943.26	48,503.10	0.07
		Base		114.835341	390,440.16	129.100958	438,943.26	48,503.10	0.07
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
	1,370,000.000	Local		107.429146	1,471,779.30	119.396654	1,635,734.16	163,954.86	0.27
		Base		107.429146	1,471,779.30	119.396654	1,635,734.16	163,954.86	0.27
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	920,000.000	Local		134.864301	1,240,751.57	140.550767	1,293,067.06	52,315.49	0.22
		Base		134.864301	1,240,751.57	140.550767	1,293,067.06	52,315.49	0.21
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
	1,390,000.000	Local		100.713901	1,399,923.22	114.369894	1,589,741.53	189,818.31	0.27
		Base		100.713901	1,399,923.22	114.369894	1,589,741.53	189,818.31	0.26
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625					3.625000	30 Sep 2059		
	380,000.000	Local		100.511116	381,942.24	109.761424	417,093.41	35,151.17	0.07
		Base		100.511116	381,942.24	109.761424	417,093.41	35,151.17	0.07

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668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45				3.450000	30 Mar 2051			
		850,000.000	Local	103.532288	880,024.45	106.444389	904,777.31	24,752.86	0.15
			Base	103.532288	880,024.45	106.444389	904,777.31	24,752.86	0.15
66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2				2.200000	14 Aug 2030			
		160,000.000	Local	99.884519	159,815.23	103.380000	165,408.00	5,592.77	0.03
			Base	99.884519	159,815.23	103.380000	165,408.00	5,592.77	0.03
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040			
		140,000.000	Local	99.808857	139,732.40	113.529722	158,941.61	19,209.21	0.03
			Base	99.808857	139,732.40	113.529722	158,941.61	19,209.21	0.03
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060			
		410,000.000	Local	109.841178	450,348.83	118.657157	486,494.34	36,145.51	0.08
			Base	109.841178	450,348.83	118.657157	486,494.34	36,145.51	0.08
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75				3.750000	23 Jun 2031			
		200,000.000	Local	99.366150	198,732.30	100.950000	201,900.00	3,167.70	0.03
			Base	99.366150	198,732.30	100.950000	201,900.00	3,167.70	0.03
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125				5.125000	23 Jun 2051			
		1,280,000.000	Local	100.086501	1,281,107.21	100.910000	1,291,648.00	10,540.79	0.22
			Base	100.086501	1,281,107.21	100.910000	1,291,648.00	10,540.79	0.21
674599CE3	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7				2.700000	15 Feb 2023			
		184,000.000	Local	88.926467	163,624.70	102.220000	188,084.80	24,460.10	0.03
			Base	88.926467	163,624.70	102.220000	188,084.80	24,460.10	0.03
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045			
		10,000.000	Local	99.372900	9,937.29	97.500000	9,750.00	-187.29	0.00
			Base	99.372900	9,937.29	97.500000	9,750.00	-187.29	0.00
674599CQ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 VAR				1.605880	15 Aug 2022			
		210,000.000	Local	92.369667	193,976.30	99.503622	208,957.61	14,981.31	0.03
			Base	92.369667	193,976.30	99.503622	208,957.61	14,981.31	0.03
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3				4.300000	15 Aug 2039			
		520,000.000	Local	102.338235	532,158.82	95.500000	496,600.00	-35,558.82	0.08
			Base	102.338235	532,158.82	95.500000	496,600.00	-35,558.82	0.08

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674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031			
		60,000.000	Local	132.476283	79,485.77	128.500000	77,100.00	-2,385.77	0.01
			Base	132.476283	79,485.77	128.500000	77,100.00	-2,385.77	0.01
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036			
		320,000.000	Local	121.226625	387,925.20	119.560000	382,592.00	-5,333.20	0.06
			Base	121.226625	387,925.20	119.560000	382,592.00	-5,333.20	0.06
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95				7.950000	15 Jun 2039			
		460,000.000	Local	133.637613	614,733.02	128.000000	588,800.00	-25,933.02	0.10
			Base	133.637613	614,733.02	128.000000	588,800.00	-25,933.02	0.10
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2				6.200000	15 Mar 2040			
		40,000.000	Local	119.844000	47,937.60	113.072000	45,228.80	-2,708.80	0.01
			Base	119.844000	47,937.60	113.072000	45,228.80	-2,708.80	0.01
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25				8.250000	15 Oct 2038			
		80,000.000	Local	143.016913	114,413.53	159.349904	127,479.92	13,066.39	0.02
			Base	143.016913	114,413.53	159.349904	127,479.92	13,066.39	0.02
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8				4.800000	01 Jun 2111			
		200,000.000	Local	115.644105	231,288.21	141.793570	283,587.14	52,298.93	0.05
			Base	115.644105	231,288.21	141.793570	283,587.14	52,298.93	0.05
681936BM1	OMEGA HLTHCARE INVESTORS COMPANY GUAR 02/31 3.375				3.375000	01 Feb 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
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1				3.100000	15 Sep 2049			
		90,000.000	Local	99.514878	89,563.39	105.215917	94,694.33	5,130.94	0.02
			Base	99.514878	89,563.39	105.215917	94,694.33	5,130.94	0.02
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7				3.700000	15 May 2050			
		320,000.000	Local	99.712025	319,078.48	117.435040	375,792.13	56,713.65	0.06
			Base	99.712025	319,078.48	117.435040	375,792.13	56,713.65	0.06
68389XCA1	ORACLE CORP SR UNSECURED 03/51 3.95				3.950000	25 Mar 2051			
		2,230,000.000	Local	101.158452	2,255,833.47	109.460059	2,440,959.32	185,125.85	0.41
			Base	101.158452	2,255,833.47	109.460059	2,440,959.32	185,125.85	0.41

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68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1				4.100000	25 Mar 2061			
		3,090,000.000	Local	101.447672	3,134,733.06	110.910452	3,427,132.97	292,399.91	0.57
			Base	101.447672	3,134,733.06	110.910452	3,427,132.97	292,399.91	0.57
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031			
		400,000.000	Local	99.904958	399,619.83	93.828017	375,312.07	-24,307.76	0.06
			Base	99.904958	399,619.83	93.828017	375,312.07	-24,307.76	0.06
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040			
		80,000.000	Local	99.519350	79,615.48	90.392006	72,313.60	-7,301.88	0.01
			Base	99.519350	79,615.48	90.392006	72,313.60	-7,301.88	0.01
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050			
		220,000.000	Local	99.381432	218,639.15	89.197224	196,233.89	-22,405.26	0.03
			Base	99.381432	218,639.15	89.197224	196,233.89	-22,405.26	0.03
694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95				4.950000	01 Jul 2050			
		160,000.000	Local	101.592250	162,547.60	102.765574	164,424.92	1,877.32	0.03
			Base	101.592250	162,547.60	102.765574	164,424.92	1,877.32	0.03
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87				3.870000	23 Jul 2060			
		630,000.000	Local	108.700717	684,814.52	102.083000	643,122.90	-41,691.62	0.11
		Original Face: 630,000.000	Base	108.700717	684,814.52	102.083000	643,122.90	-41,691.62	0.11
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032			
		730,000.000	Local	100.000000	730,000.00	95.951000	700,442.30	-29,557.70	0.12
			Base	100.000000	730,000.00	95.951000	700,442.30	-29,557.70	0.12
699149AH3	REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4				5.400000	30 Mar 2050			
		990,000.000	Local	116.866589	1,156,979.23	116.575000	1,154,092.50	-2,886.73	0.19
		Original Face: 990,000.000	Base	116.866589	1,156,979.23	116.575000	1,154,092.50	-2,886.73	0.19
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022			
		8,000.000	Local	100.446625	8,035.73	104.634963	8,370.80	335.07	0.00
			Base	100.446625	8,035.73	104.634963	8,370.80	335.07	0.00
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027			
		240,000.000	Local	104.696954	251,272.69	108.000000	259,200.00	7,927.31	0.04
			Base	104.696954	251,272.69	108.000000	259,200.00	7,927.31	0.04

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STATE STREET

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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	105.250000	463,100.00	23,100.00	0.08
		Base		100.000000	440,000.00	105.250000	463,100.00	23,100.00	0.08
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25					3.250000	01 Jun 2050		
	550,000.000	Local		101.191158	556,551.37	108.867310	598,770.21	42,218.84	0.10
		Base		101.191158	556,551.37	108.867310	598,770.21	42,218.84	0.10
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
	130,000.000	Local		99.900908	129,871.18	108.049037	140,463.75	10,592.57	0.02
		Base		99.900908	129,871.18	108.049037	140,463.75	10,592.57	0.02
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375					3.375000	29 Jul 2049		
	330,000.000	Local		99.298848	327,686.20	112.301444	370,594.77	42,908.57	0.06
		Base		99.298848	327,686.20	112.301444	370,594.77	42,908.57	0.06
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	300,000.000	Local		100.001800	300,005.40	101.797000	305,391.00	5,385.60	0.05
		Base		100.001800	300,005.40	101.797000	305,391.00	5,385.60	0.05
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
	26,000.000	Local		98.759769	25,677.54	119.500000	31,070.00	5,392.46	0.01
		Base		98.759769	25,677.54	119.500000	31,070.00	5,392.46	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	570,000.000	Local		104.951647	598,224.39	123.250000	702,525.00	104,300.61	0.12
		Base		104.951647	598,224.39	123.250000	702,525.00	104,300.61	0.12
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
	1,000,000.000	Local		106.404242	1,064,042.42	119.225000	1,192,250.00	128,207.58	0.20
		Base		106.404242	1,064,042.42	119.225000	1,192,250.00	128,207.58	0.20
71647NBJ7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5					5.500000	10 Jun 2051		
	980,000.000	Local		99.412559	974,243.08	100.200000	981,960.00	7,716.92	0.16
		Base		99.412559	974,243.08	100.200000	981,960.00	7,716.92	0.16
716564AB5	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/47 5.625					5.625000	19 Jun 2047		
	520,000.000	Local		110.743602	575,866.73	106.600000	554,320.00	-21,546.73	0.09
		Base		110.743602	575,866.73	106.600000	554,320.00	-21,546.73	0.09

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717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
	30,000.000	Local	99.746100	29,923.83	129.069521	38,720.86	8,797.03	0.01	
		Base	99.746100	29,923.83	129.069521	38,720.86	8,797.03	0.01	
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55					2.550000	28 May 2040		
	90,000.000	Local	99.405311	89,464.78	100.636711	90,573.04	1,108.26	0.02	
		Base	99.405311	89,464.78	100.636711	90,573.04	1,108.26	0.02	
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	260,000.000	Local	99.204492	257,931.68	100.077384	260,201.20	2,269.52	0.04	
		Base	99.204492	257,931.68	100.077384	260,201.20	2,269.52	0.04	
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
	290,000.000	Local	120.472941	349,371.53	143.013743	414,739.85	65,368.32	0.07	
		Base	120.472941	349,371.53	143.013743	414,739.85	65,368.32	0.07	
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
	90,000.000	Local	99.246344	89,321.71	110.735203	99,661.68	10,339.97	0.02	
		Base	99.246344	89,321.71	110.735203	99,661.68	10,339.97	0.02	
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
	40,000.000	Local	108.705450	43,482.18	116.620662	46,648.26	3,166.08	0.01	
		Base	108.705450	43,482.18	116.620662	46,648.26	3,166.08	0.01	
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
	1,460,000.000	Local	99.254006	1,449,108.49	103.047588	1,504,494.78	55,386.29	0.25	
		Base	99.254006	1,449,108.49	103.047588	1,504,494.78	55,386.29	0.25	
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
	560,000.000	Local	62.501475	350,008.26	88.320000	494,592.00	144,583.74	0.08	
		Base	62.501475	350,008.26	88.320000	494,592.00	144,583.74	0.08	
72650RAM4	PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7					6.700000	15 May 2036		
	130,000.000	Local	118.616508	154,201.46	122.683190	159,488.15	5,286.69	0.03	
		Base	118.616508	154,201.46	122.683190	159,488.15	5,286.69	0.03	
73358WCW2	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647					5.647000	01 Nov 2040		
	125,000.000	Local	135.786208	169,732.76	140.904140	176,130.18	6,397.42	0.03	
	Original Face:	Base	135.786208	169,732.76	140.904140	176,130.18	6,397.42	0.03	

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73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458				4.458000	01 Oct 2062		
		940,000.000	Local 111.632929	1,049,349.53	131.192460	1,233,209.12	183,859.59	0.21
Original Face:		940,000.000	Base 111.632929	1,049,349.53	131.192460	1,233,209.12	183,859.59	0.20
73358WRP1	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96				4.960000	01 Aug 2046		
		370,000.000	Local 132.885168	491,675.12	135.817980	502,526.53	10,851.41	0.08
Original Face:		370,000.000	Base 132.885168	491,675.12	135.817980	502,526.53	10,851.41	0.08
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75				7.750000	01 Mar 2031		
		200,000.000	Local 131.799075	263,598.15	142.520964	285,041.93	21,443.78	0.05
			Base 131.799075	263,598.15	142.520964	285,041.93	21,443.78	0.05
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125				2.125000	15 Oct 2050		
		290,000.000	Local 98.469948	285,562.85	85.431140	247,750.31	-37,812.54	0.04
			Base 98.469948	285,562.85	85.431140	247,750.31	-37,812.54	0.04
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					16 Mar 2024		
		420,000.000	Local 94.630862	397,449.62	44.501000	186,904.20	-210,545.42	0.03
Original Face:		420,000.000	Base 94.630862	397,449.62	44.501000	186,904.20	-210,545.42	0.03
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VAR				5.000000	10 Dec 2025		
		234,115.000	Local 74.833099	175,195.51	76.670000	179,495.97	4,300.46	0.03
Original Face:		234,115.000	Base 74.833099	175,195.51	76.670000	179,495.97	4,300.46	0.03
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
		420,000.000	Local 100.000000	420,000.00	128.625000	540,225.00	120,225.00	0.09
			Base 100.000000	420,000.00	128.625000	540,225.00	120,225.00	0.09
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4				4.400000	16 Apr 2050		
		660,000.000	Local 104.961200	692,743.92	121.714800	803,317.68	110,573.76	0.13
			Base 104.961200	692,743.92	121.714800	803,317.68	110,573.76	0.13
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
		290,000.000	Local 91.381179	265,005.42	103.500000	300,150.00	35,144.58	0.05
			Base 91.381179	265,005.42	103.500000	300,150.00	35,144.58	0.05
75281AA5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022		
		180,000.000	Local 96.748217	174,146.79	101.903000	183,425.40	9,278.61	0.03
			Base 96.748217	174,146.79	101.903000	183,425.40	9,278.61	0.03

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75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
	68,000.000	Local	95.963721	65,255.33	103.500000	70,380.00	5,124.67	0.01	
		Base	95.963721	65,255.33	103.500000	70,380.00	5,124.67	0.01	
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		
	1,320,000.000	Local	105.217005	1,388,864.46	110.250000	1,455,300.00	66,435.54	0.24	
		Base	105.217005	1,388,864.46	110.250000	1,455,300.00	66,435.54	0.24	
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
	190,000.000	Local	112.216653	213,211.64	129.329348	245,725.76	32,514.12	0.04	
		Base	112.216653	213,211.64	129.329348	245,725.76	32,514.12	0.04	
754730AH2	RAYMOND JAMES FINANCIAL SR UNSECURED 04/51 3.75					3.750000	01 Apr 2051		
	270,000.000	Local	101.186274	273,202.94	109.783008	296,414.12	23,211.18	0.05	
		Base	101.186274	273,202.94	109.783008	296,414.12	23,211.18	0.05	
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	300,000.000	Local	106.926663	320,779.99	130.948000	392,844.00	72,064.01	0.07	
Original Face:	300,000.000	Base	106.926663	320,779.99	130.948000	392,844.00	72,064.01	0.07	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	440,000.000	Local	112.807539	496,353.17	122.519651	539,086.46	42,733.29	0.09	
		Base	112.807539	496,353.17	122.519651	539,086.46	42,733.29	0.09	
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
	50,000.000	Local	124.179780	62,089.89	145.747841	72,873.92	10,784.03	0.01	
		Base	124.179780	62,089.89	145.747841	72,873.92	10,784.03	0.01	
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
	160,000.000	Local	118.015138	188,824.22	137.408861	219,854.18	31,029.96	0.04	
		Base	118.015138	188,824.22	137.408861	219,854.18	31,029.96	0.04	
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
	1,670,000.000	Local	97.424159	1,626,983.46	100.825000	1,683,777.50	56,794.04	0.28	
		Base	97.424159	1,626,983.46	100.825000	1,683,777.50	56,794.04	0.28	
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR					3.754000	01 Nov 2029		
	530,000.000	Local	100.000000	530,000.00	106.250000	563,125.00	33,125.00	0.09	
		Base	100.000000	530,000.00	106.250000	563,125.00	33,125.00	0.09	

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78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5				2.500000	01 Dec 2029			
		60,000.000	Local	99.856883	59,914.13	104.906701	62,944.02	3,029.89	0.01
			Base	99.856883	59,914.13	104.906701	62,944.02	3,029.89	0.01
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25				3.250000	01 Dec 2049			
		340,000.000	Local	99.264435	337,499.08	107.530053	365,602.18	28,103.10	0.06
			Base	99.264435	337,499.08	107.530053	365,602.18	28,103.10	0.06
78409VAR5	S+P GLOBAL INC COMPANY GUAR 08/60 2.3				2.300000	15 Aug 2060			
		190,000.000	Local	98.448111	187,051.41	85.745310	162,916.09	-24,135.32	0.03
			Base	98.448111	187,051.41	85.745310	162,916.09	-24,135.32	0.03
78486QAJ0	SVB FINANCIAL GROUP JR SUBORDINA 12/99 VAR				4.000000	31 Dec 2099			
		240,000.000	Local	100.000000	240,000.00	101.780000	244,272.00	4,272.00	0.04
			Base	100.000000	240,000.00	101.780000	244,272.00	4,272.00	0.04
79466LAL8	SALESFORCE.COM INC SR UNSECURED 07/51 2.9				2.900000	15 Jul 2051			
		2,720,000.000	Local	99.721000	2,712,411.20	100.816611	2,742,211.82	29,800.62	0.46
			Base	99.721000	2,712,411.20	100.816611	2,742,211.82	29,800.62	0.46
79466LAM6	SALESFORCE.COM INC SR UNSECURED 07/61 3.05				3.050000	15 Jul 2061			
		890,000.000	Local	99.678000	887,134.20	101.587176	904,125.87	16,991.67	0.15
			Base	99.678000	887,134.20	101.587176	904,125.87	16,991.67	0.15
79588TAD2	SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/31 3.35				3.350000	16 Apr 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
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138000	01 May 2049			
		180,000.000	Local	126.602167	227,883.90	151.080230	271,944.41	44,060.51	0.05
		Original Face:	180,000.000	Base	126.602167	227,883.90	151.080230	271,944.41	44,060.51
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042			
		460,000.000	Local	105.390533	484,796.45	118.436149	544,806.29	60,009.84	0.09
			Base	105.390533	484,796.45	118.436149	544,806.29	60,009.84	0.09
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047			
		250,000.000	Local	101.810660	254,526.65	114.208070	285,520.18	30,993.53	0.05
			Base	101.810660	254,526.65	114.208070	285,520.18	30,993.53	0.05

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797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32				3.320000	15 Apr 2050			
		140,000.000	Local	99.870264	139,818.37	105.871590	148,220.23	8,401.86	0.02
			Base	99.870264	139,818.37	105.871590	148,220.23	8,401.86	0.02
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	107.152820	182,159.79	12,159.79	0.03
			Base	100.000000	170,000.00	107.152820	182,159.79	12,159.79	0.03
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028			
		890,000.000	Local	105.072718	935,147.19	116.150000	1,033,735.00	98,587.81	0.17
			Base	105.072718	935,147.19	116.150000	1,033,735.00	98,587.81	0.17
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR				4.000000	31 Dec 2099			
		660,000.000	Local	100.000000	660,000.00	102.300000	675,180.00	15,180.00	0.11
			Base	100.000000	660,000.00	102.300000	675,180.00	15,180.00	0.11
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.700000	15 Jun 2028			
		140,000.000	Local	119.018000	166,625.20	129.683860	181,557.40	14,932.20	0.03
			Base	119.018000	166,625.20	129.683860	181,557.40	14,932.20	0.03
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75				4.750000	01 May 2024			
		330,000.000	Local	97.544864	321,898.05	102.500000	338,250.00	16,351.95	0.06
			Base	97.544864	321,898.05	102.500000	338,250.00	16,351.95	0.06
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045			
		20,000.000	Local	102.341850	20,468.37	123.382430	24,676.49	4,208.12	0.00
			Base	102.341850	20,468.37	123.382430	24,676.49	4,208.12	0.00
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046			
		980,000.000	Local	101.979313	999,397.27	117.093164	1,147,513.01	148,115.74	0.19
			Base	101.979313	999,397.27	117.093164	1,147,513.01	148,115.74	0.19
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050			
		1,310,000.000	Local	99.220716	1,299,791.38	106.533294	1,395,586.15	95,794.77	0.23
			Base	99.220716	1,299,791.38	106.533294	1,395,586.15	95,794.77	0.23
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65				2.650000	15 Jul 2030			
		520,000.000	Local	99.688425	518,379.81	103.682586	539,149.45	20,769.64	0.09
			Base	99.688425	518,379.81	103.682586	539,149.45	20,769.64	0.09

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830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025			
		470,000.000	Local	100.802594	473,772.19	107.495259	505,227.72	31,455.53	0.08
			Base	100.802594	473,772.19	107.495259	505,227.72	31,455.53	0.08
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028			
		1,060,000.000	Local	106.996177	1,134,159.48	111.240720	1,179,151.63	44,992.15	0.20
		Original Face: 1,060,000.000	Base	106.996177	1,134,159.48	111.240720	1,179,151.63	44,992.15	0.20
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040			
		170,000.000	Local	106.391388	180,865.36	114.713575	195,013.08	14,147.72	0.03
			Base	106.391388	180,865.36	114.713575	195,013.08	14,147.72	0.03
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.050000	15 Mar 2042			
		370,000.000	Local	103.092189	381,441.10	107.446555	397,552.25	16,111.15	0.07
			Base	103.092189	381,441.10	107.446555	397,552.25	16,111.15	0.07
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.650000	01 Oct 2043			
		430,000.000	Local	109.909772	472,612.02	115.035041	494,650.68	22,038.66	0.08
			Base	109.909772	472,612.02	115.035041	494,650.68	22,038.66	0.08
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.000000	01 Apr 2047			
		30,000.000	Local	94.851900	28,455.57	105.264184	31,579.26	3,123.69	0.01
			Base	94.851900	28,455.57	105.264184	31,579.26	3,123.69	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125000	01 Mar 2048			
		10,000.000	Local	95.603200	9,560.32	106.612249	10,661.22	1,100.90	0.00
			Base	95.603200	9,560.32	106.612249	10,661.22	1,100.90	0.00
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65				3.650000	01 Feb 2050			
		2,430,000.000	Local	101.124807	2,457,332.81	100.087829	2,432,134.24	-25,198.57	0.41
			Base	101.124807	2,457,332.81	100.087829	2,432,134.24	-25,198.57	0.40
842400HF3	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65				3.650000	01 Jun 2051			
		690,000.000	Local	99.962622	689,742.09	100.173719	691,198.66	1,456.57	0.12
			Base	99.962622	689,742.09	100.173719	691,198.66	1,456.57	0.11
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.750000	16 Apr 2040			
		150,000.000	Local	100.785460	151,178.19	142.250000	213,375.00	62,196.81	0.04
			Base	100.785460	151,178.19	142.250000	213,375.00	62,196.81	0.04

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84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042			
		730,000.000	Local	106.989536	781,023.61	127.500000	930,750.00	149,726.39	0.16
			Base	106.989536	781,023.61	127.500000	930,750.00	149,726.39	0.15
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032			
		370,000.000	Local	104.875927	388,040.93	142.860843	528,585.12	140,544.19	0.09
			Base	104.875927	388,040.93	142.860843	528,585.12	140,544.19	0.09
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8				4.800000	15 Mar 2047			
		300,000.000	Local	114.812913	344,438.74	123.187152	369,561.46	25,122.72	0.06
			Base	114.812913	344,438.74	123.187152	369,561.46	25,122.72	0.06
85917PAB3	STERIS PLC COMPANY GUAR 03/51 3.75				3.750000	15 Mar 2051			
		540,000.000	Local	99.755794	538,681.29	106.243032	573,712.37	35,031.08	0.10
			Base	99.755794	538,681.29	106.243032	573,712.37	35,031.08	0.10
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	112.268010	157,175.21	17,175.21	0.03
			Base	100.000000	140,000.00	112.268010	157,175.21	17,175.21	0.03
86765BAQ2	ENERGY TRANSFER LP SR UNSECURED 05/45 5.35				5.350000	15 May 2045			
		180,000.000	Local	99.133383	178,440.09	115.748174	208,346.71	29,906.62	0.03
			Base	99.133383	178,440.09	115.748174	208,346.71	29,906.62	0.03
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7				7.000000	16 Mar 2047			
		1,000,000.000	Local	127.031481	1,270,314.81	135.230000	1,352,300.00	81,985.19	0.23
			Base	127.031481	1,270,314.81	135.230000	1,352,300.00	81,985.19	0.22
87264AAX3	T MOBILE USA INC SR SECURED 04/40 4.375				4.375000	15 Apr 2040			
		140,000.000	Local	101.099500	141,539.30	116.861000	163,605.40	22,066.10	0.03
			Base	101.099500	141,539.30	116.861000	163,605.40	22,066.10	0.03
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3				3.000000	15 Feb 2041			
		1,340,000.000	Local	97.838177	1,311,031.57	98.767000	1,323,477.80	12,446.23	0.22
			Base	97.838177	1,311,031.57	98.767000	1,323,477.80	12,446.23	0.22
87264ABN4	T MOBILE USA INC SR SECURED 02/51 3.3				3.300000	15 Feb 2051			
		2,370,000.000	Local	96.273247	2,281,675.96	99.835000	2,366,089.50	84,413.54	0.40
			Base	96.273247	2,281,675.96	99.835000	2,366,089.50	84,413.54	0.39

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87264ABS3	T MOBILE USA INC COMPANY GUAR 02/29 2.625				2.625000	15 Feb 2029		
		190,000.000	Local 100.000000	190,000.00	98.750000	187,625.00	-2,375.00	0.03
			Base 100.000000	190,000.00	98.750000	187,625.00	-2,375.00	0.03
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875				2.875000	15 Feb 2031		
		360,000.000	Local 98.325667	353,972.40	99.250000	357,300.00	3,327.60	0.06
			Base 98.325667	353,972.40	99.250000	357,300.00	3,327.60	0.06
87264ACE3	T MOBILE USA INC COMPANY GUAR 144A 04/31 3.5				3.500000	15 Apr 2031		
		820,000.000	Local 101.861689	835,265.85	103.459000	848,363.80	13,097.95	0.14
			Base 101.861689	835,265.85	103.459000	848,363.80	13,097.95	0.14
87612BBT8	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/32 4				4.000000	15 Jan 2032		
		850,000.000	Local 99.340935	844,397.95	102.865000	874,352.50	29,954.55	0.15
			Base 99.340935	844,397.95	102.865000	874,352.50	29,954.55	0.15
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
		580,000.000	Local 107.145250	621,442.45	129.758362	752,598.50	131,156.05	0.13
			Base 107.145250	621,442.45	129.758362	752,598.50	131,156.05	0.12
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.270000	15 May 2047		
		300,000.000	Local 102.746073	308,238.22	119.638072	358,914.22	50,676.00	0.06
			Base 102.746073	308,238.22	119.638072	358,914.22	50,676.00	0.06
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3				3.300000	15 May 2050		
		760,000.000	Local 99.356259	755,107.57	103.235792	784,592.02	29,484.45	0.13
			Base 99.356259	755,107.57	103.235792	784,592.02	29,484.45	0.13
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25				6.250000	15 Jul 2041		
		1,813,000.000	Local 125.526761	2,275,800.18	130.781548	2,371,069.47	95,269.29	0.40
			Base 125.526761	2,275,800.18	130.781548	2,371,069.47	95,269.29	0.39
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036		
		220,000.000	Local 120.986405	266,170.09	143.886144	316,549.52	50,379.43	0.05
			Base 120.986405	266,170.09	143.886144	316,549.52	50,379.43	0.05
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		300,000.000	Local 104.351277	313,053.83	124.870948	374,612.84	61,559.01	0.06
			Base 104.351277	313,053.83	124.870948	374,612.84	61,559.01	0.06

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87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038			
		570,000.000	Local	101.649702	579,403.30	117.517342	669,848.85	90,445.55	0.11
			Base	101.649702	579,403.30	117.517342	669,848.85	90,445.55	0.11
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84				3.840000	22 Apr 2051			
		1,430,000.000	Local	100.444050	1,436,349.92	107.746882	1,540,780.41	104,430.49	0.26
			Base	100.444050	1,436,349.92	107.746882	1,540,780.41	104,430.49	0.26
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021			
		630,000.000	Local	99.682530	627,999.94	100.250000	631,575.00	3,575.06	0.11
			Base	99.682530	627,999.94	100.250000	631,575.00	3,575.06	0.10
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022			
		40,000.000	Local	95.527550	38,211.02	100.500000	40,200.00	1,988.98	0.01
			Base	95.527550	38,211.02	100.500000	40,200.00	1,988.98	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021			
		740,000.000	Local	99.871020	739,045.55	99.634000	737,291.60	-1,753.95	0.12
			Base	99.871020	739,045.55	99.634000	737,291.60	-1,753.95	0.12
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023			
		110,000.000	Local	94.726864	104,199.55	99.649000	109,613.90	5,414.35	0.02
			Base	94.726864	104,199.55	99.649000	109,613.90	5,414.35	0.02
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1				4.100000	01 Oct 2046			
		1,470,000.000	Local	81.048201	1,191,408.55	87.625000	1,288,087.50	96,678.95	0.22
			Base	81.048201	1,191,408.55	87.625000	1,288,087.50	96,678.95	0.21
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125				7.125000	31 Jan 2025			
		290,000.000	Local	100.000000	290,000.00	110.250000	319,725.00	29,725.00	0.05
			Base	100.000000	290,000.00	110.250000	319,725.00	29,725.00	0.05
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875				3.875000	15 Mar 2039			
		1,050,000.000	Local	104.906781	1,101,521.20	120.197211	1,262,070.72	160,549.52	0.21
			Base	104.906781	1,101,521.20	120.197211	1,262,070.72	160,549.52	0.21
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	111.403460	167,105.19	17,105.19	0.03
			Base	100.000000	150,000.00	111.403460	167,105.19	17,105.19	0.03

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88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
		1,110,000.000	Local 129.000941	1,431,910.44	151.697779	1,683,845.35	251,934.91	0.28
			Base 129.000941	1,431,910.44	151.697779	1,683,845.35	251,934.91	0.28
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
		60,000.000	Local 110.241600	66,144.96	136.319191	81,791.51	15,646.55	0.01
			Base 110.241600	66,144.96	136.319191	81,791.51	15,646.55	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
		1,990,000.000	Local 124.569389	2,478,930.85	146.148490	2,908,354.95	429,424.10	0.49
			Base 124.569389	2,478,930.85	146.148490	2,908,354.95	429,424.10	0.48
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
		570,000.000	Local 117.817858	671,561.79	139.317415	794,109.27	122,547.48	0.13
			Base 117.817858	671,561.79	139.317415	794,109.27	122,547.48	0.13
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
		80,000.000	Local 108.030463	86,424.37	129.459444	103,567.56	17,143.19	0.02
			Base 108.030463	86,424.37	129.459444	103,567.56	17,143.19	0.02
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5				4.500000	15 Sep 2042		
		410,000.000	Local 94.093229	385,782.24	111.255232	456,146.45	70,364.21	0.08
			Base 94.093229	385,782.24	111.255232	456,146.45	70,364.21	0.08
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5				6.500000	15 Mar 2040		
		240,000.000	Local 106.057975	254,539.14	114.500000	274,800.00	20,260.86	0.05
			Base 106.057975	254,539.14	114.500000	274,800.00	20,260.86	0.05
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4				5.400000	15 Aug 2041		
		140,000.000	Local 99.423357	139,192.70	129.411318	181,175.85	41,983.15	0.03
			Base 99.423357	139,192.70	129.411318	181,175.85	41,983.15	0.03
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042		
		80,000.000	Local 102.918200	82,334.56	119.949055	95,959.24	13,624.68	0.02
			Base 102.918200	82,334.56	119.949055	95,959.24	13,624.68	0.02
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25				3.250000	15 May 2030		
		150,000.000	Local 99.808053	149,712.08	108.309174	162,463.76	12,751.68	0.03
			Base 99.808053	149,712.08	108.309174	162,463.76	12,751.68	0.03

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893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95				3.950000	15 May 2050			
		2,700,000.000	Local	106.070156	2,863,894.20	111.825882	3,019,298.81	155,404.61	0.51
			Base	106.070156	2,863,894.20	111.825882	3,019,298.81	155,404.61	0.50
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5				4.500000	26 Jun 2048			
		800,000.000	Local	128.079254	1,024,634.03	130.706684	1,045,653.47	21,019.44	0.18
			Base	128.079254	1,024,634.03	130.706684	1,045,653.47	21,019.44	0.17
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099			
		1,340,000.000	Local	101.420616	1,359,036.26	110.125000	1,475,675.00	116,638.74	0.25
			Base	101.420616	1,359,036.26	110.125000	1,475,675.00	116,638.74	0.24
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034			
		690,000.000	Local	106.205596	732,818.61	120.232000	829,600.80	96,782.19	0.14
			Base	106.205596	732,818.61	120.232000	829,600.80	96,782.19	0.14
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060			
		1,680,000.000	Local	106.569135	1,790,361.47	113.954988	1,914,443.80	124,082.33	0.32
			Base	106.569135	1,790,361.47	113.954988	1,914,443.80	124,082.33	0.32
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25				3.250000	05 Feb 2050			
		440,000.000	Local	99.962052	439,833.03	105.548668	464,414.14	24,581.11	0.08
			Base	99.962052	439,833.03	105.548668	464,414.14	24,581.11	0.08
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070			
		290,000.000	Local	100.933893	292,708.29	110.339325	319,984.04	27,275.75	0.05
			Base	100.933893	292,708.29	110.339325	319,984.04	27,275.75	0.05
907818FN3	UNION PACIFIC CORP SR UNSECURED 09/62 2.973				2.973000	16 Sep 2062			
		170,000.000	Local	99.860876	169,763.49	96.197000	163,534.90	-6,228.59	0.03
			Base	99.860876	169,763.49	96.197000	163,534.90	-6,228.59	0.03
907818FR4	UNION PACIFIC CORP SR UNSECURED 144A 04/71 3.799				3.799000	06 Apr 2071			
		460,000.000	Local	102.721959	472,521.01	111.090533	511,016.45	38,495.44	0.09
			Base	102.721959	472,521.01	111.090533	511,016.45	38,495.44	0.08
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029			
		200,000.000	Local	100.830850	201,661.70	103.500000	207,000.00	5,338.30	0.03
			Base	100.830850	201,661.70	103.500000	207,000.00	5,338.30	0.03

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90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625000	03 Mar 2024		
		48,989.270	Local 100.000000	48,989.27	102.244100	50,088.64	1,099.37	0.01
Original Face:		100,000.000	Base 100.000000	48,989.27	102.244100	50,088.64	1,099.37	0.01
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B					21 Apr 2028		
		470,000.000	Local 99.509785	467,695.99	101.214300	475,707.21	8,011.22	0.08
			Base 99.509785	467,695.99	101.214300	475,707.21	8,011.22	0.08
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875				4.875000	15 Jul 2027		
		242,625.000	Local 100.000000	242,625.00	106.050550	257,305.15	14,680.15	0.04
Original Face:		250,000.000	Base 100.000000	242,625.00	106.050550	257,305.15	14,680.15	0.04
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.050000	11 Jan 2040		
		122,000.000	Local 115.340516	140,715.43	125.391000	152,977.02	12,261.59	0.03
			Base 115.340516	140,715.43	125.391000	152,977.02	12,261.59	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044		
		3,006,000.000	Local 103.766054	3,119,207.58	110.423000	3,319,315.38	200,107.80	0.56
			Base 103.766054	3,119,207.58	110.423000	3,319,315.38	200,107.80	0.55
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
		340,000.000	Local 98.572726	335,147.27	104.434000	355,075.60	19,928.33	0.06
			Base 98.572726	335,147.27	104.434000	355,075.60	19,928.33	0.06
91087BAQ3	UNITED MEXICAN STATES SR UNSECURED 08/41 4.28				4.280000	14 Aug 2041		
		1,600,000.000	Local 99.938418	1,599,014.69	105.011000	1,680,176.00	81,161.31	0.28
			Base 99.938418	1,599,014.69	105.011000	1,680,176.00	81,161.31	0.28
912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050		
		0.000	Local 0.000000	294.80	0.000000	0.00	-294.80	0.00
			Base 0.000000	294.80	0.000000	0.00	-294.80	0.00
912810SS8	US TREASURY N/B 11/50 1.625				1.625000	15 Nov 2050		
		430,000.000	Local 84.143505	361,817.07	89.859375	386,395.31	24,578.24	0.06
			Base 84.143505	361,817.07	89.859375	386,395.31	24,578.24	0.06
912810SX7	US TREASURY N/B 05/51 2.375				2.375000	15 May 2051		
		2,440,000.000	Local 104.442449	2,548,395.75	106.859375	2,607,368.75	58,973.00	0.44
			Base 104.442449	2,548,395.75	106.859375	2,607,368.75	58,973.00	0.43

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912810SY5	US TREASURY N/B 05/41 2.25					2.250000	15 May 2041		
	630,000.000	Local	102.227868	644,035.57	104.156250	656,184.38	12,148.81	0.11	
		Base	102.227868	644,035.57	104.156250	656,184.38	12,148.81	0.11	
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	320,000.000	Local	99.655216	318,896.69	99.597656	318,712.50	-184.19	0.05	
		Base	99.655216	318,896.69	99.597656	318,712.50	-184.19	0.05	
91282CCB5	US TREASURY N/B 05/31 1.625					1.625000	15 May 2031		
	1,500,000.000	Local	100.391287	1,505,869.30	101.656250	1,524,843.75	18,974.45	0.26	
		Base	100.391287	1,505,869.30	101.656250	1,524,843.75	18,974.45	0.25	
91282CCH2	US TREASURY N/B 06/28 1.25					1.250000	30 Jun 2028		
	1,380,000.000	Local	99.906528	1,378,710.08	100.250000	1,383,450.00	4,739.92	0.23	
		Base	99.906528	1,378,710.08	100.250000	1,383,450.00	4,739.92	0.23	
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
	210,000.000	Local	102.668310	215,603.45	124.620078	261,702.16	46,098.71	0.04	
		Base	102.668310	215,603.45	124.620078	261,702.16	46,098.71	0.04	
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
	250,000.000	Local	127.466764	318,666.91	119.054274	297,635.69	-21,031.22	0.05	
		Base	127.466764	318,666.91	119.054274	297,635.69	-21,031.22	0.05	
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
	1,620,000.000	Local	113.841334	1,844,229.61	117.635424	1,905,693.87	61,464.26	0.32	
		Base	113.841334	1,844,229.61	117.635424	1,905,693.87	61,464.26	0.32	
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
	550,000.000	Local	105.918625	582,552.44	121.099101	666,045.06	83,492.62	0.11	
		Base	105.918625	582,552.44	121.099101	666,045.06	83,492.62	0.11	
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
	150,000.000	Local	108.477373	162,716.06	128.741561	193,112.34	30,396.28	0.03	
		Base	108.477373	162,716.06	128.741561	193,112.34	30,396.28	0.03	
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
	130,000.000	Local	94.097185	122,326.34	149.669350	194,570.16	72,243.82	0.03	
		Base	94.097185	122,326.34	149.669350	194,570.16	72,243.82	0.03	

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91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
	40,000.000	Local	104.734650	41,893.86	155.288433	62,115.37	20,221.51	0.01	
		Base	104.734650	41,893.86	155.288433	62,115.37	20,221.51	0.01	
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
	80,000.000	Local	98.925525	79,140.42	127.542678	102,034.14	22,893.72	0.02	
		Base	98.925525	79,140.42	127.542678	102,034.14	22,893.72	0.02	
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
	150,000.000	Local	110.211127	165,316.69	126.488013	189,732.02	24,415.33	0.03	
		Base	110.211127	165,316.69	126.488013	189,732.02	24,415.33	0.03	
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	440,000.000	Local	99.348759	437,134.54	124.077629	545,941.57	108,807.03	0.09	
		Base	99.348759	437,134.54	124.077629	545,941.57	108,807.03	0.09	
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	1,620,000.000	Local	121.147947	1,962,596.74	127.837658	2,070,970.06	108,373.32	0.35	
		Base	121.147947	1,962,596.74	127.837658	2,070,970.06	108,373.32	0.34	
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		
	60,000.000	Local	100.185083	60,111.05	107.839698	64,703.82	4,592.77	0.01	
		Base	100.185083	60,111.05	107.839698	64,703.82	4,592.77	0.01	
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
	640,000.000	Local	100.574727	643,678.25	111.923041	716,307.46	72,629.21	0.12	
		Base	100.574727	643,678.25	111.923041	716,307.46	72,629.21	0.12	
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	800,000.000	Local	101.282998	810,263.98	118.709783	949,678.26	139,414.28	0.16	
		Base	101.282998	810,263.98	118.709783	949,678.26	139,414.28	0.16	
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	340,000.000	Local	98.082712	333,481.22	101.350000	344,590.00	11,108.78	0.06	
		Base	98.082712	333,481.22	101.350000	344,590.00	11,108.78	0.06	
913366EP1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/48 FIXED 6.548					6.548000	15 May 2048		
	120,000.000	Local	150.042200	180,050.64	156.106240	187,327.49	7,276.85	0.03	
	Original Face:	Base	150.042200	180,050.64	156.106240	187,327.49	7,276.85	0.03	

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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	102.913100	185,243.58	5,243.58	0.03
		Base		100.000000	180,000.00	102.913100	185,243.58	5,243.58	0.03
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
	370,000.000	Local		100.000000	370,000.00	106.232650	393,060.81	23,060.81	0.07
		Base		100.000000	370,000.00	106.232650	393,060.81	23,060.81	0.07
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706					3.706000	15 May 2120		
	40,000.000	Local		100.000000	40,000.00	107.998540	43,199.42	3,199.42	0.01
		Base		100.000000	40,000.00	107.998540	43,199.42	3,199.42	0.01
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767000	15 May 2115		
	430,000.000	Local		101.516130	436,519.36	137.296410	590,374.56	153,855.20	0.10
		Base		101.516130	436,519.36	137.296410	590,374.56	153,855.20	0.10
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
	480,000.000	Local		113.347771	544,069.30	140.794790	675,814.99	131,745.69	0.11
		Base		113.347771	544,069.30	140.794790	675,814.99	131,745.69	0.11
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	119.517200	83,662.04	13,662.04	0.01
	Original Face: 70,000.000	Base		100.000000	70,000.00	119.517200	83,662.04	13,662.04	0.01
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
	460,000.000	Local		105.253509	484,166.14	126.166080	580,363.97	96,197.83	0.10
		Base		105.253509	484,166.14	126.166080	580,363.97	96,197.83	0.10
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	120,000.000	Local		88.277900	105,933.48	113.474444	136,169.33	30,235.85	0.02
		Base		88.277900	105,933.48	113.474444	136,169.33	30,235.85	0.02
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043		
	90,000.000	Local		133.693833	120,324.45	159.772453	143,795.21	23,470.76	0.02
		Base		133.693833	120,324.45	159.772453	143,795.21	23,470.76	0.02
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	260,000.000	Local		99.400788	258,442.05	119.283291	310,136.56	51,694.51	0.05
		Base		99.400788	258,442.05	119.283291	310,136.56	51,694.51	0.05

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92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
	2,125,000.000	Local		108.195783	2,299,160.39	123.797402	2,630,694.79	331,534.40	0.44
		Base		108.195783	2,299,160.39	123.797402	2,630,694.79	331,534.40	0.44
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672000	15 Mar 2055		
	37,000.000	Local		94.914919	35,118.52	128.582953	47,575.69	12,457.17	0.01
		Base		94.914919	35,118.52	128.582953	47,575.69	12,457.17	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	530,000.000	Local		88.593845	469,547.38	118.091293	625,883.85	156,336.47	0.10
		Base		88.593845	469,547.38	118.091293	625,883.85	156,336.47	0.10
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	840,000.000	Local		110.303320	926,547.89	131.428539	1,103,999.73	177,451.84	0.18
		Base		110.303320	926,547.89	131.428539	1,103,999.73	177,451.84	0.18
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		110.605800	22,121.16	139.929446	27,985.89	5,864.73	0.00
		Base		110.605800	22,121.16	139.929446	27,985.89	5,864.73	0.00
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	420,000.000	Local		104.266060	437,917.45	115.065502	483,275.11	45,357.66	0.08
		Base		104.266060	437,917.45	115.065502	483,275.11	45,357.66	0.08
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	20,000.000	Local		99.909050	19,981.81	96.326000	19,265.20	-716.61	0.00
		Base		99.909050	19,981.81	96.326000	19,265.20	-716.61	0.00
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	950,000.000	Local		95.704939	909,196.92	95.501920	907,268.24	-1,928.68	0.15
		Base		95.704939	909,196.92	95.501920	907,268.24	-1,928.68	0.15
92343V1	VERIZON COMMUNICATIONS SR UNSECURED 11/60 3					3.000000	20 Nov 2060		
	440,000.000	Local		99.130998	436,176.39	94.058776	413,858.61	-22,317.78	0.07
		Base		99.130998	436,176.39	94.058776	413,858.61	-22,317.78	0.07
92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987					2.987000	30 Oct 2056		
	70,000.000	Local		88.179186	61,725.43	94.091253	65,863.88	4,138.45	0.01
		Base		88.179186	61,725.43	94.091253	65,863.88	4,138.45	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
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051		
	6,820,000.000	Local		101.212196	6,902,671.77	106.923225	7,292,163.95	389,492.18	1.22
		Base		101.212196	6,902,671.77	106.923225	7,292,163.95	389,492.18	1.21
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
	3,870,000.000	Local		99.956187	3,868,304.45	107.205524	4,148,853.78	280,549.33	0.69
		Base		99.956187	3,868,304.45	107.205524	4,148,853.78	280,549.33	0.69
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	3,440,000.000	Local		101.352153	3,486,514.06	105.882684	3,642,364.33	155,850.27	0.61
		Base		101.352153	3,486,514.06	105.882684	3,642,364.33	155,850.27	0.60
92660FAN4	VIDEOTRON LTD SR UNSECURED 144A 06/29 3.625					3.625000	15 Jun 2029		
	190,000.000	Local		100.000000	190,000.00	101.500000	192,850.00	2,850.00	0.03
		Base		100.000000	190,000.00	101.500000	192,850.00	2,850.00	0.03
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
	236,000.000	Local		119.827309	282,792.45	177.844411	419,712.81	136,920.36	0.07
		Base		119.827309	282,792.45	177.844411	419,712.81	136,920.36	0.07
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	1,020,000.000	Local		113.366393	1,156,337.21	128.429665	1,309,982.58	153,645.37	0.22
		Base		113.366393	1,156,337.21	128.429665	1,309,982.58	153,645.37	0.22
92826CAK8	VISA INC SR UNSECURED 04/40 2.7					2.700000	15 Apr 2040		
	690,000.000	Local		102.495271	707,217.37	103.470741	713,948.11	6,730.74	0.12
		Base		102.495271	707,217.37	103.470741	713,948.11	6,730.74	0.12
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
	160,000.000	Local		111.965994	179,145.59	138.496277	221,594.04	42,448.45	0.04
		Base		111.965994	179,145.59	138.496277	221,594.04	42,448.45	0.04
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
	490,000.000	Local		105.363412	516,280.72	131.859030	646,109.25	129,828.53	0.11
		Base		105.363412	516,280.72	131.859030	646,109.25	129,828.53	0.11
928881AE1	VONTIER CORP COMPANY GUAR 144A 04/31 2.95					2.950000	01 Apr 2031		
	200,000.000	Local		99.317360	198,634.72	100.380000	200,760.00	2,125.28	0.03
		Base		99.317360	198,634.72	100.380000	200,760.00	2,125.28	0.03

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2021

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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	
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75				4.750000	17 Sep 2044			
		1,810,000.000	Local	104.472562	1,890,953.37	107.857804	1,952,226.25	61,272.88	0.33
			Base	104.472562	1,890,953.37	107.857804	1,952,226.25	61,272.88	0.32
931142DG5	WALMART INC SR UNSECURED 04/43 4				4.000000	11 Apr 2043			
		320,000.000	Local	104.787366	335,319.57	122.154705	390,895.06	55,575.49	0.07
			Base	104.787366	335,319.57	122.154705	390,895.06	55,575.49	0.06
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3				4.300000	22 Apr 2044			
		46,000.000	Local	100.081717	46,037.59	127.304904	58,560.26	12,522.67	0.01
			Base	100.081717	46,037.59	127.304904	58,560.26	12,522.67	0.01
931142EC3	WALMART INC SR UNSECURED 06/48 4.05				4.050000	29 Jun 2048			
		1,220,000.000	Local	111.994711	1,366,335.47	125.945089	1,536,530.09	170,194.62	0.26
			Base	111.994711	1,366,335.47	125.945089	1,536,530.09	170,194.62	0.25
937DCTII6	ICON LUXEMBOURG SARL TERM LOAN B					16 Jun 2028			
		1,216,826.840	Local	99.500000	1,210,742.71	100.187500	1,219,108.39	8,365.68	0.20
			Base	99.500000	1,210,742.71	100.187500	1,219,108.39	8,365.68	0.20
937JCYII2	SCHWEITZER MAUDUIT INTRNTL INC 2021 TERM LOAN B					27 Jan 2028			
		150,000.000	Local	99.545127	149,317.69	98.500000	147,750.00	-1,567.69	0.02
			Base	99.545127	149,317.69	98.500000	147,750.00	-1,567.69	0.02
937LWSII8	CARNIVAL CORPORATION 2021 USD TERM LOAN B					30 Jun 2025			
		440,000.000	Local	100.346591	441,525.00	99.875000	439,450.00	-2,075.00	0.07
			Base	100.346591	441,525.00	99.875000	439,450.00	-2,075.00	0.07
937PJEII5	ZEBRA BUYER LLC TERM LOAN B					21 Apr 2028			
		920,000.000	Local	99.500000	915,400.00	100.250000	922,300.00	6,900.00	0.15
			Base	99.500000	915,400.00	100.250000	922,300.00	6,900.00	0.15
942WUKII6	ICON LUXEMBOURG SARL 1ST LIEN TERM LOAN B					16 Jun 2028			
		303,173.160	Local	99.499999	301,657.29	100.187500	303,741.61	2,084.32	0.05
			Base	99.499999	301,657.29	100.187500	303,741.61	2,084.32	0.05
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375				6.375000	15 Jun 2037			
		180,000.000	Local	94.575633	170,236.14	141.380066	254,484.12	84,247.98	0.04
			Base	94.575633	170,236.14	141.380066	254,484.12	84,247.98	0.04

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625				4.625000	15 May 2042		
		100,000.000	Local 107.339520	107,339.52	124.096701	124,096.70	16,757.18	0.02
			Base 107.339520	107,339.52	124.096701	124,096.70	16,757.18	0.02
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606000	15 Jan 2044		
		638,000.000	Local 105.957933	676,011.61	136.602546	871,524.24	195,512.63	0.15
			Base 105.957933	676,011.61	136.602546	871,524.24	195,512.63	0.14
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
		220,000.000	Local 114.543259	251,995.17	133.304439	293,269.77	41,274.60	0.05
			Base 114.543259	251,995.17	133.304439	293,269.77	41,274.60	0.05
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.650000	04 Nov 2044		
		280,000.000	Local 97.634621	273,376.94	123.150320	344,820.90	71,443.96	0.06
			Base 97.634621	273,376.94	123.150320	344,820.90	71,443.96	0.06
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
		640,000.000	Local 104.219167	667,002.67	120.397304	770,542.75	103,540.08	0.13
			Base 104.219167	667,002.67	120.397304	770,542.75	103,540.08	0.13
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
		1,260,000.000	Local 113.164487	1,425,872.53	126.512781	1,594,061.04	168,188.51	0.27
			Base 113.164487	1,425,872.53	126.512781	1,594,061.04	168,188.51	0.26
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D				4.610566	15 Sep 2048		
		100,000.000	Local 87.701430	87,701.43	70.723120	70,723.12	-16,978.31	0.01
Original Face:		100,000.000	Base 87.701430	87,701.43	70.723120	70,723.12	-16,978.31	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	118.316775	544,257.17	84,257.17	0.09
			Base 100.000000	460,000.00	118.316775	544,257.17	84,257.17	0.09
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051		
		4,350,000.000	Local 126.053479	5,483,326.35	137.024835	5,960,580.32	477,253.97	1.00
			Base 126.053479	5,483,326.35	137.024835	5,960,580.32	477,253.97	0.99
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR				3.068000	30 Apr 2041		
		2,140,000.000	Local 100.456157	2,149,761.76	102.355476	2,190,407.19	40,645.43	0.37
			Base 100.456157	2,149,761.76	102.355476	2,190,407.19	40,645.43	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
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022		
	40,000.000	Local	90.530825	36,212.33	101.625000	40,650.00	4,437.67	0.01	
		Base	90.530825	36,212.33	101.625000	40,650.00	4,437.67	0.01	
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	290,000.000	Local	96.099521	278,688.61	107.750000	312,475.00	33,786.39	0.05	
		Base	96.099521	278,688.61	107.750000	312,475.00	33,786.39	0.05	
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	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	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	260,000.000	Local	93.379377	242,786.38	106.500000	276,900.00	34,113.62	0.05	
		Base	93.379377	242,786.38	106.500000	276,900.00	34,113.62	0.05	
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	970,000.000	Local	97.817741	948,832.09	108.839000	1,055,738.30	106,906.21	0.18	
		Base	97.817741	948,832.09	108.839000	1,055,738.30	106,906.21	0.18	
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.5					6.500000	01 Feb 2050		
	1,300,000.000	Local	104.654546	1,360,509.10	115.250000	1,498,250.00	137,740.90	0.25	
		Base	104.654546	1,360,509.10	115.250000	1,498,250.00	137,740.90	0.25	
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
	180,000.000	Local	100.000000	180,000.00	98.362000	177,051.60	-2,948.40	0.03	
		Base	100.000000	180,000.00	98.362000	177,051.60	-2,948.40	0.03	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	1,040,000.000	Local	119.595197	1,243,790.05	138.675878	1,442,229.13	198,439.08	0.24	
		Base	119.595197	1,243,790.05	138.675878	1,442,229.13	198,439.08	0.24	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	70,000.000	Local	113.862929	79,704.05	139.051315	97,335.92	17,631.87	0.02	
		Base	113.862929	79,704.05	139.051315	97,335.92	17,631.87	0.02	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	310,000.000	Local	127.242168	394,450.72	153.822041	476,848.33	82,397.61	0.08	
		Base	127.242168	394,450.72	153.822041	476,848.33	82,397.61	0.08	

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96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	580,000.000	Local	105.839298	613,867.93	120.845206	700,902.19	87,034.26	0.12	
		Base	105.839298	613,867.93	120.845206	700,902.19	87,034.26	0.12	
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
	120,000.000	Local	99.875983	119,851.18	111.323474	133,588.17	13,736.99	0.02	
		Base	99.875983	119,851.18	111.323474	133,588.17	13,736.99	0.02	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	370,000.000	Local	123.635616	457,451.78	143.717229	531,753.75	74,301.97	0.09	
		Base	123.635616	457,451.78	143.717229	531,753.75	74,301.97	0.09	
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	107.750000	592,625.00	42,625.00	0.10	
		Base	100.000000	550,000.00	107.750000	592,625.00	42,625.00	0.10	
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	103.000000	319,300.00	9,300.00	0.05	
		Base	100.000000	310,000.00	103.000000	319,300.00	9,300.00	0.05	
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	600,000.000	Local	99.768675	598,612.05	99.500000	597,000.00	-1,612.05	0.10	
		Base	99.768675	598,612.05	99.500000	597,000.00	-1,612.05	0.10	
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
	70,000.000	Local	114.397743	80,078.42	139.103000	97,372.10	17,293.68	0.02	
		Base	114.397743	80,078.42	139.103000	97,372.10	17,293.68	0.02	
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
	990,000.000	Local	110.748919	1,096,414.30	132.311000	1,309,878.90	213,464.60	0.22	
		Base	110.748919	1,096,414.30	132.311000	1,309,878.90	213,464.60	0.22	
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
	470,000.000	Local	105.449923	495,614.64	129.139000	606,953.30	111,338.66	0.10	
		Base	105.449923	495,614.64	129.139000	606,953.30	111,338.66	0.10	
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
	1,210,000.000	Local	100.612869	1,217,415.72	110.155317	1,332,879.34	115,463.62	0.22	
		Base	100.612869	1,217,415.72	110.155317	1,332,879.34	115,463.62	0.22	

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ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					16 Mar 2024			
		860,000.000	Local	102.735331	883,523.85	44.501000	382,708.60	-500,815.25	0.06
Original Face:		860,000.000	Base	102.735331	883,523.85	44.501000	382,708.60	-500,815.25	0.06
L2968EAE2	ENDO LUX FINANCE COMPNY I SARL 2021 TERM LOAN					27 Mar 2028			
		438,900.000	Local	99.027943	434,633.64	97.062500	426,007.31	-8,626.33	0.07
			Base	99.027943	434,633.64	97.062500	426,007.31	-8,626.33	0.07
US DOLLAR Total									
		494,493,974.270	Local		522,049,593.93		563,596,075.14	41,546,481.21	94.35
Original Face:		15,307,213.000	Base		522,049,593.93		563,596,075.14	41,546,481.21	93.52
FIXED INCOME Total									
		611,453,974.270	Base		526,896,253.86		568,524,593.72	41,628,339.86	94.34
Original Face:		15,307,213.000							

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		651,413,271.680	Base	560,579,508.05		602,220,325.48	41,640,817.43	99.93
Original Face:		15,307,213.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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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										

FUTURES LONG

US DOLLAR										Exchange Rate:	1.000000
ADI1TVLW8	US LONG BOND(CBT) SEP21	XCBT 20210921					21 Sep 2021				
521.000	52,100,000.000	Local	83,750,750.00	81,735,339.95	160.750000	2,015,410.05		1,673,503.80	341,906.25		
		Base	83,750,750.00		160.750000	2,015,410.05		1,673,503.80	341,906.25	0.06	
ADI1TVMG2	US 10YR NOTE (CBT)SEP21	XCBT 20210921					21 Sep 2021				
60.000	6,000,000.000	Local	7,950,000.00	7,928,400.68	132.500000	21,599.32		7,536.82	14,062.50		
		Base	7,950,000.00		132.500000	21,599.32		7,536.82	14,062.50	0.00	
ADI1TWHC5	US 2YR NOTE (CBT) SEP21	XCBT 20210930					30 Sep 2021				
24.000	4,800,000.000	Local	5,287,687.49	5,295,979.01	110.160156	-8,291.52		-8,853.99	562.47		
		Base	5,287,687.49		110.160156	-8,291.52		-8,853.99	562.47	0.00	
ADI1TWJQ2	US 5YR NOTE (CBT) SEP21	XCBT 20210930					30 Sep 2021				
524.000	52,400,000.000	Local	64,677,156.51	64,661,791.29	123.429688	15,365.22		-17,384.78	32,750.00		
		Base	64,677,156.51		123.429688	15,365.22		-17,384.78	32,750.00	0.01	
ADI1WFH61	US ULTRA BOND CBT SEP21	XCBT 20210921					21 Sep 2021				
28.000	2,800,000.000	Local	5,395,250.00	5,256,552.82	192.687500	138,697.18		107,197.18	31,500.00		
		Base	5,395,250.00		192.687500	138,697.18		107,197.18	31,500.00	0.01	
US DOLLAR Total											
1,157.000	118,100,000.000	Local	167,060,844.00	164,878,063.75		2,182,780.25		1,761,999.03	420,781.22		
		Base				2,182,780.25		1,761,999.03	420,781.22	0.07	
FUTURES LONG Total											
1,157.000	118,100,000.000	Base				2,182,780.25		1,761,999.03	420,781.22	0.07	

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.843348

GERMANY

ADI1TWJZ2	EURO-BUND FUTURE SEP21 XEUR 20210908						08 Sep 2021			
-3.000	-300,000.000	Local	-517,830.00	-513,296.40	172.610000	-4,533.60		-2,913.60	-1,620.00	
		Base	-614,016.99		204.672330	-5,375.72		-3,454.80	-1,920.92	0.00

GERMANY Total

-3.000	-300,000.000	Local	-517,830.00	-513,296.40		-4,533.60		-2,913.60	-1,620.00	
		Base				-5,375.72		-3,454.80	-1,920.92	0.00

EURO CURRENCY Total

-3.000	-300,000.000	Local	-517,830.00	-513,296.40		-4,533.60		-2,913.60	-1,620.00	
		Base				-5,375.72		-3,454.80	-1,920.92	0.00

POUND STERLING

Exchange Rate: 0.722909

ADI1TZV8	LONG GILT FUTURE SEP21 IFLL 20210928						28 Sep 2021			
-4.000	-400,000.000	Local	-512,400.00	-506,834.48	128.100000	-5,565.52		-5,005.52	-560.00	
		Base	-708,802.91		177.200727	-7,698.78		-6,924.14	-774.64	0.00

POUND STERLING Total

-4.000	-400,000.000	Local	-512,400.00	-506,834.48		-5,565.52		-5,005.52	-560.00	
		Base				-7,698.78		-6,924.14	-774.64	0.00

FUTURES SHORT Total

-7.000	-700,000.000	Base				-13,074.50		-10,378.94	-2,695.56	0.00
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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2021

View Date: July 1, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Margin Variation	% Fund
Contracts	Notional Par	Prior Accum Gn/Ls		
	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls
FUTURES Total				
1,150.000	117,400,000.000	Base		2,169,705.75
				1,751,620.09
				418,085.66
				0.07